

clearwater

# Monthly Investment Report

Core (6113)

Year End (Y2017)

07/01/2016 - 06/30/2017

Dated: 10/24/2017

Locked Down

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Balance Sheet

Book Value + Accrued	149,278,294.45
Net Unrealized Gain/Loss	-342,884.90
Market Value + Accrued	148,935,409.55

Cash and Fixed Income Summary

Risk Metric	Value
Cash	3,073,602.46
MMFund	1,403,414.47
Fixed Income	144,458,392.62
Duration	2.242
Convexity	-0.202
WAL	2.489
Years to Final Maturity	2.491
Years to Effective Maturity	2.487
Yield	1.75
Book Yield	1.627
Avg Credit Rating	AA-/Aa3/AA-

Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	47.632%
(CD5331) Umpqua Bank	13.655%
Federal National Mortgage Association, Inc.	12.607%
Federal Farm Credit Banks Funding Corporation	8.042%
Council of Federal Home Loan Banks	5.564%
Wells Fargo & Company	4.731%
Berkshire Hathaway Inc.	4.268%
JPMorgan Chase & Co.	3.501%

--- 100.000%

Industry Sector

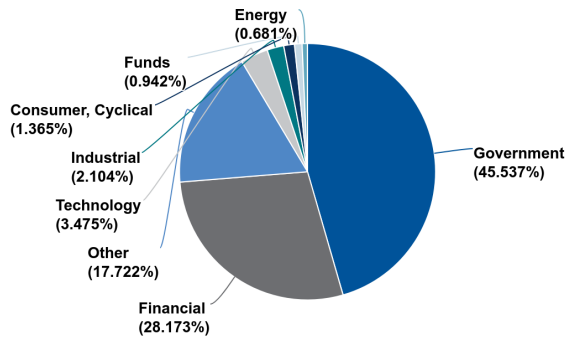


Chart calculated by: Base Market Value + Accrued

Security Type

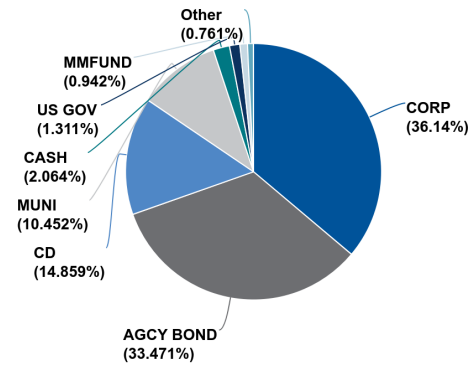


Chart calculated by: Base Market Value + Accrued

Market Sector

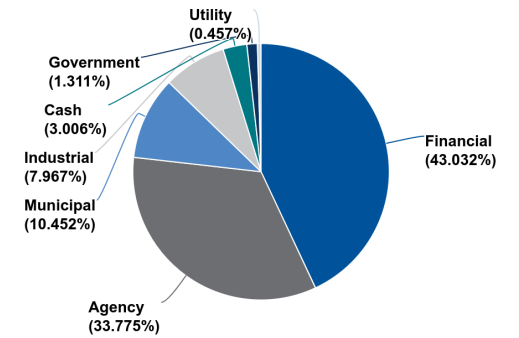
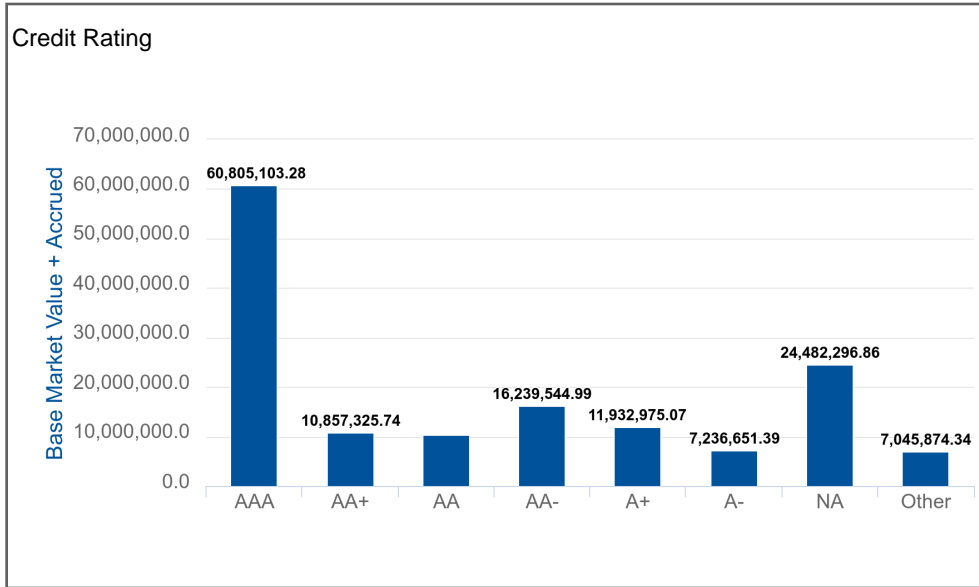
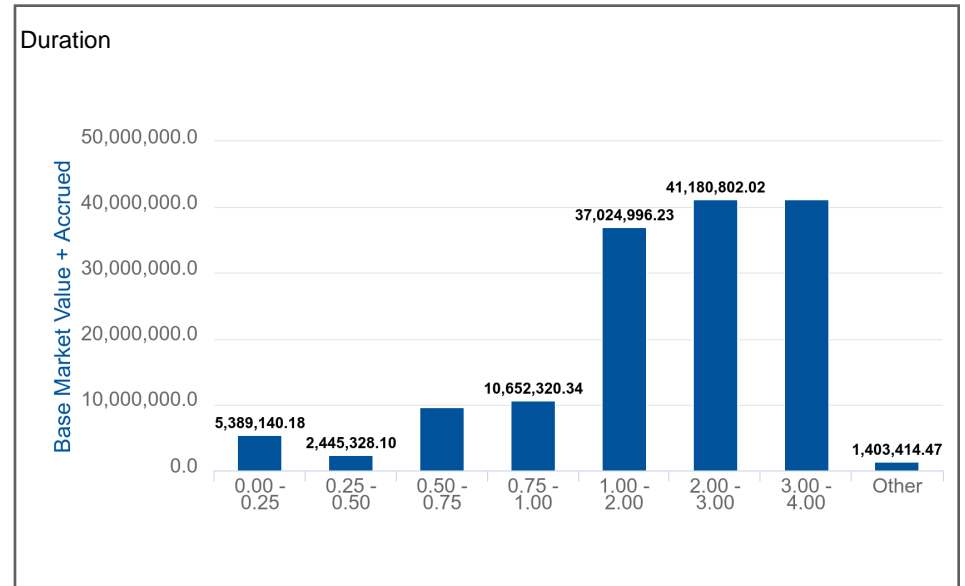
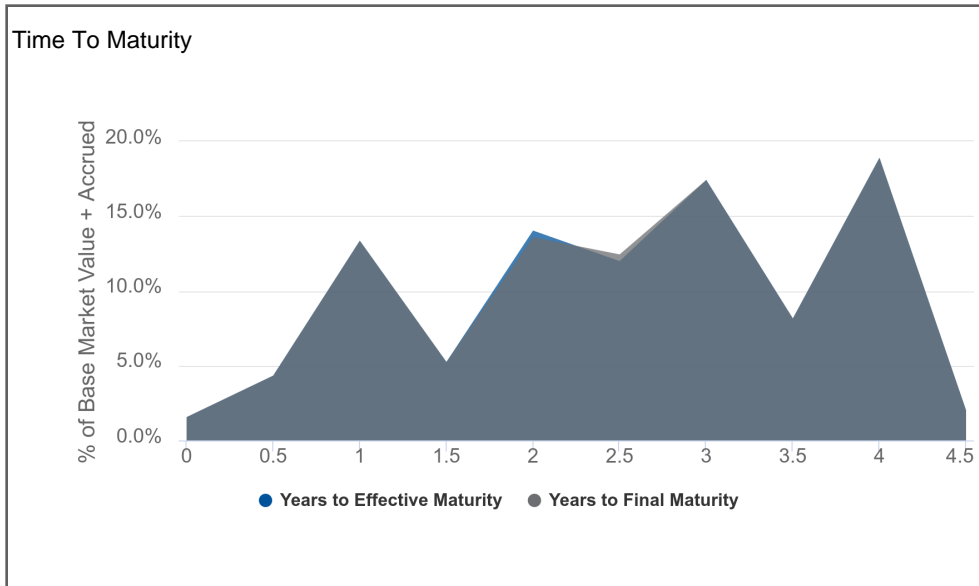


Chart calculated by: Base Market Value + Accrued



### Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	10.718%	11.280%	12.505%	6.323%	0.000%	0.000%	0.000%	0.000%	0.000%
AA	4.752%	8.818%	6.941%	4.622%	0.000%	0.000%	0.000%	0.000%	0.000%
A	2.699%	4.248%	7.567%	3.089%	0.000%	0.000%	0.000%	0.000%	0.000%
BBB	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
BB	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
B	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
CCC	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
CC	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
C	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
NA	1.633%	0.514%	0.636%	13.655%	0.000%	0.000%	0.000%	0.000%	0.000%



# GAAP Balance Sheet by Lot

As of 06/30/2017

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Core (6113)

Dated: 10/24/2017

Account	Identifier, Description	Current Units	Currency	BS Class	Trade Date	Final Maturity	Book Value	Interest/Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Value	Market Value + Accrued
Jackson County-Zions Bank	004284A96 ACALANES CALIF UN HIGH SCH DIST	800,000.00	USD	LT	07/07/2015	08/01/2019	801,982.81	0.00	6,246.67	3,497.19	805,480.00	811,726.67
Jackson County-Zions Bank	011112AZ2 ALAMEDA CNTY CALIF PENSION OBLIG	140,000.00	USD	LT	08/20/2015	12/01/2018	136,176.60	0.00	0.00	-854.00	135,322.60	135,322.60
Jackson County-Zions Bank	06366RU78 BANK OF MONTREAL	1,610,000.00	USD	LT	11/06/2015	07/31/2018	1,612,961.78	0.00	12,155.50	-514.58	1,612,447.20	1,624,602.70
Jackson County-Zions Bank	06367TPX2 BANK OF MONTREAL	500,000.00	USD	LT	01/10/2017	12/12/2019	501,059.68	0.00	554.17	30.32	501,090.00	501,644.17
Jackson County-Zions Bank	06406HCL1 BANK OF NEW YORK MELLON CORP	1,000,000.00	USD	LT	10/06/2015	08/01/2018	1,006,064.51	0.00	8,750.00	-474.51	1,005,590.00	1,014,340.00
Jackson County-Zions Bank	064159BZ8 BANK OF NOVA SCOTIA	3,000,000.00	USD	ST	05/09/2013	04/25/2018	3,002,829.93	0.00	7,975.00	-5,859.93	2,996,970.00	3,004,945.00
Jackson County-Zions Bank	064159GW0 BANK OF NOVA SCOTIA	500,000.00	USD	LT	12/16/2016	10/21/2020	497,325.14	0.00	2,284.72	4,624.86	501,950.00	504,234.72
Jackson County-Zions Bank	084664BW0 BERKSHIRE HATHAWAY FINANCE CORP	3,250,000.00	USD	ST	02/23/2015	05/15/2018	3,253,318.82	0.00	5,398.61	-6,828.82	3,246,490.00	3,251,888.61
Jackson County-Zions Bank	084670BC1 BERKSHIRE HATHAWAY INC	1,000,000.00	USD	LT	05/12/2017	08/15/2021	1,067,969.05	0.00	14,166.67	-3,479.05	1,064,490.00	1,078,656.67
Jackson County-Zions Bank	16310FCL9 CHEHALEM PK & REC DIST ORE	620,000.00	USD	LT	06/01/2015	06/15/2020	659,868.14	0.00	1,102.22	4,151.86	664,020.00	665,122.22
Jackson County-Zions Bank	166764AG5 CHEVRON CORP	1,000,000.00	USD	LT	02/10/2016	06/24/2020	1,001,282.63	0.00	471.92	13,087.37	1,014,370.00	1,014,841.92
Jackson County-Zions Bank	17275RAX0 CISCO SYSTEMS INC	500,000.00	USD	LT	12/16/2016	06/15/2020	503,536.32	0.00	544.44	4,468.68	508,005.00	508,549.44
Jackson County-Zions Bank	20271RAF7 COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH)	2,000,000.00	USD	LT	09/29/2015	03/13/2019	2,013,425.12	0.00	13,500.00	-1,605.12	2,011,820.00	2,025,320.00
Jackson County-Zions Bank	29270CR72 ENERGY NORTHWEST WASH ELEC REV	465,000.00	USD	LT	03/31/2016	07/01/2019	466,806.33	0.00	3,836.25	-3,405.93	463,400.40	467,236.65
Jackson County-Zions Bank	29270CYL3 ENERGY NORTHWEST WASH ELEC REV	570,000.00	USD	LT	11/13/2014	07/01/2018	574,983.12	0.00	6,118.95	-1,067.22	573,915.90	580,034.85
Jackson County-Zions Bank	29270CYN9 ENERGY NORTHWEST WASH ELEC REV	1,000,000.00	USD	LT	12/06/2016	07/01/2020	1,022,333.11	0.00	13,265.00	-4,473.11	1,017,860.00	1,031,125.00
Jackson County-Zions Bank	3130A9DR9 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	LT	09/12/2016	09/14/2020	1,000,000.00	0.00	4,220.56	-11,340.00	988,660.00	992,880.56
Jackson County-Zions Bank	3130A9KE0 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	LT	09/22/2016	09/23/2020	999,515.40	0.00	3,811.11	-14,755.40	984,760.00	988,571.11
Jackson County-Zions Bank	3130A9NK3 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	LT	10/19/2016	10/06/2020	1,000,000.00	0.00	3,246.53	-18,550.00	981,450.00	984,696.53
Jackson County-Zions Bank	3130A9TJ0 FEDERAL HOME LOAN BANKS	2,355,000.00	USD	LT	11/03/2016	05/15/2020	2,354,322.91	0.00	3,611.00	-27,794.86	2,326,528.05	2,330,139.05
Jackson County-Zions Bank	3130AA6U7 FEDERAL HOME LOAN BANKS	3,000,000.00	USD	LT	11/18/2016	11/24/2021	3,000,000.00	0.00	6,166.67	-16,050.00	2,983,950.00	2,990,116.67
Jackson County-Zions Bank	31315PQT9 FEDERAL AGRICULTURAL MORTGAGE CORP	500,000.00	USD	LT	10/19/2016	03/06/2020	502,747.23	0.00	2,252.08	-6,592.23	496,155.00	498,407.08
Jackson County-Zions Bank	3132X0EQ0 FEDERAL AGRICULTURAL MORTGAGE CORP	1,000,000.00	USD	LT	11/18/2016	01/25/2021	991,429.15	0.00	6,716.67	-2,959.15	988,470.00	995,186.67
Jackson County-Zions Bank	313380Z75 FEDERAL HOME LOAN BANKS	147,058.82	USD	LT	06/15/2015	10/24/2019	145,914.59	0.00	374.96	45.71	145,960.29	146,335.25
Jackson County-Zions Bank	313381C29 FEDERAL HOME LOAN BANKS	1,600,000.00	USD	ST	06/07/2013	06/04/2018	1,599,257.14	0.00	1,260.00	-3,289.14	1,595,968.00	1,597,228.00
Jackson County-Zions Bank	313381Z57 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	LT	11/18/2016	02/11/2021	1,981,250.87	0.00	11,666.67	-18,050.87	1,963,200.00	1,974,866.67
Jackson County-Zions Bank	313383HU8 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	LT	10/19/2016	06/12/2020	1,018,440.89	0.00	923.61	-15,130.89	1,003,310.00	1,004,233.61
Jackson County-Zions Bank	3133ECL44 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00	USD	ST	04/10/2013	04/11/2018	4,000,000.00	0.00	8,888.89	-9,960.00	3,990,040.00	3,998,928.89

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Jackson County-Zions Bank	3133EFV20 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	LT	03/22/2016	03/30/2020	2,000,000.00	0.00	7,532.78	-16,040.00	1,983,960.00	1,991,492.78
Jackson County-Zions Bank	3133EFZT7 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	USD	LT	02/10/2016	02/24/2020	1,000,000.00	0.00	4,938.89	-7,750.00	992,250.00	997,188.89
Jackson County-Zions Bank	3133EG4D4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	USD	LT	01/10/2017	04/17/2020	1,000,000.00	0.00	3,556.11	-1,770.00	998,230.00	1,001,786.11
Jackson County-Zions Bank	3133EGN76 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	LT	11/18/2016	06/06/2019	2,000,000.00	0.00	1,909.72	-6,960.00	1,993,040.00	1,994,949.72
Jackson County-Zions Bank	3133EGSD8 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	USD	LT	09/22/2016	08/23/2019	999,632.05	0.00	4,017.78	-9,822.05	989,810.00	993,827.78
Jackson County-Zions Bank	3133EGU60 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	USD	LT	12/06/2016	09/14/2020	1,000,000.00	0.00	5,409.44	-6,090.00	993,910.00	999,319.44
Jackson County-Zions Bank	31340BV4 FEDERAL HOME LOAN MORTGAGE CORP	115,000.00	USD	LT	12/08/2014	11/29/2019	109,446.09	0.00	0.00	467.46	109,913.55	109,913.55
Jackson County-Zions Bank	3134G73M1 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	LT	11/06/2015	07/27/2018	998,125.88	0.00	4,277.78	-1,695.88	996,430.00	1,000,707.78
Jackson County-Zions Bank	3134G8Y86 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	LT	04/13/2016	07/26/2019	999,363.41	0.00	5,381.94	-7,183.41	992,180.00	997,561.94
Jackson County-Zions Bank	3134G8YF0 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	LT	04/15/2016	10/28/2019	1,000,000.00	0.00	2,100.00	-7,700.00	992,300.00	994,400.00
Jackson County-Zions Bank	3134GARV8 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	LT	10/19/2016	10/25/2019	1,000,000.00	0.00	2,383.33	-6,820.00	993,180.00	995,563.33
Jackson County-Zions Bank	313586RC5 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,350,000.00	USD	LT	09/30/2014	10/09/2019	1,287,390.68	0.00	0.00	7,691.32	1,295,082.00	1,295,082.00
Jackson County-Zions Bank	3135G0E33 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	USD	LT	11/06/2015	07/20/2018	999,326.83	0.00	5,031.25	-1,386.83	997,940.00	1,002,971.25
Jackson County-Zions Bank	3135G0J95 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	USD	LT	04/15/2016	10/28/2019	1,000,000.00	0.00	2,362.50	-5,590.00	994,410.00	996,772.50
Jackson County-Zions Bank	31364DNP7 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,026,000.00	USD	ST	01/23/2013	09/23/2017	1,023,973.35	0.00	0.00	-805.11	1,023,168.24	1,023,168.24
Jackson County-Zions Bank	3136G06L0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,265,000.00	USD	ST	11/26/2012	11/28/2017	1,264,945.79	0.00	985.65	-1,602.94	1,263,342.85	1,264,328.50
Jackson County-Zions Bank	3136G0B91 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,230,000.00	USD	LT	11/03/2016	09/18/2019	1,243,131.51	0.00	5,278.75	-13,475.91	1,229,655.60	1,234,934.35
Jackson County-Zions Bank	3136G1GU7 FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,000,000.00	USD	ST	03/21/2013	03/27/2018	4,000,000.00	0.00	10,966.67	-5,960.00	3,994,040.00	4,005,006.67
Jackson County-Zions Bank	3136G2YB7 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	USD	LT	02/09/2016	08/26/2019	1,000,000.00	0.00	4,583.33	-8,820.00	991,180.00	995,763.33
Jackson County-Zions Bank	3136G34K8 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	USD	LT	09/22/2016	09/09/2019	999,629.97	0.00	3,500.00	-9,079.97	990,550.00	994,050.00
Jackson County-Zions Bank	3136G34L6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	USD	LT	09/22/2016	09/06/2019	999,704.27	0.00	3,593.75	-9,194.27	990,510.00	994,103.75
Jackson County-Zions Bank	3136G35C5 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	USD	LT	09/09/2016	08/28/2020	1,000,000.00	0.00	4,783.33	-3,670.00	996,330.00	1,001,113.33

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Jackson County-Zions Bank	3136G35C5 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	USD	LT	09/13/2016	08/28/2020	1,000,000.00	0.00	4,783.33	-3,670.00	996,330.00	1,001,113.33
Jackson County-Zions Bank	3136G35S0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	USD	LT	09/09/2016	09/08/2020	999,688.16	0.00	4,080.56	-17,748.16	981,940.00	986,020.56
Jackson County-Zions Bank	3136G4AC7 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	USD	LT	09/22/2016	03/27/2020	1,000,000.00	0.00	3,263.89	-8,640.00	991,360.00	994,623.89
Jackson County-Zions Bank	3136G4DB6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	USD	LT	11/03/2016	03/30/2020	1,000,000.00	0.00	3,159.72	-15,360.00	984,640.00	987,799.72
Jackson County-Zions Bank	36966RW77 GENERAL ELECTRIC CAPITAL CORPORATION	1,015,000.00	USD	LT	03/28/2016	03/15/2020	1,105,725.72	0.00	15,690.21	-12,986.87	1,092,738.85	1,108,429.06
Jackson County-Zions Bank	432092SG0 HILLSBORO ORE	160,000.00	USD	LT	05/12/2017	06/01/2020	168,464.20	0.00	400.00	-573.00	167,891.20	168,291.20
Jackson County-Zions Bank	45920OHE4 INTERNATIONAL BUSINESS MACHINES CORP	1,500,000.00	USD	LT	11/04/2014	05/15/2019	1,499,646.08	0.00	3,593.75	4,718.92	1,504,365.00	1,507,958.75
Jackson County-Zions Bank	459200HM6 INTERNATIONAL BUSINESS MACHINES CORP	1,651,000.00	USD	LT	12/06/2016	05/15/2020	1,633,874.51	0.00	3,428.12	3,091.99	1,636,966.50	1,640,394.62
Jackson County-Zions Bank	45920JF9 INTERNATIONAL BUSINESS MACHINES CORP	2,000,000.00	USD	LT	02/17/2016	02/19/2021	2,000,000.00	0.00	16,500.00	10,660.00	2,010,660.00	2,027,160.00
Jackson County-Zions Bank	46625HHL7 JPMORGAN CHASE & CO	2,000,000.00	USD	LT	05/07/2015	04/23/2019	2,142,853.01	0.00	23,800.00	9,746.99	2,152,600.00	2,176,400.00
Jackson County-Zions Bank	46625HJR2 JPMORGAN CHASE & CO	1,000,000.00	USD	LT	07/29/2015	01/28/2019	1,004,385.56	0.00	9,987.50	3,254.44	1,007,640.00	1,017,627.50
Jackson County-Zions Bank	46625HKA7 JPMORGAN CHASE & CO	1,000,000.00	USD	LT	07/09/2015	01/23/2020	997,357.24	0.00	9,875.00	5,672.76	1,003,030.00	1,012,905.00
Jackson County-Zions Bank	473448CY2 JEFFERSON CNTY ORE SCH DIST NO 509J	475,000.00	USD	LT	05/27/2015	06/15/2020	506,535.15	0.00	844.44	5,210.85	511,746.00	512,590.44
Jackson County-Zions Bank	48127HAA7 JPMORGAN CHASE & CO	1,000,000.00	USD	LT	11/06/2014	10/22/2019	995,451.07	0.00	4,216.67	7,788.93	1,003,240.00	1,007,456.67
Jackson County-Zions Bank	492244DV7 KERN CALIF CMNTY COLLEGE DIST	1,000,000.00	USD	LT	11/03/2016	11/01/2020	1,042,631.46	0.00	4,821.67	-24,681.46	1,017,950.00	1,022,771.67
Jackson County-Zions Bank	49327M2F0 KEYBANK NA	2,000,000.00	USD	LT	03/22/2016	12/15/2019	2,013,564.07	0.00	2,222.22	6,475.93	2,020,040.00	2,022,262.22
Jackson County-Zions Bank	49474E3L5 KING CNTY WASH	150,000.00	USD	LT	11/23/2015	12/01/2018	154,600.01	0.00	497.50	280.99	154,881.00	155,378.50
Jackson County-Zions Bank	56913RAT5 MARION CNTY ORE PENSION OBLIG REV	200,000.00	USD	LT	06/13/2014	06/01/2019	191,873.96	0.00	0.00	-685.96	191,188.00	191,188.00
Jackson County-Zions Bank	569203LT7 MARION & POLK CNTYS ORE SCH DIST NO 24J SALEM-KEIZ	450,000.00	USD	ST	09/13/2016	06/15/2018	452,610.93	0.00	302.60	-2,174.43	450,436.50	450,739.10
Jackson County-Zions Bank	63254AAJ7 NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	1,000,000.00	USD	LT	11/06/2015	07/25/2018	1,004,442.33	0.00	9,966.67	1,377.67	1,005,820.00	1,015,786.67
Jackson County-Zions Bank	63254AAM0 NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	3,000,000.00	USD	LT	07/12/2016	01/14/2019	3,024,579.04	0.00	27,833.33	-18,489.04	3,006,090.00	3,033,923.33
Jackson County-Zions Bank	686053CH0 OREGON SCH BRDS ASSN	350,000.00	USD	ST	11/25/2016	06/30/2018	345,515.61	0.00	0.00	-1,220.61	344,295.00	344,295.00
Jackson County-Zions Bank	720653JL9 PIERCE CNTY WASH SWR REV	500,000.00	USD	LT	03/30/2015	08/01/2019	517,476.06	0.00	7,291.67	-2,496.06	514,980.00	522,271.67
Jackson County-Zions Bank	73474TAE0 PORT MORROW ORE TRANSMISSION FACS REV	500,000.00	USD	LT	08/21/2015	09/01/2019	501,241.72	0.00	3,533.33	2,598.28	503,840.00	507,373.33
Jackson County-Zions Bank	73474TAL4 PORT MORROW ORE TRANSMISSION FACS REV	1,700,000.00	USD	LT	11/18/2016	09/01/2021	1,678,639.55	0.00	10,098.00	-8,610.55	1,670,029.00	1,680,127.00

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Core (6113)

Dated: 10/24/2017

Account	Identifier, Description	Current Units	Currency	BS Class	Trade Date	Final Maturity	Book Value	Interest/Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Value	Market Value + Accrued
Jackson County-Zions Bank	73474TAL4 PORT MORROW ORE TRANSMISSION FACS REV	140,000.00	USD	LT	01/06/2017	09/01/2021	137,415.93	0.00	831.60	115.87	137,531.80	138,363.40
Jackson County-Zions Bank	740189AL9 PRECISION CASTPARTS CORP	2,000,000.00	USD	LT	06/01/2015	06/15/2020	2,002,334.94	0.00	2,000.00	21,405.06	2,023,740.00	2,025,740.00
Jackson County-Zions Bank	742651DV1 PRIVATE EXPORT FUNDING CORP	1,000,000.00	USD	LT	11/06/2015	09/15/2020	1,007,128.73	0.00	6,772.22	4,281.27	1,011,410.00	1,018,182.22
Jackson County-Zions Bank	742651DV1 PRIVATE EXPORT FUNDING CORP	1,865,000.00	USD	LT	02/10/2016	09/15/2020	1,919,058.33	0.00	12,630.19	-32,778.68	1,886,279.65	1,898,909.84
Jackson County-Zions Bank	760133TR9 RENTON WASH	200,000.00	USD	LT	07/30/2015	12/01/2019	199,352.84	0.00	301.67	-224.84	199,128.00	199,429.67
Jackson County-Zions Bank	76116FAD9 RESOLUTION FUNDING CORP	1,000,000.00	USD	LT	11/06/2015	07/15/2020	942,247.54	0.00	0.00	5,582.46	947,830.00	947,830.00
Jackson County-Zions Bank	780082AC7 ROYAL BANK OF CANADA	1,560,000.00	USD	LT	11/06/2015	10/14/2020	1,547,860.41	0.00	7,007.00	9,471.99	1,557,332.40	1,564,339.40
Jackson County-Zions Bank	780082AC7 ROYAL BANK OF CANADA	1,000,000.00	USD	LT	12/09/2016	10/14/2020	1,003,137.13	0.00	4,491.67	-4,847.13	998,290.00	1,002,781.67
Jackson County-Zions Bank	794458DQ9 SALEM ORE HOSP FAC AUTH REV	100,000.00	USD	LT	10/26/2016	05/15/2020	107,563.20	0.00	511.11	-379.20	107,184.00	107,695.11
Jackson County-Zions Bank	797669UH9 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	500,000.00	USD	LT	12/09/2014	07/01/2018	500,540.32	0.00	4,280.00	-545.32	499,995.00	504,275.00
Jackson County-Zions Bank	82785RAK5 SILVER LAKE WASH WTR & SWR DIST WTR & SWR REV	150,000.00	USD	ST	12/12/2016	12/01/2017	151,871.31	0.00	500.00	15.69	151,887.00	152,387.00
Jackson County-Zions Bank	84247PHS3 SOUTHERN CALIF PUB PWR AUTH REV	1,285,000.00	USD	ST	03/14/2014	07/01/2017	1,285,000.00	0.00	7,356.62	12.85	1,285,012.85	1,292,369.48
Jackson County-Zions Bank	880591EQ1 TENNESSEE VALLEY AUTHORITY	675,000.00	USD	LT	11/14/2014	10/15/2018	677,470.77	0.00	2,493.75	985.23	678,456.00	680,949.75
Jackson County-Zions Bank	89114QBL1 TORONTO-DOMINION BANK	3,000,000.00	USD	LT	12/06/2016	07/13/2021	2,933,951.73	0.00	25,200.00	4,608.27	2,938,560.00	2,963,760.00
Jackson County-Zions Bank	89236TBP9 TOYOTA MOTOR CREDIT CORP	1,000,000.00	USD	LT	07/09/2015	07/18/2019	1,004,405.52	0.00	9,621.53	2,574.48	1,006,980.00	1,016,601.53
Jackson County-Zions Bank	89236TBP9 TOYOTA MOTOR CREDIT CORP	1,000,000.00	USD	LT	02/10/2016	07/18/2019	1,009,415.31	0.00	9,621.53	-2,435.31	1,006,980.00	1,016,601.53
Jackson County-Zions Bank	89546RHP2 TRI-CNTY MET TRANSN DIST ORE REV	95,000.00	USD	LT	01/04/2017	09/01/2019	101,649.97	0.00	1,504.17	811.33	102,461.30	103,965.47
Jackson County-Zions Bank	90331HML4 US BANK NA	660,000.00	USD	LT	11/13/2014	10/28/2019	660,000.00	0.00	2,454.38	4,936.80	664,936.80	667,391.18
Jackson County-Zions Bank	912828S27 UNITED STATES TREASURY	2,000,000.00	USD	LT	11/18/2016	06/30/2021	1,952,151.58	0.00	61.14	-371.58	1,951,780.00	1,951,841.14
Jackson County-Zions Bank	93730PAG1 WASHINGTON BIOMEDICAL RESH FACS 3 WASH LEASE REV	500,000.00	USD	LT	03/30/2015	07/01/2019	530,026.02	0.00	12,202.50	-366.02	529,660.00	541,862.50
Jackson County-Zions Bank	93978PMG9 WASHINGTON ST HSG FIN COMMN MULTIFAMILY HSG REV	110,000.00	USD	LT	08/20/2015	07/01/2020	109,842.84	0.00	1,182.50	1,729.06	111,571.90	112,754.40
Jackson County-Zions Bank	94974BFR6 WELLS FARGO & CO	2,000,000.00	USD	LT	04/04/2016	01/22/2021	2,060,629.13	0.00	26,500.00	-18,469.13	2,042,160.00	2,068,660.00
Jackson County-Zions Bank	94974BGF1 WELLS FARGO & CO	2,100,000.00	USD	LT	01/27/2015	01/30/2020	2,105,029.51	0.00	18,937.92	2,614.49	2,107,644.00	2,126,581.92
Jackson County-Zions Bank	94974BGF1 WELLS FARGO & CO	2,815,000.00	USD	LT	10/25/2016	01/30/2020	2,837,437.49	0.00	25,385.83	-12,190.89	2,825,246.60	2,850,632.43
Jackson County-Zions Bank	961214CM3 WESTPAC BANKING CORP	500,000.00	USD	ST	01/10/2017	05/25/2018	500,574.16	0.00	775.00	-254.16	500,320.00	501,095.00
Jackson County-Zions Bank	961214CP6 WESTPAC BANKING CORP	1,000,000.00	USD	LT	06/01/2015	05/26/2020	1,001,889.11	0.00	2,236.11	840.89	1,002,730.00	1,004,966.11
Jackson County-Zions Bank	984657HQ2 YAMHILL CNTY ORE SCH DIST NO 029J NEWBERG	3,045,000.00	USD	LT	01/23/2015	06/15/2019	3,169,152.48	0.00	5,311.83	-7,163.58	3,161,988.90	3,167,300.73
Jackson County-LGIP	CCYUSD Receivable	55.75	USD	RCV	---	06/30/2017	55.75	0.00	0.00	0.00	55.75	55.75
Jackson County-BOTC5782	CCYUSD Cash	3,073,546.71	USD	Cash	---	06/30/2017	3,073,546.71	0.00	0.00	0.00	3,073,546.71	3,073,546.71



# GAAP Balance Sheet by Lot

Core (6113)

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Dated: 10/24/2017

Account	Identifier, Description	Current Units	Currency	BS Class	Trade Date	Final Maturity	Book Value	Interest/ Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Value	Market Value + Accrued
Jackson County-BOTC7358	CD227358 3-YEAR PUBLIC FUND CD	1,000,000.00	USD	ST	11/06/2014	11/02/2017	1,000,000.00	0.00	28,612.60	0.00	1,000,000.00	1,028,612.60
Jackson County-Umpqua 5331	CD5331 Umpqua Bank	20,000,000.00	USD	LT	08/19/2016	08/19/2021	20,000,000.00	0.00	337,249.72	0.00	20,000,000.00	20,337,249.72
Jackson County-BOTC7358	CD66508 2-YEAR PUBLIC FUND	760,000.00	USD	LT	12/07/2016	12/07/2018	760,000.00	0.00	5,190.07	0.00	760,000.00	765,190.07
Jackson County-LGIP	JCKSNCNTY LGIP	1,403,414.47	USD	CE	05/31/2017	06/30/2017	1,403,414.47	55.75	0.00	0.00	1,403,414.47	1,403,414.47
---	---	<b>147,731,075.75</b>	<b>USD</b>	---	---	<b>12/27/2019</b>	<b>148,314,779.76</b>	<b>55.75</b>	<b>963,514.69</b>	<b>-342,884.90</b>	<b>147,971,894.86</b>	<b>148,935,409.55</b>

\* Weighted by: Market Value + Accrued.

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Dated: 10/24/2017

Security Type, Identifier, Description	Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
CD CD66508 2-YEAR PUBLIC FUND	760,000.00	6,324.14	0.00	0.00	0.00
CD CD227358 3-YEAR PUBLIC FUND CD	1,000,000.00	10,785.12	0.00	0.00	0.00
MUNI 004284A96 ACALANES CALIF UN HIGH SCH DIST	800,000.00	14,992.00	-951.02	0.00	14,992.00
MUNI 011112AZ2 ALAMEDA CNTY CALIF PENSION OBLIG	140,000.00	0.00	2,694.09	0.00	0.00
MUNI 03254CFW5 ANAHEIM CALIF CITY SCH DIST	0.00	20,853.33	-12,535.49	0.00	31,280.00
MUNI 044555NR7 ASHLAND ORE	0.00	1,725.00	-904.47	0.00	10,350.00
CORP 06366RU78 BANK OF MONTREAL	1,610,000.00	28,980.00	-2,736.84	0.00	28,980.00
CORP 06367TPX2 BANK OF MONTREAL	500,000.00	4,900.00	-200.32	0.00	5,250.00
CORP 06406HCL1 BANK OF NEW YORK MELLON CORP	1,000,000.00	21,000.00	-6,047.94	0.00	21,000.00
CORP 064159BZ8 BANK OF NOVA SCOTIA	3,000,000.00	43,500.00	-3,466.19	0.00	43,500.00
CORP 064159GW0 BANK OF NOVA SCOTIA	500,000.00	6,201.39	425.14	0.00	5,875.00
CORP 084664BW0 BERKSHIRE HATHAWAY FINANCE CORP	3,250,000.00	42,250.00	-3,809.34	0.00	42,250.00
CORP 084670BC1 BERKSHIRE HATHAWAY INC	1,000,000.00	4,583.34	-2,030.95	0.00	0.00
CASH CCYUSD Cash	3,073,546.71	0.00	0.00	0.00	0.00
MUNI 16310FCL9 CHEHALEM PK & REC DIST ORE	620,000.00	24,800.00	-13,473.95	0.00	24,800.00
CORP 166764AG5 CHEVRON CORP	1,000,000.00	24,270.00	-442.50	0.00	24,270.00
CORP 17275RAX0 CISCO SYSTEMS INC	500,000.00	6,465.27	-628.68	0.00	6,125.00
CORP 20271RAF7 COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH)	2,000,000.00	45,000.00	-7,903.50	0.00	45,000.00
MUNI 29270CYL3 ENERGY NORTHWEST WASH ELEC REV	570,000.00	12,237.90	-4,983.12	0.00	12,237.90
MUNI 29270CR72 ENERGY NORTHWEST WASH ELEC REV	465,000.00	7,672.50	-903.16	0.00	5,349.44
MUNI 29270CYN9 ENERGY NORTHWEST WASH ELEC REV	1,000,000.00	14,886.28	-4,156.89	0.00	13,265.00
CORP 30231GAD4 EXXON MOBIL CORP	0.00	6,871.78	-581.61	155.72	9,095.00

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Security Type, Identifier, Description	Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
AGCY BOND 31315PQT9 FEDERAL AGRICULTURAL MORTGAGE CORP	500,000.00	4,915.41	-712.77	0.00	3,525.00
AGCY BOND 3132X0EQ0 FEDERAL AGRICULTURAL MORTGAGE CORP	1,000,000.00	9,472.23	1,459.15	0.00	7,750.00
AGCY BOND 3133EFZT7 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	14,000.00	0.00	0.00	14,000.00
AGCY BOND 3133ECL44 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00	40,000.00	0.00	0.00	40,000.00
AGCY BOND 3133EFK48 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	463.34	4.74	455.73	4,787.78
AGCY BOND 3133EFV20 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	29,800.00	0.00	0.00	29,800.00
AGCY BOND 3133EGSD8 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	8,726.11	132.05	0.00	5,650.00
AGCY BOND 3133EGN76 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	15,659.72	0.00	0.00	13,750.00
AGCY BOND 3133EGU60 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	9,959.44	0.00	0.00	4,550.00
AGCY BOND 3133EG4D4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	7,881.11	0.00	0.00	4,325.00
AGCY BOND 313381C29 FEDERAL HOME LOAN BANKS	1,600,000.00	16,800.00	802.20	0.00	16,800.00
AGCY BOND 313380Z75 FEDERAL HOME LOAN BANKS	147,058.82	2,436.67	627.77	9,369.73	4,611.43
AGCY BOND 3130A9DR9 FEDERAL HOME LOAN BANKS	1,000,000.00	11,320.56	0.00	0.00	7,100.00
AGCY BOND 3130A9KE0 FEDERAL HOME LOAN BANKS	1,000,000.00	10,811.11	115.40	0.00	7,000.00
AGCY BOND 313383HU8 FEDERAL HOME LOAN BANKS	1,000,000.00	12,201.39	-4,349.11	0.00	17,500.00
AGCY BOND 3130A9NK3 FEDERAL HOME LOAN BANKS	1,000,000.00	9,586.81	0.00	0.00	6,875.00
AGCY BOND 3130A9TJ0 FEDERAL HOME LOAN BANKS	2,355,000.00	17,741.00	147.16	0.00	14,130.00
AGCY BOND 313381Z57 FEDERAL HOME LOAN BANKS	2,000,000.00	18,333.34	3,150.87	0.00	15,000.00
AGCY BOND 3130AA6U7 FEDERAL HOME LOAN BANKS	3,000,000.00	35,166.67	0.00	0.00	29,000.00
AGCY BOND 3130AAH76 FEDERAL HOME LOAN BANKS	0.00	5,000.00	0.00	0.00	5,000.00
AGCY BOND 3130AAGV4 FEDERAL HOME LOAN BANKS	0.00	5,000.00	109.00	766.00	5,000.00
AGCY BOND 3134G43F3 FEDERAL HOME LOAN MORTGAGE CORP	0.00	13,486.67	133.63	598.03	20,400.00

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AGCY DISC 313400BV4 FEDERAL HOME LOAN MORTGAGE CORP	115,000.00	0.00	2,301.00	0.00	0.00
AGCY BOND 3134G73M1 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	10,000.00	1,749.50	0.00	10,000.00
AGCY BOND 3134G8Y86 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	12,500.00	307.76	0.00	9,375.00
AGCY BOND 3134G9AE7 FEDERAL HOME LOAN MORTGAGE CORP	0.00	4,916.67	0.00	0.00	7,500.00
AGCY BOND 3134G8YF0 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	12,000.00	0.00	0.00	12,000.00
AGCY BOND 3134GARV8 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	8,775.00	-580.00	0.00	6,391.67
AGCY BOND 3134GAM43 FEDERAL HOME LOAN MORTGAGE CORP	0.00	2,500.00	0.00	0.00	2,500.00
AGCY BOND 3136G1EN5 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	8,219.44	732.22	536.81	11,000.00
AGCY BOND 3135G0SH7 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	5,916.67	0.00	0.00	7,500.00
AGCY BOND 3136G2YB7 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	13,200.00	0.00	0.00	13,200.00
AGCY BOND 3136G1GU7 FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,000,000.00	42,000.00	0.00	0.00	42,000.00
AGCY BOND 3136G02B6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	2,644.44	8.31	99.40	4,000.00
AGCY BOND 3136G06L0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,265,000.00	10,752.50	131.92	0.00	10,752.50
AGCY BOND 3135G0E33 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	11,250.00	639.86	0.00	11,250.00
AGCY BOND 3136G2Z26 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	23,055.56	0.00	0.00	30,000.00
AGCY DISC 31364DNP7 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,026,000.00	0.00	8,806.30	0.00	0.00
AGCY BOND 313586RC5 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,350,000.00	0.00	27,533.01	0.00	0.00
AGCY BOND 3135G0J95 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	13,500.00	0.00	0.00	13,500.00
AGCY DISC 31358C7M2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	0.00	10,243.98	0.00	0.00
AGCY BOND 3136G35S0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	10,436.12	78.16	0.00	6,500.00
AGCY BOND 3136G35C5 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	11,238.88	0.00	0.00	6,922.22
AGCY BOND 3136G35C5 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	11,161.11	0.00	0.00	6,922.22

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Security Type, Identifier, Description	Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
AGCY BOND 3136G34L6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	8,687.50	104.27	0.00	5,625.00
AGCY BOND 3136G34K8 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	8,687.50	129.97	0.00	5,625.00
AGCY BOND 3136G4AC7 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	9,513.89	0.00	0.00	6,250.00
AGCY BOND 3136G4DY6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	5,805.56	0.00	-19,500.00	0.00
AGCY BOND 3136G4DB6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	8,229.16	0.00	0.00	6,250.00
AGCY BOND 3136G0B91 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,230,000.00	12,146.25	-3,879.39	0.00	9,225.00
CORP 36966RW77 GENERAL ELECTRIC CAPITAL CORPORATION	1,015,000.00	53,287.50	-33,517.09	0.00	53,287.50
MUNI 432092SG0 HILLSBORO ORE	160,000.00	400.00	-238.20	0.00	0.00
CORP 459200HE4 INTERNATIONAL BUSINESS MACHINES CORP	1,500,000.00	28,125.00	189.14	0.00	28,125.00
CORP 459200JF9 INTERNATIONAL BUSINESS MACHINES CORP	2,000,000.00	45,000.00	0.00	0.00	45,000.00
CORP 459200HM6 INTERNATIONAL BUSINESS MACHINES CORP	1,651,000.00	15,053.91	3,330.41	0.00	13,414.38
MUNI 473448CY2 JEFFERSON CNTY ORE SCH DIST NO 509J	475,000.00	19,000.00	-10,657.71	0.00	19,000.00
CORP 46625HHL7 JPMORGAN CHASE & CO	2,000,000.00	126,000.00	-78,882.52	0.00	126,000.00
CORP 46625HKA7 JPMORGAN CHASE & CO	1,000,000.00	22,500.00	1,030.56	0.00	22,500.00
CORP 48127HAA7 JPMORGAN CHASE & CO	1,000,000.00	22,000.00	1,969.58	0.00	22,000.00
CORP 46625HJR2 JPMORGAN CHASE & CO	1,000,000.00	23,500.00	-2,779.04	0.00	23,500.00
MUNI 492244DV7 KERN CALIF CMNTY COLLEGE DIST	1,000,000.00	18,724.14	-8,218.54	0.00	14,465.00
CORP 49327M2F0 KEYBANK NA	2,000,000.00	50,000.00	-5,519.38	0.00	50,000.00
MUNI 49474E3L5 KING CNTY WASH	150,000.00	5,970.00	-3,241.32	0.00	5,970.00
MMFUND JCKSNCNTY LGIP	1,403,414.47	28,029.66	0.00	0.00	0.00
MUNI 569203LT7 MARION & POLK CNTYS ORE SCH DIST NO 24J SALEM-KEIZ	450,000.00	5,390.06	-2,154.57	0.00	6,808.50
MUNI 56913RAT5 MARION CNTY ORE PENSION OBLIG REV	200,000.00	0.00	4,237.15	0.00	0.00

# Accrual Earning Report

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Core (6113)

Dated: 10/24/2017

Security Type, Identifier, Description	Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
CORP 63254AAJ7 NATIONAL AUSTRALIA BANK LTD ( NEW YORK BRANCH)	1,000,000.00	23,000.00	-4,168.26	0.00	23,000.00
CORP 63254AAM0 NATIONAL AUSTRALIA BANK LTD ( NEW YORK BRANCH)	3,000,000.00	57,666.66	-15,350.96	0.00	30,000.00
MUNI 686053CH0 OREGON SCH BRDS ASSN	350,000.00	0.00	2,624.11	0.00	0.00
MUNI 720653JL9 PIERCE CNTY WASH SWR REV	500,000.00	17,500.00	-8,382.08	0.00	17,500.00
MUNI 73474TAE0 PORT MORROW ORE TRANSMISSION FACS REV	500,000.00	10,600.00	-572.26	0.00	10,600.00
MUNI 73474TAL4 PORT MORROW ORE TRANSMISSION FACS REV	1,700,000.00	18,344.70	3,085.55	0.00	15,147.00
MUNI 73474TAL4 PORT MORROW ORE TRANSMISSION FACS REV	140,000.00	1,178.10	290.13	0.00	1,247.40
CORP 740189AL9 PRECISION CASTPARTS CORP	2,000,000.00	45,000.00	-812.44	0.00	45,000.00
CORP 742651DV1 PRIVATE EXPORT FUNDING CORP	1,000,000.00	23,000.00	-2,220.12	0.00	23,000.00
CORP 742651DV1 PRIVATE EXPORT FUNDING CORP	1,865,000.00	42,895.00	-16,835.57	0.00	42,895.00
CASH CCYUSD Receivable	55.75	0.00	0.00	0.00	0.00
MUNI 760133TR9 RENTON WASH	200,000.00	3,620.00	267.51	0.00	3,620.00
AGCY BOND 76116FAD9 RESOLUTION FUNDING CORP	1,000,000.00	0.00	18,990.67	0.00	0.00
CORP 780082AC7 ROYAL BANK OF CANADA	1,560,000.00	32,760.00	3,689.38	0.00	32,760.00
CORP 78011DAC8 ROYAL BANK OF CANADA	0.00	1,400.00	16.86	2,979.20	0.00
CORP 780082AC7 ROYAL BANK OF CANADA	1,000,000.00	11,783.33	-532.87	0.00	10,500.00
MUNI 794458DQ9 SALEM ORE HOSP FAC AUTH REV	100,000.00	2,666.67	-1,744.80	0.00	2,155.56
MUNI 797669UH9 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	500,000.00	8,560.00	-540.32	0.00	8,560.00
MUNI 82785RAK5 SILVER LAKE WASH WTR & SWR DIST WTR & SWR REV	150,000.00	3,266.67	-2,421.69	0.00	3,000.00
MUNI 84247PHS3 SOUTHERN CALIF PUB PWR AUTH REV	1,285,000.00	23,364.37	-493.35	-988.94	26,163.26
AGCY BOND 880591EQ1 TENNESSEE VALLEY AUTHORITY	675,000.00	11,812.50	-1,914.72	0.00	11,812.50
CORP 89114QAS7 TORONTO-DOMINION BANK	0.00	27,979.17	-750.82	6,444.43	31,875.00

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Core (6113)

Dated: 10/24/2017

Security Type, Identifier, Description	Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
CORP 89114QAQ1 TORONTO-DOMINION BANK	0.00	14,109.38	0.00	0.00	16,875.00
CORP 89114QBL1 TORONTO-DOMINION BANK	3,000,000.00	30,300.00	9,281.73	0.00	27,000.00
CORP 89236TCP8 TOYOTA MOTOR CREDIT CORP	0.00	2,971.48	-357.10	570.67	4,998.75
CORP 89236TBP9 TOYOTA MOTOR CREDIT CORP	1,000,000.00	21,250.00	-2,152.63	0.00	21,250.00
CORP 89236TBP9 TOYOTA MOTOR CREDIT CORP	1,000,000.00	21,250.00	-4,600.52	0.00	21,250.00
CORP 89236TDH5 TOYOTA MOTOR CREDIT CORP	0.00	3,552.08	-111.33	-4,938.67	0.00
MUNI 89546RHP2 TRI-CNTY MET TRANSN DIST ORE REV	95,000.00	2,155.98	-1,452.58	0.00	2,256.25
CD CD5331 Umpqua Bank	20,000,000.00	317,003.82	0.00	0.00	0.00
US GOV 912828S27 UNITED STATES TREASURY	2,000,000.00	13,756.79	7,275.58	0.00	22,500.00
CORP 90331HML4 US BANK NA	660,000.00	30,080.56	0.00	4,348.00	24,650.00
MUNI 93730PAG1 WASHINGTON BIOMEDICAL RESH FACS 3 WASH LEASE REV	500,000.00	24,405.00	-15,013.01	0.00	24,405.00
MUNI 93978PMG9 WASHINGTON ST HSG FIN COMMN MULTIFAMILY HSG REV	110,000.00	2,365.00	52.34	0.00	2,365.00
CORP 94974BGR5 WELLS FARGO & CO	0.00	22,383.33	-162.98	8,937.90	12,750.00
CORP 94974BGF1 WELLS FARGO & CO	2,100,000.00	45,150.00	-1,946.73	0.00	45,150.00
CORP 94974BFR6 WELLS FARGO & CO	2,000,000.00	60,000.00	-17,009.71	0.00	60,000.00
CORP 94974BFD7 WELLS FARGO & CO	0.00	9,555.00	-3,825.55	-82.32	0.00
CORP 94974BGF1 WELLS FARGO & CO	2,815,000.00	40,852.69	-5,853.26	0.00	30,261.25
CORP 961214CP6 WESTPAC BANKING CORP	1,000,000.00	23,287.50	-650.50	0.00	23,287.50
CORP 961214CM3 WESTPAC BANKING CORP	500,000.00	3,616.67	-295.83	0.00	3,875.00
CORP 96121BAW7 WSTP Internotes	0.00	12,133.33	-3,893.19	0.00	13,000.00
MUNI 984657HQ2 YAMHILL CNTY ORE SCH DIST NO 029J NEWBERG	3,045,000.00	119,516.26	-63,467.30	0.00	119,516.26
---	<b>147,731,075.75</b>	<b>2,563,268.17</b>	<b>-279,119.94</b>	<b>9,751.69</b>	<b>2,108,758.27</b>
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Core (6113)

Dated: 10/24/2017

\* Weighted by: Ending Market Value + Accrued. \* Holdings Displayed by: Lot.



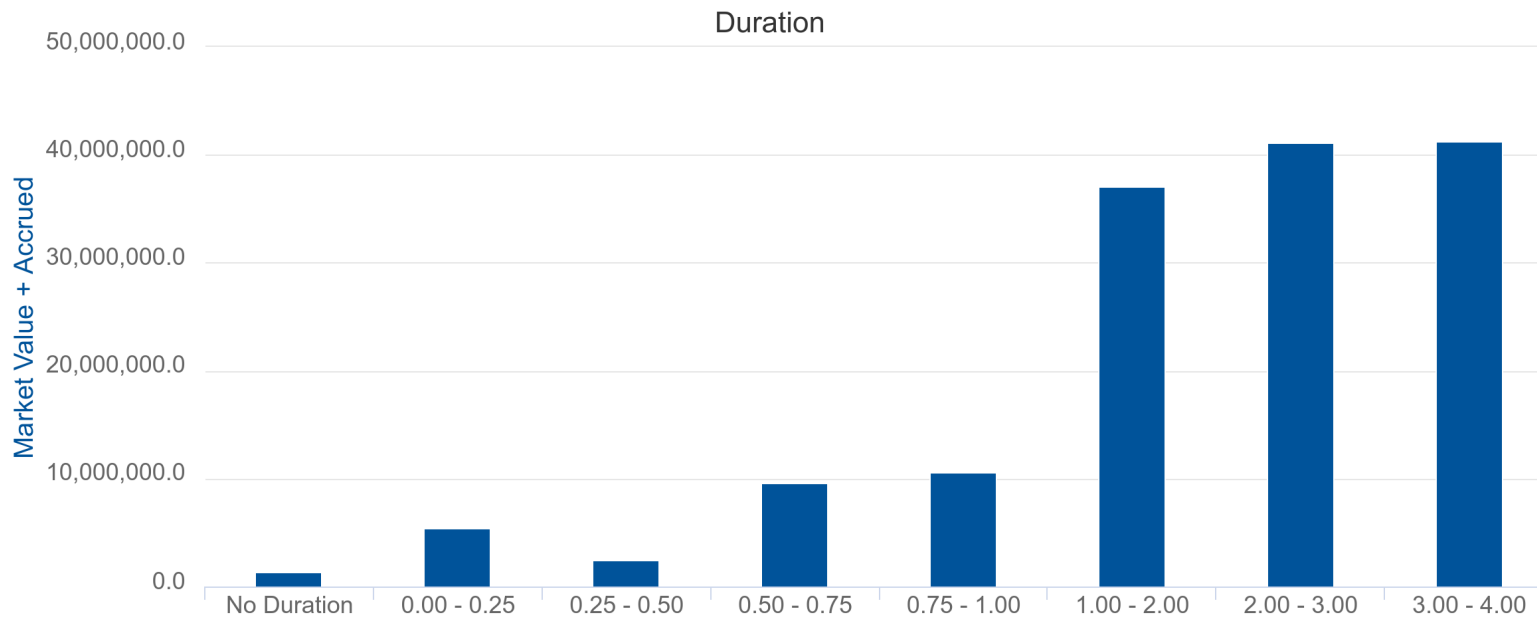
# Duration with Graph

As of 06/30/2017

Core (6113)

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Duration	Yield	Duration	Market Value + Accrued
No Duration	---	---	1,403,414.47
0.00 - 0.25	0.418	0.044	5,389,140.17
0.25 - 0.50	1.108	0.366	2,445,328.10
0.50 - 0.75	1.293	0.648	9,601,163.56
0.75 - 1.00	1.493	0.886	10,652,320.34
1.00 - 2.00	1.742	1.611	37,024,996.23
2.00 - 3.00	1.875	2.525	41,180,802.02
3.00 - 4.00	2.018	3.645	41,238,244.67
---	1.75	2.242	148,935,409.55

\* Grouped by: Duration. \* Groups Sorted by: Duration. \* Weighted by: Market Value + Accrued.

# Summary by Issuer

As of 06/30/2017

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Core (6113)

Dated: 10/24/2017

Description	Book Value	Market Value + Accrued
2-YEAR PUBLIC FUND	760,000.00	765,190.07
3-YEAR PUBLIC FUND CD	1,000,000.00	1,028,612.60
ACALANES CALIF UN HIGH SCH DIST	801,982.81	811,726.67
ALAMEDA CNTY CALIF PENSION OBLIG	136,176.60	135,322.60
BANK OF MONTREAL	2,114,021.46	2,126,246.87
BANK OF NEW YORK MELLON CORP	1,006,064.51	1,014,340.00
BANK OF NOVA SCOTIA	3,500,155.07	3,509,179.72
BERKSHIRE HATHAWAY FINANCE CORP	3,253,318.82	3,251,888.61
BERKSHIRE HATHAWAY INC	1,067,969.05	1,078,656.67
Cash	3,073,546.71	3,073,546.71
CHEHALEM PK & REC DIST ORE	659,868.14	665,122.22
CHEVRON CORP	1,001,282.63	1,014,841.92
CISCO SYSTEMS INC	503,536.32	508,549.44
COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH)	2,013,425.12	2,025,320.00
ENERGY NORTHWEST WASH ELEC REV	2,064,122.55	2,078,396.50
FEDERAL AGRICULTURAL MORTGAGE CORP	1,494,176.38	1,493,593.75
FEDERAL FARM CREDIT BANKS FUNDING CORP	11,999,632.05	11,977,493.61
FEDERAL HOME LOAN BANKS	13,098,701.81	13,009,067.44
FEDERAL HOME LOAN MORTGAGE CORP	4,106,935.38	4,098,146.61
FEDERAL NATIONAL MORTGAGE ASSOCIATION	18,817,790.55	18,776,851.42
GENERAL ELECTRIC CAPITAL CORPORATION	1,105,725.72	1,108,429.06
HILLSBORO ORE	168,464.20	168,291.20
INTERNATIONAL BUSINESS MACHINES CORP	5,133,520.60	5,175,513.37
JEFFERSON CNTY ORE SCH DIST NO 509J	506,535.15	512,590.44
JPMORGAN CHASE & CO	5,140,046.88	5,214,389.17
KERN CALIF CMNTY COLLEGE DIST	1,042,631.46	1,022,771.67
KEYBANK NA	2,013,564.07	2,022,262.22
KING CNTY WASH	154,600.01	155,378.50
LGIP	1,403,414.47	1,403,414.47
MARION & POLK CNTYS ORE SCH DIST NO 24J SALEM-KEIZ	452,610.93	450,739.10
MARION CNTY ORE PENSION OBLIG REV	191,873.96	191,188.00
NATIONAL AUSTRALIA BANK LTD ( NEW YORK BRANCH)	4,029,021.37	4,049,710.00
OREGON SCH BRDS ASSN	345,515.61	344,295.00
PIERCE CNTY WASH SWR REV	517,476.06	522,271.67
PORT MORROW ORE TRANSMISSION FACS REV	2,317,297.21	2,325,863.73
PRECISION CASTPARTS CORP	2,002,334.94	2,025,740.00
PRIVATE EXPORT FUNDING CORP	2,926,187.05	2,917,092.07
Receivable	55.75	55.75
RENTON WASH	199,352.84	199,429.67
RESOLUTION FUNDING CORP	942,247.54	947,830.00
ROYAL BANK OF CANADA	2,550,997.54	2,567,121.07
SALEM ORE HOSP FAC AUTH REV	107,563.20	107,695.11
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	500,540.32	504,275.00
SILVER LAKE WASH WTR & SWR DIST WTR & SWR REV	151,871.31	152,387.00
SOUTHERN CALIF PUB PWR AUTH REV	1,285,000.00	1,292,369.48
TENNESSEE VALLEY AUTHORITY	677,470.77	680,949.75
TORONTO-DOMINION BANK	2,933,951.73	2,963,760.00
TOYOTA MOTOR CREDIT CORP	2,013,820.83	2,033,203.06
TRI-CNTY MET TRANSN DIST ORE REV	101,649.97	103,965.47
Umpqua Bank	20,000,000.00	20,337,249.72
UNITED STATES TREASURY	1,952,151.58	1,951,841.14
US BANK NA	660,000.00	667,391.18
WASHINGTON BIOMEDICAL RESH FACS 3 WASH LEASE REV	530,026.02	541,862.50
WASHINGTON ST HSG FIN COMMN MULTIFAMILY HSG REV	109,842.84	112,754.40

# Summary by Issuer

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Core (6113)

Dated: 10/24/2017

<i>Description</i>	<i>Book Value</i>	<i>Market Value + Accrued</i>
WELLS FARGO & CO	7,003,096.12	7,045,874.34
WESTPAC BANKING CORP	1,502,463.27	1,506,061.11
YAMHILL CNTY ORE SCH DIST NO 029J NEWBERG	3,169,152.48	3,167,300.73
---	<b>148,314,779.76</b>	<b>148,935,409.55</b>

\* Grouped by: Description. \* Groups Sorted by: Description. \* Weighted by: Market Value + Accrued, except Book Yield by Base Book Value + Accrued. \* Holdings Displayed by: Position.

# Portfolio Trading Activity

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Core (6113)

Dated: 10/24/2017

\* Does not Lock Down.

Identifier	Description	Current Units	Transaction Type	Trade Date	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Realized Gain/Loss	Amount
---	---	2,000,000.00	Buy	11/18/2016	12/06/2016	---	100.00	2,000,000.00	0.00	0.00	-2,000,000.00
CD66508	2-YEAR PUBLIC FUND	1,000,000.00	Buy	12/07/2016	12/07/2016	12/07/2018	100.00	1,000,000.00	0.00	0.00	-1,000,000.00
CD66508	2-YEAR PUBLIC FUND	-240,000.00	Sell	05/05/2017	05/05/2017	12/07/2018	100.00	-240,000.00	-1,134.07	0.00	241,134.07
03254CFW5	ANAHEIM CALIF CITY SCH DIST	-2,000,000.00	Call Redemption	11/01/2016	11/01/2016	11/01/2016	100.00	-2,000,000.00	0.00	0.00	2,000,000.00
044555NR7	ASHLAND ORE	-1,035,000.00	Maturity	08/01/2016	08/01/2016	08/01/2016	100.00	-1,035,000.00	0.00	0.00	1,035,000.00
06367TPX2	BANK OF MONTREAL	500,000.00	Buy	01/10/2017	01/13/2017	12/12/2019	100.252	501,260.00	904.17	0.00	-502,164.17
064159GW0	BANK OF NOVA SCOTIA	500,000.00	Buy	12/16/2016	12/21/2016	10/21/2020	99.38	496,900.00	1,958.33	0.00	-498,858.33
084670BC1	BERKSHIRE HATHAWAY INC	1,000,000.00	Buy	05/12/2017	05/17/2017	08/15/2021	107.00	1,070,000.00	9,583.33	0.00	-1,079,583.33
17275RAX0	CISCO SYSTEMS INC	500,000.00	Buy	12/16/2016	12/21/2016	06/15/2020	100.833	504,165.00	204.17	0.00	-504,369.17
29270CYN9	ENERGY NORTHWEST WASH ELEC REV	1,000,000.00	Buy	12/06/2016	12/09/2016	07/01/2020	102.649	1,026,490.00	11,643.72	0.00	-1,038,133.72
30231GAD4	EXXON MOBIL CORP	-500,000.00	Sell	03/29/2017	04/03/2017	03/15/2019	100.319	-501,595.00	-454.75	155.72	502,049.75
31315PQT9	FEDERAL AGRICULTURAL MORTGAGE CORP	500,000.00	Buy	10/19/2016	10/20/2016	03/06/2020	100.692	503,460.00	861.67	0.00	-504,321.67
3132X0EQ0	FEDERAL AGRICULTURAL MORTGAGE CORP	1,000,000.00	Buy	11/18/2016	11/21/2016	01/25/2021	98.997	989,970.00	4,994.44	0.00	-994,964.44
3133EFK48	FEDERAL FARM CREDIT BANKS FUNDING CORP	-1,000,000.00	Call Redemption	07/13/2016	07/13/2016	09/09/2019	100.00	-1,000,000.00	0.00	455.73	1,000,000.00
3133EGSD8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	Buy	09/22/2016	09/23/2016	08/23/2019	99.95	999,500.00	941.67	0.00	-1,000,441.67
3133EGU60	FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	Buy	12/06/2016	12/14/2016	09/14/2020	100.00	1,000,000.00	0.00	0.00	-1,000,000.00
3133EG4D4	FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	Buy	01/10/2017	01/17/2017	04/17/2020	100.00	1,000,000.00	0.00	0.00	-1,000,000.00
313380Z75	FEDERAL HOME LOAN BANKS	-852,941.18	Sell	07/18/2016	07/18/2016	10/24/2019	100.00	-852,941.18	0.00	9,369.73	852,941.18
313383HU8	FEDERAL HOME LOAN BANKS	1,000,000.00	Buy	10/19/2016	10/20/2016	06/12/2020	102.279	1,022,790.00	6,222.22	0.00	-1,029,012.22
3130A9DR9	FEDERAL HOME LOAN BANKS	1,000,000.00	Buy	09/12/2016	09/14/2016	09/14/2020	100.00	1,000,000.00	0.00	0.00	-1,000,000.00
3130A9KE0	FEDERAL HOME LOAN BANKS	1,000,000.00	Buy	09/22/2016	09/23/2016	09/23/2020	99.94	999,400.00	0.00	0.00	-999,400.00
3130A9NK3	FEDERAL HOME LOAN BANKS	1,000,000.00	Buy	10/19/2016	10/20/2016	10/06/2020	100.00	1,000,000.00	534.72	0.00	-1,000,534.72
3130A9TJ0	FEDERAL HOME LOAN BANKS	2,355,000.00	Buy	11/03/2016	11/15/2016	05/15/2020	99.965	2,354,175.75	0.00	0.00	-2,354,175.75
3130AA6U7	FEDERAL HOME LOAN BANKS	3,000,000.00	Buy	11/18/2016	11/30/2016	11/24/2021	100.00	3,000,000.00	0.00	0.00	-3,000,000.00
313381Z57	FEDERAL HOME LOAN BANKS	2,000,000.00	Buy	11/18/2016	11/21/2016	02/11/2021	98.905	1,978,100.00	8,333.33	0.00	-1,986,433.33
3130AAH76	FEDERAL HOME LOAN BANKS	500,000.00	Buy	12/16/2016	12/29/2016	09/29/2020	100.00	500,000.00	0.00	0.00	-500,000.00
3130AAH76	FEDERAL HOME LOAN BANKS	-500,000.00	Call Redemption	06/29/2017	06/29/2017	09/29/2020	100.00	-500,000.00	0.00	0.00	500,000.00
3130AAGV4	FEDERAL HOME LOAN BANKS	500,000.00	Buy	12/16/2016	12/30/2016	12/30/2020	99.825	499,125.00	0.00	0.00	-499,125.00
3130AAGV4	FEDERAL HOME LOAN BANKS	-500,000.00	Call Redemption	06/30/2017	06/30/2017	12/30/2020	100.00	-500,000.00	0.00	766.00	500,000.00
3134G43F3	FEDERAL HOME LOAN MORTGAGE CORP	-4,000,000.00	Call Redemption	10/31/2016	10/31/2016	04/30/2018	100.00	-4,000,000.00	0.00	598.03	4,000,000.00
3134G9AE7	FEDERAL HOME LOAN MORTGAGE CORP	-1,000,000.00	Call Redemption	10/31/2016	10/31/2016	04/29/2020	100.00	-1,000,000.00	0.00	0.00	1,000,000.00
3134GARV8	FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	Buy	10/19/2016	10/28/2016	10/25/2019	100.058	1,000,580.00	0.00	0.00	-1,000,580.00
3134GAM43	FEDERAL HOME LOAN MORTGAGE CORP	500,000.00	Buy	01/10/2017	01/27/2017	01/27/2021	100.00	500,000.00	0.00	0.00	-500,000.00
3134GAM43	FEDERAL HOME LOAN MORTGAGE CORP	-500,000.00	Call Redemption	04/27/2017	04/27/2017	01/27/2021	100.00	-500,000.00	0.00	0.00	500,000.00
3136G0B91	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,230,000.00	Buy	11/03/2016	11/04/2016	09/18/2019	101.383	1,247,010.90	2,357.50	0.00	-1,249,368.40
3136G02B6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-500,000.00	Call Redemption	10/31/2016	10/31/2016	10/30/2020	100.00	-500,000.00	0.00	99.40	500,000.00
3135G0SH7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-3,000,000.00	Call Redemption	09/12/2016	09/12/2016	12/12/2017	100.00	-3,000,000.00	0.00	0.00	3,000,000.00
31358C7M2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-1,516,000.00	Maturity	05/15/2017	05/15/2017	05/15/2017	100.00	-1,516,000.00	0.00	0.00	1,516,000.00
3136G1EN5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-1,000,000.00	Sell	03/29/2017	03/30/2017	03/13/2018	99.96	-999,600.00	-519.44	536.81	1,000,119.44
3136G2Z26	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-2,000,000.00	Call Redemption	05/26/2017	05/26/2017	02/26/2021	100.00	-2,000,000.00	0.00	0.00	2,000,000.00

# Portfolio Trading Activity

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Core (6113)

Dated: 10/24/2017

Identifier	Description	Current Units	Transaction Type	Trade Date	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Realized Gain/Loss	Amount
3136G35C5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	Buy	09/09/2016	09/12/2016	08/28/2020	100.00	1,000,000.00	466.67	0.00	-1,000,466.67
3136G35C5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	Buy	09/13/2016	09/14/2016	08/28/2020	100.00	1,000,000.00	544.44	0.00	-1,000,544.44
3136G34L6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	Buy	09/22/2016	09/23/2016	09/06/2019	99.96	999,600.00	531.25	0.00	-1,000,131.25
3136G35S0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	Buy	09/09/2016	09/12/2016	09/08/2020	99.961	999,610.00	144.44	0.00	-999,754.44
3136G34K8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	Buy	09/22/2016	09/23/2016	09/09/2019	99.95	999,500.00	437.50	0.00	-999,937.50
3136G4AC7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	Buy	09/22/2016	09/27/2016	03/27/2020	100.00	1,000,000.00	0.00	0.00	-1,000,000.00
3136G4DB6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	Buy	11/03/2016	11/04/2016	03/30/2020	100.00	1,000,000.00	1,180.56	0.00	-1,001,180.56
3136G4DY6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	Buy	10/19/2016	10/28/2016	10/28/2020	100.00	1,000,000.00	0.00	0.00	-1,000,000.00
3136G4DY6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-1,000,000.00	Sell	03/29/2017	03/30/2017	10/28/2020	98.05	-980,500.00	-5,805.56	-19,500.00	986,305.56
432092SG0	HILLSBORO ORE	160,000.00	Buy	05/12/2017	06/01/2017	06/01/2020	105.439	168,702.40	0.00	0.00	-168,702.40
459200HM6	INTERNATIONAL BUSINESS MACHINES CORP	1,651,000.00	Buy	12/06/2016	12/09/2016	05/15/2020	98.761	1,630,544.11	1,788.58	0.00	-1,632,332.69
492244DV7	KERN CALIF CMNTY COLLEGE DIST	1,000,000.00	Buy	11/03/2016	11/08/2016	11/01/2020	105.085	1,050,850.00	562.53	0.00	-1,051,412.53
JCKSNCNTY	LGIP	32,229,467.50	Buy	---	---	06/30/2017	1.00	32,229,467.50	0.00	0.00	-32,229,467.50
JCKSNCNTY	LGIP	-31,560,496.45	Sell	---	---	06/30/2017	1.00	-31,560,496.45	0.00	0.00	31,560,496.45
569203LT7	MARION & POLK CNTYS ORE SCH DIST NO 24J SALEM-KEI	450,000.00	Buy	09/13/2016	09/16/2016	06/15/2018	101.059	454,765.50	1,721.04	0.00	-456,486.54
63254AAM0	NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	3,000,000.00	Buy	07/12/2016	07/15/2016	01/14/2019	101.331	3,039,930.00	166.67	0.00	-3,040,096.67
686053CH0	OREGON SCH BRDS ASSN	350,000.00	Buy	11/25/2016	11/30/2016	06/30/2018	97.969	342,891.50	0.00	0.00	-342,891.50
73474TAL4	PORT MORROW ORE TRANSMISSION FACS REV	1,700,000.00	Buy	11/18/2016	11/23/2016	09/01/2021	98.562	1,675,554.00	6,900.30	0.00	-1,682,454.30
73474TAL4	PORT MORROW ORE TRANSMISSION FACS REV	140,000.00	Buy	01/06/2017	01/11/2017	09/01/2021	97.947	137,125.80	900.90	0.00	-138,026.70
78011DAC8	ROYAL BANK OF CANADA	-3,000,000.00	Sell	07/12/2016	07/15/2016	09/19/2017	100.082	-3,002,460.00	-11,600.00	2,979.20	3,014,060.00
780082AC7	ROYAL BANK OF CANADA	1,000,000.00	Buy	12/09/2016	12/09/2016	10/14/2020	100.367	1,003,670.00	3,208.33	0.00	-1,006,878.33
794458DQ9	SALEM ORE HOSP FAC AUTH REV	100,000.00	Buy	10/26/2016	11/01/2016	05/15/2020	109.308	109,308.00	0.00	0.00	-109,308.00
82785RAK5	SILVER LAKE WASH WTR & SWR DIST WTR & SWR REV	150,000.00	Buy	12/12/2016	12/15/2016	12/01/2017	102.862	154,293.00	233.33	0.00	-154,526.33
84247PHS3	SOUTHERN CALIF PUB PWR AUTH REV	-1,000,000.00	Sell	03/29/2017	04/03/2017	07/01/2017	99.907	-999,070.00	-2,926.11	-988.94	1,001,996.11
89114QAS7	TORONTO DOMINION BANK	-3,000,000.00	Sell	12/06/2016	12/09/2016	07/02/2019	100.36	-3,010,804.80	-27,802.08	6,444.43	3,038,606.88
89114QAQ1	TORONTO-DOMINION BANK	-1,500,000.00	Maturity	05/02/2017	05/02/2017	05/02/2017	100.00	-1,500,000.00	0.00	0.00	1,500,000.00
89114QBL1	TORONTO-DOMINION BANK	3,000,000.00	Buy	12/06/2016	12/06/2016	07/13/2021	97.489	2,924,670.00	21,900.00	0.00	-2,946,570.00
89236TCP8	TOYOTA MOTOR CREDIT CORP	-645,000.00	Sell	10/13/2016	10/18/2016	07/13/2018	100.41	-647,644.50	-2,638.23	570.67	650,282.73
89236TDH5	TOYOTA MOTOR CREDIT CORP	500,000.00	Buy	10/13/2016	10/18/2016	10/18/2019	100.146	500,730.00	0.00	0.00	-500,730.00
89236TDH5	TOYOTA MOTOR CREDIT CORP	-500,000.00	Sell	03/29/2017	04/03/2017	10/18/2019	99.136	-495,680.00	-3,552.08	-4,938.67	499,232.08
89546RHP2	TRI-CNTY MET TRANSDIST ORE REV	95,000.00	Buy	01/04/2017	01/09/2017	09/01/2019	108.529	103,102.55	1,604.44	0.00	-104,706.99
CD5331	Umpqua Bank	20,000,000.00	Initial Load	08/19/2016	08/19/2016	08/19/2021	100.00	20,000,000.00	20,245.90	0.00	0.00
912828S27	UNITED STATES TREASURY	2,000,000.00	Buy	11/18/2016	11/21/2016	06/30/2021	97.244	1,944,876.00	8,804.35	0.00	-1,953,680.35
90331HML4	US BANK NA	-1,000,000.00	Sell	03/29/2017	04/03/2017	10/28/2019	100.435	-1,004,348.00	-9,149.31	4,348.00	1,013,497.31
94974BFD7	WELLS FARGO & CO	-1,400,000.00	Sell	10/25/2016	10/28/2016	05/08/2017	100.435	-1,406,090.00	-13,883.33	-82.32	1,419,973.33
94974BGF1	WELLS FARGO & CO	2,815,000.00	Buy	10/25/2016	10/28/2016	01/30/2020	101.005	2,843,290.75	14,794.39	0.00	-2,858,085.14
94974BGR5	WELLS FARGO & CO	-1,000,000.00	Sell	05/12/2017	05/17/2017	12/07/2020	100.96	-1,009,600.00	-11,333.33	8,937.90	1,020,933.33
961214CM3	WESTPAC BANKING CORP	500,000.00	Buy	01/10/2017	01/13/2017	05/25/2018	100.174	500,870.00	1,033.33	0.00	-501,903.33
96121BAW7	WSTP Internotes	-750,000.00	Maturity	02/15/2017	02/15/2017	02/15/2017	100.00	-750,000.00	0.00	0.00	750,000.00
---	---	<b>38,426,029.87</b>	---	---	---	<b>02/19/2019</b>	---	<b>38,494,447.82</b>	<b>44,909.94</b>	<b>9,751.69</b>	<b>-18,519,111.86</b>

# Portfolio Trading Activity

07/01/2016 - 06/30/2017

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Core (6113)

Dated: 10/24/2017

\* Showing transactions with Trade Date within selected date range. \* MMF transactions are collapsed.

\* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.