



Holdings Report

As of 1/31/17

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									
912828L99	US Treasury Note 1.375% Due 10/31/2020	2,600,000.00	04/14/2016 1.20 %	2,619,508.71 2,616,077.06	98.87 1.69 %	2,570,547.20 9,184.39	1.05 % (45,529.86)	Aaa / AA+ AAA	3.75 3.62
912828P87	US Treasury Note 1.125% Due 2/28/2021	2,400,000.00	Various 1.45 %	2,368,765.85 2,369,414.23	97.45 1.78 %	2,338,780.80 11,486.19	0.96 % (30,633.43)	Aaa / AA+ AAA	4.08 3.94
912828D72	US Treasury Note 2% Due 8/31/2021	2,400,000.00	12/28/2016 2.01 %	2,398,508.04 2,398,537.77	100.53 1.88 %	2,412,748.80 20,419.89	0.99 % 14,211.03	Aaa / AA+ AAA	4.58 4.32
Total US Treasury		33,100,000.00	1.28 %	32,902,131.41 32,978,647.83	1.34 %	32,903,219.50 94,932.40	13.48 % (75,428.33)	Aaa / AA+ AAA	2.52 2.45
TOTAL PORTFOLIO		244,906,268.47	0.96 %	244,687,831.35 244,765,480.36	0.99 %	244,366,366.76 480,433.81	100.00 % (399,113.60)	Aa1 / AA+ AAA	1.09 1.05
TOTAL MARKET VALUE PLUS ACCRUED						244,846,800.57			