

Quarterly Investment Report for Period Ended March 31, 2018



City of Cape Coral Investment Review

1015 Cultural Park Blvd
Cape Coral, Florida 33990

Public Trust Advisors LLC
201 E. Pine Street, Suite 750
Orlando, Florida 32801

City of Cape Coral Investment Review

Investment Management Portfolio Review

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Economic Update and Yield Curve Analysis

First Quarter 2018

Economic Update

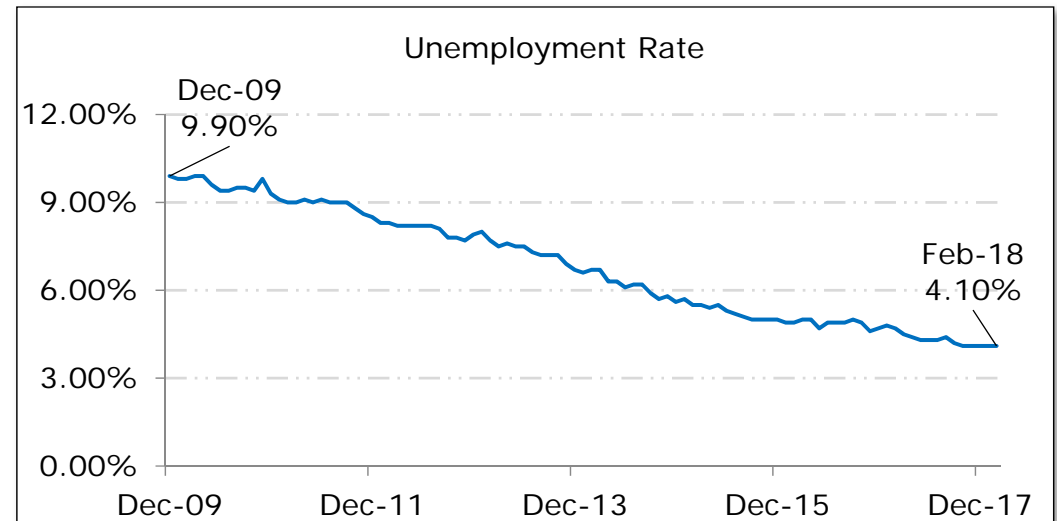
- The FOMC voted unanimously to increase the Federal Funds rate to 1.75% during the March 2018 meeting.
- Inflation remains subdued with most recent PCE at 1.80% year over year increase. Inflation is expected to increase in 2018 due to wage pressures.
- 4th Quarter GDP was 2.9% and consumer and business investment contributed more than 3.5%, although net exports were a drag on growth.
- The labor markets continue to show strength with unemployment at 4.10% and more than 600k new jobs created during the 1st quarter of 2018.
- Housing sales also remain resilient in spite of a 0.50% in mortgage rates since December, and prices are up 5.7% year over year. Annual sales were more than 6 million as of February 2018.
- Interest rates for maturities of five years and less continued the upward trend into 2018 and more recently have reached levels not seen in almost a decade.

Source: Bloomberg

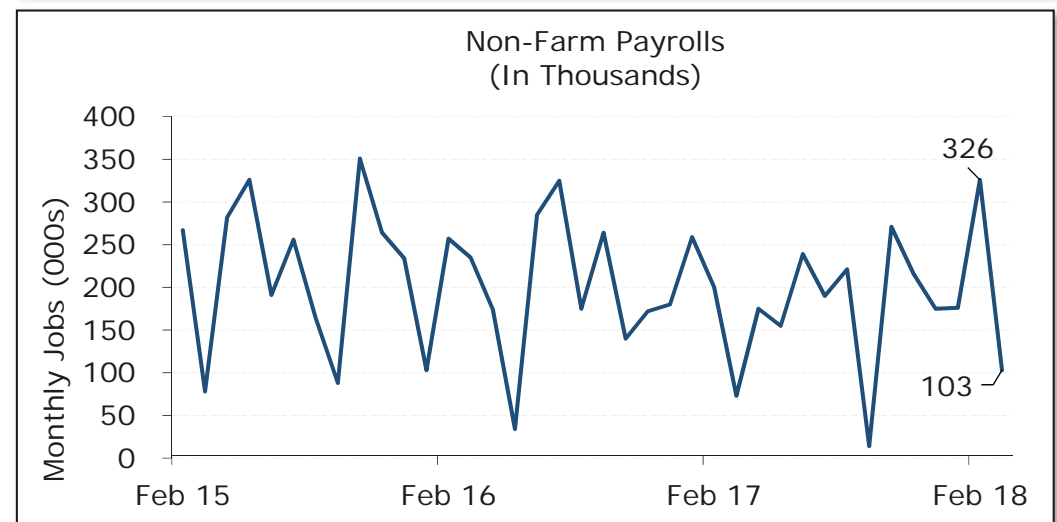
Benchmarks are provided for illustrative purposes only. Comparisons to benchmarks have limitations because benchmarks have volatility and other material characteristics that may differ from the portfolio. Also, performance results for benchmarks do not reflect payment of investment management/incentive fees and other fund expenses. Because of these differences, benchmarks should not be relied upon as an accurate measure of comparison.

Labor Force

- The unemployment rate remained at 4.1% in February for the fifth consecutive month. Job openings remain at historical highs near 6 million.



- The March jobs report of 103k was lackluster following a very strong February report that was revised higher to 326k. There were 605k jobs created in the first quarter of 2018.



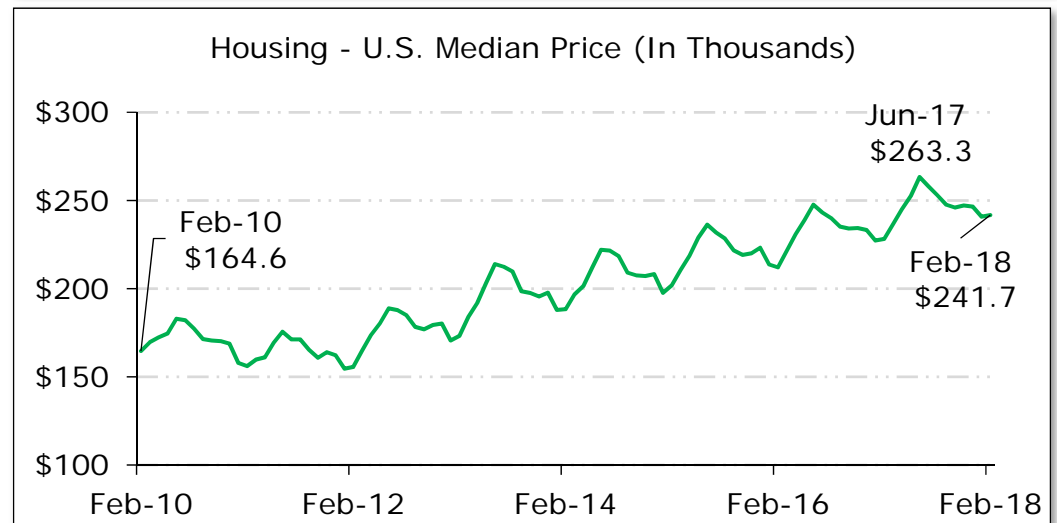
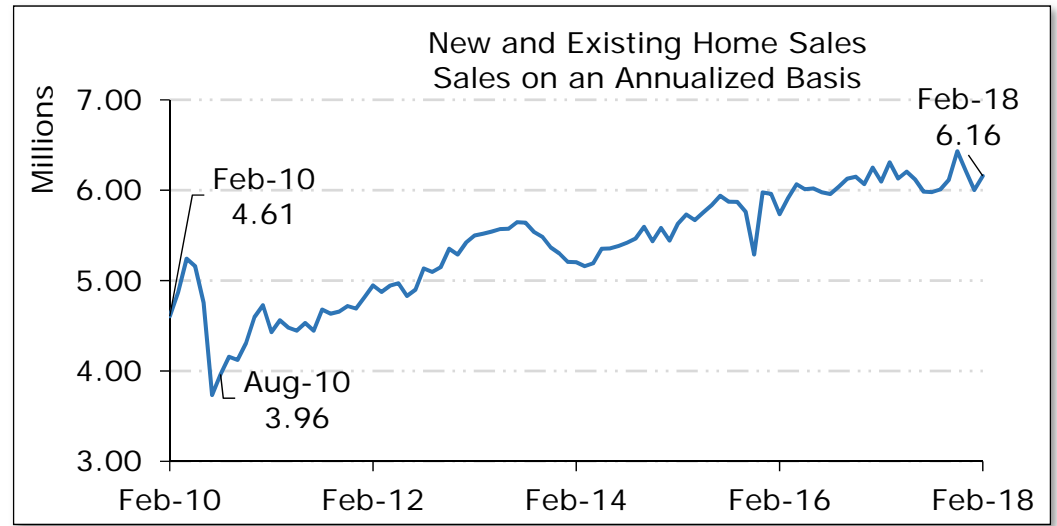
Source: Bloomberg

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Housing Market

- Housing sales picked up in February even as mortgage rates increased by approximately 0.50% since December.

- Housing prices have declined from the summer peak, although this is a normal trend for the fall and winter months, while higher prices continue over the longer trend.

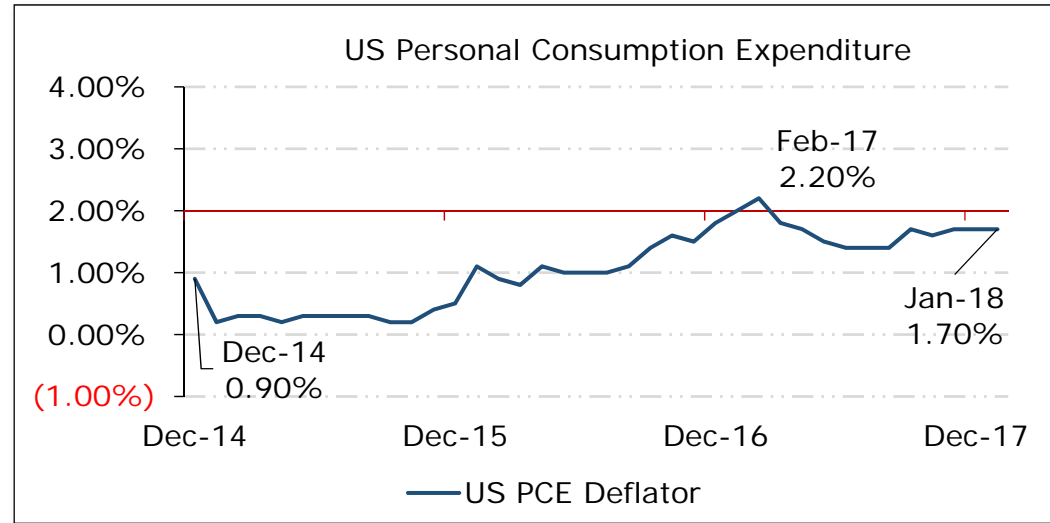


Source: Bloomberg

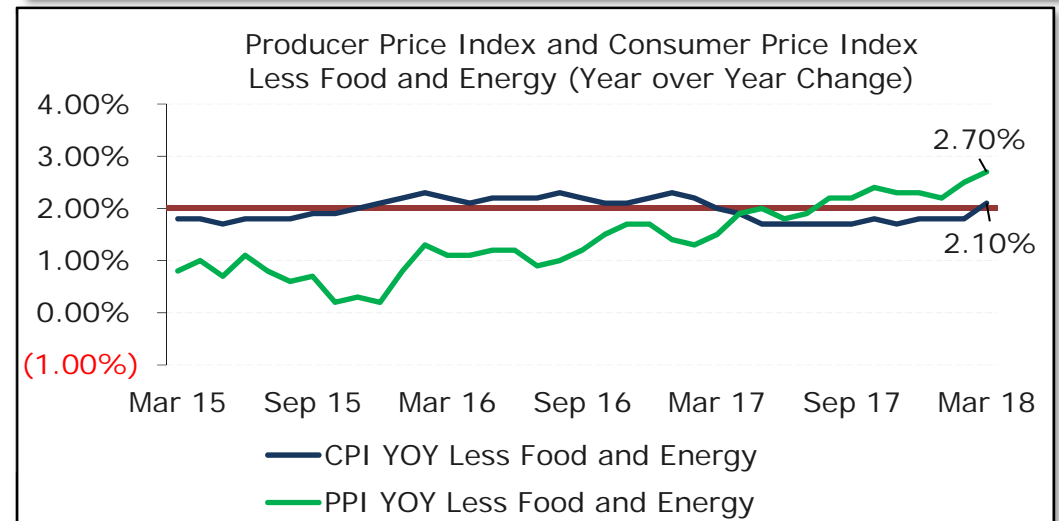
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Inflation Indicators

- The Fed's preferred Inflation indicator, the PCE index remains persistently below the Fed's 2.0% target although recent indications suggest higher inflation may be on the horizon for 2018.



- CPI and PPI indexes have trended higher in recent months. The March CPI of 2.10% was the highest in 12 months and PPI has increased 0.50% since January.

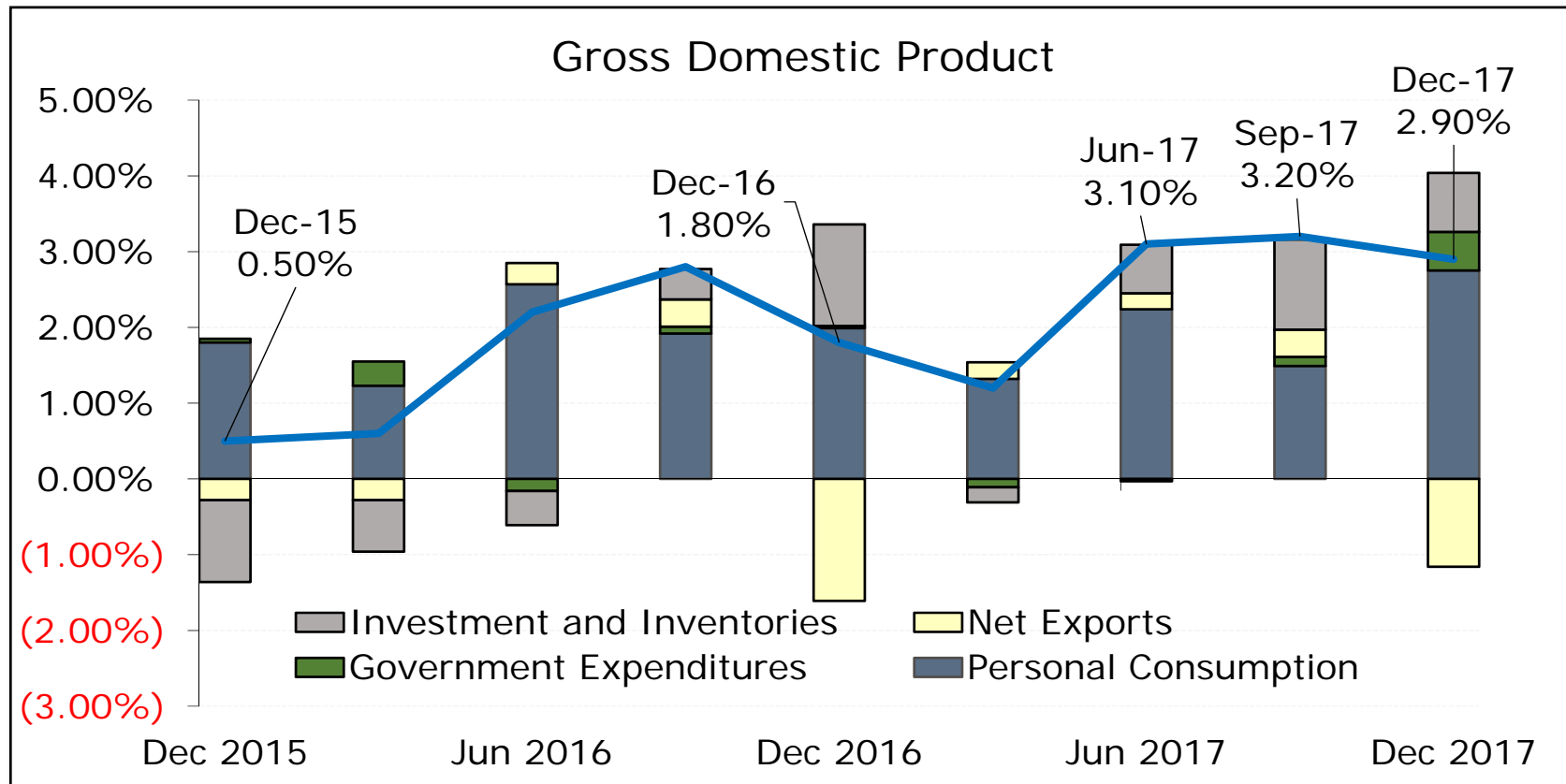


Source: Bloomberg

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Economic Growth and Inflation

- GDP posted the strongest fourth quarter growth since 2013. While net exports were a considerable drag on GDP at -1.16%, Consumers and Businesses contributed 3.53% based on the third and final reading.

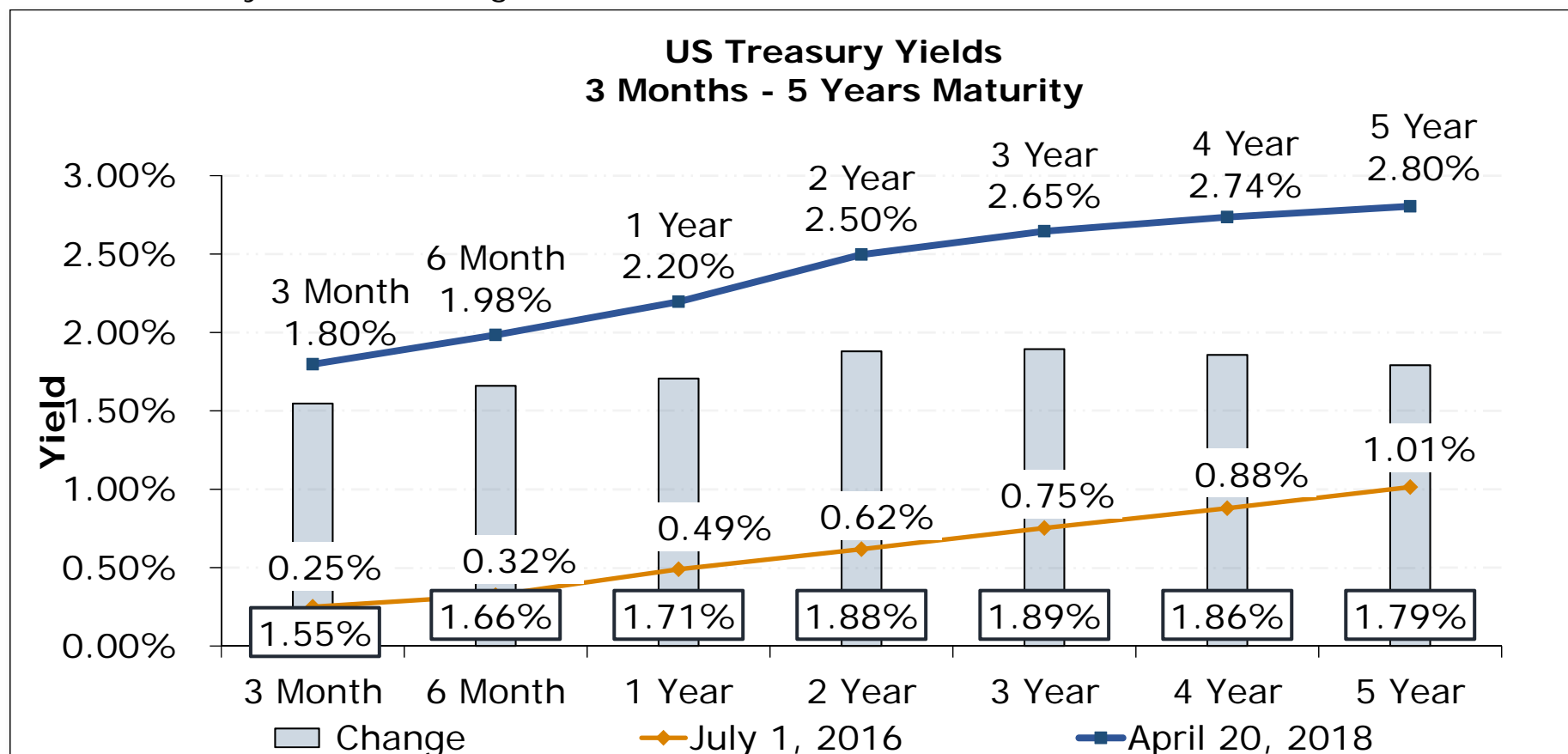


Source: Bloomberg

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Yield Curve July 2016 vs. April 2018

- Federal Funds rate increases and inflationary expectations have resulted in interest rate increases of 1.55% to 1.89% for maturities between three months and five years since the lows in July 2016 following the Brexit vote.

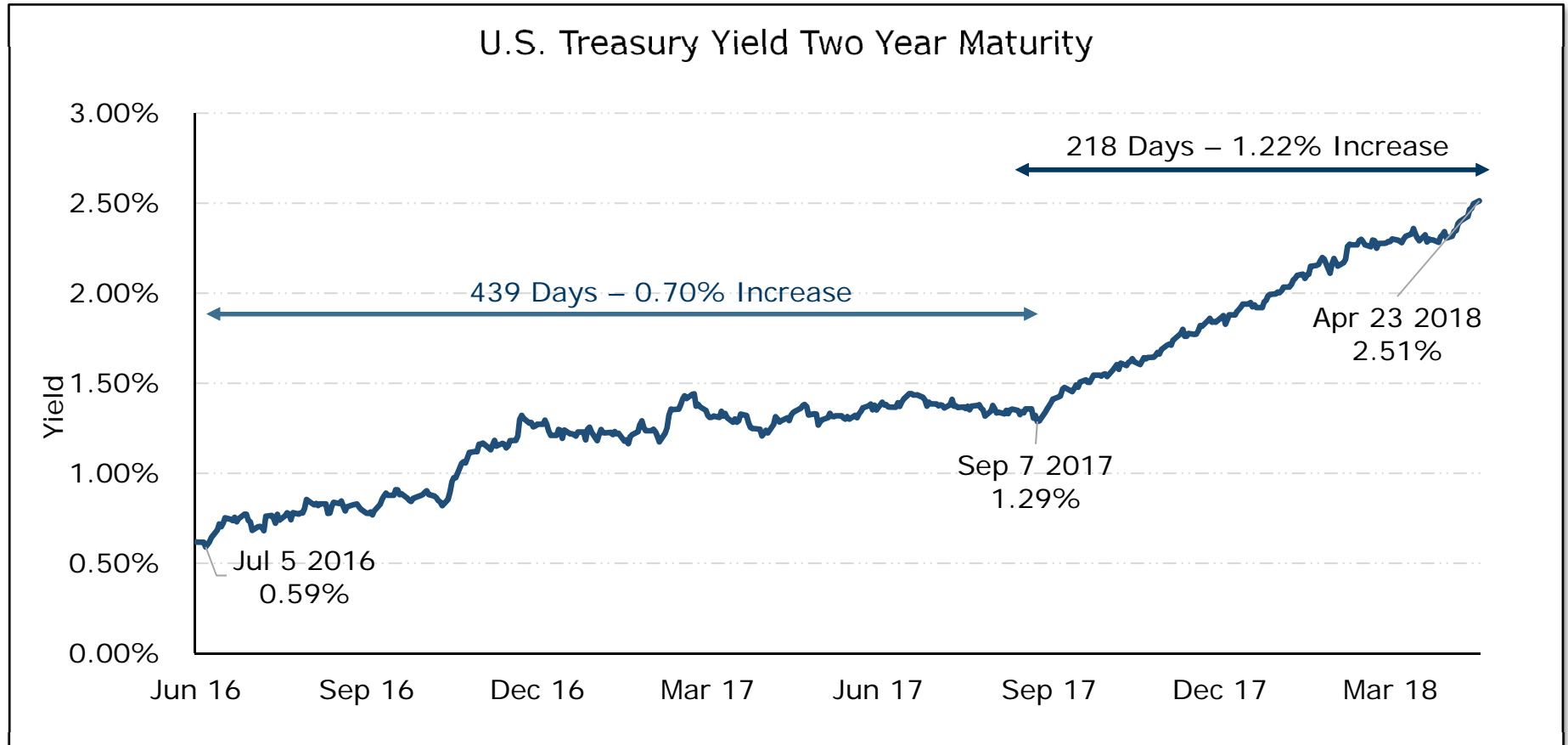


Source: Bloomberg

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Increasing Rates - 2 Year U.S. Treasury Yield Curve

- Yields for maturities of three years and less have increased dramatically since September 2017. The two year U.S. Treasury yield is the highest in nine years.



Source: Bloomberg

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Quarterly Investment Report for Period Ended March 31, 2018



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City of Cape Coral ST Summary

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City of Cape Coral ST Summary Comparison for the period January 1, 2018 to March 31, 2018

City of Cape Coral ST	January 1, 2018 Beginning Balance	March 31, 2018 Ending Balance	Portfolio Characteristic	January 1, 2018 Beginning Balance	March 31, 2018 Ending Balance
Historical Cost	\$ 3,003.72	\$ 3,010.41	Book Yield Gross	0.91%	1.25%
Book Value	\$ 3,003.72	\$ 3,010.41	Market Yield Gross	0.91%	1.25%
Accrued Interest	0.00	0.00	Weighted Average Coupon	0.91%	1.26%
Book Value Plus Accrued	\$ 3,003.72	\$ 3,010.41	Duration	0.00 Years	0.00 Years
Net Unrealized Gain/Loss	0.00	0.00	Weighted Effective Maturity	0.00 Years	0.00 Years
Market Value Plus Accrued⁽²⁾	\$ 3,003.72	\$ 3,010.41	Weighted Final Maturity	0.00 Years	0.00 Years
Net Pending Transactions	2.09	2.88			
Market Value Plus Accrued Net⁽²⁾	\$ 3,005.81	\$ 3,013.29			
City of Cape Coral ST	March 2018 Net Income				
Interest Income	\$ 7.48				
Net Amortization/Accretion	0.00				
Net Realized Gain/Loss ⁽³⁾	0.00				
Miscellaneous Income	0.00				
Net Income	\$ 7.48				

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

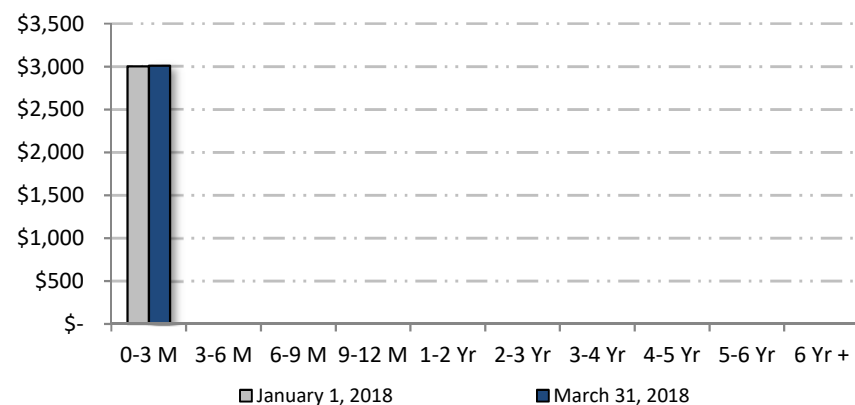
(2) Market Value Plus Accrued Net represents the market value of the portfolio net payables and receivables from transactions that settle in the following reporting period.

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

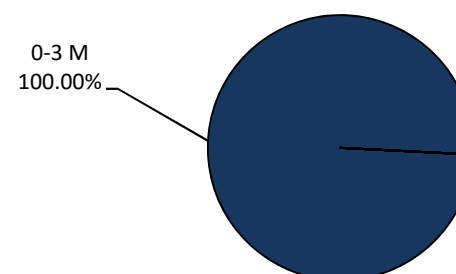
City of Cape Coral ST Maturity Distribution Market Value Basis January 1, 2018 to March 31, 2018

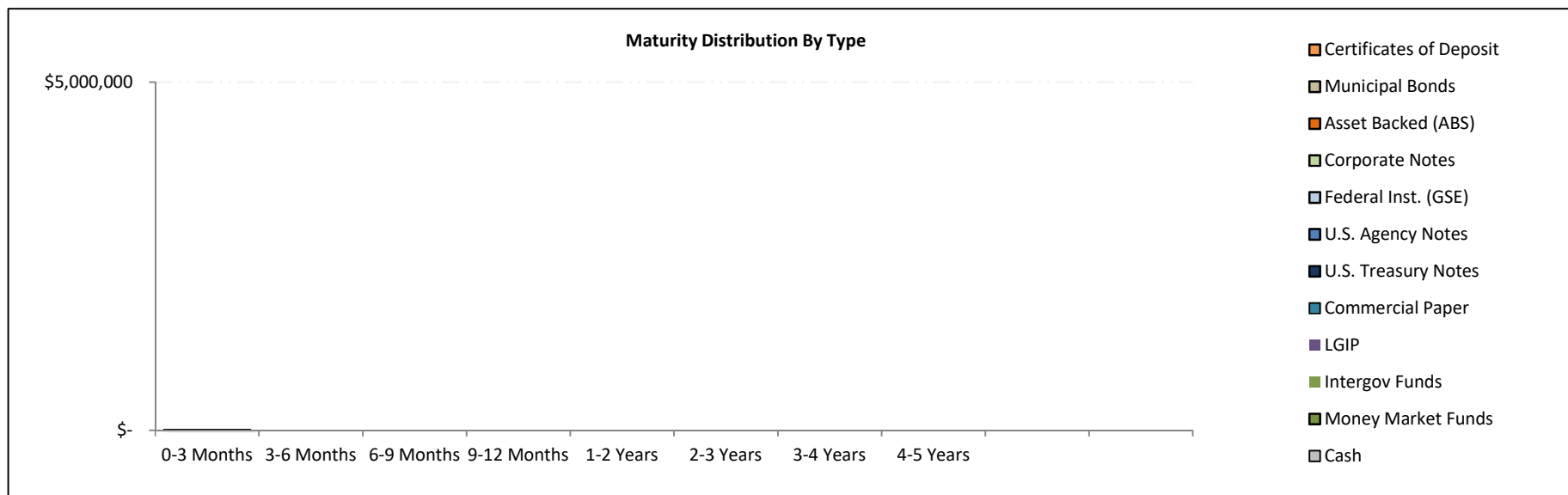
Maturity Distribution	January 1, 2018 Beginning Balance	March 31, 2018 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 3,003.72	\$ 3,010.41	100.00%	0.00%
3-6 Months	-	-	0.00%	0.00%
6-9 Months	-	-	0.00%	0.00%
9-12 Months	-	-	0.00%	0.00%
1-2 Years	-	-	0.00%	0.00%
2-3 Years	-	-	0.00%	0.00%
3-4 Years	-	-	0.00%	0.00%
4-5 Years	-	-	0.00%	0.00%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
Total Portfolio	\$ 3,003.72	\$ 3,010.41	100.00%	

Maturity Distribution Comparison



Maturity Distribution

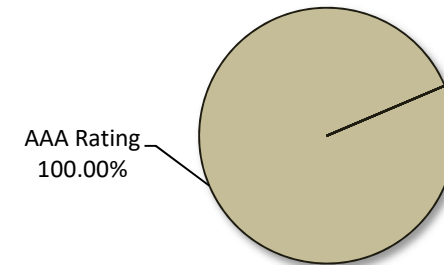




City of Cape Coral ST Rating Distribution Market Value Basis as of March 31, 2018

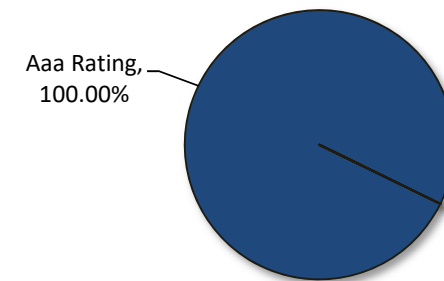
S&P Rating Distribution	March 31, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
AAA Rating	\$ 3,010.41	100.00%
AA Rating	-	0.00%
A Rating	-	0.00%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 3,010.41	100.00%
Total Portfolio	\$ 3,010.41	100.00%

Portfolio Allocation By Standard and Poors' Rating



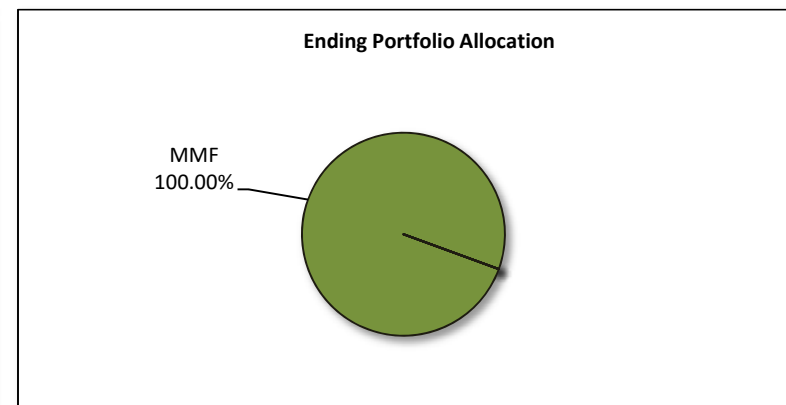
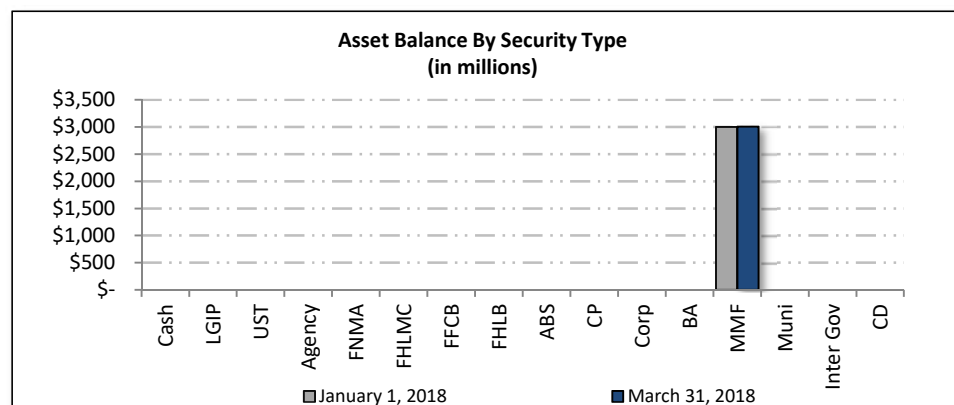
Moody's Rating Distribution	March 31, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 3,010.41	100.00%
Aa Rating	-	0.00%
A Rating	-	0.00%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 3,010.41	100.00%
Total Portfolio	\$ 3,010.41	100.00%

Portfolio Allocation By Moody's Rating



City of Cape Coral ST Market Value Basis Security Distribution January 1, 2018 to March 31, 2018

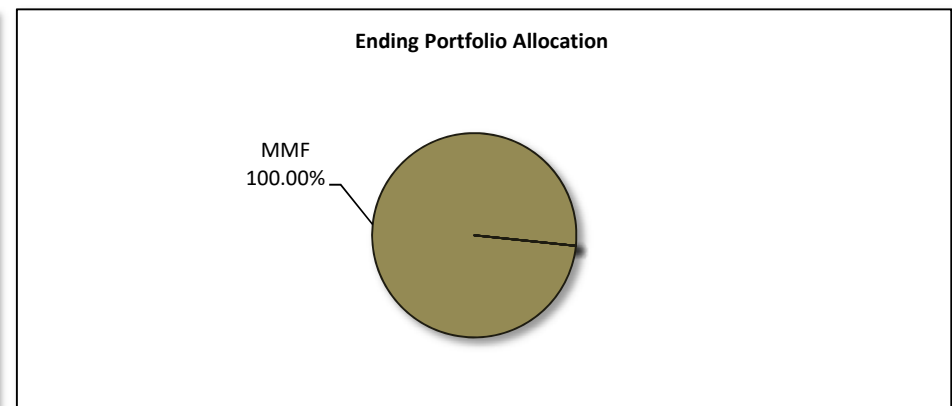
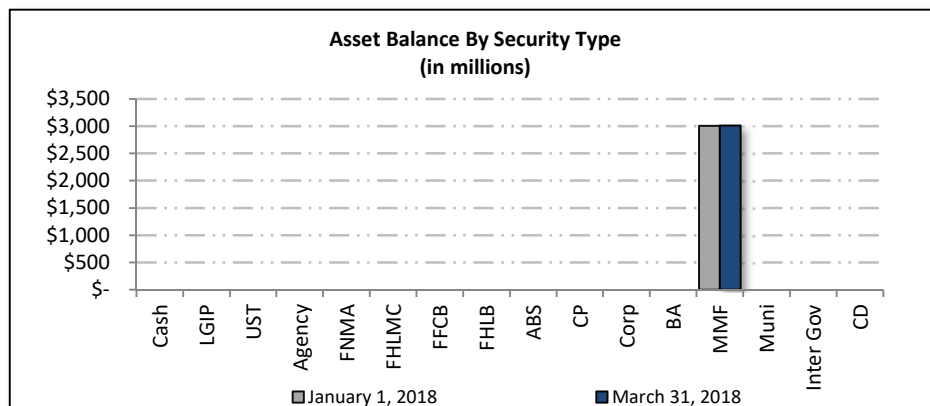
Security Distribution	January 1, 2018 Beginning Balance	Portfolio Allocation	March 31, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -		\$ -	0.00%	0.00%	0.00%
LGIP	-		-	0.00%	0.00%	0.00%
U.S. Treasury Notes	-		-	0.00%	0.00%	0.00%
U.S. Agency Notes	-		-	0.00%	0.00%	0.00%
FNMA	-		-	0.00%	0.00%	0.00%
FHLMC	-		-	0.00%	0.00%	0.00%
FFCB	-		-	0.00%	0.00%	0.00%
FHLB	-		-	0.00%	0.00%	0.00%
Fed Instrumentality Subtotal	\$ -	0.00%	\$ -		0.00%	0.00%
Asset Backed Securities	-		-	0.00%	0.00%	0.00%
Commercial Paper	-		-	0.00%	0.00%	0.00%
Corporate Notes	-		-	0.00%	0.00%	0.00%
Bankers Acceptances	-		-	0.00%	0.00%	0.00%
Money Market Funds	3,003.72		3,010.41	1.25%	100.00%	0.00%
Municipal Bonds	-		-	0.00%	0.00%	0.00%
Intergovernmental Funds	-		-	0.00%	0.00%	0.00%
Certificates of Deposit	-		-	0.00%	0.00%	0.00%
Total Portfolio Market Value	\$ 3,003.72	100.00%	\$ 3,010.41	1.25%	100.00%	



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

City of Cape Coral ST Historical Cost Basis Security Distribution January 1, 2018 to March 31, 2018

Security Distribution	January 1, 2018 Beginning Balance	Portfolio Allocation	March 31, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -		\$ -	0.00%	0.00%	0.00%
LGIP	-		-	0.00%	0.00%	0.00%
U.S. Treasury Notes	-		-	0.00%	0.00%	0.00%
U.S. Agency Notes	-		-	0.00%	0.00%	0.00%
FNMA	-		-	0.00%	0.00%	0.00%
FHLMC	-		-	0.00%	0.00%	0.00%
FFCB	-		-	0.00%	0.00%	0.00%
FHLB	-		-	0.00%	0.00%	0.00%
Fed Instrumentality Subtotal	\$ -	0.00%	\$ -		0.00%	0.00%
Asset Backed Securities	-		-	0.00%	0.00%	0.00%
Commercial Paper	-		-	0.00%	0.00%	0.00%
Corporate Notes	-		-	0.00%	0.00%	0.00%
Bankers Acceptances	-		-	0.00%	0.00%	0.00%
Money Market Funds	3,003.72		3,010.41	1.25%	100.00%	0.00%
Municipal Bonds	-		-	0.00%	0.00%	0.00%
Intergovernmental Funds	-		-	0.00%	0.00%	0.00%
Certificates of Deposit	-		-	0.00%	0.00%	0.00%
Total Portfolio Historical Cost	\$ 3,003.72	100.00%	\$ 3,010.41	1.25%	100.00%	



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

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Additional Disclosure

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

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

City of Cape Coral ST Detail

Portfolio Holdings

Portfolio Income

Portfolio Transactions

Issuer Concentration

Security Concentration

Portfolio Activity Summary



Month End Report Trade Date

Cape Coral, City of ST (44762)

Quarter End (Q2 Y2018)

01/01/2018 - 03/31/2018

Dated: 05/01/2018

Locked Down

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Dated: 05/01/2018

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Holdings Report Trade Date

Cape Coral, City of ST (44762)

As of 03/31/2018

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Dated: 05/01/2018

<i>Description, Identifier, Security Type, Coupon</i>	<i>Effective Maturity, Final Maturity, Callable, Next Call Date</i>	<i>Original Cost, Current Units, Market Price</i>	<i>Trade Date, Settle Date</i>	<i>Moodys Rating, S&P Rating, Fitch Rating</i>	<i>Book Value, Book Value + Accrued</i>	<i>Accrued Balance, Net Unrealized Gain/Loss</i>	<i>Market Value, Market Value + Accrued</i>
FIRST AMER:TRES OBLG:Y 31846V807 MMFUND 1.260	03/31/2018 03/31/2018 N ---	3,010.41 3,010.41 1.0000	--- --- ---	Aaa AAA ---	3,010.41 3,010.41	0.00 0.00	3,010.41 3,010.41
FIRST AMER:TRES OBLG:Y 31846V807 MMFUND 1.260	03/31/2018 03/31/2018 N ---	3,010.41 3,010.41 1.0000	--- --- ---	Aaa AAA ---	3,010.41 3,010.41	0.00 0.00	3,010.41 3,010.41

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

Income Detail Report Trade Date

Cape Coral, City of ST (44762)

01/01/2018 - 03/31/2018

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Dated: 05/01/2018

Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
31846V807 FIRST AMER:TRES OBLG;Y	03/31/2018	3,010.41	7.48	0.00 0.00	0.00	0.00	0.00	7.48	6.69 2.88
31846V807 FIRST AMER:TRES OBLG;Y	03/31/2018	3,010.41	7.48	0.00 0.00	0.00	0.00	0.00	7.48	6.69 2.88

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

Transactions Realized Gain Loss Report

Cape Coral, City of ST (44762)

01/01/2018 - 03/31/2018

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Dated: 05/01/2018

* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	12/31/2017	---	0.00	0.00	2.09
31846V807	FIRST AMER:TRES OBLG;Y	2.09	Buy	01/03/2018	1.000	2.09	0.00	-2.09
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	01/31/2018	---	0.00	0.00	2.38
31846V807	FIRST AMER:TRES OBLG;Y	2.38	Buy	02/02/2018	1.000	2.38	0.00	-2.38
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	02/28/2018	---	0.00	0.00	2.22
31846V807	FIRST AMER:TRES OBLG;Y	2.22	Buy	03/02/2018	1.000	2.22	0.00	-2.22
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	03/31/2018	---	0.00	0.00	2.88
31846V807	FIRST AMER:TRES OBLG;Y	6.69	---	---	---	6.69	0.00	2.88

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

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

Issuer Concentration with Yield GASB 40 Trade Date

As of 03/31/2018

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Cape Coral, City of ST (44762)

Dated: 05/01/2018

Issuer Concentration

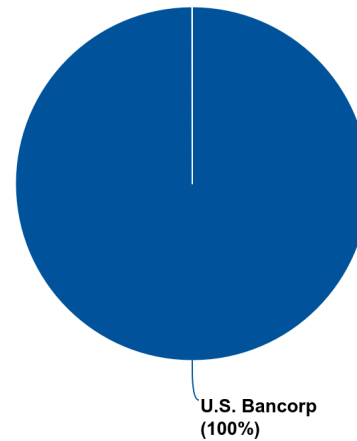


Chart calculated by: Market Value + Accrued

U.S. Bancorp

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
31846V807	MMFUND	FIRST AMER:TRES OBLG;Y U.S. Bancorp	3,010.41	Fixed	N	0.000	1.250	1.250	03/31/2018 03/31/2018	0.00	3,010.41 3,010.41	3,010.41 3,010.41	100.000%
31846V807	MMFUND	FIRST AMER:TRES OBLG;Y U.S. Bancorp	3,010.41	Fixed	N	0.000	1.250	1.250	03/31/2018 03/31/2018	0.00	3,010.41 3,010.41	3,010.41 3,010.41	100.000%

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

Security Type GASB 40 Trade Date

As of 03/31/2018

Cape Coral, City of ST (44762)

Dated: 05/01/2018

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Security Type

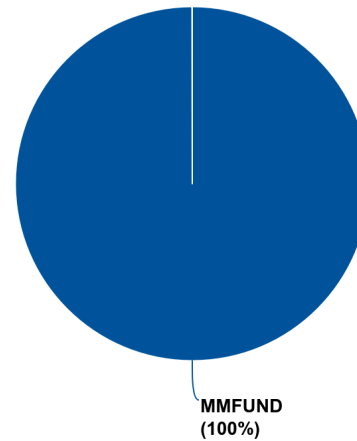


Chart calculated by: Market Value + Accrued

MMFUND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	100.000%	Fixed	N	0.000	AAA Aaa	3,010.41	03/31/2018 03/31/2018	1.250 1.250	0.00	3,010.41	3,010.41 3,010.41	3,010.41 3,010.41
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	100.000%	Fixed	N	0.000	AAA Aaa	3,010.41	03/31/2018 03/31/2018	1.250 1.250	0.00	3,010.41	3,010.41 3,010.41	3,010.41 3,010.41

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

Portfolio Activity Summary

Cape Coral, City of ST (44762)

01/01/2018 - 03/31/2018

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Dated: 05/01/2018

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed	Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	6.69	0.00	6.69	0.00	0.00		0.00	0.00	0.00	0.00	3,003.72 3,010.41	3,003.72 3,010.41
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	2.09 2.88	2.09 2.88
---	6.69	0.00	6.69	0.00	0.00		0.00	0.00	0.00	0.00	3,005.81 3,013.29	3,005.81 3,013.29

* Weighted by: Ending Market Value + Accrued.

Disclaimer

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Dated: 05/01/2018

Additional Disclosure:

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

Quarterly Investment Report for Period Ended March 31, 2018



City of Cape Coral 1-3 Year

1015 Cultural Park Blvd
Cape Coral, Florida 33990

Public Trust Advisors LLC
201 E. Pine Street, Suite 750
Orlando, Florida 32801

City of Cape Coral 1-3 Year Summary

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City of Cape Coral 1-3 Year Summary Comparison for the period January 1, 2018 to March 31, 2018

City of Cape Coral 1-3 Year	January 1, 2018 Beginning Balance	March 31, 2018 Ending Balance	Portfolio Characteristic	January 1, 2018 Beginning Balance	March 31, 2018 Ending Balance
Historical Cost	\$ 132,152,714.33	\$ 132,636,147.16	Book Yield Gross	1.47%	1.53%
Book Value	\$ 131,766,344.48	\$ 132,187,824.63	Market Yield Gross	1.92%	2.30%
Accrued Interest	452,828.39	\$ 494,784.51	Weighted Average Coupon	1.65%	1.71%
Book Value Plus Accrued	\$ 132,219,172.87	\$ 132,682,609.14	Duration	1.83 Years	1.68 Years
Net Unrealized Gain/Loss	\$ (986,101.30)	\$ (1,586,493.11)	Weighted Effective Maturity	1.87 Years	1.72 Years
Market Value Plus Accrued⁽²⁾	\$ 131,233,071.57	\$ 131,096,116.03	Weighted Final Maturity	1.89 Years	1.74 Years
Net Pending Transactions	85,713.09	71,206.63			
Market Value Plus Accrued Net⁽²⁾	\$ 131,318,784.66	\$ 131,167,322.66			

City of Cape Coral 1-3 Year	March 2018 Net Income
Interest Income	\$ 543,796.93
Net Amortization/Accretion	(56,156.88)
Net Realized Gain/Loss ⁽³⁾	(38,710.25)
Miscellaneous Income	0.00
Net Income	\$ 448,929.80

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

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

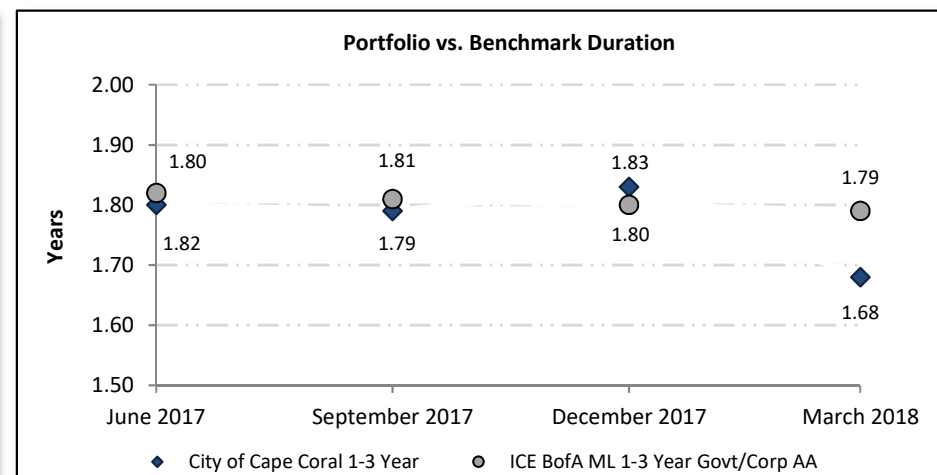
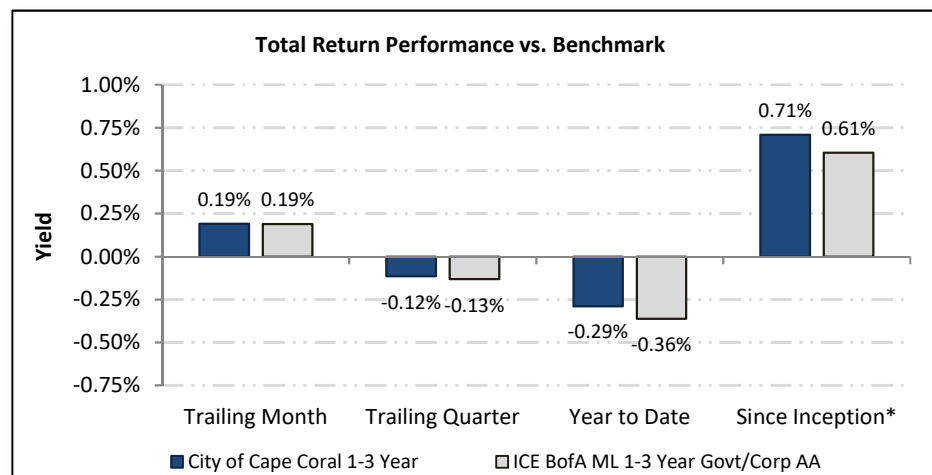
(3) MBS paydowns may result in negative realized losses rather than amortization in as a result of accounting method.

City of Cape Coral 1-3 Year Total Return January 1, 2018 to March 31, 2018

Total Return Performance	Trailing Month Periodic	Trailing Quarter Periodic	Year to Date Periodic	Since Inception* Annualized
City of Cape Coral 1-3 Year	0.19%	(0.12%)	(0.29%)	0.71%
ICE BofA ML 1-3 Year Govt/Corp AA	0.19%	(0.13%)	(0.36%)	0.61%

Yield to Maturity	March 31, 2018 Ending Balance
City of Cape Coral 1-3 Year	2.30%
ICE BofA ML 1-3 Year Govt/Corp AA	2.32%

Duration	June 2017	September 2017	December 2017	March 2018
City of Cape Coral 1-3 Year	1.800	1.790	1.830	1.680
ICE BofA ML 1-3 Year Govt/Corp AA	1.820	1.810	1.800	1.790

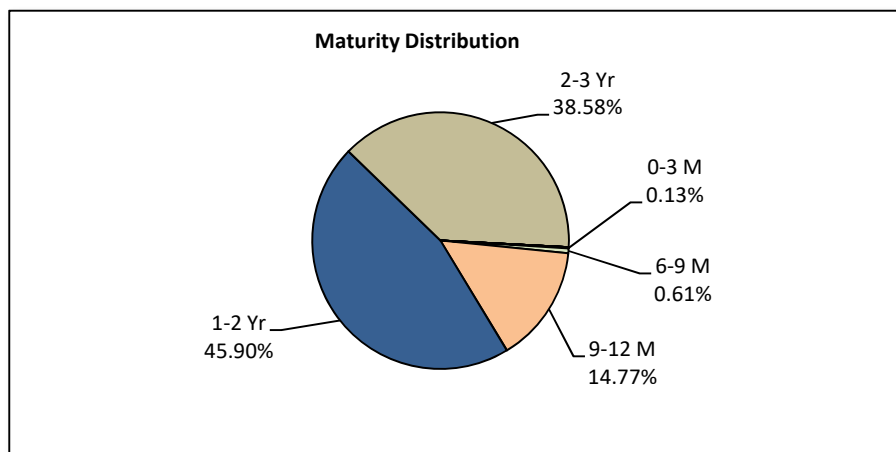
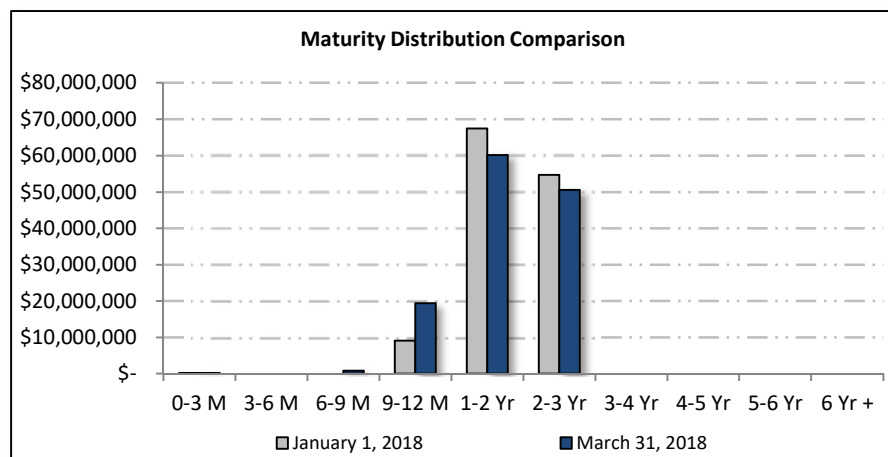


*Total return since inception date: October 1, 2014

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

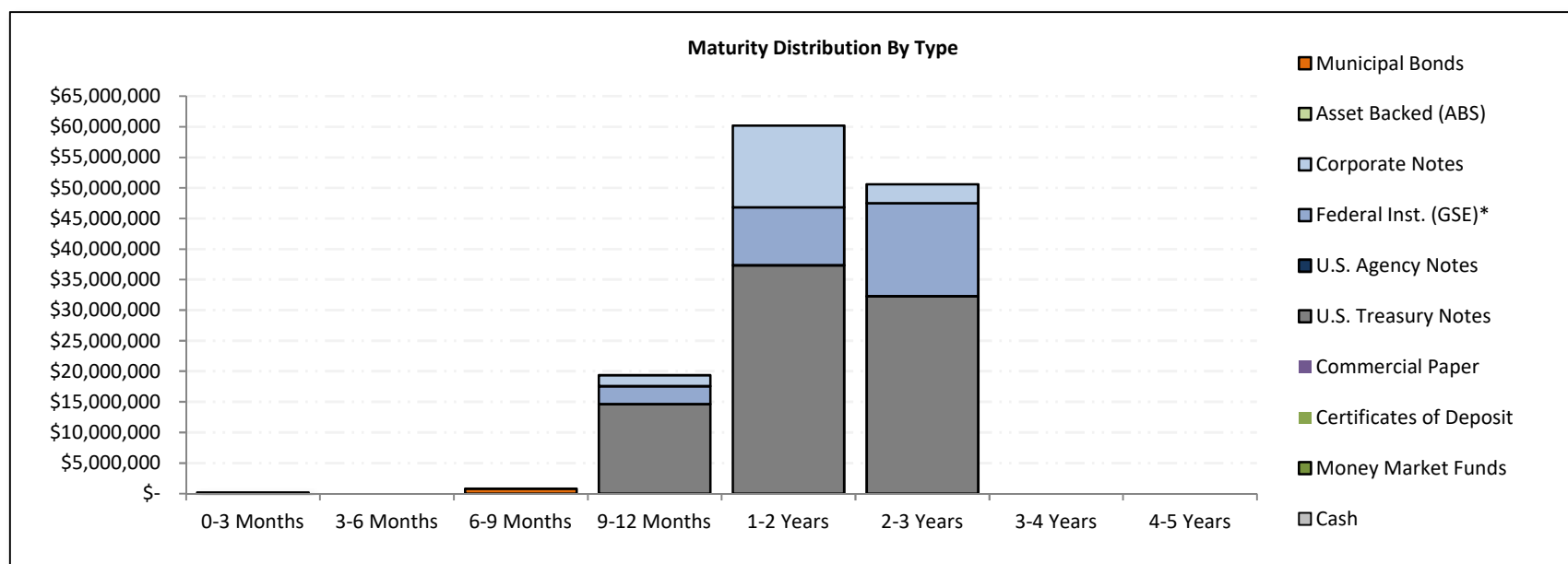
City of Cape Coral 1-3 Year Maturity Distribution Market Value Basis January 1, 2018 to March 31, 2018

Maturity Distribution	January 1, 2018 Beginning Balance	March 31, 2018 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 31,096.54	\$ 175,953.10	0.13%	0.11%
3-6 Months	-	-	0.00%	0.00%
6-9 Months	-	801,872.67	0.61%	0.61%
9-12 Months	9,123,021.93	19,366,644.89	14.77%	7.82%
1-2 Years	67,388,676.07	60,177,731.12	45.90%	-5.45%
2-3 Years	54,690,277.03	50,573,914.26	38.58%	-3.10%
3-4 Years	-	-	0.00%	0.00%
4-5 Years	-	-	0.00%	0.00%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
Total Portfolio	\$ 131,233,071.57	\$ 131,096,116.03	100.00%	



City of Cape Coral 1-3 Year Maturity Distribution Market Value Basis as of March 31, 2018

Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	175,953	-	-	-	-	-	-	-	175,953
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	-	14,604,186	37,324,283	32,271,265	-	-	84,199,734
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)*	-	-	-	2,955,934	9,519,299	15,244,491	-	-	27,719,725
Corporate Notes	-	-	-	1,806,525	13,334,149	3,058,158	-	-	18,198,831
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	801,873	-	-	-	-	-	801,873
Total	\$ 175,953	\$ -	\$ 801,873	\$ 19,366,645	\$ 60,177,731	\$ 50,573,914	\$ -	\$ -	\$ 131,096,116

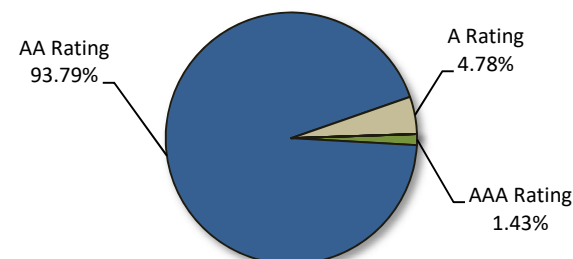


*Mortgage backed securities shown to effective maturity.

City of Cape Coral 1-3 Year Rating Distribution Market Value Basis as of March 31, 2018

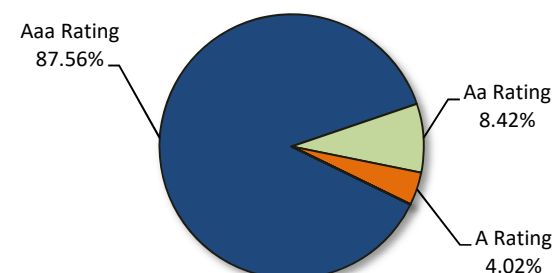
S&P Rating Distribution	March 31, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
AAA Rating	\$ 1,875,344.54	1.43%
AA Rating	122,953,760.41	93.79%
A Rating	6,267,011.08	4.78%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 131,096,116.03	100.00%
Total Portfolio	\$ 131,096,116.03	100.00%

Portfolio Allocation By Standard and Poors' Rating



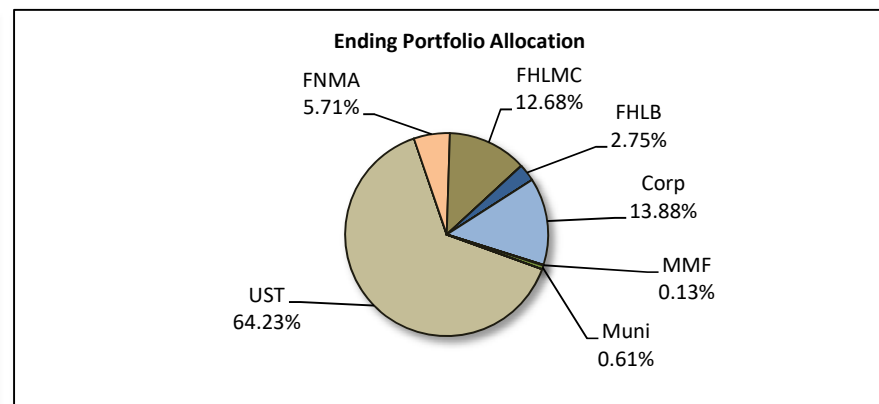
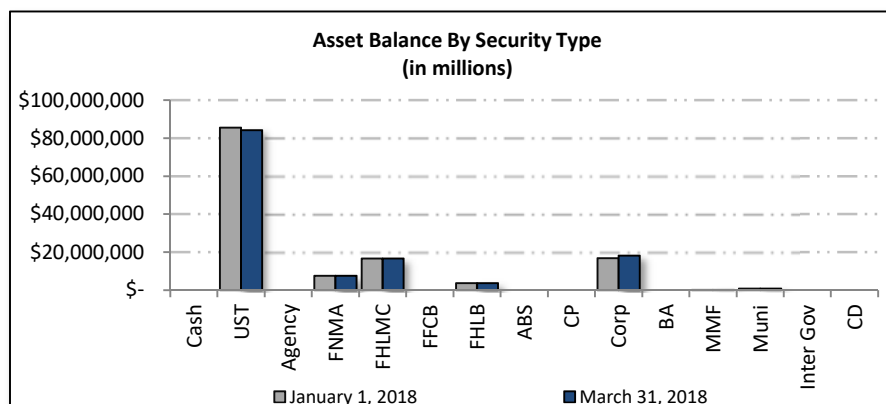
Moody's Rating Distribution	March 31, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 114,790,776.72	87.56%
Aa Rating	11,033,996.55	8.42%
A Rating	5,271,342.75	4.02%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 131,096,116.03	100.00%
Total Portfolio	\$ 131,096,116.03	100.00%

Portfolio Allocation By Moody's Rating



City of Cape Coral 1-3 Year Market Value Basis Security Distribution January 1, 2018 to March 31, 2018

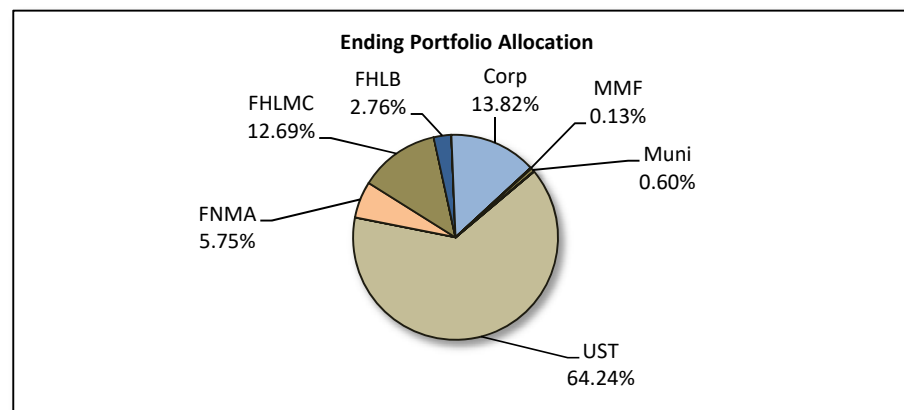
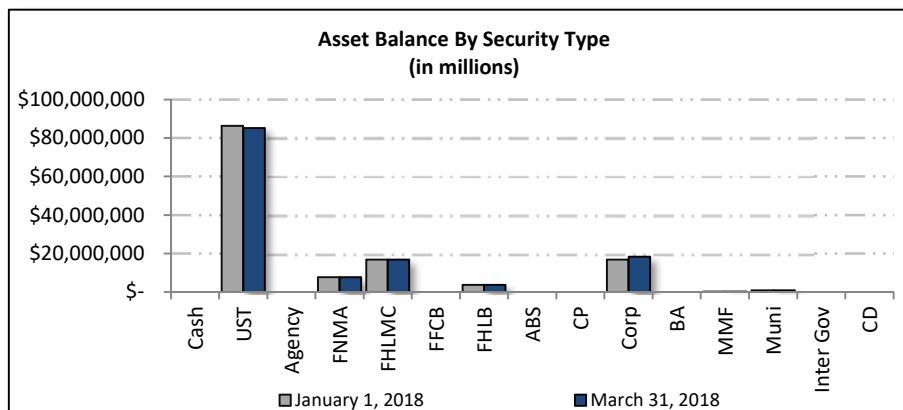
Security Distribution	January 1, 2018 Beginning Balance	Portfolio Allocation	March 31, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	\$ 85,640,777.50	65.26%	\$ 84,199,734.33	1.46%	64.23%	-1.03%
U.S. Agency Notes	\$ -	0.00%	-	0.00%	0.00%	0.00%
FNMA	\$ 7,641,418.37	5.82%	\$ 7,491,275.85	1.38%	5.71%	-0.11%
FHLMC	\$ 16,698,789.86	12.72%	\$ 16,619,123.24	1.67%	12.68%	-0.05%
FFCB	\$ -	0.00%	-	0.00%	0.00%	0.00%
FHLB	\$ 3,621,795.68	2.76%	\$ 3,609,325.43	1.40%	2.75%	-0.01%
Fed Instrumentality Subtotal	\$ 27,962,003.91	21.31%	\$ 27,719,724.52	1.56%	21.14%	-0.16%
Asset Backed Securities	\$ -	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	\$ -	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	\$ 16,815,287.45	12.81%	\$ 18,198,831.42	1.81%	13.88%	1.07%
Bankers Acceptances	\$ -	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	\$ 15,908.05	0.01%	\$ 175,953.10	1.25%	0.13%	0.12%
Municipal Bonds	\$ 799,094.67	0.61%	\$ 801,872.67	1.43%	0.61%	0.00%
Intergovernmental Funds	\$ -	0.00%	-	0.00%	0.00%	0.00%
Certificates of Deposit	\$ -	0.00%	-	0.00%	0.00%	0.00%
Total Portfolio Market Value	\$ 131,233,071.57	100.00%	\$ 131,096,116.03	1.53%	100.00%	



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

City of Cape Coral 1-3 Year Historical Cost Basis Security Distribution January 1, 2018 to March 31, 2018

Security Distribution	January 1, 2018 Beginning Balance	Portfolio Allocation	March 31, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	86,273,314.60	65.28%	85,204,585.29	1.46%	64.24%	-1.04%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	7,735,990.42	5.85%	7,632,121.51	1.38%	5.75%	-0.10%
FHLMC	16,837,737.72	12.74%	16,837,737.72	1.67%	12.69%	-0.05%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	3,661,436.00	2.77%	3,661,436.00	1.40%	2.76%	-0.01%
Fed Instrumentality Subtotal	\$ 28,235,164.14	21.37%	\$ 28,131,295.23	1.56%	21.21%	-0.16%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	16,828,327.55	12.73%	18,324,313.55	1.81%	13.82%	1.08%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	15,908.05	0.01%	175,953.10	1.25%	0.13%	0.12%
Municipal Bonds	800,000.00	0.61%	800,000.00	1.43%	0.60%	0.00%
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%
Total Portfolio Historical Cost	\$ 132,152,714.33	100.00%	\$ 132,636,147.16	1.53%	100.00%	



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

City of Cape Coral 1-3 Year Quarterly Transactions January 1, 2018 to March 31, 2018

Trade Date	Settle Date	Type	Identifier	Description	Coupon Rate	Final Maturity	Principal	Yield	Net Realized Gain/Loss on Book	Net Realized Gain/Loss on Cost
01/01/2018	01/01/2018	Principal Paydown	31417B7J0	Federal National Mortgage Association Fannie M	3.00%	06/01/2022	(\$35,629.77)			
01/01/2018	01/01/2018	Principal Paydown	3136AMKW8	Federal National Mortgage Association Fannie M	1.63%	02/25/2018	(\$15,186.27)			
01/09/2018	01/11/2018	Sell	912828U40	Treasury, United States Department of	1.00%	11/30/2018	(\$1,117,265.63)	1.79%	(\$5,592.09)	(\$3,530.11)
01/08/2018	01/11/2018	Buy	89236TEJ0	Toyota Motor Credit Corporation	2.20%	01/10/2020	\$1,198,932.00	2.25%		
02/01/2018	02/01/2018	Principal Paydown	31417B7J0	Federal National Mortgage Association	3.00%	06/01/2022	(\$23,153.50)			
02/27/2018	02/28/2018	Buy	912828A34	Treasury, United States Department of	1.25%	11/30/2018	\$323,248.05	1.97%		
02/26/2018	02/28/2018	Buy	742718EZ8	The Procter & Gamble Company	1.75%	10/25/2019	\$297,054.00	2.36%		
03/01/2018	03/01/2018	Principal Paydown	31417B7J0	Federal National Mortgage Association	3.00%	06/01/2022	(\$25,194.13)			
03/02/2018	03/02/2018	Sell	912828U40	Treasury, United States Department of	1.00%	11/30/2018	(\$213,454.69)	1.97%	(\$1,199.25)	(\$446.50)
03/21/2018	03/23/2018	Sell	912828A34	Treasury, United States Department of	1.25%	11/30/2018	(\$1,317,650.38)	2.06%	(\$5,773.21)	(\$2,328.44)
03/21/2018	03/23/2018	Sell	912828N22	Treasury, United States Department of	1.25%	12/15/2018	(\$1,391,578.13)	2.08%	(\$9,198.17)	(\$7,127.99)
03/21/2018	03/23/2018	Sell	912828U40	Treasury, United States Department of	1.00%	11/30/2018	(\$2,556,592.77)	2.05%	(\$14,581.27)	(\$3,761.48)
03/21/2018	03/23/2018	Buy	9128284B3	Treasury, United States Department of	2.38%	03/15/2021	\$5,232,773.44	2.49%		
									<u>\$ (36,343.98)</u>	<u>\$ (17,194.52)</u>
Buy	\$	7,052,007.49								
Sell	\$	(6,596,541.60)								
Maturity	\$	-								
Principal Paydown	\$	(99,163.67)								

Additional Disclosure

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Past performance is not an indication of future performance.

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

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

City of Cape Coral 1-3 Year Detail

Portfolio Holdings

Portfolio Income

Portfolio Transactions

Issuer Concentration

Security Concentration

Portfolio Activity Summary



Month End Report Trade Date

Cape Coral, City of LT 1-3 (44761)

Quarter End (Q2 Y2018)

01/01/2018 - 03/31/2018

Dated: 05/01/2018

Locked Down

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
FREDDIE MAC 3137EACA5 AGCY BOND 3.750 ---	03/27/2019 03/27/2019 N ---	2,150,176.00 2,000,000.00 101.5070	03/14/2016 03/15/2016	Aaa AA+ ---	2,049,445.84 2,050,279.17	833.33 -19,305.84	2,030,140.00 2,030,973.33
FREDDIE MAC 3137EADR7 AGCY BOND 1.375 ---	05/01/2020 05/01/2020 N ---	1,240,182.50 1,250,000.00 98.0510	03/28/2017 03/31/2017	Aaa AA+ ---	1,243,318.29 1,250,479.75	7,161.46 -17,680.79	1,225,637.50 1,232,798.96
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZA4 AGCY BOND 1.875 ---	02/19/2019 02/19/2019 N ---	944,730.25 925,000.00 99.7770	11/02/2015 11/05/2015	Aaa AA+ ---	930,397.15 932,420.58	2,023.44 -7,459.90	922,937.25 924,960.69
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZE6 AGCY BOND 1.750 ---	06/20/2019 06/20/2019 N ---	1,017,911.00 1,000,000.00 99.4880	05/18/2016 05/19/2016	Aaa AA+ ---	1,007,154.99 1,012,064.72	4,909.72 -12,274.99	994,880.00 999,789.72
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZG1 AGCY BOND 1.750 ---	09/12/2019 09/12/2019 N ---	1,017,920.00 1,000,000.00 99.2880	05/18/2016 05/19/2016	Aaa AA+ ---	1,007,906.53 1,008,830.14	923.61 -15,026.53	992,880.00 993,803.61
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZY2 AGCY BOND 1.750 ---	11/26/2019 11/26/2019 N ---	1,017,510.00 1,000,000.00 99.1710	03/21/2016 03/23/2016	Aaa AA+ ---	1,007,972.24 1,014,048.63	6,076.39 -16,262.24	991,710.00 997,786.39
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0A78 AGCY BOND 1.625 ---	01/21/2020 01/21/2020 N ---	1,000,390.00 1,000,000.00 98.8380	05/12/2015 05/13/2015	Aaa AA+ ---	1,000,156.75 1,003,316.48	3,159.72 -11,776.75	988,380.00 991,539.72
FEDERAL HOME LOAN BANKS 313383HU8 AGCY BOND 1.750 ---	06/12/2020 06/12/2020 N ---	2,663,356.00 2,650,000.00 98.5620	06/22/2017 06/26/2017	Aaa AA+ ---	2,659,975.02 2,674,016.34	14,041.32 -48,082.02	2,611,893.00 2,625,934.32
FEDERAL HOME LOAN MORTGAGE CORP 3137EADZ9 AGCY BOND 1.125 ---	04/15/2019 04/15/2019 N ---	992,510.00 1,000,000.00 98.9350	03/14/2017 03/15/2017	Aaa AA+ ---	996,239.47 1,001,426.97	5,187.50 -6,889.47	989,350.00 994,537.50
FEDERAL HOME LOAN BANKS 3130A8Y72 AGCY BOND 0.875 ---	08/05/2019 08/05/2019 N ---	998,080.00 1,000,000.00 98.2030	08/03/2016 08/04/2016	Aaa AA+ ---	999,131.53 1,000,492.64	1,361.11 -17,101.53	982,030.00 983,391.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0T29 AGCY BOND 1.500 ---	02/28/2020 02/28/2020 N ---	1,994,600.00 2,000,000.00 98.4910	03/30/2017 03/31/2017	Aaa AA+ ---	1,996,429.07 1,999,179.07	2,750.00 -26,609.07	1,969,820.00 1,972,570.00
FREDDIE MAC 3137EAEF2 AGCY BOND 1.375 ---	04/20/2020 04/20/2020 N ---	4,977,450.00 5,000,000.00 98.0930	04/27/2017 04/28/2017	Aaa AA+ ---	4,984,355.05 5,015,101.58	30,746.53 -79,705.05	4,904,650.00 4,935,396.53
FEDERAL HOME LOAN MORTGAGE CORP 3137EAEK1 AGCY BOND 1.875 ---	11/17/2020 11/17/2020 N ---	6,474,845.00 6,500,000.00 98.5280	12/05/2017 12/07/2017	Aaa AA+ ---	6,477,511.73 6,523,553.40	46,041.67 -73,191.73	6,404,320.00 6,450,361.67
BERKSHIRE HATHAWAY INC 084670BL1 CORP 2.100 ---	08/14/2019 08/14/2019 N ---	1,263,831.40 1,252,000.00 99.6680	03/28/2017 03/31/2017	Aa2 AA ---	1,258,917.18 1,262,349.74	3,432.57 -11,073.82	1,247,843.36 1,251,275.93
EXXON MOBIL CORP 30231GAP7 CORP 1.708 ---	03/01/2019 03/01/2019 N ---	1,008,940.00 1,000,000.00 99.4550	03/28/2016 03/31/2016	Aaa AA+ ---	1,002,846.43 1,004,269.76	1,423.33 -8,296.43	994,550.00 995,973.33
WELLS FARGO BANK NA 94988J5D5 CORP 1.750 ---	05/24/2019 05/24/2019 N ---	499,785.00 500,000.00 98.8660	05/25/2016 06/02/2016	Aa2 A+ ---	499,915.61 503,002.41	3,086.81 -5,585.61	494,330.00 497,416.81

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MICROSOFT CORP 594918BN3 CORP 1.100	08/08/2019 08/08/2019 N ---	354,634.35 355,000.00 98.3310	08/01/2016 08/08/2016	Aaa AAA ---	354,833.18 355,408.08	574.90 -5,758.13	349,075.05 349,649.95
JPMORGAN CHASE BANK NA 48125LRG9 CORP 1.650	09/23/2019 09/23/2019 Y 08/23/2019	504,484.90 505,000.00 98.6270	09/20/2016 09/23/2016	Aa3 A+ ---	504,743.43 504,928.59	185.17 -6,677.08	498,066.35 498,251.52
INTERNATIONAL BUSINESS MACHINES CORP 459200JN2 CORP 1.900	01/27/2020 01/27/2020 N ---	1,273,776.00 1,275,000.00 98.7380	01/24/2017 01/27/2017	A1 A+ ---	1,274,247.95 1,278,554.62	4,306.67 -15,338.45	1,258,909.50 1,263,216.17
MICROSOFT CORP 594918BV5 CORP 1.850	02/06/2020 02/06/2020 N ---	999,330.00 1,000,000.00 99.0030	01/30/2017 02/06/2017	Aaa AAA ---	999,582.34 1,002,408.73	2,826.39 -9,552.34	990,030.00 992,856.39
APPLE INC 037833CE8 CORP 1.550	02/08/2019 02/08/2019 N ---	814,380.60 815,000.00 99.2260	02/02/2017 02/09/2017	Aa1 AA+ ---	814,732.09 816,591.87	1,859.78 -6,040.19	808,691.90 810,551.68
APPLE INC 037833CS7 CORP 1.800	05/11/2020 05/11/2020 N ---	998,980.00 1,000,000.00 98.3910	05/04/2017 05/11/2017	Aa1 AA+ ---	999,276.76 1,006,276.76	7,000.00 -15,366.75	983,910.00 990,910.00
INTEL CORP 458140AZ3 CORP 1.850	05/11/2020 05/11/2020 N ---	1,724,344.50 1,725,000.00 98.4320	05/08/2017 05/11/2017	A1 A+ ---	1,724,535.15 1,736,945.57	12,410.42 -26,583.15	1,697,952.00 1,710,362.42
APPLE INC 037833CZ1 CORP 1.500	09/12/2019 09/12/2019 N ---	1,518,692.80 1,520,000.00 98.6280	09/05/2017 09/12/2017	Aa1 AA+ ---	1,519,051.22 1,520,254.56	1,203.33 -19,905.62	1,499,145.60 1,500,348.93
GILEAD SCIENCES INC 375558BR3 CORP 1.850	09/20/2019 09/20/2019 N ---	704,753.25 705,000.00 98.7520	09/14/2017 09/21/2017	A3 A ---	704,817.71 705,216.23	398.52 -8,616.11	696,201.60 696,600.12
WAL-MART STORES INC 931142DY6 CORP 1.750	10/09/2019 10/09/2019 N ---	524,989.50 525,000.00 98.9250	10/11/2017 10/20/2017	Aa2 AA ---	524,991.02 529,099.88	4,108.85 -5,634.77	519,356.25 523,465.10
PROCTER & GAMBLE CO 742718EZ8 CORP 1.750	10/25/2019 10/25/2019 N ---	297,054.00 300,000.00 98.8940	02/26/2018 02/28/2018	Aa3 AA- ---	297,213.64 299,488.64	2,275.00 -531.64	296,682.00 298,957.00
APPLE INC 037833DH0 CORP 1.800	11/13/2019 11/13/2019 N ---	2,673,689.25 2,675,000.00 98.9610	11/06/2017 11/13/2017	Aa1 AA+ ---	2,673,937.48 2,692,394.98	18,457.50 -26,730.73	2,647,206.75 2,665,664.25
JOHNSON & JOHNSON 478160CH5 CORP 1.950	11/10/2020 11/10/2020 N ---	359,614.80 360,000.00 98.3710	11/08/2017 11/10/2017	Aaa AAA ---	359,663.22 362,412.72	2,749.50 -5,527.62	354,135.60 356,885.10
AMERICAN HONDA FINANCE CORP 02665WBZ3 CORP 2.000	11/13/2019 11/13/2019 N ---	1,604,101.20 1,605,000.00 99.0110	11/13/2017 11/16/2017	A2 A+ ---	1,604,267.41 1,616,304.91	12,037.50 -15,140.86	1,589,126.55 1,601,164.05
TOYOTA MOTOR CREDIT CORP 89236TEJ0 CORP 2.200	01/10/2020 01/10/2020 N ---	1,198,932.00 1,200,000.00 99.1180	01/08/2018 01/11/2018	Aa3 AA- ---	1,199,048.06 1,204,914.73	5,866.67 -9,632.06	1,189,416.00 1,195,282.67
FHMS K503 A2 3137BEF58 FHLMC 2.456	04/11/2019 08/25/2019 Y ---	1,002,574.22 975,000.00 99.8010	07/25/2016 07/28/2016	Aaa AA+ ---	984,614.57 986,610.07	1,995.50 -11,554.82	973,059.75 975,055.25

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FN AB5396 31417B7J0 FNMA 3.000	01/16/2020 06/01/2022 N ---	639,060.26 605,923.79 100.5590	08/15/2012 08/15/2012	Aaa AA+ ---	622,602.81 624,117.62	1,514.81 -13,291.90	609,310.91 610,825.72
FIRST AMER:TRES OBLG:Y 31846V807 MMFUND 1.260	03/31/2018 03/31/2018 N ---	175,953.10 175,953.10 1.0000	---	Aaa AAA ---	175,953.10 175,953.10	0.00 0.00	175,953.10 175,953.10
MISSISSIPPI ST 605581GK7 MUNI 1.433	11/01/2018 11/01/2018 N ---	800,000.00 800,000.00 99.6370	11/18/2015 12/08/2015	Aa2 AA ---	800,000.00 804,776.67	4,776.67 -2,904.00	797,096.00 801,872.67
UNITED STATES TREASURY 912828KD1 US GOV 2.750	02/15/2019 02/15/2019 N ---	1,442,944.33 1,375,000.00 100.5430	08/08/2016 08/09/2016	Aaa AA+ ---	1,398,786.96 1,403,487.41	4,700.45 -16,320.71	1,382,466.25 1,387,166.70
UNITED STATES TREASURY 912828KQ2 US GOV 3.125	05/15/2019 05/15/2019 N ---	2,553,468.74 2,400,000.00 101.0310	03/23/2016 03/24/2016	Aaa AA+ ---	2,455,342.72 2,483,726.70	28,383.98 -30,598.72	2,424,744.00 2,453,127.98
UNITED STATES TREASURY 912828LJ7 US GOV 3.625	08/15/2019 08/15/2019 N ---	3,008,197.26 2,850,000.00 101.8670	01/19/2017 01/20/2017	Aaa AA+ ---	2,935,365.78 2,948,208.49	12,842.71 -32,156.28	2,903,209.50 2,916,052.21
UNITED STATES TREASURY 912828SD3 US GOV 1.250	01/31/2019 01/31/2019 N ---	3,904,084.79 3,905,000.00 99.3050	01/19/2017 01/20/2017	Aaa AA+ ---	3,904,622.98 3,912,713.45	8,090.47 -26,762.73	3,877,860.25 3,885,950.72
UNITED STATES TREASURY 912828ST8 US GOV 1.250	04/30/2019 04/30/2019 N ---	1,086,505.85 1,075,000.00 99.0310	08/17/2016 08/22/2016	Aaa AA+ ---	1,079,651.73 1,085,294.00	5,642.27 -15,068.48	1,064,583.25 1,070,225.52
UNITED STATES TREASURY 912828TC4 US GOV 1.000	06/30/2019 06/30/2019 N ---	2,630,332.03 2,625,000.00 98.5200	09/21/2016 09/23/2016	Aaa AA+ ---	2,627,424.09 2,634,022.84	6,598.76 -41,274.09	2,586,150.00 2,592,748.76
UNITED STATES TREASURY 912828TV2 US GOV 1.250	10/31/2019 10/31/2019 N ---	3,901,695.31 3,925,000.00 98.4650	01/19/2017 01/20/2017	Aaa AA+ ---	3,911,634.85 3,932,235.68	20,600.83 -46,883.60	3,864,751.25 3,885,352.08
UNITED STATES TREASURY 912828VZ0 US GOV 2.000	09/30/2020 09/30/2020 N ---	2,580,834.00 2,575,000.00 99.1410	12/05/2017 12/07/2017	Aaa AA+ ---	2,580,219.89 2,580,360.60	140.71 -27,339.14	2,552,880.75 2,553,021.46
UNITED STATES TREASURY 912828WC0 US GOV 1.750	10/31/2020 10/31/2020 N ---	1,007,578.12 1,000,000.00 98.4570	11/02/2015 11/05/2015	Aaa AA+ ---	1,003,996.06 1,011,344.13	7,348.07 -19,426.06	984,570.00 991,918.07
UNITED STATES TREASURY 912828A42 US GOV 2.000	11/30/2020 11/30/2020 N ---	725,254.88 725,000.00 99.0430	12/27/2017 12/28/2017	Aaa AA+ ---	725,235.36 730,095.25	4,859.89 -7,173.61	718,061.75 722,921.64
UNITED STATES TREASURY 912828A75 US GOV 1.500	12/31/2018 12/31/2018 N ---	2,078,587.89 2,050,000.00 99.5660	03/28/2016 03/29/2016	Aaa AA+ ---	2,057,842.98 2,065,572.96	7,729.97 -16,739.98	2,041,103.00 2,048,832.97
UNITED STATES TREASURY 912828B33 US GOV 1.500	01/31/2019 01/31/2019 N ---	1,287,850.00 1,280,000.00 99.4920	01/12/2017 01/13/2017	Aaa AA+ ---	1,283,219.21 1,286,401.53	3,182.32 -9,721.61	1,273,497.60 1,276,679.92
UNITED STATES TREASURY 912828C24 US GOV 1.500	02/28/2019 02/28/2019 N ---	2,016,093.76 2,000,000.00 99.4450	05/12/2015 05/13/2015	Aaa AA+ ---	2,003,941.49 2,006,550.19	2,608.70 -15,041.49	1,988,900.00 1,991,508.70

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UNITED STATES TREASURY 912828WL0 US GOV 1.500 ---	05/31/2019 05/31/2019 N ---	3,900,940.63 3,890,000.00 99.2190	01/19/2017 01/20/2017	Aaa AA+ ---	3,895,452.88 3,915,009.75	19,556.87 -35,833.78	3,859,619.10 3,879,175.97
UNITED STATES TREASURY 912828WS5 US GOV 1.625 ---	06/30/2019 06/30/2019 N ---	2,044,609.38 2,000,000.00 99.3160	08/08/2016 08/09/2016	Aaa AA+ ---	2,019,396.25 2,027,566.14	8,169.89 -33,076.25	1,986,320.00 1,994,489.89
UNITED STATES TREASURY 912828D80 US GOV 1.625 ---	08/31/2019 08/31/2019 N ---	5,215,031.28 5,200,000.00 99.1680	10/02/2017 10/04/2017	Aaa AA+ ---	5,211,198.86 5,218,546.69	7,347.83 -54,462.86	5,156,736.00 5,164,083.83
UNITED STATES TREASURY 912828F39 US GOV 1.750 ---	09/30/2019 09/30/2019 N ---	2,142,410.16 2,100,000.00 99.2850	03/23/2016 03/24/2016	Aaa AA+ ---	2,118,256.49 2,118,356.90	100.41 -33,271.49	2,084,985.00 2,085,085.41
UNITED STATES TREASURY 912828G61 US GOV 1.500 ---	11/30/2019 11/30/2019 N ---	3,899,238.29 3,900,000.00 98.7700	01/19/2017 01/20/2017	Aaa AA+ ---	3,899,565.71 3,919,172.86	19,607.14 -47,535.71	3,852,030.00 3,871,637.14
UNITED STATES TREASURY 912828G95 US GOV 1.625 ---	12/31/2019 12/31/2019 N ---	1,002,265.62 1,000,000.00 98.9060	10/02/2017 10/04/2017	Aaa AA+ ---	1,001,781.41 1,005,866.35	4,084.94 -12,721.41	989,060.00 993,144.94
UNITED STATES TREASURY 912828J84 US GOV 1.375 ---	03/31/2020 03/31/2020 N ---	3,901,139.06 3,930,000.00 98.1950	01/19/2017 01/20/2017	Aaa AA+ ---	3,911,786.64 3,911,934.29	147.64 -52,723.14	3,859,063.50 3,859,211.14
UNITED STATES TREASURY 912828XE5 US GOV 1.500 ---	05/31/2020 05/31/2020 N ---	746,103.52 750,000.00 98.2580	06/02/2015 06/03/2015	Aaa AA+ ---	748,272.36 752,042.96	3,770.60 -11,337.36	736,935.00 740,705.60
UNITED STATES TREASURY 912828XH8 US GOV 1.625 ---	06/30/2020 06/30/2020 N ---	4,008,906.24 4,000,000.00 98.4530	06/19/2017 06/20/2017	Aaa AA+ ---	4,006,657.78 4,022,997.56	16,339.78 -68,537.78	3,938,120.00 3,954,459.78
UNITED STATES TREASURY 912828N63 US GOV 1.125 ---	01/15/2019 01/15/2019 N ---	1,046,923.83 1,050,000.00 99.2420	12/22/2016 12/23/2016	Aaa AA+ ---	1,048,813.52 1,051,293.49	2,479.97 -6,772.52	1,042,041.00 1,044,520.97
UNITED STATES TREASURY 912828P95 US GOV 1.000 ---	03/15/2019 03/15/2019 N ---	2,985,937.50 3,000,000.00 98.9380	03/15/2016 03/16/2016	Aaa AA+ ---	2,995,472.66 2,996,858.53	1,385.87 -27,332.66	2,968,140.00 2,969,525.87
UNITED STATES TREASURY 912828T59 US GOV 1.000 ---	10/15/2019 10/15/2019 N ---	1,395,459.38 1,410,000.00 98.1480	01/12/2017 01/13/2017	Aaa AA+ ---	1,401,809.62 1,408,317.32	6,507.69 -17,922.82	1,383,886.80 1,390,394.49
UNITED STATES TREASURY 912828U73 US GOV 1.375 ---	12/15/2019 12/15/2019 N ---	1,243,310.55 1,250,000.00 98.5080	12/27/2016 12/28/2016	Aaa AA+ ---	1,246,114.74 1,251,167.11	5,052.37 -14,764.74	1,231,350.00 1,236,402.37
UNITED STATES TREASURY 912828W22 US GOV 1.375 ---	02/15/2020 02/15/2020 N ---	3,834,359.38 3,850,000.00 98.3320	10/02/2017 10/04/2017	Aaa AA+ ---	3,837,562.62 3,844,143.25	6,580.63 -51,780.62	3,785,782.00 3,792,362.63
UNITED STATES TREASURY 912828X21 US GOV 1.500 ---	04/15/2020 04/15/2020 N ---	3,897,257.83 3,900,000.00 98.3980	09/20/2017 09/22/2017	Aaa AA+ ---	3,897,820.15 3,924,820.15	27,000.00 -60,298.15	3,837,522.00 3,864,522.00
UNITED STATES TREASURY 912828XU9 US GOV 1.500 ---	06/15/2020 06/15/2020 N ---	4,990,234.40 5,000,000.00 98.2380	07/10/2017 07/13/2017	Aaa AA+ ---	4,992,605.78 5,014,652.48	22,046.70 -80,705.78	4,911,900.00 4,933,946.70

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<i>Description, Identifier, Security Type, Coupon</i>	<i>Effective Maturity, Final Maturity, Callable, Next Call Date</i>	<i>Original Cost, Current Units, Market Price</i>	<i>Trade Date, Settle Date</i>	<i>Moody's Rating, S&P Rating, Fitch Rating</i>	<i>Book Value, Book Value + Accrued</i>	<i>Accrued Balance, Net Unrealized Gain/Loss</i>	<i>Market Value, Market Value + Accrued</i>
UNITED STATES TREASURY 9128282Q2 US GOV 1.500	08/15/2020 08/15/2020 N ---	4,000,937.52 4,000,000.00 98.0820	09/14/2017 09/18/2017	Aaa AA+ ---	4,000,782.67 4,008,241.24	7,458.56 -77,502.67	3,923,280.00 3,930,738.56
UNITED STATES TREASURY 9128282V1 US GOV 1.375	09/15/2020 09/15/2020 N ---	1,493,320.32 1,500,000.00 97.6910	09/15/2017 09/19/2017	Aaa AA+ ---	1,494,495.08 1,495,447.87	952.79 -29,130.08	1,465,365.00 1,466,317.79
UNITED STATES TREASURY 9128284B3 US GOV 2.375	03/15/2021 03/15/2021 N ---	5,232,773.44 5,250,000.00 99.9570	03/21/2018 03/23/2018	Aaa AA+ ---	5,232,911.25 5,238,671.27	5,760.02 14,831.25	5,247,742.50 5,253,502.52
---	12/20/2019	132,636,147.16	---	Aa1	132,187,824.63	494,784.51	130,601,331.52
---	12/25/2019	131,963,876.89	---	AA+	132,682,609.14	-1,586,493.11	131,096,116.03
---	---	---	---	---	---	---	---

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

Income Detail Report Trade Date

Cape Coral, City of LT 1-3 (44761)

01/01/2018 - 03/31/2018

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Dated: 05/01/2018

Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
31417B7J0 FN AB5396	06/01/2022	605,923.79	4,728.28	0.00 -2,366.25	0.00	-704.42	0.00	1,657.61	4,938.22 0.00
9128284B3 UNITED STATES TREASURY	03/15/2021	5,250,000.00	3,049.42	0.00 0.00	137.81	0.00	0.00	3,187.23	0.00 0.00
912828A42 UNITED STATES TREASURY	11/30/2020	725,000.00	3,585.16	0.00 0.00	0.00	-18.69	0.00	3,566.47	0.00 0.00
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP	11/17/2020	6,500,000.00	30,468.75	0.00 0.00	2,087.01	0.00	0.00	32,555.76	0.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	360,000.00	1,755.00	0.00 0.00	30.69	0.00	0.00	1,785.69	0.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,000,000.00	4,350.83	0.00 0.00	0.00	-376.26	0.00	3,974.56	0.00 0.00
912828VZ0 UNITED STATES TREASURY	09/30/2020	2,575,000.00	12,732.74	0.00 0.00	0.00	-480.67	0.00	12,252.08	0.00 25,750.00
9128282V1 UNITED STATES TREASURY	09/15/2020	1,500,000.00	5,111.97	0.00 0.00	544.46	0.00	0.00	5,656.43	10,312.50 0.00
9128282Q2 UNITED STATES TREASURY	08/15/2020	4,000,000.00	14,795.52	0.00 0.00	0.00	-74.68	0.00	14,720.84	30,000.00 0.00
912828XH8 UNITED STATES TREASURY	06/30/2020	4,000,000.00	16,160.22	0.00 0.00	0.00	-723.56	0.00	15,436.66	32,500.00 0.00
912828XU9 UNITED STATES TREASURY	06/15/2020	5,000,000.00	18,543.96	0.00 0.00	814.16	0.00	0.00	19,358.11	0.00 0.00
313383HU8 FEDERAL HOME LOAN BANKS	06/12/2020	2,650,000.00	11,593.75	0.00 0.00	0.00	-1,102.29	0.00	10,491.46	0.00 0.00
912828XE5 UNITED STATES TREASURY	05/31/2020	750,000.00	2,781.59	0.00 0.00	193.69	0.00	0.00	2,975.29	0.00 0.00
037833CS7 APPLE INC	05/11/2020	1,000,000.00	4,500.00	0.00 0.00	83.37	0.00	0.00	4,583.37	0.00 0.00
458140AZ3 INTEL CORP	05/11/2020	1,725,000.00	7,978.13	0.00 0.00	53.57	0.00	0.00	8,031.69	0.00 0.00
3137EADR7 FREDDIE MAC	05/01/2020	1,250,000.00	4,296.88	0.00 0.00	782.06	0.00	0.00	5,078.93	0.00 0.00
3137EAEF2 FREDDIE MAC	04/20/2020	5,000,000.00	17,187.50	0.00 0.00	1,850.17	0.00	0.00	19,037.67	0.00 0.00
912828X21 UNITED STATES TREASURY	04/15/2020	3,900,000.00	14,464.29	0.00 0.00	259.50	0.00	0.00	14,723.79	0.00 0.00
912828J84 UNITED STATES TREASURY	03/31/2020	3,930,000.00	13,360.11	0.00 0.00	2,209.88	0.00	0.00	15,569.99	0.00 27,018.75
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/28/2020	2,000,000.00	7,500.00	0.00 0.00	451.54	0.00	0.00	7,951.54	15,000.00 0.00
912828W22 UNITED STATES TREASURY	02/15/2020	3,850,000.00	13,053.96	0.00 0.00	1,616.44	0.00	0.00	14,670.41	26,468.75 0.00
594918BV5 MICROSOFT CORP	02/06/2020	1,000,000.00	4,625.00	0.00 0.00	54.70	0.00	0.00	4,679.70	9,250.00 0.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	01/27/2020	1,275,000.00	6,056.25	0.00 0.00	100.19	0.00	0.00	6,156.44	12,112.50 0.00
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/21/2020	1,000,000.00	4,062.50	0.00 0.00	0.00	-21.17	0.00	4,041.33	8,125.00 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP	01/10/2020	1,200,000.00	5,866.67	0.00 0.00	116.06	0.00	0.00	5,982.73	0.00 0.00
912828G95 UNITED STATES TREASURY	12/31/2019	1,000,000.00	4,040.06	0.00 0.00	0.00	-250.00	0.00	3,790.05	8,125.00 0.00
912828U73 UNITED STATES TREASURY	12/15/2019	1,250,000.00	4,249.66	0.00 0.00	555.42	0.00	0.00	4,805.08	0.00 0.00
912828G61 UNITED STATES TREASURY	11/30/2019	3,900,000.00	14,464.29	0.00 0.00	63.63	0.00	0.00	14,527.92	0.00 0.00
3135G0ZY2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/26/2019	1,000,000.00	4,375.00	0.00 0.00	0.00	-1,186.20	0.00	3,188.80	0.00 0.00
037833DH0 APPLE INC	11/13/2019	2,675,000.00	12,037.50	0.00 0.00	160.73	0.00	0.00	12,198.23	0.00 0.00

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Cape Coral, City of LT 1-3 (44761)

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Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
02665WBZ3 AMERICAN HONDA FINANCE CORP	11/13/2019	1,605,000.00	8,025.00	0.00 0.00	109.99	0.00	0.00	8,134.99	0.00 0.00
912828TV2 UNITED STATES TREASURY	10/31/2019	3,925,000.00	12,197.86	0.00 0.00	2,073.85	0.00	0.00	14,271.71	0.00 0.00
742718EZ8 PROCTER & GAMBLE CO	10/25/2019	300,000.00	481.25	0.00 0.00	159.64	0.00	0.00	640.89	0.00 0.00
912828T59 UNITED STATES TREASURY	10/15/2019	1,410,000.00	3,486.26	0.00 0.00	1,298.72	0.00	0.00	4,784.98	0.00 0.00
931142DY6 WAL-MART STORES INC	10/09/2019	525,000.00	2,296.88	0.00 0.00	0.84	0.00	0.00	2,297.72	0.00 0.00
912828F39 UNITED STATES TREASURY	09/30/2019	2,100,000.00	9,085.99	0.00 0.00	0.00	-2,980.00	0.00	6,105.99	0.00 18,375.00
48125LRG9 JPMORGAN CHASE BANK NA	09/23/2019	505,000.00	2,083.13	0.00 0.00	42.47	0.00	0.00	2,125.60	4,166.25 0.00
375558BR3 GILEAD SCIENCES INC	09/20/2019	705,000.00	3,260.62	0.00 0.00	30.21	0.00	0.00	3,290.83	6,485.02 0.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/12/2019	1,000,000.00	4,375.00	0.00 0.00	0.00	-1,340.19	0.00	3,034.81	8,750.00 0.00
037833CZ1 APPLE INC	09/12/2019	1,520,000.00	5,700.00	0.00 0.00	160.32	0.00	0.00	5,860.32	11,400.00 0.00
912828D80 UNITED STATES TREASURY	08/31/2019	5,200,000.00	20,886.50	0.00 0.00	0.00	-1,926.12	0.00	18,960.38	42,250.00 0.00
3137BEF58 FHMS K503 A2	08/25/2019	975,000.00	5,986.50	0.00 0.00	0.00	-2,722.54	0.00	3,263.96	5,986.50 0.00
912828LJ7 UNITED STATES TREASURY	08/15/2019	2,850,000.00	25,476.04	0.00 0.00	0.00	-15,131.09	0.00	10,344.94	51,656.25 0.00
084670BL1 BERKSHIRE HATHAWAY INC	08/14/2019	1,252,000.00	6,573.00	0.00 0.00	0.00	-1,226.21	0.00	5,346.79	13,146.00 0.00
594918BN3 MICROSOFT CORP	08/08/2019	355,000.00	976.25	0.00 0.00	30.11	0.00	0.00	1,006.36	1,952.50 0.00
3130A8Y72 FEDERAL HOME LOAN BANKS	08/05/2019	1,000,000.00	2,187.50	0.00 0.00	158.04	0.00	0.00	2,345.54	4,375.00 0.00
912828WS5 UNITED STATES TREASURY	06/30/2019	2,000,000.00	8,080.11	0.00 0.00	0.00	-3,842.61	0.00	4,237.50	16,250.00 0.00
912828TC4 UNITED STATES TREASURY	06/30/2019	2,625,000.00	6,526.24	0.00 0.00	0.00	-480.00	0.00	6,046.24	13,125.00 0.00
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/20/2019	1,000,000.00	4,375.00	0.00 0.00	0.00	-1,440.07	0.00	2,934.93	0.00 0.00
912828WL0 UNITED STATES TREASURY	05/31/2019	3,890,000.00	14,427.20	0.00 0.00	0.00	-1,147.25	0.00	13,279.95	0.00 0.00
94988J5D5 WELLS FARGO BANK NA	05/24/2019	500,000.00	2,187.50	0.00 0.00	18.09	0.00	0.00	2,205.59	0.00 0.00
912828KQ2 UNITED STATES TREASURY	05/15/2019	2,400,000.00	18,646.41	0.00 0.00	0.00	-12,182.32	0.00	6,464.09	0.00 0.00
912828ST8 UNITED STATES TREASURY	04/30/2019	1,075,000.00	3,340.81	0.00 0.00	0.00	-1,064.47	0.00	2,276.35	0.00 0.00
3137EADZ9 FEDERAL HOME LOAN MORTGAGE CORP	04/15/2019	1,000,000.00	2,812.50	0.00 0.00	885.80	0.00	0.00	3,698.30	0.00 0.00
3137EACA5 FREDDIE MAC	03/27/2019	2,000,000.00	18,750.00	0.00 0.00	0.00	-12,341.61	0.00	6,408.39	37,500.00 0.00
912828P95 UNITED STATES TREASURY	03/15/2019	3,000,000.00	7,435.59	0.00 0.00	1,167.40	0.00	0.00	8,602.99	15,000.00 0.00
30231GAP7 EXXON MOBIL CORP	03/01/2019	1,000,000.00	4,270.00	0.00 0.00	0.00	-762.03	0.00	3,507.97	8,540.00 0.00
912828C24 UNITED STATES TREASURY	02/28/2019	2,000,000.00	7,415.33	0.00 0.00	0.00	-1,058.91	0.00	6,356.42	15,000.00 0.00
3135G0ZA4 FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/19/2019	925,000.00	4,335.94	0.00 0.00	0.00	-1,489.82	0.00	2,846.12	8,671.88 0.00
912828KD1 UNITED STATES TREASURY	02/15/2019	1,375,000.00	9,324.26	0.00 0.00	0.00	-6,671.16	0.00	2,653.10	18,906.25 0.00

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Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
037833CE8 APPLE INC	02/08/2019	815,000.00	3,158.13	0.00 0.00	76.64	0.00	0.00	3,234.76	6,316.25 0.00
912828B33 UNITED STATES TREASURY	01/31/2019	1,280,000.00	4,747.54	0.00 0.00	0.00	-948.88	0.00	3,798.66	9,600.00 0.00
912828SD3 UNITED STATES TREASURY	01/31/2019	3,905,000.00	12,069.75	0.00 0.00	111.10	0.00	0.00	12,180.85	24,406.25 0.00
912828N63 UNITED STATES TREASURY	01/15/2019	1,050,000.00	2,929.36	0.00 0.00	370.57	0.00	0.00	3,299.93	5,906.25 0.00
912828A75 UNITED STATES TREASURY	12/31/2018	2,050,000.00	7,645.03	0.00 0.00	0.00	-2,596.14	0.00	5,048.89	15,375.00 0.00
912828N22 UNITED STATES TREASURY	12/15/2018	0.00	3,894.23	0.00 -9,198.17	0.00	-235.45	0.00	-5,539.38	0.00 0.00
912828A34 UNITED STATES TREASURY	11/30/2018	0.00	2,781.60	0.00 -5,575.67	0.00	-9.25	0.00	-2,803.32	0.00 0.00
912828U40 UNITED STATES TREASURY	11/30/2018	0.00	6,393.55	0.00 -21,372.61	1,371.58	0.00	0.00	-13,607.48	0.00 0.00
912828A34 UNITED STATES TREASURY	11/30/2018	0.00	256.70	0.00 -197.54	146.75	0.00	0.00	205.91	0.00 0.00
605581GK7 MISSISSIPPI ST	11/01/2018	800,000.00	2,866.00	0.00 0.00	0.00	0.00	0.00	2,866.00	0.00 0.00
31846V807 FIRST AMER:TRES OBLG;Y	03/31/2018	175,953.10	275.41	0.00 0.00	0.00	0.00	0.00	275.41	550.62 62.88
3136AMKW8 FNA 15M01A AS2	02/25/2018	0.00	0.00	0.00 -0.02	0.00	0.00	0.00	-0.02	20.58 0.00
---	12/25/2019	131,963,876.89	543,796.93	0.00 -38,710.25	20,377.17	-76,534.04	0.00	448,929.81	502,167.57 71,206.63

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

Transactions Realized Gain Loss Report

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* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	12/31/2017	---	0.00	0.00	338.09
912828TC4	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	13,125.00
912828A75	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	15,375.00
912828WS5	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	16,250.00
912828G95	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	8,125.00
912828XH8	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	32,500.00
31417B7J0	FN AB5396	0.00	Coupon	01/01/2018	---	0.00	0.00	1,724.75
31417B7J0	FN AB5396	-35,629.77	Principal Paydown	01/01/2018	---	-35,629.77	-1,019.96	35,629.77
3137BEF58	FHMS K503 A2	0.00	Coupon	01/01/2018	---	0.00	0.00	1,995.50
3136AMKW8	FN 15M01A AS2	0.00	Coupon	01/01/2018	---	0.00	0.00	20.58
3136AMKW8	FN 15M01A AS2	-15,186.29	Principal Paydown	01/01/2018	---	-15,186.27	-0.02	15,186.27
31846V807	FIRST AMER:TRES OBLG;Y	85,375.00	Buy	01/02/2018	1.000	85,375.00	0.00	-85,375.00
31846V807	FIRST AMER:TRES OBLG;Y	338.09	Buy	01/03/2018	1.000	338.09	0.00	-338.09
89236TEJ0	TOYOTA MOTOR CREDIT CORP	1,200,000.00	Buy	01/11/2018	99.911	1,198,932.00	0.00	-1,198,932.00
912828U40	UNITED STATES TREASURY	-1,125,000.00	Sell	01/11/2018	99.313	-1,117,265.63	-5,592.09	1,118,563.71
31846V807	FIRST AMER:TRES OBLG;Y	-80,368.29	Sell	01/11/2018	1.000	-80,368.29	0.00	80,368.29
912828N63	UNITED STATES TREASURY	0.00	Coupon	01/15/2018	---	0.00	0.00	5,906.25
31846V807	FIRST AMER:TRES OBLG;Y	5,906.25	Buy	01/16/2018	1.000	5,906.25	0.00	-5,906.25
3135G0A78	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	01/21/2018	---	0.00	0.00	8,125.00
31846V807	FIRST AMER:TRES OBLG;Y	8,125.00	Buy	01/22/2018	1.000	8,125.00	0.00	-8,125.00
31846V807	FIRST AMER:TRES OBLG;Y	37,354.52	Buy	01/25/2018	1.000	37,354.52	0.00	-37,354.52
31846V807	FIRST AMER:TRES OBLG;Y	17,202.35	Buy	01/25/2018	1.000	17,202.35	0.00	-17,202.35
459200JN2	INTERNATIONAL BUSINESS MACHINES CORP	0.00	Coupon	01/27/2018	---	0.00	0.00	12,112.50
31846V807	FIRST AMER:TRES OBLG;Y	12,112.50	Buy	01/29/2018	1.000	12,112.50	0.00	-12,112.50
31846V807	FIRST AMER:TRES OBLG;Y	34,006.25	Buy	01/31/2018	1.000	34,006.25	0.00	-34,006.25
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	01/31/2018	---	0.00	0.00	51.23
912828SD3	UNITED STATES TREASURY	0.00	Coupon	01/31/2018	---	0.00	0.00	24,406.25
912828B33	UNITED STATES TREASURY	0.00	Coupon	01/31/2018	---	0.00	0.00	9,600.00
31417B7J0	FN AB5396	0.00	Coupon	02/01/2018	---	0.00	0.00	1,635.68
31417B7J0	FN AB5396	-23,153.50	Principal Paydown	02/01/2018	---	-23,153.50	-650.95	23,153.50
3137BEF58	FHMS K503 A2	0.00	Coupon	02/01/2018	---	0.00	0.00	1,995.50
31846V807	FIRST AMER:TRES OBLG;Y	51.23	Buy	02/02/2018	1.000	51.23	0.00	-51.23
31846V807	FIRST AMER:TRES OBLG;Y	4,375.00	Buy	02/05/2018	1.000	4,375.00	0.00	-4,375.00
3130A8Y72	FEDERAL HOME LOAN BANKS	0.00	Coupon	02/05/2018	---	0.00	0.00	4,375.00
31846V807	FIRST AMER:TRES OBLG;Y	9,250.00	Buy	02/06/2018	1.000	9,250.00	0.00	-9,250.00
594918BV5	MICROSOFT CORP	0.00	Coupon	02/06/2018	---	0.00	0.00	9,250.00
31846V807	FIRST AMER:TRES OBLG;Y	8,268.75	Buy	02/08/2018	1.000	8,268.75	0.00	-8,268.75
594918BN3	MICROSOFT CORP	0.00	Coupon	02/08/2018	---	0.00	0.00	1,952.50
037833CE8	APPLE INC	0.00	Coupon	02/08/2018	---	0.00	0.00	6,316.25
31846V807	FIRST AMER:TRES OBLG;Y	13,146.00	Buy	02/14/2018	1.000	13,146.00	0.00	-13,146.00
084670BL1	BERKSHIRE HATHAWAY INC	0.00	Coupon	02/14/2018	---	0.00	0.00	13,146.00
31846V807	FIRST AMER:TRES OBLG;Y	127,031.25	Buy	02/15/2018	1.000	127,031.25	0.00	-127,031.25
912828KD1	UNITED STATES TREASURY	0.00	Coupon	02/15/2018	---	0.00	0.00	18,906.25
912828LJ7	UNITED STATES TREASURY	0.00	Coupon	02/15/2018	---	0.00	0.00	51,656.25
912828W22	UNITED STATES TREASURY	0.00	Coupon	02/15/2018	---	0.00	0.00	26,468.75
912828Q22	UNITED STATES TREASURY	0.00	Coupon	02/15/2018	---	0.00	0.00	30,000.00
3135G0ZA4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	02/19/2018	---	0.00	0.00	8,671.88
31846V807	FIRST AMER:TRES OBLG;Y	8,671.88	Buy	02/20/2018	1.000	8,671.88	0.00	-8,671.88
31846V807	FIRST AMER:TRES OBLG;Y	1,995.50	Buy	02/26/2018	1.000	1,995.50	0.00	-1,995.50

Transactions Realized Gain Loss Report

Cape Coral, City of LT 1-3 (44761)

01/01/2018 - 03/31/2018

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Dated: 05/01/2018

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMER:TRES OBLG;Y	24,789.18	Buy	02/26/2018	1.000	24,789.18	0.00	-24,789.18
742718E28	PROCTER & GAMBLE CO	300,000.00	Buy	02/28/2018	99.018	297,054.00	0.00	-298,847.75
912828A34	UNITED STATES TREASURY	325,000.00	Buy	02/28/2018	99.461	323,248.05	0.00	-324,252.51
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	02/28/2018	---	0.00	0.00	161.30
31846V807	FIRST AMER:TRES OBLG;Y	-106,940.76	Sell	02/28/2018	1.000	-106,940.76	0.00	106,940.76
31846V807	FIRST AMER:TRES OBLG;Y	-226,597.75	Sell	02/28/2018	1.000	-226,597.75	0.00	226,597.75
912828C24	UNITED STATES TREASURY	0.00	Coupon	02/28/2018	---	0.00	0.00	15,000.00
912828D80	UNITED STATES TREASURY	0.00	Coupon	02/28/2018	---	0.00	0.00	42,250.00
3135G0T29	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	02/28/2018	---	0.00	0.00	15,000.00
31417B7J0	FN AB5396	0.00	Coupon	03/01/2018	---	0.00	0.00	1,577.79
31417B7J0	FN AB5396	-25,194.13	Principal Paydown	03/01/2018	---	-25,194.13	-695.34	25,194.13
3137BEF58	FHMS K503 A2	0.00	Coupon	03/01/2018	---	0.00	0.00	1,995.50
30231GAP7	EXXON MOBIL CORP	0.00	Coupon	03/01/2018	---	0.00	0.00	8,540.00
31846V807	FIRST AMER:TRES OBLG;Y	5,387.65	Buy	03/02/2018	1.000	5,387.65	0.00	-5,387.65
912828U40	UNITED STATES TREASURY	-215,000.00	Sell	03/02/2018	99.281	-213,454.69	-1,199.25	213,998.10
31846V807	FIRST AMER:TRES OBLG;Y	20,150.00	Buy	03/12/2018	1.000	20,150.00	0.00	-20,150.00
3135G0ZG1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	03/12/2018	---	0.00	0.00	8,750.00
037833CZ1	APPLE INC	0.00	Coupon	03/12/2018	---	0.00	0.00	11,400.00
31846V807	FIRST AMER:TRES OBLG;Y	25,312.50	Buy	03/15/2018	1.000	25,312.50	0.00	-25,312.50
912828P95	UNITED STATES TREASURY	0.00	Coupon	03/15/2018	---	0.00	0.00	15,000.00
9128282V1	UNITED STATES TREASURY	0.00	Coupon	03/15/2018	---	0.00	0.00	10,312.50
31846V807	FIRST AMER:TRES OBLG;Y	6,485.02	Buy	03/20/2018	1.000	6,485.02	0.00	-6,485.02
375558BR3	GILEAD SCIENCES INC	0.00	Coupon	03/20/2018	---	0.00	0.00	6,485.02
912828A34	UNITED STATES TREASURY	-1,325,000.00	Sell	03/23/2018	99.445	-1,317,650.38	-5,773.21	1,322,792.04
912828N22	UNITED STATES TREASURY	-1,400,000.00	Sell	03/23/2018	99.398	-1,391,578.13	-9,198.17	1,396,289.67
912828U40	UNITED STATES TREASURY	-2,575,000.00	Sell	03/23/2018	99.285	-2,556,592.77	-14,581.27	2,564,586.59
9128284B3	UNITED STATES TREASURY	5,250,000.00	Buy	03/23/2018	99.672	5,232,773.44	0.00	-5,235,484.04
31846V807	FIRST AMER:TRES OBLG;Y	52,350.51	Buy	03/23/2018	1.000	52,350.51	0.00	-52,350.51
48125LRG9	JPMORGAN CHASE BANK NA	0.00	Coupon	03/23/2018	---	0.00	0.00	4,166.25
31846V807	FIRST AMER:TRES OBLG;Y	28,767.42	Buy	03/26/2018	1.000	28,767.42	0.00	-28,767.42
31846V807	FIRST AMER:TRES OBLG;Y	37,500.00	Buy	03/27/2018	1.000	37,500.00	0.00	-37,500.00
3137EACA5	FREDDIE MAC	0.00	Coupon	03/27/2018	---	0.00	0.00	37,500.00
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	03/31/2018	---	0.00	0.00	62.88
912828VZ0	UNITED STATES TREASURY	0.00	Coupon	03/31/2018	---	0.00	0.00	25,750.00
912828F39	UNITED STATES TREASURY	0.00	Coupon	03/31/2018	---	0.00	0.00	18,375.00
912828J84	UNITED STATES TREASURY	0.00	Coupon	03/31/2018	---	0.00	0.00	27,018.75
---	---	495,881.36	---	---	---	516,347.27	-38,710.25	71,206.63

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

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

Issuer Concentration with Yield GASB 40 Trade Date

Cape Coral, City of LT 1-3 (44761)

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Issuer Concentration

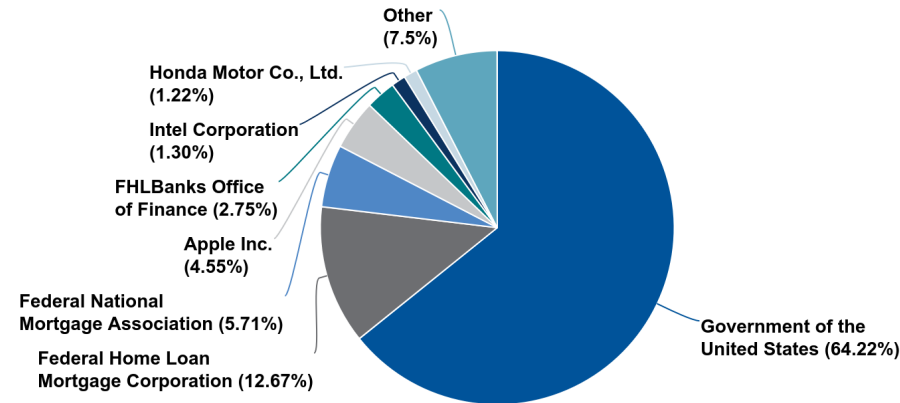


Chart calculated by: Market Value + Accrued

Apple Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
037833CE8	CORP	APPLE INC Apple Inc.	815,000.00	Fixed	N	0.841	1.589	2.469	02/08/2019 02/08/2019	1,859.78	814,732.09 816,591.87	808,691.90 810,551.68	0.619%
037833CS7	CORP	APPLE INC Apple Inc.	1,000,000.00	Fixed	N	2.043	1.835	2.587	05/11/2020 05/11/2020	7,000.00	999,276.76 1,006,276.76	983,910.00 990,910.00	0.753%
037833CZ1	CORP	APPLE INC Apple Inc.	1,520,000.00	Fixed	N	1.421	1.544	2.469	09/12/2019 09/12/2019	1,203.33	1,519,051.22 1,520,254.56	1,499,145.60 1,500,348.93	1.148%
037833DH0	CORP	APPLE INC Apple Inc.	2,675,000.00	Fixed	N	1.573	1.825	2.458	11/13/2019 11/13/2019	18,457.50	2,673,937.48 2,692,394.98	2,647,206.75 2,665,664.25	2.027%
---	CORP	APPLE INC Apple Inc.	6,010,000.00	Fixed	N	1.514	1.724	2.483	10/21/2019 10/21/2019	28,520.62	6,006,997.55 6,035,518.16	5,938,954.25 5,967,474.87	4.547%

Berkshire Hathaway Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
084670BL1	CORP	BERKSHIRE HATHAWAY INC Berkshire Hathaway Inc.	1,252,000.00	Fixed	N	1.341	1.691	2.346	08/14/2019 08/14/2019	3,432.57	1,258,917.18 1,262,349.74	1,247,843.36 1,251,275.93	0.955%
084670BL1	CORP	BERKSHIRE HATHAWAY INC Berkshire Hathaway Inc.	1,252,000.00	Fixed	N	1.341	1.691	2.346	08/14/2019 08/14/2019	3,432.57	1,258,917.18 1,262,349.74	1,247,843.36 1,251,275.93	0.955%

Exxon Mobil Corporation

Issuer Concentration with Yield GASB 40 Trade Date

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
30231GAP7	CORP	EXXON MOBIL CORP Exxon Mobil Corporation	1,000,000.00	Fixed	N	0.905	1.394	2.310	03/01/2019 03/01/2019	1,423.33	1,002,846.43 1,004,269.76	994,550.00 995,973.33	0.762%
30231GAP7	CORP	EXXON MOBIL CORP Exxon Mobil Corporation	1,000,000.00	Fixed	N	0.905	1.394	2.310	03/01/2019 03/01/2019	1,423.33	1,002,846.43 1,004,269.76	994,550.00 995,973.33	0.762%

Federal Home Loan Mortgage Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
3137BEF58	FHLMC	FHMS K503 A2 Federal Home Loan Mortgage Corporation	975,000.00	Fixed	Y	1.011	1.334	2.503	04/11/2019 08/25/2019	1,995.50	984,614.57 986,610.07	973,059.75 975,055.25	0.745%
3137EACA5	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	2,000,000.00	Fixed	N	0.972	1.221	2.205	03/27/2019 03/27/2019	833.33	2,049,445.84 2,050,279.17	2,030,140.00 2,030,973.33	1.554%
3137EADR7	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	1,250,000.00	Fixed	N	2.028	1.637	2.337	05/01/2020 05/01/2020	7,161.46	1,243,318.29 1,250,479.75	1,225,637.50 1,232,798.96	0.938%
3137EADZ9	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	1,000,000.00	Fixed	N	1.022	1.491	2.164	04/15/2020 04/15/2019	5,187.50	996,239.47 1,001,426.97	989,350.00 994,537.50	0.758%
3137EAEF2	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	5,000,000.00	Fixed	N	1.998	1.530	2.330	04/20/2020 04/20/2020	30,746.53	4,984,355.05 5,015,101.58	4,904,650.00 4,935,396.53	3.755%
3137EAEK1	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	6,500,000.00	Fixed	N	2.530	2.011	2.456	11/17/2020 11/17/2020	46,041.67	6,477,511.73 6,523,553.40	6,404,320.00 6,450,361.67	4.904%
---	---	--- Federal Home Loan Mortgage Corporation	16,725,000.00	Fixed	---	1.965	1.673	2.364	04/11/2020 04/19/2020	91,965.99	16,735,484.97 16,827,450.95	16,527,157.25 16,619,123.24	12.655%

Federal National Mortgage Association

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
31417B7J0	FNMA	FN AB5396 Federal National Mortgage Association	605,923.79	Fixed	N	1.707	1.373	2.578	01/16/2020 06/01/2022	1,514.81	622,602.81 624,117.62	609,310.91 610,825.72	0.467%
3135G0ZA4	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	925,000.00	Fixed	N	0.872	1.211	2.129	02/19/2019 02/19/2019	2,023.44	930,397.15 932,420.58	922,937.25 924,960.69	0.707%
3135G0ZE6	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	1,000,000.00	Fixed	N	1.196	1.157	2.176	06/20/2019 06/20/2019	4,909.72	1,007,154.99 1,012,064.72	994,880.00 999,789.72	0.762%
3135G0ZG1	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	1,000,000.00	Fixed	N	1.421	1.197	2.252	09/12/2019 09/12/2019	923.61	1,007,906.53 1,008,830.14	992,880.00 993,803.61	0.760%
3135G0ZY2	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	1,000,000.00	Fixed	N	1.611	1.261	2.262	11/26/2019 11/26/2019	6,076.39	1,007,972.24 1,014,048.63	991,710.00 997,786.39	0.759%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	1,000,000.00	Fixed	N	1.764	1.616	2.284	01/21/2020 01/21/2020	3,159.72	1,000,156.75 1,003,316.48	988,380.00 991,539.72	0.757%
3135G0T29	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	2,000,000.00	Fixed	N	1.867	1.595	2.311	02/28/2020 02/28/2020	2,750.00	1,996,429.07 1,999,179.07	1,969,820.00 1,972,570.00	1.508%
---	---	--- Federal National Mortgage Association	7,530,923.79	Fixed	N	1.535	1.377	2.274	10/28/2019 01/06/2020	21,357.69	7,572,619.53 7,593,977.22	7,469,918.16 7,491,275.85	5.720%

Issuer Concentration with Yield GASB 40 Trade Date

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
313383HU8	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	2,650,000.00	Fixed	N	2.131	1.575	2.425	06/12/2020 06/12/2020	14,041.32	2,659,975.02 2,674,016.34	2,611,893.00 2,625,934.32	2.000%
3130A8Y72	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	1,000,000.00	Fixed	N	1.326	0.940	2.236	08/05/2019 08/05/2019	1,361.11	999,131.53 1,000,492.64	982,030.00 983,391.11	0.752%
---	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	3,650,000.00	Fixed	N	1.911	1.402	2.373	03/19/2020 03/19/2020	15,402.43	3,659,106.55 3,674,508.98	3,593,923.00 3,609,325.43	2.752%

Gilead Sciences, Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	705,000.00	Fixed	N	1.439	1.868	2.720	09/20/2019 09/20/2019	398.52	704,817.71 705,216.23	696,201.60 696,600.12	0.533%
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	705,000.00	Fixed	N	1.439	1.868	2.720	09/20/2019 09/20/2019	398.52	704,817.71 705,216.23	696,201.60 696,600.12	0.533%

Government of the United States

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
912828KD1	US GOV	UNITED STATES TREASURY Government of the United States	1,375,000.00	Fixed	N	0.865	0.764	2.123	02/15/2019 02/15/2019	4,700.45	1,398,786.96 1,403,487.41	1,382,466.25 1,387,166.70	1.059%
912828KQ2	US GOV	UNITED STATES TREASURY Government of the United States	2,400,000.00	Fixed	N	1.092	1.051	2.192	05/15/2019 05/15/2019	28,383.98	2,455,342.72 2,483,726.70	2,424,744.00 2,453,127.98	1.857%
912828LJ7	US GOV	UNITED STATES TREASURY Government of the United States	2,850,000.00	Fixed	N	1.340	1.418	2.243	08/15/2019 08/15/2019	12,842.71	2,935,365.78 2,948,208.49	2,903,209.50 2,916,052.21	2.223%
912828SD3	US GOV	UNITED STATES TREASURY Government of the United States	3,905,000.00	Fixed	N	0.828	1.262	2.088	01/31/2019 01/31/2019	8,090.47	3,904,622.98 3,912,713.45	3,877,860.25 3,885,950.72	2.969%
912828ST8	US GOV	UNITED STATES TREASURY Government of the United States	1,075,000.00	Fixed	N	1.065	0.847	2.157	10/79,651.73 04/30/2019	5,642.27	1,079,651.73 1,085,294.00	1,064,583.25 1,070,225.52	0.815%
912828TC4	US GOV	UNITED STATES TREASURY Government of the United States	2,625,000.00	Fixed	N	1.233	0.925	2.202	06/30/2019 06/30/2019	6,598.76	2,627,424.09 2,634,022.84	2,586,150.00 2,592,748.76	1.980%
912828TV2	US GOV	UNITED STATES TREASURY Government of the United States	3,925,000.00	Fixed	N	1.550	1.469	2.240	10/31/2019 10/31/2019	20,600.83	3,911,634.85 3,932,235.68	3,864,751.25 3,885,352.08	2.959%
912828VZ0	US GOV	UNITED STATES TREASURY Government of the United States	2,575,000.00	Fixed	N	2.401	1.916	2.355	09/30/2020 09/30/2020	140.71	2,580,219.89 2,580,360.60	2,552,880.75 2,553,021.46	1.955%
912828WC0	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.491	1.591	2.368	10/31/2020 10/31/2020	7,348.07	1,003,996.06 1,011,344.13	984,570.00 991,918.07	0.754%
912828A42	US GOV	UNITED STATES TREASURY Government of the United States	725,000.00	Fixed	N	2.566	1.987	2.371	11/30/2020 11/30/2020	4,859.89	725,235.36 730,095.25	718,061.75 722,921.64	0.550%
912828A75	US GOV	UNITED STATES TREASURY Government of the United States	2,050,000.00	Fixed	N	0.743	0.986	2.082	12/31/2018 12/31/2018	7,729.97	2,057,842.98 2,065,572.96	2,041,103.00 2,048,832.97	1.563%
912828B33	US GOV	UNITED STATES TREASURY Government of the United States	1,280,000.00	Fixed	N	0.827	1.196	2.112	01/31/2019 01/31/2019	3,182.32	1,283,219.21 1,286,401.53	1,273,497.60 1,276,679.92	0.975%
912828C24	US GOV	UNITED STATES TREASURY Government of the United States	2,000,000.00	Fixed	N	0.905	1.282	2.113	02/28/2019 02/28/2019	2,608.70	2,003,941.49 2,006,550.19	1,988,900.00 1,991,508.70	1.523%
912828WL0	US GOV	UNITED STATES TREASURY Government of the United States	3,890,000.00	Fixed	N	1.147	1.378	2.179	05/31/2019 05/31/2019	19,556.87	3,895,452.88 3,915,009.75	3,859,619.10 3,879,175.97	2.955%
912828WS5	US GOV	UNITED STATES TREASURY Government of the United States	2,000,000.00	Fixed	N	1.229	0.842	2.180	06/30/2019 06/30/2019	8,169.89	2,019,396.25 2,027,566.14	1,986,320.00 1,994,489.89	1.521%
912828D80	US GOV	UNITED STATES TREASURY Government of the United States	5,200,000.00	Fixed	N	1.391	1.470	2.224	08/31/2019 08/31/2019	7,347.83	5,211,198.86 5,218,546.69	5,156,736.00 5,164,083.83	3.948%
912828F39	US GOV	UNITED STATES TREASURY Government of the United States	2,100,000.00	Fixed	N	1.460	1.163	2.236	09/30/2019 09/30/2019	100.41	2,118,256.49 2,118,356.90	2,084,985.00 2,085,085.41	1.596%
912828G61	US GOV	UNITED STATES TREASURY Government of the United States	3,900,000.00	Fixed	N	1.630	1.507	2.254	11/30/2019 11/30/2019	19,607.14	3,899,565.71 3,919,172.86	3,852,030.00 3,871,637.14	2.949%

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
912828G95	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.711	1.521	2.264	12/31/2019 12/31/2019	4,084.94	1,001,781.41 1,005,866.35	989,060.00 993,144.94	0.757%
912828J84	US GOV	UNITED STATES TREASURY Government of the United States	3,930,000.00	Fixed	N	1.946	1.612	2.302	03/31/2020 03/31/2020	147.64	3,911,786.64 3,911,934.29	3,859,063.50 3,859,211.14	2.955%
912828XE5	US GOV	UNITED STATES TREASURY Government of the United States	750,000.00	Fixed	N	2.108	1.609	2.327	05/31/2020 05/31/2020	3,770.60	748,272.36 752,042.96	736,935.00 740,705.60	0.564%
912828XH8	US GOV	UNITED STATES TREASURY Government of the United States	4,000,000.00	Fixed	N	2.188	1.549	2.333	06/30/2020 06/30/2020	16,339.78	4,006,657.78 4,022,997.56	3,938,120.00 3,954,459.78	3.015%
912828N63	US GOV	UNITED STATES TREASURY Government of the United States	1,050,000.00	Fixed	N	0.785	1.269	2.090	01/15/2019 01/15/2019	2,479.97	1,048,813.52 1,051,293.49	1,042,041.00 1,044,520.97	0.798%
912828P95	US GOV	UNITED STATES TREASURY Government of the United States	3,000,000.00	Fixed	N	0.947	1.160	2.124	03/15/2019 03/15/2019	1,385.87	2,995,472.66 2,996,858.53	2,968,140.00 2,969,525.87	2.273%
912828T59	US GOV	UNITED STATES TREASURY Government of the United States	1,410,000.00	Fixed	N	1.512	1.383	2.227	10/15/2019 10/15/2019	6,507.69	1,401,809.62 1,408,317.32	1,383,886.80 1,390,394.49	1.060%
912828U73	US GOV	UNITED STATES TREASURY Government of the United States	1,250,000.00	Fixed	N	1.672	1.560	2.268	12/15/2019 12/15/2019	5,052.37	1,246,114.74 1,251,167.11	1,231,350.00 1,236,402.37	0.943%
912828W22	US GOV	UNITED STATES TREASURY Government of the United States	3,850,000.00	Fixed	N	1.840	1.550	2.286	02/15/2020 02/15/2020	6,580.63	3,837,562.62 3,844,143.25	3,785,782.00 3,792,362.63	2.899%
912828X21	US GOV	UNITED STATES TREASURY Government of the United States	3,900,000.00	Fixed	N	1.984	1.528	2.307	04/15/2020 04/15/2020	27,000.00	3,897,820.15 3,924,820.15	3,837,522.00 3,864,522.00	2.938%
912828XU9	US GOV	UNITED STATES TREASURY Government of the United States	5,000,000.00	Fixed	N	2.149	1.568	2.321	06/15/2020 06/15/2020	22,046.70	4,992,605.78 5,014,652.48	4,911,900.00 4,933,946.70	3.761%
912828Q2	US GOV	UNITED STATES TREASURY Government of the United States	4,000,000.00	Fixed	N	2.317	1.492	2.332	08/15/2020 08/15/2020	7,458.56	4,000,782.67 4,008,241.24	3,923,280.00 3,930,738.56	3.004%
912828V1	US GOV	UNITED STATES TREASURY Government of the United States	1,500,000.00	Fixed	N	2.397	1.528	2.347	09/15/2020 09/15/2020	952.79	1,494,495.08 1,495,447.87	1,465,365.00 1,466,317.79	1.122%
9128284B3	US GOV	UNITED STATES TREASURY Government of the United States	5,250,000.00	Fixed	N	2.839	2.490	2.390	03/15/2021 03/15/2021	5,760.02	5,232,911.25 5,238,671.27	5,247,742.50 5,253,502.52	4.018%
---	US GOV	UNITED STATES TREASURY Government of the United States	84,765,000.00	Fixed	N	1.658	1.459	2.248	12/13/2019 12/13/2019	277,078.83	84,928,040.60 85,205,119.42	83,922,655.50 84,199,734.33	64.259%

Honda Motor Co., Ltd.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
02665WBZ3	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,605,000.00	Fixed	N	1.569	2.029	2.627	11/13/2019 11/13/2019	12,037.50	1,604,267.41 1,616,304.91	1,589,126.55 1,601,164.05	1.217%
02665WBZ3	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,605,000.00	Fixed	N	1.569	2.029	2.627	11/13/2019 11/13/2019	12,037.50	1,604,267.41 1,616,304.91	1,589,126.55 1,601,164.05	1.217%

Intel Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
458140AZ3	CORP	INTEL CORP Intel Corporation	1,725,000.00	Fixed	N	2.041	1.863	2.617	05/11/2020 05/11/2020	12,410.42	1,724,535.15 1,736,945.57	1,697,952.00 1,710,362.42	1.300%
458140AZ3	CORP	INTEL CORP Intel Corporation	1,725,000.00	Fixed	N	2.041	1.863	2.617	05/11/2020 05/11/2020	12,410.42	1,724,535.15 1,736,945.57	1,697,952.00 1,710,362.42	1.300%

International Business Machines Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	1,275,000.00	Fixed	N	1.774	1.933	2.612	01/27/2020 01/27/2020	4,306.67	1,274,247.95 1,278,554.62	1,258,909.50 1,263,216.17	0.964%

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	1,275,000.00	Fixed	N	1.774	1.933	2.612	01/27/2020 01/27/2020	4,306.67	1,274,247.95 1,278,554.62	1,258,909.50 1,263,216.17	0.964%

Johnson & Johnson

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	360,000.00	Fixed	N	2.505	1.987	2.618	11/10/2020 11/10/2020	2,749.50	359,663.22 362,412.72	354,135.60 356,885.10	0.271%
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	360,000.00	Fixed	N	2.505	1.987	2.618	11/10/2020 11/10/2020	2,749.50	359,663.22 362,412.72	354,135.60 356,885.10	0.271%

JPMorgan Chase & Co.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	505,000.00	Fixed	Y	1.453	1.685	2.601	09/23/2019 09/23/2019	185.17	504,743.43 504,928.59	498,066.35 498,251.52	0.381%
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	505,000.00	Fixed	Y	1.453	1.685	2.601	09/23/2019 09/23/2019	185.17	504,743.43 504,928.59	498,066.35 498,251.52	0.381%

Microsoft Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
594918BN3	CORP	MICROSOFT CORP Microsoft Corporation	355,000.00	Fixed	N	1.332	1.135	2.358	08/08/2019 08/08/2019	574.90	354,833.18 355,408.08	349,075.05 349,649.95	0.267%
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	1,000,000.00	Fixed	N	1.801	1.873	2.404	02/06/2020 02/06/2020	2,826.39	999,582.34 1,002,408.73	990,030.00 992,856.39	0.758%
---	CORP	MICROSOFT CORP Microsoft Corporation	1,355,000.00	Fixed	N	1.679	1.680	2.392	12/21/2019 12/21/2019	3,401.29	1,354,415.52 1,357,816.81	1,339,105.05 1,342,506.34	1.025%

Mississippi, State of

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
605581GK7	MUNI	MISSISSIPPI ST Mississippi, State of	800,000.00	Fixed	N	0.577	1.433	2.058	11/01/2018 11/01/2018	4,776.67	800,000.00 804,776.67	797,096.00 801,872.67	0.610%
605581GK7	MUNI	MISSISSIPPI ST Mississippi, State of	800,000.00	Fixed	N	0.577	1.433	2.058	11/01/2018 11/01/2018	4,776.67	800,000.00 804,776.67	797,096.00 801,872.67	0.610%

The Procter & Gamble Company

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
742718EZ8	CORP	PROCTER & GAMBLE CO The Procter & Gamble Company	300,000.00	Fixed	N	1.525	2.357	2.472	10/25/2019 10/25/2019	2,275.00	297,213.64 299,488.64	296,682.00 298,957.00	0.227%
742718EZ8	CORP	PROCTER & GAMBLE CO The Procter & Gamble Company	300,000.00	Fixed	N	1.525	2.357	2.472	10/25/2019 10/25/2019	2,275.00	297,213.64 299,488.64	296,682.00 298,957.00	0.227%

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Toyota Motor Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
89236TEJ0	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,200,000.00	Fixed	N	1.722	2.246	2.710	01/10/2020 01/10/2020	5,866.67	1,199,048.06 1,204,914.73	1,189,416.00 1,195,282.67	0.911%
89236TEJ0	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,200,000.00	Fixed	N	1.722	2.246	2.710	01/10/2020 01/10/2020	5,866.67	1,199,048.06 1,204,914.73	1,189,416.00 1,195,282.67	0.911%

U.S. Bancorp

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
31846V807	MMFUND	FIRST AMER:TRES OBLG;Y U.S. Bancorp	175,953.10	Fixed	N	0.000	1.250	1.250	03/31/2018 03/31/2018	0.00	175,953.10 175,953.10	175,953.10 175,953.10	0.135%
31846V807	MMFUND	FIRST AMER:TRES OBLG;Y U.S. Bancorp	175,953.10	Fixed	N	0.000	1.250	1.250	03/31/2018 03/31/2018	0.00	175,953.10 175,953.10	175,953.10 175,953.10	0.135%

Walmart Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
931142DY6	CORP	WAL-MART STORES INC Walmart Inc.	525,000.00	Fixed	N	1.481	1.751	2.472	10/09/2019 10/09/2019	4,108.85	524,991.02 529,099.88	519,356.25 523,465.10	0.398%
931142DY6	CORP	WAL-MART STORES INC Walmart Inc.	525,000.00	Fixed	N	1.481	1.751	2.472	10/09/2019 10/09/2019	4,108.85	524,991.02 529,099.88	519,356.25 523,465.10	0.398%

Wells Fargo & Company

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
94988J5D5	CORP	WELLS FARGO BANK NA Wells Fargo & Company	500,000.00	Fixed	N	1.121	1.765	2.757	05/24/2019 05/24/2019	3,086.81	499,915.61 503,002.41	494,330.00 497,416.81	0.379%
94988J5D5	CORP	WELLS FARGO BANK NA Wells Fargo & Company	500,000.00	Fixed	N	1.121	1.765	2.757	05/24/2019 05/24/2019	3,086.81	499,915.61 503,002.41	494,330.00 497,416.81	0.379%

Summary

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
---	---	---	131,963,876.89	Fixed	---	1.676	1.528	2.304	12/20/2019 12/25/2019	494,784.51	132,187,824.63 132,682,609.14	130,601,331.52 131,096,116.03	100.000%

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

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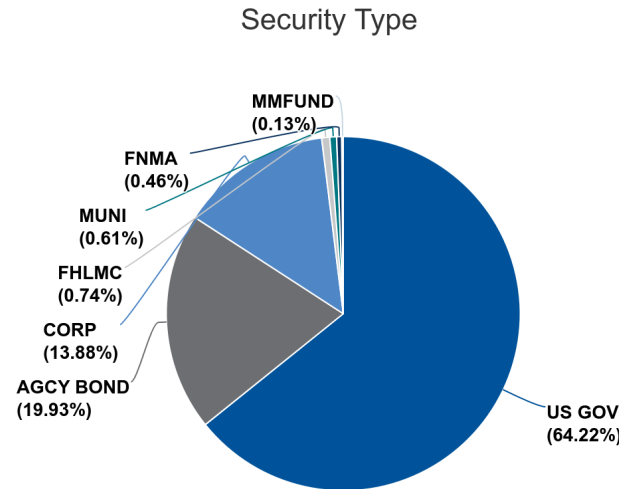


Chart calculated by: Market Value + Accrued

AGCY BOND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3137EACA5 FREDDIE MAC AGCY BOND	1.549%	Fixed	N	0.972	AA+ Aaa	2,000,000.00	03/27/2019 03/27/2019	1.221 2.205	833.33	2,150,176.00	2,049,445.84 2,050,279.17	2,030,140.00 2,030,973.33
3137EADR7 FREDDIE MAC AGCY BOND	0.940%	Fixed	N	2.028	AA+ Aaa	1,250,000.00	05/01/2020 05/01/2020	1.637 2.337	7,161.46	1,240,182.50	1,243,318.29 1,250,479.75	1,225,637.50 1,232,798.96
3135G0ZA4 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.706%	Fixed	N	0.872	AA+ Aaa	925,000.00	02/19/2019 02/19/2019	1.211 2.129	2,023.44	944,730.25	930,397.15 932,420.58	922,937.25 924,960.69
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.763%	Fixed	N	1.196	AA+ Aaa	1,000,000.00	06/20/2019 06/20/2019	1.157 2.176	4,909.72	1,017,911.00	1,007,154.99 1,012,064.72	994,880.00 999,789.72
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.758%	Fixed	N	1.421	AA+ Aaa	1,000,000.00	09/12/2019 09/12/2019	1.197 2.252	923.61	1,017,920.00	1,007,906.53 1,008,830.14	992,880.00 993,803.61
3135G0ZY2 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.761%	Fixed	N	1.611	AA+ Aaa	1,000,000.00	11/26/2019 11/26/2019	1.261 2.262	6,076.39	1,017,510.00	1,007,972.24 1,014,048.63	991,710.00 997,786.39
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.756%	Fixed	N	1.764	AA+ Aaa	1,000,000.00	01/21/2020 01/21/2020	1.616 2.284	3,159.72	1,000,390.00	1,000,156.75 1,003,316.48	988,380.00 991,539.72

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313383HU8 FEDERAL HOME LOAN BANKS AGCY BOND	2.003%	Fixed	N	2.131	AA+ Aaa	2,650,000.00	06/12/2020 06/12/2020	1.575 2.425	14,041.32	2,663,356.00	2,659,975.02 2,674,016.34	2,611,893.00 2,625,934.32
3137EADZ9 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	0.759%	Fixed	N	1.022	AA+ Aaa	1,000,000.00	04/15/2019 04/15/2019	1.491 2.164	5,187.50	992,510.00	996,239.47 1,001,426.97	989,350.00 994,537.50
3130A8Y72 FEDERAL HOME LOAN BANKS AGCY BOND	0.750%	Fixed	N	1.326	AA+ Aaa	1,000,000.00	08/05/2019 08/05/2019	0.940 2.236	1,361.11	998,080.00	999,131.53 1,000,492.64	982,030.00 983,391.11
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	1.505%	Fixed	N	1.867	AA+ Aaa	2,000,000.00	02/28/2020 02/28/2020	1.595 2.311	2,750.00	1,994,600.00	1,996,429.07 1,999,179.07	1,969,820.00 1,972,570.00
3137EAEF2 FREDDIE MAC AGCY BOND	3.765%	Fixed	N	1.998	AA+ Aaa	5,000,000.00	04/20/2020 04/20/2020	1.530 2.330	30,746.53	4,977,450.00	4,984,355.05 5,015,101.58	4,904,650.00 4,935,396.53
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	4.920%	Fixed	N	2.530	AA+ Aaa	6,500,000.00	11/17/2020 11/17/2020	2.011 2.456	46,041.67	6,474,845.00	6,477,511.73 6,523,553.40	6,404,320.00 6,450,361.67
--- --- AGCY BOND	19.935%	Fixed	N	1.876	AA+ Aaa	26,325,000.00	03/07/2020 03/07/2020	1.570 2.330	125,215.80	26,489,660.75	26,359,993.67 26,485,209.47	26,008,627.75 26,133,843.55

CORP

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
30231GAP7 EXXON MOBIL CORP CORP	0.760%	Fixed	N	0.905	AA+ Aaa	1,000,000.00	03/01/2019 03/01/2019	1.394 2.310	1,423.33	1,008,940.00	1,002,846.43 1,004,269.76	994,550.00 995,973.33
594918BN3 MICROSOFT CORP CORP	0.267%	Fixed	N	1.332	AAA Aaa	355,000.00	08/08/2019 08/08/2019	1.135 2.358	574.90	354,634.35	354,833.18 355,408.08	349,075.05 349,649.95
594918BV5 MICROSOFT CORP CORP	0.757%	Fixed	N	1.801	AAA Aaa	1,000,000.00	02/06/2020 02/06/2020	1.873 2.404	2,826.39	999,330.00	999,582.34 1,002,408.73	990,030.00 992,856.39
478160CH5 JOHNSON & JOHNSON CORP	0.272%	Fixed	N	2.505	AAA Aaa	360,000.00	11/10/2020 11/10/2020	1.987 2.618	2,749.50	359,614.80	359,663.22 362,412.72	354,135.60 356,885.10
037833CE8 APPLE INC CORP	0.618%	Fixed	N	0.841	AA+ Aa1	815,000.00	02/08/2019 02/08/2019	1.589 2.469	1,859.78	814,380.60	814,732.09 816,591.87	808,691.90 810,551.68
037833CS7 APPLE INC CORP	0.756%	Fixed	N	2.043	AA+ Aa1	1,000,000.00	05/11/2020 05/11/2020	1.835 2.587	7,000.00	998,980.00	999,276.76 1,006,276.76	983,910.00 990,910.00
037833CZ1 APPLE INC CORP	1.144%	Fixed	N	1.421	AA+ Aa1	1,520,000.00	09/12/2019 09/12/2019	1.544 2.469	1,203.33	1,518,692.80	1,519,051.22 1,520,254.56	1,499,145.60 1,500,348.93
037833DH0 APPLE INC CORP	2.033%	Fixed	N	1.573	AA+ Aa1	2,675,000.00	11/13/2019 11/13/2019	1.825 2.458	18,457.50	2,673,689.25	2,673,937.48 2,692,394.98	2,647,206.75 2,665,664.25
084670BL1 BERKSHIRE HATHAWAY INC CORP	0.954%	Fixed	N	1.341	AA Aa2	1,252,000.00	08/14/2019 08/14/2019	1.691 2.346	3,432.57	1,263,831.40	1,258,917.18 1,262,349.74	1,247,843.36 1,251,275.93
94988J5D5 WELLS FARGO BANK NA CORP	0.379%	Fixed	N	1.121	A+ Aa2	500,000.00	05/24/2019 05/24/2019	1.765 2.757	3,086.81	499,785.00	499,915.61 503,002.41	494,330.00 497,416.81
931142DY6 WAL-MART STORES INC CORP	0.399%	Fixed	N	1.481	AA Aa2	525,000.00	10/09/2019 10/09/2019	1.751 2.472	4,108.85	524,989.50	524,991.02 529,099.88	519,356.25 523,465.10

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48125LRG9 JPMORGAN CHASE BANK NA CORP	0.380%	Fixed	Y	1.453	A+ Aa3	505,000.00	09/23/2019 09/23/2019	1.685 2.601	185.17	504,484.90	504,743.43 504,928.59	498,066.35 498,251.52
742718EZ8 PROCTER & GAMBLE CO CORP	0.228%	Fixed	N	1.525	AA- Aa3	300,000.00	10/25/2019 10/25/2019	2.357 2.472	2,275.00	297,054.00	297,213.64 299,488.64	296,682.00 298,957.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.912%	Fixed	N	1.722	AA- Aa3	1,200,000.00	01/10/2020 01/10/2020	2.246 2.710	5,866.67	1,198,932.00	1,199,048.06 1,204,914.73	1,189,416.00 1,195,282.67
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.964%	Fixed	N	1.774	A+ A1	1,275,000.00	01/27/2020 01/27/2020	1.933 2.612	4,306.67	1,273,776.00	1,274,247.95 1,278,554.62	1,258,909.50 1,263,216.17
458140AZ3 INTEL CORP CORP	1.305%	Fixed	N	2.041	A+ A1	1,725,000.00	05/11/2020 05/11/2020	1.863 2.617	12,410.42	1,724,344.50	1,724,535.15 1,736,945.57	1,697,952.00 1,710,362.42
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	1.221%	Fixed	N	1.569	A+ A2	1,605,000.00	11/13/2019 11/13/2019	2.029 2.627	12,037.50	1,604,101.20	1,604,267.41 1,616,304.91	1,589,126.55 1,601,164.05
375558BR3 GILEAD SCIENCES INC CORP	0.531%	Fixed	N	1.439	A A3	705,000.00	09/20/2019 09/20/2019	1.868 2.720	398.52	704,753.25	704,817.71 705,216.23	696,201.60 696,600.12
--- CORP	13.882%	Fixed	---	1.570	AA- Aa3	18,317,000.00	11/11/2019 11/11/2019	1.811 2.529	84,202.91	18,324,313.55	18,316,619.88 18,400,822.79	18,114,628.51 18,198,831.42

FHLMC

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3137BEF58 FHMS K503 A2 FHLMC	0.744%	Fixed	Y	1.011	AA+ Aaa	975,000.00	04/11/2019 08/25/2019	1.334 2.503	1,995.50	1,002,574.22	984,614.57 986,610.07	973,059.75 975,055.25
3137BEF58 FHMS K503 A2 FHLMC	0.744%	Fixed	Y	1.011	AA+ Aaa	975,000.00	04/11/2019 08/25/2019	1.334 2.503	1,995.50	1,002,574.22	984,614.57 986,610.07	973,059.75 975,055.25

FNMA

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
31417B7J0 FN AB5396 FNMA	0.466%	Fixed	N	1.707	AA+ Aaa	605,923.79	01/16/2020 06/01/2022	1.373 2.578	1,514.81	639,060.26	622,602.81 624,117.62	609,310.91 610,825.72
31417B7J0 FN AB5396 FNMA	0.466%	Fixed	N	1.707	AA+ Aaa	605,923.79	01/16/2020 06/01/2022	1.373 2.578	1,514.81	639,060.26	622,602.81 624,117.62	609,310.91 610,825.72

MMFUND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	0.134%	Fixed	N	0.000	AAA Aaa	175,953.10	03/31/2018 03/31/2018	1.250 1.250	0.00	175,953.10	175,953.10 175,953.10	175,953.10 175,953.10

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Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	0.134%	Fixed	N	0.000	AAA Aaa	175,953.10	03/31/2018 03/31/2018	1.250 1.250	0.00	175,953.10	175,953.10 175,953.10	175,953.10 175,953.10

MUNI

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
605581GK7 MISSISSIPPI ST MUNI	0.612%	Fixed	N	0.577	AA Aa2	800,000.00	11/01/2018 11/01/2018	1.433 2.058	4,776.67	800,000.00	800,000.00 804,776.67	797,096.00 801,872.67
605581GK7 MISSISSIPPI ST MUNI	0.612%	Fixed	N	0.577	AA Aa2	800,000.00	11/01/2018 11/01/2018	1.433 2.058	4,776.67	800,000.00	800,000.00 804,776.67	797,096.00 801,872.67

US GOV

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828KD1 UNITED STATES TREASURY US GOV	1.058%	Fixed	N	0.865	AA+ Aaa	1,375,000.00	02/15/2019 02/15/2019	0.764 2.123	4,700.45	1,442,944.33	1,398,786.96 1,403,487.41	1,382,466.25 1,387,166.70
912828KQ2 UNITED STATES TREASURY US GOV	1.871%	Fixed	N	1.092	AA+ Aaa	2,400,000.00	05/15/2019 05/15/2019	1.051 2.192	28,383.98	2,553,468.74	2,455,342.72 2,483,726.70	2,424,744.00 2,453,127.98
912828LJ7 UNITED STATES TREASURY US GOV	2.224%	Fixed	N	1.340	AA+ Aaa	2,850,000.00	08/15/2019 08/15/2019	1.418 2.243	12,842.71	3,008,197.26	2,935,365.78 2,948,208.49	2,903,209.50 2,916,052.21
912828SD3 UNITED STATES TREASURY US GOV	2.964%	Fixed	N	0.828	AA+ Aaa	3,905,000.00	01/31/2019 01/31/2019	1.262 2.088	8,090.47	3,904,084.79	3,904,622.98 3,912,713.45	3,877,860.25 3,885,950.72
912828ST8 UNITED STATES TREASURY US GOV	0.816%	Fixed	N	1.065	AA+ Aaa	1,075,000.00	04/30/2019 04/30/2019	0.847 2.157	5,642.27	1,086,505.85	1,079,651.73 1,085,294.00	1,064,583.25 1,070,225.52
912828TC4 UNITED STATES TREASURY US GOV	1.978%	Fixed	N	1.233	AA+ Aaa	2,625,000.00	06/30/2019 06/30/2019	0.925 2.202	6,598.76	2,630,332.03	2,627,424.09 2,634,022.84	2,586,150.00 2,592,748.76
912828TV2 UNITED STATES TREASURY US GOV	2.964%	Fixed	N	1.550	AA+ Aaa	3,925,000.00	10/31/2019 10/31/2019	1.469 2.240	20,600.83	3,901,695.31	3,911,634.85 3,932,235.68	3,864,751.25 3,885,352.08
912828VZ0 UNITED STATES TREASURY US GOV	1.947%	Fixed	N	2.401	AA+ Aaa	2,575,000.00	09/30/2020 09/30/2020	1.916 2.355	140.71	2,580,834.00	2,580,219.89 2,580,360.60	2,552,880.75 2,553,021.46
912828WC0 UNITED STATES TREASURY US GOV	0.757%	Fixed	N	2.491	AA+ Aaa	1,000,000.00	10/31/2020 10/31/2020	1.591 2.368	7,348.07	1,007,578.12	1,003,996.06 1,011,344.13	984,570.00 991,918.07
912828A42 UNITED STATES TREASURY US GOV	0.551%	Fixed	N	2.566	AA+ Aaa	725,000.00	11/30/2020 11/30/2020	1.987 2.371	4,859.89	725,254.88	725,235.36 730,095.25	718,061.75 722,921.64
912828A75 UNITED STATES TREASURY US GOV	1.563%	Fixed	N	0.743	AA+ Aaa	2,050,000.00	12/31/2018 12/31/2018	0.986 2.082	7,729.97	2,078,587.89	2,057,842.98 2,065,572.96	2,041,103.00 2,048,832.97
912828B33 UNITED STATES TREASURY US GOV	0.974%	Fixed	N	0.827	AA+ Aaa	1,280,000.00	01/31/2019 01/31/2019	1.196 2.112	3,182.32	1,287,850.00	1,283,219.21 1,286,401.53	1,273,497.60 1,276,679.92
912828C24 UNITED STATES TREASURY US GOV	1.519%	Fixed	N	0.905	AA+ Aaa	2,000,000.00	02/28/2019 02/28/2019	1.282 2.113	2,608.70	2,016,093.76	2,003,941.49 2,006,550.19	1,988,900.00 1,991,508.70

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912828WL0 UNITED STATES TREASURY US GOV	2.959%	Fixed	N	1.147	AA+ Aaa	3,890,000.00	05/31/2019 05/31/2019	1.378 2.179	19,556.87	3,900,940.63	3,895,452.88 3,915,009.75	3,859,619.10 3,879,175.97
912828WS5 UNITED STATES TREASURY US GOV	1.521%	Fixed	N	1.229	AA+ Aaa	2,000,000.00	06/30/2019 06/30/2019	0.842 2.180	8,169.89	2,044,609.38	2,019,396.25 2,027,566.14	1,986,320.00 1,994,489.89
912828D80 UNITED STATES TREASURY US GOV	3.939%	Fixed	N	1.391	AA+ Aaa	5,200,000.00	08/31/2019 08/31/2019	1.470 2.224	7,347.83	5,215,031.28	5,211,198.86 5,218,546.69	5,156,736.00 5,164,083.83
912828F39 UNITED STATES TREASURY US GOV	1.591%	Fixed	N	1.460	AA+ Aaa	2,100,000.00	09/30/2019 09/30/2019	1.163 2.236	100.41	2,142,410.16	2,118,256.49 2,118,356.90	2,084,985.00 2,085,085.41
912828G61 UNITED STATES TREASURY US GOV	2.953%	Fixed	N	1.630	AA+ Aaa	3,900,000.00	11/30/2019 11/30/2019	1.507 2.254	19,607.14	3,899,238.29	3,899,565.71 3,919,172.86	3,852,030.00 3,871,637.14
912828G95 UNITED STATES TREASURY US GOV	0.758%	Fixed	N	1.711	AA+ Aaa	1,000,000.00	12/31/2019 12/31/2019	1.521 2.264	4,084.94	1,002,265.62	1,001,781.41 1,005,866.35	989,060.00 993,144.94
912828J84 UNITED STATES TREASURY US GOV	2.944%	Fixed	N	1.946	AA+ Aaa	3,930,000.00	03/31/2020 03/31/2020	1.612 2.302	147.64	3,901,139.06	3,911,786.64 3,911,934.29	3,859,063.50 3,859,211.14
912828XE5 UNITED STATES TREASURY US GOV	0.565%	Fixed	N	2.108	AA+ Aaa	750,000.00	05/31/2020 05/31/2020	1.609 2.327	3,770.60	746,103.52	748,272.36 752,042.96	736,935.00 740,705.60
912828XH8 UNITED STATES TREASURY US GOV	3.016%	Fixed	N	2.188	AA+ Aaa	4,000,000.00	06/30/2020 06/30/2020	1.549 2.333	16,339.78	4,008,906.24	4,006,657.78 4,022,997.56	3,938,120.00 3,954,459.78
912828N63 UNITED STATES TREASURY US GOV	0.797%	Fixed	N	0.785	AA+ Aaa	1,050,000.00	01/15/2019 01/15/2019	1.269 2.090	2,479.97	1,046,923.83	1,048,813.52 1,051,293.49	1,042,041.00 1,044,520.97
912828P95 UNITED STATES TREASURY US GOV	2.265%	Fixed	N	0.947	AA+ Aaa	3,000,000.00	03/15/2019 03/15/2019	1.160 2.124	1,385.87	2,985,937.50	2,995,472.66 2,996,858.53	2,968,140.00 2,969,525.87
912828T59 UNITED STATES TREASURY US GOV	1.061%	Fixed	N	1.512	AA+ Aaa	1,410,000.00	10/15/2019 10/15/2019	1.383 2.227	6,507.69	1,395,459.38	1,401,809.62 1,408,317.32	1,383,886.80 1,390,394.49
912828U73 UNITED STATES TREASURY US GOV	0.943%	Fixed	N	1.672	AA+ Aaa	1,250,000.00	12/15/2019 12/15/2019	1.560 2.268	5,052.37	1,243,310.55	1,246,114.74 1,251,167.11	1,231,350.00 1,236,402.37
912828W22 UNITED STATES TREASURY US GOV	2.893%	Fixed	N	1.840	AA+ Aaa	3,850,000.00	02/15/2020 02/15/2020	1.550 2.286	6,580.63	3,834,359.38	3,837,562.62 3,844,143.25	3,785,782.00 3,792,362.63
912828X21 UNITED STATES TREASURY US GOV	2.948%	Fixed	N	1.984	AA+ Aaa	3,900,000.00	04/15/2020 04/15/2020	1.528 2.307	27,000.00	3,897,257.83	3,897,820.15 3,924,820.15	3,837,522.00 3,864,522.00
912828XU9 UNITED STATES TREASURY US GOV	3.764%	Fixed	N	2.149	AA+ Aaa	5,000,000.00	06/15/2020 06/15/2020	1.568 2.321	22,046.70	4,990,234.40	4,992,605.78 5,014,652.48	4,911,900.00 4,933,946.70
912828Q2 UNITED STATES TREASURY US GOV	2.998%	Fixed	N	2.317	AA+ Aaa	4,000,000.00	08/15/2020 08/15/2020	1.492 2.332	7,458.56	4,000,937.52	4,000,782.67 4,008,241.24	3,923,280.00 3,930,738.56
912828V1 UNITED STATES TREASURY US GOV	1.119%	Fixed	N	2.397	AA+ Aaa	1,500,000.00	09/15/2020 09/15/2020	1.528 2.347	952.79	1,493,320.32	1,494,495.08 1,495,447.87	1,465,365.00 1,466,317.79
9128284B3 UNITED STATES TREASURY US GOV	4.007%	Fixed	N	2.839	AA+ Aaa	5,250,000.00	03/15/2021 03/15/2021	2.490 2.390	5,760.02	5,232,773.44	5,232,911.25 5,238,671.27	5,247,742.50 5,253,502.52
--- UNITED STATES TREASURY US GOV	64.227%	Fixed	N	1.658	AA+ Aaa	84,765,000.00	12/13/2019 12/13/2019	1.459 2.248	277,078.83	85,204,585.29	84,928,040.60 85,205,119.42	83,922,655.50 84,199,734.33

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Summary

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---	100.000%	Fixed	---	1.676	AA+	131,963,876.89	12/20/2019	1.528	494,784.51	132,636,147.16	132,187,824.63	130,601,331.52
---					Aa1		12/25/2019	2.304			132,682,609.14	131,096,116.03

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

Portfolio Activity Summary

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Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	550.62	0.00	573,951.85	0.00	-413,906.80	0.00	0.00	0.00	0.00	15,908.05 175,953.10	15,908.05 175,953.10
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	85,713.09 71,206.63	85,713.09 71,206.63
31417B7J0 FN AB5396 FNMA	4,938.22	0.00	0.00	0.00	0.00	0.00	0.00	-83,977.40	-2,366.25	727,630.17 639,060.26	703,078.30 609,310.91
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	8,125.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,000,390.00 1,000,390.00	993,450.00 988,380.00
912828C24 UNITED STATES TREASURY US GOV	15,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,016,093.76 2,016,093.76	1,992,040.00 1,988,900.00
912828XE5 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	746,103.52 746,103.52	742,620.00 736,935.00
912828WC0 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,007,578.12 1,007,578.12	994,340.00 984,570.00
3135G0ZA4 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	8,671.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	944,730.25 944,730.25	925,240.50 922,937.25
3137EACA5 FREDDIE MAC AGCY BOND	37,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,150,176.00 2,150,176.00	2,046,760.00 2,030,140.00
912828P95 UNITED STATES TREASURY US GOV	15,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,985,937.50 2,985,937.50	2,969,880.00 2,968,140.00
3135G0ZY2 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,017,510.00 1,017,510.00	996,620.00 991,710.00
912828KQ2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,553,468.74 2,553,468.74	2,441,064.00 2,424,744.00
912828F39 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,142,410.16 2,142,410.16	2,095,233.00 2,084,985.00
30231GAP7 EXXON MOBIL CORP CORP	8,540.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,008,940.00 1,008,940.00	997,660.00 994,550.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	8,750.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,017,920.00 1,017,920.00	997,170.00 992,880.00
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,017,911.00 1,017,911.00	998,340.00 994,880.00
94988J5D5 WELLS FARGO BANK NA CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	499,785.00 499,785.00	497,220.00 494,330.00
3137BEF58 FHMS K503 A2 FHLMC	5,986.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,002,574.22 1,002,574.22	978,627.00 973,059.75
594918BN3 MICROSOFT CORP CORP	1,952.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	354,634.35 354,634.35	350,253.65 349,075.05
3130A8Y72 FEDERAL HOME LOAN BANKS AGCY BOND	4,375.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	998,080.00 998,080.00	983,740.00 982,030.00

Portfolio Activity Summary

Cape Coral, City of LT 1-3 (44761)

01/01/2018 - 03/31/2018

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Dated: 05/01/2018

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed	Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
912828KD1 UNITED STATES TREASURY US GOV	18,906.25	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,442,944.33 1,442,944.33	1,388,695.00 1,382,466.25
912828WS5 UNITED STATES TREASURY US GOV	16,250.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	2,044,609.38 2,044,609.38	1,993,040.00 1,986,320.00
912828ST8 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,086,505.85 1,086,505.85	1,066,475.25 1,064,583.25
912828TC4 UNITED STATES TREASURY US GOV	13,125.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	2,630,332.03 2,630,332.03	2,592,292.50 2,586,150.00
48125LRG9 JPMORGAN CHASE BANK NA CORP	4,166.25	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	504,484.90 504,484.90	500,737.80 498,066.35
912828N63 UNITED STATES TREASURY US GOV	5,906.25	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,046,923.83 1,046,923.83	1,042,366.50 1,042,041.00
912828U73 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,243,310.55 1,243,310.55	1,237,700.00 1,231,350.00
912828B33 UNITED STATES TREASURY US GOV	9,600.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,287,850.00 1,287,850.00	1,275,302.40 1,273,497.60
912828T59 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,395,459.38 1,395,459.38	1,388,525.70 1,383,886.80
912828SD3 UNITED STATES TREASURY US GOV	24,406.25	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	3,904,084.79 3,904,084.79	3,880,593.75 3,877,860.25
912828LJ7 UNITED STATES TREASURY US GOV	51,656.25	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	3,008,197.26 3,008,197.26	2,929,258.50 2,903,209.50
912828G61 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	3,899,238.29 3,899,238.29	3,871,803.00 3,852,030.00
912828J84 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	3,901,139.06 3,901,139.06	3,883,940.40 3,859,063.50
912828TV2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	3,901,695.31 3,901,695.31	3,881,000.75 3,864,751.25
912828WL0 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	3,900,940.63 3,900,940.63	3,870,550.00 3,859,619.10
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	12,112.50	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,273,776.00 1,273,776.00	1,269,160.50 1,258,909.50
594918BV5 MICROSOFT CORP CORP	9,250.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	999,330.00 999,330.00	997,040.00 990,030.00
3136AMKW8 FNA 15M01A AS2 FNMA	20.58	0.00	0.00	0.00	0.00		0.00	0.00	-15,186.27	-0.02	15,299.00 0.00	15,167.91 0.00
037833CE8 APPLE INC CORP	6,316.25	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	814,380.60 814,380.60	812,343.10 808,691.90
3137EADZ9 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	992,510.00 992,510.00	990,850.00 989,350.00
3137EADR7 FREDDIE MAC AGCY BOND	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,240,182.50 1,240,182.50	1,231,312.50 1,225,637.50

Portfolio Activity Summary

Cape Coral, City of LT 1-3 (44761)

01/01/2018 - 03/31/2018

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Dated: 05/01/2018

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
084670BL1 BERKSHIRE HATHAWAY INC CORP	13,146.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,263,831.40 1,263,831.40	1,252,600.96 1,247,843.36
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	15,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,994,600.00 1,994,600.00	1,979,240.00 1,969,820.00
3137EAEF2 FREDDIE MAC AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,977,450.00 4,977,450.00	4,929,350.00 4,904,650.00
037833CS7 APPLE INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	998,980.00 998,980.00	991,530.00 983,910.00
458140AZ3 INTEL CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,724,344.50 1,724,344.50	1,717,082.25 1,697,952.00
912828XH8 UNITED STATES TREASURY US GOV	32,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,008,906.24 4,008,906.24	3,970,480.00 3,938,120.00
313383HU8 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,663,356.00 2,663,356.00	2,632,059.50 2,611,893.00
912828XU9 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,990,234.40 4,990,234.40	4,949,600.00 4,911,900.00
037833CZ1 APPLE INC CORP	11,400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,518,692.80 1,518,692.80	1,507,323.20 1,499,145.60
9128282Q2 UNITED STATES TREASURY US GOV	30,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,000,937.52 4,000,937.52	3,955,800.00 3,923,280.00
9128282V1 UNITED STATES TREASURY US GOV	10,312.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,493,320.32 1,493,320.32	1,478,610.00 1,465,365.00
375558BR3 GILEAD SCIENCES INC CORP	6,485.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	704,753.25 704,753.25	702,074.25 696,201.60
912828X21 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,897,257.83 3,897,257.83	3,863,730.00 3,837,522.00
912828D80 UNITED STATES TREASURY US GOV	42,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,215,031.28 5,215,031.28	5,178,888.00 5,156,736.00
912828W22 UNITED STATES TREASURY US GOV	26,468.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,834,359.38 3,834,359.38	3,807,573.00 3,785,782.00
912828G95 UNITED STATES TREASURY US GOV	8,125.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,002,265.62 1,002,265.62	994,770.00 989,060.00
931142DY6 WAL-MART STORES INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	524,989.50 524,989.50	523,136.25 519,356.25
605581GK7 MISSISSIPPI ST MUNI	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	800,000.00 800,000.00	797,184.00 797,096.00
037833DH0 APPLE INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,673,689.25 2,673,689.25	2,665,370.00 2,647,206.75
478160CH5 JOHNSON & JOHNSON CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	359,614.80 359,614.80	358,297.20 354,135.60
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,604,101.20 1,604,101.20	1,599,510.90 1,589,126.55

Portfolio Activity Summary

Cape Coral, City of LT 1-3 (44761)

01/01/2018 - 03/31/2018

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Dated: 05/01/2018

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
912828A34 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-994,453.12	-3,880.50	0.00	0.00	-5,575.67	1,000,078.13 0.00	995,120.00 0.00
912828U40 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-3,887,313.09	-9,835.31	0.00	0.00	-21,372.61	3,899,401.19 0.00	3,887,164.35 0.00
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,474,845.00 6,474,845.00	6,465,940.00 6,404,320.00
912828VZ0 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,580,834.00 2,580,834.00	2,578,527.75 2,552,880.75
912828N22 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-1,391,578.13	-4,711.54	0.00	0.00	-9,198.17	1,402,023.43 0.00	1,392,678.00 0.00
912828A42 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	725,254.88 725,254.88	725,681.50 718,061.75
912828A75 UNITED STATES TREASURY US GOV	15,375.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,078,587.89 2,078,587.89	2,043,522.00 2,041,103.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.00	0.00	1,198,932.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 1,198,932.00	0.00 1,189,416.00
742718EZ8 PROCTER & GAMBLE CO CORP	0.00	0.00	297,054.00	-1,793.75	0.00	0.00	0.00	0.00	0.00	0.00 297,054.00	0.00 296,682.00
912828A34 UNITED STATES TREASURY US GOV	0.00	0.00	323,248.05	-1,004.46	-323,197.26	-1,261.16	0.00	0.00	-197.54	0.00 0.00	0.00 0.00
9128284B3 UNITED STATES TREASURY US GOV	0.00	0.00	5,232,773.44	-2,710.60	0.00	0.00	0.00	0.00	0.00	0.00 5,232,773.44	0.00 5,247,742.50
---	502,167.57	0.00	7,625,959.34	-5,508.81	-7,010,448.40	-19,688.51	0.00	-99,163.67	-38,710.25	132,238,427.42 132,707,353.79	130,865,956.27 130,672,538.15

* Weighted by: Ending Market Value + Accrued.

Disclaimer

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Dated: 05/01/2018

Additional Disclosure:

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

Quarterly Investment Report for Period Ended March 31, 2018



City of Cape Coral 1-5 Year

1015 Cultural Park Blvd
Cape Coral, Florida 33990

Public Trust Advisors LLC
201 E. Pine Street, Suite 750
Orlando, Florida 32801

City of Cape Coral 1-5 Year Summary

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City of Cape Coral 1-5 Year Summary Comparison for the period January 1, 2018 to March 31, 2018

City of Cape Coral 1-5 Year	January 1, 2018 Beginning Balance	March 31, 2018 Ending Balance	Portfolio Characteristic	January 1, 2018 Beginning Balance	March 31, 2018 Ending Balance
Historical Cost	\$ 63,772,681.81	\$ 64,027,906.46	Book Yield Gross	1.63%	1.63%
Book Value	\$ 63,592,953.64	\$ 63,855,253.17	Market Yield Gross	2.02%	2.38%
Accrued Interest	\$ 221,055.40	\$ 271,941.15	Weighted Average Coupon	1.87%	1.85%
Book Value Plus Accrued	\$ 63,814,009.05	\$ 64,127,194.32	Duration	2.63 Years	2.39 Years
Net Unrealized Gain/Loss	\$ (635,081.02)	(1,145,268.90)	Weighted Effective Maturity	2.75 Years	2.50 Years
Market Value Plus Accrued⁽²⁾	\$ 63,178,928.03	\$ 62,981,925.42	Weighted Final Maturity	2.95 Years	2.68 Years
Net Pending Transactions	89,163.69	34,597.76			
Market Value Plus Accrued Net⁽²⁾	\$ 63,268,091.72	\$ 63,016,523.18			
City of Cape Coral 1-5 Year	March 2018 Net Income				
Interest Income	\$ 291,830.18				
Net Amortization/Accretion	(25,738.01)				
Net Realized Gain/Loss ⁽³⁾	(7,472.82)				
Miscellaneous Income	-				
Net Income	\$ 258,619.35				

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

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

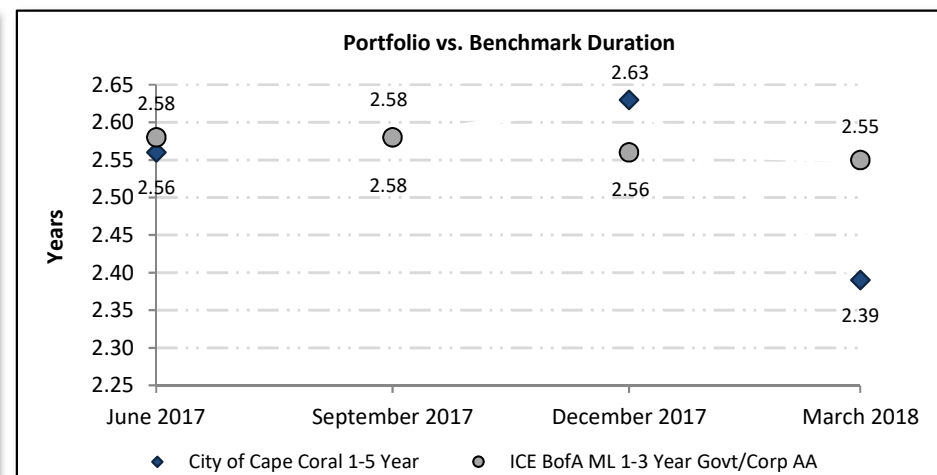
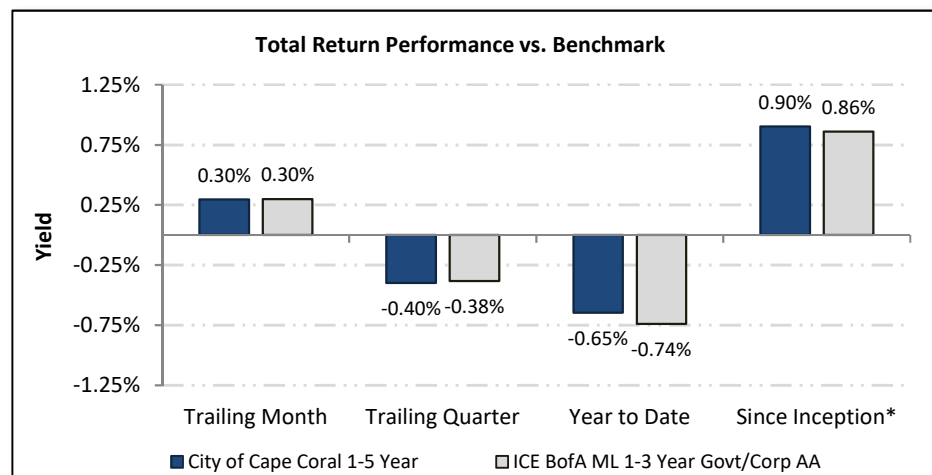
(3) MBS paydowns may result in negative realized losses rather than amortization in as a result of accounting method.

City of Cape Coral 1-5 Year Total Return January 1, 2018 to March 31, 2018

Total Return Performance	Trailing Month Periodic	Trailing Quarter Periodic	Year to Date Periodic	Since Inception* Annualized
City of Cape Coral 1-5 Year	0.30%	(0.40%)	(0.65%)	0.90%
ICE BofA ML 1-3 Year Govt/Corp AA	0.30%	(0.38%)	(0.74%)	0.86%

Yield to Maturity	March 31, 2018 Ending Balance
City of Cape Coral 1-5 Year	2.38%
ICE BofA ML 1-3 Year Govt/Corp AA	2.41%

Duration	June 2017	September 2017	December 2017	March 2018
City of Cape Coral 1-5 Year	2.560	2.580	2.630	2.390
ICE BofA ML 1-3 Year Govt/Corp AA	2.580	2.580	2.560	2.550

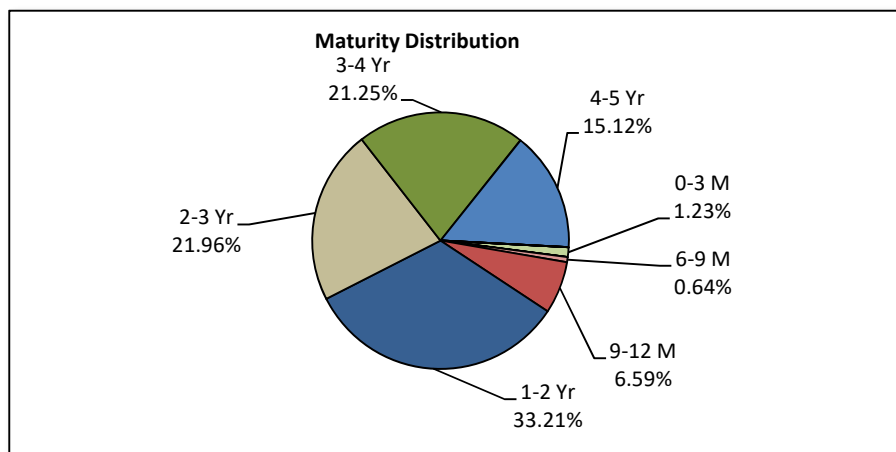
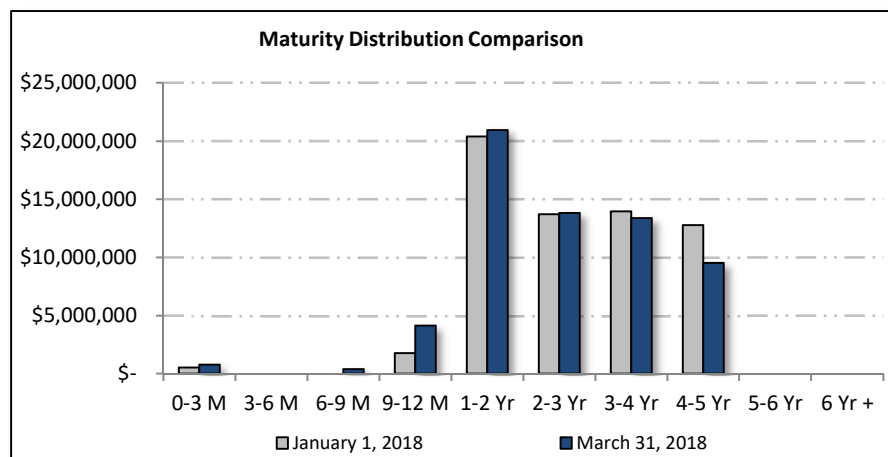


*Total return since inception date: October 1, 2014

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

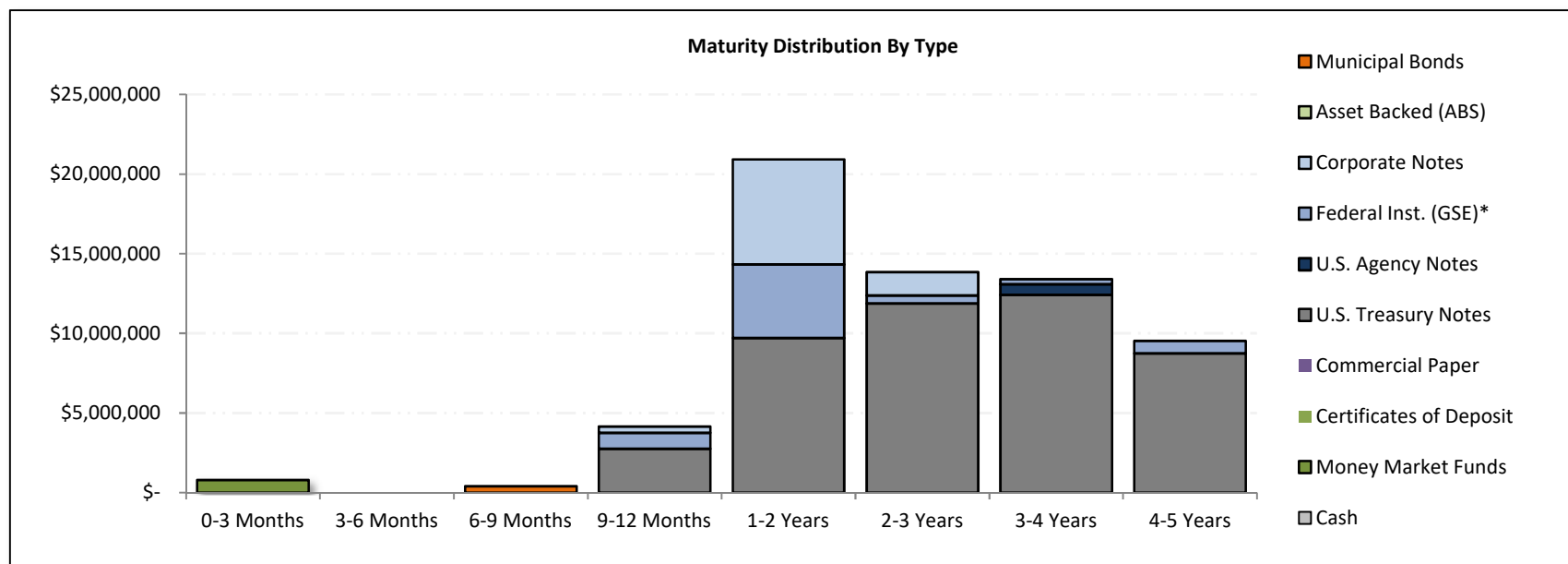
City of Cape Coral 1-5 Year Maturity Distribution Market Value Basis January 1, 2018 to March 31, 2018

Maturity Distribution	January 1, 2018 Beginning Balance	March 31, 2018 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 540,914.13	\$ 775,896.66	1.23%	0.38%
3-6 Months	-	-	0.00%	0.00%
6-9 Months	-	400,936.33	0.64%	0.64%
9-12 Months	1,780,228.12	4,147,367.76	6.59%	3.77%
1-2 Years	20,391,447.68	20,914,491.77	33.21%	0.93%
2-3 Years	13,702,754.68	13,832,786.85	21.96%	0.27%
3-4 Years	13,973,576.87	13,385,934.16	21.25%	-0.86%
4-5 Years	12,790,006.56	9,524,511.88	15.12%	-5.12%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
Total Portfolio	\$ 63,178,928.03	\$ 62,981,925.42	100.00%	



City of Cape Coral 1-5 Year Maturity Distribution Market Value Basis as of March 31, 2018

Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	775,897	-	-	-	-	-	-	-	775,897
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	-	2,744,010	9,700,242	11,873,275	12,412,104	8,734,619	45,464,249
U.S. Agency Notes	-	-	-	-	-	-	663,771	-	663,771
Federal Inst. (GSE)*	-	-	-	1,015,487	4,615,552	492,388	310,059	789,893	7,223,378
Corporate Notes	-	-	-	387,871	6,598,698	1,467,124	-	-	8,453,693
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	400,936	-	-	-	-	-	400,936
Total	\$ 775,897	\$ -	\$ 400,936	\$ 4,147,368	\$ 20,914,492	\$ 13,832,787	\$ 13,385,934	\$ 9,524,512	\$ 62,981,925

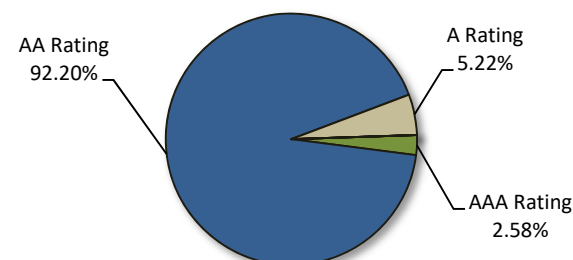


*Mortgage backed securities shown to effective maturity.

City of Cape Coral 1-5 Year Rating Distribution Market Value Basis as of March 31, 2018

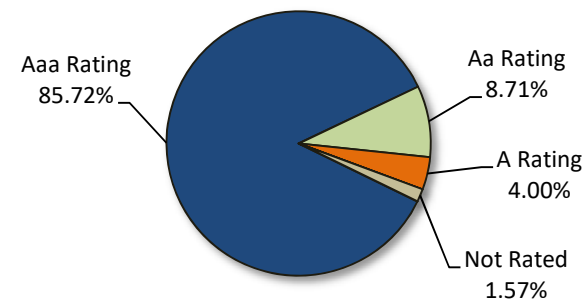
S&P Rating Distribution	March 31, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
AAA Rating	\$ 1,628,054.70	2.58%
AA Rating	58,068,531.79	92.20%
A Rating	3,285,338.93	5.22%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 62,981,925.42	100.00%
Total Portfolio	\$ 62,981,925.42	100.00%

Portfolio Allocation By Standard and Poors' Rating



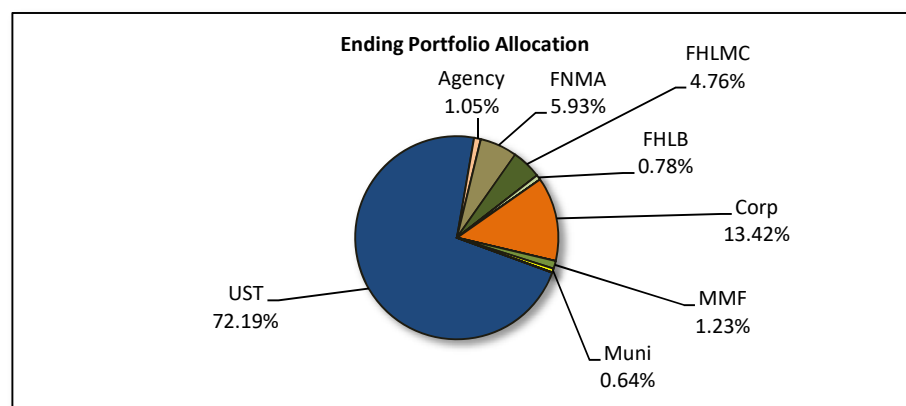
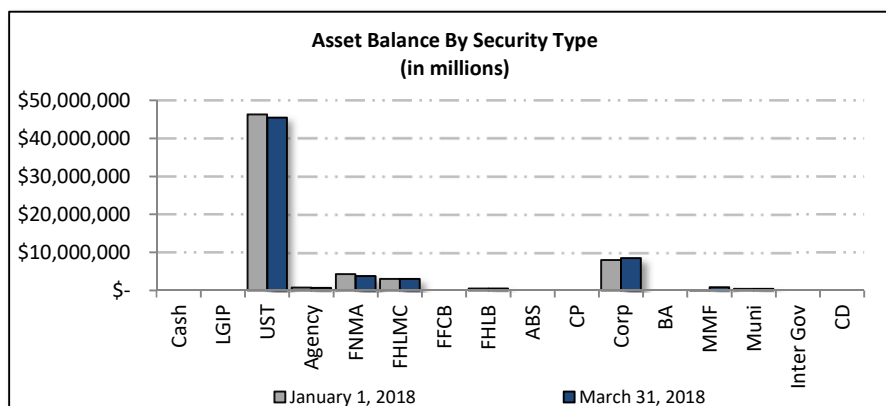
Moody's Rating Distribution	March 31, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 53,990,280.39	85.72%
Aa Rating	5,485,874.66	8.71%
A Rating	2,516,597.04	4.00%
Below A	-	0.00%
Not Rated	989,173.33	1.57%
Total Long Term Rating	\$ 62,981,925.42	100.00%
Total Portfolio	\$ 62,981,925.42	100.00%

Portfolio Allocation By Moody's Rating



City of Cape Coral 1-5 Year Market Value Basis Security Distribution January 1, 2018 to March 31, 2018

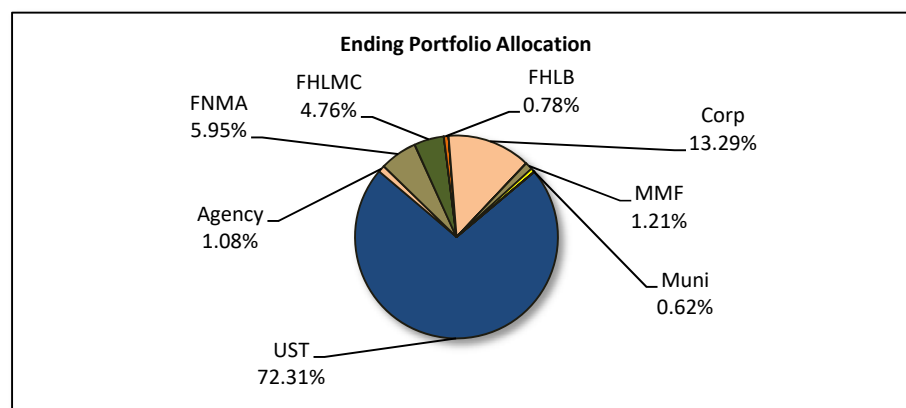
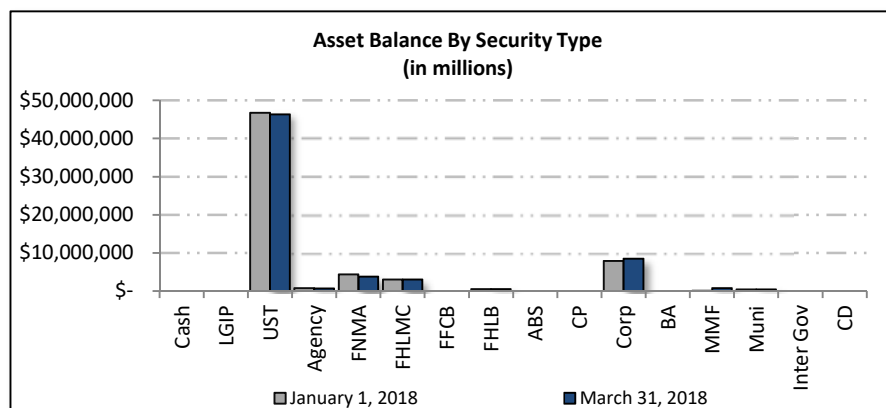
Security Distribution	January 1, 2018 Beginning Balance	Portfolio Allocation	March 31, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	46,274,837.87	73.24%	45,464,249.45	1.62%	72.19%	-1.06%
U.S. Agency Notes	713,344.05	1.13%	663,771.12	1.45%	1.05%	-0.08%
FNMA	4,278,629.83	6.77%	3,735,797.62	1.73%	5.93%	-0.84%
FHLMC	3,019,780.28	4.78%	2,995,885.28	1.48%	4.76%	-0.02%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	493,644.31	0.78%	491,695.56	0.94%	0.78%	0.00%
Fed Instrumentality Subtotal	\$ 7,792,054.42	12.33%	\$ 7,223,378.46	1.57%	11.47%	-0.86%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	7,931,596.57	12.55%	8,453,693.41	1.82%	13.42%	0.87%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	67,547.79	0.11%	775,896.66	1.25%	1.23%	1.13%
Municipal Bonds	399,547.33	0.63%	400,936.33	1.43%	0.64%	0.00%
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%
Total Portfolio Market Value	\$ 63,178,928.03	100.00%	\$ 62,981,925.42	1.63%	100.00%	



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

City of Cape Coral 1-5 Year Historical Cost Basis Security Distribution January 1, 2018 to March 31, 2018

Security Distribution	January 1, 2018 Beginning Balance	Portfolio Allocation	March 31, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	46,735,493.83	73.28%	46,298,011.00	1.62%	72.31%	-0.98%
U.S. Agency Notes	735,760.38	1.15%	690,572.62	1.45%	1.08%	-0.08%
FNMA	4,353,081.86	6.83%	3,808,139.97	1.73%	5.95%	-0.88%
FHLMC	3,045,548.00	4.78%	3,045,548.00	1.48%	4.76%	-0.02%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	499,040.00	0.78%	499,040.00	0.94%	0.78%	0.00%
Fed Instrumentality Subtotal	\$ 7,897,669.86	12.38%	\$ 7,352,727.97	1.57%	11.48%	-0.90%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	7,936,209.95	12.44%	8,510,698.20	1.82%	13.29%	0.85%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	67,547.79	0.11%	775,896.66	1.25%	1.21%	1.11%
Municipal Bonds	400,000.00	0.63%	400,000.00	1.43%	0.62%	0.00%
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%
Total Portfolio Historical Cost	\$ 63,772,681.81	100.00%	\$ 64,027,906.46	1.63%	100.00%	



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

City of Cape Coral 1-5 Year Quarterly Transactions January 1, 2018 to March 31, 2018

Trade Date	Settle Date	Type	Identifier	Description	Coupon Rate	Final Maturity	Principal	Yield	Net Realized Gain/Loss on Book	Net Realized Gain/Loss on Cost
01/01/2018	01/01/2018	Principal Paydown	31398M6U5	Federal National Mortgage Association Fannie M	4.33%	03/25/2020	(\$1,889.97)			
01/01/2018	01/01/2018	Principal Paydown	31418AF29	Federal National Mortgage Association Fannie M	3.50%	06/01/2032	(\$11,252.84)			
01/01/2018	01/01/2018	Principal Paydown	36202F3J3	Ginnie Mae II	3.50%	02/20/2027	(\$7,372.60)			
01/01/2018	01/01/2018	Principal Paydown	31381QQW9	Federal National Mortgage Association Fannie M	3.85%	03/01/2018	(\$665.97)			
01/01/2018	01/01/2018	Principal Paydown	36177NXM7	Government National Mortgage Association	3.50%	03/20/2027	(\$1,731.04)			
01/09/2018	01/11/2018	Sell	912828A75	Treasury, United States Department of	1.50%	12/31/2018	(\$433,606.64)	1.83%	(\$2,630.64)	(\$3,962.34)
01/08/2018	01/11/2018	Buy	89236TEJ0	Toyota Motor Credit Corporation	2.20%	01/10/2020	\$574,488.25	2.25%		
02/01/2018	02/01/2018	Principal Paydown	31398M6U5	Federal National Mortgage Association	4.33%	03/25/2020	(\$1,258.15)			
02/01/2018	02/01/2018	Principal Paydown	31418AF29	Federal National Mortgage Association	3.50%	06/01/2032	(\$9,416.68)			
02/01/2018	02/01/2018	Principal Paydown	36202F3J3	Ginnie Mae II	3.50%	02/20/2027	(\$10,426.46)			
02/01/2018	02/01/2018	Principal Paydown	31381QQW9	Federal National Mortgage Association	3.85%	03/01/2018	(\$668.78)			
02/01/2018	02/01/2018	Principal Paydown	36177NXM7	Government National Mortgage Association	3.50%	03/20/2027	(\$9,815.55)			
03/01/2018	03/01/2018	Principal Paydown	31398M6U5	Federal National Mortgage Association	4.33%	03/25/2020	(\$6,840.57)			
03/01/2018	03/01/2018	Principal Paydown	31418AF29	Federal National Mortgage Association	3.50%	06/01/2032	(\$9,428.94)			
03/01/2018	03/01/2018	Principal Paydown	36202F3J3	Ginnie Mae II	3.50%	02/20/2027	(\$11,366.30)			
03/01/2018	03/01/2018	Maturity	31381QQW9	Federal National Mortgage Association	3.85%	03/01/2018	\$0.00			
03/01/2018	03/01/2018	Principal Paydown	31381QQW9	Federal National Mortgage Association	3.85%	03/01/2018	(\$469,978.80)			
03/01/2018	03/01/2018	Principal Paydown	36177NXM7	Government National Mortgage Association	3.50%	03/20/2027	(\$1,607.47)			

\$	(2,630.64)	\$	(3,962.34)
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Buy	\$	574,488.25
Sell	\$	(433,606.64)
Maturity	\$	-
Principal Paydown	\$	(553,720.12)

Additional Disclosure

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

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Past performance is not an indication of future performance.

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

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

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

City of Cape Coral 1-5 Year Detail

Portfolio Holdings

Portfolio Income

Portfolio Transactions

Issuer Concentration

Security Concentration

Portfolio Activity Summary



Month End Report Trade Date

Cape Coral, City of LT 1-5 (44760)

Quarter End (Q2 Y2018)

01/01/2018 - 03/31/2018

Dated: 05/01/2018

Locked Down

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Dated: 05/01/2018

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Holdings Report Trade Date

As of 03/31/2018

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Cape Coral, City of LT 1-5 (44760)

Dated: 05/01/2018

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZG1 AGCY BOND 1.750	09/12/2019 09/12/2019 N ---	500,355.00 500,000.00 99.2880	12/22/2014 12/24/2014	Aaa AA+ ---	500,113.34 500,575.15	461.81 -3,673.34	496,440.00 496,901.81
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0A78 AGCY BOND 1.625	01/21/2020 01/21/2020 N ---	500,015.00 500,000.00 98.8380	05/12/2015 05/13/2015	Aaa AA+ ---	500,007.44 501,587.30	1,579.86 -5,817.44	494,190.00 495,769.86
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZE6 AGCY BOND 1.750	06/20/2019 06/20/2019 N ---	1,011,840.00 1,000,000.00 99.4880	06/02/2015 06/03/2015	Aaa AA+ ---	1,003,640.98 1,008,550.71	4,909.72 -8,760.98	994,880.00 999,789.72
FREDDIE MAC 3137EADM8 AGCY BOND 1.250	10/02/2019 10/02/2019 N ---	986,930.00 1,000,000.00 98.5010	06/02/2015 06/03/2015	Aaa AA+ ---	995,366.35 1,001,581.63	6,215.28 -10,356.35	985,010.00 991,225.28
FREDDIE MAC 3137EADK2 AGCY BOND 1.250	08/01/2019 08/01/2019 N ---	983,530.00 1,000,000.00 98.7090	06/05/2015 06/08/2015	WR AA+ ---	994,569.85 996,653.19	2,083.33 -7,479.85	987,090.00 989,173.33
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0D75 AGCY BOND 1.500	06/22/2020 06/22/2020 N ---	495,310.00 500,000.00 98.0650	09/15/2015 09/18/2015	Aaa AA+ ---	497,763.13 499,825.63	2,062.50 -7,438.13	490,325.00 492,387.50
FEDERAL HOME LOAN BANKS 3130A8Y72 AGCY BOND 0.875	08/05/2019 08/05/2019 N ---	499,040.00 500,000.00 98.2030	08/03/2016 08/04/2016	Aaa AA+ ---	499,565.76 500,246.32	680.56 -8,550.76	491,015.00 491,695.56
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0K69 AGCY BOND 1.250	05/06/2021 05/06/2021 N ---	318,918.40 320,000.00 96.3900	09/21/2016 09/23/2016	Aaa AA+ ---	319,268.43 320,879.54	1,611.11 -10,820.43	308,448.00 310,059.11
FREDDIE MAC 3137EACA5 AGCY BOND 3.750	03/27/2019 03/27/2019 N ---	1,075,088.00 1,000,000.00 101.5070	03/14/2016 03/15/2016	Aaa AA+ ---	1,024,722.92 1,025,139.59	416.67 -9,652.92	1,015,070.00 1,015,486.67
WELLS FARGO BANK NA 94988J5D5 CORP 1.750	05/24/2019 05/24/2019 N ---	499,785.00 500,000.00 98.8660	05/25/2016 06/02/2016	Aa2 A+ ---	499,915.61 503,002.41	3,086.81 -5,585.61	494,330.00 497,416.81
MICROSOFT CORP 594918BN3 CORP 1.100	08/08/2019 08/08/2019 N ---	179,814.60 180,000.00 98.3310	08/01/2016 08/08/2016	Aaa AAA ---	179,915.42 180,206.92	291.50 -2,919.62	176,995.80 177,287.30
JPMORGAN CHASE BANK NA 48125LRG9 CORP 1.650	09/23/2019 09/23/2019 Y 08/23/2019	274,719.50 275,000.00 98.6270	09/20/2016 09/23/2016	Aa3 A+ ---	274,860.28 274,961.11	100.83 -3,636.03	271,224.25 271,325.08
INTERNATIONAL BUSINESS MACHINES CORP 459200JN2 CORP 1.900	01/27/2020 01/27/2020 N ---	594,428.80 595,000.00 98.7380	01/24/2017 01/27/2017	A1 A+ ---	594,649.04 596,658.82	2,009.78 -7,157.94	587,491.10 589,500.88
MICROSOFT CORP 594918BV5 CORP 1.850	02/06/2020 02/06/2020 N ---	499,665.00 500,000.00 99.0030	01/30/2017 02/06/2017	Aaa AAA ---	499,791.17 501,204.36	1,413.19 -4,776.17	495,015.00 496,428.19
BERKSHIRE HATHAWAY INC 084670BL1 CORP 2.100	08/14/2019 08/14/2019 N ---	630,906.25 625,000.00 99.6680	03/28/2017 03/31/2017	Aa2 AA ---	628,453.06 630,166.60	1,713.54 -5,528.06	622,925.00 624,638.54
INTEL CORP 458140AZ3 CORP 1.850	05/11/2020 05/11/2020 N ---	824,686.50 825,000.00 98.4320	05/08/2017 05/11/2017	A1 A+ ---	824,777.68 830,713.10	5,935.42 -12,713.68	812,064.00 817,999.42

Holdings Report Trade Date

As of 03/31/2018

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Cape Coral, City of LT 1-5 (44760)

Dated: 05/01/2018

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
APPLE INC 037833CS7 CORP 1.800	05/11/2020 05/11/2020 N ---	474,515.50 475,000.00 98.3910	05/04/2017 05/11/2017	Aa1 AA+ ---	474,656.46 477,981.46	3,325.00 -7,299.21	467,357.25 470,682.25
APPLE INC 037833CZ1 CORP 1.500	09/12/2019 09/12/2019 N ---	734,367.90 735,000.00 98.6280	09/05/2017 09/12/2017	Aa1 AA+ ---	734,541.22 735,123.09	581.88 -9,625.42	724,915.80 725,497.68
GILEAD SCIENCES INC 375558BR3 CORP 1.850	09/20/2019 09/20/2019 N ---	339,881.00 340,000.00 98.7520	09/14/2017 09/21/2017	A3 A ---	339,912.09 340,104.28	192.19 -4,155.29	335,756.80 335,948.99
WAL-MART STORES INC 931142DY6 CORP 1.750	10/09/2019 10/09/2019 N ---	249,995.00 250,000.00 98.9250	10/11/2017 10/20/2017	Aa2 AA ---	249,995.73 251,952.32	1,956.60 -2,683.23	247,312.50 249,269.10
JOHNSON & JOHNSON 478160CH5 CORP 1.950	11/10/2020 11/10/2020 N ---	179,807.40 180,000.00 98.3710	11/08/2017 11/10/2017	Aaa AAA ---	179,831.61 181,206.36	1,374.75 -2,763.81	177,067.80 178,442.55
APPLE INC 037833DH0 CORP 1.800	11/13/2019 11/13/2019 N ---	1,289,367.90 1,290,000.00 98.9610	11/06/2017 11/13/2017	Aa1 AA+ ---	1,289,487.61 1,298,388.61	8,901.00 -12,890.71	1,276,596.90 1,285,497.90
AMERICAN HONDA FINANCE CORP 02665WBZ3 CORP 2.000	11/13/2019 11/13/2019 N ---	774,566.00 775,000.00 99.0110	11/13/2017 11/16/2017	A2 A+ ---	774,646.26 780,458.76	5,812.50 -7,311.01	767,335.25 773,147.75
TOYOTA MOTOR CREDIT CORP 89236TEJ0 CORP 2.200	01/10/2020 01/10/2020 N ---	574,488.25 575,000.00 99.1180	01/08/2018 01/11/2018	Aa3 AA- ---	574,543.86 577,354.98	2,811.11 -4,615.36	569,928.50 572,739.61
APPLE INC 037833CE8 CORP 1.550	02/08/2019 02/08/2019 N ---	389,703.60 390,000.00 99.2260	02/02/2017 02/09/2017	Aa1 AA+ ---	389,871.80 390,761.75	889.96 -2,890.40	386,981.40 387,871.36
FN MA1084 31418AF29 FNMA 3.500	01/04/2023 06/01/2032 N ---	821,587.30 770,877.98 102.1750	07/17/2012 07/17/2012	Aaa AA+ ---	813,588.95 815,837.35	2,248.39 -25,944.38	787,644.58 789,892.97
FNA 10M3 A3 31398MEU5 FNMA 4.332	04/19/2019 03/25/2020 N ---	160,114.27 147,528.26 101.9900	11/17/2015 11/20/2015	Aaa AA+ ---	153,164.99 153,697.57	532.58 -2,700.92	150,464.08 150,996.65
G2 005301 36202F3J3 GNMA 3.500	08/26/2021 02/20/2027 N ---	508,523.47 475,811.44 102.7080	06/15/2012 06/15/2012	Aaa AA+ ---	504,192.89 505,580.68	1,387.78 -15,496.48	488,696.41 490,084.20
G2 794283 36177NXM7 GNMA 3.500	08/07/2021 03/20/2027 N ---	182,049.15 170,837.91 101.3760	04/04/2013 04/04/2013	Aaa AA+ ---	185,324.89 185,823.17	498.28 -12,136.25	173,188.64 173,686.92
FIRST AMER:TRES OBLG:Y 31846V807 MMFUND 1.260	03/31/2018 03/31/2018 N ---	775,896.66 775,896.66 1.0000	--- ---	Aaa AAA ---	775,896.66 775,896.66	0.00 0.00	775,896.66 775,896.66
MISSISSIPPI ST 605581GK7 MUNI 1.433	11/01/2018 11/01/2018 N ---	400,000.00 400,000.00 99.6370	11/18/2015 12/08/2015	Aa2 AA ---	400,000.00 402,388.33	2,388.33 -1,452.00	398,548.00 400,936.33
UNITED STATES TREASURY 912828SX9 US GOV 1.125	05/31/2019 05/31/2019 N ---	784,437.50 800,000.00 98.7890	12/08/2014 12/11/2014	Aaa AA+ ---	795,840.29 798,856.78	3,016.48 -5,528.29	790,312.00 793,328.48

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Cape Coral, City of LT 1-5 (44760)

Dated: 05/01/2018

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 912828G61 US GOV 1.500	11/30/2019 11/30/2019 N ---	792,843.75 800,000.00 98.7700	12/08/2014 12/11/2014	Aaa AA+ ---	797,536.98 801,558.96	4,021.98 -7,376.98	790,160.00 794,181.98
UNITED STATES TREASURY 912828J50 US GOV 1.375	02/29/2020 02/29/2020 N ---	669,014.65 675,000.00 98.3010	03/16/2015 03/17/2015	Aaa AA+ ---	672,634.72 673,441.78	807.07 -9,102.97	663,531.75 664,338.82
UNITED STATES TREASURY 912828XE5 US GOV 1.500	05/31/2020 05/31/2020 N ---	994,804.69 1,000,000.00 98.2580	06/02/2015 06/03/2015	Aaa AA+ ---	997,696.47 1,002,723.95	5,027.47 -15,116.47	982,580.00 987,607.47
UNITED STATES TREASURY 912828K58 US GOV 1.375	04/30/2020 04/30/2020 N ---	981,875.00 1,000,000.00 98.0820	06/05/2015 06/08/2015	Aaa AA+ ---	992,108.97 997,882.45	5,773.48 -11,288.97	980,820.00 986,593.48
UNITED STATES TREASURY 912828L65 US GOV 1.375	09/30/2020 09/30/2020 N ---	700,082.03 700,000.00 97.6130	10/28/2015 10/29/2015	Aaa AA+ ---	700,043.45 700,069.75	26.30 -16,752.45	683,291.00 683,317.30
UNITED STATES TREASURY 912828WC0 US GOV 1.750	10/31/2020 10/31/2020 N ---	1,007,578.12 1,000,000.00 98.4570	11/02/2015 11/05/2015	Aaa AA+ ---	1,003,996.06 1,011,344.13	7,348.07 -19,426.06	984,570.00 991,918.07
UNITED STATES TREASURY 912828VP2 US GOV 2.000	07/31/2020 07/31/2020 N ---	452,613.68 445,000.00 99.2380	11/04/2015 11/05/2015	Aaa AA+ ---	448,826.65 450,301.78	1,475.14 -7,217.55	441,609.10 443,084.24
UNITED STATES TREASURY 912828M98 US GOV 1.625	11/30/2020 11/30/2020 N ---	496,855.47 500,000.00 98.0700	12/03/2015 12/04/2015	Aaa AA+ ---	498,286.80 501,010.01	2,723.21 -7,936.80	490,350.00 493,073.21
UNITED STATES TREASURY 912828V99 US GOV 2.125	08/31/2020 08/31/2020 N ---	965,994.14 950,000.00 99.4690	12/16/2015 12/17/2015	Aaa AA+ ---	958,374.01 960,129.45	1,755.43 -13,418.51	944,955.50 946,710.93
UNITED STATES TREASURY 912828KQ2 US GOV 3.125	05/15/2019 05/15/2019 N ---	1,060,625.00 1,000,000.00 101.0310	03/14/2016 03/15/2016	Aaa AA+ ---	1,021,720.52 1,033,547.17	11,826.66 -11,410.52	1,010,310.00 1,022,136.66
UNITED STATES TREASURY 912828WG1 US GOV 2.250	04/30/2021 04/30/2021 N ---	1,040,195.31 1,000,000.00 99.5310	05/18/2016 05/19/2016	Aaa AA+ ---	1,025,346.50 1,034,794.01	9,447.51 -30,036.50	995,310.00 1,004,757.51
UNITED STATES TREASURY 912828B90 US GOV 2.000	02/28/2021 02/28/2021 N ---	513,808.60 500,000.00 98.8870	05/25/2016 05/26/2016	Aaa AA+ ---	508,554.86 509,424.42	869.57 -14,119.86	494,435.00 495,304.57
UNITED STATES TREASURY 912828S27 US GOV 1.125	06/30/2021 06/30/2021 N ---	1,003,085.94 1,000,000.00 95.9300	07/12/2016 07/13/2016	Aaa AA+ ---	1,002,038.00 1,004,866.04	2,828.04 -42,738.00	959,300.00 962,128.04
UNITED STATES TREASURY 912828WN6 US GOV 2.000	05/31/2021 05/31/2021 N ---	912,768.55 875,000.00 98.6990	07/28/2016 07/29/2016	Aaa AA+ ---	899,926.24 905,791.62	5,865.38 -36,309.99	863,616.25 869,481.63
UNITED STATES TREASURY 912828R77 US GOV 1.375	05/31/2021 05/31/2021 N ---	607,500.00 600,000.00 96.7890	08/05/2016 08/08/2016	Aaa AA+ ---	604,979.29 607,744.40	2,765.11 -24,245.29	580,734.00 583,499.11
UNITED STATES TREASURY 912828PC8 US GOV 2.625	11/15/2020 11/15/2020 N ---	1,059,023.44 1,000,000.00 100.6250	08/26/2016 08/29/2016	Aaa AA+ ---	1,037,082.87 1,047,017.26	9,934.39 -30,832.87	1,006,250.00 1,016,184.39

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Cape Coral, City of LT 1-5 (44760)

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 912828UL2 US GOV 1.375	01/31/2020 01/31/2020 N ---	1,010,859.38 1,000,000.00 98.4300	08/26/2016 08/29/2016	Aaa AA+ ---	1,005,870.97 1,008,149.97	2,279.01 -21,570.97	984,300.00 986,579.01
UNITED STATES TREASURY 912828N48 US GOV 1.750	12/31/2020 12/31/2020 N ---	1,202,034.18 1,175,000.00 98.3400	08/26/2016 08/29/2016	Aaa AA+ ---	1,192,298.30 1,197,467.32	5,169.03 -36,803.30	1,155,495.00 1,160,664.03
UNITED STATES TREASURY 912828D72 US GOV 2.000	08/31/2021 08/31/2021 N ---	439,327.15 425,000.00 98.4960	10/05/2016 10/07/2016	Aaa AA+ ---	435,079.54 435,818.67	739.13 -16,471.54	418,608.00 419,347.13
UNITED STATES TREASURY 912828F21 US GOV 2.125	09/30/2021 09/30/2021 N ---	321,273.83 310,000.00 98.8560	11/01/2016 11/02/2016	Aaa AA+ ---	318,108.61 318,126.61	18.00 -11,655.01	306,453.60 306,471.60
UNITED STATES TREASURY 912828T67 US GOV 1.250	10/31/2021 10/31/2021 N ---	741,533.21 750,000.00 95.8400	11/10/2016 11/14/2016	Aaa AA+ ---	743,829.49 747,765.96	3,936.46 -25,029.49	718,800.00 722,736.46
UNITED STATES TREASURY 912828F62 US GOV 1.500	10/31/2019 10/31/2019 N ---	1,725,875.97 1,725,000.00 98.8320	01/19/2017 01/20/2017	Aaa AA+ ---	1,725,509.65 1,736,374.29	10,864.64 -20,657.65	1,704,852.00 1,715,716.64
UNITED STATES TREASURY 912828TC4 US GOV 1.000	06/30/2019 06/30/2019 N ---	1,872,502.74 1,890,000.00 98.5200	01/19/2017 01/20/2017	Aaa AA+ ---	1,880,994.46 1,885,745.56	4,751.10 -18,966.46	1,862,028.00 1,866,779.10
UNITED STATES TREASURY 912828U65 US GOV 1.750	11/30/2021 11/30/2021 N ---	1,872,502.74 1,890,000.00 97.4530	01/19/2017 01/20/2017	Aaa AA+ ---	1,876,667.78 1,887,753.35	11,085.58 -34,806.08	1,841,861.70 1,852,947.28
UNITED STATES TREASURY 912828F96 US GOV 2.000	10/31/2021 10/31/2021 N ---	1,871,460.94 1,870,000.00 98.3910	01/19/2017 01/20/2017	Aaa AA+ ---	1,871,125.08 1,886,828.94	15,703.87 -31,213.38	1,839,911.70 1,855,615.57
UNITED STATES TREASURY 912828J84 US GOV 1.375	03/31/2020 03/31/2020 N ---	1,871,598.84 1,885,000.00 98.1950	01/19/2017 01/20/2017	Aaa AA+ ---	1,876,543.48 1,876,614.30	70.82 -25,567.73	1,850,975.75 1,851,046.57
UNITED STATES TREASURY 912828G95 US GOV 1.625	12/31/2019 12/31/2019 N ---	1,875,405.48 1,870,000.00 98.9060	01/19/2017 01/20/2017	Aaa AA+ ---	1,873,241.45 1,880,880.30	7,638.85 -23,699.25	1,849,542.20 1,857,181.05
UNITED STATES TREASURY 912828PX2 US GOV 3.625	02/15/2021 02/15/2021 N ---	1,874,345.71 1,750,000.00 103.4220	01/19/2017 01/20/2017	Aaa AA+ ---	1,838,782.06 1,846,667.94	7,885.88 -28,897.06	1,809,885.00 1,817,770.88
UNITED STATES TREASURY 912828X47 US GOV 1.875	04/30/2022 04/30/2022 N ---	623,242.19 625,000.00 97.5270	05/09/2017 05/11/2017	Aaa AA+ ---	623,546.15 628,466.73	4,920.58 -14,002.40	609,543.75 614,464.33
UNITED STATES TREASURY 912828SV3 US GOV 1.750	05/15/2022 05/15/2022 N ---	1,645,037.11 1,650,000.00 97.0550	06/28/2017 06/29/2017	Aaa AA+ ---	1,645,788.78 1,656,716.62	10,927.83 -44,381.28	1,601,407.50 1,612,335.33
UNITED STATES TREASURY 912828SF8 US GOV 2.000	02/15/2022 02/15/2022 N ---	1,869,583.99 1,850,000.00 98.2270	06/27/2017 06/30/2017	Aaa AA+ ---	1,866,522.09 1,871,121.54	4,599.45 -49,322.59	1,817,199.50 1,821,798.95
UNITED STATES TREASURY 912828XW5 US GOV 1.750	06/30/2022 06/30/2022 N ---	1,586,375.01 1,600,000.00 96.9180	07/10/2017 07/13/2017	Aaa AA+ ---	1,588,266.24 1,595,304.91	7,038.67 -37,578.24	1,550,688.00 1,557,726.67

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 912828L24 US GOV 1.875	08/31/2022 08/31/2022 N ---	1,253,125.00 1,250,000.00 97.2620	09/15/2017 09/19/2017	Aaa AA+ ---	1,252,805.03 1,254,843.08	2,038.04 -37,030.03	1,215,775.00 1,217,813.04
UNITED STATES TREASURY 912828J43 US GOV 1.750	02/28/2022 02/28/2022 N ---	1,270,417.97 1,275,000.00 97.2420	09/20/2017 09/22/2017	Aaa AA+ ---	1,270,947.01 1,272,887.23	1,940.22 -31,111.51	1,239,835.50 1,241,775.72
UNITED STATES TREASURY 912828XG0 US GOV 2.125	06/30/2022 06/30/2022 N ---	1,514,355.47 1,500,000.00 98.4100	10/02/2017 10/04/2017	Aaa AA+ ---	1,512,944.31 1,520,957.08	8,012.78 -36,794.31	1,476,150.00 1,484,162.78
UNITED STATES TREASURY 912828WR7 US GOV 2.125	06/30/2021 06/30/2021 N ---	785,050.78 775,000.00 99.0200	10/02/2017 10/04/2017	Aaa AA+ ---	783,776.04 787,915.98	4,139.93 -16,371.04	767,405.00 771,544.93
UNITED STATES TREASURY 912828M80 US GOV 2.000	11/30/2022 11/30/2022 N ---	1,166,600.58 1,175,000.00 97.6130	12/11/2017 12/13/2017	Aaa AA+ ---	1,167,085.63 1,174,962.01	7,876.37 -20,132.88	1,146,952.75 1,154,829.12
UNITED STATES TREASURY 9128282W9 US GOV 1.875	09/30/2022 09/30/2022 N ---	1,111,025.39 1,125,000.00 97.1760	12/11/2017 12/13/2017	Aaa AA+ ---	1,111,869.29 1,111,926.92	57.63 -18,639.29	1,093,230.00 1,093,287.63
UNITED STATES TREASURY 912828A75 US GOV 1.500	12/31/2018 12/31/2018 N ---	576,368.08 572,743.68 99.5660	01/12/2017 01/13/2017	Aaa AA+ ---	574,134.61 576,294.26	2,159.66 -3,876.63	570,257.97 572,417.63
UNITED STATES TREASURY 912828A75 US GOV 1.500	12/31/2018 12/31/2018 N ---	379,054.18 377,256.32 99.5660	01/19/2017 01/20/2017	Aaa AA+ ---	377,953.54 379,376.06	1,422.53 -2,334.51	375,619.03 377,041.55
UNITED STATES TREASURY 912828B33 US GOV 1.500	01/31/2019 01/31/2019 N ---	1,468,143.55 1,475,000.00 99.4920	07/29/2014 07/29/2014	Aaa AA+ ---	1,473,693.64 1,477,360.76	3,667.13 -6,186.64	1,467,507.00 1,471,174.13
UNITED STATES TREASURY 912828C65 US GOV 1.625	03/31/2019 03/31/2019 N ---	327,805.67 325,000.00 99.4960	11/12/2015 11/13/2015	Aaa AA+ ---	325,841.78 325,856.21	14.43 -2,479.78	323,362.00 323,376.43
---	09/30/2020	64,027,906.45	---	Aa1	63,855,253.17	271,941.15	62,709,984.27
---	12/05/2020	63,530,952.26	---	AA+	64,127,194.32	-1,145,268.90	62,981,925.42
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* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued.

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Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
31418AF29 FN MA1084	06/01/2032	770,877.98	6,827.65	0.00 -1,594.42	0.00	1,739.20	0.00	6,972.44	6,915.44 0.00
36177NXM7 G2 794283	03/20/2027	170,837.91	1,532.83	0.00 -1,112.13	0.00	-70.67	0.00	350.03	1,571.20 0.00
36202F3J3 G2 005301	02/20/2027	475,811.44	4,260.07	0.00 -1,726.41	0.00	-29.04	0.00	2,504.63	4,345.14 0.00
912828M80 UNITED STATES TREASURY	11/30/2022	1,175,000.00	5,810.44	0.00 0.00	400.50	0.00	0.00	6,210.94	0.00 0.00
9128282W9 UNITED STATES TREASURY	09/30/2022	1,125,000.00	5,215.18	0.00 0.00	696.78	0.00	0.00	5,911.95	0.00 10,546.88
912828L24 UNITED STATES TREASURY	08/31/2022	1,250,000.00	5,793.22	0.00 0.00	0.00	-148.74	0.00	5,644.48	11,718.75 0.00
912828XW5 UNITED STATES TREASURY	06/30/2022	1,600,000.00	6,961.33	0.00 0.00	659.06	0.00	0.00	7,620.39	14,000.00 0.00
912828XG0 UNITED STATES TREASURY	06/30/2022	1,500,000.00	7,924.72	0.00 0.00	0.00	-727.34	0.00	7,197.39	15,937.50 0.00
912828SV3 UNITED STATES TREASURY	05/15/2022	1,650,000.00	7,178.87	0.00 0.00	244.15	0.00	0.00	7,423.01	0.00 0.00
912828X47 UNITED STATES TREASURY	04/30/2022	625,000.00	2,913.50	0.00 0.00	84.88	0.00	0.00	2,998.39	0.00 0.00
912828J43 UNITED STATES TREASURY	02/28/2022	1,275,000.00	5,515.15	0.00 0.00	248.35	0.00	0.00	5,763.49	11,156.25 0.00
912828SF8 UNITED STATES TREASURY	02/15/2022	1,850,000.00	9,123.90	0.00 0.00	0.00	-1,013.86	0.00	8,110.04	18,500.00 0.00
912828U65 UNITED STATES TREASURY	11/30/2021	1,890,000.00	8,177.88	0.00 0.00	866.56	0.00	0.00	9,044.44	0.00 0.00
912828T67 UNITED STATES TREASURY	10/31/2021	750,000.00	2,330.80	0.00 0.00	416.23	0.00	0.00	2,747.03	0.00 0.00
912828F96 UNITED STATES TREASURY	10/31/2021	1,870,000.00	9,298.34	0.00 0.00	0.00	-75.16	0.00	9,223.18	0.00 0.00
912828F21 UNITED STATES TREASURY	09/30/2021	310,000.00	1,628.68	0.00 0.00	0.00	-557.92	0.00	1,070.76	0.00 3,293.75
912828D72 UNITED STATES TREASURY	08/31/2021	425,000.00	2,101.01	0.00 0.00	0.00	-712.68	0.00	1,388.33	4,250.00 0.00
912828S27 UNITED STATES TREASURY	06/30/2021	1,000,000.00	2,796.96	0.00 0.00	0.00	-153.32	0.00	2,643.64	5,625.00 0.00
912828WR7 UNITED STATES TREASURY	06/30/2021	775,000.00	4,094.45	0.00 0.00	0.00	-652.74	0.00	3,441.70	8,234.38 0.00
912828WN6 UNITED STATES TREASURY	05/31/2021	875,000.00	4,326.92	0.00 0.00	0.00	-1,912.72	0.00	2,414.20	0.00 0.00
912828R77 UNITED STATES TREASURY	05/31/2021	600,000.00	2,039.84	0.00 0.00	0.00	-381.93	0.00	1,657.91	0.00 0.00
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/06/2021	320,000.00	1,000.00	0.00 0.00	57.43	0.00	0.00	1,057.43	0.00 0.00
912828WG1 UNITED STATES TREASURY	04/30/2021	1,000,000.00	5,593.92	0.00 0.00	0.00	-1,997.46	0.00	3,596.46	0.00 0.00
912828B90 UNITED STATES TREASURY	02/28/2021	500,000.00	2,471.78	0.00 0.00	0.00	-709.73	0.00	1,762.04	5,000.00 0.00
912828PX2 UNITED STATES TREASURY	02/15/2021	1,750,000.00	15,643.18	0.00 0.00	0.00	-7,402.82	0.00	8,240.36	31,718.75 0.00
912828N48 UNITED STATES TREASURY	12/31/2020	1,175,000.00	5,112.22	0.00 0.00	0.00	-1,539.19	0.00	3,573.04	10,281.25 0.00
912828M98 UNITED STATES TREASURY	11/30/2020	500,000.00	2,008.93	0.00 0.00	155.08	0.00	0.00	2,164.01	0.00 0.00
912828PC8 UNITED STATES TREASURY	11/15/2020	1,000,000.00	6,526.24	0.00 0.00	0.00	-3,457.79	0.00	3,068.46	0.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	180,000.00	877.50	0.00 0.00	15.34	0.00	0.00	892.84	0.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,000,000.00	4,350.83	0.00 0.00	0.00	-376.26	0.00	3,974.56	0.00 0.00

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Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
912828L65 UNITED STATES TREASURY	09/30/2020	700,000.00	2,379.66	0.00 0.00	0.00	-4.21	0.00	2,375.45	0.00 4,812.50
912828VV9 UNITED STATES TREASURY	08/31/2020	950,000.00	4,989.90	0.00 0.00	0.00	-837.64	0.00	4,152.26	10,093.75 0.00
912828VP2 UNITED STATES TREASURY	07/31/2020	445,000.00	2,200.68	0.00 0.00	0.00	-397.32	0.00	1,803.36	4,450.00 0.00
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/22/2020	500,000.00	1,875.00	0.00 0.00	243.83	0.00	0.00	2,118.83	0.00 0.00
912828XE5 UNITED STATES TREASURY	05/31/2020	1,000,000.00	3,708.79	0.00 0.00	258.26	0.00	0.00	3,967.05	0.00 0.00
458140AZ3 INTEL CORP	05/11/2020	825,000.00	3,815.63	0.00 0.00	25.62	0.00	0.00	3,841.24	0.00 0.00
037833CS7 APPLE INC	05/11/2020	475,000.00	2,137.50	0.00 0.00	39.60	0.00	0.00	2,177.10	0.00 0.00
912828K58 UNITED STATES TREASURY	04/30/2020	1,000,000.00	3,418.51	0.00 0.00	923.41	0.00	0.00	4,341.92	0.00 0.00
912828J84 UNITED STATES TREASURY	03/31/2020	1,885,000.00	6,408.10	0.00 0.00	1,026.15	0.00	0.00	7,434.25	0.00 12,959.38
31398M6U5 FNA 10M3 A3	03/25/2020	147,528.26	1,746.41	0.00 -406.55	0.00	-748.88	0.00	590.98	1,782.47 0.00
912828J50 UNITED STATES TREASURY	02/29/2020	675,000.00	2,294.12	0.00 0.00	300.38	0.00	0.00	2,594.50	4,640.63 0.00
594918BV5 MICROSOFT CORP	02/06/2020	500,000.00	2,312.50	0.00 0.00	27.35	0.00	0.00	2,339.85	4,625.00 0.00
912828UL2 UNITED STATES TREASURY	01/31/2020	1,000,000.00	3,399.93	0.00 0.00	0.00	-783.32	0.00	2,616.61	6,875.00 0.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	01/27/2020	595,000.00	2,826.25	0.00 0.00	46.75	0.00	0.00	2,873.00	5,652.50 0.00
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/21/2020	500,000.00	2,031.25	0.00 0.00	0.00	-1.00	0.00	2,030.25	4,062.50 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP	01/10/2020	575,000.00	2,811.11	0.00 0.00	55.61	0.00	0.00	2,866.73	0.00 0.00
912828G95 UNITED STATES TREASURY	12/31/2019	1,870,000.00	7,554.90	0.00 0.00	0.00	-454.89	0.00	7,100.01	15,193.75 0.00
912828G61 UNITED STATES TREASURY	11/30/2019	800,000.00	2,967.03	0.00 0.00	360.28	0.00	0.00	3,327.32	0.00 0.00
037833DH0 APPLE INC	11/13/2019	1,290,000.00	5,805.00	0.00 0.00	77.51	0.00	0.00	5,882.51	0.00 0.00
02665WBZ3 AMERICAN HONDA FINANCE CORP	11/13/2019	775,000.00	3,875.00	0.00 0.00	53.11	0.00	0.00	3,928.11	0.00 0.00
912828F62 UNITED STATES TREASURY	10/31/2019	1,725,000.00	6,433.01	0.00 0.00	0.00	-79.07	0.00	6,353.94	0.00 0.00
931142DY6 WAL-MART STORES INC	10/09/2019	250,000.00	1,093.75	0.00 0.00	0.40	0.00	0.00	1,094.15	0.00 0.00
3137EADM8 FREDDIE MAC	10/02/2019	1,000,000.00	3,125.00	0.00 0.00	750.62	0.00	0.00	3,875.62	0.00 0.00
48125LRG9 JPMORGAN CHASE BANK NA	09/23/2019	275,000.00	1,134.38	0.00 0.00	23.13	0.00	0.00	1,157.50	2,268.75 0.00
375558BR3 GILEAD SCIENCES INC	09/20/2019	340,000.00	1,572.50	0.00 0.00	14.57	0.00	0.00	1,587.07	3,127.53 0.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/12/2019	500,000.00	2,187.50	0.00 0.00	0.00	-19.12	0.00	2,168.38	4,375.00 0.00
037833CZ1 APPLE INC	09/12/2019	735,000.00	2,756.25	0.00 0.00	77.52	0.00	0.00	2,833.77	5,512.50 0.00
084670BL1 BERKSHIRE HATHAWAY INC	08/14/2019	625,000.00	3,281.25	0.00 0.00	0.00	-612.13	0.00	2,669.12	6,562.50 0.00
594918BN3 MICROSOFT CORP	08/08/2019	180,000.00	495.00	0.00 0.00	15.27	0.00	0.00	510.27	990.00 0.00
3130A8Y72 FEDERAL HOME LOAN BANKS	08/05/2019	500,000.00	1,093.75	0.00 0.00	79.02	0.00	0.00	1,172.77	2,187.50 0.00

Income Detail Report Trade Date

Cape Coral, City of LT 1-5 (44760)

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Dated: 05/01/2018

Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
3137EADK2 FREDDIE MAC	08/01/2019	1,000,000.00	3,125.00	0.00 0.00	991.97	0.00	0.00	4,116.97	6,250.00 0.00
912828TC4 UNITED STATES TREASURY	06/30/2019	1,890,000.00	4,698.90	0.00 0.00	1,778.30	0.00	0.00	6,477.19	9,450.00 0.00
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/20/2019	1,000,000.00	4,375.00	0.00 0.00	0.00	-731.51	0.00	3,643.49	0.00 0.00
912828SX9 UNITED STATES TREASURY	05/31/2019	800,000.00	2,225.27	0.00 0.00	874.05	0.00	0.00	3,099.33	0.00 0.00
94988J5D5 WELLS FARGO BANK NA	05/24/2019	500,000.00	2,187.50	0.00 0.00	18.09	0.00	0.00	2,205.59	0.00 0.00
912828KQ2 UNITED STATES TREASURY	05/15/2019	1,000,000.00	7,769.34	0.00 0.00	0.00	-4,777.46	0.00	2,991.88	0.00 0.00
912828C65 UNITED STATES TREASURY	03/31/2019	325,000.00	1,305.73	0.00 0.00	0.00	-206.59	0.00	1,099.14	0.00 2,640.63
3137EACA5 FREDDIE MAC	03/27/2019	1,000,000.00	9,375.00	0.00 0.00	0.00	-6,170.81	0.00	3,204.19	18,750.00 0.00
037833CE8 APPLE INC	02/08/2019	390,000.00	1,511.25	0.00 0.00	36.67	0.00	0.00	1,547.92	3,022.50 0.00
912828B33 UNITED STATES TREASURY	01/31/2019	1,475,000.00	5,470.80	0.00 0.00	384.33	0.00	0.00	5,855.12	11,062.50 0.00
912828A75 UNITED STATES TREASURY	12/31/2018	377,256.32	1,478.47	0.00 -966.42	0.00	-242.32	0.00	269.73	4,125.00 0.00
912828A75 UNITED STATES TREASURY	12/31/2018	572,743.68	2,244.59	0.00 -1,664.22	0.00	-483.54	0.00	96.83	6,262.50 0.00
605581GK7 MISSISSIPPI ST	11/01/2018	400,000.00	1,433.00	0.00 0.00	0.00	0.00	0.00	1,433.00	0.00 0.00
31846V807 FIRST AMER:TRES OBLG;Y	03/31/2018	775,896.66	496.67	0.00 0.00	0.00	0.00	0.00	496.67	206.36 344.62
31381QQW9 FN 467669	03/01/2018	0.00	2,967.65	0.00 -2.67	0.00	-1,334.19	0.00	1,630.80	4,530.19 0.00
---	12/05/2020	63,530,952.26	291,830.18	0.00 -7,472.82	12,326.15	-38,064.16	0.00	258,619.35	295,312.09 34,597.76

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

Transactions Realized Gain Loss Report

Cape Coral, City of LT 1-5 (44760)

01/01/2018 - 03/31/2018

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Dated: 05/01/2018

* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	12/31/2017	---	0.00	0.00	54.31
912828TC4	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	9,450.00
912828A75	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	10,387.50
912828WR7	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	8,234.38
912828G95	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	15,193.75
912828XG0	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	15,937.50
912828N48	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	10,281.25
912828S27	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	5,625.00
912828XW5	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	14,000.00
31398M6U5	FN 10M3 A3	0.00	Coupon	01/01/2018	---	0.00	0.00	590.83
31398M6U5	FN 10M3 A3	-1,889.97	Principal Paydown	01/01/2018	---	-1,889.97	-81.50	1,889.97
31418AF29	FN MA1084	0.00	Coupon	01/01/2018	---	0.00	0.00	2,336.18
31418AF29	FN MA1084	-11,252.84	Principal Paydown	01/01/2018	---	-11,252.84	-598.01	11,252.84
36202F3J3	G2 005301	0.00	Coupon	01/01/2018	---	0.00	0.00	1,472.85
36202F3J3	G2 005301	-7,372.60	Principal Paydown	01/01/2018	---	-7,372.60	-440.00	7,372.60
31381QQW9	FN 467669	0.00	Coupon	01/01/2018	---	0.00	0.00	1,562.54
31381QQW9	FN 467669	-665.97	Principal Paydown	01/01/2018	---	-665.97	-1.89	665.97
36177NXM7	G2 794283	0.00	Coupon	01/01/2018	---	0.00	0.00	536.64
36177NXM7	G2 794283	-1,731.04	Principal Paydown	01/01/2018	---	-1,731.04	-147.42	1,731.04
31846V807	FIRST AMER:TRES OBLG;Y	89,109.38	Buy	01/02/2018	1.000	89,109.38	0.00	-89,109.38
31846V807	FIRST AMER:TRES OBLG;Y	54.31	Buy	01/03/2018	1.000	54.31	0.00	-54.31
89236TEJ0	TOYOTA MOTOR CREDIT CORP	575,000.00	Buy	01/11/2018	99.911	574,488.25	0.00	-574,488.25
912828A75	UNITED STATES TREASURY	-435,000.00	Sell	01/11/2018	99.680	-433,606.64	-2,630.64	433,804.91
31846V807	FIRST AMER:TRES OBLG;Y	-140,683.34	Sell	01/11/2018	1.000	-140,683.34	0.00	140,683.34
3135G0A78	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	01/21/2018	---	0.00	0.00	4,062.50
31846V807	FIRST AMER:TRES OBLG;Y	15,175.63	Buy	01/22/2018	1.000	15,175.63	0.00	-15,175.63
31846V807	FIRST AMER:TRES OBLG;Y	2,480.80	Buy	01/25/2018	1.000	2,480.80	0.00	-2,480.80
31846V807	FIRST AMER:TRES OBLG;Y	15,817.53	Buy	01/25/2018	1.000	15,817.53	0.00	-15,817.53
459200JN2	INTERNATIONAL BUSINESS MACHINES CORP	0.00	Coupon	01/27/2018	---	0.00	0.00	5,652.50
31846V807	FIRST AMER:TRES OBLG;Y	5,652.50	Buy	01/29/2018	1.000	5,652.50	0.00	-5,652.50
31846V807	FIRST AMER:TRES OBLG;Y	22,387.50	Buy	01/31/2018	1.000	22,387.50	0.00	-22,387.50
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	01/31/2018	---	0.00	0.00	54.25
912828UL2	UNITED STATES TREASURY	0.00	Coupon	01/31/2018	---	0.00	0.00	6,875.00
912828VP2	UNITED STATES TREASURY	0.00	Coupon	01/31/2018	---	0.00	0.00	4,450.00
912828B33	UNITED STATES TREASURY	0.00	Coupon	01/31/2018	---	0.00	0.00	11,062.50
31846V807	FIRST AMER:TRES OBLG;Y	6,250.00	Buy	02/01/2018	1.000	6,250.00	0.00	-6,250.00
31398M6U5	FNA 10M3 A3	0.00	Coupon	02/01/2018	---	0.00	0.00	574.58
31398M6U5	FNA 10M3 A3	-1,258.15	Principal Paydown	02/01/2018	---	-1,258.15	-52.12	1,258.15
31418AF29	FN MA1084	0.00	Coupon	02/01/2018	---	0.00	0.00	2,303.36
31418AF29	FN MA1084	-9,416.68	Principal Paydown	02/01/2018	---	-9,416.68	-498.73	9,416.68
3137EADK2	FREDDIE MAC	0.00	Coupon	02/01/2018	---	0.00	0.00	6,250.00
36202F3J3	G2 005301	0.00	Coupon	02/01/2018	---	0.00	0.00	1,451.35
36202F3J3	G2 005301	-10,426.46	Principal Paydown	02/01/2018	---	-10,426.46	-617.80	10,426.46
31381QQW9	FN 467669	0.00	Coupon	02/01/2018	---	0.00	0.00	1,560.33
31381QQW9	FN 467669	-668.78	Principal Paydown	02/01/2018	---	-668.78	-0.69	668.78
36177NXM7	G2 794283	0.00	Coupon	02/01/2018	---	0.00	0.00	531.59
36177NXM7	G2 794283	-9,815.55	Principal Paydown	02/01/2018	---	-9,815.55	-829.82	9,815.55
31846V807	FIRST AMER:TRES OBLG;Y	54.25	Buy	02/02/2018	1.000	54.25	0.00	-54.25
31846V807	FIRST AMER:TRES OBLG;Y	2,187.50	Buy	02/05/2018	1.000	2,187.50	0.00	-2,187.50

Transactions Realized Gain Loss Report

Cape Coral, City of LT 1-5 (44760)

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Dated: 05/01/2018

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
3130A8Y72	FEDERAL HOME LOAN BANKS	0.00	Coupon	02/05/2018	---	0.00	0.00	2,187.50
31846V807	FIRST AMER:TRES OBLG;Y	4,625.00	Buy	02/06/2018	1.000	4,625.00	0.00	-4,625.00
594918BV5	MICROSOFT CORP	0.00	Coupon	02/06/2018	---	0.00	0.00	4,625.00
31846V807	FIRST AMER:TRES OBLG;Y	4,012.50	Buy	02/08/2018	1.000	4,012.50	0.00	-4,012.50
594918BN3	MICROSOFT CORP	0.00	Coupon	02/08/2018	---	0.00	0.00	990.00
037833CE8	APPLE INC	0.00	Coupon	02/08/2018	---	0.00	0.00	3,022.50
31846V807	FIRST AMER:TRES OBLG;Y	6,562.50	Buy	02/14/2018	1.000	6,562.50	0.00	-6,562.50
084670BL1	BERKSHIRE HATHAWAY INC	0.00	Coupon	02/14/2018	---	0.00	0.00	6,562.50
31846V807	FIRST AMER:TRES OBLG;Y	50,218.75	Buy	02/15/2018	1.000	50,218.75	0.00	-50,218.75
912828PX2	UNITED STATES TREASURY	0.00	Coupon	02/15/2018	---	0.00	0.00	31,718.75
912828SF8	UNITED STATES TREASURY	0.00	Coupon	02/15/2018	---	0.00	0.00	18,500.00
31846V807	FIRST AMER:TRES OBLG;Y	22,224.95	Buy	02/20/2018	1.000	22,224.95	0.00	-22,224.95
31846V807	FIRST AMER:TRES OBLG;Y	1,832.73	Buy	02/26/2018	1.000	1,832.73	0.00	-1,832.73
31846V807	FIRST AMER:TRES OBLG;Y	13,949.15	Buy	02/26/2018	1.000	13,949.15	0.00	-13,949.15
31846V807	FIRST AMER:TRES OBLG;Y	46,859.38	Buy	02/28/2018	1.000	46,859.38	0.00	-46,859.38
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	02/28/2018	---	0.00	0.00	97.80
912828VV9	UNITED STATES TREASURY	0.00	Coupon	02/28/2018	---	0.00	0.00	10,093.75
912828B90	UNITED STATES TREASURY	0.00	Coupon	02/28/2018	---	0.00	0.00	5,000.00
912828D72	UNITED STATES TREASURY	0.00	Coupon	02/28/2018	---	0.00	0.00	4,250.00
912828J50	UNITED STATES TREASURY	0.00	Coupon	02/28/2018	---	0.00	0.00	4,640.63
912828J43	UNITED STATES TREASURY	0.00	Coupon	02/28/2018	---	0.00	0.00	11,156.25
912828L24	UNITED STATES TREASURY	0.00	Coupon	02/28/2018	---	0.00	0.00	11,718.75
31398M6U5	FNA 10M3 A3	0.00	Coupon	03/01/2018	---	0.00	0.00	617.06
31398M6U5	FNA 10M3 A3	-6,840.57	Principal Paydown	03/01/2018	---	-6,840.57	-272.94	6,840.57
31418AF29	FN MA1084	0.00	Coupon	03/01/2018	---	0.00	0.00	2,275.90
31418AF29	FN MA1084	-9,428.94	Principal Paydown	03/01/2018	---	-9,428.94	-497.67	9,428.94
36202F3J3	G2 005301	0.00	Coupon	03/01/2018	---	0.00	0.00	1,420.94
36202F3J3	G2 005301	-11,366.30	Principal Paydown	03/01/2018	---	-11,366.30	-668.61	11,366.30
31381QQW9	FN 467669	0.00	Coupon	03/01/2018	---	0.00	0.00	1,407.32
31381QQW9	FN 467669	0.00	Maturity	03/01/2018	100.000	0.00	0.00	0.00
31381QQW9	FN 467669	-469,978.89	Principal Paydown	03/01/2018	---	-469,978.80	-0.09	469,978.80
36177NXM7	G2 794283	0.00	Coupon	03/01/2018	---	0.00	0.00	502.97
36177NXM7	G2 794283	-1,607.47	Principal Paydown	03/01/2018	---	-1,607.47	-134.89	1,607.47
31846V807	FIRST AMER:TRES OBLG;Y	97.80	Buy	03/02/2018	1.000	97.80	0.00	-97.80
31846V807	FIRST AMER:TRES OBLG;Y	9,887.50	Buy	03/12/2018	1.000	9,887.50	0.00	-9,887.50
3135G0ZG1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	03/12/2018	---	0.00	0.00	4,375.00
037833CZ1	APPLE INC	0.00	Coupon	03/12/2018	---	0.00	0.00	5,512.50
31846V807	FIRST AMER:TRES OBLG;Y	18,025.21	Buy	03/20/2018	1.000	18,025.21	0.00	-18,025.21
375558BR3	GILEAD SCIENCES INC	0.00	Coupon	03/20/2018	---	0.00	0.00	3,127.53
31846V807	FIRST AMER:TRES OBLG;Y	2,268.75	Buy	03/23/2018	1.000	2,268.75	0.00	-2,268.75
48125LRG9	JPMORGAN CHASE BANK NA	0.00	Coupon	03/23/2018	---	0.00	0.00	2,268.75
31846V807	FIRST AMER:TRES OBLG;Y	478,843.75	Buy	03/26/2018	1.000	478,843.75	0.00	-478,843.75
31846V807	FIRST AMER:TRES OBLG;Y	11,704.84	Buy	03/26/2018	1.000	11,704.84	0.00	-11,704.84
31846V807	FIRST AMER:TRES OBLG;Y	18,750.00	Buy	03/27/2018	1.000	18,750.00	0.00	-18,750.00
3137EACA5	FREDDIE MAC	0.00	Coupon	03/27/2018	---	0.00	0.00	18,750.00
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	03/31/2018	---	0.00	0.00	344.62
912828C65	UNITED STATES TREASURY	0.00	Coupon	03/31/2018	---	0.00	0.00	2,640.63
912828F21	UNITED STATES TREASURY	0.00	Coupon	03/31/2018	---	0.00	0.00	3,293.75
912828J84	UNITED STATES TREASURY	0.00	Coupon	03/31/2018	---	0.00	0.00	12,959.38
912828L65	UNITED STATES TREASURY	0.00	Coupon	03/31/2018	---	0.00	0.00	4,812.50
912828W9	UNITED STATES TREASURY	0.00	Coupon	03/31/2018	---	0.00	0.00	10,546.88

Transactions Realized Gain Loss Report

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Dated: 05/01/2018

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
---	---	294,628.68	---	---	---	295,510.36	-7,472.82	34,597.76

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

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

Issuer Concentration with Yield GASB 40 Trade Date

Cape Coral, City of LT 1-5 (44760)

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Issuer Concentration

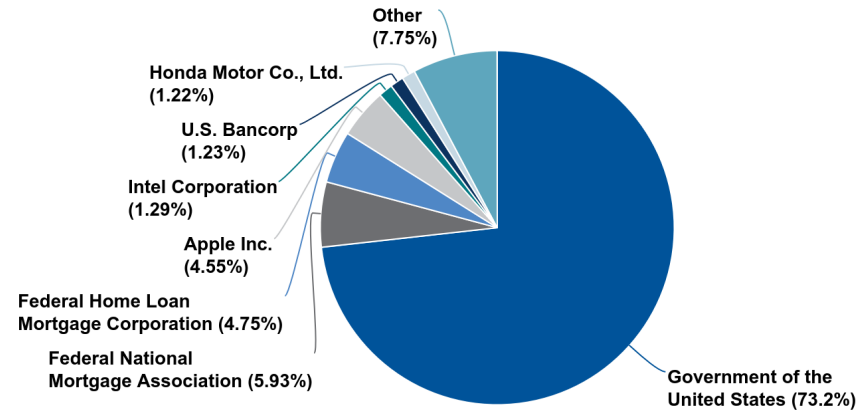


Chart calculated by: Market Value + Accrued

Apple Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
037833CS7	CORP	APPLE INC Apple Inc.	475,000.00	Fixed	N	2.043	1.835	2.587	05/11/2020 05/11/2020	3,325.00	474,656.46 477,981.46	467,357.25 470,682.25	0.745%
037833CZ1	CORP	APPLE INC Apple Inc.	735,000.00	Fixed	N	1.421	1.544	2.469	09/12/2019 09/12/2019	581.88	734,541.22 735,123.09	724,915.80 725,497.68	1.156%
037833DH0	CORP	APPLE INC Apple Inc.	1,290,000.00	Fixed	N	1.573	1.825	2.458	11/13/2019 11/13/2019	8,901.00	1,289,487.61 1,298,388.61	1,276,596.90 1,285,497.90	2.036%
037833CE8	CORP	APPLE INC Apple Inc.	390,000.00	Fixed	N	0.841	1.589	2.469	02/08/2019 02/08/2019	889.96	389,871.80 390,761.75	386,981.40 387,871.36	0.617%
---	CORP	APPLE INC Apple Inc.	2,890,000.00	Fixed	N	1.513	1.724	2.483	10/20/2019 10/20/2019	13,697.83	2,888,557.08 2,902,254.91	2,855,851.35 2,869,549.18	4.554%

Berkshire Hathaway Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
084670BL1	CORP	BERKSHIRE HATHAWAY INC Berkshire Hathaway Inc.	625,000.00	Fixed	N	1.341	1.691	2.346	08/14/2019 08/14/2019	1,713.54	628,453.06 630,166.60	622,925.00 624,638.54	0.993%
084670BL1	CORP	BERKSHIRE HATHAWAY INC Berkshire Hathaway Inc.	625,000.00	Fixed	N	1.341	1.691	2.346	08/14/2019 08/14/2019	1,713.54	628,453.06 630,166.60	622,925.00 624,638.54	0.993%

Federal Home Loan Mortgage Corporation

Issuer Concentration with Yield GASB 40 Trade Date

Cape Coral, City of LT 1-5 (44760)

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
3137EADM8	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	1,000,000.00	Fixed	N	1.470	1.563	2.268	10/02/2019 10/02/2019	6,215.28	995,366.35 1,001,581.63	985,010.00 991,225.28	1.571%
3137EADK2	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	1,000,000.00	Fixed	N	1.312	1.662	2.236	08/01/2019 08/01/2019	2,083.33	994,569.85 996,653.19	987,090.00 989,173.33	1.574%
3137EACA5	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	1,000,000.00	Fixed	N	0.972	1.221	2.205	03/27/2019 03/27/2019	416.67	1,024,722.92 1,025,139.59	1,015,070.00 1,015,486.67	1.619%
---	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	3,000,000.00	Fixed	N	1.249	1.480	2.236	07/09/2019 07/09/2019	8,715.28	3,014,659.13 3,023,374.40	2,987,170.00 2,995,885.28	4.763%

Federal National Mortgage Association

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
31418AF29	FNMA	FN MA1084 Federal National Mortgage Association	770,877.98	Fixed	N	3.906	2.212	2.954	01/04/2023 06/01/2032	2,248.39	813,588.95 815,837.35	787,644.58 789,892.97	1.256%
31398M6U5	FNMA	FNA 10M3 A3 Federal National Mortgage Association	147,528.26	Variable	N	1.017	2.293	2.443	04/19/2019 03/25/2020	532.58	153,164.99 153,697.57	150,464.08 150,996.65	0.240%
3135G0ZG1	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	500,000.00	Fixed	N	1.421	1.734	2.252	09/12/2019 09/12/2019	461.81	500,113.34 500,575.15	496,440.00 496,901.81	0.792%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	500,000.00	Fixed	N	1.764	1.624	2.284	01/21/2020 01/21/2020	1,579.86	500,007.44 501,587.30	494,190.00 495,769.86	0.788%
3135G0ZE6	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	1,000,000.00	Fixed	N	1.196	1.448	2.176	06/20/2019 06/20/2019	4,909.72	1,003,640.98 1,008,550.71	994,880.00 999,789.72	1.586%
3135G0D75	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	500,000.00	Fixed	N	2.164	1.706	2.397	06/22/2020 06/22/2020	2,062.50	497,763.13 499,825.63	490,325.00 492,387.50	0.782%
3135G0K69	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	320,000.00	Fixed	N	2.997	1.326	2.467	05/06/2021 05/06/2021	1,611.11	319,268.43 320,879.54	308,448.00 310,059.11	0.492%
---	---	--- Federal National Mortgage Association	3,738,406.24	---	N	2.144	1.730	2.429	08/09/2020 08/20/2022	13,405.97	3,787,547.27 3,800,953.24	3,722,391.65 3,735,797.62	5.936%

FHLBanks Office of Finance

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
3130A8Y72	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	500,000.00	Fixed	N	1.326	0.940	2.236	08/05/2019 08/05/2019	680.56	499,565.76 500,246.32	491,015.00 491,695.56	0.783%
3130A8Y72	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	500,000.00	Fixed	N	1.326	0.940	2.236	08/05/2019 08/05/2019	680.56	499,565.76 500,246.32	491,015.00 491,695.56	0.783%

Gilead Sciences, Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	340,000.00	Fixed	N	1.439	1.868	2.720	09/20/2019 09/20/2019	192.19	339,912.09 340,104.28	335,756.80 335,948.99	0.535%
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	340,000.00	Fixed	N	1.439	1.868	2.720	09/20/2019 09/20/2019	192.19	339,912.09 340,104.28	335,756.80 335,948.99	0.535%

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Government of the United States

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callable	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
912828SX9	US GOV	UNITED STATES TREASURY Government of the United States	800,000.00	Fixed	N	1.149	1.577	2.178	05/31/2019 05/31/2019	3,016.48	795,840.29 798,856.78	790,312.00 793,328.48	1.260%
912828G61	US GOV	UNITED STATES TREASURY Government of the United States	800,000.00	Fixed	N	1.630	1.688	2.254	11/30/2019 11/30/2019	4,021.98	797,536.98 801,558.96	790,160.00 794,181.98	1.260%
912828J50	US GOV	UNITED STATES TREASURY Government of the United States	675,000.00	Fixed	N	1.876	1.562	2.285	02/29/2020 02/29/2020	807.07	672,634.72 673,441.78	663,531.75 664,338.82	1.058%
912828XE5	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.108	1.609	2.327	05/31/2020 05/31/2020	5,027.47	997,696.47 1,002,723.95	982,580.00 987,607.47	1.567%
912828K58	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.028	1.763	2.322	04/30/2020 04/30/2020	5,773.48	992,108.97 997,882.45	980,820.00 986,593.48	1.564%
912828L65	US GOV	UNITED STATES TREASURY Government of the United States	700,000.00	Fixed	N	2.422	1.372	2.363	09/30/2020 09/30/2020	26.30	700,043.45 700,069.75	683,291.00 683,317.30	1.090%
912828WC0	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.491	1.591	2.368	10/31/2020 10/31/2020	7,348.07	1,003,996.06 1,011,344.13	984,570.00 991,918.07	1.570%
912828VP2	US GOV	UNITED STATES TREASURY Government of the United States	445,000.00	Fixed	N	2.264	1.623	2.336	07/31/2020 07/31/2020	1,475.14	448,826.65 450,301.78	441,609.10 443,084.24	0.704%
912828M98	US GOV	UNITED STATES TREASURY Government of the United States	500,000.00	Fixed	N	2.579	1.757	2.375	11/30/2020 11/30/2020	2,723.21	498,286.80 501,010.01	490,350.00 493,073.21	0.782%
912828VV9	US GOV	UNITED STATES TREASURY Government of the United States	950,000.00	Fixed	N	2.339	1.750	2.352	08/31/2020 08/31/2020	1,755.43	958,374.01 960,129.45	944,955.50 946,710.93	1.507%
912828KQ2	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.092	1.169	2.192	05/15/2019 05/15/2019	11,826.66	1,021,720.52 1,033,547.17	1,010,310.00 1,022,136.66	1.611%
912828WG1	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.935	1.406	2.408	04/30/2021 04/30/2021	9,447.51	1,025,346.50 1,034,794.01	995,310.00 1,004,757.51	1.587%
912828B90	US GOV	UNITED STATES TREASURY Government of the United States	500,000.00	Fixed	N	2.811	1.399	2.397	02/28/2021 02/28/2021	869.57	508,554.86 509,424.42	494,435.00 495,304.57	0.788%
912828S27	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	3.156	1.061	2.433	06/30/2021 06/30/2021	2,828.04	1,002,038.00 1,004,866.04	959,300.00 962,128.04	1.530%
912828WN6	US GOV	UNITED STATES TREASURY Government of the United States	875,000.00	Fixed	N	3.030	1.082	2.428	05/31/2021 05/31/2021	5,865.38	899,926.24 905,791.62	863,616.25 869,481.63	1.377%
912828R77	US GOV	UNITED STATES TREASURY Government of the United States	600,000.00	Fixed	N	3.061	1.107	2.433	05/31/2021 05/31/2021	2,765.11	604,979.29 607,744.40	580,734.00 583,499.11	0.926%
912828PC8	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.502	1.184	2.378	11/15/2020 11/15/2020	9,934.39	1,037,082.87 1,047,017.26	1,006,250.00 1,016,184.39	1.605%
912828UL2	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.799	1.051	2.250	01/31/2020 01/31/2020	2,279.01	1,005,870.97 1,008,149.97	984,300.00 986,579.01	1.570%
912828N48	US GOV	UNITED STATES TREASURY Government of the United States	1,175,000.00	Fixed	N	2.658	1.204	2.376	12/31/2020 12/31/2020	5,169.03	1,192,298.30 1,197,467.32	1,155,495.00 1,160,664.03	1.843%
912828D72	US GOV	UNITED STATES TREASURY Government of the United States	425,000.00	Fixed	N	3.275	1.287	2.461	08/31/2021 08/31/2021	739.13	435,079.54 435,818.67	418,608.00 419,347.13	0.668%
912828F21	US GOV	UNITED STATES TREASURY Government of the United States	310,000.00	Fixed	N	3.317	1.357	2.468	09/30/2021 09/30/2021	18.00	318,108.61 318,126.61	306,453.60 306,471.60	0.489%
912828T67	US GOV	UNITED STATES TREASURY Government of the United States	750,000.00	Fixed	N	3.455	1.487	2.469	10/31/2021 10/31/2021	3,936.46	743,829.49 747,765.96	718,800.00 722,736.46	1.146%
912828F62	US GOV	UNITED STATES TREASURY Government of the United States	1,725,000.00	Fixed	N	1.546	1.481	2.254	10/31/2019 10/31/2019	10,864.64	1,725,509.65 1,736,374.29	1,704,852.00 1,715,716.64	2.719%
912828TC4	US GOV	UNITED STATES TREASURY Government of the United States	1,890,000.00	Fixed	N	1.233	1.386	2.202	06/30/2019 06/30/2019	4,751.10	1,880,994.46 1,885,745.56	1,862,028.00 1,866,779.10	2.969%
912828U65	US GOV	UNITED STATES TREASURY Government of the United States	1,890,000.00	Fixed	N	3.505	1.950	2.480	11/30/2021 11/30/2021	11,085.58	1,876,667.78 1,887,753.35	1,841,861.70 1,852,947.28	2.937%
912828F96	US GOV	UNITED STATES TREASURY Government of the United States	1,870,000.00	Fixed	N	3.406	1.983	2.471	10/31/2021 10/31/2021	15,703.87	1,871,125.08 1,886,828.94	1,839,911.70 1,855,615.57	2.934%
912828J84	US GOV	UNITED STATES TREASURY Government of the United States	1,885,000.00	Fixed	N	1.946	1.604	2.302	03/31/2020 03/31/2020	70.82	1,876,543.48 1,876,614.30	1,850,975.75 1,851,046.57	2.952%
912828G95	US GOV	UNITED STATES TREASURY Government of the United States	1,870,000.00	Fixed	N	1.711	1.524	2.264	12/31/2019 12/31/2019	7,638.85	1,873,241.45 1,880,880.30	1,849,542.20 1,857,181.05	2.949%
912828PX2	US GOV	UNITED STATES TREASURY Government of the United States	1,750,000.00	Fixed	N	2.721	1.806	2.388	02/15/2021 02/15/2021	7,885.88	1,838,782.06 1,846,667.94	1,809,885.00 1,817,770.88	2.886%

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912828X47	US GOV	UNITED STATES TREASURY Government of the United States	625,000.00	Fixed	N	3.871	1.935	2.516	04/30/2022 04/30/2022	4,920.58	623,546.15 628,466.73	609,543.75 614,464.33	0.972%
912828SV3	US GOV	UNITED STATES TREASURY Government of the United States	1,650,000.00	Fixed	N	3.922	1.815	2.505	05/15/2022 05/15/2022	10,927.83	1,645,788.78 1,656,716.62	1,601,407.50 1,612,335.33	2.554%
912828SF8	US GOV	UNITED STATES TREASURY Government of the United States	1,850,000.00	Fixed	N	3.698	1.761	2.482	02/15/2022 02/15/2022	4,599.45	1,866,522.09 1,871,121.54	1,817,199.50 1,821,798.95	2.898%
912828XW5	US GOV	UNITED STATES TREASURY Government of the United States	1,600,000.00	Fixed	N	4.047	1.931	2.518	06/30/2022 06/30/2022	7,038.67	1,588,266.24 1,595,304.91	1,550,688.00 1,557,726.67	2.473%
912828L24	US GOV	UNITED STATES TREASURY Government of the United States	1,250,000.00	Fixed	N	4.199	1.822	2.534	08/31/2022 08/31/2022	2,038.04	1,252,805.03 1,254,843.08	1,215,775.00 1,217,813.04	1.939%
912828J43	US GOV	UNITED STATES TREASURY Government of the United States	1,275,000.00	Fixed	N	3.750	1.835	2.493	02/28/2022 02/28/2022	1,940.22	1,270,947.01 1,272,887.23	1,239,835.50 1,241,775.72	1.977%
912828XG0	US GOV	UNITED STATES TREASURY Government of the United States	1,500,000.00	Fixed	N	4.017	1.913	2.521	06/30/2022 06/30/2022	8,012.78	1,512,944.31 1,520,957.08	1,476,150.00 1,484,162.78	2.354%
912828WR7	US GOV	UNITED STATES TREASURY Government of the United States	775,000.00	Fixed	N	3.107	1.765	2.440	06/30/2021 06/30/2021	4,139.93	783,776.04 787,915.98	767,405.00 771,544.93	1.224%
912828M80	US GOV	UNITED STATES TREASURY Government of the United States	1,175,000.00	Fixed	N	4.394	2.153	2.545	11/30/2022 11/30/2022	7,876.37	1,167,085.63 1,174,962.01	1,146,952.75 1,154,829.12	1.829%
912828W9	US GOV	UNITED STATES TREASURY Government of the United States	1,125,000.00	Fixed	N	4.241	2.149	2.543	09/30/2022 09/30/2022	57.63	1,111,869.29 1,111,926.92	1,093,230.00 1,093,287.63	1.743%
912828A75	US GOV	UNITED STATES TREASURY Government of the United States	572,743.68	Fixed	N	0.743	1.173	2.082	12/31/2018 12/31/2018	2,159.66	574,134.61 576,294.26	570,257.97 572,417.63	0.909%
912828A75	US GOV	UNITED STATES TREASURY Government of the United States	377,256.32	Fixed	N	0.743	1.251	2.082	12/31/2018 12/31/2018	1,422.53	377,953.54 379,376.06	375,619.03 377,041.55	0.599%
912828B33	US GOV	UNITED STATES TREASURY Government of the United States	1,475,000.00	Fixed	N	0.827	1.607	2.112	01/31/2019 01/31/2019	3,667.13	1,473,693.64 1,477,360.76	1,467,507.00 1,471,174.13	2.340%
912828C65	US GOV	UNITED STATES TREASURY Government of the United States	325,000.00	Fixed	N	0.980	1.363	2.136	03/31/2019 03/31/2019	14.43	325,841.78 325,856.21	323,362.00 323,376.43	0.516%
36202F3J3	GNMA	G2 005301 Government of the United States	475,811.44	Fixed	N	3.052	1.651	2.603	08/26/2021 02/20/2027	1,387.78	504,192.89 505,580.68	488,696.41 490,084.20	0.779%
36177NXM7	GNMA	G2 794283 Government of the United States	170,837.91	Fixed	N	3.008	0.898	3.015	08/07/2021 03/20/2027	498.28	185,324.89 185,823.17	173,188.64 173,686.92	0.276%
---	---	--- Government of the United States	46,606,649.35	Fixed	N	2.703	1.616	2.380	01/25/2021 02/24/2021	206,354.96	46,867,735.47 47,074,090.43	45,921,665.61 46,128,020.56	73.229%

Honda Motor Co., Ltd.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
02665WBZ3	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	775,000.00	Fixed	N	1.569	2.029	2.627	11/13/2019 11/13/2019	5,812.50	774,646.26 780,458.76	767,335.25 773,147.75	1.224%
02665WBZ3	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	775,000.00	Fixed	N	1.569	2.029	2.627	11/13/2019 11/13/2019	5,812.50	774,646.26 780,458.76	767,335.25 773,147.75	1.224%

Intel Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
458140AZ3	CORP	INTEL CORP Intel Corporation	825,000.00	Fixed	N	2.041	1.863	2.617	05/11/2020 05/11/2020	5,935.42	824,777.68 830,713.10	812,064.00 817,999.42	1.295%
458140AZ3	CORP	INTEL CORP Intel Corporation	825,000.00	Fixed	N	2.041	1.863	2.617	05/11/2020 05/11/2020	5,935.42	824,777.68 830,713.10	812,064.00 817,999.42	1.295%

International Business Machines Corporation

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	595,000.00	Fixed	N	1.774	1.933	2.612	01/27/2020 01/27/2020	2,009.78	594,649.04 596,658.82	587,491.10 589,500.88	0.937%
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	595,000.00	Fixed	N	1.774	1.933	2.612	01/27/2020 01/27/2020	2,009.78	594,649.04 596,658.82	587,491.10 589,500.88	0.937%

Johnson & Johnson

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	180,000.00	Fixed	N	2.505	1.987	2.618	11/10/2020 11/10/2020	1,374.75	179,831.61 181,206.36	177,067.80 178,442.55	0.282%
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	180,000.00	Fixed	N	2.505	1.987	2.618	11/10/2020 11/10/2020	1,374.75	179,831.61 181,206.36	177,067.80 178,442.55	0.282%

JPMorgan Chase & Co.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	275,000.00	Fixed	Y	1.453	1.685	2.601	09/23/2019 09/23/2019	100.83	274,860.28 274,961.11	271,224.25 271,325.08	0.433%
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	275,000.00	Fixed	Y	1.453	1.685	2.601	09/23/2019 09/23/2019	100.83	274,860.28 274,961.11	271,224.25 271,325.08	0.433%

Microsoft Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
594918BN3	CORP	MICROSOFT CORP Microsoft Corporation	180,000.00	Fixed	N	1.332	1.135	2.358	08/08/2019 08/08/2019	291.50	179,915.42 180,206.92	176,995.80 177,287.30	0.282%
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	500,000.00	Fixed	N	1.801	1.873	2.404	02/06/2020 02/06/2020	1,413.19	499,791.17 501,204.36	495,015.00 496,428.19	0.789%
---	CORP	MICROSOFT CORP Microsoft Corporation	680,000.00	Fixed	N	1.677	1.678	2.392	12/20/2019 12/20/2019	1,704.69	679,706.58 681,411.28	672,010.80 673,715.49	1.072%

Mississippi, State of

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
605581GK7	MUNI	MISSISSIPPI ST Mississippi, State of	400,000.00	Fixed	N	0.577	1.433	2.058	11/01/2018 11/01/2018	2,388.33	400,000.00 402,388.33	398,548.00 400,936.33	0.636%
605581GK7	MUNI	MISSISSIPPI ST Mississippi, State of	400,000.00	Fixed	N	0.577	1.433	2.058	11/01/2018 11/01/2018	2,388.33	400,000.00 402,388.33	398,548.00 400,936.33	0.636%

Toyota Motor Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
89236TEJ0	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	575,000.00	Fixed	N	1.722	2.246	2.710	01/10/2020 01/10/2020	2,811.11	574,543.86 577,354.98	569,928.50 572,739.61	0.909%
89236TEJ0	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	575,000.00	Fixed	N	1.722	2.246	2.710	01/10/2020 01/10/2020	2,811.11	574,543.86 577,354.98	569,928.50 572,739.61	0.909%

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U.S. Bancorp

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
31846V807	MMFUND	FIRST AMER:TRES OBLG;Y U.S. Bancorp	775,896.66	Fixed	N	0.000	1.250	1.250	03/31/2018 03/31/2018	0.00	775,896.66 775,896.66	775,896.66 775,896.66	1.237%
31846V807	MMFUND	FIRST AMER:TRES OBLG;Y U.S. Bancorp	775,896.66	Fixed	N	0.000	1.250	1.250	03/31/2018 03/31/2018	0.00	775,896.66 775,896.66	775,896.66 775,896.66	1.237%

Walmart Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
931142DY6	CORP	WAL-MART STORES INC Walmart Inc.	250,000.00	Fixed	N	1.481	1.751	2.472	10/09/2019 10/09/2019	1,956.60	249,995.73 251,952.32	247,312.50 249,269.10	0.394%
931142DY6	CORP	WAL-MART STORES INC Walmart Inc.	250,000.00	Fixed	N	1.481	1.751	2.472	10/09/2019 10/09/2019	1,956.60	249,995.73 251,952.32	247,312.50 249,269.10	0.394%

Wells Fargo & Company

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
94988J5D5	CORP	WELLS FARGO BANK NA Wells Fargo & Company	500,000.00	Fixed	N	1.121	1.765	2.757	05/24/2019 05/24/2019	3,086.81	499,915.61 503,002.41	494,330.00 497,416.81	0.788%
94988J5D5	CORP	WELLS FARGO BANK NA Wells Fargo & Company	500,000.00	Fixed	N	1.121	1.765	2.757	05/24/2019 05/24/2019	3,086.81	499,915.61 503,002.41	494,330.00 497,416.81	0.788%

Summary

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
---	---	---	63,530,952.26	---	---	2.394	1.633	2.382	09/30/2020 12/05/2020	271,941.15	63,855,253.17 64,127,194.32	62,709,984.27 62,981,925.42	100.000%

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

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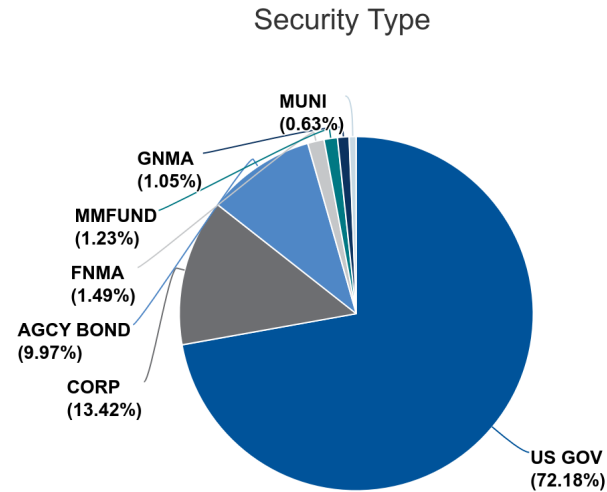


Chart calculated by: Market Value + Accrued

AGCY BOND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.789%	Fixed	N	1.421	AA+ Aaa	500,000.00	09/12/2019 09/12/2019	1.734 2.252	461.81	500,355.00	500,113.34 500,575.15	496,440.00 496,901.81
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.787%	Fixed	N	1.764	AA+ Aaa	500,000.00	01/21/2020 01/21/2020	1.624 2.284	1,579.86	500,015.00	500,007.44 501,587.30	494,190.00 495,769.86
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	1.587%	Fixed	N	1.196	AA+ Aaa	1,000,000.00	06/20/2019 06/20/2019	1.448 2.176	4,909.72	1,011,840.00	1,003,640.98 1,008,550.71	994,880.00 999,789.72
3137EADM8 FREDDIE MAC AGCY BOND	1.574%	Fixed	N	1.470	AA+ Aaa	1,000,000.00	10/02/2019 10/02/2019	1.563 2.268	6,215.28	986,930.00	995,366.35 1,001,581.63	985,010.00 991,225.28
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.782%	Fixed	N	2.164	AA+ Aaa	500,000.00	06/22/2020 06/22/2020	1.706 2.397	2,062.50	495,310.00	497,763.13 499,825.63	490,325.00 492,387.50
3130A8Y72 FEDERAL HOME LOAN BANKS AGCY BOND	0.781%	Fixed	N	1.326	AA+ Aaa	500,000.00	08/05/2019 08/05/2019	0.940 2.236	680.56	499,040.00	499,565.76 500,246.32	491,015.00 491,695.56
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.492%	Fixed	N	2.997	AA+ Aaa	320,000.00	05/06/2021 05/06/2021	1.326 2.467	1,611.11	318,918.40	319,268.43 320,879.54	308,448.00 310,059.11

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Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3137EACA5 FREDDIE MAC AGCY BOND	1.612%	Fixed	N	0.972	AA+ Aaa	1,000,000.00	03/27/2019 03/27/2019	1.221 2.205	416.67	1,075,088.00	1,024,722.92 1,025,139.59	1,015,070.00 1,015,486.67
3137EADK2 FREDDIE MAC AGCY BOND	1.571%	Fixed	N	1.312	AA+ WR	1,000,000.00	08/01/2019 08/01/2019	1.662 2.236	2,083.33	983,530.00	994,569.85 996,653.19	987,090.00 989,173.33
--- AGCY BOND	9.975%	Fixed	N	1.459	AA+ Aaa	6,320,000.00	09/27/2019 09/27/2019	1.474 2.255	20,020.83	6,371,026.40	6,335,018.21 6,355,039.05	6,262,468.00 6,282,488.83

CORP

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
594918BN3 MICROSOFT CORP CORP	0.281%	Fixed	N	1.332	AAA Aaa	180,000.00	08/08/2019 08/08/2019	1.135 2.358	291.50	179,814.60	179,915.42 180,206.92	176,995.80 177,287.30
594918BV5 MICROSOFT CORP CORP	0.788%	Fixed	N	1.801	AAA Aaa	500,000.00	02/06/2020 02/06/2020	1.873 2.404	1,413.19	499,665.00	499,791.17 501,204.36	495,015.00 496,428.19
478160CH5 JOHNSON & JOHNSON CORP	0.283%	Fixed	N	2.505	AAA Aaa	180,000.00	11/10/2020 11/10/2020	1.987 2.618	1,374.75	179,807.40	179,831.61 181,206.36	177,067.80 178,442.55
037833CS7 APPLE INC CORP	0.747%	Fixed	N	2.043	AA+ Aa1	475,000.00	05/11/2020 05/11/2020	1.835 2.587	3,325.00	474,515.50	474,656.46 477,981.46	467,357.25 470,682.25
037833CZ1 APPLE INC CORP	1.152%	Fixed	N	1.421	AA+ Aa1	735,000.00	09/12/2019 09/12/2019	1.544 2.469	581.88	734,367.90	734,541.22 735,123.09	724,915.80 725,497.68
037833DH0 APPLE INC CORP	2.041%	Fixed	N	1.573	AA+ Aa1	1,290,000.00	11/13/2019 11/13/2019	1.825 2.458	8,901.00	1,289,367.90	1,289,487.61 1,298,388.61	1,276,596.90 1,285,497.90
037833CE8 APPLE INC CORP	0.616%	Fixed	N	0.841	AA+ Aa1	390,000.00	02/08/2019 02/08/2019	1.589 2.469	889.96	389,703.60	389,871.80 390,761.75	386,981.40 387,871.36
94988J5D5 WELLS FARGO BANK NA CORP	0.790%	Fixed	N	1.121	A+ Aa2	500,000.00	05/24/2019 05/24/2019	1.765 2.757	3,086.81	499,785.00	499,915.61 503,002.41	494,330.00 497,416.81
084670BL1 BERKSHIRE HATHAWAY INC CORP	0.992%	Fixed	N	1.341	AA Aa2	625,000.00	08/14/2019 08/14/2019	1.691 2.346	1,713.54	630,906.25	628,453.06 630,166.60	622,925.00 624,638.54
931142DY6 WAL-MART STORES INC CORP	0.396%	Fixed	N	1.481	AA Aa2	250,000.00	10/09/2019 10/09/2019	1.751 2.472	1,956.60	249,995.00	249,995.73 251,952.32	247,312.50 249,269.10
48125LRG9 JPMORGAN CHASE BANK NA CORP	0.431%	Fixed	Y	1.453	A+ Aa3	275,000.00	09/23/2019 09/23/2019	1.685 2.601	100.83	274,719.50	274,860.28 274,961.11	271,224.25 271,325.08
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.909%	Fixed	N	1.722	AA- Aa3	575,000.00	01/10/2020 01/10/2020	2.246 2.710	2,811.11	574,488.25	574,543.86 577,354.98	569,928.50 572,739.61
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.936%	Fixed	N	1.774	A+ A1	595,000.00	01/27/2020 01/27/2020	1.933 2.612	2,009.78	594,428.80	594,649.04 596,658.82	587,491.10 589,500.88
458140AZ3 INTEL CORP CORP	1.299%	Fixed	N	2.041	A+ A1	825,000.00	05/11/2020 05/11/2020	1.863 2.617	5,935.42	824,686.50	824,777.68 830,713.10	812,064.00 817,999.42
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	1.228%	Fixed	N	1.569	A+ A2	775,000.00	11/13/2019 11/13/2019	2.029 2.627	5,812.50	774,566.00	774,646.26 780,458.76	767,335.25 773,147.75

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375558BR3 GILEAD SCIENCES INC CORP	0.533%	Fixed	N	1.439	A A3	340,000.00	09/20/2019 09/20/2019	1.868 2.720	192.19	339,881.00	339,912.09 340,104.28	335,756.80 335,948.99
--- CORP	13.422%	Fixed	---	1.594	AA- Aa3	8,510,000.00	11/20/2019 11/20/2019	1.822 2.548	40,396.06	8,510,698.20	8,509,848.89 8,550,244.94	8,413,297.35 8,453,693.41

FNMA

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
31418AF29 FN MA1084 FNMA	1.254%	Fixed	N	3.906	AA+ Aaa	770,877.98	01/04/2023 06/01/2032	2.212 2.954	2,248.39	821,587.30	813,588.95 815,837.35	787,644.58 789,892.97
31398M6U5 FNA 10M3 A3 FNMA	0.240%	Variable	N	1.017	AA+ Aaa	147,528.26	04/19/2019 03/25/2020	2.293 2.443	532.58	160,114.27	153,164.99 153,697.57	150,464.08 150,996.65
--- FNMA	1.494%	---	N	3.443	AA+ Aaa	918,406.24	05/31/2022 06/18/2030	2.225 2.872	2,780.97	981,701.57	966,753.94 969,534.92	938,108.65 940,889.62

GNMA

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
36202F3J3 G2 005301 GNMA	0.778%	Fixed	N	3.052	AA+ Aaa	475,811.44	08/26/2021 02/20/2027	1.651 2.603	1,387.78	508,523.47	504,192.89 505,580.68	488,696.41 490,084.20
36177NXM7 G2 794283 GNMA	0.276%	Fixed	N	3.008	AA+ Aaa	170,837.91	08/07/2021 03/20/2027	0.898 3.015	498.28	182,049.15	185,324.89 185,823.17	173,188.64 173,686.92
--- GNMA	1.054%	Fixed	N	3.040	AA+ Aaa	646,649.35	08/21/2021 02/27/2027	1.449 2.711	1,886.06	690,572.62	689,517.79 691,403.85	661,885.06 663,771.12

MMFUND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	1.232%	Fixed	N	0.000	AAA Aaa	775,896.66	03/31/2018 03/31/2018	1.250 1.250	0.00	775,896.66	775,896.66 775,896.66	775,896.66 775,896.66
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	1.232%	Fixed	N	0.000	AAA Aaa	775,896.66	03/31/2018 03/31/2018	1.250 1.250	0.00	775,896.66	775,896.66 775,896.66	775,896.66 775,896.66

MUNI

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
605581GK7 MISSISSIPPI ST MUNI	0.637%	Fixed	N	0.577	AA Aa2	400,000.00	11/01/2018 11/01/2018	1.433 2.058	2,388.33	400,000.00	400,000.00 402,388.33	398,548.00 400,936.33

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605581GK7 MISSISSIPPI ST MUNI	0.637%	Fixed	N	0.577	AA Aa2	400,000.00	11/01/2018 11/01/2018	1.433 2.058	2,388.33	400,000.00	400,000.00 402,388.33	398,548.00 400,936.33

US GOV

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828SX9 UNITED STATES TREASURY US GOV	1.260%	Fixed	N	1.149	AA+ Aaa	800,000.00	05/31/2019 05/31/2019	1.577 2.178	3,016.48	784,437.50	795,840.29 798,856.78	790,312.00 793,328.48
912828G61 UNITED STATES TREASURY US GOV	1.261%	Fixed	N	1.630	AA+ Aaa	800,000.00	11/30/2019 11/30/2019	1.688 2.254	4,021.98	792,843.75	797,536.98 801,558.96	790,160.00 794,181.98
912828J50 UNITED STATES TREASURY US GOV	1.055%	Fixed	N	1.876	AA+ Aaa	675,000.00	02/29/2020 02/29/2020	1.562 2.285	807.07	669,014.65	672,634.72 673,441.78	663,531.75 664,338.82
912828XE5 UNITED STATES TREASURY US GOV	1.568%	Fixed	N	2.108	AA+ Aaa	1,000,000.00	05/31/2020 05/31/2020	1.609 2.327	5,027.47	994,804.69	997,696.47 1,002,723.95	982,580.00 987,607.47
912828K58 UNITED STATES TREASURY US GOV	1.566%	Fixed	N	2.028	AA+ Aaa	1,000,000.00	04/30/2020 04/30/2020	1.763 2.322	5,773.48	981,875.00	992,108.97 997,882.45	980,820.00 986,593.48
912828L65 UNITED STATES TREASURY US GOV	1.085%	Fixed	N	2.422	AA+ Aaa	700,000.00	09/30/2020 09/30/2020	1.372 2.363	26.30	700,082.03	700,043.45 700,069.75	683,291.00 683,317.30
912828WC0 UNITED STATES TREASURY US GOV	1.575%	Fixed	N	2.491	AA+ Aaa	1,000,000.00	10/31/2020 10/31/2020	1.591 2.368	7,348.07	1,007,578.12	1,003,996.06 1,011,344.13	984,570.00 991,918.07
912828VP2 UNITED STATES TREASURY US GOV	0.704%	Fixed	N	2.264	AA+ Aaa	445,000.00	07/31/2020 07/31/2020	1.623 2.336	1,475.14	452,613.68	448,826.65 450,301.78	441,609.10 443,084.24
912828M98 UNITED STATES TREASURY US GOV	0.783%	Fixed	N	2.579	AA+ Aaa	500,000.00	11/30/2020 11/30/2020	1.757 2.375	2,723.21	496,855.47	498,286.80 501,010.01	490,350.00 493,073.21
912828VV9 UNITED STATES TREASURY US GOV	1.503%	Fixed	N	2.339	AA+ Aaa	950,000.00	08/31/2020 08/31/2020	1.750 2.352	1,755.43	965,994.14	958,374.01 960,129.45	944,955.50 946,710.93
912828KQ2 UNITED STATES TREASURY US GOV	1.623%	Fixed	N	1.092	AA+ Aaa	1,000,000.00	05/15/2019 05/15/2019	1.169 2.192	11,826.66	1,060,625.00	1,021,720.52 1,033,547.17	1,010,310.00 1,022,136.66
912828WG1 UNITED STATES TREASURY US GOV	1.595%	Fixed	N	2.935	AA+ Aaa	1,000,000.00	04/30/2021 04/30/2021	1.406 2.408	9,447.51	1,040,195.31	1,025,346.50 1,034,794.01	995,310.00 1,004,757.51
912828B90 UNITED STATES TREASURY US GOV	0.786%	Fixed	N	2.811	AA+ Aaa	500,000.00	02/28/2021 02/28/2021	1.399 2.397	869.57	513,808.60	508,554.86 509,424.42	494,435.00 495,304.57
912828S27 UNITED STATES TREASURY US GOV	1.528%	Fixed	N	3.156	AA+ Aaa	1,000,000.00	06/30/2021 06/30/2021	1.061 2.433	2,828.04	1,003,085.94	1,002,038.00 1,004,866.04	959,300.00 962,128.04
912828WN6 UNITED STATES TREASURY US GOV	1.381%	Fixed	N	3.030	AA+ Aaa	875,000.00	05/31/2021 05/31/2021	1.082 2.428	5,865.38	912,768.55	899,926.24 905,791.62	863,616.25 869,481.63
912828R77 UNITED STATES TREASURY US GOV	0.926%	Fixed	N	3.061	AA+ Aaa	600,000.00	05/31/2021 05/31/2021	1.107 2.433	2,765.11	607,500.00	604,979.29 607,744.40	580,734.00 583,499.11
912828PC8 UNITED STATES TREASURY US GOV	1.613%	Fixed	N	2.502	AA+ Aaa	1,000,000.00	11/15/2020 11/15/2020	1.184 2.378	9,934.39	1,059,023.44	1,037,082.87 1,047,017.26	1,006,250.00 1,016,184.39

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Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828UL2 UNITED STATES TREASURY US GOV	1.566%	Fixed	N	1.799	AA+ Aaa	1,000,000.00	01/31/2020 01/31/2020	1.051 2.250	2,279.01	1,010,859.38	1,005,870.97 1,008,149.97	984,300.00 986,579.01
912828N48 UNITED STATES TREASURY US GOV	1.843%	Fixed	N	2.658	AA+ Aaa	1,175,000.00	12/31/2020 12/31/2020	1.204 2.376	5,169.03	1,202,034.18	1,192,298.30 1,197,467.32	1,155,495.00 1,160,664.03
912828D72 UNITED STATES TREASURY US GOV	0.666%	Fixed	N	3.275	AA+ Aaa	425,000.00	08/31/2021 08/31/2021	1.287 2.461	739.13	439,327.15	435,079.54 435,818.67	418,608.00 419,347.13
912828F21 UNITED STATES TREASURY US GOV	0.487%	Fixed	N	3.317	AA+ Aaa	310,000.00	09/30/2021 09/30/2021	1.357 2.468	18.00	321,273.83	318,108.61 318,126.61	306,453.60 306,471.60
912828T67 UNITED STATES TREASURY US GOV	1.148%	Fixed	N	3.455	AA+ Aaa	750,000.00	10/31/2021 10/31/2021	1.487 2.469	3,936.46	741,533.21	743,829.49 747,765.96	718,800.00 722,736.46
912828F62 UNITED STATES TREASURY US GOV	2.724%	Fixed	N	1.546	AA+ Aaa	1,725,000.00	10/31/2019 10/31/2019	1.481 2.254	10,864.64	1,725,875.97	1,725,509.65 1,736,374.29	1,704,852.00 1,715,716.64
912828TC4 UNITED STATES TREASURY US GOV	2.964%	Fixed	N	1.233	AA+ Aaa	1,890,000.00	06/30/2019 06/30/2019	1.386 2.202	4,751.10	1,872,502.74	1,880,994.46 1,885,745.56	1,862,028.00 1,866,779.10
912828U65 UNITED STATES TREASURY US GOV	2.942%	Fixed	N	3.505	AA+ Aaa	1,890,000.00	11/30/2021 11/30/2021	1.950 2.480	11,085.58	1,872,502.74	1,876,667.78 1,887,753.35	1,841,861.70 1,852,947.28
912828F96 UNITED STATES TREASURY US GOV	2.946%	Fixed	N	3.406	AA+ Aaa	1,870,000.00	10/31/2021 10/31/2021	1.983 2.471	15,703.87	1,871,460.94	1,871,125.08 1,886,828.94	1,839,911.70 1,855,615.57
912828J84 UNITED STATES TREASURY US GOV	2.939%	Fixed	N	1.946	AA+ Aaa	1,885,000.00	03/31/2020 03/31/2020	1.604 2.302	70.82	1,871,598.84	1,876,543.48 1,876,614.30	1,850,975.75 1,851,046.57
912828G95 UNITED STATES TREASURY US GOV	2.949%	Fixed	N	1.711	AA+ Aaa	1,870,000.00	12/31/2019 12/31/2019	1.524 2.264	7,638.85	1,875,405.48	1,873,241.45 1,880,880.30	1,849,542.20 1,857,181.05
912828PX2 UNITED STATES TREASURY US GOV	2.886%	Fixed	N	2.721	AA+ Aaa	1,750,000.00	02/15/2021 02/15/2021	1.806 2.388	7,885.88	1,874,345.71	1,838,782.06 1,846,667.94	1,809,885.00 1,817,770.88
912828X47 UNITED STATES TREASURY US GOV	0.976%	Fixed	N	3.871	AA+ Aaa	625,000.00	04/30/2022 04/30/2022	1.935 2.516	4,920.58	623,242.19	623,546.15 628,466.73	609,543.75 614,464.33
912828SV3 UNITED STATES TREASURY US GOV	2.560%	Fixed	N	3.922	AA+ Aaa	1,650,000.00	05/15/2022 05/15/2022	1.815 2.505	10,927.83	1,645,037.11	1,645,788.78 1,656,716.62	1,601,407.50 1,612,335.33
912828SF8 UNITED STATES TREASURY US GOV	2.893%	Fixed	N	3.698	AA+ Aaa	1,850,000.00	02/15/2022 02/15/2022	1.761 2.482	4,599.45	1,869,583.99	1,866,522.09 1,871,121.54	1,817,199.50 1,821,798.95
912828XW5 UNITED STATES TREASURY US GOV	2.473%	Fixed	N	4.047	AA+ Aaa	1,600,000.00	06/30/2022 06/30/2022	1.931 2.518	7,038.67	1,586,375.01	1,588,266.24 1,595,304.91	1,550,688.00 1,557,726.67
912828L24 UNITED STATES TREASURY US GOV	1.934%	Fixed	N	4.199	AA+ Aaa	1,250,000.00	08/31/2022 08/31/2022	1.822 2.534	2,038.04	1,253,125.00	1,252,805.03 1,254,843.08	1,215,775.00 1,217,813.04
912828J43 UNITED STATES TREASURY US GOV	1.972%	Fixed	N	3.750	AA+ Aaa	1,275,000.00	02/28/2022 02/28/2022	1.835 2.493	1,940.22	1,270,417.97	1,270,947.01 1,272,887.23	1,239,835.50 1,241,775.72
912828XG0 UNITED STATES TREASURY US GOV	2.356%	Fixed	N	4.017	AA+ Aaa	1,500,000.00	06/30/2022 06/30/2022	1.913 2.521	8,012.78	1,514,355.47	1,512,944.31 1,520,957.08	1,476,150.00 1,484,162.78
912828WR7 UNITED STATES TREASURY US GOV	1.225%	Fixed	N	3.107	AA+ Aaa	775,000.00	06/30/2021 06/30/2021	1.765 2.440	4,139.93	785,050.78	783,776.04 787,915.98	767,405.00 771,544.93
912828M80 UNITED STATES TREASURY US GOV	1.834%	Fixed	N	4.394	AA+ Aaa	1,175,000.00	11/30/2022 11/30/2022	2.153 2.545	7,876.37	1,166,600.58	1,167,085.63 1,174,962.01	1,146,952.75 1,154,829.12

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Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
9128282W9 UNITED STATES TREASURY US GOV	1.736%	Fixed	N	4.241	AA+ Aaa	1,125,000.00	09/30/2022 09/30/2022	2.149 2.543	57.63	1,111,025.39	1,111,869.29 1,111,926.92	1,093,230.00 1,093,287.63
912828A75 UNITED STATES TREASURY US GOV	0.909%	Fixed	N	0.743	AA+ Aaa	572,743.68	12/31/2018 12/31/2018	1.173 2.082	2,159.66	576,368.08	574,134.61 576,294.26	570,257.97 572,417.63
912828A75 UNITED STATES TREASURY US GOV	0.599%	Fixed	N	0.743	AA+ Aaa	377,256.32	12/31/2018 12/31/2018	1.251 2.082	1,422.53	379,054.18	377,953.54 379,376.06	375,619.03 377,041.55
912828B33 UNITED STATES TREASURY US GOV	2.336%	Fixed	N	0.827	AA+ Aaa	1,475,000.00	01/31/2019 01/31/2019	1.607 2.112	3,667.13	1,468,143.55	1,473,693.64 1,477,360.76	1,467,507.00 1,471,174.13
912828C65 UNITED STATES TREASURY US GOV	0.513%	Fixed	N	0.980	AA+ Aaa	325,000.00	03/31/2019 03/31/2019	1.363 2.136	14.43	327,805.67	325,841.78 325,856.21	323,362.00 323,376.43
--- UNITED STATES TREASURY US GOV	72.186%	Fixed	N	2.698	AA+ Aaa	45,960,000.00	01/22/2021 01/22/2021	1.618 2.376	204,468.90	46,298,011.00	46,178,217.68 46,382,686.58	45,259,780.55 45,464,249.45

Summary

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
---	100.000%	---	---	2.394	AA+ Aa1	63,530,952.26	09/30/2020 12/05/2020	1.633 2.382	271,941.15	64,027,906.45	63,855,253.17 64,127,194.32	62,709,984.27 62,981,925.42

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

Portfolio Activity Summary

Cape Coral, City of LT 1-5 (44760)

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Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	206.36	0.00	849,032.21	0.00	-140,683.34	0.00	0.00	0.00	0.00	67,547.79 775,896.66	67,547.79 775,896.66
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	89,163.68 34,597.76	89,163.68 34,597.76
36202F3J3 G2 005301 GNMA	4,345.14	0.00	0.00	0.00	0.00	0.00	0.00	-29,165.36	-1,726.41	539,693.95 508,523.47	522,514.64 488,696.41
31418AF29 FN MA1084 FNMA	6,915.44	0.00	0.00	0.00	0.00	0.00	0.00	-30,098.46	-1,594.42	853,665.68 821,587.30	833,407.98 787,644.58
36177NXM7 G2 794283 GNMA	1,571.20	0.00	0.00	0.00	0.00	0.00	0.00	-13,154.06	-1,112.13	196,066.43 182,049.15	188,819.91 173,188.64
912828B33 UNITED STATES TREASURY US GOV	11,062.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,468,143.55 1,468,143.55	1,469,586.75 1,467,507.00
912828SX9 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	784,437.50 784,437.50	792,000.00 790,312.00
912828G61 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	792,843.75 792,843.75	794,216.00 790,160.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	4,375.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	500,355.00 500,355.00	498,585.00 496,440.00
912828J50 UNITED STATES TREASURY US GOV	4,640.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	669,014.65 669,014.65	667,379.25 663,531.75
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	4,062.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	500,015.00 500,015.00	496,725.00 494,190.00
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,011,840.00 1,011,840.00	998,340.00 994,880.00
3137EADM8 FREDDIE MAC AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	986,930.00 986,930.00	988,090.00 985,010.00
912828XE5 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	994,804.69 994,804.69	990,160.00 982,580.00
912828K58 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	981,875.00 981,875.00	987,620.00 980,820.00
3137EADK2 FREDDIE MAC AGCY BOND	6,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	983,530.00 983,530.00	990,220.00 987,090.00
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	495,310.00 495,310.00	494,070.00 490,325.00
912828L65 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	700,082.03 700,082.03	689,339.00 683,291.00
912828WC0 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,007,578.12 1,007,578.12	994,340.00 984,570.00
912828VP2 UNITED STATES TREASURY US GOV	4,450.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	452,613.68 452,613.68	445,729.80 441,609.10

Portfolio Activity Summary

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Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed	Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
912828C65 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	327,805.67 327,805.67	324,047.75 323,362.00
31398M6U5 FNA 10M3 A3 FNMA	1,782.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-9,988.69	-406.55	170,955.12 160,114.27	162,388.95 150,464.08
912828M98 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	496,855.47 496,855.47	494,980.00 490,350.00
912828VV9 UNITED STATES TREASURY US GOV	10,093.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	965,994.14 965,994.14	954,379.50 944,955.50
3137EACA5 FREDDIE MAC AGCY BOND	18,750.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,075,088.00 1,075,088.00	1,023,380.00 1,015,070.00
912828KQ2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,060,625.00 1,060,625.00	1,017,110.00 1,010,310.00
912828WG1 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,040,195.31 1,040,195.31	1,006,640.00 995,310.00
94988J5D5 WELLS FARGO BANK NA CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	499,785.00 499,785.00	497,220.00 494,330.00
912828B90 UNITED STATES TREASURY US GOV	5,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	513,808.60 513,808.60	499,705.00 494,435.00
912828S27 UNITED STATES TREASURY US GOV	5,625.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,003,085.94 1,003,085.94	968,440.00 959,300.00
912828WN6 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	912,768.55 912,768.55	873,495.00 863,616.25
594918BN3 MICROSOFT CORP CORP	990.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	179,814.60 179,814.60	177,593.40 176,995.80
3130A8Y72 FEDERAL HOME LOAN BANKS AGCY BOND	2,187.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	499,040.00 499,040.00	491,870.00 491,015.00
912828R77 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	607,500.00 607,500.00	586,500.00 580,734.00
912828PC8 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,059,023.44 1,059,023.44	1,018,050.00 1,006,250.00
912828UL2 UNITED STATES TREASURY US GOV	6,875.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,010,859.38 1,010,859.38	989,410.00 984,300.00
912828N48 UNITED STATES TREASURY US GOV	10,281.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,202,034.18 1,202,034.18	1,166,833.75 1,155,495.00
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	318,918.40 318,918.40	311,248.00 308,448.00
48125LRG9 JPMORGAN CHASE BANK NA CORP	2,268.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	274,719.50 274,719.50	272,679.00 271,224.25
912828D72 UNITED STATES TREASURY US GOV	4,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	439,327.15 439,327.15	423,606.00 418,608.00
912828F21 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	321,273.83 321,273.83	310,195.30 306,453.60

Portfolio Activity Summary

Cape Coral, City of LT 1-5 (44760)

01/01/2018 - 03/31/2018

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Dated: 05/01/2018

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed	Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
912828T67 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	741,533.21 741,533.21	726,562.50 718,800.00
912828F62 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,725,875.97 1,725,875.97	1,713,149.25 1,704,852.00
912828TC4 UNITED STATES TREASURY US GOV	9,450.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,872,502.74 1,872,502.74	1,866,450.60 1,862,028.00
912828U65 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,872,502.74 1,872,502.74	1,863,653.40 1,841,861.70
912828F96 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,871,460.94 1,871,460.94	1,861,959.00 1,839,911.70
912828J84 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,871,598.84 1,871,598.84	1,862,907.80 1,850,975.75
912828G95 UNITED STATES TREASURY US GOV	15,193.75	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,875,405.48 1,875,405.48	1,860,219.90 1,849,542.20
912828PX2 UNITED STATES TREASURY US GOV	31,718.75	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,874,345.71 1,874,345.71	1,835,172.50 1,809,885.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	5,652.50	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	594,428.80 594,428.80	592,274.90 587,491.10
594918BV5 MICROSOFT CORP CORP	4,625.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	499,665.00 499,665.00	498,520.00 495,015.00
037833CE8 APPLE INC CORP	3,022.50	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	389,703.60 389,703.60	388,728.60 386,981.40
31381QQW9 FN 467669 FNMA	4,530.19	0.00	0.00	0.00	0.00		0.00	0.00	-471,313.55	-2.67	502,022.67 0.00	471,803.80 0.00
084670BL1 BERKSHIRE HATHAWAY INC CORP	6,562.50	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	630,906.25 630,906.25	625,300.00 622,925.00
458140AZ3 INTEL CORP CORP	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	824,686.50 824,686.50	821,213.25 812,064.00
037833CS7 APPLE INC CORP	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	474,515.50 474,515.50	470,976.75 467,357.25
912828X47 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	623,242.19 623,242.19	617,531.25 609,543.75
912828SV3 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,645,037.11 1,645,037.11	1,623,451.50 1,601,407.50
912828SF8 UNITED STATES TREASURY US GOV	18,500.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,869,583.99 1,869,583.99	1,841,175.50 1,817,199.50
912828XW5 UNITED STATES TREASURY US GOV	14,000.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,586,375.01 1,586,375.01	1,571,056.00 1,550,688.00
037833CZ1 APPLE INC CORP	5,512.50	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	734,367.90 734,367.90	728,870.10 724,915.80
375558BR3 GILEAD SCIENCES INC CORP	3,127.53	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	339,881.00 339,881.00	338,589.00 335,756.80

Portfolio Activity Summary

Cape Coral, City of LT 1-5 (44760)

01/01/2018 - 03/31/2018

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Dated: 05/01/2018

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
912828L24 UNITED STATES TREASURY US GOV	11,718.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,253,125.00 1,253,125.00	1,232,425.00 1,215,775.00
912828J43 UNITED STATES TREASURY US GOV	11,156.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,270,417.97 1,270,417.97	1,255,479.75 1,239,835.50
912828XG0 UNITED STATES TREASURY US GOV	15,937.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,514,355.47 1,514,355.47	1,497,240.00 1,476,150.00
912828WR7 UNITED STATES TREASURY US GOV	8,234.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	785,050.78 785,050.78	776,511.25 767,405.00
931142DY6 WAL-MART STORES INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	249,995.00 249,995.00	249,112.50 247,312.50
605581GK7 MISSISSIPPI ST MUNI	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	400,000.00 400,000.00	398,592.00 398,548.00
478160CH5 JOHNSON & JOHNSON CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	179,807.40 179,807.40	179,148.60 177,067.80
037833DH0 APPLE INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,289,367.90 1,289,367.90	1,285,356.00 1,276,596.90
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	774,566.00 774,566.00	772,349.50 767,335.25
912828M80 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,166,600.58 1,166,600.58	1,164,307.50 1,146,952.75
9128282W9 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,111,025.39 1,111,025.39	1,108,698.75 1,093,230.00
912828A75 UNITED STATES TREASURY US GOV	6,262.50	0.00	0.00	0.00	-261,416.28	-119.53	0.00	0.00	-1,664.22	840,283.99 576,368.08	832,361.40 570,257.97
912828A75 UNITED STATES TREASURY US GOV	4,125.00	0.00	0.00	0.00	-172,190.36	-78.74	0.00	0.00	-966.42	552,621.10 379,054.18	548,262.00 375,619.03
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.00	0.00	574,488.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00 574,488.25	0.00 569,928.50
---	295,312.09	0.00	1,423,520.46	0.00	-574,289.98	-198.27	0.00	-553,720.12	-7,472.82	63,861,845.50 64,062,504.21	63,047,036.31 62,744,582.03

* Weighted by: Ending Market Value + Accrued.

Disclaimer

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Dated: 05/01/2018

Additional Disclosure:

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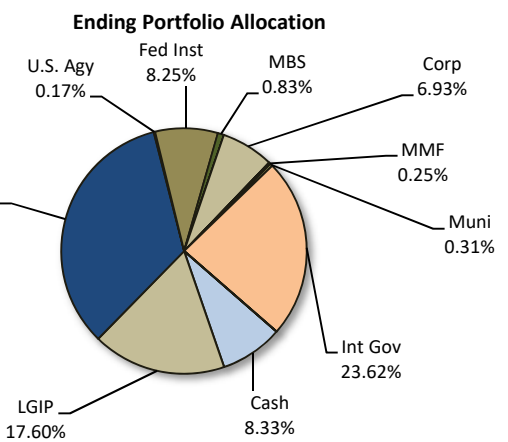
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Public Trust Advisors
717 17th St. Suite 1850
Denver, CO 80202

Asset Allocation as of March 31, 2018

Security Distribution ⁽¹⁾	March 31, 2018 Ending Balance	Portfolio Allocation	Issuer Description ⁽¹⁾	Sec. Desc.	March 31, 2018 Ending Balance	Portfolio Allocation	Permitted by Policy ⁽²⁾	Compliant
Cash	\$ 32,026,340.14	8.33%	FLCLASS ⁽²⁾	Int Gov	\$ 69,563,346.32	18.08%	25.00%	YES
LGIP	67,722,667.23	17.60%	FL SAFE ⁽²⁾	Int Gov	21,307,120.74	5.54%	25.00%	YES
U.S. Treasury Notes	129,663,983.78	33.71%	FL PRIME (SBA) ⁽²⁾	LGIP	67,722,667.23	17.60%	25.00%	YES
U.S. Agency Notes	663,771.12	0.17%	MMF - Fidelity Prime	MMF	954,860.17	0.25%	10.00%	YES
FNMA	11,227,073.47	2.92%	Capital Bank Local Account	Cash	4,656,922.13	1.21%	100.00%	YES
FHLMC	19,615,008.51	5.10%	BankUnited Local Account	Cash	15,082,293.84	3.92%	100.00%	YES
FFCB	-	0.00%	5/3 Bank Account LIBOR ⁽²⁾	Cash	-	0.00%	100.00%	YES
FHLB	4,101,020.99	1.07%	Bank of America Local Account ⁽²⁾	Cash	12,287,124.17	3.19%	100.00%	YES
Fed Instrumentality Subtotal	\$ 34,943,102.97	9.08%	U.S. Treasury Notes	UST	129,663,983.78	33.71%	100.00%	YES
Asset Backed Securities	-	0.00%	U.S. Agency Notes	US Agy	-	0.00%	25.00%	YES
Commercial Paper	-	0.00%	FNMA	GSE	9,675,358.13	2.52%	25.00%	YES
Corporate Notes	26,652,524.82	6.93%	FHLMC	GSE	18,639,953.26	4.85%	25.00%	YES
Bankers Acceptances	-	0.00%	FFCB	GSE	-	0.00%	25.00%	YES
Money Market Funds	954,860.17	0.25%	FHLB	GSE	4,101,020.99	1.07%	25.00%	YES
Municipal Bonds	1,202,809.00	0.31%	American Honda Finance	Corp	2,374,311.80	0.62%	5.00%	YES
Intergovernmental Funds	90,870,467.06	23.62%	Apple Inc.	Corp	8,837,024.05	2.30%	5.00%	YES
Certificates of Deposit	-	0.00%	Berkshire Hathaway Inc	Corp	1,875,914.47	0.49%	5.00%	YES
Total Portfolio Market Value	\$ 384,700,526.29	100.00%	Exxon Mobil Corp	Corp	995,973.33	0.26%	5.00%	YES
 <p>Ending Portfolio Allocation</p> <ul style="list-style-type: none"> U.S. Tsy 33.71% U.S. Agy 0.17% Fed Inst 8.25% MBS 0.83% Corp 6.93% MMF 0.25% Muni 0.31% Int Gov 23.62% Cash 8.33% LGIP 17.60% 			Gilead Sciences	Corp	1,032,549.12	0.27%	5.00%	YES
			IBM Corp	Corp	1,852,717.04	0.48%	5.00%	YES
			Intel Corp	Corp	2,528,361.83	0.66%	5.00%	YES
			Johnson & Johnson	Corp	535,327.65	0.14%	5.00%	YES
			JP Morgan Chase	Corp	769,576.60	0.20%	5.00%	YES
			Microsoft Corp	Corp	2,016,221.84	0.52%	5.00%	YES
			Proctor and Gamble	Corp	298,957.00	0.08%	5.00%	YES
			Toyota Motor Credit	Corp	1,768,022.28	0.46%	5.00%	YES
			Wal-Mart Stores Inc	Corp	772,734.20	0.20%	5.00%	YES
			Wells Fargo Bank NA	Corp	994,833.61	0.26%	5.00%	YES
			FHLMC MBS	MBS	975,055.25	0.25%	5.00%	YES
			FNMA MBS	MBS	1,551,715.34	0.40%	5.00%	YES
			GNMA MBS	MBS	663,771.12	0.17%	5.00%	YES
			State of Mississippi	Muni	1,202,809.00	0.31%	5.00%	YES
			Total Portfolio Market Value		\$ 384,700,526.29	100.00%		

(1) Mortgage backed securities included in security description and listed separately in issuer description. Public Trust managed assets represent market value plus accrued interest.

(2) External assets not managed by Public Trust. Information provided by City staff. Asset allocation limits defined in the City's investment policy.