

Monthly Account Statement

City of Stockton Consolidated

February 1, 2016 through February 29, 2016

Chandler Team

For questions about your account,
please call (800) 317-4747 or
Email operations@chandlerasset.com

Custodian

Union Bank N.A.
Tina Guzman
(619)-230-3547

Information contained herein is confidential. We urge you to compare this statement to the one you receive from your qualified custodian. Prices are provided by IDC, an independent pricing source.



PORTFOLIO CHARACTERISTICS

Average Duration	1.89
Average Coupon	1.05 %
Average Purchase YTM	1.10 %
Average Market YTM	0.92 %
Average S&P/Moody Rating	AA+/Aa1
Average Final Maturity	2.03 yrs
Average Life	1.94 yrs

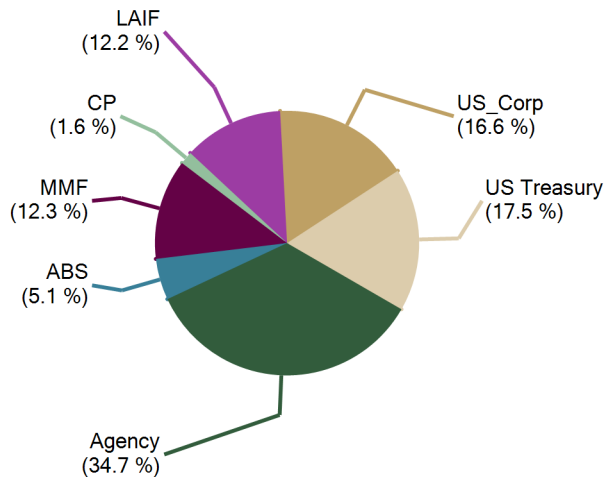
ACCOUNT SUMMARY

	Beg. Values as of 1/31/16	End Values as of 2/29/16
Market Value	401,915,007	407,838,593
Accrued Interest	864,624	929,192
Total Market Value	402,779,631	408,767,785
Income Earned	344,069	337,880
Cont/WD		
Par	400,662,731	406,348,252
Book Value	399,781,374	405,456,820
Cost Value	399,697,959	405,329,626

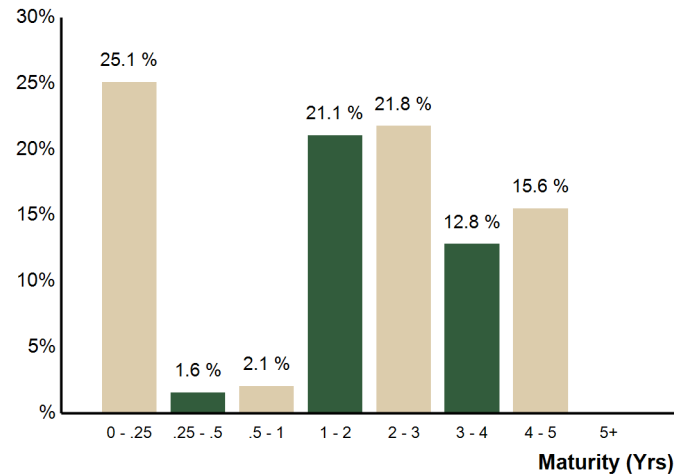
TOP ISSUERS

Issuer	% Portfolio
Government of United States	17.5 %
Federal National Mortgage Assoc	14.5 %
Local Agency Investment Fund	12.2 %
Federal Home Loan Bank	9.4 %
Federal Home Loan Mortgage Corp	9.2 %
Wells Fargo Advantage Govt #175	9.0 %
Federated GOVT Obligation MMF	3.2 %
Honda ABS	1.8 %
Total	76.9 %

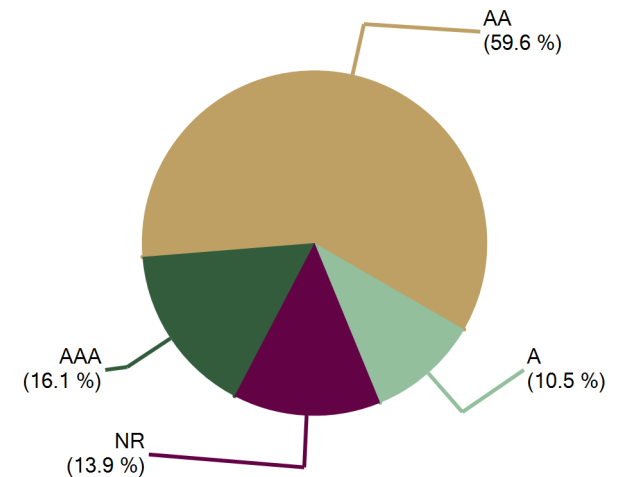
SECTOR ALLOCATION



MATURITY DISTRIBUTION



CREDIT QUALITY (S&P)



PERFORMANCE REVIEW

Total Rate of Return As of 2/29/2016	Current Month	Latest 3 Months	Year To Date	1 Yr	Annualized			7/31/2007	Since 7/31/2007
					3 Yrs	5 Yrs	10 Yrs		
City of Stockton Consolidated	0.15 %	0.79 %	0.87 %	1.33 %	0.91 %	1.23 %	N/A	2.50 %	23.63 %



City of Stockton Consolidated

February 29, 2016

COMPLIANCE WITH INVESTMENT POLICY

This portfolio is a consolidation of assets managed by Chandler Asset Management and assets managed internally by Client. Chandler relies on Client to provide accurate information for reporting assets and producing this compliance statement.

Category	Standard	Comment
Local Agency Bonds	No Limitation; 5 year maximum maturity	Complies
Treasury Issues	No Limitation; 10 year maximum maturity	Complies
Agency Issues	No Limitation; 10 year maximum maturity	Complies
Banker's Acceptances	40% maximum; <180 days maturity	Complies
Commercial Paper	25% maximum; <270 days maturity; A-1/P-1/F-1 minimum ratings	Complies
Negotiable Certificates of Deposit	30% maximum; 5 years maximum maturity	Complies
Repurchase Agreements	No limitation; 1 year maximum maturity	Complies
Reverse Repurchase Agreements	20% maximum; <92 days maturity	Complies
Medium Term Notes	30% maximum; 5 years maximum maturity; A-rated or better	Complies
Money Market Mutual Funds	AAA/Aaa rated by two NRSRO; 20% maximum	Complies
Collateralized Certificates of Deposits	5 years maximum maturity	Complies
Time Deposits	5 years maximum maturity	Complies
Mortgage Pass-through and Asset Backed Securities	20% maximum; AA-rated issue; A-rated issuer	Complies
Local Agency Investment Fund - L.A.I.F.	Program limitation	Complies
Per issuer maximum	5% per issuer; except for Treasury and Agency issuers and money market funds	Complies
Maximum maturity	5 years; except 15% of assets can have a max. maturity of between 5 and 10 years	Complies



Holdings Report

As of 2/29/16

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
ABS									
477879AC4	John Deere Owner Trust 2013-B A3 0.87% Due 8/15/2017	187,981.44	08/27/2013 0.88 %	187,955.81 187,971.98	99.97 1.01 %	187,916.21 72.69	0.05 % (55.77)	Aaa / NR AAA	1.46 0.26
43813JAC9	Honda Auto Receivables 2014-1 A3 0.67% Due 11/21/2017	1,717,415.84	Various 0.89 %	1,713,868.00 1,715,471.74	99.87 0.97 %	1,715,184.92 319.63	0.42 % (286.82)	Aaa / NR AAA	1.73 0.44
89231MAC9	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	1,278,803.78	Various 0.70 %	1,278,398.31 1,278,628.84	99.90 0.91 %	1,277,464.87 380.80	0.31 % (1,163.97)	Aaa / AAA NR	1.79 0.45
89231TAB6	Toyota Auto Receivables Owner 2015-C 0.92% Due 2/15/2018	1,780,000.00	08/18/2015 0.93 %	1,779,856.89 1,779,886.65	99.96 1.00 %	1,779,266.64 727.82	0.44 % (620.01)	Aaa / AAA NR	1.96 0.57
43814GAC4	Honda Auto Receivables 2014-2 A3 0.77% Due 3/19/2018	1,180,637.01	05/13/2014 0.78 %	1,180,495.10 1,180,579.49	99.85 1.02 %	1,178,905.02 328.28	0.29 % (1,674.47)	Aaa / AAA NR	2.05 0.61
47787VAC5	John Deere Owner Trust 2014-A A3 0.92% Due 4/16/2018	1,726,960.16	Various 0.92 %	1,727,074.03 1,727,011.61	99.88 1.13 %	1,724,872.26 706.14	0.42 % (2,139.35)	Aaa / NR AAA	2.13 0.58
43814HAC2	Honda Auto Receivables 2014-3 A3 0.88% Due 6/15/2018	1,540,000.00	08/12/2014 0.89 %	1,539,702.93 1,539,859.59	99.91 1.02 %	1,538,586.28 602.31	0.38 % (1,273.31)	NR / AAA AAA	2.29 0.69
161571GC2	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	2,545,000.00	Various 0.95 %	2,548,390.63 2,547,857.51	100.09 0.87 %	2,547,331.22 1,142.43	0.62 % (526.29)	Aaa / AAA AAA	2.63 0.62
477877AD6	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	3,060,000.00	Various 1.07 %	3,059,892.02 3,059,944.34	99.91 1.18 %	3,057,301.08 1,455.20	0.75 % (2,643.26)	Aaa / NR AAA	2.71 0.88
89236WAC2	Toyota Auto Receivables Owner 2015-A 1.12% Due 2/15/2019	2,540,000.00	Various 1.19 %	2,538,205.91 2,538,486.92	100.04 1.09 %	2,540,980.44 1,264.35	0.62 % 2,493.52	Aaa / AAA NR	2.96 1.16
43813NAC0	Honda Auto Receivables 2015-2 A3 1.04% Due 2/21/2019	3,115,000.00	Various 1.12 %	3,111,531.78 3,112,003.01	99.87 1.14 %	3,111,087.56 899.89	0.76 % (915.45)	NR / AAA AAA	2.98 1.38
Total ABS		20,671,798.23	0.98 %	20,665,371.41 20,667,701.68	1.05 %	20,658,896.50 7,899.54	5.06 % (8,805.18)	Aaa / AAA Aaa	2.44 0.81
AGENCY									
313372YS7	FHLB Note 2.45% Due 3/30/2016	1,400,000.00	07/07/2011 1.87 %	1,436,876.00 1,400,619.23	100.18 0.27 %	1,402,541.00 14,386.94	0.35 % 1,921.77	Aaa / AA+ AAA	0.08 0.08
3130A0C65	FHLB Note 0.625% Due 12/28/2016	2,950,000.00	Various 0.75 %	2,939,154.29 2,946,935.04	99.94 0.70 %	2,948,156.24 3,226.57	0.72 % 1,221.20	Aaa / AA+ AAA	0.83 0.83
3133787M7	FHLB Note 1.05% Due 2/27/2017	1,240,000.00	02/27/2012 1.03 %	1,241,140.80 1,240,226.79	100.33 0.72 %	1,244,103.16 144.67	0.30 % 3,876.37	Aaa / AA+ AAA	1.00 0.99
313378WF4	FHLB Note 1.125% Due 3/10/2017	2,485,000.00	04/24/2012 1.05 %	2,493,846.60 2,486,858.78	100.48 0.66 %	2,496,843.51 13,279.22	0.61 % 9,984.73	Aaa / AA+ AAA	1.03 1.02
3133782N0	FHLB Note 0.875% Due 3/10/2017	2,300,000.00	03/13/2013 0.70 %	2,315,617.00 2,304,011.51	100.17 0.71 %	2,303,845.60 9,559.38	0.57 % (165.91)	Aaa / AA+ AAA	1.03 1.02
3130A5EP0	FHLB Note 0.625% Due 5/30/2017	5,900,000.00	Various 0.68 %	5,893,650.20 5,895,825.34	99.84 0.75 %	5,890,577.70 9,321.18	1.44 % (5,247.64)	Aaa / AA+ AAA	1.25 1.24
313379VE6	FHLB Note 1.01% Due 6/19/2017	665,000.00	07/26/2012 0.82 %	671,078.10 666,614.71	100.43 0.68 %	667,836.89 1,343.30	0.16 % 1,222.18	Aaa / AA+ AAA	1.30 1.29



Holdings Report

As of 2/29/16

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
AGENCY									
313379DD8	FHLB Note 1% Due 6/21/2017	1,500,000.00	12/27/2012 0.72 %	1,518,390.00 1,505,361.88	100.32 0.76 %	1,504,759.50 2,916.67	0.37 % (602.38)	Aaa / AA+ AAA	1.31 1.30
3137EADH9	FHLMC Note 1% Due 6/29/2017	2,600,000.00	Various 0.98 %	2,604,786.56 2,600,794.39	100.27 0.80 %	2,606,954.99 4,477.78	0.64 % 6,160.60	Aaa / AA+ AAA	1.33 1.32
3137EADJ5	FHLMC Note 1% Due 7/28/2017	3,350,000.00	Various 0.83 %	3,377,014.50 3,357,811.36	100.27 0.81 %	3,359,101.95 3,070.83	0.82 % 1,290.59	Aaa / AA+ AAA	1.41 1.40
3135G0MZ3	FNMA Note 0.875% Due 8/28/2017	5,300,000.00	Various 1.05 %	5,265,204.00 5,286,206.05	100.14 0.78 %	5,307,335.20 386.47	1.30 % 21,129.15	Aaa / AA+ AAA	1.50 1.48
3133EAY28	FFCB Note 0.83% Due 9/21/2017	3,115,000.00	Various 0.79 %	3,120,957.00 3,116,863.40	99.94 0.87 %	3,113,171.50 11,490.88	0.76 % (3,691.90)	Aaa / AA+ AAA	1.56 1.54
3137EADL0	FHLMC Note 1% Due 9/29/2017	4,000,000.00	Various 1.15 %	3,977,747.00 3,990,884.35	100.25 0.84 %	4,009,960.00 16,888.89	0.99 % 19,075.65	Aaa / AA+ AAA	1.58 1.56
3135G0RT2	FNMA Note 0.875% Due 12/20/2017	5,350,000.00	Various 0.93 %	5,339,554.00 5,344,987.94	100.05 0.85 %	5,352,648.25 9,232.47	1.31 % 7,660.31	Aaa / AA+ AAA	1.81 1.79
3137EADN6	FHLMC Note 0.75% Due 1/12/2018	5,800,000.00	07/28/2015 0.94 %	5,773,186.60 5,779,636.15	99.81 0.85 %	5,788,835.00 5,920.83	1.42 % 9,198.85	Aaa / AA+ AAA	1.87 1.85
3137EADP1	FHLMC Note 0.875% Due 3/7/2018	3,200,000.00	Various 1.32 %	3,138,060.00 3,172,247.39	99.96 0.89 %	3,198,761.60 13,533.34	0.79 % 26,514.21	Aaa / AA+ AAA	2.02 1.99
313378A43	FHLB Note 1.375% Due 3/9/2018	5,285,000.00	Various 1.30 %	5,286,263.15 5,292,498.90	100.93 0.91 %	5,334,287.91 34,719.51	1.31 % 41,789.01	Aaa / AA+ AAA	2.02 1.98
3130A4GJ5	FHLB Note 1.125% Due 4/25/2018	5,335,000.00	Various 1.11 %	5,336,466.54 5,336,212.34	100.52 0.88 %	5,362,597.96 21,006.56	1.32 % 26,385.62	Aaa / AA+ AAA	2.15 2.12
3135G0WJ8	FNMA Note 0.875% Due 5/21/2018	5,300,000.00	Various 1.31 %	5,203,598.59 5,250,766.76	99.91 0.92 %	5,295,320.10 12,881.95	1.30 % 44,553.34	Aaa / AA+ AAA	2.22 2.20
3135G0E33	FNMA Note 1.125% Due 7/20/2018	5,300,000.00	Various 1.16 %	5,294,309.80 5,295,636.99	100.46 0.93 %	5,324,618.50 6,790.64	1.30 % 28,981.51	Aaa / AA+ AAA	2.39 2.35
880591EQ1	Tennessee Valley Authority Note 1.75% Due 10/15/2018	3,775,000.00	Various 1.59 %	3,803,947.65 3,790,624.83	101.96 0.99 %	3,849,057.95 24,956.94	0.95 % 58,433.12	Aaa / AA+ AAA	2.63 2.55
3135G0YT4	FNMA Note 1.625% Due 11/27/2018	3,750,000.00	Various 1.67 %	3,741,970.80 3,745,738.33	101.73 0.99 %	3,814,762.50 15,911.46	0.94 % 69,024.17	Aaa / AA+ AAA	2.75 2.67
313376BR5	FHLB Note 1.75% Due 12/14/2018	2,500,000.00	01/29/2014 1.62 %	2,515,350.00 2,508,783.75	102.03 1.01 %	2,550,847.50 9,357.64	0.63 % 42,063.75	Aaa / AA+ AAA	2.79 2.71
3135G0ZA4	FNMA Note 1.875% Due 2/19/2019	3,700,000.00	Various 1.71 %	3,727,352.70 3,717,170.15	102.36 1.07 %	3,787,209.00 2,312.50	0.93 % 70,038.85	Aaa / AA+ AAA	2.98 2.89
3137EADG1	FHLMC Note 1.75% Due 5/30/2019	5,275,000.00	Various 1.62 %	5,303,450.18 5,296,831.93	102.00 1.12 %	5,380,273.18 23,334.55	1.32 % 83,441.25	Aaa / AA+ AAA	3.25 3.14
3135G0ZE6	FNMA Note 1.75% Due 6/20/2019	5,300,000.00	Various 1.56 %	5,341,513.00 5,331,996.68	102.09 1.11 %	5,410,711.70 18,292.36	1.33 % 78,715.02	Aaa / AA+ AAA	3.31 3.20
3137EADK2	FHLMC Note 1.25% Due 8/1/2019	5,400,000.00	Various 1.73 %	5,282,340.35 5,314,731.42	100.49 1.10 %	5,426,670.60 5,625.00	1.33 % 111,939.18	Aaa / AA+ AAA	3.42 3.34



Holdings Report

As of 2/29/16

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
AGENCY									
3135G0ZG1	FNMA Note 1.75% Due 9/12/2019	5,300,000.00	Various 1.67 %	5,318,673.00 5,314,701.87	102.13 1.13 %	5,413,070.20 43,540.98	1.33 % 98,368.33	Aaa / AA+ AAA	3.54 3.40
3137EADM8	FHLMC Note 1.25% Due 10/2/2019	5,350,000.00	Various 1.71 %	5,239,378.60 5,264,922.66	100.22 1.19 %	5,361,572.05 27,678.82	1.32 % 96,649.39	Aaa / AA+ AAA	3.59 3.49
3137EADR7	FHLMC Note 1.375% Due 5/1/2020	2,200,000.00	08/26/2015 1.56 %	2,182,030.40 2,183,996.65	100.73 1.19 %	2,216,099.60 10,083.33	0.54 % 32,102.95	Aaa / AA+ AAA	4.17 4.03
3135G0D75	FNMA Note 1.5% Due 6/22/2020	6,400,000.00	Various 1.74 %	6,327,449.80 6,337,046.90	100.90 1.28 %	6,457,651.20 18,400.00	1.58 % 120,604.30	Aaa / AA+ AAA	4.32 4.16
3135G0F73	FNMA Note 1.5% Due 11/30/2020	6,400,000.00	Various 1.87 %	6,288,644.00 6,293,335.86	100.45 1.40 %	6,428,620.80 24,266.67	1.58 % 135,284.94	Aaa / AA+ AAA	4.76 4.56
3130A7CV5	FHLB Note 1.375% Due 2/18/2021	6,450,000.00	Various 1.45 %	6,426,116.60 6,426,261.54	99.77 1.42 %	6,435,074.70 3,202.60	1.58 % 8,813.16	Aaa / AA+ AAA	4.98 4.78
3135G0J20	FNMA Note 1.375% Due 2/26/2021	6,400,000.00	02/26/2016 1.41 %	6,388,224.00 6,388,230.46	99.83 1.41 %	6,389,408.00 1,222.22	1.56 % 1,177.54	Aaa / AA+ AAA	5.00 4.81
Total Agency		140,575,000.00	1.32 %	140,113,341.81 140,185,372.33	1.01 %	141,433,285.54 422,763.15	34.70 % 1,247,913.21	Aaa / AA+ Aaa	2.71 2.63
COMMERCIAL PAPER									
06538BFQ1	Bank of Tokyo Mitsubishi NY Discount CP 0.7% Due 6/24/2016	6,440,000.00	02/25/2016 0.71 %	6,425,098.56 6,425,599.45	99.78 0.71 %	6,425,599.45 0.00	1.57 % 0.00	P-1 / A-1 F-1	0.32 0.32
Total Commercial Paper		6,440,000.00	0.71 %	6,425,098.56 6,425,599.45	0.71 %	6,425,599.45 0.00	1.57 % 0.00	Aaa / AA AA	0.32 0.32
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	49,981,512.03	Various 0.47 %	49,981,512.03 49,981,512.03	1.00 0.47 %	49,981,512.03 33,682.69	12.24 % 0.00	NR / NR NR	0.00 0.00
Total LAIF		49,981,512.03	0.47 %	49,981,512.03 49,981,512.03	0.47 %	49,981,512.03 33,682.69	12.24 % 0.00	NR / NR NR	0.00 0.00
MONEY MARKET FUND FI									
94975P405	Wells Fargo Adv Govt #1751 Money Market Fund	36,925,445.82	Various 0.22 %	36,925,445.82 36,925,445.82	1.00 0.22 %	36,925,445.82 0.00	9.03 % 0.00	Aaa / AAA NR	0.00 0.00
60934N104	Federated Prime Value Oblig GOVT OBLIG MMF	13,184,496.10	Various 0.19 %	13,184,496.10 13,184,496.10	1.00 0.19 %	13,184,496.10 0.00	3.23 % 0.00	Aaa / AAA AAA	0.00 0.00
Total Money Market Fund FI		50,109,941.92	0.21 %	50,109,941.92 50,109,941.92	0.21 %	50,109,941.92 0.00	12.26 % 0.00	Aaa / AAA Aaa	0.00 0.00



Holdings Report

As of 2/29/16

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
US CORPORATE									
38259PAC6	Google Inc Note 2.125% Due 5/19/2016	1,150,000.00	11/15/2012 0.75 %	1,204,383.90 1,153,367.03	100.33 0.65 %	1,153,753.60 6,923.96	0.28 % 386.57	Aa2 / AA NR	0.22 0.22
24422ERL5	John Deere Capital Corp Note 2% Due 1/13/2017	910,000.00	09/11/2012 1.05 %	946,500.10 917,336.94	100.95 0.90 %	918,672.30 2,426.67	0.23 % 1,335.36	A2 / A NR	0.87 0.86
674599CB9	Occidental Petroleum Note 1.75% Due 2/15/2017	3,325,000.00	Various 1.16 %	3,378,142.50 3,343,439.02	99.71 2.06 %	3,315,214.53 2,586.12	0.81 % (28,224.49)	A3 / A A	0.96 0.95
69371RK54	Paccar Financial Corp Note 1.6% Due 3/15/2017	830,000.00	03/10/2015 1.08 %	838,507.50 834,398.83	100.56 1.06 %	834,666.26 6,123.56	0.21 % 267.43	A1 / A+ NR	1.04 1.03
717081DJ9	Pfizer Inc. Note 1.1% Due 5/15/2017	685,000.00	05/12/2014 1.13 %	684,397.20 684,758.00	100.25 0.89 %	686,731.68 2,218.64	0.17 % 1,973.68	A1 / AA A+	1.21 1.20
913017BU2	United Tech Corp Note 1.8% Due 6/1/2017	3,120,000.00	Various 1.06 %	3,163,696.80 3,148,286.19	100.81 1.15 %	3,145,284.48 14,040.00	0.77 % (3,001.71)	A3 / A- A-	1.25 1.24
68389XAN5	Oracle Corp Note 1.2% Due 10/15/2017	2,375,000.00	Various 1.44 %	2,353,030.25 2,365,876.09	100.27 1.03 %	2,381,336.50 10,766.66	0.59 % 15,460.41	A1 / AA- A+	1.63 1.60
166764AA8	Chevron Corp Callable Note Cont 11/5/17 1.104% Due 12/5/2017	1,550,000.00	Various 1.34 %	1,535,040.10 1,543,722.84	99.20 1.59 %	1,537,613.95 4,087.87	0.38 % (6,108.89)	Aa1 / AA- NR	1.77 1.65
02665WAQ4	American Honda Finance Note 1.55% Due 12/11/2017	1,665,000.00	12/08/2014 1.58 %	1,663,451.55 1,664,081.67	100.23 1.42 %	1,668,761.24 5,735.00	0.41 % 4,679.57	A1 / A+ NR	1.78 1.75
458140AL4	Intel Corp Note 1.35% Due 12/15/2017	2,500,000.00	Various 1.31 %	2,504,903.20 2,501,717.35	100.62 1.00 %	2,515,402.50 7,125.00	0.62 % 13,685.15	A1 / A+ A+	1.79 1.77
89236TCA1	Toyota Motor Credit Corp Note 1.45% Due 1/12/2018	2,955,000.00	Various 1.38 %	2,961,029.65 2,959,017.32	100.21 1.34 %	2,961,193.68 5,832.02	0.73 % 2,176.36	Aa3 / AA- A	1.87 1.84
40428HPH9	HSBC USA Inc Note 1.625% Due 1/16/2018	3,600,000.00	Various 1.74 %	3,586,182.00 3,592,223.07	99.48 1.91 %	3,581,287.20 7,312.51	0.88 % (10,935.87)	A2 / A AA-	1.88 1.84
459200HZ7	IBM Corp Note 1.125% Due 2/6/2018	3,440,000.00	Various 1.26 %	3,427,318.00 3,431,340.33	99.80 1.23 %	3,433,075.28 2,687.50	0.84 % 1,734.95	Aa3 / AA- A+	1.94 1.91
166764AV2	Chevron Corp Note 1.365% Due 3/2/2018	1,350,000.00	Various 1.40 %	1,348,780.00 1,349,179.56	99.37 1.69 %	1,341,497.70 9,162.56	0.33 % (7,681.86)	Aa1 / AA- NR	2.01 1.96
808513AK1	Charles Schwab Corp Callable Note Cont 2/10/2018 1.5% Due 3/10/2018	3,635,000.00	Various 1.43 %	3,642,256.30 3,640,050.92	100.11 1.45 %	3,638,936.71 25,899.38	0.90 % (1,114.21)	A2 / A A	2.03 1.89
931142DF7	Wal-Mart Stores Note 1.125% Due 4/11/2018	1,045,000.00	04/04/2013 1.14 %	1,044,038.60 1,044,594.06	100.17 1.04 %	1,046,762.92 4,571.88	0.26 % 2,168.86	Aa2 / AA AA	2.12 2.08
713448CR7	PepsiCo Inc Note 1.25% Due 4/30/2018	2,520,000.00	Various 1.28 %	2,517,637.60 2,518,210.84	100.22 1.15 %	2,525,523.84 10,587.51	0.62 % 7,313.00	A1 / A A	2.17 2.13
037833AJ9	Apple Inc Note 1% Due 5/3/2018	3,000,000.00	Various 1.28 %	2,968,660.25 2,982,532.81	99.74 1.12 %	2,992,119.01 9,833.34	0.73 % 9,586.20	Aa1 / AA+ NR	2.18 2.14
02665WAC5	American Honda Finance Note 2.125% Due 10/10/2018	1,950,000.00	Various 1.86 %	1,968,709.00 1,962,711.94	101.03 1.72 %	1,970,034.30 16,229.69	0.49 % 7,322.36	A1 / A+ NR	2.61 2.51
74005PBH6	Praxair Note 1.25% Due 11/7/2018	2,990,000.00	Various 1.65 %	2,946,487.30 2,959,038.65	99.15 1.57 %	2,964,590.98 11,835.41	0.73 % 5,552.33	A2 / A NR	2.69 2.62



Holdings Report

As of 2/29/16

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
US CORPORATE									
91159HHE3	US Bancorp Callable Note Cont 10/15/2018 1.95% Due 11/15/2018	265,000.00	02/12/2014 1.90 %	265,561.80 265,316.59	100.97 1.57 %	267,568.12 1,521.54	0.07 % 2,251.53	A1 / A+ AA	2.71 2.54
24422ESF7	John Deere Capital Corp Note 1.95% Due 12/13/2018	565,000.00	12/10/2013 1.99 %	563,796.55 564,329.73	100.67 1.70 %	568,781.55 2,387.13	0.14 % 4,451.82	A2 / A NR	2.79 2.69
36962G7G3	General Electric Capital Corp Note 2.3% Due 1/14/2019	3,510,000.00	Various 2.08 %	3,538,408.20 3,531,394.23	103.25 1.15 %	3,624,004.80 10,539.75	0.89 % 92,610.57	A1 / AA+ NR	2.88 2.78
17275RAR3	Cisco Systems Note 2.125% Due 3/1/2019	2,395,000.00	Various 2.04 %	2,404,780.75 2,400,916.31	101.98 1.45 %	2,442,375.51 25,446.89	0.60 % 41,459.20	A1 / AA- NR	3.00 2.88
91159HHH6	US Bancorp Callable Note Cont 3/25/2019 2.2% Due 4/25/2019	2,025,000.00	Various 2.18 %	2,027,001.75 2,026,312.94	101.43 1.72 %	2,053,929.15 15,592.50	0.51 % 27,616.21	A1 / A+ AA	3.15 2.94
06406HCW7	Bank of New York Callable Note Cont 8/11/2019 2.3% Due 9/11/2019	3,625,000.00	Various 2.23 %	3,634,931.45 3,632,738.20	101.03 1.99 %	3,662,478.88 39,371.52	0.91 % 29,740.68	A1 / A AA-	3.53 3.27
94974BGF1	Wells Fargo Corp Note 2.15% Due 1/30/2020	3,660,000.00	Various 2.25 %	3,643,555.40 3,646,083.71	99.73 2.22 %	3,650,052.12 6,776.08	0.89 % 3,968.41	A2 / A AA-	3.92 3.73
22160KAG0	Costco Wholesale Corp Note 1.75% Due 2/15/2020	1,565,000.00	02/05/2015 1.77 %	1,563,356.75 1,563,697.29	100.71 1.57 %	1,576,069.25 1,217.22	0.39 % 12,371.96	A1 / A+ A+	3.96 3.81
747525AD5	Qualcomm Inc Note 2.25% Due 5/20/2020	3,675,000.00	Various 2.45 %	3,641,190.55 3,646,007.99	101.03 1.99 %	3,713,010.54 23,198.43	0.91 % 67,002.55	A1 / A+ NR	4.22 3.99
594918BG8	Microsoft Callable Note Cont. 10/03/20 2% Due 11/3/2020	1,515,000.00	10/29/2015 2.02 %	1,513,788.00 1,513,866.94	101.70 1.61 %	1,540,809.54 9,931.67	0.38 % 26,942.60	Aaa / AAA AA+	4.68 4.35
Total US Corporate		67,395,000.00	1.63 %	67,479,523.00 67,386,547.39	1.50 %	67,711,538.12 301,968.01	16.64 % 324,990.73	A1 / A+ A+	2.41 2.31
US TREASURY									
912828K66	US Treasury Note 0.5% Due 4/30/2017	5,300,000.00	06/19/2015 0.60 %	5,290,287.27 5,293,938.46	99.73 0.73 %	5,285,923.20 8,881.87	1.30 % (8,015.26)	Aaa / AA+ AAA	1.17 1.16
912828TG5	US Treasury Note 0.5% Due 7/31/2017	5,300,000.00	Various 0.68 %	5,275,705.24 5,286,933.99	99.63 0.76 %	5,280,331.70 2,184.06	1.29 % (6,602.29)	Aaa / AA+ AAA	1.42 1.41
912828TM2	US Treasury Note 0.625% Due 8/31/2017	5,300,000.00	Various 0.74 %	5,284,795.09 5,291,240.27	99.78 0.77 %	5,288,403.60 90.02	1.29 % (2,836.67)	Aaa / AA+ AAA	1.50 1.49
912828VQ0	US Treasury Note 1.375% Due 7/31/2018	3,750,000.00	Various 1.33 %	3,757,356.31 3,753,617.54	101.32 0.82 %	3,799,511.25 4,249.65	0.93 % 45,893.71	Aaa / AA+ AAA	2.42 2.38
912828WD8	US Treasury Note 1.25% Due 10/31/2018	4,350,000.00	Various 1.46 %	4,308,809.50 4,326,675.98	100.99 0.87 %	4,393,160.70 18,224.59	1.08 % 66,484.72	Aaa / AA+ AAA	2.67 2.61
912828SD3	US Treasury Note 1.25% Due 1/31/2019	5,350,000.00	Various 1.46 %	5,299,771.84 5,317,660.30	101.01 0.90 %	5,404,125.95 5,511.67	1.32 % 86,465.65	Aaa / AA+ AAA	2.92 2.86
912828ST8	US Treasury Note 1.25% Due 4/30/2019	5,350,000.00	Various 1.60 %	5,264,135.10 5,292,871.06	100.89 0.96 %	5,397,647.10 22,414.15	1.33 % 104,776.04	Aaa / AA+ AAA	3.17 3.09



Holdings Report

As of 2/29/16

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
US TREASURY									
912828UB4	US Treasury Note 1% Due 11/30/2019	6,475,000.00	Various 1.56 %	6,308,028.52 6,344,879.62	99.66 1.09 %	6,453,250.48 16,275.96	1.58 % 108,370.86	Aaa / AA+ AAA	3.75 3.66
912828UQ1	US Treasury Note 1.25% Due 2/29/2020	5,925,000.00	Various 1.56 %	5,842,603.82 5,854,430.84	100.43 1.14 %	5,950,690.80 201.26	1.46 % 96,259.96	Aaa / AA+ AAA	4.00 3.89
912828J84	US Treasury Note 1.375% Due 3/31/2020	6,350,000.00	Various 1.32 %	6,362,538.84 6,362,950.55	100.87 1.16 %	6,405,314.85 36,499.49	1.58 % 42,364.30	Aaa / AA+ AAA	4.09 3.94
912828VF4	US Treasury Note 1.375% Due 5/31/2020	5,925,000.00	Various 1.63 %	5,855,070.65 5,864,099.00	100.81 1.18 %	5,972,909.55 20,478.48	1.47 % 108,810.55	Aaa / AA+ AAA	4.25 4.11
912828L32	US Treasury Note 1.375% Due 8/31/2020	5,800,000.00	Various 1.38 %	5,799,699.11 5,799,704.99	100.79 1.19 %	5,845,767.80 216.71	1.43 % 46,062.81	Aaa / AA+ AAA	4.51 4.35
912828L99	US Treasury Note 1.375% Due 10/31/2020	6,000,000.00	11/23/2015 1.71 %	5,906,035.73 5,911,143.05	100.68 1.22 %	6,040,782.00 27,651.10	1.48 % 129,638.95	Aaa / AA+ AAA	4.67 4.49
Total US Treasury		71,175,000.00	1.32 %	70,554,837.02 70,700,145.65	1.00 %	71,517,818.98 162,879.01	17.54 % 817,673.33	Aaa / AA+ Aaa	3.21 3.12
TOTAL PORTFOLIO		406,348,252.18	1.10 %	405,329,625.75 405,456,820.45	0.92 %	407,838,592.54 929,192.40	100.00 % 2,381,772.09	Aa1 / AA+ Aaa	2.03 1.89
TOTAL MARKET VALUE PLUS ACCRUED						408,767,784.94			



Transaction Ledger

1/31/16 Thru 2/29/16

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/01/2016	60934N104	33,750.00	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	33,750.00	0.00	33,750.00	0.00
Purchase	02/01/2016	60934N104	330.35	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	330.35	0.00	330.35	0.00
Purchase	02/06/2016	60934N104	19,350.00	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	19,350.00	0.00	19,350.00	0.00
Purchase	02/15/2016	60934N104	42,787.50	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	42,787.50	0.00	42,787.50	0.00
Purchase	02/16/2016	60934N104	224,009.57	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	224,009.57	0.00	224,009.57	0.00
Purchase	02/17/2016	60934N104	45,246.58	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	45,246.58	0.00	45,246.58	0.00
Purchase	02/17/2016	60934N104	2,142.04	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	2,142.04	0.00	2,142.04	0.00
Purchase	02/17/2016	60934N104	1,129.33	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	1,129.33	0.00	1,129.33	0.00
Purchase	02/17/2016	60934N104	123,856.66	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	123,856.66	0.00	123,856.66	0.00
Purchase	02/18/2016	3130A7CV5	5,010,000.00	FHLB Note 1.375% Due 2/18/2021	99.596	1.46 %	4,989,759.60	0.00	4,989,759.60	0.00
Purchase	02/18/2016	60934N104	2,728.50	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	2,728.50	0.00	2,728.50	0.00
Purchase	02/18/2016	60934N104	1,364.67	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	1,364.67	0.00	1,364.67	0.00
Purchase	02/18/2016	60934N104	2,370.67	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	2,370.67	0.00	2,370.67	0.00
Purchase	02/19/2016	60934N104	34,687.50	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	34,687.50	0.00	34,687.50	0.00
Purchase	02/19/2016	60934N104	81,571.78	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	81,571.78	0.00	81,571.78	0.00
Purchase	02/21/2016	60934N104	651.56	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	651.56	0.00	651.56	0.00
Purchase	02/21/2016	60934N104	2,699.67	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	2,699.67	0.00	2,699.67	0.00
Purchase	02/22/2016	60934N104	160,173.06	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	160,173.06	0.00	160,173.06	0.00
Purchase	02/24/2016	3130A7CV5	1,440,000.00	FHLB Note 1.375% Due 2/18/2021	99.747	1.43 %	1,436,357.00	330.00	1,436,687.00	0.00
Purchase	02/24/2016	3135G0D75	500,000.00	FNMA Note 1.5% Due 6/22/2020	100.863	1.29 %	504,315.00	1,291.67	505,606.67	0.00



Transaction Ledger

1/31/16 Thru 2/29/16

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/24/2016	3135G0F73	400,000.00	FNMA Note 1.5% Due 11/30/2020	100.511	1.39 %	402,044.00	1,400.00	403,444.00	0.00
Purchase	02/24/2016	912828J84	2,450,000.00	US Treasury Note 1.375% Due 3/31/2020	100.871	1.16 %	2,471,350.00	13,530.23	2,484,880.23	0.00
Purchase	02/24/2016	912828UB4	1,000,000.00	US Treasury Note 1% Due 11/30/2019	99.688	1.08 %	996,878.35	2,349.73	999,228.08	0.00
Purchase	02/25/2016	60934N104	5,460,000.00	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	5,460,000.00	0.00	5,460,000.00	0.00
Purchase	02/26/2016	06538BFQ1	6,440,000.00	Bank of Tokyo Mitsubishi NY Discount CP 0.7% Due 6/24/2016	99.769	0.71 %	6,425,098.56	0.00	6,425,098.56	0.00
Purchase	02/27/2016	60934N104	6,510.00	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	6,510.00	0.00	6,510.00	0.00
Purchase	02/28/2016	60934N104	23,187.50	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	23,187.50	0.00	23,187.50	0.00
Purchase	02/29/2016	3135G0J20	6,400,000.00	FNMA Note 1.375% Due 2/26/2021	99.816	1.41 %	6,388,224.00	5,866.67	6,394,090.67	0.00
Purchase	02/29/2016	60934N104	93,468.75	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	93,468.75	0.00	93,468.75	0.00
	Subtotal		30,002,015.69				29,976,042.20	24,768.30	30,000,810.50	0.00
Security Contribution	02/22/2016	60934N104	25,000,000.00	Federated Prime Value Oblig GOVT OBLIG MMF	1.000		25,000,000.00	0.00	25,000,000.00	0.00
Security Contribution	02/29/2016	90LAIF\$00	4,900,000.00	Local Agency Investment Fund State Pool	1.000		4,900,000.00	0.00	4,900,000.00	0.00
	Subtotal		29,900,000.00				29,900,000.00	0.00	29,900,000.00	0.00
TOTAL ACQUISITIONS			59,902,015.69				59,876,042.20	24,768.30	59,900,810.50	0.00

DISPOSITIONS										
Sale	02/18/2016	313373SZ6	2,275,000.00	FHLB Note 2.125% Due 6/10/2016	100.519	0.45 %	2,286,807.25	9,131.60	2,295,938.85	9,567.85
Sale	02/18/2016	60934N104	2,693,820.75	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	2,693,820.75	0.00	2,693,820.75	0.00
Sale	02/24/2016	60934N104	5,829,845.98	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	5,829,845.98	0.00	5,829,845.98	0.00
Sale	02/26/2016	60934N104	6,425,098.56	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	6,425,098.56	0.00	6,425,098.56	0.00



Transaction Ledger

1/31/16 Thru 2/29/16

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Sale	02/29/2016	60934N104	6,394,090.67	Federated Prime Value Oblig GOVT OBLIG MMF	1.000	0.19 %	6,394,090.67	0.00	6,394,090.67	0.00
	Subtotal		23,617,855.96				23,629,663.21	9,131.60	23,638,794.81	9,567.85
Paydown	02/15/2016	47787VAC5	222,514.97	John Deere Owner Trust 2014-A A3 0.92% Due 4/16/2018	100.000		222,514.97	1,494.60	224,009.57	0.00
Paydown	02/17/2016	161571GC2	0.00	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	100.000		0.00	2,142.04	2,142.04	0.00
Paydown	02/17/2016	43814HAC2	0.00	Honda Auto Receivables 2014-3 A3 0.88% Due 6/15/2018	100.000		0.00	1,129.33	1,129.33	0.00
Paydown	02/17/2016	477879AC4	45,077.61	John Deere Owner Trust 2013-B A3 0.87% Due 8/15/2017	100.000		45,077.61	168.97	45,246.58	0.00
Paydown	02/17/2016	89231MAC9	123,073.95	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	100.000		123,073.95	782.71	123,856.66	0.00
Paydown	02/18/2016	477877AD6	0.00	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	100.000		0.00	2,728.50	2,728.50	0.00
Paydown	02/18/2016	89231TAB6	0.00	Toyota Auto Receivables Owner 2015-C 0.92% Due 2/15/2018	100.000		0.00	1,364.67	1,364.67	0.00
Paydown	02/18/2016	89236WAC2	0.00	Toyota Auto Receivables Owner 2015-A 1.12% Due 2/15/2019	100.000		0.00	2,370.67	2,370.67	0.00
Paydown	02/19/2016	43814GAC4	80,762.38	Honda Auto Receivables 2014-2 A3 0.77% Due 3/19/2018	100.000		80,762.38	809.40	81,571.78	0.00
Paydown	02/21/2016	43813NAC0	0.00	Honda Auto Receivables 2015-2 A3 1.04% Due 2/21/2019	100.000		0.00	2,699.67	2,699.67	0.00
Paydown	02/21/2016	43814CAC3	651.30	Honda Auto Receivables 2013-1 A3 0.48% Due 11/21/2016	100.000		651.30	0.26	651.56	0.00
Paydown	02/22/2016	43813JAC9	159,125.32	Honda Auto Receivables 2014-1 A3 0.67% Due 11/21/2017	100.000		159,125.32	1,047.74	160,173.06	0.00
	Subtotal		631,205.53				631,205.53	16,738.56	647,944.09	0.00
Maturity	02/25/2016	06538BBR3	5,460,000.00	Bank of Tokyo Mitsubishi NY Discount CP 0.39% Due 2/25/2016	99.870		5,460,000.00	0.00	5,460,000.00	0.00
	Subtotal		5,460,000.00				5,460,000.00	0.00	5,460,000.00	0.00
Security Withdrawal	02/03/2016	60934N104	13,121.00	Federated Prime Value Oblig GOVT OBLIG MMF	1.000		13,121.00	0.00	13,121.00	0.00



Transaction Ledger

1/31/16 Thru 2/29/16

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Security Withdrawal	02/16/2016	60934N104	291.67	Federated Prime Value Oblig GOVT OBLIG MMF	1.000		291.67	0.00	291.67	0.00
Security Withdrawal	02/29/2016	94975P405	24,494,020.39	Wells Fargo Adv Govt #1751 Money Market Fund	1.000		24,494,020.39	0.00	24,494,020.39	0.00
	Subtotal		24,507,433.06				24,507,433.06	0.00	24,507,433.06	0.00
TOTAL DISPOSITIONS			54,216,494.55				54,228,301.80	25,870.16	54,254,171.96	9,567.85
OTHER TRANSACTIONS										
Interest	02/01/2016	3137EADK2	5,400,000.00	FHLMC Note 1.25% Due 8/1/2019	0.000		33,750.00	0.00	33,750.00	0.00
Interest	02/06/2016	459200HZ7	3,440,000.00	IBM Corp Note 1.125% Due 2/6/2018	0.000		19,350.00	0.00	19,350.00	0.00
Interest	02/15/2016	22160KAG0	1,565,000.00	Costco Wholesale Corp Note 1.75% Due 2/15/2020	0.000		13,693.75	0.00	13,693.75	0.00
Interest	02/15/2016	674599CB9	3,325,000.00	Occidental Petroleum Note 1.75% Due 2/15/2017	0.000		29,093.75	0.00	29,093.75	0.00
Interest	02/19/2016	3135G0ZA4	3,700,000.00	FNMA Note 1.875% Due 2/19/2019	0.000		34,687.50	0.00	34,687.50	0.00
Interest	02/27/2016	3133787M7	1,240,000.00	FHLB Note 1.05% Due 2/27/2017	0.000		6,510.00	0.00	6,510.00	0.00
Interest	02/28/2016	3135G0MZ3	5,300,000.00	FNMA Note 0.875% Due 8/28/2017	0.000		23,187.50	0.00	23,187.50	0.00
Interest	02/29/2016	912828L32	5,800,000.00	US Treasury Note 1.375% Due 8/31/2020	0.000		39,875.00	0.00	39,875.00	0.00
Interest	02/29/2016	912828TM2	5,300,000.00	US Treasury Note 0.625% Due 8/31/2017	0.000		16,562.50	0.00	16,562.50	0.00
Interest	02/29/2016	912828UQ1	5,925,000.00	US Treasury Note 1.25% Due 2/29/2020	0.000		37,031.25	0.00	37,031.25	0.00
	Subtotal		40,995,000.00				253,741.25	0.00	253,741.25	0.00
Dividend	02/01/2016	60934N104	3,212,499.04	Federated Prime Value Oblig GOVT OBLIG MMF	0.000		330.35	0.00	330.35	0.00
	Subtotal		3,212,499.04				330.35	0.00	330.35	0.00
TOTAL OTHER TRANSACTIONS			44,207,499.04				254,071.60	0.00	254,071.60	0.00



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Unreal G/L Total Income
Fixed Income						
02665WAC5	American Honda Finance Note 2.125% Due 10/10/2018	Various Various 1,950,000.00	1,963,098.76 0.00 0.00 1,962,711.94	12,776.56 0.00 16,229.69 3,453.13	0.00 386.82 (386.82) 3,066.31	0.00 3,066.31
02665WAQ4	American Honda Finance Note 1.55% Due 12/11/2017	12/08/2014 12/11/2014 1,665,000.00	1,664,040.70 0.00 0.00 1,664,081.67	3,584.38 0.00 5,735.00 2,150.62	40.97 0.00 40.97 2,191.59	0.00 2,191.59
037833AJ9	Apple Inc Note 1% Due 05/03/2018	Various Various 3,000,000.00	2,981,894.03 0.00 0.00 2,982,532.81	7,333.33 0.00 9,833.34 2,500.01	638.78 0.00 638.78 3,138.79	0.00 3,138.79
06406HCW7	Bank of New York Callable Note Cont 8/11/2019 2.3% Due 09/11/2019	Various Various 3,625,000.00	3,632,916.71 0.00 0.00 3,632,738.20	32,423.60 0.00 39,371.52 6,947.92	5.07 183.58 (178.51) 6,769.41	0.00 6,769.41
161571GC2	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	Various Various 2,545,000.00	2,547,944.01 0.00 0.00 2,547,857.51	1,142.43 2,142.04 1,142.43 2,142.04	0.00 86.50 (86.50) 2,055.54	0.00 2,055.54
166764AA8	Chevron Corp Callable Note Cont 11/5/17 1.104% Due 12/05/2017	Various Various 1,550,000.00	1,543,440.16 0.00 0.00 1,543,722.84	2,661.87 0.00 4,087.87 1,426.00	302.35 19.67 282.68 1,708.68	0.00 1,708.68
166764AV2	Chevron Corp Note 1.365% Due 03/02/2018	Various Various 1,350,000.00	1,349,147.01 0.00 0.00 1,349,179.56	7,626.94 0.00 9,162.56 1,535.62	32.55 0.00 32.55 1,568.17	0.00 1,568.17
17275RAR3	Cisco Systems Note 2.125% Due 03/01/2019	Various Various 2,395,000.00	2,401,073.00 0.00 0.00 2,400,916.31	21,205.73 0.00 25,446.89 4,241.16	7.02 163.71 (156.69) 4,084.47	0.00 4,084.47
22160KAG0	Costco Wholesale Corp Note 1.75% Due 02/15/2020	02/05/2015 02/17/2015 1,565,000.00	1,563,671.17 0.00 0.00 1,563,697.29	12,628.68 13,693.75 1,217.22 2,282.29	26.12 0.00 26.12 2,308.41	0.00 2,308.41
24422ERL5	John Deere Capital Corp Note 2% Due 01/13/2017	09/11/2012 09/14/2012 910,000.00	918,006.03 0.00 0.00 917,336.94	910.00 0.00 2,426.67 1,516.67	0.00 669.09 (669.09) 847.58	0.00 847.58



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Unreal G/L Total Income
24422ESF7	John Deere Capital Corp Note 1.95% Due 12/13/2018	12/10/2013 12/13/2013 565,000.00	564,310.62 0.00 0.00 564,329.73	1,469.00 0.00 2,387.13 918.13	19.11 0.00 19.11 937.24	0.00 937.24
3130A0C65	FHLB Note 0.625% Due 12/28/2016	Various Various 2,950,000.00	2,946,640.73 0.00 0.00 2,946,935.04	1,690.11 0.00 3,226.57 1,536.46	294.31 0.00 294.31 1,830.77	0.00 1,830.77
3130A4GJ5	FHLB Note 1.125% Due 04/25/2018	Various Various 5,335,000.00	5,336,257.12 0.00 0.00 5,336,212.34	16,005.00 0.00 21,006.56 5,001.56	41.46 86.24 (44.78) 4,956.78	0.00 4,956.78
3130A5EP0	FHLB Note 0.625% Due 05/30/2017	Various Various 5,900,000.00	5,895,559.26 0.00 0.00 5,895,825.34	6,248.26 0.00 9,321.18 3,072.92	266.08 0.00 266.08 3,339.00	0.00 3,339.00
3130A7CV5	FHLB Note 1.375% Due 02/18/2021	Various Various 6,450,000.00	0.00 6,426,116.60 0.00 6,426,261.54	0.00 (330.00) 3,202.60 2,872.60	144.94 0.00 144.94 3,017.54	0.00 3,017.54
313372YS7	FHLB Note 2.45% Due 03/30/2016	07/07/2011 07/08/2011 1,400,000.00	1,401,238.45 0.00 0.00 1,400,619.23	11,528.61 0.00 14,386.94 2,858.33	0.00 619.22 (619.22) 2,239.11	0.00 2,239.11
313373SZ6	FHLB Note Due 06/10/2016	Various Various 0.00	2,277,576.31 0.00 2,277,239.40 0.00	6,848.70 9,131.60 0.00 2,282.90	0.00 336.91 (336.91) 1,945.99	0.00 1,945.99
313376BR5	FHLB Note 1.75% Due 12/14/2018	01/29/2014 01/30/2014 2,500,000.00	2,509,033.98 0.00 0.00 2,508,783.75	5,711.81 0.00 9,357.64 3,645.83	0.00 250.23 (250.23) 3,395.60	0.00 3,395.60
3133782N0	FHLB Note 0.875% Due 03/10/2017	03/13/2013 03/15/2013 2,300,000.00	2,304,322.56 0.00 0.00 2,304,011.51	7,882.29 0.00 9,559.38 1,677.09	0.00 311.05 (311.05) 1,366.04	0.00 1,366.04
3133787M7	FHLB Note 1.05% Due 02/27/2017	02/27/2012 02/28/2012 1,240,000.00	1,240,244.90 0.00 0.00 1,240,226.79	5,569.67 6,510.00 144.67 1,085.00	0.00 18.11 (18.11) 1,066.89	0.00 1,066.89
313378A43	FHLB Note 1.375% Due 03/09/2018	Various Various 5,285,000.00	5,292,793.58 0.00 0.00 5,292,498.90	28,663.78 0.00 34,719.51 6,055.73	369.39 664.07 (294.68) 5,761.05	0.00 5,761.05



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Unreal G/L Total Income
313378WF4	FHLB Note 1.125% Due 03/10/2017	04/24/2012 04/25/2012	2,487,002.91 0.00 0.00 2,485,000.00	10,949.53 0.00 13,279.22 2,329.69	0.00 144.13 (144.13) 2,185.56	0.00 0.00 0.00 2,185.56
313379DD8	FHLB Note 1% Due 06/21/2017	12/27/2012 12/28/2012	1,505,687.86 0.00 0.00 1,500,000.00	1,666.67 0.00 2,916.67 1,250.00	0.00 325.98 (325.98) 924.02	0.00 0.00 0.00 924.02
313379VE6	FHLB Note 1.01% Due 06/19/2017	07/26/2012 07/27/2012	666,713.29 0.00 0.00 665,000.00	783.59 0.00 1,343.30 559.71	0.00 98.58 (98.58) 461.13	0.00 0.00 0.00 461.13
3133EAY28	FFCB Note 0.83% Due 09/21/2017	Various Various	3,116,958.38 0.00 0.00 3,115,000.00	9,336.35 0.00 11,490.88 2,154.53	0.00 94.98 (94.98) 2,059.55	0.00 0.00 0.00 2,059.55
3135G0D75	FNMA Note 1.5% Due 06/22/2020	Various Various	5,831,509.22 504,315.00 0.00 6,400,000.00	9,587.50 (1,291.67) 18,400.00 7,520.83	1,239.07 16.39 1,222.68 8,743.51	0.00 0.00 0.00 8,743.51
3135G0E33	FNMA Note 1.125% Due 07/20/2018	Various Various	5,295,491.73 0.00 0.00 5,300,000.00	1,821.89 0.00 6,790.64 4,968.75	154.21 8.95 145.26 5,114.01	0.00 0.00 0.00 5,114.01
3135G0F73	FNMA Note 1.5% Due 11/30/2020	Various Various	5,889,481.99 402,044.00 0.00 6,400,000.00	15,250.00 (1,400.00) 24,266.67 7,616.67	1,816.91 7.04 1,809.87 9,426.54	0.00 0.00 0.00 9,426.54
3135G0J20	FNMA Note 1.375% Due 02/26/2021	02/26/2016 02/29/2016	0.00 6,388,224.00 0.00 6,400,000.00	0.00 (5,866.67) 1,222.22 (4,644.45)	6.46 0.00 6.46 (4,637.99)	0.00 0.00 0.00 (4,637.99)
3135G0MZ3	FNMA Note 0.875% Due 08/28/2017	Various Various	5,285,472.07 0.00 0.00 5,300,000.00	19,709.38 23,187.50 386.47 3,864.59	815.22 81.24 733.98 4,598.57	0.00 0.00 0.00 4,598.57
3135G0RT2	FNMA Note 0.875% Due 12/20/2017	Various Various	5,344,767.39 0.00 0.00 5,350,000.00	5,331.42 0.00 9,232.47 3,901.05	220.55 0.00 220.55 4,121.60	0.00 0.00 0.00 4,121.60
3135G0WJ8	FNMA Note 0.875% Due 05/21/2018	Various Various	5,249,006.27 0.00 0.00 5,300,000.00	9,017.36 0.00 12,881.95 3,864.59	1,760.49 0.00 1,760.49 5,625.08	0.00 0.00 0.00 5,625.08



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Unreal G/L Total Income
3135G0YT4	FNMA Note 1.625% Due 11/27/2018	Various Various 3,750,000.00	3,745,614.85 0.00 0.00 3,745,738.33	10,833.33 0.00 15,911.46 5,078.13	182.25 58.77 123.48 5,201.61	0.00 5,201.61
3135G0ZA4	FNMA Note 1.875% Due 02/19/2019	Various Various 3,700,000.00	3,717,629.08 0.00 0.00 3,717,170.15	31,218.75 34,687.50 2,312.50 5,781.25	0.00 458.93 (458.93) 5,322.32	0.00 5,322.32
3135G0ZE6	FNMA Note 1.75% Due 06/20/2019	Various Various 5,300,000.00	5,332,766.09 0.00 0.00 5,331,996.68	10,563.20 0.00 18,292.36 7,729.16	0.00 769.41 (769.41) 6,959.75	0.00 6,959.75
3135G0ZG1	FNMA Note 1.75% Due 09/12/2019	Various Various 5,300,000.00	5,315,032.37 0.00 0.00 5,314,701.87	35,811.81 0.00 43,540.98 7,729.17	0.00 330.50 (330.50) 7,398.67	0.00 7,398.67
3137EADG1	FHLMC Note 1.75% Due 05/30/2019	Various Various 5,275,000.00	5,297,366.21 0.00 0.00 5,296,831.93	15,641.84 0.00 23,334.55 7,692.71	16.40 550.68 (534.28) 7,158.43	0.00 7,158.43
3137EADH9	FHLMC Note 1% Due 06/29/2017	Various Various 2,600,000.00	2,600,841.89 0.00 0.00 2,600,794.39	2,311.11 0.00 4,477.78 2,166.67	110.72 158.22 (47.50) 2,119.17	0.00 2,119.17
3137EADJ5	FHLMC Note 1% Due 07/28/2017	Various Various 3,350,000.00	3,358,252.09 0.00 0.00 3,357,811.36	279.17 0.00 3,070.83 2,791.66	0.00 440.73 (440.73) 2,350.93	0.00 2,350.93
3137EADK2	FHLMC Note 1.25% Due 08/01/2019	Various Various 5,400,000.00	5,312,750.02 0.00 0.00 5,314,731.42	33,750.00 33,750.00 5,625.00 5,625.00	1,981.40 0.00 1,981.40 7,606.40	0.00 7,606.40
3137EADL0	FHLMC Note 1% Due 09/29/2017	Various Various 4,000,000.00	3,990,426.20 0.00 0.00 3,990,884.35	13,555.55 0.00 16,888.89 3,333.34	458.15 0.00 458.15 3,791.49	0.00 3,791.49
3137EADM8	FHLMC Note 1.25% Due 10/02/2019	Various Various 5,350,000.00	5,263,039.26 0.00 0.00 5,264,922.66	22,105.90 0.00 27,678.82 5,572.92	1,883.40 0.00 1,883.40 7,456.32	0.00 7,456.32
3137EADN6	FHLMC Note 0.75% Due 01/12/2018	07/28/2015 07/29/2015 5,800,000.00	5,778,770.24 0.00 0.00 5,779,636.15	2,295.83 0.00 5,920.83 3,625.00	865.91 0.00 865.91 4,490.91	0.00 4,490.91



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Unreal G/L Total Income
3137EADP1	FHLMC Note 0.875% Due 03/07/2018	Various Various 3,200,000.00	3,171,153.88 0.00 0.00 3,172,247.39	11,200.00 0.00 13,533.34 2,333.34	1,093.51 0.00 1,093.51 3,426.85	0.00 0.00 0.00 3,426.85
3137EADR7	FHLMC Note 1.375% Due 05/01/2020	08/26/2015 08/27/2015 2,200,000.00	2,183,691.72 0.00 0.00 2,183,996.65	7,562.50 0.00 10,083.33 2,520.83	304.93 0.00 304.93 2,825.76	0.00 0.00 0.00 2,825.76
36962G7G3	General Electric Capital Corp Note 2.3% Due 01/14/2019	Various Various 3,510,000.00	3,531,985.68 0.00 0.00 3,531,394.23	3,812.25 0.00 10,539.75 6,727.50	31.50 622.95 (591.45) 6,136.05	0.00 0.00 0.00 6,136.05
38259PAC6	Google Inc Note 2.125% Due 05/19/2016	11/15/2012 11/20/2012 1,150,000.00	1,154,603.03 0.00 0.00 1,153,367.03	4,887.50 0.00 6,923.96 2,036.46	0.00 1,236.00 (1,236.00) 800.46	0.00 0.00 0.00 800.46
40428HPH9	HSBC USA Inc Note 1.625% Due 01/16/2018	Various Various 3,600,000.00	3,591,894.31 0.00 0.00 3,592,223.07	2,437.51 0.00 7,312.51 4,875.00	328.76 0.00 328.76 5,203.76	0.00 0.00 0.00 5,203.76
43813JAC9	Honda Auto Receivables 2014-1 A3 0.67% Due 11/21/2017	Various Various 1,717,415.84	1,874,208.11 0.00 159,125.32 1,715,471.74	349.24 1,047.74 319.63 1,018.13	388.95 0.00 388.95 1,407.08	0.00 0.00 0.00 1,407.08
43813NAC0	Honda Auto Receivables 2015-2 A3 1.04% Due 02/21/2019	05/13/2015 05/20/2015 3,115,000.00	3,111,923.06 0.00 0.00 3,112,003.01	899.89 2,699.67 899.89 2,699.67	79.95 0.00 79.95 2,779.62	0.00 0.00 0.00 2,779.62
43814CAC3	Honda Auto Receivables 2013-1 A3 Due 11/21/2016	01/16/2013 01/23/2013 0.00	651.30 0.00 651.30 0.00	0.09 0.26 0.00 0.17	0.00 0.00 0.00 0.17	0.00 0.00 0.00 0.17
43814GAC4	Honda Auto Receivables 2014-2 A3 0.77% Due 03/19/2018	05/13/2014 05/21/2014 1,180,637.01	1,261,333.91 0.00 80,762.38 1,180,579.49	350.74 809.40 328.28 786.94	7.96 0.00 7.96 794.90	0.00 0.00 0.00 794.90
43814HAC2	Honda Auto Receivables 2014-3 A3 0.88% Due 06/15/2018	08/12/2014 08/20/2014 1,540,000.00	1,539,851.47 0.00 0.00 1,539,859.59	602.31 1,129.33 602.31 1,129.33	8.12 0.00 8.12 1,137.45	0.00 0.00 0.00 1,137.45
458140AL4	Intel Corp Note 1.35% Due 12/15/2017	Various Various 2,500,000.00	2,501,793.50 0.00 0.00 2,501,717.35	4,312.50 0.00 7,125.00 2,812.50	5.65 81.80 (76.15) 2,736.35	0.00 0.00 0.00 2,736.35



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Unreal G/L Total Income
459200HZ7	IBM Corp Note 1.125% Due 02/06/2018	Various Various 3,440,000.00	3,430,985.12 0.00 0.00 3,431,340.33	18,812.50 19,350.00 2,687.50 3,225.00	355.21 0.00 355.21 3,580.21	0.00 3,580.21
477877AD6	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	Various Various 3,060,000.00	3,059,941.75 0.00 0.00 3,059,944.34	1,455.20 2,728.50 1,455.20 2,728.50	30.39 27.80 2.59 2,731.09	0.00 2,731.09
477879AC4	John Deere Owner Trust 2013-B A3 0.87% Due 08/15/2017	08/27/2013 09/04/2013 187,981.44	233,046.68 0.00 45,077.61 187,971.98	90.12 168.97 72.69 151.54	2.91 0.00 2.91 154.45	0.00 154.45
47787VAC5	John Deere Owner Trust 2014-A A3 0.92% Due 04/16/2018	Various Various 1,726,960.16	1,949,537.31 0.00 222,514.97 1,727,011.61	797.12 1,494.60 706.14 1,403.62	19.10 29.83 (10.73) 1,392.89	0.00 1,392.89
594918BG8	Microsoft Callable Note Cont. 10/03/20 2% Due 11/03/2020	10/29/2015 11/03/2015 1,515,000.00	1,513,847.70 0.00 0.00 1,513,866.94	7,406.67 0.00 9,931.67 2,525.00	19.24 0.00 19.24 2,544.24	0.00 2,544.24
674599CB9	Occidental Petroleum Note 1.75% Due 02/15/2017	Various Various 3,325,000.00	3,344,962.47 0.00 0.00 3,343,439.02	26,830.90 29,093.75 2,586.12 4,848.97	0.00 1,523.45 (1,523.45) 3,325.52	0.00 3,325.52
68389XAN5	Oracle Corp Note 1.2% Due 10/15/2017	Various Various 2,375,000.00	2,365,429.89 0.00 0.00 2,365,876.09	8,391.66 0.00 10,766.66 2,375.00	446.20 0.00 446.20 2,821.20	0.00 2,821.20
69371RK54	Paccar Financial Corp Note 1.6% Due 03/15/2017	03/10/2015 03/13/2015 830,000.00	834,735.42 0.00 0.00 834,398.83	5,016.89 0.00 6,123.56 1,106.67	0.00 336.59 (336.59) 770.08	0.00 770.08
713448CR7	PepsiCo Inc Note 1.25% Due 04/30/2018	Various Various 2,520,000.00	2,518,145.18 0.00 0.00 2,518,210.84	7,962.50 0.00 10,587.51 2,625.01	65.66 0.00 65.66 2,690.67	0.00 2,690.67
717081DJ9	Pfizer Inc. Note 1.1% Due 05/15/2017	05/12/2014 05/15/2014 685,000.00	684,742.05 0.00 0.00 684,758.00	1,590.72 0.00 2,218.64 627.92	15.95 0.00 15.95 643.87	0.00 643.87
74005PBH6	Praxair Note 1.25% Due 11/07/2018	Various Various 2,990,000.00	2,958,123.39 0.00 0.00 2,959,038.65	8,720.84 0.00 11,835.41 3,114.57	915.26 0.00 915.26 4,029.83	0.00 4,029.83



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Unreal G/L Total Income
747525AD5	Qualcomm Inc Note 2.25% Due 05/20/2020	Various Various 3,675,000.00	3,645,462.39 0.00 0.00 3,646,007.99	16,307.82 0.00 23,198.43 6,890.61	545.60 0.00 545.60 7,436.21	0.00 7,436.21
808513AK1	Charles Schwab Corp Callable Note Cont 2/10/2018 1.5% Due 03/10/2018	Various Various 3,635,000.00	3,640,249.13 0.00 0.00 3,640,050.92	21,355.63 0.00 25,899.38 4,543.75	3.46 201.67 (198.21) 4,345.54	0.00 4,345.54
880591EQ1	Tennessee Valley Authority Note 1.75% Due 10/15/2018	Various Various 3,775,000.00	3,791,097.80 0.00 0.00 3,790,624.83	19,451.73 0.00 24,956.94 5,505.21	0.00 472.97 (472.97) 5,032.24	0.00 5,032.24
89231MAC9	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	Various Various 1,278,803.78	1,401,668.68 0.00 123,073.95 1,278,628.84	417.45 782.71 380.80 746.06	34.11 0.00 34.11 780.17	0.00 780.17
89231TAB6	Toyota Auto Receivables Owner 2015-C 0.92% Due 02/15/2018	08/18/2015 08/26/2015 1,780,000.00	1,779,882.06 0.00 0.00 1,779,886.65	727.82 1,364.67 727.82 1,364.67	4.59 0.00 4.59 1,369.26	0.00 1,369.26
89236TCA1	Toyota Motor Credit Corp Note 1.45% Due 01/12/2018	Various Various 2,955,000.00	2,959,188.14 0.00 0.00 2,959,017.32	2,261.40 0.00 5,832.02 3,570.62	23.74 194.56 (170.82) 3,399.80	0.00 3,399.80
89236WAC2	Toyota Auto Receivables Owner 2015-A 1.12% Due 02/15/2019	Various Various 2,540,000.00	2,538,425.64 0.00 0.00 2,538,486.92	1,264.35 2,370.67 1,264.35 2,370.67	61.28 0.00 61.28 2,431.95	0.00 2,431.95
91159HHE3	US Bancorp Callable Note Cont 10/15/2018 1.95% Due 11/15/2018	02/12/2014 02/18/2014 265,000.00	265,326.17 0.00 0.00 265,316.59	1,090.92 0.00 1,521.54 430.62	0.00 9.58 (9.58) 421.04	0.00 421.04
91159HHH6	US Bancorp Callable Note Cont 3/25/2019 2.2% Due 04/25/2019	Various Various 2,025,000.00	2,026,347.98 0.00 0.00 2,026,312.94	11,880.00 0.00 15,592.50 3,712.50	36.93 71.97 (35.04) 3,677.46	0.00 3,677.46
912828J84	US Treasury Note 1.375% Due 03/31/2020	Various Various 6,350,000.00	3,891,524.41 2,471,350.00 0.00 6,362,950.55	18,168.04 (13,530.23) 36,499.49 4,801.22	210.88 134.74 76.14 4,877.36	0.00 4,877.36
912828K66	US Treasury Note 0.5% Due 04/30/2017	06/19/2015 06/19/2015 5,300,000.00	5,293,524.85 0.00 0.00 5,293,938.46	6,770.60 0.00 8,881.87 2,111.27	413.61 0.00 413.61 2,524.88	0.00 2,524.88



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Unreal G/L Total Income
912828L32	US Treasury Note 1.375% Due 08/31/2020	Various Various 5,800,000.00	5,799,699.79 0.00 0.00 5,799,704.99	33,740.39 39,875.00 216.71 6,351.32	24.06 18.86 5.20 6,356.52	0.00 6,356.52
912828L99	US Treasury Note 1.375% Due 10/31/2020	11/23/2015 11/24/2015 6,000,000.00	5,909,631.70 0.00 0.00 5,911,143.05	21,078.30 0.00 27,651.10 6,572.80	1,511.35 0.00 1,511.35 8,084.15	0.00 8,084.15
912828SD3	US Treasury Note 1.25% Due 01/31/2019	Various Various 5,350,000.00	5,316,780.52 0.00 0.00 5,317,660.30	183.73 0.00 5,511.67 5,327.94	879.78 0.00 879.78 6,207.72	0.00 6,207.72
912828ST8	US Treasury Note 1.25% Due 04/30/2019	Various Various 5,350,000.00	5,291,436.66 0.00 0.00 5,292,871.06	17,086.19 0.00 22,414.15 5,327.96	1,434.40 0.00 1,434.40 6,762.36	0.00 6,762.36
912828TG5	US Treasury Note 0.5% Due 07/31/2017	Various Various 5,300,000.00	5,286,201.10 0.00 0.00 5,286,933.99	72.81 0.00 2,184.06 2,111.25	732.89 0.00 732.89 2,844.14	0.00 2,844.14
912828TM2	US Treasury Note 0.625% Due 08/31/2017	Various Various 5,300,000.00	5,290,776.71 0.00 0.00 5,291,240.27	14,014.42 16,562.50 90.02 2,638.10	466.19 2.63 463.56 3,101.66	0.00 3,101.66
912828UB4	US Treasury Note 1% Due 11/30/2019	Various Various 6,475,000.00	5,345,297.09 996,878.35 0.00 6,344,879.62	9,424.18 (2,349.73) 16,275.96 4,502.05	2,704.18 0.00 2,704.18 7,206.23	0.00 7,206.23
912828UQ1	US Treasury Note 1.25% Due 02/29/2020	Various Various 5,925,000.00	5,853,029.12 0.00 0.00 5,854,430.84	31,334.14 37,031.25 201.26 5,898.37	1,401.72 0.00 1,401.72 7,300.09	0.00 7,300.09
912828VF4	US Treasury Note 1.375% Due 05/31/2020	Various Various 5,925,000.00	5,862,961.02 0.00 0.00 5,864,099.00	14,023.30 0.00 20,478.48 6,455.18	1,137.98 0.00 1,137.98 7,593.16	0.00 7,593.16
912828VQ0	US Treasury Note 1.375% Due 07/31/2018	Various Various 3,750,000.00	3,753,736.49 0.00 0.00 3,753,617.54	141.66 0.00 4,249.65 4,107.99	35.93 154.88 (118.95) 3,989.04	0.00 3,989.04
912828WD8	US Treasury Note 1.25% Due 10/31/2018	Various Various 4,350,000.00	4,325,981.52 0.00 0.00 4,326,675.98	13,892.51 0.00 18,224.59 4,332.08	694.46 0.00 694.46 5,026.54	0.00 5,026.54



Income Earned

1/31/16 Thru 2/29/16

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Unreal G/L Total Income
913017BU2	United Tech Corp Note 1.8% Due 06/01/2017	Various Various 3,120,000.00	3,150,081.16 0.00 0.00 3,148,286.19	9,360.00 0.00 14,040.00 4,680.00	1.64 1,796.61 (1,794.97) 2,885.03	0.00 2,885.03
931142DF7	Wal-Mart Stores Note 1.125% Due 04/11/2018	04/04/2013 04/11/2013 1,045,000.00	1,044,578.80 0.00 0.00 1,044,594.06	3,592.19 0.00 4,571.88 979.69	15.26 0.00 15.26 994.95	0.00 994.95
94974BGF1	Wells Fargo Corp Note 2.15% Due 01/30/2020	Various Various 3,660,000.00	3,645,801.48 0.00 0.00 3,646,083.71	218.58 0.00 6,776.08 6,557.50	282.23 0.00 282.23 6,839.73	0.00 6,839.73
			284,643,065.84	847,078.74	30,474.81	
			17,188,927.95	254,843.11	14,256.62	
			2,908,444.93	895,509.71	16,218.19	0.00
TOTAL Fixed Income		299,816,798.23	298,939,767.05	303,274.08	319,492.27	319,492.27

Cash & Equivalent

06538BBR3	Bank of Tokyo Mitsubishi NY Discount CP Due 02/25/2016	10/27/2015 10/28/2015 0.00	5,458,580.40 0.00 5,460,000.00 0.00	0.00 0.00 0.00 0.00	1,419.60 0.00 1,419.60 1,419.60	0.00 1,419.60
06538BFQ1	Bank of Tokyo Mitsubishi NY Discount CP 0.7% Due 06/24/2016	02/25/2016 02/26/2016 6,440,000.00	0.00 6,425,098.56 0.00 6,425,599.45	0.00 0.00 0.00 0.00	500.89 0.00 500.89 500.89	0.00 500.89
60934N104	Federated Prime Value Oblig GOVT OBLIG MMF	11/12/2015 11/12/2015 13,184,496.10	3,178,749.04 31,362,015.69 21,356,268.63 13,184,496.10	0.00 330.35 0.00 330.35	0.00 0.00 0.00 330.35	0.00 330.35
94975P405	Wells Fargo Adv Govt #1751 Money Market Fund	Various Various 36,925,445.82	61,419,466.21 0.00 24,494,020.39 36,925,445.82	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00 0.00
			70,056,795.65	0.00	1,920.49	
			37,787,114.25	330.35	0.00	
			51,310,289.02	0.00	1,920.49	0.00
TOTAL Cash & Equivalent		56,549,941.92	56,535,541.37	330.35	2,250.84	2,250.84



Income Earned

1/31/16 Thru 2/29/16

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Unreal G/L Total Income
Local Agency Investment Fund						
90LAIF\$00	Local Agency Investment Fund State Pool		45,081,512.03	17,545.59	0.00	
		Various	4,900,000.00	0.00	0.00	
		Various	0.00	33,682.69	0.00	0.00
		49,981,512.03	49,981,512.03	16,137.10	16,137.10	16,137.10
			45,081,512.03	17,545.59	0.00	
			4,900,000.00	0.00	0.00	
			0.00	33,682.69	0.00	0.00
TOTAL Local Agency Investment Fund		49,981,512.03	49,981,512.03	16,137.10	16,137.10	16,137.10
<hr/>						
			399,781,373.52	864,624.33	32,395.30	
			59,876,042.20	255,173.46	14,256.62	
			54,218,733.95	929,192.40	18,138.68	0.00
TOTAL PORTFOLIO		406,348,252.18	405,456,820.45	319,741.53	337,880.21	337,880.21



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/01/2016	Interest	17275RAR3	2,395,000.00	Cisco Systems Note 2.125% Due 3/1/2019	0.00	25,446.89	25,446.89
03/02/2016	Interest	166764AV2	1,350,000.00	Chevron Corp Note 1.365% Due 3/2/2018	0.00	9,213.75	9,213.75
03/02/2016	Purchase	91159HHH6	2,000,000.00	US Bancorp Callable Note Cont 3/25/2019 2.2% Due 4/25/2019	0.00	-15,522.22	-15,522.22
03/02/2016	Purchase	47788MAC4	2,450,000.00	John Deere Owner Trust 2016-A A3 1.36% Due 4/15/2020	0.00	0.00	0.00
03/02/2016	Sale	60934N104	4,494,736.59	Federated Prime Value Oblig GOVT OBLIG MMF	0.00	0.00	0.00
03/03/2016	Purchase	30231GAV4	1,415,000.00	Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due 3/1/2021	0.00	0.00	0.00
03/03/2016	Sale	60934N104	1,415,000.00	Federated Prime Value Oblig GOVT OBLIG MMF	0.00	0.00	0.00
03/07/2016	Interest	3137EADP1	3,200,000.00	FHLMC Note 0.875% Due 3/7/2018	0.00	14,000.00	14,000.00
03/09/2016	Interest	313378A43	5,285,000.00	FHLB Note 1.375% Due 3/9/2018	0.00	36,334.38	36,334.38
03/10/2016	Interest	3133782N0	2,300,000.00	FHLB Note 0.875% Due 3/10/2017	0.00	10,062.50	10,062.50
03/10/2016	Interest	313378WF4	2,485,000.00	FHLB Note 1.125% Due 3/10/2017	0.00	13,978.13	13,978.13
03/10/2016	Interest	808513AK1	3,635,000.00	Charles Schwab Corp Callable Note Cont 2/10/2018 1.5% Due 3/10/2018	0.00	27,262.50	27,262.50
03/11/2016	Interest	06406HCW7	3,625,000.00	Bank of New York Callable Note Cont 8/11/2019 2.3% Due 9/11/2019	0.00	41,687.50	41,687.50
03/12/2016	Interest	3135G0ZG1	5,300,000.00	FNMA Note 1.75% Due 9/12/2019	0.00	46,375.00	46,375.00
03/15/2016	Interest	69371RK54	830,000.00	Paccar Financial Corp Note 1.6% Due 3/15/2017	0.00	6,640.00	6,640.00
03/15/2016	Paydown	161571GC2	2,545,000.00	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	0.00	2,142.04	2,142.04
03/15/2016	Paydown	477879AC4	187,981.44	John Deere Owner Trust 2013-B A3 0.87% Due 8/15/2017	10,358.67	136.29	10,494.96
03/15/2016	Paydown	47787VAC5	1,726,960.16	John Deere Owner Trust 2014-A A3 0.92% Due 4/16/2018	150,922.99	1,324.00	152,246.99
03/15/2016	Paydown	43814HAC2	1,540,000.00	Honda Auto Receivables 2014-3 A3 0.88% Due 6/15/2018	102,723.78	1,129.33	103,853.11



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/15/2016	Paydown	477877AD6	3,060,000.00	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	0.00	2,728.50	2,728.50
03/15/2016	Paydown	89231MAC9	1,278,803.78	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	128,276.67	714.00	128,990.67
03/15/2016	Paydown	89231TAB6	1,780,000.00	Toyota Auto Receivables Owner 2015-C 0.92% Due 2/15/2018	104,744.91	1,364.67	106,109.58
03/15/2016	Paydown	89236WAC2	2,540,000.00	Toyota Auto Receivables Owner 2015-A 1.12% Due 2/15/2019	141,289.72	2,370.67	143,660.39
03/18/2016	Paydown	43814GAC4	1,180,637.01	Honda Auto Receivables 2014-2 A3 0.77% Due 3/19/2018	98,063.71	757.58	98,821.29
03/21/2016	Interest	3133EAY28	3,115,000.00	FFCB Note 0.83% Due 9/21/2017	0.00	12,927.25	12,927.25
03/21/2016	Paydown	43813JAC9	1,717,415.84	Honda Auto Receivables 2014-1 A3 0.67% Due 11/21/2017	170,899.59	958.89	171,858.48
03/21/2016	Paydown	43813NAC0	3,115,000.00	Honda Auto Receivables 2015-2 A3 1.04% Due 2/21/2019	119,282.01	2,699.66	121,981.67
03/29/2016	Interest	3137EADL0	4,000,000.00	FHLMC Note 1% Due 9/29/2017	0.00	20,000.00	20,000.00
03/30/2016	Maturity	313372YS7	1,400,000.00	FHLB Note	1,400,000.00	17,150.00	1,417,150.00
03/31/2016	Interest	912828J84	6,350,000.00	US Treasury Note 1.375% Due 3/31/2020	0.00	43,656.25	43,656.25
Mar 2016					2,426,562.05	325,537.56	2,752,099.61
04/02/2016	Interest	3137EADM8	5,350,000.00	FHLMC Note 1.25% Due 10/2/2019	0.00	33,437.50	33,437.50
04/10/2016	Interest	02665WAC5	1,950,000.00	American Honda Finance Note 2.125% Due 10/10/2018	0.00	20,718.76	20,718.76
04/11/2016	Interest	931142DF7	1,045,000.00	Wal-Mart Stores Note 1.125% Due 4/11/2018	0.00	5,878.13	5,878.13
04/15/2016	Dividend	90LAIF\$00	7,175,425.03	Local Agency Investment Fund State Pool	0.00	5,286.19	5,286.19
04/15/2016	Interest	68389XAN5	2,375,000.00	Oracle Corp Note 1.2% Due 10/15/2017	0.00	14,250.00	14,250.00
04/15/2016	Interest	880591EQ1	3,775,000.00	Tennessee Valley Authority Note 1.75% Due 10/15/2018	0.00	33,031.25	33,031.25
04/15/2016	Paydown	89231MAC9	1,278,803.78	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	124,344.66	642.38	124,987.04
04/15/2016	Paydown	161571GC2	2,545,000.00	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	0.00	2,142.04	2,142.04
04/15/2016	Paydown	43814HAC2	1,540,000.00	Honda Auto Receivables 2014-3 A3 0.88% Due 6/15/2018	101,451.31	1,054.00	102,505.31



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/15/2016	Paydown	477877AD6	3,060,000.00	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	197,643.71	2,728.50	200,372.21
04/15/2016	Paydown	477879AC4	187,981.44	John Deere Owner Trust 2013-B A3 0.87% Due 8/15/2017	10,368.59	128.78	10,497.37
04/15/2016	Paydown	47787VAC5	1,726,960.16	John Deere Owner Trust 2014-A A3 0.92% Due 4/16/2018	146,701.27	1,208.30	147,909.57
04/15/2016	Paydown	89231TAB6	1,780,000.00	Toyota Auto Receivables Owner 2015-C 0.92% Due 2/15/2018	102,102.81	1,284.36	103,387.17
04/15/2016	Paydown	89236WAC2	2,540,000.00	Toyota Auto Receivables Owner 2015-A 1.12% Due 2/15/2019	138,232.70	2,238.79	140,471.49
04/18/2016	Paydown	43814GAC4	1,180,637.01	Honda Auto Receivables 2014-2 A3 0.77% Due 3/19/2018	95,310.47	694.65	96,005.12
04/21/2016	Paydown	43813NAC0	3,115,000.00	Honda Auto Receivables 2015-2 A3 1.04% Due 2/21/2019	117,438.39	2,596.29	120,034.68
04/21/2016	Paydown	43813JAC9	1,717,415.84	Honda Auto Receivables 2014-1 A3 0.67% Due 11/21/2017	171,086.16	863.47	171,949.63
04/25/2016	Interest	3130A4GJ5	5,335,000.00	FHLB Note 1.125% Due 4/25/2018	0.00	30,009.38	30,009.38
04/25/2016	Interest	91159HHH6	2,025,000.00	US Bancorp Callable Note Cont 3/25/2019 2.2% Due 4/25/2019	0.00	22,275.00	22,275.00
04/30/2016	Interest	912828ST8	5,350,000.00	US Treasury Note 1.25% Due 4/30/2019	0.00	33,437.50	33,437.50
04/30/2016	Interest	912828WD8	4,350,000.00	US Treasury Note 1.25% Due 10/31/2018	0.00	27,187.50	27,187.50
04/30/2016	Interest	713448CR7	2,520,000.00	PepsiCo Inc Note 1.25% Due 4/30/2018	0.00	15,750.00	15,750.00
04/30/2016	Interest	912828K66	5,300,000.00	US Treasury Note 0.5% Due 4/30/2017	0.00	13,250.00	13,250.00
04/30/2016	Interest	912828L99	6,000,000.00	US Treasury Note 1.375% Due 10/31/2020	0.00	41,250.00	41,250.00
Apr 2016					1,204,680.07	311,342.77	1,516,022.84
05/01/2016	Interest	3137EADR7	2,200,000.00	FHLMC Note 1.375% Due 5/1/2020	0.00	15,125.00	15,125.00
05/03/2016	Interest	037833AJ9	3,000,000.00	Apple Inc Note 1% Due 5/3/2018	0.00	15,000.00	15,000.00
05/03/2016	Interest	594918BG8	1,515,000.00	Microsoft Callable Note Cont. 10/03/20 2% Due 11/3/2020	0.00	15,150.00	15,150.00
05/07/2016	Interest	74005PBH6	2,990,000.00	Praxair Note 1.25% Due 11/7/2018	0.00	18,687.50	18,687.50
05/15/2016	Interest	717081DJ9	685,000.00	Pfizer Inc. Note 1.1% Due 5/15/2017	0.00	3,767.50	3,767.50



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/15/2016	Interest	91159HHE3	265,000.00	US Bancorp Callable Note Cont 10/15/2018 1.95% Due 11/15/2018	0.00	2,583.75	2,583.75
05/15/2016	Paydown	89231MAC9	1,278,803.78	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	120,408.11	572.95	120,981.06
05/15/2016	Paydown	89231TAB6	1,780,000.00	Toyota Auto Receivables Owner 2015-C 0.92% Due 2/15/2018	99,458.41	1,206.08	100,664.49
05/15/2016	Paydown	89236WAC2	2,540,000.00	Toyota Auto Receivables Owner 2015-A 1.12% Due 2/15/2019	135,172.14	2,109.78	137,281.92
05/15/2016	Paydown	43814HAC2	1,540,000.00	Honda Auto Receivables 2014-3 A3 0.88% Due 6/15/2018	100,134.26	979.60	101,113.86
05/15/2016	Paydown	477877AD6	3,060,000.00	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	192,990.92	2,552.26	195,543.18
05/15/2016	Paydown	161571GC2	2,545,000.00	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	0.00	2,142.04	2,142.04
05/15/2016	Paydown	477879AC4	187,981.44	John Deere Owner Trust 2013-B A3 0.87% Due 8/15/2017	10,378.52	121.26	10,499.78
05/15/2016	Paydown	47787VAC5	1,726,960.16	John Deere Owner Trust 2014-A A3 0.92% Due 4/16/2018	142,474.66	1,095.83	143,570.49
05/18/2016	Paydown	43814GAC4	1,180,637.01	Honda Auto Receivables 2014-2 A3 0.77% Due 3/19/2018	92,554.53	633.49	93,188.02
05/19/2016	Maturity	38259PAC6	1,150,000.00	Google Inc Note 2.125% Due 5/19/2016	1,150,000.00	12,218.75	1,162,218.75
05/20/2016	Interest	747525AD5	3,675,000.00	Qualcomm Inc Note 2.25% Due 5/20/2020	0.00	41,343.75	41,343.75
05/21/2016	Interest	3135G0WJ8	5,300,000.00	FNMA Note 0.875% Due 5/21/2018	0.00	23,187.50	23,187.50
05/21/2016	Paydown	43813JAC9	1,717,415.84	Honda Auto Receivables 2014-1 A3 0.67% Due 11/21/2017	171,272.92	767.95	172,040.87
05/21/2016	Paydown	43813NAC0	3,115,000.00	Honda Auto Receivables 2015-2 A3 1.04% Due 2/21/2019	115,592.33	2,494.51	118,086.84
05/27/2016	Interest	3135G0YT4	3,750,000.00	FNMA Note 1.625% Due 11/27/2018	0.00	30,468.75	30,468.75
05/30/2016	Interest	3130A5EP0	5,900,000.00	FHLB Note 0.625% Due 5/30/2017	0.00	18,437.50	18,437.50
05/30/2016	Interest	3135G0F73	6,400,000.00	FNMA Note 1.5% Due 11/30/2020	0.00	48,000.00	48,000.00
05/30/2016	Interest	3137EADG1	5,275,000.00	FHLMC Note 1.75% Due 5/30/2019	0.00	46,156.25	46,156.25
05/31/2016	Interest	912828UB4	6,475,000.00	US Treasury Note 1% Due 11/30/2019	0.00	32,375.00	32,375.00



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/31/2016	Interest	912828VF4	5,925,000.00	US Treasury Note 1.375% Due 5/31/2020	0.00	40,734.38	40,734.38
May 2016					2,330,436.80	377,911.38	2,708,348.18
06/01/2016	Interest	913017BU2	3,120,000.00	United Tech Corp Note 1.8% Due 6/1/2017	0.00	28,080.00	28,080.00
06/05/2016	Interest	166764AA8	1,550,000.00	Chevron Corp Callable Note Cont 11/5/17 1.104% Due 12/5/2017	0.00	8,556.00	8,556.00
06/11/2016	Interest	02665WAQ4	1,665,000.00	American Honda Finance Note 1.55% Due 12/11/2017	0.00	12,903.75	12,903.75
06/13/2016	Interest	24422ESF7	565,000.00	John Deere Capital Corp Note 1.95% Due 12/13/2018	0.00	5,508.75	5,508.75
06/14/2016	Interest	313376BR5	2,500,000.00	FHLB Note 1.75% Due 12/14/2018	0.00	21,875.00	21,875.00
06/15/2016	Interest	458140AL4	2,500,000.00	Intel Corp Note 1.35% Due 12/15/2017	0.00	16,875.00	16,875.00
06/15/2016	Paydown	89231MAC9	1,278,803.78	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	116,467.00	505.72	116,972.72
06/15/2016	Paydown	161571GC2	2,545,000.00	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	0.00	2,142.04	2,142.04
06/15/2016	Paydown	43814HAC2	1,540,000.00	Honda Auto Receivables 2014-3 A3 0.88% Due 6/15/2018	98,771.46	906.17	99,677.63
06/15/2016	Paydown	477877AD6	3,060,000.00	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	188,330.41	2,380.19	190,710.60
06/15/2016	Paydown	477879AC4	187,981.44	John Deere Owner Trust 2013-B A3 0.87% Due 8/15/2017	10,388.46	113.73	10,502.19
06/15/2016	Paydown	47787VAC5	1,726,960.16	John Deere Owner Trust 2014-A A3 0.92% Due 4/16/2018	138,243.16	986.59	139,229.75
06/15/2016	Paydown	89231TAB6	1,780,000.00	Toyota Auto Receivables Owner 2015-C 0.92% Due 2/15/2018	96,811.71	1,129.83	97,941.54
06/15/2016	Paydown	89236WAC2	2,540,000.00	Toyota Auto Receivables Owner 2015-A 1.12% Due 2/15/2019	132,108.04	1,983.61	134,091.65
06/18/2016	Paydown	43814GAC4	1,180,637.01	Honda Auto Receivables 2014-2 A3 0.77% Due 3/19/2018	89,795.90	574.10	90,370.00
06/19/2016	Interest	313379VE6	665,000.00	FHLB Note 1.01% Due 6/19/2017	0.00	3,358.25	3,358.25
06/20/2016	Interest	3135G0RT2	5,350,000.00	FNMA Note 0.875% Due 12/20/2017	0.00	23,406.25	23,406.25
06/20/2016	Interest	3135G0ZE6	5,300,000.00	FNMA Note 1.75% Due 6/20/2019	0.00	46,375.00	46,375.00
06/21/2016	Interest	313379DD8	1,500,000.00	FHLB Note 1% Due 6/21/2017	0.00	7,500.00	7,500.00



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/21/2016	Paydown	43813JAC9	1,717,415.84	Honda Auto Receivables 2014-1 A3 0.67% Due 11/21/2017	171,459.89	672.33	172,132.22
06/21/2016	Paydown	43813NAC0	3,115,000.00	Honda Auto Receivables 2015-2 A3 1.04% Due 2/21/2019	113,743.82	2,394.33	116,138.15
06/22/2016	Interest	3135G0D75	6,400,000.00	FNMA Note 1.5% Due 6/22/2020	0.00	48,000.00	48,000.00
06/24/2016	Maturity	06538BFQ1	6,440,000.00	Bank of Tokyo Mitsubishi NY Discount CP 0.7% Due 6/24/2016	6,440,000.00	0.00	6,440,000.00
06/28/2016	Interest	3130A0C65	2,950,000.00	FHLB Note 0.625% Due 12/28/2016	0.00	9,218.75	9,218.75
06/29/2016	Interest	3137EADH9	2,600,000.00	FHLMC Note 1% Due 6/29/2017	0.00	13,000.00	13,000.00
Jun 2016					7,596,119.85	258,445.39	7,854,565.24
07/12/2016	Interest	89236TCA1	2,955,000.00	Toyota Motor Credit Corp Note 1.45% Due 1/12/2018	0.00	21,423.75	21,423.75
07/12/2016	Interest	3137EADN6	5,800,000.00	FHLMC Note 0.75% Due 1/12/2018	0.00	21,750.00	21,750.00
07/13/2016	Interest	24422ERL5	910,000.00	John Deere Capital Corp Note 2% Due 1/13/2017	0.00	9,100.00	9,100.00
07/14/2016	Interest	36962G7G3	3,510,000.00	General Electric Capital Corp Note 2.3% Due 1/14/2019	0.00	40,365.00	40,365.00
07/15/2016	Paydown	43814HAC2	1,540,000.00	Honda Auto Receivables 2014-3 A3 0.88% Due 6/15/2018	97,361.73	833.74	98,195.47
07/15/2016	Paydown	477877AD6	3,060,000.00	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	183,662.18	2,212.26	185,874.44
07/15/2016	Paydown	89231MAC9	1,278,803.78	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	112,521.31	440.70	112,962.01
07/15/2016	Paydown	89231TAB6	1,780,000.00	Toyota Auto Receivables Owner 2015-C 0.92% Due 2/15/2018	94,162.72	1,055.61	95,218.33
07/15/2016	Paydown	89236WAC2	2,540,000.00	Toyota Auto Receivables Owner 2015-A 1.12% Due 2/15/2019	129,040.36	1,860.32	130,900.68
07/15/2016	Paydown	161571GC2	2,545,000.00	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	0.00	2,142.04	2,142.04
07/15/2016	Paydown	477879AC4	187,981.44	John Deere Owner Trust 2013-B A3 0.87% Due 8/15/2017	10,398.41	106.20	10,504.61
07/15/2016	Paydown	47787VAC5	1,726,960.16	John Deere Owner Trust 2014-A A3 0.92% Due 4/16/2018	134,006.75	880.61	134,887.36
07/16/2016	Interest	40428HPH9	3,600,000.00	HSBC USA Inc Note 1.625% Due 1/16/2018	0.00	29,250.00	29,250.00
07/18/2016	Paydown	43814GAC4	1,180,637.01	Honda Auto Receivables 2014-2 A3 0.77% Due 3/19/2018	87,034.56	516.49	87,551.05



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/20/2016	Interest	3135G0E33	5,300,000.00	FNMA Note 1.125% Due 7/20/2018	0.00	29,812.50	29,812.50
07/21/2016	Paydown	43813JAC9	1,717,415.84	Honda Auto Receivables 2014-1 A3 0.67% Due 11/21/2017	171,647.07	576.59	172,223.66
07/21/2016	Paydown	43813NAC0	3,115,000.00	Honda Auto Receivables 2015-2 A3 1.04% Due 2/21/2019	111,892.86	2,295.75	114,188.61
07/28/2016	Interest	3137EADJ5	3,350,000.00	FHLMC Note 1% Due 7/28/2017	0.00	16,750.00	16,750.00
07/30/2016	Interest	94974BGF1	3,660,000.00	Wells Fargo Corp Note 2.15% Due 1/30/2020	0.00	39,345.00	39,345.00
07/31/2016	Interest	912828SD3	5,350,000.00	US Treasury Note 1.25% Due 1/31/2019	0.00	33,437.50	33,437.50
07/31/2016	Interest	912828TG5	5,300,000.00	US Treasury Note 0.5% Due 7/31/2017	0.00	13,250.00	13,250.00
07/31/2016	Interest	912828VQ0	3,750,000.00	US Treasury Note 1.375% Due 7/31/2018	0.00	25,781.25	25,781.25
Jul 2016					1,131,727.95	293,185.31	1,424,913.26
08/01/2016	Interest	3137EADK2	5,400,000.00	FHLMC Note 1.25% Due 8/1/2019	0.00	33,750.00	33,750.00
08/06/2016	Interest	459200HZ7	3,440,000.00	IBM Corp Note 1.125% Due 2/6/2018	0.00	19,350.00	19,350.00
08/15/2016	Interest	22160KAG0	1,565,000.00	Costco Wholesale Corp Note 1.75% Due 2/15/2020	0.00	13,693.75	13,693.75
08/15/2016	Interest	674599CB9	3,325,000.00	Occidental Petroleum Note 1.75% Due 2/15/2017	0.00	29,093.75	29,093.75
08/15/2016	Paydown	89231MAC9	1,278,803.78	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	108,571.08	377.87	108,948.95
08/15/2016	Paydown	161571GC2	2,545,000.00	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	0.00	2,142.04	2,142.04
08/15/2016	Paydown	43814HAC2	1,540,000.00	Honda Auto Receivables 2014-3 A3 0.88% Due 6/15/2018	95,903.87	762.34	96,666.21
08/15/2016	Paydown	477877AD6	3,060,000.00	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	178,986.23	2,048.49	181,034.72
08/15/2016	Paydown	477879AC4	187,981.44	John Deere Owner Trust 2013-B A3 0.87% Due 8/15/2017	10,408.37	98.66	10,507.03
08/15/2016	Paydown	47787VAC5	1,726,960.16	John Deere Owner Trust 2014-A A3 0.92% Due 4/16/2018	129,765.44	777.87	130,543.31
08/15/2016	Paydown	89231TAB6	1,780,000.00	Toyota Auto Receivables Owner 2015-C 0.92% Due 2/15/2018	91,511.44	983.42	92,494.86
08/15/2016	Paydown	89236WAC2	2,540,000.00	Toyota Auto Receivables Owner 2015-A 1.12% Due 2/15/2019	125,969.14	1,739.88	127,709.02



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/18/2016	Interest	3130A7CV5	6,450,000.00	FHLB Note 1.375% Due 2/18/2021	0.00	44,343.75	44,343.75
08/18/2016	Paydown	43814GAC4	1,180,637.01	Honda Auto Receivables 2014-2 A3 0.77% Due 3/19/2018	84,270.53	460.64	84,731.17
08/19/2016	Interest	3135G0ZA4	3,700,000.00	FNMA Note 1.875% Due 2/19/2019	0.00	34,687.50	34,687.50
08/21/2016	Paydown	43813JAC9	1,717,415.84	Honda Auto Receivables 2014-1 A3 0.67% Due 11/21/2017	171,834.46	480.75	172,315.21
08/21/2016	Paydown	43813NAC0	3,115,000.00	Honda Auto Receivables 2015-2 A3 1.04% Due 2/21/2019	110,039.43	2,198.77	112,238.20
08/26/2016	Interest	3135G0J20	6,400,000.00	FNMA Note 1.375% Due 2/26/2021	0.00	44,000.00	44,000.00
08/27/2016	Interest	3133787M7	1,240,000.00	FHLB Note 1.05% Due 2/27/2017	0.00	6,510.00	6,510.00
08/28/2016	Interest	3135G0MZ3	5,300,000.00	FNMA Note 0.875% Due 8/28/2017	0.00	23,187.50	23,187.50
08/31/2016	Interest	912828TM2	5,300,000.00	US Treasury Note 0.625% Due 8/31/2017	0.00	16,562.50	16,562.50
08/31/2016	Interest	912828L32	5,800,000.00	US Treasury Note 1.375% Due 8/31/2020	0.00	39,875.00	39,875.00
08/31/2016	Interest	912828UQ1	5,925,000.00	US Treasury Note 1.25% Due 2/29/2020	0.00	37,031.25	37,031.25
Aug 2016					1,107,259.99	354,155.73	1,461,415.72
09/01/2016	Interest	17275RAR3	2,395,000.00	Cisco Systems Note 2.125% Due 3/1/2019	0.00	25,446.89	25,446.89
09/02/2016	Interest	166764AV2	1,350,000.00	Chevron Corp Note 1.365% Due 3/2/2018	0.00	9,213.75	9,213.75
09/07/2016	Interest	3137EADP1	3,200,000.00	FHLMC Note 0.875% Due 3/7/2018	0.00	14,000.00	14,000.00
09/09/2016	Interest	313378A43	5,285,000.00	FHLB Note 1.375% Due 3/9/2018	0.00	36,334.38	36,334.38
09/10/2016	Interest	3133782N0	2,300,000.00	FHLB Note 0.875% Due 3/10/2017	0.00	10,062.50	10,062.50
09/10/2016	Interest	313378WF4	2,485,000.00	FHLB Note 1.125% Due 3/10/2017	0.00	13,978.13	13,978.13
09/10/2016	Interest	808513AK1	3,635,000.00	Charles Schwab Corp Callable Note Cont 2/10/2018 1.5% Due 3/10/2018	0.00	27,262.50	27,262.50
09/11/2016	Interest	06406HCW7	3,625,000.00	Bank of New York Callable Note Cont 8/11/2019 2.3% Due 9/11/2019	0.00	41,687.50	41,687.50



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/12/2016	Interest	3135G0ZG1	5,300,000.00	FNMA Note 1.75% Due 9/12/2019	0.00	46,375.00	46,375.00
09/15/2016	Interest	69371RK54	830,000.00	Paccar Financial Corp Note 1.6% Due 3/15/2017	0.00	6,640.00	6,640.00
09/15/2016	Paydown	161571GC2	2,545,000.00	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	0.00	2,142.04	2,142.04
09/15/2016	Paydown	477879AC4	187,981.44	John Deere Owner Trust 2013-B A3 0.87% Due 8/15/2017	10,418.33	91.12	10,509.45
09/15/2016	Paydown	47787VAC5	1,726,960.16	John Deere Owner Trust 2014-A A3 0.92% Due 4/16/2018	125,519.21	678.39	126,197.60
09/15/2016	Paydown	43814HAC2	1,540,000.00	Honda Auto Receivables 2014-3 A3 0.88% Due 6/15/2018	94,396.61	692.01	95,088.62
09/15/2016	Paydown	477877AD6	3,060,000.00	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	174,302.52	1,888.90	176,191.42
09/15/2016	Paydown	89231MAC9	1,278,803.78	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	104,616.25	317.26	104,933.51
09/15/2016	Paydown	89231TAB6	1,780,000.00	Toyota Auto Receivables Owner 2015-C 0.92% Due 2/15/2018	88,857.86	913.26	89,771.12
09/15/2016	Paydown	89236WAC2	2,540,000.00	Toyota Auto Receivables Owner 2015-A 1.12% Due 2/15/2019	122,894.35	1,622.31	124,516.66
09/18/2016	Paydown	43814GAC4	1,180,637.01	Honda Auto Receivables 2014-2 A3 0.77% Due 3/19/2018	81,503.81	406.56	81,910.37
09/21/2016	Interest	3133EAY28	3,115,000.00	FFCB Note 0.83% Due 9/21/2017	0.00	12,927.25	12,927.25
09/21/2016	Paydown	43813JAC9	1,717,415.84	Honda Auto Receivables 2014-1 A3 0.67% Due 11/21/2017	172,022.05	384.81	172,406.86
09/21/2016	Paydown	43813NAC0	3,115,000.00	Honda Auto Receivables 2015-2 A3 1.04% Due 2/21/2019	108,183.51	2,103.42	110,286.93
09/29/2016	Interest	3137EADL0	4,000,000.00	FHLMC Note 1% Due 9/29/2017	0.00	20,000.00	20,000.00
09/30/2016	Interest	912828J84	6,350,000.00	US Treasury Note 1.375% Due 3/31/2020	0.00	43,656.25	43,656.25
Sep 2016					1,082,714.50	318,824.23	1,401,538.73
10/02/2016	Interest	3137EADM8	5,350,000.00	FHLMC Note 1.25% Due 10/2/2019	0.00	33,437.50	33,437.50
10/10/2016	Interest	02665WAC5	1,950,000.00	American Honda Finance Note 2.125% Due 10/10/2018	0.00	20,718.76	20,718.76
10/11/2016	Interest	931142DF7	1,045,000.00	Wal-Mart Stores Note 1.125% Due 4/11/2018	0.00	5,878.13	5,878.13
10/15/2016	Interest	68389XAN5	2,375,000.00	Oracle Corp Note 1.2% Due 10/15/2017	0.00	14,250.00	14,250.00



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/15/2016	Interest	880591EQ1	3,775,000.00	Tennessee Valley Authority Note 1.75% Due 10/15/2018	0.00	33,031.25	33,031.25
10/15/2016	Paydown	89231MAC9	1,278,803.78	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	100,656.86	258.84	100,915.70
10/15/2016	Paydown	161571GC2	2,545,000.00	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	0.00	2,142.04	2,142.04
10/15/2016	Paydown	43814HAC2	1,540,000.00	Honda Auto Receivables 2014-3 A3 0.88% Due 6/15/2018	92,838.70	622.79	93,461.49
10/15/2016	Paydown	477877AD6	3,060,000.00	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	169,611.08	1,733.48	171,344.56
10/15/2016	Paydown	477879AC4	187,981.44	John Deere Owner Trust 2013-B A3 0.87% Due 8/15/2017	10,428.30	83.57	10,511.87
10/15/2016	Paydown	47787VAC5	1,726,960.16	John Deere Owner Trust 2014-A A3 0.92% Due 4/16/2018	121,268.07	582.15	121,850.22
10/15/2016	Paydown	89231TAB6	1,780,000.00	Toyota Auto Receivables Owner 2015-C 0.92% Due 2/15/2018	86,201.97	845.14	87,047.11
10/15/2016	Paydown	89236WAC2	2,540,000.00	Toyota Auto Receivables Owner 2015-A 1.12% Due 2/15/2019	119,816.00	1,507.61	121,323.61
10/18/2016	Paydown	43814GAC4	1,180,637.01	Honda Auto Receivables 2014-2 A3 0.77% Due 3/19/2018	78,734.37	354.27	79,088.64
10/21/2016	Paydown	43813JAC9	1,717,415.84	Honda Auto Receivables 2014-1 A3 0.67% Due 11/21/2017	172,209.84	288.76	172,498.60
10/21/2016	Paydown	43813NAC0	3,115,000.00	Honda Auto Receivables 2015-2 A3 1.04% Due 2/21/2019	106,325.16	2,009.65	108,334.81
10/25/2016	Interest	3130A4GJ5	5,335,000.00	FHLB Note 1.125% Due 4/25/2018	0.00	30,009.38	30,009.38
10/25/2016	Interest	91159HHH6	2,025,000.00	US Bancorp Callable Note Cont 3/25/2019 2.2% Due 4/25/2019	0.00	22,275.00	22,275.00
10/30/2016	Interest	713448CR7	2,520,000.00	PepsiCo Inc Note 1.25% Due 4/30/2018	0.00	15,750.00	15,750.00
10/31/2016	Interest	912828ST8	5,350,000.00	US Treasury Note 1.25% Due 4/30/2019	0.00	33,437.50	33,437.50
10/31/2016	Interest	912828WD8	4,350,000.00	US Treasury Note 1.25% Due 10/31/2018	0.00	27,187.50	27,187.50
10/31/2016	Interest	912828K66	5,300,000.00	US Treasury Note 0.5% Due 4/30/2017	0.00	13,250.00	13,250.00
10/31/2016	Interest	912828L99	6,000,000.00	US Treasury Note 1.375% Due 10/31/2020	0.00	41,250.00	41,250.00
Oct 2016					1,058,090.35	300,903.32	1,358,993.67
11/01/2016	Interest	3137EADR7	2,200,000.00	FHLMC Note 1.375% Due 5/1/2020	0.00	15,125.00	15,125.00



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/03/2016	Interest	037833AJ9	3,000,000.00	Apple Inc Note 1% Due 5/3/2018	0.00	15,000.00	15,000.00
11/03/2016	Interest	594918BG8	1,515,000.00	Microsoft Callable Note Cont. 10/03/20 2% Due 11/3/2020	0.00	15,150.00	15,150.00
11/07/2016	Interest	74005PBH6	2,990,000.00	Praxair Note 1.25% Due 11/7/2018	0.00	18,687.50	18,687.50
11/15/2016	Interest	717081DJ9	685,000.00	Pfizer Inc. Note 1.1% Due 5/15/2017	0.00	3,767.50	3,767.50
11/15/2016	Interest	91159HHE3	265,000.00	US Bancorp Callable Note Cont 10/15/2018 1.95% Due 11/15/2018	0.00	2,583.75	2,583.75
11/15/2016	Paydown	89231MAC9	1,278,803.78	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	96,692.89	202.64	96,895.53
11/15/2016	Paydown	89231TAB6	1,780,000.00	Toyota Auto Receivables Owner 2015-C 0.92% Due 2/15/2018	83,543.79	779.05	84,322.84
11/15/2016	Paydown	89236WAC2	2,540,000.00	Toyota Auto Receivables Owner 2015-A 1.12% Due 2/15/2019	116,734.09	1,395.78	118,129.87
11/15/2016	Paydown	43814HAC2	1,540,000.00	Honda Auto Receivables 2014-3 A3 0.88% Due 6/15/2018	91,228.85	554.71	91,783.56
11/15/2016	Paydown	477877AD6	3,060,000.00	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	164,911.88	1,582.23	166,494.11
11/15/2016	Paydown	161571GC2	2,545,000.00	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	105,028.96	2,142.04	107,171.00
11/15/2016	Paydown	477879AC4	187,981.44	John Deere Owner Trust 2013-B A3 0.87% Due 8/15/2017	10,438.29	76.00	10,514.29
11/15/2016	Paydown	47787VAC5	1,726,960.16	John Deere Owner Trust 2014-A A3 0.92% Due 4/16/2018	117,012.02	489.18	117,501.20
11/18/2016	Paydown	43814GAC4	1,180,637.01	Honda Auto Receivables 2014-2 A3 0.77% Due 3/19/2018	75,962.24	303.75	76,265.99
11/20/2016	Interest	747525AD5	3,675,000.00	Qualcomm Inc Note 2.25% Due 5/20/2020	0.00	41,343.75	41,343.75
11/21/2016	Interest	3135G0WJ8	5,300,000.00	FNMA Note 0.875% Due 5/21/2018	0.00	23,187.50	23,187.50
11/21/2016	Paydown	43813JAC9	1,717,415.84	Honda Auto Receivables 2014-1 A3 0.67% Due 11/21/2017	172,397.83	192.62	172,590.45
11/21/2016	Paydown	43813NAC0	3,115,000.00	Honda Auto Receivables 2015-2 A3 1.04% Due 2/21/2019	104,464.33	1,917.50	106,381.83
11/27/2016	Interest	3135G0YT4	3,750,000.00	FNMA Note 1.625% Due 11/27/2018	0.00	30,468.75	30,468.75
11/30/2016	Interest	3130A5EP0	5,900,000.00	FHLB Note 0.625% Due 5/30/2017	0.00	18,437.50	18,437.50



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/30/2016	Interest	3135G0F73	6,400,000.00	FNMA Note 1.5% Due 11/30/2020	0.00	48,000.00	48,000.00
11/30/2016	Interest	3137EADG1	5,275,000.00	FHLMC Note 1.75% Due 5/30/2019	0.00	46,156.25	46,156.25
11/30/2016	Interest	912828UB4	6,475,000.00	US Treasury Note 1% Due 11/30/2019	0.00	32,375.00	32,375.00
11/30/2016	Interest	912828VF4	5,925,000.00	US Treasury Note 1.375% Due 5/31/2020	0.00	40,734.38	40,734.38
Nov 2016					1,138,415.17	360,652.38	1,499,067.55
12/01/2016	Interest	913017BU2	3,120,000.00	United Tech Corp Note 1.8% Due 6/1/2017	0.00	28,080.00	28,080.00
12/05/2016	Interest	166764AA8	1,550,000.00	Chevron Corp Callable Note Cont 11/5/17 1.104% Due 12/5/2017	0.00	8,556.00	8,556.00
12/11/2016	Interest	02665WAQ4	1,665,000.00	American Honda Finance Note 1.55% Due 12/11/2017	0.00	12,903.75	12,903.75
12/13/2016	Interest	24422ESF7	565,000.00	John Deere Capital Corp Note 1.95% Due 12/13/2018	0.00	5,508.75	5,508.75
12/14/2016	Interest	313376BR5	2,500,000.00	FHLB Note 1.75% Due 12/14/2018	0.00	21,875.00	21,875.00
12/15/2016	Interest	458140AL4	2,500,000.00	Intel Corp Note 1.35% Due 12/15/2017	0.00	16,875.00	16,875.00
12/15/2016	Paydown	89231MAC9	1,278,803.78	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	92,724.33	148.66	92,872.99
12/15/2016	Paydown	161571GC2	2,545,000.00	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	105,116.49	2,053.64	107,170.13
12/15/2016	Paydown	43814HAC2	1,540,000.00	Honda Auto Receivables 2014-3 A3 0.88% Due 6/15/2018	89,565.71	487.81	90,053.52
12/15/2016	Paydown	477877AD6	3,060,000.00	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	160,204.87	1,435.19	161,640.06
12/15/2016	Paydown	477879AC4	187,981.44	John Deere Owner Trust 2013-B A3 0.87% Due 8/15/2017	10,448.28	68.44	10,516.72
12/15/2016	Paydown	47787VAC5	1,726,960.16	John Deere Owner Trust 2014-A A3 0.92% Due 4/16/2018	112,751.03	399.47	113,150.50
12/15/2016	Paydown	89231TAB6	1,780,000.00	Toyota Auto Receivables Owner 2015-C 0.92% Due 2/15/2018	80,883.30	715.00	81,598.30
12/15/2016	Paydown	89236WAC2	2,540,000.00	Toyota Auto Receivables Owner 2015-A 1.12% Due 2/15/2019	113,648.59	1,286.83	114,935.42
12/18/2016	Paydown	43814GAC4	1,180,637.01	Honda Auto Receivables 2014-2 A3 0.77% Due 3/19/2018	73,187.40	255.00	73,442.40
12/19/2016	Interest	313379VE6	665,000.00	FHLB Note 1.01% Due 6/19/2017	0.00	3,358.25	3,358.25



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/20/2016	Interest	3135G0RT2	5,350,000.00	FNMA Note 0.875% Due 12/20/2017	0.00	23,406.25	23,406.25
12/20/2016	Interest	3135G0ZE6	5,300,000.00	FNMA Note 1.75% Due 6/20/2019	0.00	46,375.00	46,375.00
12/21/2016	Interest	313379DD8	1,500,000.00	FHLB Note 1% Due 6/21/2017	0.00	7,500.00	7,500.00
12/21/2016	Paydown	43813JAC9	1,717,415.84	Honda Auto Receivables 2014-1 A3 0.67% Due 11/21/2017	172,586.03	96.36	172,682.39
12/21/2016	Paydown	43813NAC0	3,115,000.00	Honda Auto Receivables 2015-2 A3 1.04% Due 2/21/2019	102,601.02	1,826.97	104,427.99
12/22/2016	Interest	3135G0D75	6,400,000.00	FNMA Note 1.5% Due 6/22/2020	0.00	48,000.00	48,000.00
12/28/2016	Maturity	3130A0C65	2,950,000.00	FHLB Note 0.625% Due 12/28/2016	2,950,000.00	9,218.75	2,959,218.75
12/29/2016	Interest	3137EADH9	2,600,000.00	FHLMC Note 1% Due 6/29/2017	0.00	13,000.00	13,000.00
Dec 2016					4,063,717.05	253,430.12	4,317,147.17
01/12/2017	Interest	89236TCA1	2,955,000.00	Toyota Motor Credit Corp Note 1.45% Due 1/12/2018	0.00	21,423.75	21,423.75
01/12/2017	Interest	3137EADN6	5,800,000.00	FHLMC Note 0.75% Due 1/12/2018	0.00	21,750.00	21,750.00
01/13/2017	Maturity	24422ERL5	910,000.00	John Deere Capital Corp Note 2% Due 1/13/2017	910,000.00	9,100.00	919,100.00
01/14/2017	Interest	36962G7G3	3,510,000.00	General Electric Capital Corp Note 2.3% Due 1/14/2019	0.00	40,365.00	40,365.00
01/15/2017	Paydown	161571GC2	2,545,000.00	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	105,204.08	1,965.17	107,169.25
01/15/2017	Paydown	43814HAC2	1,540,000.00	Honda Auto Receivables 2014-3 A3 0.88% Due 6/15/2018	87,847.95	422.12	88,270.07
01/15/2017	Paydown	477877AD6	3,060,000.00	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	155,490.09	1,292.34	156,782.43
01/15/2017	Paydown	47787VAC5	1,726,960.16	John Deere Owner Trust 2014-A A3 0.92% Due 4/16/2018	108,485.10	313.03	108,798.13
01/15/2017	Paydown	89231MAC9	1,278,803.78	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	88,751.18	96.89	88,848.07
01/15/2017	Paydown	89231TAB6	1,780,000.00	Toyota Auto Receivables Owner 2015-C 0.92% Due 2/15/2018	78,220.51	652.99	78,873.50
01/15/2017	Paydown	477879AC4	187,981.44	John Deere Owner Trust 2013-B A3 0.87% Due 8/15/2017	10,458.29	60.86	10,519.15
01/15/2017	Paydown	89236WAC2	2,540,000.00	Toyota Auto Receivables Owner 2015-A 1.12% Due 2/15/2019	110,559.53	1,180.76	111,740.29



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/16/2017	Interest	40428HPH9	3,600,000.00	HSBC USA Inc Note 1.625% Due 1/16/2018	0.00	29,250.00	29,250.00
01/17/2017	Paydown	89231MAC9	1,278,803.78	Toyota Auto Receivables Owner 2014-A 0.67% Due 12/15/2017	84,773.43	3.16	84,776.59
01/18/2017	Paydown	43814GAC4	1,180,637.01	Honda Auto Receivables 2014-2 A3 0.77% Due 3/19/2018	70,409.85	208.04	70,617.89
01/20/2017	Interest	3135G0E33	5,300,000.00	FNMA Note 1.125% Due 7/20/2018	0.00	29,812.50	29,812.50
01/21/2017	Paydown	43813NAC0	3,115,000.00	Honda Auto Receivables 2015-2 A3 1.04% Due 2/21/2019	100,735.24	1,738.05	102,473.29
01/28/2017	Interest	3137EADJ5	3,350,000.00	FHLMC Note 1% Due 7/28/2017	0.00	16,750.00	16,750.00
01/30/2017	Interest	94974BGF1	3,660,000.00	Wells Fargo Corp Note 2.15% Due 1/30/2020	0.00	39,345.00	39,345.00
01/31/2017	Interest	912828SD3	5,350,000.00	US Treasury Note 1.25% Due 1/31/2019	0.00	33,437.50	33,437.50
01/31/2017	Interest	912828VQ0	3,750,000.00	US Treasury Note 1.375% Due 7/31/2018	0.00	25,781.25	25,781.25
01/31/2017	Interest	912828TG5	5,300,000.00	US Treasury Note 0.5% Due 7/31/2017	0.00	13,250.00	13,250.00
Jan 2017					1,910,935.25	288,198.41	2,199,133.66
02/01/2017	Interest	3137EADK2	5,400,000.00	FHLMC Note 1.25% Due 8/1/2019	0.00	33,750.00	33,750.00
02/06/2017	Interest	459200HZ7	3,440,000.00	IBM Corp Note 1.125% Due 2/6/2018	0.00	19,350.00	19,350.00
02/15/2017	Interest	22160KAG0	1,565,000.00	Costco Wholesale Corp Note 1.75% Due 2/15/2020	0.00	13,693.75	13,693.75
02/15/2017	Maturity	674599CB9	3,325,000.00	Occidental Petroleum Note 1.75% Due 2/15/2017	3,325,000.00	29,093.75	3,354,093.75
02/15/2017	Paydown	89231TAB6	1,780,000.00	Toyota Auto Receivables Owner 2015-C 0.92% Due 2/15/2018	75,555.41	593.02	76,148.43
02/15/2017	Paydown	89236WAC2	2,540,000.00	Toyota Auto Receivables Owner 2015-A 1.12% Due 2/15/2019	107,466.88	1,077.57	108,544.45
02/15/2017	Paydown	161571GC2	2,545,000.00	Chase CHAIT Pool #2013-A8 1.01% Due 10/15/2018	105,291.75	1,876.62	107,168.37
02/15/2017	Paydown	43814HAC2	1,540,000.00	Honda Auto Receivables 2014-3 A3 0.88% Due 6/15/2018	86,074.15	357.70	86,431.85
02/15/2017	Paydown	477877AD6	3,060,000.00	John Deere Owner Trust 2014-B A3 1.07% Due 11/15/2018	150,767.51	1,153.69	151,921.20
02/15/2017	Paydown	47787VAC5	1,726,960.16	John Deere Owner Trust 2014-A A3 0.92% Due 4/16/2018	104,214.25	229.86	104,444.11



Cash Flow Report

From 02/29/2016

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/15/2017	Paydown	477879AC4	187,981.44	John Deere Owner Trust 2013-B A3 0.87% Due 8/15/2017	10,468.30	53.28	10,521.58
02/18/2017	Interest	3130A7CV5	6,450,000.00	FHLB Note 1.375% Due 2/18/2021	0.00	44,343.75	44,343.75
02/18/2017	Paydown	43814GAC4	1,180,637.01	Honda Auto Receivables 2014-2 A3 0.77% Due 3/19/2018	67,629.59	162.86	67,792.45
02/19/2017	Interest	3135G0ZA4	3,700,000.00	FNMA Note 1.875% Due 2/19/2019	0.00	34,687.50	34,687.50
02/21/2017	Paydown	43813NAC0	3,115,000.00	Honda Auto Receivables 2015-2 A3 1.04% Due 2/21/2019	98,866.98	1,650.75	100,517.73
02/26/2017	Interest	3135G0J20	6,400,000.00	FNMA Note 1.375% Due 2/26/2021	0.00	44,000.00	44,000.00
02/27/2017	Maturity	3133787M7	1,240,000.00	FHLB Note 1.05% Due 2/27/2017	1,240,000.00	6,510.00	1,246,510.00
02/28/2017	Interest	3135G0MZ3	5,300,000.00	FNMA Note 0.875% Due 8/28/2017	0.00	23,187.50	23,187.50
02/28/2017	Interest	912828TM2	5,300,000.00	US Treasury Note 0.625% Due 8/31/2017	0.00	16,562.50	16,562.50
02/28/2017	Interest	912828UQ1	5,925,000.00	US Treasury Note 1.25% Due 2/29/2020	0.00	37,031.25	37,031.25
02/28/2017	Interest	912828L32	5,800,000.00	US Treasury Note 1.375% Due 8/31/2020	0.00	39,875.00	39,875.00
Feb 2017					5,371,334.82	349,240.35	5,720,575.17
Total					30,421,993.85	3,791,826.95	34,213,820.80

Stockton Consolidated Portfolio Total Return		
	%	US \$
1 Month	0.15%	595,586.62
3 Month	0.79%	3,081,278.83
1 Year	1.33%	5,032,153.13
2 Year	2.30%	7,683,406.07