

Quarterly Investment Report for Period Ended September 30, 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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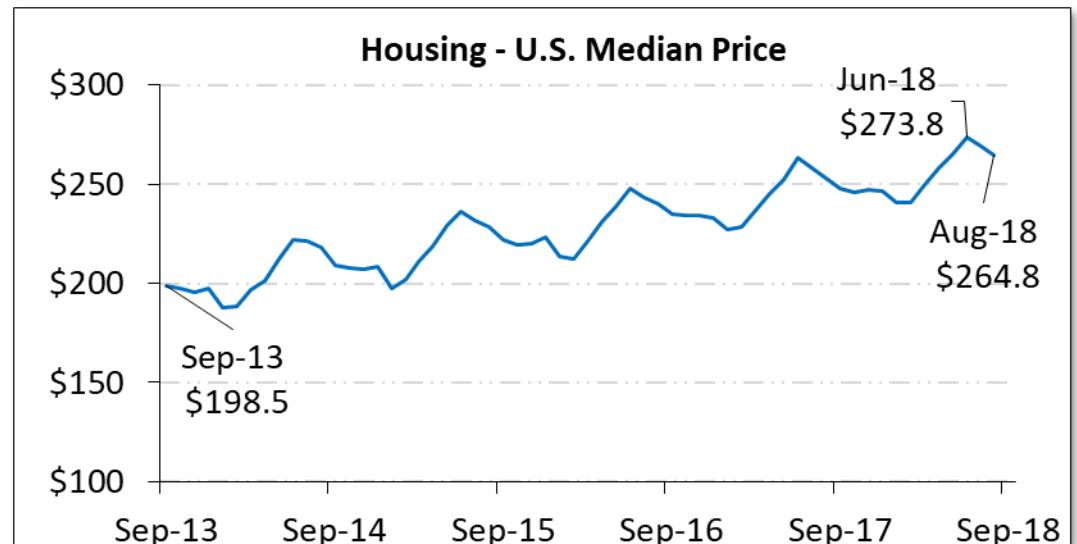


Economic Update and Yield Curve Analysis

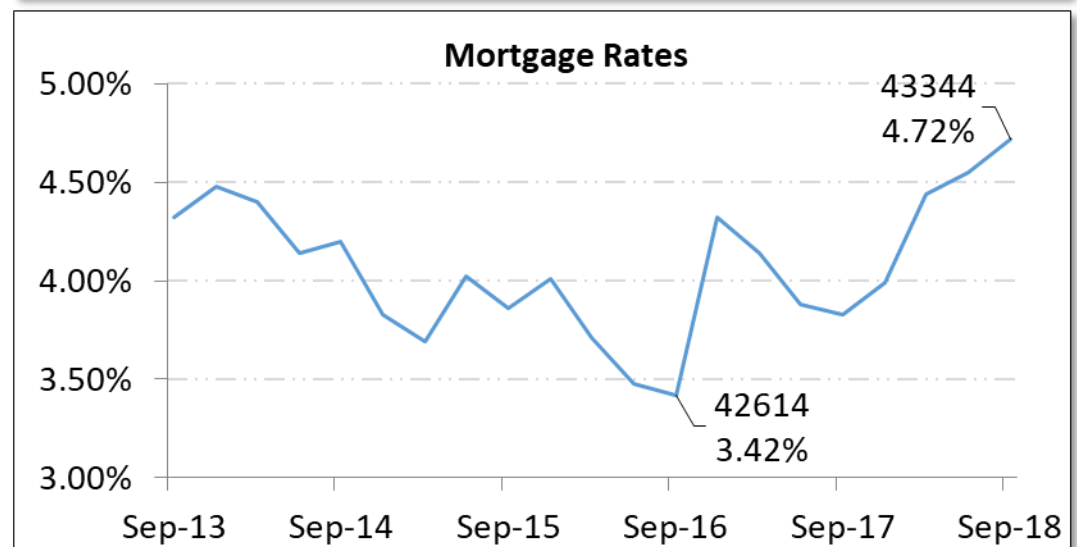
September 2018

Housing

- Housing prices continue the upward trend into the second half of 2018. The U.S. median home price was 4.6% higher year over year through August.



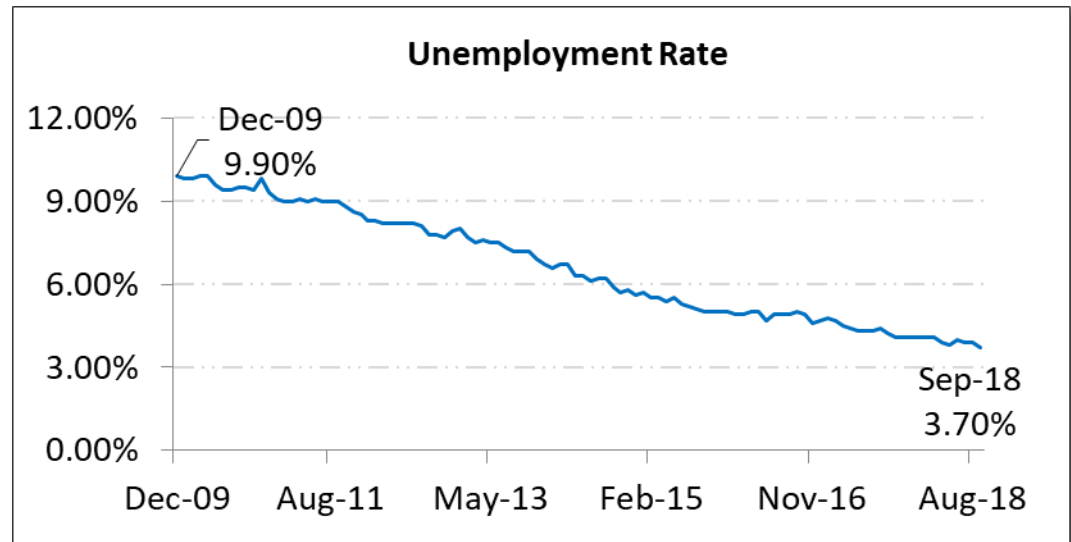
- Mortgage rates have also trended higher as interest rates continue to increase.



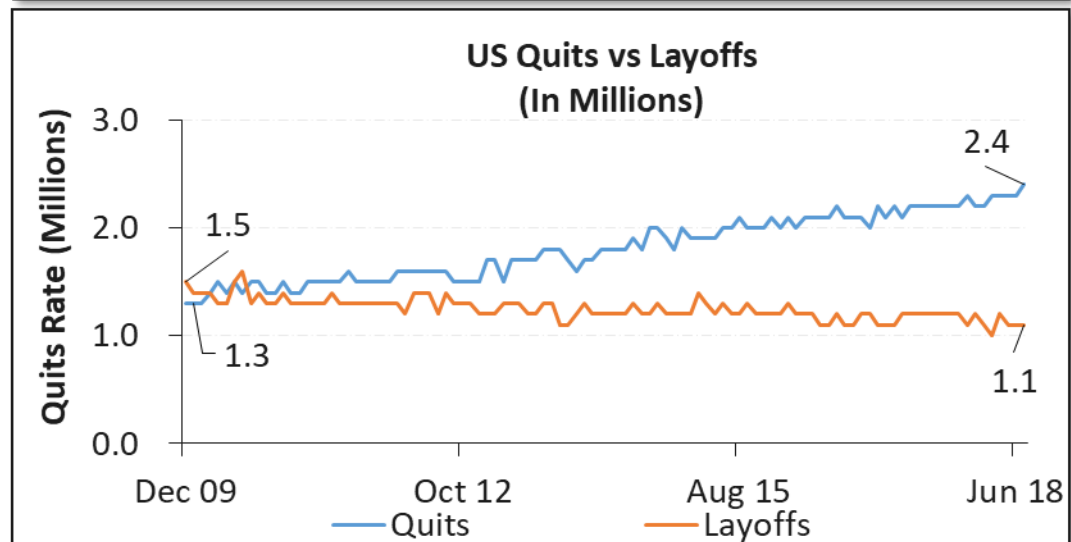
Source: Bloomberg. See additional footnotes at the end of the presentation.

Labor Market

- Unemployment dipped to 3.7% in August, the lowest level in more than 50 years.



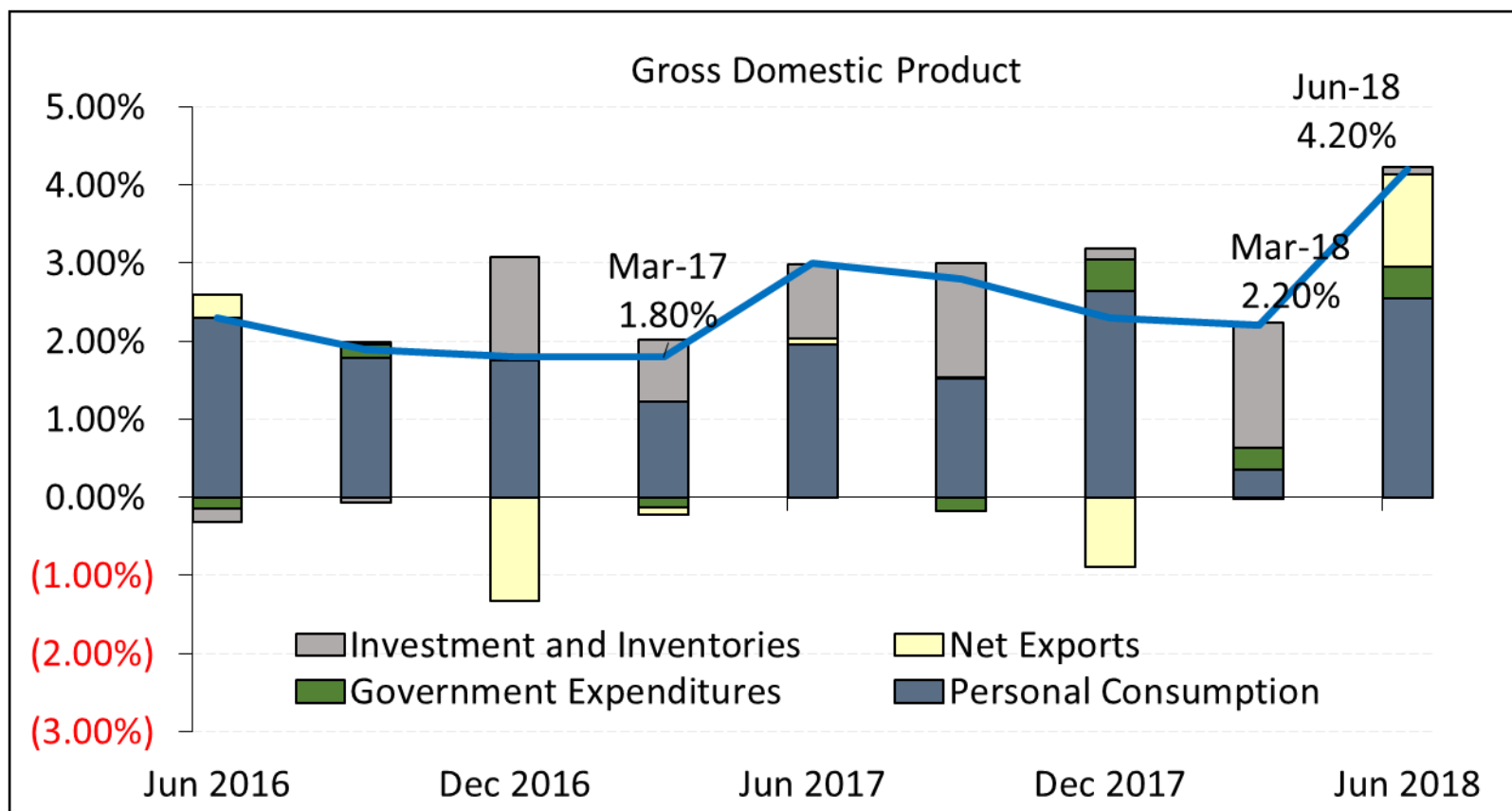
- Forward looking labor market indicators including the layoffs vs. quits suggest continued expectations of better job opportunities.



Source: Bloomberg. See additional footnotes at the end of the presentation.

Economic Growth

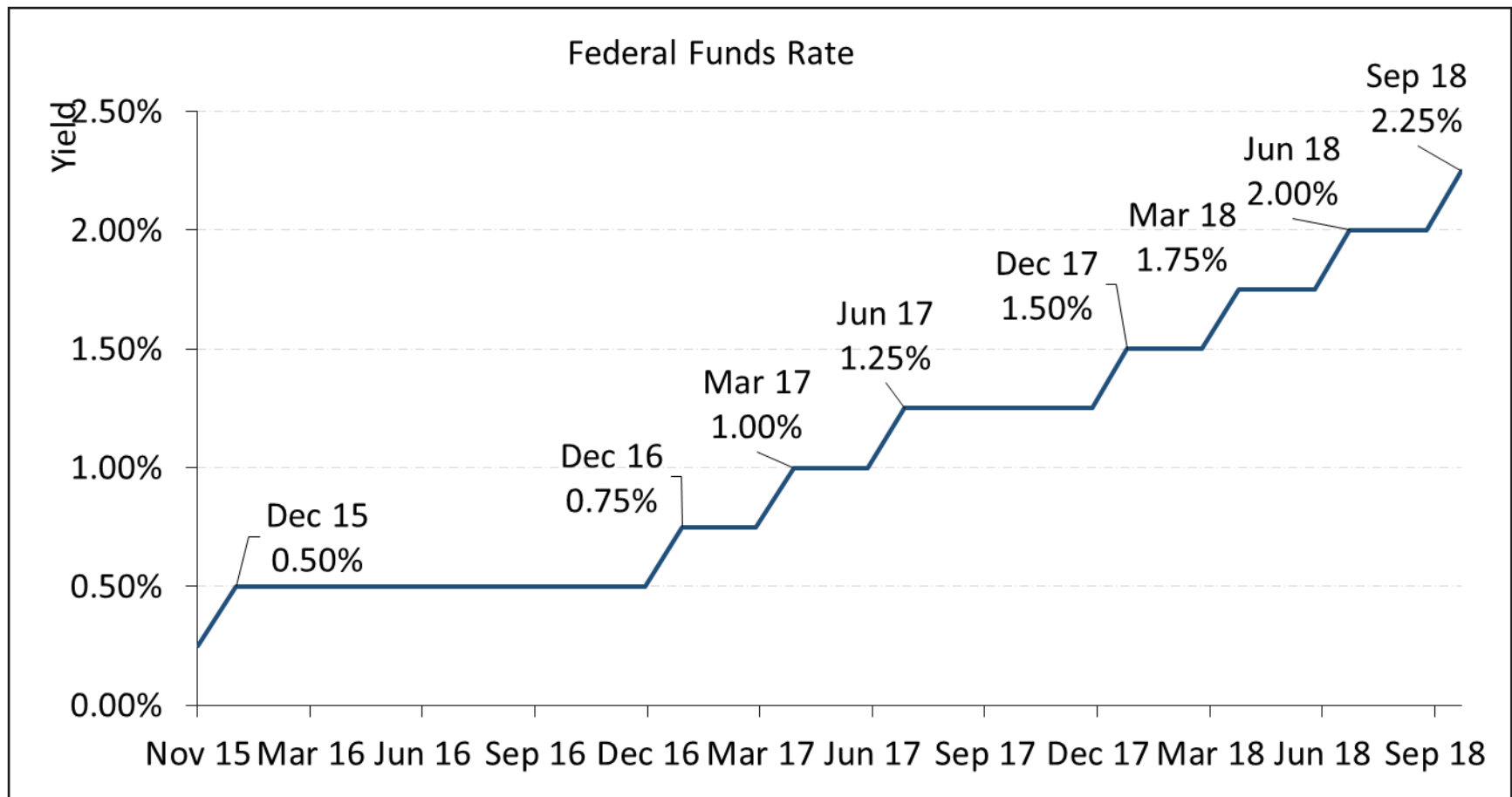
- GDP posted the largest quarterly growth since September 2014. Consumer spending rebounded during the period along and Net Exports posted the largest growth in more than four years.



Source: Bloomberg. See additional footnotes at the end of the presentation.

Federal Funds Rate Hike Scenarios

- The FOMC voted to increase the Federal Funds overnight rate to a range of 2.00% - 2.25% during the September 2018 meeting. This is was the eighth 0.25% rate hike during the current cycle.



Source: Bloomberg. See additional footnotes at the end of the presentation.

FOMC Dot Plot – September 2018

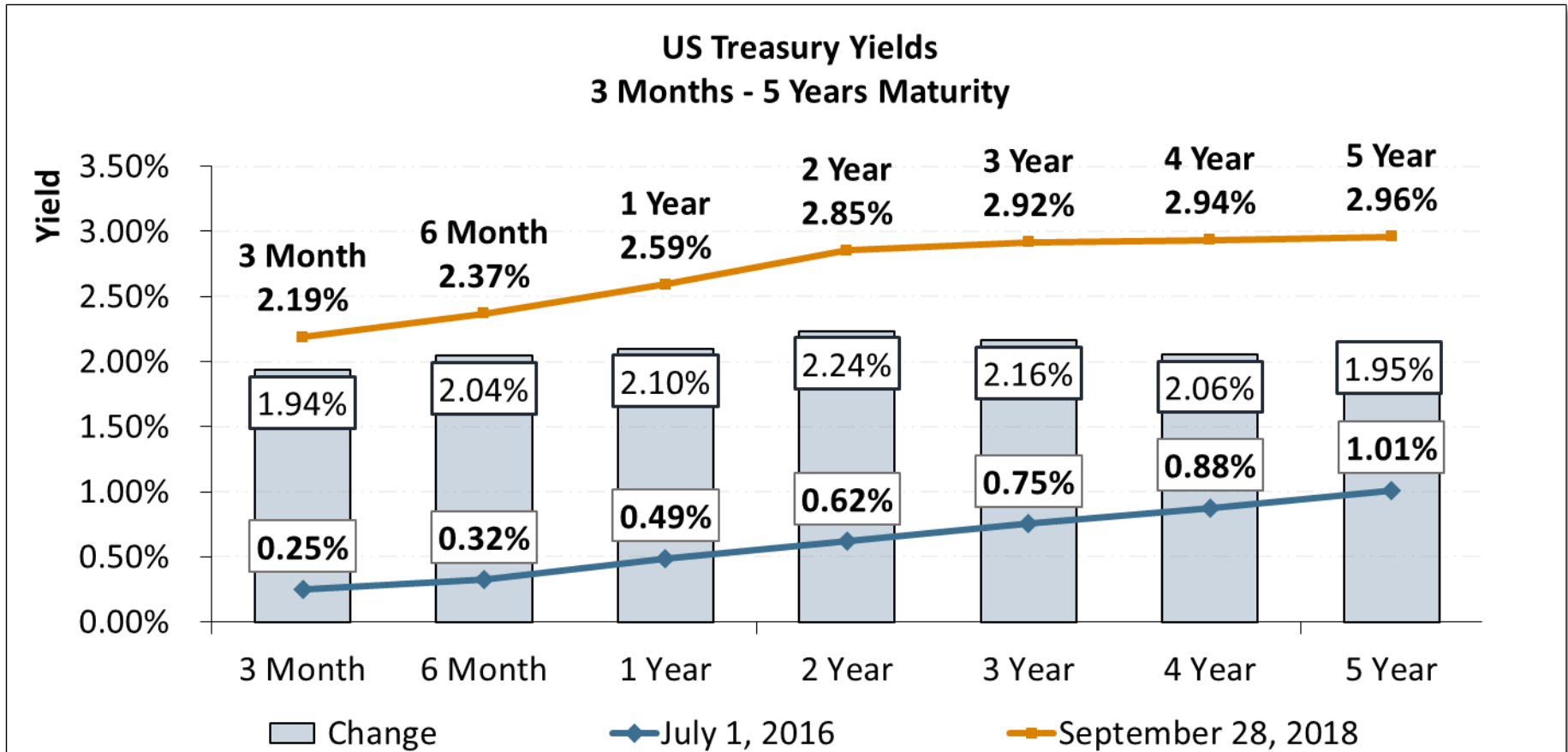
- FOMC Members are undecided on the path of long term rates.



Source: Bloomberg. See additional footnotes at the end of the presentation.

Yields are up to 2% higher since 2016

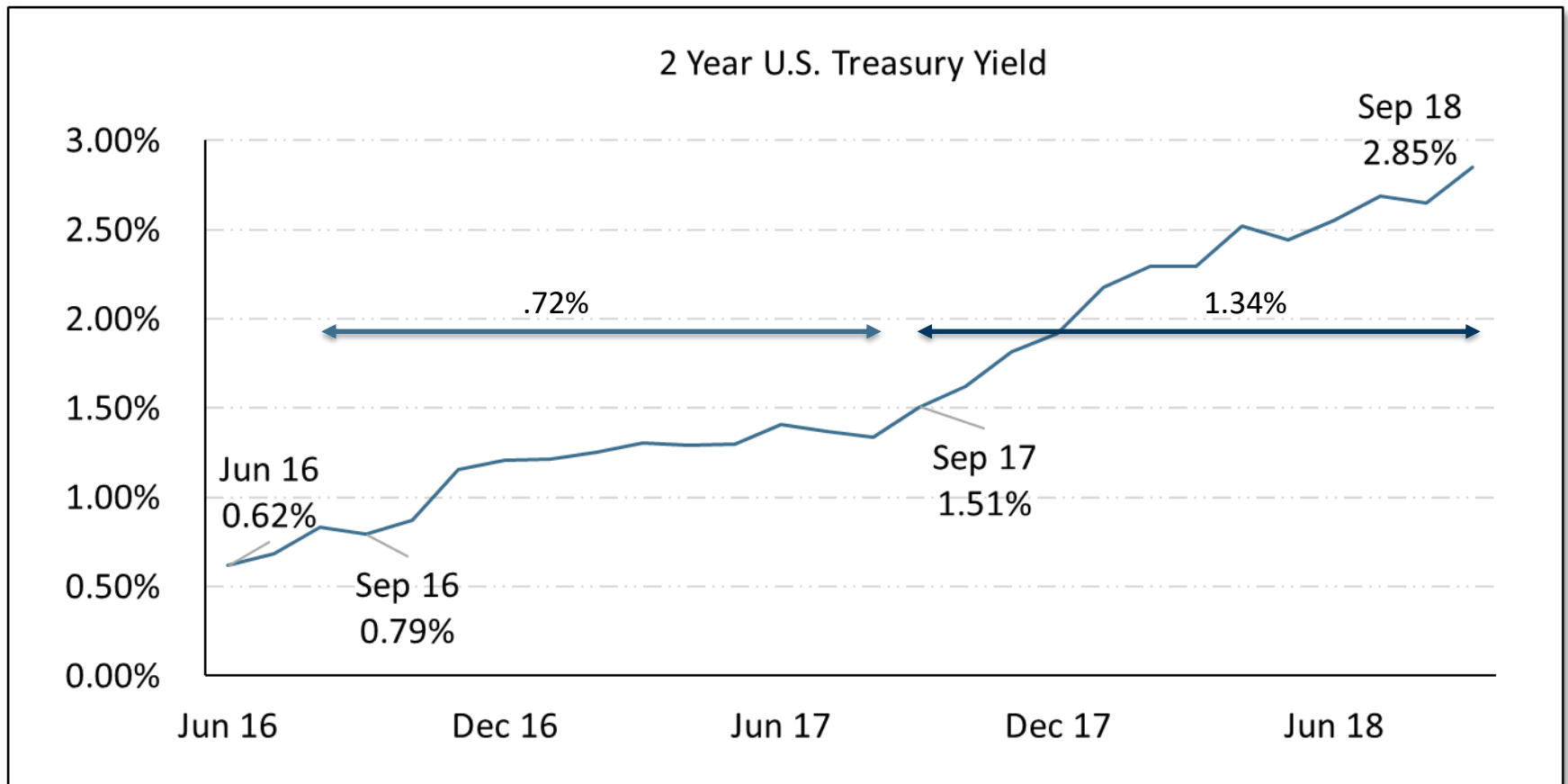
- Interest rates continued the increasing, yet flattening trend, as shorter term maturities experienced larger increases in rates as compared to long term maturities.



Source: Bloomberg. See additional footnotes at the end of the presentation.

Two Year U.S. Treasury Note – Historical Perspective

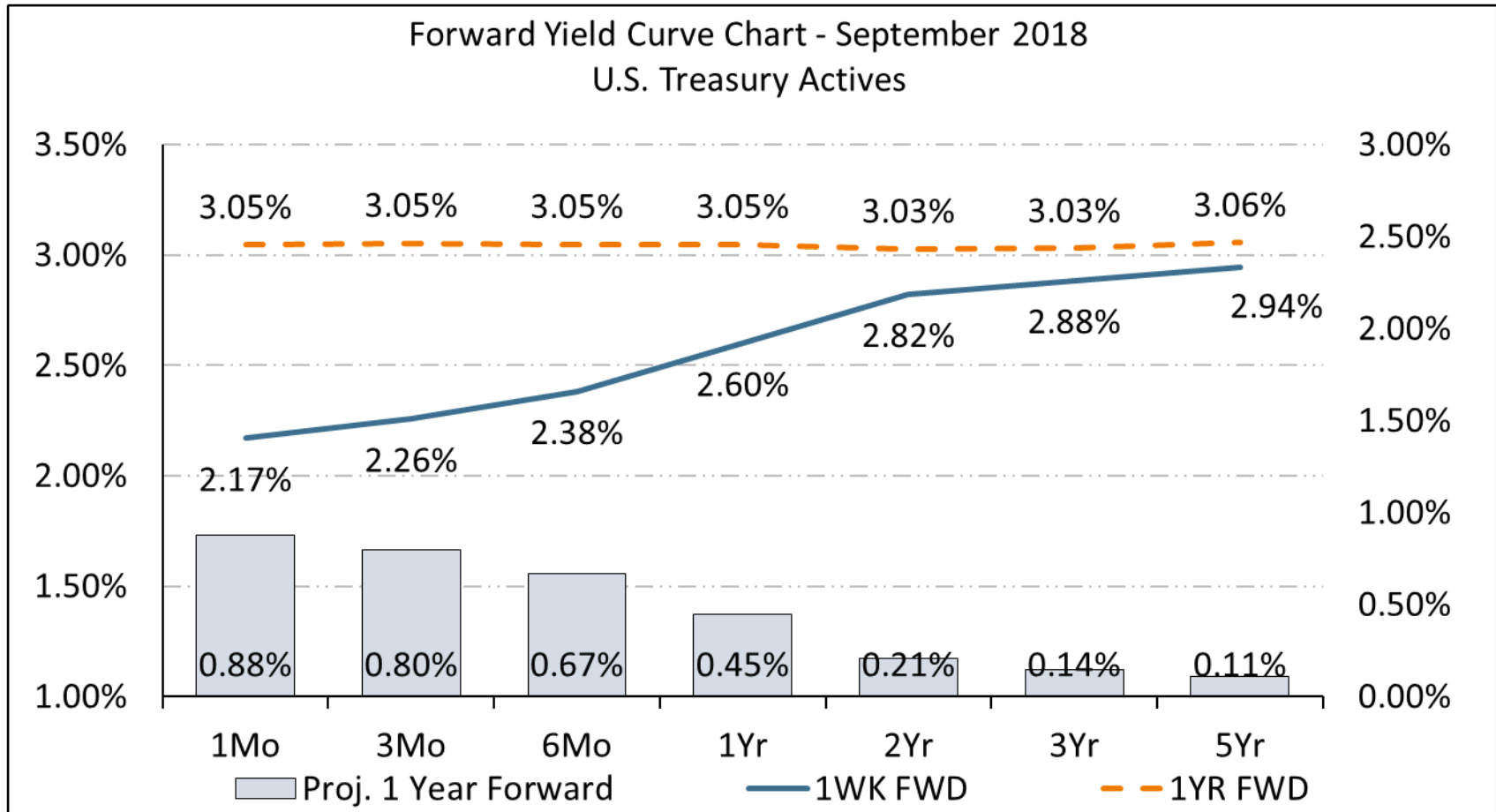
- The Two Year U.S. Treasury has traded between 2.50% - 2.65% in recent months after a significant increase from September 2017 to March 2018.



Source: Bloomberg. See additional footnotes at the end of the presentation.

Forward Yield Curves

Are we headed to an inverted yield curve?



Source: Bloomberg. See additional footnotes at the end of the presentation.

Disclosures

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Performance comparisons will be affected by changes in interest rates. Many factors affect performance including changes in market conditions and interest rates and in response to other economic, political or financial developments.. Investment involves risk, including the possible loss of principal. No assurance can be given that the performance objectives of a given strategy will be achieved. Past performance is not an indicator of future performance or results. Any financial and/or investment decision may incur losses.

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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. 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.

Quarterly Investment Report for Period Ended September 30, 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 July 1, 2018 to September 30, 2018

City of Cape Coral ST	July 1, 2018 Beginning Balance	September 30, 2018 Ending Balance	Portfolio Characteristic	July 1, 2018 Beginning Balance	September 30, 2018 Ending Balance
Historical Cost	\$ 3,019.72	\$ 3,030.92	Book Yield Gross	1.45%	1.71%
Book Value	\$ 3,019.72	\$ 3,030.92	Market Yield Gross	1.45%	1.71%
Accrued Interest	0.00	0.00	Weighted Average Coupon	1.52%	1.76%
Book Value Plus Accrued	\$ 3,019.72	\$ 3,030.92	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⁾	\$ 3,019.72	\$ 3,030.92	Weighted Final Maturity	0.00 Years	0.00 Years
Net Pending Transactions	3.49	3.97			
Market Value Plus Accrued Net⁽²⁾	\$ 3,023.21	\$ 3,034.89			

City of Cape Coral ST	September 2018 Net Income
Interest Income	\$ 11.68
Net Amortization/Accretion	0.00
Net Realized Gain/Loss ⁽³⁾	0.00
Miscellaneous Income	0.00
Net Income	\$ 11.68

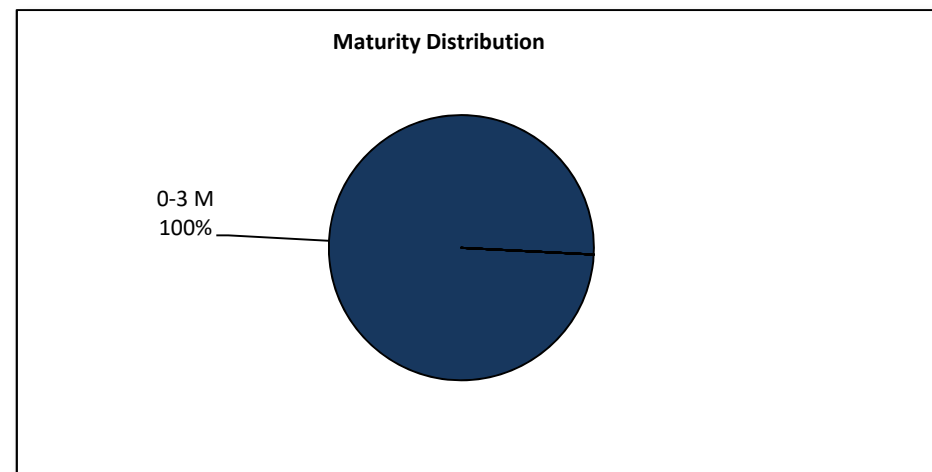
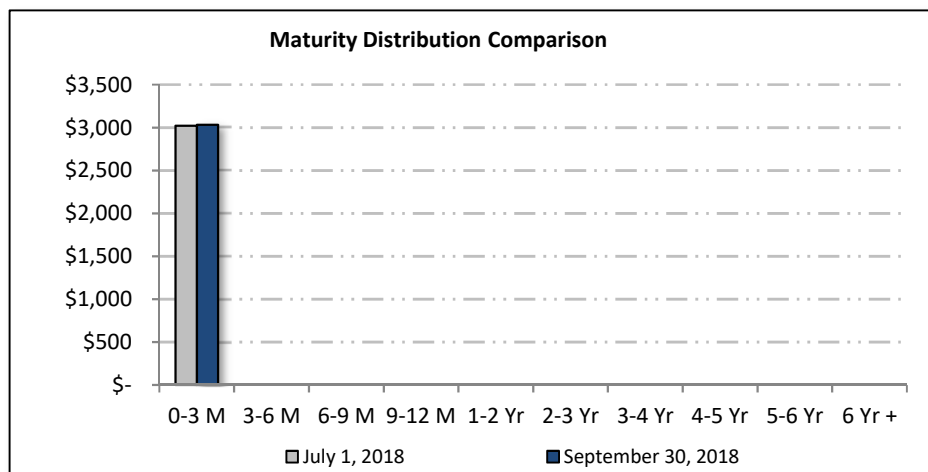
(1) Payables represent amounts due to settle security transactions that have been executed but have not settled as of period end. The funds used to settle these trades may come from a variety of sources including cash within the portfolio, proceeds from future security transactions including maturities 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.

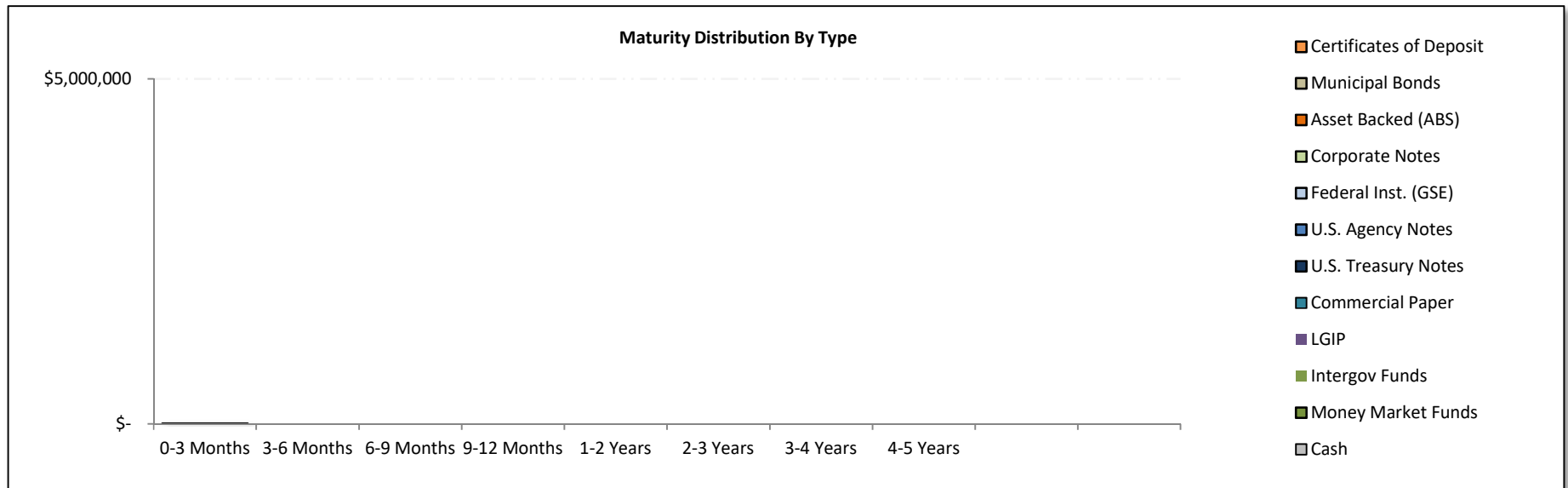
City of Cape Coral ST Maturity Distribution Market Value Basis July 1, 2018 to September 30, 2018

<u>Maturity Distribution</u>	<u>July 1, 2018 Beginning Balance</u>	<u>September 30, 2018 Ending Balance</u>	<u>Portfolio Allocation</u>	<u>Distribution Change</u>
0-3 Months	\$ 3,019.72	\$ 3,030.92	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	\$ 3,019.72	\$ 3,030.92	100.00%	



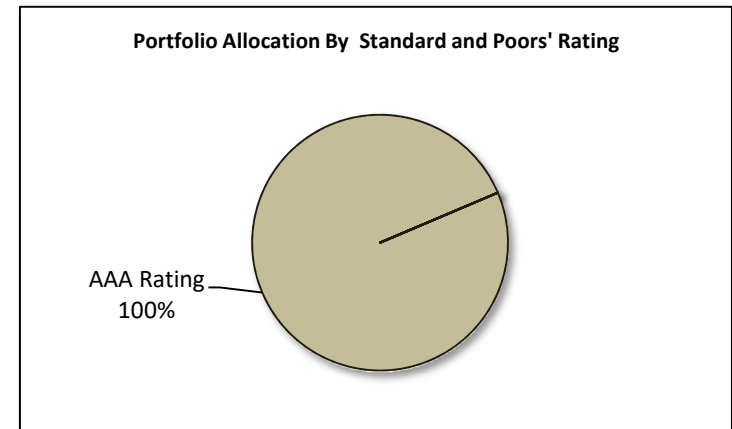
City of Cape Coral ST Maturity Distribution Market Value Basis as of September 30, 2018

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	3,030.92	-	-	-	-	-	-	-	3,030.92
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	-	-	-	-	-	-	-
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)	-	-	-	-	-	-	-	-	-
Corporate Notes	-	-	-	-	-	-	-	-	-
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
Total	\$ 3,030.92	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 3,030.92

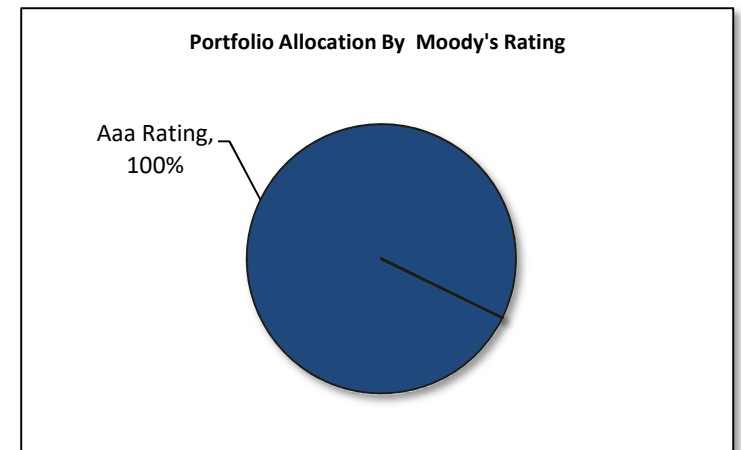


City of Cape Coral ST Rating Distribution Market Value Basis as of September 30, 2018

S&P Rating Distribution	September 30, 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	\$ 3,030.92	100.00%
AA Rating	-	0.00%
A Rating	-	0.00%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 3,030.92	100.00%
Total Portfolio	\$ 3,030.92	100.00%

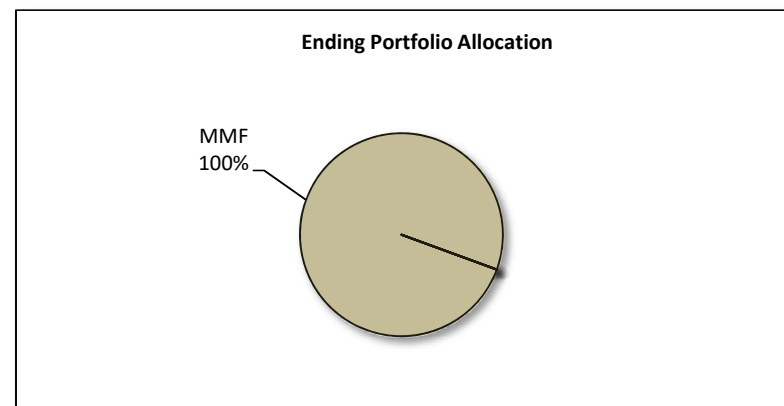
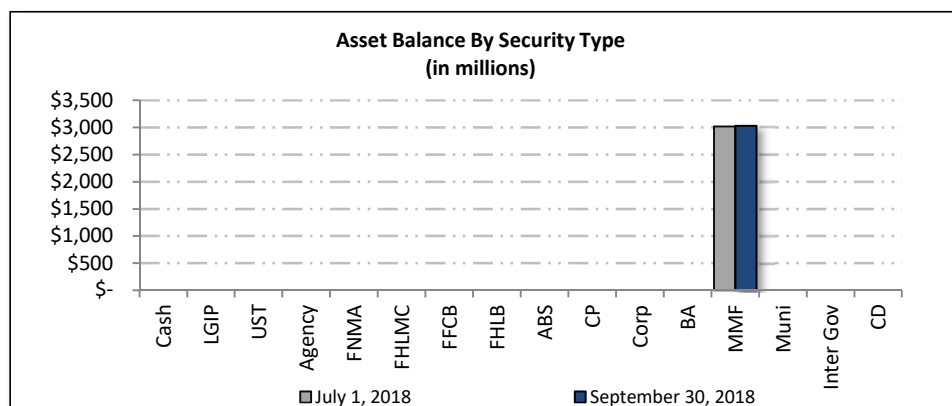


Moody's Rating Distribution	September 30, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 3,030.92	100.00%
Aa Rating	-	0.00%
A Rating	-	0.00%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 3,030.92	100.00%
Total Portfolio	\$ 3,030.92	100.00%



City of Cape Coral ST Market Value Basis Security Distribution July 1, 2018 to September 30, 2018

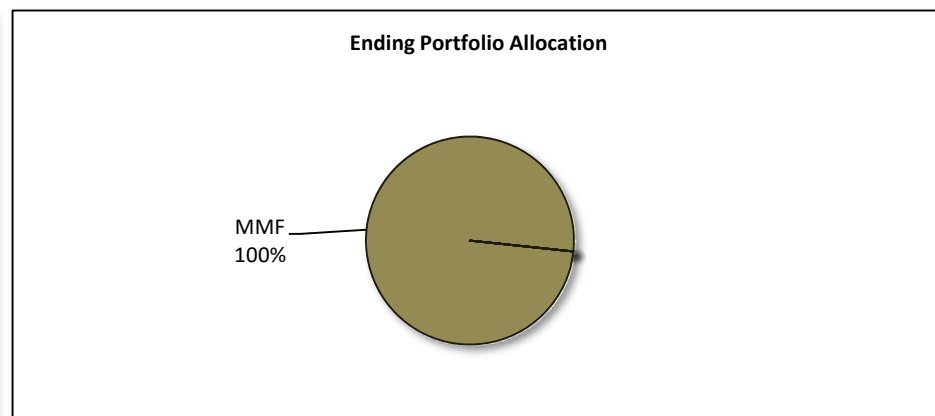
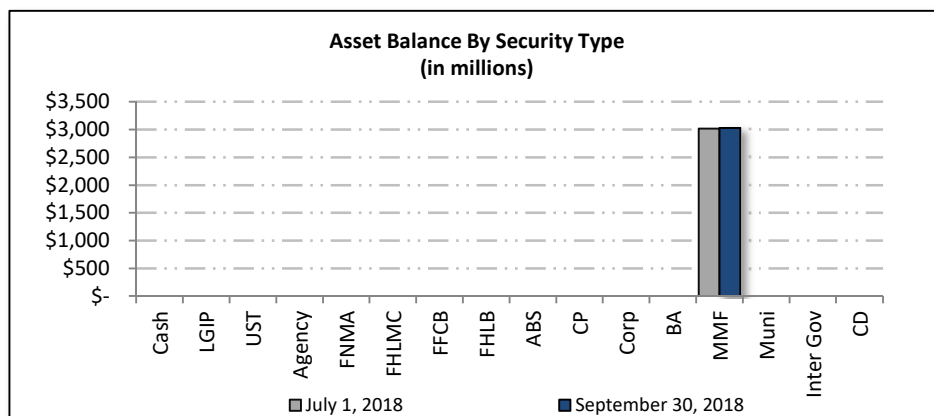
Security Distribution	July 1, 2018 Beginning Balance	Portfolio Allocation	September 30, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	-	0.00%	-	0.00%	0.00%	0.00%
FHLMC	-	0.00%	-	0.00%	0.00%	0.00%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	-	0.00%	-	0.00%	0.00%	0.00%
Fed Instrumentality Subtotal	\$ -	0.00%	\$ -		0.00%	0.00%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	-	0.00%	-	0.00%	0.00%	0.00%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	3,019.72	100.00%	3,030.92	1.71%	100.00%	0.00%
Municipal Bonds	-	0.00%	-	0.00%	0.00%	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	\$ 3,019.72	100.00%	\$ 3,030.92	1.71%	100.00%	



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

City of Cape Coral ST Historical Cost Basis Security Distribution July 1, 2018 to September 30, 2018

Security Distribution	July 1, 2018 Beginning Balance	Portfolio Allocation	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	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	-	0.00%	-	0.00%	0.00%	0.00%
FHLMC	-	0.00%	-	0.00%	0.00%	0.00%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	-	0.00%	-	0.00%	0.00%	0.00%
Fed Instrumentality Subtotal	\$ -	0.00%	\$ -		0.00%	0.00%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	-	0.00%	-	0.00%	0.00%	0.00%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	3,019.72	100.00%	3,030.92	1.71%	100.00%	0.00%
Municipal Bonds	-	0.00%	-	0.00%	0.00%	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	\$ 3,019.72	100.00%	\$ 3,030.92	1.71%	100.00%	



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

City of Cape Coral ST Quarterly Transactions July 1, 2018 to September 30, 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
		Buy							\$ -	\$ -
		Sell								
		Maturity								
		Principal Paydown								

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.

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Public Trust Advisors
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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 (Q4 Y2018)

07/01/2018 - 09/30/2018

Dated: 10/10/2018

Locked Down

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Dated: 10/10/2018

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Holdings Report Trade Date

Cape Coral, City of ST (44762)

As of 09/30/2018

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Dated: 10/10/2018

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moody's Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
FIRST AMER:TRS OBG Y 31846V807 MMFUND 1.760	09/30/2018 09/30/2018 N ---	3,030.92 --- 3,030.92 --- 1.0000		Aaa AAAm ---	3,030.92 3,030.92	0.00 0.00	3,030.92 3,030.92
FIRST AMER:TRS OBG Y 31846V807 MMFUND 1.760	09/30/2018 09/30/2018 N ---	3,030.92 --- 3,030.92 --- 1.0000		Aaa AAAm ---	3,030.92 3,030.92	0.00 0.00	3,030.92 3,030.92

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

Income Detail Report Trade Date

Cape Coral, City of ST (44762)

07/01/2018 - 09/30/2018

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Dated: 10/10/2018

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:TRS OBG Y	09/30/2018	3,030.92	11.68	0.00 0.00	0.00	0.00	0.00	11.68	11.20 3.97
31846V807 FIRST AMER:TRS OBG Y	09/30/2018	3,030.92	11.68	0.00 0.00	0.00	0.00	0.00	11.68	11.20 3.97

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

Transactions Realized Gain Loss Report

Cape Coral, City of ST (44762)

07/01/2018 - 09/30/2018

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Dated: 10/10/2018

* 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	06/30/2018	---	0.00	0.00	3.49
31846V807	FIRST AMER:TRES OBLG;Y	3.49	Buy	07/03/2018	1.000	3.49	0.00	-3.49
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	07/31/2018	---	0.00	0.00	3.80
31846V807	FIRST AMER:TRS OBG;Y	3.80	Buy	08/02/2018	1.000	3.80	0.00	-3.80
31846V807	FIRST AMER:TRS OBG;Y	0.00	Money Market Funds	08/31/2018	---	0.00	0.00	3.91
31846V807	FIRST AMER:TRS OBG Y	3.91	Buy	09/05/2018	1.000	3.91	0.00	-3.91
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	09/30/2018	---	0.00	0.00	3.97
31846V807	---	11.20	---	---	---	11.20	0.00	3.97

* 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 ST (44762)

As of 09/30/2018

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Dated: 10/10/2018

Issuer Concentration

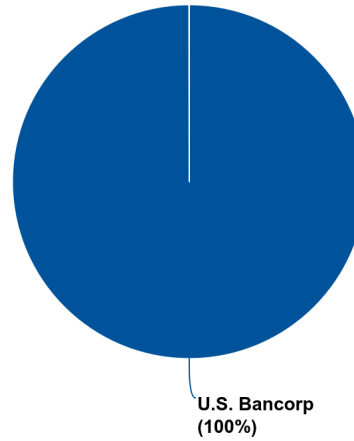


Chart calculated by: Market Value + Accrued

U.S. Bancorp

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
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	3,030.92	Fixed	N	0.000	1.710	1.710	09/30/2018 09/30/2018	0.00	3,030.92 3,030.92	3,030.92 3,030.92	100.000%
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	3,030.92	Fixed	N	0.000	1.710	1.710	09/30/2018 09/30/2018	0.00	3,030.92 3,030.92	3,030.92 3,030.92	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

Cape Coral, City of ST (44762)

As of 09/30/2018

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Dated: 10/10/2018

Security Type

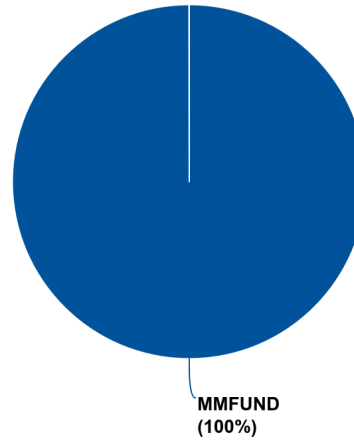


Chart calculated by: Market Value + Accrued

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:TRS OBG Y MMFUND	100.000%	Fixed	N	0.000	AAAm Aaa	3,030.92	09/30/2018 09/30/2018	1.710 1.710	0.00	3,030.92	3,030.92 3,030.92	3,030.92 3,030.92
31846V807 FIRST AMER:TRS OBG Y MMFUND	100.000%	Fixed	N	0.000	AAAm Aaa	3,030.92	09/30/2018 09/30/2018	1.710 1.710	0.00	3,030.92	3,030.92 3,030.92	3,030.92 3,030.92

* 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)

07/01/2018 - 09/30/2018

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Dated: 10/10/2018

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:TRS OBG Y MMFUND	11.20	0.00	11.20	0.00	0.00	0.00	0.00	0.00	0.00	3,019.72 3,030.92	3,019.72 3,030.92
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3.49 3.97	3.49 3.97
---	11.20	0.00	11.20	0.00	0.00	0.00	0.00	0.00	0.00	3,023.21 3,034.89	3,023.21 3,034.89

* Weighted by: Ending Market Value + Accrued.

Additional Disclosure:

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Past performance is not an indicator of future performance or results.

Public Trust statements present beginning and ending balances and are based on Market Value plus accrued interest on a Trade Date basis. Customized reports made available to the end user either from Public Trust or through the online reporting platform may present information and portfolio analytics using various optional methods including, but not limited to, historical cost, amortized cost, and market value. Custom reports may also differ from the information received from the custodian as a result of additional formulas and filters created based on end user preferences.

The investment advisor providing these services is Public Trust Advisors, LLC, an investment adviser registered with the U.S. Securities and Exchange Commission (SEC) under the Investment Advisers Act of 1940, as amended. Registration with the SEC does not imply a certain level of skill or training. Public Trust is required to maintain a written disclosure brochure of our background and business experience. If you would like to receive a copy of our current disclosure brochure, privacy policy, or code of ethics please contact us at the address below.

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

Quarterly Investment Report for Period Ended September 30, 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 July 1, 2018 to September 30, 2018

City of Cape Coral 1-3 Year	July 1, 2018 Beginning Balance	September 30, 2018 Ending Balance	Portfolio Characteristic	July 1, 2018 Beginning Balance	September 30, 2018 Ending Balance
Historical Cost	\$ 133,034,331.87	\$ 132,969,167.45	Book Yield Gross	1.69%	1.99%
Book Value	\$ 132,638,097.41	\$ 132,849,844.81	Market Yield Gross	2.53%	2.80%
Accrued Interest	481,494.83	\$ 649,628.17	Weighted Average Coupon	1.82%	1.95%
Book Value Plus Accrued	\$ 133,119,592.24	\$ 133,499,472.98	Duration	1.62 Years	1.71 Years
Net Unrealized Gain/Loss	\$ (1,629,557.73)	\$ (1,552,285.07)	Weighted Effective Maturity	1.67 Years	1.77 Years
Market Value Plus Accrued⁽²⁾	\$ 131,490,034.50	\$ 131,947,187.91	Weighted Final Maturity	1.69 Years	1.79 Years
Net Pending Transactions	70,722.73	71,745.42			
Market Value Plus Accrued Net⁽²⁾	\$ 131,560,757.23	\$ 132,018,933.33			

City of Cape Coral 1-3 Year	September 2018 Net Income
Interest Income	\$ 617,012.39
Net Amortization/Accretion	(23,742.91)
Net Realized Gain/Loss ⁽³⁾	(212,366.06)
Miscellaneous Income	0.00
Net Income	\$ 380,903.42

(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.

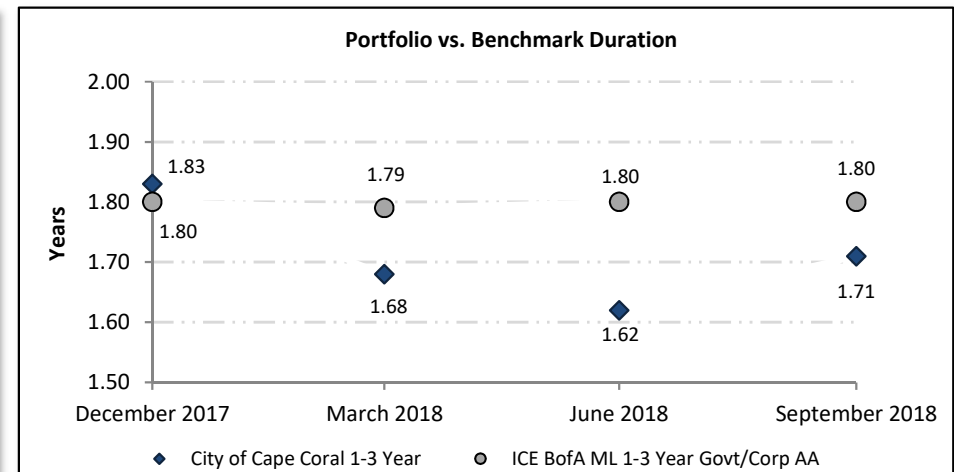
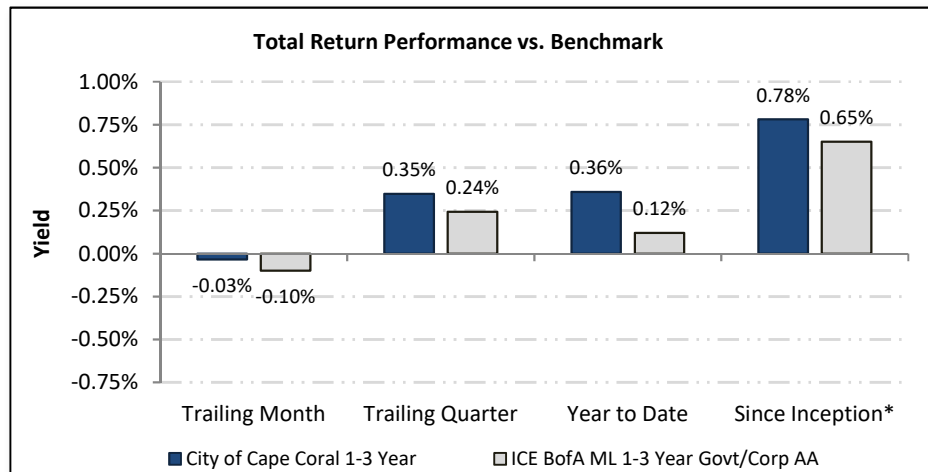
(3) MBS paydowns may result in negative realized losses rather than amortization in as a result of accounting method.

City of Cape Coral 1-3 Year Total Return July 1, 2018 to September 30, 2018

Total Return Performance	Trailing Month Periodic	Trailing Quarter Periodic	Year to Date Periodic	Since Inception* Annualized
City of Cape Coral 1-3 Year	(0.03%)	0.35%	0.36%	0.78%
ICE BofA ML 1-3 Year Govt/Corp AA	(0.10%)	0.24%	0.12%	0.65%

Yield to Maturity	September 30, 2018 Ending Balance
City of Cape Coral 1-3 Year	2.80%
ICE BofA ML 1-3 Year Govt/Corp AA	2.83%

Duration	December 2017	March 2018	June 2018	September 2018
City of Cape Coral 1-3 Year	1.830	1.680	1.620	1.710
ICE BofA ML 1-3 Year Govt/Corp AA	1.800	1.790	1.800	1.800

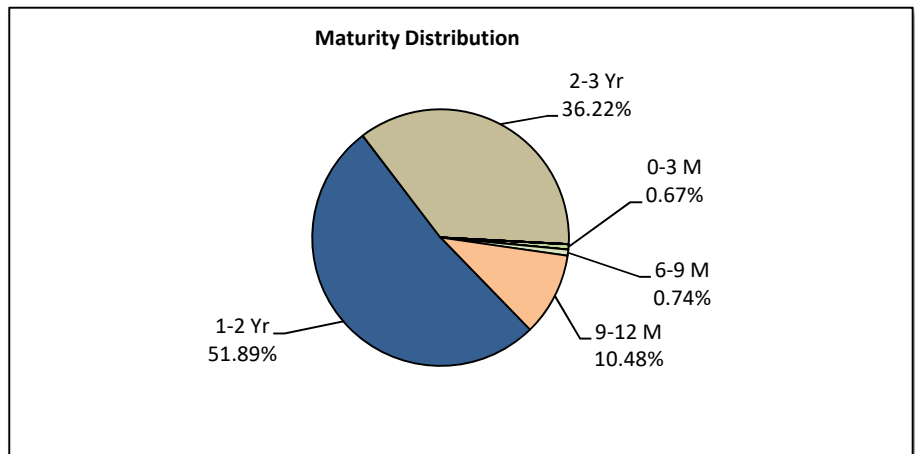
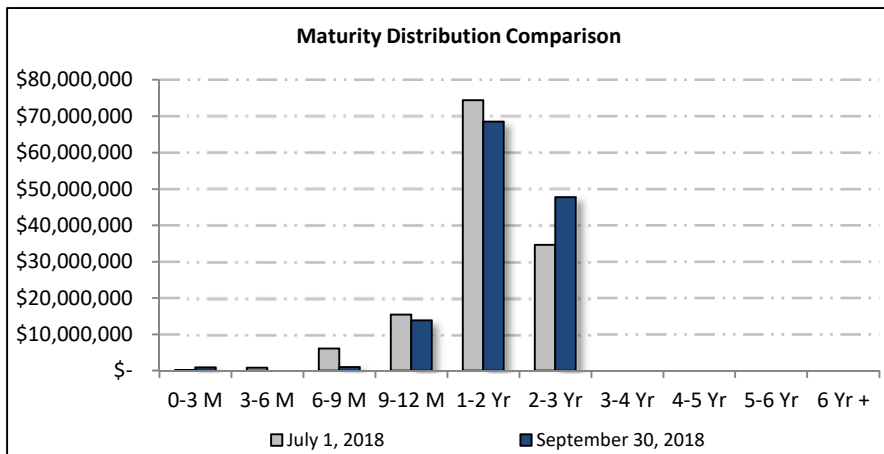


*Total return since inception date: October 1, 2014. Year to date as of October 1st.

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

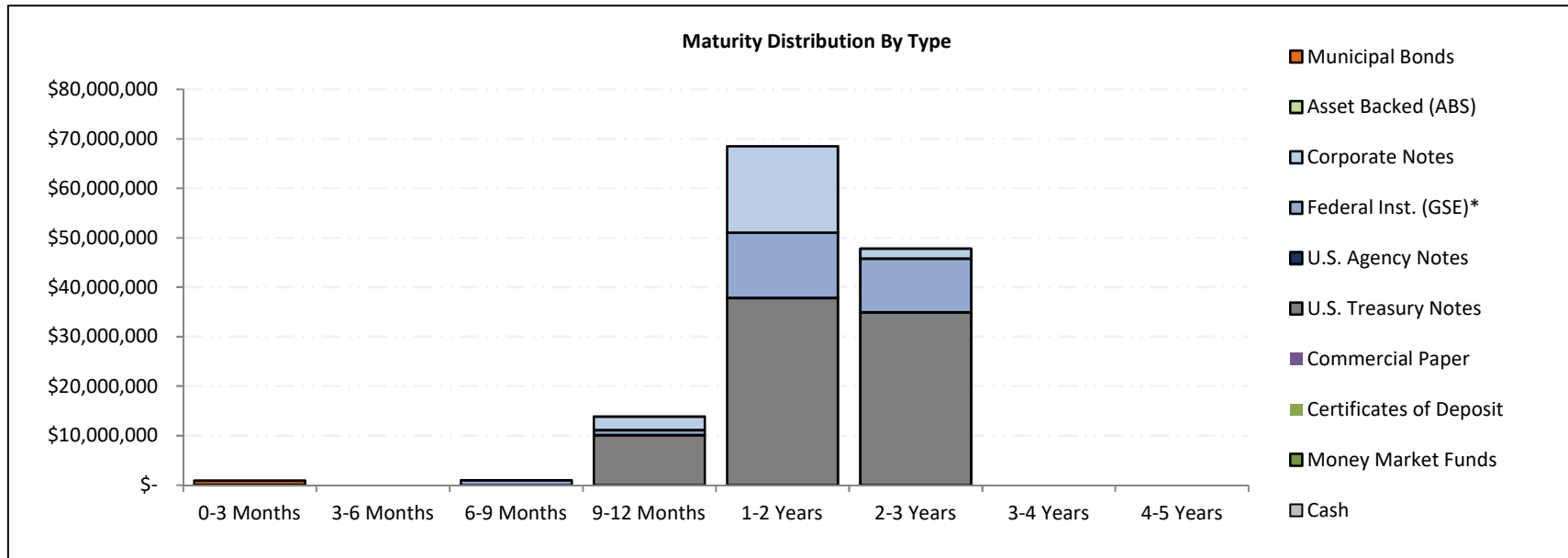
City of Cape Coral 1-3 Year Maturity Distribution Market Value Basis July 1, 2018 to September 30, 2018

<u>Maturity Distribution</u>	<u>July 1, 2018 Beginning Balance</u>	<u>September 30, 2018 Ending Balance</u>	<u>Portfolio Allocation</u>	<u>Distribution Change</u>
0-3 Months	\$ 124,340.26	\$ 888,218.86	0.67%	0.58%
3-6 Months	800,158.67	-	0.00%	-0.61%
6-9 Months	6,124,544.37	974,138.75	0.74%	-3.92%
9-12 Months	15,393,027.52	13,824,569.93	10.48%	-1.23%
1-2 Years	74,389,716.35	68,464,997.32	51.89%	-4.69%
2-3 Years	34,658,247.34	47,795,263.05	36.22%	9.86%
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	\$ 131,490,034.50	\$ 131,947,187.91	100.00%	



City of Cape Coral 1-3 Year Maturity Distribution Market Value Basis as of September 30, 2018

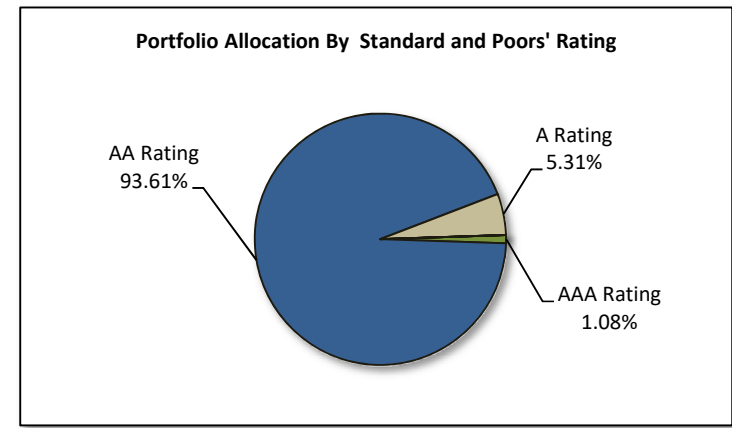
Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	84,050	-	-	-	-	-	-	-	84,050
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	-	10,128,180	37,821,181	34,931,594	-	-	82,880,955
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)*	-	-	974,139	992,684	13,235,003	10,843,037	-	-	26,044,862
Corporate Notes	-	-	-	2,703,706	17,408,814	2,020,632	-	-	22,133,152
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	804,169	-	-	-	-	-	-	-	804,169
Total	\$ 888,219	\$ -	\$ 974,139	\$ 13,824,570	\$ 68,464,997	\$ 47,795,263	\$ -	\$ -	\$ 131,947,188



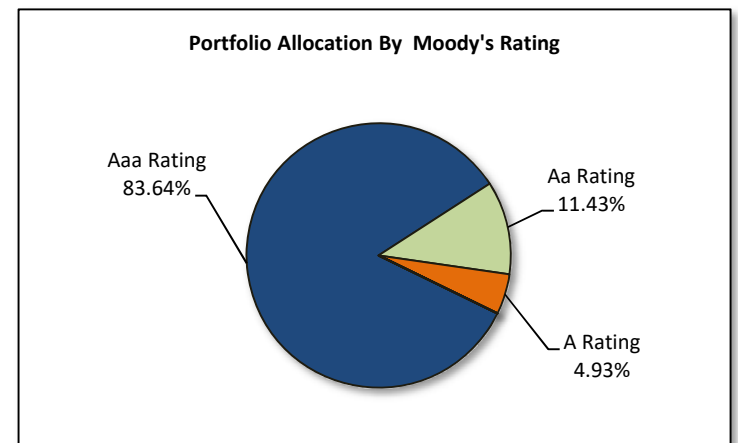
*Mortgage backed securities shown to effective maturity.

City of Cape Coral 1-3 Year Rating Distribution Market Value Basis as of September 30, 2018

S&P Rating Distribution	September 30, 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	\$ 1,430,220.48	1.08%
AA Rating	123,512,429.76	93.61%
A Rating	7,004,537.67	5.31%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 131,947,187.91	100.00%
Total Portfolio	\$ 131,947,187.91	100.00%

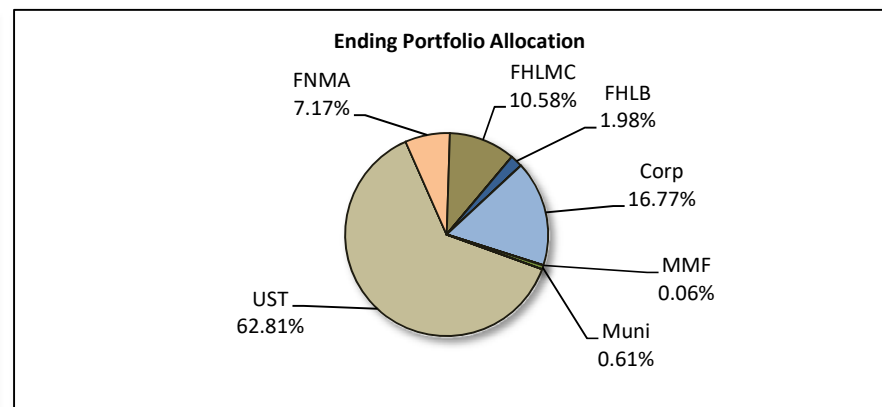
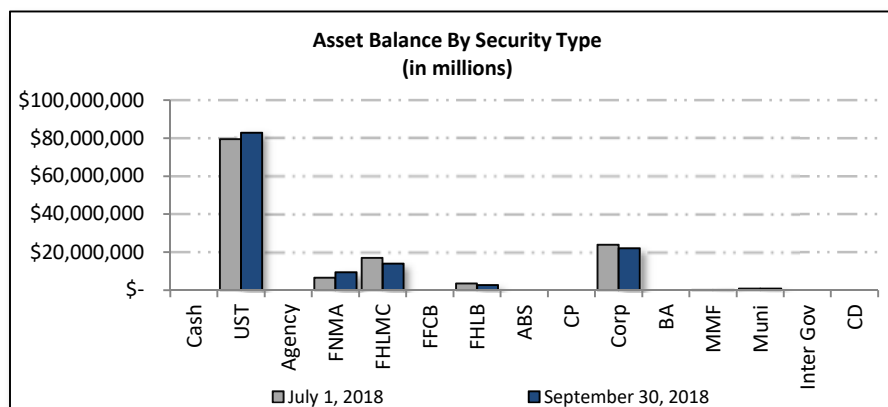


Moody's Rating Distribution	September 30, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 110,356,037.24	83.64%
Aa Rating	15,086,101.77	11.43%
A Rating	6,505,048.90	4.93%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 131,947,187.91	100.00%
Total Portfolio	\$ 131,947,187.91	100.00%



City of Cape Coral 1-3 Year Market Value Basis Security Distribution July 1, 2018 to September 30, 2018

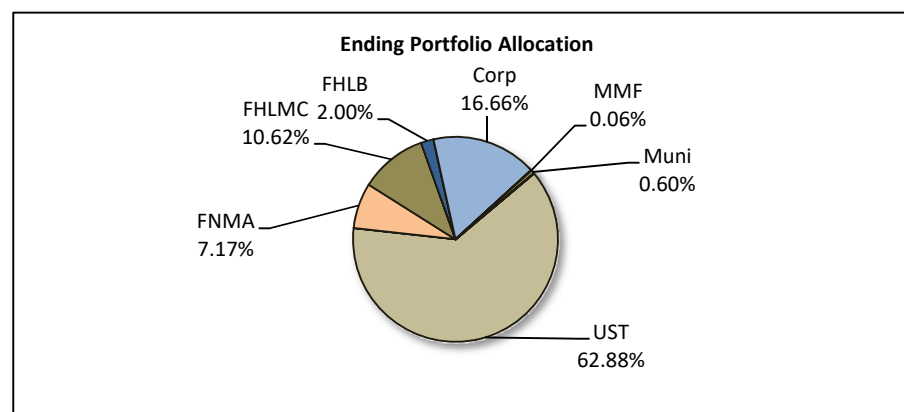
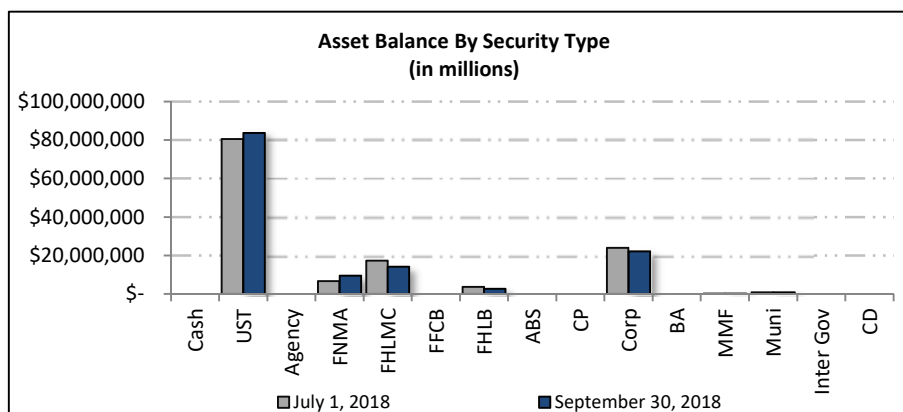
Security Distribution	July 1, 2018 Beginning Balance	Portfolio Allocation	September 30, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	\$ 79,509,416.39	60.47%	\$ 82,880,955.10	1.97%	62.81%	2.35%
U.S. Agency Notes	\$ -	0.00%	-	0.00%	0.00%	0.00%
FNMA	\$ 6,524,347.08	4.96%	\$ 9,463,457.61	2.03%	7.17%	2.21%
FHLMC	\$ 16,986,998.84	12.92%	\$ 13,965,221.73	1.79%	10.58%	-2.33%
FFCB	\$ -	0.00%	-	0.00%	0.00%	0.00%
FHLB	\$ 3,596,060.68	2.73%	\$ 2,616,182.32	1.58%	1.98%	-0.75%
Fed Instrumentality Subtotal	\$ 27,107,406.60	20.62%	\$ 26,044,861.66	1.86%	19.74%	-0.88%
Asset Backed Securities	\$ -	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	\$ -	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	\$ 23,948,712.59	18.21%	\$ 22,133,152.29	2.25%	16.77%	-1.44%
Bankers Acceptances	\$ -	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	\$ 124,340.26	0.09%	\$ 84,050.19	1.71%	0.06%	-0.03%
Municipal Bonds	\$ 800,158.67	0.61%	\$ 804,168.67	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	\$ 131,490,034.50	100.00%	\$ 131,947,187.91	1.99%	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 July 1, 2018 to September 30, 2018

Security Distribution	July 1, 2018 Beginning Balance	Portfolio Allocation	September 30, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	80,462,792.10	60.48%	83,615,554.66	1.97%	62.88%	2.40%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	6,645,833.81	5.00%	9,536,589.16	2.03%	7.17%	2.18%
FHLMC	17,282,175.74	12.99%	14,115,707.99	1.79%	10.62%	-2.37%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	3,661,436.00	2.75%	2,663,356.00	1.58%	2.00%	-0.75%
Fed Instrumentality Subtotal	\$ 27,589,445.55	20.74%	\$ 26,315,653.15	1.85%	19.79%	-0.95%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	24,057,753.95	18.08%	22,153,909.45	2.25%	16.66%	-1.42%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	124,340.26	0.09%	84,050.19	1.71%	0.06%	-0.03%
Municipal Bonds	800,000.00	0.60%	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	\$ 133,034,331.87	100.00%	\$ 132,969,167.45	1.99%	100.00%	



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

City of Cape Coral 1-3 Year Quarterly Transactions July 1, 2018 to September 30, 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		
07/01/2018	07/01/2018	Principal Paydown	3137B3N95	Federal Home Loan Mortgage Corporation	2.78%	09/25/2022	(\$8,236.84)					
07/01/2018	07/01/2018	Principal Paydown	31417B7J0	Federal National Mortgage Association, Inc.	3.00%	06/01/2022	(\$29,086.83)					
07/12/2018	07/16/2018	Sell	912828P95	The Treasury, United States Department of	1.00%	03/15/2019	(\$1,190,015.63)	2.27%	(\$8,718.67)	(\$381.11)		
07/11/2018	07/16/2018	Buy	02665WCH2	American Honda Finance Corporation	3.00%	06/16/2020	\$1,223,346.25	3.07%				
07/26/2018	07/30/2018	Sell	3137EACA5	Federal Home Loan Mortgage Corporation	3.75%	03/27/2019	(\$2,018,640.00)	2.31%	(\$14,510.53)	(\$140,911.00)		
07/26/2018	07/30/2018	Sell	912828KQ2	The Treasury, United States Department of	3.13%	05/15/2019	(\$1,005,820.31)	2.38%	(\$10,518.93)	(\$62,831.91)		
07/26/2018	07/30/2018	Buy	912828PC8	The Treasury, United States Department of	2.63%	11/15/2020	\$3,990,468.76	2.73%				
07/26/2018	07/30/2018	Sell	912828ST8	The Treasury, United States Department of	1.25%	04/30/2019	(\$1,066,265.63)	2.34%	(\$11,979.88)	(\$21,080.06)		
07/26/2018	07/30/2018	Sell	912828C24	The Treasury, United States Department of	1.50%	02/28/2019	(\$99,562.50)	2.25%	(\$564.44)	(\$21,384.69)		
07/26/2018	07/30/2018	Sell	3135G0ZE6	Federal National Mortgage Association, Inc.	1.75%	06/20/2019	(\$994,700.00)	2.36%	(\$10,534.72)	(\$28,509.62)		
07/26/2018	07/30/2018	Sell	912828P95	The Treasury, United States Department of	1.00%	03/15/2019	(\$1,785,726.56)	2.28%	(\$12,482.91)	\$816.24		
07/26/2018	07/30/2018	Sell	3137EADZ9	Federal Home Loan Mortgage Corporation	1.13%	04/15/2019	(\$991,180.00)	2.39%	(\$6,242.58)	(\$2,736.25)		
07/26/2018	07/30/2018	Buy	3135G0U27	Federal National Mortgage Association, Inc.	2.50%	04/13/2021	\$3,966,800.00	2.82%				
08/01/2018	08/01/2018	Principal Paydown	3137B3N95	Federal Home Loan Mortgage Corporation	2.78%	09/25/2022	(\$7,835.63)					
08/01/2018	08/01/2018	Principal Paydown	31417B7J0	Federal National Mortgage Association, Inc.	3.00%	06/01/2022	(\$12,811.18)					
09/01/2018	09/01/2018	Principal Paydown	3137B3N95	Federal Home Loan Mortgage Corporation	2.78%	09/25/2022	(\$7,860.74)					
09/01/2018	09/01/2018	Principal Paydown	31417B7J0	Federal National Mortgage Association, Inc.	3.00%	06/01/2022	(\$13,221.31)					
09/24/2018	09/26/2018	Sell	912828KQ2	Treasury, United States Department of	3.13%	05/15/2019	(\$1,405,468.75)	2.50%	(\$12,877.53)	(\$83,748.97)		
09/24/2018	09/26/2018	Buy	912828RC6	Treasury, United States Department of	2.13%	08/15/2021	\$7,242,750.00	2.90%				
09/24/2018	09/26/2018	Sell	912828TC4	Treasury, United States Department of	1.00%	06/30/2019	(\$2,595,263.69)	2.51%	(\$31,216.58)	(\$34,854.34)		
09/24/2018	09/26/2018	Sell	912828WL0	Treasury, United States Department of	1.50%	05/31/2019	(\$3,864,319.93)	2.49%	(\$28,861.86)	(\$25,983.82)		
09/24/2018	09/26/2018	Sell	912828WS5	Treasury, United States Department of	1.63%	06/30/2019	(\$1,986,484.38)	2.53%	(\$25,357.72)	(\$53,885.87)		
09/24/2018	09/26/2018	Sell	084670BL1	Berkshire Hathaway Inc.	2.10%	08/14/2019	(\$1,245,389.44)	2.71%	(\$11,077.83)	(\$18,807.13)		
09/24/2018	09/26/2018	Sell	30231GAP7	Exxon Mobil Corporation	1.71%	03/01/2019	(\$996,750.00)	2.47%	(\$4,593.70)	(\$12,332.34)		
09/24/2018	09/26/2018	Sell	94988J5D5	Wells Fargo Bank, National Association	1.75%	05/24/2019	(\$496,945.00)	2.69%	(\$3,006.20)	\$125.28		
09/24/2018	09/26/2018	Sell	594918BN3	Microsoft Corporation	1.10%	08/08/2019	(\$350,342.40)	2.64%	(\$4,550.70)	(\$3,771.28)		
09/24/2018	09/26/2018	Sell	3130A8Y72	Federal Home Loan Banks Office of Finance	0.88%	08/05/2019	(\$985,434.43)	2.60%	(\$14,011.15)	(\$11,405.99)		
09/24/2018	09/26/2018	Buy	912828Y20	Treasury, United States Department of	2.63%	07/15/2021	\$7,222,142.61	2.90%				
									<u>\$ (211,105.92)</u>	<u>\$ (521,682.86)</u>		
Buy		\$	16,423,365.01									
Sell		\$	(22,092,874.22)									
Maturity		\$	-									
Principal Paydown		\$	(79,052.53)									

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.

Public Trust Advisor's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by Public Trust Advisors. The custodian bank maintains the control of assets and executes and settles all investments transactions. The custodian statement is the official record of security and cash holdings transactions. Public Trust Advisors recognizes that clients may use these reports to facilitate record keeping; therefore the custodian bank statement and the Public Trust Advisors statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference. Please contact your relationship manager or our toll free number 855-395-3954 with questions regarding your account.

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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 (Q4 Y2018)

07/01/2018 - 09/30/2018

Dated: 10/10/2018

Locked Down

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Holdings Report Trade Date

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

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FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0A78 AGCY BOND 1.625 ---	01/21/2020 01/21/2020 N ---	1,000,390.00 1,000,000.00 98.5770	05/12/2015 05/13/2015	Aaa AA+ ---	1,000,113.62 1,003,273.34	3,159.72 -14,343.62	985,770.00 988,929.72
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZY2 AGCY BOND 1.750 ---	11/26/2019 11/26/2019 N ---	1,017,510.00 1,000,000.00 98.9410	03/21/2016 03/23/2016	Aaa AA+ ---	1,005,577.35 1,011,653.74	6,076.39 -16,167.35	989,410.00 995,486.39
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZG1 AGCY BOND 1.750 ---	09/12/2019 09/12/2019 N ---	1,017,920.00 1,000,000.00 99.1760	05/18/2016 05/19/2016	Aaa AA+ ---	1,005,197.26 1,006,120.87	923.61 -13,437.26	991,760.00 992,683.61
FREDDIE MAC 3137EADR7 AGCY BOND 1.375 ---	05/01/2020 05/01/2020 N ---	1,240,182.50 1,250,000.00 97.8220	03/28/2017 03/31/2017	Aaa AA+ ---	1,244,897.51 1,252,058.97	7,161.46 -22,122.51	1,222,775.00 1,229,936.46
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0T29 AGCY BOND 1.500 ---	02/28/2020 02/28/2020 N ---	1,994,600.00 2,000,000.00 98.2900	03/30/2017 03/31/2017	Aaa AA+ ---	1,997,360.20 2,000,110.20	2,750.00 -31,560.20	1,965,800.00 1,968,550.00
FREDDIE MAC 3137EAEF2 AGCY BOND 1.375 ---	04/20/2020 04/20/2020 N ---	4,977,450.00 5,000,000.00 97.8670	04/27/2017 04/28/2017	Aaa AA+ ---	4,988,124.31 5,018,870.83	30,746.53 -94,774.31	4,893,350.00 4,924,096.53
FEDERAL HOME LOAN BANKS 313383HU8 AGCY BOND 1.750 ---	06/12/2020 06/12/2020 N ---	2,663,356.00 2,650,000.00 98.1940	06/22/2017 06/26/2017	Aaa AA+ ---	2,657,730.49 2,671,771.81	14,041.32 -55,589.49	2,602,141.00 2,616,182.32
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 98.0020	12/05/2017 12/07/2017	Aaa AA+ ---	6,481,704.87 6,527,069.46	45,364.58 -111,574.87	6,370,130.00 6,415,494.58
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0U27 AGCY BOND 2.500 ---	04/13/2021 04/13/2021 N ---	3,966,800.00 4,000,000.00 98.9830	07/26/2018 07/30/2018	Aaa AA+ ---	3,968,885.64 4,015,552.31	46,666.67 -9,565.64	3,959,320.00 4,005,986.67
JPMORGAN CHASE BANK NA 48125LRG9 CORP Y 1.650 08/23/2019	09/23/2019 09/23/2019 Y 08/23/2019	504,484.90 505,000.00 98.8720	09/20/2016 09/23/2016	Aa3 A+ ---	504,829.25 505,014.42	185.17 -5,525.65	499,303.60 499,488.77
INTERNATIONAL BUSINESS MACHINES CORP 459200JN2 CORP N 1.900 ---	01/27/2020 01/27/2020 N ---	1,273,776.00 1,275,000.00 98.7870	01/24/2017 01/27/2017	A1 A+ ---	1,274,452.69 1,278,759.35	4,306.67 -14,918.44	1,259,534.25 1,263,840.92
MICROSOFT CORP 594918BV5 CORP N 1.850 ---	02/06/2020 02/06/2020 N ---	999,330.00 1,000,000.00 98.7870	01/30/2017 02/06/2017	Aaa AAA ---	999,694.46 1,002,520.84	2,826.39 -11,824.46	987,870.00 990,696.39
APPLE INC 037833CS7 CORP N 1.800 ---	05/11/2020 05/11/2020 N ---	998,980.00 1,000,000.00 98.3260	05/04/2017 05/11/2017	Aa1 AA+ ---	999,445.31 1,006,445.31	7,000.00 -16,185.31	983,260.00 990,260.00
INTEL CORP 458140AZ3 CORP N 1.850 ---	05/11/2020 05/11/2020 N ---	1,724,344.50 1,725,000.00 98.3990	05/08/2017 05/11/2017	A1 A+ ---	1,724,643.46 1,737,053.88	12,410.42 -27,260.71	1,697,382.75 1,709,793.17
APPLE INC 037833CZ1 CORP N 1.500 ---	09/12/2019 09/12/2019 N ---	1,518,692.80 1,520,000.00 98.9100	09/05/2017 09/12/2017	Aa1 AA+ ---	1,519,375.81 1,520,579.14	1,203.33 -15,943.81	1,503,432.00 1,504,635.33
GILEAD SCIENCES INC 375558BR3 CORP N 1.850 ---	09/20/2019 09/20/2019 N ---	704,753.25 705,000.00 99.1750	09/14/2017 09/21/2017	A3 A ---	704,879.00 705,277.52	398.52 -5,695.25	699,183.75 699,582.27

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WAL-MART STORES INC 931142DY6 CORP 1.750 ---	10/09/2019 10/09/2019 N ---	524,989.50 525,000.00 99.0980	10/11/2017 10/20/2017	Aa2 AA ---	524,993.91 529,383.49	4,389.58 -4,729.41	520,264.50 524,654.08
APPLE INC 037833DH0 CORP 1.800 ---	11/13/2019 11/13/2019 N ---	2,673,689.25 2,675,000.00 98.9430	11/06/2017 11/13/2017	Aa1 AA+ ---	2,674,262.44 2,692,719.94	18,457.50 -27,537.19	2,646,725.25 2,665,182.75
JOHNSON & JOHNSON 478160CH5 CORP 1.950 ---	11/10/2020 11/10/2020 N ---	359,614.80 360,000.00 97.9790	11/08/2017 11/10/2017	Aaa AAA ---	359,726.00 362,475.50	2,749.50 -7,001.60	352,724.40 355,473.90
AMERICAN HONDA FINANCE CORP 02665WBZ3 CORP 2.000 ---	11/13/2019 11/13/2019 N ---	1,604,101.20 1,605,000.00 99.0010	11/13/2017 11/16/2017	A2 A+ ---	1,604,491.00 1,616,796.00	12,305.00 -15,524.95	1,588,966.05 1,601,271.05
TOYOTA MOTOR CREDIT CORP 89236TEJ0 CORP 2.200 ---	01/10/2020 01/10/2020 N ---	1,198,932.00 1,200,000.00 99.1090	01/08/2018 01/11/2018	Aa3 AA- ---	1,199,313.11 1,205,253.11	5,940.00 -10,005.11	1,189,308.00 1,195,248.00
PROCTER & GAMBLE CO 742718EZ8 CORP 1.750 ---	10/25/2019 10/25/2019 N ---	297,054.00 300,000.00 98.9670	02/26/2018 02/28/2018	Aa3 AA- ---	298,096.65 300,371.65	2,275.00 -1,195.65	296,901.00 299,176.00
TOYOTA MOTOR CREDIT CORP 89236TEU5 CORP 2.950 ---	04/13/2021 04/13/2021 N ---	1,649,340.00 1,650,000.00 99.5420	04/10/2018 04/13/2018	Aa3 AA- ---	1,649,439.04 1,672,154.04	22,715.00 -6,996.04	1,642,443.00 1,665,158.00
WALMART INC 931142EG4 CORP 2.850 ---	06/23/2020 06/23/2020 N ---	4,898,481.00 4,900,000.00 100.0340	06/20/2018 06/27/2018	Aa2 AA ---	4,898,672.65 4,935,136.82	36,464.17 2,993.35	4,901,666.00 4,938,130.17
AMERICAN HONDA FINANCE CORP 02665WCH2 CORP 3.000 ---	06/16/2020 06/16/2020 N ---	1,223,346.25 1,225,000.00 99.8290	07/11/2018 07/16/2018	A2 A+ ---	1,223,515.43 1,231,171.68	7,656.25 -610.18	1,222,905.25 1,230,561.50
FHMS K503 A2 3137BEF58 FHLMC 2.456 ---	04/12/2019 08/25/2019 Y ---	1,002,574.22 975,000.00 99.7070	07/25/2016 07/28/2016	Aaa AA+ ---	979,199.64 981,195.14	1,995.50 -7,056.39	972,143.25 974,138.75
FHMS K030 A1 3137B3N95 FHLMC CMO 2.779 ---	10/22/2020 09/25/2022 Y ---	420,656.27 423,335.18 99.3480	06/14/2018 06/19/2018	Aaa AA+ ---	420,729.31 421,709.68	980.37 -154.27	420,575.04 421,555.41
FN AB5396 31417B7J0 FNMA 3.000 ---	05/06/2020 06/01/2022 N ---	539,369.16 511,401.87 99.8320	08/15/2012 08/15/2012	Aaa AA+ ---	523,847.20 525,125.71	1,278.50 -13,304.49	510,542.71 511,821.22
FIRST AMER:TRS OBG Y 31846V807 MMFUND 1.760 ---	09/30/2018 09/30/2018 N ---	84,050.19 84,050.19 1.0000	--- ---	Aaa AAAm ---	84,050.19 84,050.19	0.00 0.00	84,050.19 84,050.19
MISSISSIPPI ST 605581GK7 MUNI 1.433 ---	11/01/2018 11/01/2018 N ---	800,000.00 800,000.00 99.9240	11/18/2015 12/08/2015	Aa2 AA ---	800,000.00 804,776.67	4,776.67 -608.00	799,392.00 804,168.67
UNITED STATES TREASURY 912828XE5 US GOV 1.500 ---	05/31/2020 05/31/2020 N ---	746,103.52 750,000.00 97.9060	06/02/2015 06/03/2015	Aaa AA+ ---	748,666.87 752,447.61	3,780.74 -14,371.87	734,295.00 738,075.74
UNITED STATES TREASURY 912828WC0 US GOV 1.750 ---	10/31/2020 10/31/2020 N ---	1,007,578.12 1,000,000.00 97.8090	11/02/2015 11/05/2015	Aaa AA+ ---	1,003,236.45 1,010,559.82	7,323.37 -25,146.45	978,090.00 985,413.37

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UNITED STATES TREASURY 912828F39 US GOV 1.750 ---	09/30/2019 09/30/2019 N ---	2,142,410.16 2,100,000.00 99.1020	03/23/2016 03/24/2016	Aaa AA+ ---	2,112,194.88 2,112,295.84	100.96 -31,052.88	2,081,142.00 2,081,242.96
UNITED STATES TREASURY 912828U73 US GOV 1.375 ---	12/15/2019 12/15/2019 N ---	1,243,310.55 1,250,000.00 98.4300	12/27/2016 12/28/2016	Aaa AA+ ---	1,247,245.63 1,252,317.35	5,071.72 -16,870.63	1,230,375.00 1,235,446.72
UNITED STATES TREASURY 912828T59 US GOV 1.000 ---	10/15/2019 10/15/2019 N ---	1,395,459.38 1,410,000.00 98.2930	01/12/2017 01/13/2017	Aaa AA+ ---	1,404,453.80 1,410,964.45	6,510.66 -18,522.50	1,385,931.30 1,392,441.96
UNITED STATES TREASURY 912828LJ7 US GOV 3.625 ---	08/15/2019 08/15/2019 N ---	3,008,197.26 2,850,000.00 100.8360	01/19/2017 01/20/2017	Aaa AA+ ---	2,904,312.25 2,917,507.05	13,194.80 -30,486.25	2,873,826.00 2,887,020.80
UNITED STATES TREASURY 912828TV2 US GOV 1.250 ---	10/31/2019 10/31/2019 N ---	3,901,695.31 3,925,000.00 98.4730	01/19/2017 01/20/2017	Aaa AA+ ---	3,915,819.45 3,936,351.04	20,531.59 -50,754.20	3,865,065.25 3,885,596.84
UNITED STATES TREASURY 912828G61 US GOV 1.500 ---	11/30/2019 11/30/2019 N ---	3,899,238.29 3,900,000.00 98.6290	01/19/2017 01/20/2017	Aaa AA+ ---	3,899,695.27 3,919,355.11	19,659.84 -53,164.27	3,846,531.00 3,866,190.84
UNITED STATES TREASURY 912828J84 US GOV 1.375 ---	03/31/2020 03/31/2020 N ---	3,901,139.06 3,930,000.00 97.9690	01/19/2017 01/20/2017	Aaa AA+ ---	3,916,291.72 3,916,440.18	148.45 -66,110.02	3,850,181.70 3,850,330.15
UNITED STATES TREASURY 912828XH8 US GOV 1.625 ---	06/30/2020 06/30/2020 N ---	4,008,906.24 4,000,000.00 97.9920	06/19/2017 06/20/2017	Aaa AA+ ---	4,005,193.04 4,021,619.67	16,426.63 -85,513.04	3,919,680.00 3,936,106.63
UNITED STATES TREASURY 912828XU9 US GOV 1.500 ---	06/15/2020 06/15/2020 N ---	4,990,234.40 5,000,000.00 97.8590	07/10/2017 07/13/2017	Aaa AA+ ---	4,994,263.51 5,016,394.66	22,131.15 -101,313.51	4,892,950.00 4,915,081.15
UNITED STATES TREASURY 912828Q2 US GOV 1.500 ---	08/15/2020 08/15/2020 N ---	4,000,937.52 4,000,000.00 97.6250	09/14/2017 09/18/2017	Aaa AA+ ---	4,000,619.10 4,008,282.14	7,663.04 -95,619.10	3,905,000.00 3,912,663.04
UNITED STATES TREASURY 912828V1 US GOV 1.375 ---	09/15/2020 09/15/2020 N ---	1,493,320.32 1,500,000.00 97.2660	09/15/2017 09/19/2017	Aaa AA+ ---	1,495,595.81 1,496,507.41	911.60 -36,605.81	1,458,990.00 1,459,901.60
UNITED STATES TREASURY 912828X21 US GOV 1.500 ---	04/15/2020 04/15/2020 N ---	3,897,257.83 3,900,000.00 98.0940	09/20/2017 09/22/2017	Aaa AA+ ---	3,898,348.84 3,925,361.14	27,012.30 -72,682.84	3,825,666.00 3,852,678.30
UNITED STATES TREASURY 912828W22 US GOV 1.375 ---	02/15/2020 02/15/2020 N ---	3,834,359.38 3,850,000.00 98.1600	10/02/2017 10/04/2017	Aaa AA+ ---	3,840,866.03 3,847,627.07	6,761.04 -61,706.03	3,779,160.00 3,785,921.04
UNITED STATES TREASURY 912828D80 US GOV 1.625 ---	08/31/2019 08/31/2019 N ---	5,215,031.28 5,200,000.00 99.0900	10/02/2017 10/04/2017	Aaa AA+ ---	5,207,272.39 5,214,508.58	7,236.19 -54,592.39	5,152,680.00 5,159,916.19
UNITED STATES TREASURY 912828G95 US GOV 1.625 ---	12/31/2019 12/31/2019 N ---	1,002,265.62 1,000,000.00 98.6640	10/02/2017 10/04/2017	Aaa AA+ ---	1,001,275.35 1,005,382.01	4,106.66 -14,635.35	986,640.00 990,746.66
UNITED STATES TREASURY 912828VZ0 US GOV 2.000 ---	09/30/2020 09/30/2020 N ---	2,580,834.00 2,575,000.00 98.3950	12/05/2017 12/07/2017	Aaa AA+ ---	2,579,194.54 2,579,336.03	141.48 -45,523.29	2,533,671.25 2,533,812.73

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UNITED STATES TREASURY 912828A42 US GOV 2.000 ---	11/30/2020 11/30/2020 N ---	725,254.88 725,000.00 98.2310	12/27/2017 12/28/2017	Aaa AA+ ---	725,193.52 730,066.47	4,872.95 -13,018.77	712,174.75 717,047.70
UNITED STATES TREASURY 9128284B3 US GOV 2.375 ---	03/15/2021 03/15/2021 N ---	3,812,449.22 3,825,000.00 98.8630	03/21/2018 03/23/2018	Aaa AA+ ---	3,814,595.28 3,818,610.47	4,015.19 -33,085.53	3,781,509.75 3,785,524.94
UNITED STATES TREASURY 9128283X6 US GOV 2.250 ---	02/15/2021 02/15/2021 N ---	3,375,695.30 3,400,000.00 98.6060	04/17/2018 04/19/2018	Aaa AA+ ---	3,379,533.25 3,389,303.63	9,770.38 -26,929.25	3,352,604.00 3,362,374.38
UNITED STATES TREASURY 9128284G2 US GOV 2.375 ---	04/15/2021 04/15/2021 N ---	4,978,515.65 5,000,000.00 98.7970	04/17/2018 04/19/2018	Aaa AA+ ---	4,981,661.37 5,036,494.02	54,832.65 -41,811.37	4,939,850.00 4,994,682.65
UNITED STATES TREASURY 912828PC8 US GOV 2.625 ---	11/15/2020 11/15/2020 N ---	3,990,468.76 4,000,000.00 99.5390	07/26/2018 07/30/2018	Aaa AA+ ---	3,991,205.14 4,030,865.46	39,660.33 -9,645.14	3,981,560.00 4,021,220.33
UNITED STATES TREASURY 912828Y20 US GOV 2.625 ---	07/15/2021 07/15/2021 N ---	7,222,142.61 7,275,000.00 99.3090	09/24/2018 09/26/2018	Aaa AA+ ---	7,222,396.46 7,262,873.53	40,477.07 2,333.29	7,224,729.75 7,265,206.82
UNITED STATES TREASURY 912828RC6 US GOV 2.125 ---	08/15/2021 08/15/2021 N ---	7,242,750.00 7,400,000.00 97.9220	09/24/2018 09/26/2018	Aaa AA+ ---	7,243,467.05 7,263,550.61	20,083.56 2,760.95	7,246,228.00 7,266,311.56
---	07/07/2020	132,969,167.45	---	Aa1	132,849,844.81	649,628.17	131,297,559.74
---	07/13/2020	133,128,787.24	---	AA+	133,499,472.97	-1,552,285.07	131,947,187.91
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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
3137B3N95 FHMS K030 A1	09/25/2022	423,335.18	2,995.67	149.63 0.00	79.74	0.00	0.00	3,225.05	3,051.10 0.00
31417B7J0 FN AB5396	06/01/2022	511,401.87	3,933.65	0.00 -1,409.77	0.00	-856.50	0.00	1,667.38	4,071.45 0.00
912828RC6 UNITED STATES TREASURY	08/15/2021	7,400,000.00	2,136.55	0.00 0.00	717.05	0.00	0.00	2,853.60	0.00 0.00
912828Y20 UNITED STATES TREASURY	07/15/2021	7,275,000.00	2,594.68	0.00 0.00	253.85	0.00	0.00	2,848.53	0.00 0.00
9128284G2 UNITED STATES TREASURY	04/15/2021	5,000,000.00	29,849.73	0.00 0.00	1,753.98	0.00	0.00	31,603.70	0.00 0.00
89236TEU5 TOYOTA MOTOR CREDIT CORP	04/13/2021	1,650,000.00	12,168.75	0.00 0.00	53.29	0.00	0.00	12,222.04	0.00 0.00
3135G0U27 FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/13/2021	4,000,000.00	16,944.45	0.00 0.00	2,085.64	0.00	0.00	19,030.09	0.00 0.00
9128284B3 UNITED STATES TREASURY	03/15/2021	3,825,000.00	22,776.41	0.00 0.00	1,030.44	0.00	0.00	23,806.85	45,421.88 0.00
9128283X6 UNITED STATES TREASURY	02/15/2021	3,400,000.00	19,280.05	0.00 0.00	2,127.49	0.00	0.00	21,407.54	38,250.00 0.00
912828A42 UNITED STATES TREASURY	11/30/2020	725,000.00	3,644.81	0.00 0.00	0.00	-21.97	0.00	3,622.84	0.00 0.00
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP	11/17/2020	6,500,000.00	30,468.75	0.00 0.00	2,099.51	0.00	0.00	32,568.26	0.00 0.00
912828PC8 UNITED STATES TREASURY	11/15/2020	4,000,000.00	17,975.55	0.00 0.00	736.38	0.00	0.00	18,711.92	0.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	360,000.00	1,755.00	0.00 0.00	31.60	0.00	0.00	1,786.60	0.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,000,000.00	4,375.00	0.00 0.00	0.00	-381.37	0.00	3,993.63	0.00 0.00
912828VZ0 UNITED STATES TREASURY	09/30/2020	2,575,000.00	12,946.13	0.00 0.00	0.00	-515.52	0.00	12,430.61	0.00 25,750.00
9128282V1 UNITED STATES TREASURY	09/15/2020	1,500,000.00	5,171.11	0.00 0.00	554.53	0.00	0.00	5,725.64	10,312.50 0.00
9128282Q2 UNITED STATES TREASURY	08/15/2020	4,000,000.00	15,121.61	0.00 0.00	0.00	-82.05	0.00	15,039.56	30,000.00 0.00
912828XH8 UNITED STATES TREASURY	06/30/2020	4,000,000.00	16,250.00	0.00 0.00	0.00	-733.21	0.00	15,516.79	32,500.00 0.00
931142EG4 WALMART INC	06/23/2020	4,900,000.00	34,912.50	0.00 0.00	183.67	0.00	0.00	35,096.17	0.00 0.00
02665WCH2 AMERICAN HONDA FINANCE CORP	06/16/2020	1,225,000.00	7,656.25	0.00 0.00	169.18	0.00	0.00	7,825.43	0.00 0.00
912828XU9 UNITED STATES TREASURY	06/15/2020	5,000,000.00	18,852.46	0.00 0.00	834.19	0.00	0.00	19,686.65	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	-1,129.45	0.00	10,464.30	0.00 0.00
912828XE5 UNITED STATES TREASURY	05/31/2020	750,000.00	2,827.87	0.00 0.00	198.50	0.00	0.00	3,026.37	0.00 0.00
037833CS7 APPLE INC	05/11/2020	1,000,000.00	4,500.00	0.00 0.00	84.60	0.00	0.00	4,584.60	0.00 0.00
458140AZ3 INTEL CORP	05/11/2020	1,725,000.00	7,978.13	0.00 0.00	54.37	0.00	0.00	8,032.49	0.00 0.00
3137EADR7 FREDDIE MAC	05/01/2020	1,250,000.00	4,296.88	0.00 0.00	792.84	0.00	0.00	5,089.71	0.00 0.00
3137EAEF2 FREDDIE MAC	04/20/2020	5,000,000.00	17,187.50	0.00 0.00	1,895.35	0.00	0.00	19,082.85	0.00 0.00
912828X21 UNITED STATES TREASURY	04/15/2020	3,900,000.00	14,704.92	0.00 0.00	265.83	0.00	0.00	14,970.75	0.00 0.00
912828J84 UNITED STATES TREASURY	03/31/2020	3,930,000.00	13,584.01	0.00 0.00	2,265.02	0.00	0.00	15,849.02	0.00 27,018.75
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/28/2020	2,000,000.00	7,500.00	0.00 0.00	467.38	0.00	0.00	7,967.38	15,000.00 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
912828W22 UNITED STATES TREASURY	02/15/2020	3,850,000.00	13,341.67	0.00 0.00	1,657.06	0.00	0.00	14,998.73	26,468.75 0.00
594918BV5 MICROSOFT CORP	02/06/2020	1,000,000.00	4,625.00	0.00 0.00	56.24	0.00	0.00	4,681.24	9,250.00 0.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	01/27/2020	1,275,000.00	6,056.25	0.00 0.00	102.68	0.00	0.00	6,158.93	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	-21.61	0.00	4,040.89	8,125.00 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP	01/10/2020	1,200,000.00	6,600.00	0.00 0.00	133.03	0.00	0.00	6,733.03	13,126.67 0.00
912828G95 UNITED STATES TREASURY	12/31/2019	1,000,000.00	4,062.50	0.00 0.00	0.00	-253.30	0.00	3,809.20	8,125.00 0.00
912828U73 UNITED STATES TREASURY	12/15/2019	1,250,000.00	4,320.36	0.00 0.00	569.07	0.00	0.00	4,889.42	0.00 0.00
912828G61 UNITED STATES TREASURY	11/30/2019	3,900,000.00	14,704.92	0.00 0.00	65.18	0.00	0.00	14,770.09	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	-1,200.31	0.00	3,174.69	0.00 0.00
037833DH0 APPLE INC	11/13/2019	2,675,000.00	12,037.50	0.00 0.00	163.09	0.00	0.00	12,200.59	0.00 0.00
02665WBZ3 AMERICAN HONDA FINANCE CORP	11/13/2019	1,605,000.00	8,025.00	0.00 0.00	112.40	0.00	0.00	8,137.40	0.00 0.00
912828TV2 UNITED STATES TREASURY	10/31/2019	3,925,000.00	12,265.63	0.00 0.00	2,100.69	0.00	0.00	14,366.31	0.00 0.00
742718EZ8 PROCTER & GAMBLE CO	10/25/2019	300,000.00	1,312.50	0.00 0.00	441.64	0.00	0.00	1,754.14	0.00 0.00
912828T59 UNITED STATES TREASURY	10/15/2019	1,410,000.00	3,544.26	0.00 0.00	1,329.45	0.00	0.00	4,873.72	0.00 0.00
931142DY6 WAL-MART STORES INC	10/09/2019	525,000.00	2,296.88	0.00 0.00	1.48	0.00	0.00	2,298.35	0.00 0.00
912828F39 UNITED STATES TREASURY	09/30/2019	2,100,000.00	9,238.26	0.00 0.00	0.00	-3,047.55	0.00	6,190.70	0.00 18,375.00
48125LRG9 JPMORGAN CHASE BANK NA	09/23/2019	505,000.00	2,083.13	0.00 0.00	43.20	0.00	0.00	2,126.32	4,166.25 0.00
375558BR3 GILEAD SCIENCES INC	09/20/2019	705,000.00	3,260.63	0.00 0.00	30.86	0.00	0.00	3,291.48	6,521.25 0.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/12/2019	1,000,000.00	4,375.00	0.00 0.00	0.00	-1,365.20	0.00	3,009.80	8,750.00 0.00
037833CZ1 APPLE INC	09/12/2019	1,520,000.00	5,700.00	0.00 0.00	163.59	0.00	0.00	5,863.59	11,400.00 0.00
912828D80 UNITED STATES TREASURY	08/31/2019	5,200,000.00	21,242.98	0.00 0.00	0.00	-1,981.89	0.00	19,261.09	42,250.00 0.00
3137BEF58 FHMS K503 A2	08/25/2019	975,000.00	5,986.50	0.00 0.00	0.00	-2,730.11	0.00	3,256.39	5,986.50 0.00
912828LJ7 UNITED STATES TREASURY	08/15/2019	2,850,000.00	26,037.52	0.00 0.00	0.00	-15,574.52	0.00	10,462.99	51,656.25 0.00
084670BL1 BERKSHIRE HATHAWAY INC	08/14/2019	0.00	6,207.83	0.00 -11,077.83	0.00	-1,195.00	0.00	-6,065.00	13,146.00 0.00
594918BN3 MICROSOFT CORP	08/08/2019	0.00	922.02	0.00 -4,550.70	29.20	0.00	0.00	-3,599.49	1,952.50 0.00
3130A8Y72 FEDERAL HOME LOAN BANKS	08/05/2019	0.00	2,065.97	0.00 -14,011.15	152.95	0.00	0.00	-11,792.24	4,375.00 0.00
912828WS5 UNITED STATES TREASURY	06/30/2019	0.00	7,683.42	0.00 -25,357.72	0.00	-3,669.35	0.00	-21,343.65	16,250.00 0.00
912828TC4 UNITED STATES TREASURY	06/30/2019	0.00	6,205.85	0.00 -31,216.58	0.00	-458.55	0.00	-25,469.28	13,125.00 0.00
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/20/2019	0.00	1,409.72	0.00 -10,534.72	0.00	-464.16	0.00	-9,589.16	0.00 0.00
912828WL0 UNITED STATES TREASURY	05/31/2019	0.00	13,870.08	0.00 -28,861.86	0.00	-1,110.54	0.00	-16,102.33	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
94988J5D5 WELLS FARGO BANK NA	05/24/2019	0.00	2,065.97	0.00 -3,006.20	17.36	0.00	0.00	-922.87	0.00 0.00
912828KQ2 UNITED STATES TREASURY	05/15/2019	0.00	12,805.71	0.00 -23,396.46	0.00	-8,410.36	0.00	-19,001.12	0.00 0.00
912828ST8 UNITED STATES TREASURY	04/30/2019	0.00	1,058.93	0.00 -11,979.88	0.00	-338.83	0.00	-11,259.78	0.00 0.00
3137EADZ9 FEDERAL HOME LOAN MORTGAGE CORP	04/15/2019	0.00	906.25	0.00 -6,242.58	285.98	0.00	0.00	-5,050.34	0.00 0.00
3137EACA5 FREDDIE MAC	03/27/2019	0.00	6,041.67	0.00 -14,510.53	0.00	-3,938.03	0.00	-12,406.89	0.00 0.00
912828P95 UNITED STATES TREASURY	03/15/2019	0.00	1,907.61	0.00 -21,201.58	300.91	0.00	0.00	-18,993.06	0.00 0.00
30231GAP7 EXXON MOBIL CORP	03/01/2019	0.00	4,032.78	0.00 -4,593.70	0.00	-737.03	0.00	-1,297.95	8,540.00 0.00
912828C24 UNITED STATES TREASURY	02/28/2019	0.00	118.21	0.00 -564.44	0.00	-16.95	0.00	-463.18	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:TRS OBG Y	09/30/2018	84,050.19	1,308.27	0.00 0.00	0.00	0.00	0.00	1,308.27	1,429.33 601.67
---	07/13/2020	133,128,787.24	617,012.39	149.63 -212,515.70	26,490.46	-50,233.37	0.00	380,903.43	445,362.93 71,745.42

* 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	06/30/2018	---	0.00	0.00	722.73
912828TC4	UNITED STATES TREASURY	0.00	Coupon	06/30/2018	---	0.00	0.00	13,125.00
912828WS5	UNITED STATES TREASURY	0.00	Coupon	06/30/2018	---	0.00	0.00	16,250.00
912828G95	UNITED STATES TREASURY	0.00	Coupon	06/30/2018	---	0.00	0.00	8,125.00
912828XH8	UNITED STATES TREASURY	0.00	Coupon	06/30/2018	---	0.00	0.00	32,500.00
3137B3N95	FHMS K030 A1	0.00	Coupon	07/01/2018	---	0.00	0.00	1,035.80
3137B3N95	FHMS K030 A1	-8,236.84	Principal Paydown	07/01/2018	---	-8,236.84	52.22	8,236.84
31417B7J0	FN AB5396	0.00	Coupon	07/01/2018	---	0.00	0.00	1,416.30
31417B7J0	FN AB5396	-29,086.83	Principal Paydown	07/01/2018	---	-29,086.83	-755.34	29,086.83
3137BEF58	FHMS K503 A2	0.00	Coupon	07/01/2018	---	0.00	0.00	1,995.50
31846V807	FIRST AMER:TRES OBLG;Y	70,000.00	Buy	07/02/2018	1.000	70,000.00	0.00	-70,000.00
31846V807	FIRST AMER:TRES OBLG;Y	722.73	Buy	07/03/2018	1.000	722.73	0.00	-722.73
31846V807	FIRST AMER:TRES OBLG;Y	13,126.67	Buy	07/10/2018	1.000	13,126.67	0.00	-13,126.67
89236TEJ0	TOYOTA MOTOR CREDIT CORP	0.00	Coupon	07/10/2018	---	0.00	0.00	13,126.67
02665WCH2	AMERICAN HONDA FINANCE CORP	1,225,000.00	Buy	07/16/2018	99.865	1,223,346.25	0.00	-1,223,346.25
912828P95	UNITED STATES TREASURY	-1,200,000.00	Sell	07/16/2018	99.168	-1,190,015.63	-8,718.67	1,194,026.50
31846V807	FIRST AMER:TRES OBLG;Y	-29,319.75	Sell	07/16/2018	1.000	-29,319.75	0.00	29,319.75
3135G0A78	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	07/21/2018	---	0.00	0.00	8,125.00
31846V807	FIRST AMER:TRES OBLG;Y	8,125.00	Buy	07/23/2018	1.000	8,125.00	0.00	-8,125.00
31846V807	FIRST AMER:TRES OBLG;Y	39,775.77	Buy	07/25/2018	1.000	39,775.77	0.00	-39,775.77
31846V807	FIRST AMER:TRES OBLG;Y	1,995.50	Buy	07/25/2018	1.000	1,995.50	0.00	-1,995.50
31846V807	FIRST AMER:TRES OBLG;Y	12,112.50	Buy	07/27/2018	1.000	12,112.50	0.00	-12,112.50
459200JN2	INTERNATIONAL BUSINESS MACHINES CORP	0.00	Coupon	07/27/2018	---	0.00	0.00	12,112.50
3137EACA5	FREDDIE MAC	-2,000,000.00	Sell	07/30/2018	100.932	-2,018,640.00	-14,510.53	2,044,265.00
912828KQ2	UNITED STATES TREASURY	-1,000,000.00	Sell	07/30/2018	100.582	-1,005,820.31	-10,518.93	1,012,274.11
912828PC8	UNITED STATES TREASURY	4,000,000.00	Buy	07/30/2018	99.762	3,990,468.76	0.00	-4,012,153.54
912828ST8	UNITED STATES TREASURY	-1,075,000.00	Sell	07/30/2018	99.188	-1,066,265.63	-11,979.88	1,069,588.49
912828C24	UNITED STATES TREASURY	-100,000.00	Sell	07/30/2018	99.563	-99,562.50	-564.44	100,182.07
3135G0ZE6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-1,000,000.00	Sell	07/30/2018	99.470	-994,700.00	-10,534.72	996,644.44
912828P95	UNITED STATES TREASURY	-1,800,000.00	Sell	07/30/2018	99.207	-1,785,726.56	-12,482.91	1,792,427.65
3137EADZ9	FEDERAL HOME LOAN MORTGAGE CORP	-1,000,000.00	Sell	07/30/2018	99.118	-991,180.00	-6,242.58	994,461.25
3135G0U27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,000,000.00	Buy	07/30/2018	99.170	3,966,800.00	0.00	-3,996,522.22
31846V807	FIRST AMER:TRES OBLG;Y	1,167.25	Buy	07/30/2018	1.000	1,167.25	0.00	-1,167.25
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	07/31/2018	---	0.00	0.00	252.54
3137B3N95	FHMS K030 A1	0.00	Coupon	08/01/2018	---	0.00	0.00	1,016.72
3137B3N95	FHMS K030 A1	-7,835.63	Principal Paydown	08/01/2018	---	-7,835.63	48.97	7,835.63
31417B7J0	FN AB5396	0.00	Coupon	08/01/2018	---	0.00	0.00	1,343.59
31417B7J0	FN AB5396	-12,811.18	Principal Paydown	08/01/2018	---	-12,811.18	-325.66	12,811.18
3137BEF58	FHMS K503 A2	0.00	Coupon	08/01/2018	---	0.00	0.00	1,995.50
31846V807	FIRST AMER:TRS OBG;Y	252.54	Buy	08/02/2018	1.000	252.54	0.00	-252.54
3130A8Y72	FEDERAL HOME LOAN BANKS	0.00	Coupon	08/05/2018	---	0.00	0.00	4,375.00
31846V807	FIRST AMER:TRS OBG;Y	13,625.00	Buy	08/06/2018	1.000	13,625.00	0.00	-13,625.00
594918BV5	MICROSOFT CORP	0.00	Coupon	08/06/2018	---	0.00	0.00	9,250.00
31846V807	FIRST AMER:TRS OBG;Y	1,952.50	Buy	08/08/2018	1.000	1,952.50	0.00	-1,952.50
594918BN3	MICROSOFT CORP	0.00	Coupon	08/08/2018	---	0.00	0.00	1,952.50
31846V807	FIRST AMER:TRS OBG;Y	13,146.00	Buy	08/14/2018	1.000	13,146.00	0.00	-13,146.00
084670BL1	BERKSHIRE HATHAWAY INC	0.00	Coupon	08/14/2018	---	0.00	0.00	13,146.00
31846V807	FIRST AMER:TRS OBG;Y	146,375.00	Buy	08/15/2018	1.000	146,375.00	0.00	-146,375.00

Transactions Realized Gain Loss Report

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

07/01/2018 - 09/30/2018

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Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
912828LJ7	UNITED STATES TREASURY	0.00	Coupon	08/15/2018	---	0.00	0.00	51,656.25
912828W22	UNITED STATES TREASURY	0.00	Coupon	08/15/2018	---	0.00	0.00	26,468.75
912828Q2	UNITED STATES TREASURY	0.00	Coupon	08/15/2018	---	0.00	0.00	30,000.00
9128283X6	UNITED STATES TREASURY	0.00	Coupon	08/15/2018	---	0.00	0.00	38,250.00
31846V807	FIRST AMER:TRS OBG;Y	14,154.77	Buy	08/27/2018	1.000	14,154.77	0.00	-14,154.77
31846V807	FIRST AMER:TRS OBG;Y	10,847.85	Buy	08/27/2018	1.000	10,847.85	0.00	-10,847.85
31846V807	FIRST AMER:TRS OBG;Y	15,000.00	Buy	08/28/2018	1.000	15,000.00	0.00	-15,000.00
3135G0T29	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	08/28/2018	---	0.00	0.00	15,000.00
31846V807	FIRST AMER:TRS OBG;Y	42,250.00	Buy	08/31/2018	1.000	42,250.00	0.00	-42,250.00
31846V807	FIRST AMER:TRS OBG;Y	0.00	Money Market Funds	08/31/2018	---	0.00	0.00	454.06
912828D80	UNITED STATES TREASURY	0.00	Coupon	08/31/2018	---	0.00	0.00	42,250.00
3137B3N95	FHMS K030 A1	0.00	Coupon	09/01/2018	---	0.00	0.00	998.58
3137B3N95	FHMS K030 A1	-7,860.73	Principal Paydown	09/01/2018	---	-7,860.74	48.44	7,860.74
31417B7J0	FN AB5396	0.00	Coupon	09/01/2018	---	0.00	0.00	1,311.56
31417B7J0	FN AB5396	-13,221.31	Principal Paydown	09/01/2018	---	-13,221.31	-328.77	13,221.31
3137BEF58	FHMS K503 A2	0.00	Coupon	09/01/2018	---	0.00	0.00	1,995.50
30231GAP7	EXXON MOBIL CORP	0.00	Coupon	09/01/2018	---	0.00	0.00	8,540.00
31846V807	FIRST AMER:TRS OBG Y	8,540.00	Buy	09/04/2018	1.000	8,540.00	0.00	-8,540.00
31846V807	FIRST AMER:TRS OBG Y	454.06	Buy	09/05/2018	1.000	454.06	0.00	-454.06
31846V807	FIRST AMER:TRS OBG Y	20,150.00	Buy	09/12/2018	1.000	20,150.00	0.00	-20,150.00
3135G0ZG1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	09/12/2018	---	0.00	0.00	8,750.00
037833CZ1	APPLE INC	0.00	Coupon	09/12/2018	---	0.00	0.00	11,400.00
9128282V1	UNITED STATES TREASURY	0.00	Coupon	09/15/2018	---	0.00	0.00	10,312.50
9128284B3	UNITED STATES TREASURY	0.00	Coupon	09/15/2018	---	0.00	0.00	45,421.88
31846V807	FIRST AMER:TRS OBG Y	55,734.38	Buy	09/17/2018	1.000	55,734.38	0.00	-55,734.38
31846V807	FIRST AMER:TRS OBG Y	6,521.25	Buy	09/20/2018	1.000	6,521.25	0.00	-6,521.25
375558BR3	GILEAD SCIENCES INC	0.00	Coupon	09/20/2018	---	0.00	0.00	6,521.25
48125LRG9	JPMORGAN CHASE BANK NA	0.00	Coupon	09/23/2018	---	0.00	0.00	4,166.25
31846V807	FIRST AMER:TRS OBG Y	4,166.25	Buy	09/24/2018	1.000	4,166.25	0.00	-4,166.25
31846V807	FIRST AMER:TRS OBG Y	25,387.69	Buy	09/25/2018	1.000	25,387.69	0.00	-25,387.69
912828KQ2	UNITED STATES TREASURY	-1,400,000.00	Sell	09/26/2018	100.391	-1,405,468.75	-12,877.53	1,421,399.46
912828RC6	UNITED STATES TREASURY	7,400,000.00	Buy	09/26/2018	97.875	7,242,750.00	0.00	-7,260,697.01
912828TC4	UNITED STATES TREASURY	-2,625,000.00	Sell	09/26/2018	98.867	-2,595,263.69	-31,216.58	2,601,540.87
912828WLO	UNITED STATES TREASURY	-3,890,000.00	Sell	09/26/2018	99.340	-3,864,319.93	-28,861.86	3,883,132.22
912828WS5	UNITED STATES TREASURY	-2,000,000.00	Sell	09/26/2018	99.324	-1,986,484.38	-25,357.72	1,994,256.12
084670BL1	BERKSHIRE HATHAWAY INC	-1,252,000.00	Sell	09/26/2018	99.472	-1,245,389.44	-11,077.83	1,248,456.84
30231GAP7	EXXON MOBIL CORP	-1,000,000.00	Sell	09/26/2018	99.675	-996,750.00	-4,593.70	997,936.11
94988J5D5	WELLS FARGO BANK NA	-500,000.00	Sell	09/26/2018	99.389	-496,945.00	-3,006.20	499,910.28
594918BN3	MICROSOFT CORP	-355,000.00	Sell	09/26/2018	98.688	-350,342.40	-4,550.70	350,863.07
3130A8Y72	FEDERAL HOME LOAN BANKS	-1,000,000.00	Sell	09/26/2018	98.543	-985,434.43	-14,011.15	986,674.01
912828Y20	UNITED STATES TREASURY	7,275,000.00	Buy	09/26/2018	99.273	7,222,142.61	0.00	-7,260,025.00
31846V807	FIRST AMER:TRS OBG Y	13,133,395.63	Buy	09/26/2018	1.000	13,133,395.63	0.00	-13,133,395.63
31846V807	FIRST AMER:TRS OBG Y	-13,669,948.66	Sell	09/26/2018	1.000	-13,669,948.66	0.00	13,669,948.66
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	09/30/2018	---	0.00	0.00	601.67
912828VZ0	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	25,750.00
912828F39	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	18,375.00
912828J84	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	27,018.75
---	---	583,657.41	---	---	---	447,856.37	-212,366.06	71,745.42

Transactions Realized Gain Loss Report

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

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* 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

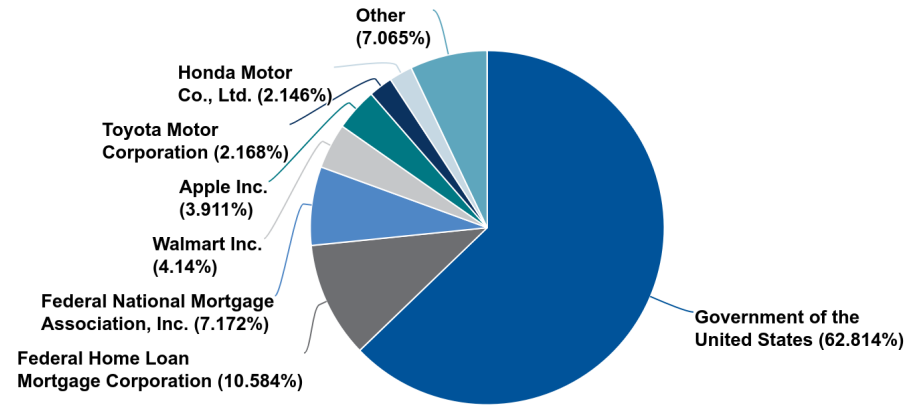


Chart calculated by: Market Value + Accrued

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
037833CS7	CORP	APPLE INC Apple Inc.	1,000,000.00	Fixed	N	1.570	1.835	2.864	05/11/2020 05/11/2020	7,000.00	999,445.31 1,006,445.31	983,260.00 990,260.00	0.749%
037833CZ1	CORP	APPLE INC Apple Inc.	1,520,000.00	Fixed	N	0.939	1.544	2.662	09/12/2019 09/12/2019	1,203.33	1,519,375.81 1,520,579.14	1,503,432.00 1,504,635.33	1.145%
037833DH0	CORP	APPLE INC Apple Inc.	2,675,000.00	Fixed	N	1.096	1.825	2.760	11/13/2019 11/13/2019	18,457.50	2,674,262.44 2,692,719.94	2,646,725.25 2,665,182.75	2.016%
---	CORP	APPLE INC Apple Inc.	5,195,000.00	Fixed	N	1.142	1.745	2.751	11/29/2019 11/29/2019	26,660.83	5,193,083.56 5,219,744.40	5,133,417.25 5,160,078.08	3.910%

Federal Home Loan Banks 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
313383HU8	AGCY BOND	FEDERAL HOME LOAN BANKS Federal Home Loan Banks Office of Finance	2,650,000.00	Fixed	N	1.656	1.575	2.841	06/12/2020 06/12/2020	14,041.32	2,657,730.49 2,671,771.81	2,602,141.00 2,616,182.32	1.982%
313383HU8	AGCY BOND	FEDERAL HOME LOAN BANKS Federal Home Loan Banks Office of Finance	2,650,000.00	Fixed	N	1.656	1.575	2.841	06/12/2020 06/12/2020	14,041.32	2,657,730.49 2,671,771.81	2,602,141.00 2,616,182.32	1.982%

Federal Home Loan Mortgage 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
3137B3N95	FHLMC CMO	FHMS K030 A1 Federal Home Loan Mortgage Corporation	423,335.18	Fixed	Y	1.960	3.012	3.033	10/22/2020 09/25/2022	980.37	420,729.31 421,709.68	420,575.04 421,555.41	0.320%
3137BEF58	FHLMC	FHMS K503 A2 Federal Home Loan Mortgage Corporation	975,000.00	Fixed	Y	0.528	1.335	2.713	04/12/2019 08/25/2019	1,995.50	979,199.64 981,195.14	972,143.25 974,138.75	0.740%
3137EADR7	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	1,250,000.00	Fixed	N	1.549	1.637	2.783	05/01/2020 05/01/2020	7,161.46	1,244,897.51 1,252,058.97	1,222,775.00 1,229,936.46	0.931%
3137EAEF2	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	5,000,000.00	Fixed	N	1.519	1.530	2.780	04/20/2020 04/20/2020	30,746.53	4,988,124.31 5,018,870.83	4,893,350.00 4,924,096.53	3.727%
3137EAEK1	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	6,500,000.00	Fixed	N	2.060	2.011	2.845	11/17/2020 11/17/2020	45,364.58	6,481,704.87 6,527,069.46	6,370,130.00 6,415,494.58	4.852%
---	---	--- Federal Home Loan Mortgage Corporation	14,148,335.18	Fixed	---	1.715	1.791	2.813	07/06/2020 08/06/2020	86,248.44	14,114,655.64 14,200,904.08	13,878,973.29 13,965,221.73	10.571%

Federal National Mortgage Association, 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
31417B7J0	FNMA	FN AB5396 Federal National Mortgage Association, Inc.	511,401.87	Fixed	N	1.533	1.376	2.998	05/06/2020 06/01/2022	1,278.50	523,847.20 525,125.71	510,542.71 511,821.22	0.389%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	1,000,000.00	Fixed	N	1.284	1.616	2.734	01/21/2020 01/21/2020	3,159.72	1,000,113.62 1,003,273.34	985,770.00 988,929.72	0.751%
3135G0ZY2	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	1,000,000.00	Fixed	N	1.133	1.261	2.681	11/26/2019 11/26/2019	6,076.39	1,005,577.35 1,011,653.74	989,410.00 995,486.39	0.754%
3135G0ZG1	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	1,000,000.00	Fixed	N	0.939	1.197	2.628	09/12/2019 09/12/2019	923.61	1,005,197.26 1,006,120.87	991,760.00 992,683.61	0.755%
3135G0T29	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	2,000,000.00	Fixed	N	1.386	1.595	2.738	02/28/2020 02/28/2020	2,750.00	1,997,360.20 2,000,110.20	1,965,800.00 1,968,550.00	1.497%
3135G0U27	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	4,000,000.00	Fixed	N	2.415	2.820	2.918	04/13/2021 04/13/2021	46,666.67	3,968,885.64 4,015,552.31	3,959,320.00 4,005,986.67	3.016%
---	---	--- Federal National Mortgage Association, Inc.	9,511,401.87	Fixed	N	1.745	2.023	2.810	07/23/2020 09/02/2020	60,854.89	9,500,981.27 9,561,836.16	9,402,602.71 9,463,457.61	7.161%

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	0.960	1.868	2.710	09/20/2019 09/20/2019	398.52	704,879.00 705,277.52	699,183.75 699,582.27	0.533%
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	705,000.00	Fixed	N	0.960	1.868	2.710	09/20/2019 09/20/2019	398.52	704,879.00 705,277.52	699,183.75 699,582.27	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
912828XE5	US GOV	UNITED STATES TREASURY Government of the United States	750,000.00	Fixed	N	1.627	1.609	2.790	05/31/2020 05/31/2020	3,780.74	748,666.87 752,447.61	734,295.00 738,075.74	0.559%
912828WC0	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.017	1.591	2.837	10/31/2020 10/31/2020	7,323.37	1,003,236.45 1,010,559.82	978,090.00 985,413.37	0.745%
912828F39	US GOV	UNITED STATES TREASURY Government of the United States	2,100,000.00	Fixed	N	0.979	1.163	2.661	09/30/2019 09/30/2019	100.96	2,112,194.88 2,112,295.84	2,081,142.00 2,081,242.96	1.585%

Issuer Concentration with Yield GASB 40 Trade Date

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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
912828U73	US GOV	UNITED STATES TREASURY Government of the United States	1,250,000.00	Fixed	N	1.187	1.560	2.698	12/15/2019 12/15/2019	5,071.72	1,247,245.63 1,252,317.35	1,230,375.00 1,235,446.72	0.937%
912828T59	US GOV	UNITED STATES TREASURY Government of the United States	1,410,000.00	Fixed	N	1.025	1.383	2.665	10/15/2019 10/15/2019	6,510.66	1,404,453.80 1,410,964.45	1,385,931.30 1,392,441.96	1.056%
912828LJ7	US GOV	UNITED STATES TREASURY Government of the United States	2,850,000.00	Fixed	N	0.860	1.418	2.656	08/15/2019 08/15/2019	13,194.80	2,904,312.25 2,917,507.05	2,873,826.00 2,887,020.80	2.189%
912828TV2	US GOV	UNITED STATES TREASURY Government of the United States	3,925,000.00	Fixed	N	1.066	1.469	2.681	10/31/2019 10/31/2019	20,531.59	3,915,819.45 3,936,351.04	3,865,065.25 3,885,596.84	2.944%
912828G61	US GOV	UNITED STATES TREASURY Government of the United States	3,900,000.00	Fixed	N	1.145	1.507	2.695	11/30/2019 11/30/2019	19,659.84	3,899,695.27 3,919,355.11	3,846,531.00 3,866,190.84	2.930%
912828J84	US GOV	UNITED STATES TREASURY Government of the United States	3,930,000.00	Fixed	N	1.465	1.612	2.762	03/31/2020 03/31/2020	148.45	3,916,291.72 3,916,440.18	3,850,181.70 3,850,330.15	2.932%
912828XH8	US GOV	UNITED STATES TREASURY Government of the United States	4,000,000.00	Fixed	N	1.707	1.549	2.804	06/30/2020 06/30/2020	16,426.63	4,005,193.04 4,021,619.67	3,919,680.00 3,936,106.63	2.985%
912828XU9	US GOV	UNITED STATES TREASURY Government of the United States	5,000,000.00	Fixed	N	1.667	1.568	2.788	06/15/2020 06/15/2020	22,131.15	4,994,263.51 5,016,394.66	4,892,950.00 4,915,081.15	3.727%
912828Q2	US GOV	UNITED STATES TREASURY Government of the United States	4,000,000.00	Fixed	N	1.832	1.492	2.805	08/15/2020 08/15/2020	7,663.04	4,000,619.10 4,008,282.14	3,905,000.00 3,912,663.04	2.974%
912828V1	US GOV	UNITED STATES TREASURY Government of the United States	1,500,000.00	Fixed	N	1.916	1.528	2.815	09/15/2020 09/15/2020	911.60	1,495,595.81 1,496,507.41	1,458,990.00 1,459,901.60	1.111%
912828X21	US GOV	UNITED STATES TREASURY Government of the United States	3,900,000.00	Fixed	N	1.503	1.528	2.767	04/15/2020 04/15/2020	27,012.30	3,898,348.84 3,925,361.14	3,825,666.00 3,852,678.30	2.914%
912828W22	US GOV	UNITED STATES TREASURY Government of the United States	3,850,000.00	Fixed	N	1.352	1.550	2.742	02/15/2020 02/15/2020	6,761.04	3,840,866.03 3,847,627.07	3,779,160.00 3,785,921.04	2.878%
912828D80	US GOV	UNITED STATES TREASURY Government of the United States	5,200,000.00	Fixed	N	0.907	1.470	2.629	08/31/2019 08/31/2019	7,236.19	5,207,272.39 5,214,508.58	5,152,680.00 5,159,916.19	3.924%
912828G95	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.227	1.521	2.713	12/31/2019 12/31/2019	4,106.66	1,001,275.35 1,005,382.01	986,640.00 990,746.66	0.751%
912828VZ0	US GOV	UNITED STATES TREASURY Government of the United States	2,575,000.00	Fixed	N	1.929	1.916	2.829	09/30/2020 09/30/2020	141.48	2,579,194.54 2,579,336.03	2,533,671.25 2,533,812.73	1.930%
912828A42	US GOV	UNITED STATES TREASURY Government of the United States	725,000.00	Fixed	N	2.093	1.987	2.845	11/30/2020 11/30/2020	4,872.95	725,193.52 730,066.47	712,174.75 717,047.70	0.542%
9128284B3	US GOV	UNITED STATES TREASURY Government of the United States	3,825,000.00	Fixed	N	2.372	2.490	2.856	03/15/2021 03/15/2021	4,015.19	3,814,595.28 3,818,610.47	3,781,509.75 3,785,524.94	2.880%
9128283X6	US GOV	UNITED STATES TREASURY Government of the United States	3,400,000.00	Fixed	N	2.292	2.513	2.859	02/15/2021 02/15/2021	9,770.38	3,379,533.25 3,389,303.63	3,352,604.00 3,362,374.38	2.553%
9128284G2	US GOV	UNITED STATES TREASURY Government of the United States	5,000,000.00	Fixed	N	2.424	2.525	2.868	04/15/2021 04/15/2021	54,832.65	4,981,661.37 5,036,494.02	4,939,850.00 4,994,682.65	3.762%
912828PC8	US GOV	UNITED STATES TREASURY Government of the United States	4,000,000.00	Fixed	N	2.037	2.732	2.849	11/15/2020 11/15/2020	39,660.33	3,991,205.14 4,030,865.46	3,981,560.00 4,021,220.33	3.032%
912828Y20	US GOV	UNITED STATES TREASURY Government of the United States	7,275,000.00	Fixed	N	2.662	2.896	2.883	07/15/2021 07/15/2021	40,477.07	7,222,396.46 7,262,873.53	7,224,729.75 7,265,206.82	5.503%
912828RC6	US GOV	UNITED STATES TREASURY Government of the United States	7,400,000.00	Fixed	N	2.762	2.897	2.881	08/15/2021 08/15/2021	20,083.56	7,243,467.05 7,263,550.61	7,246,228.00 7,266,311.56	5.519%
---	US GOV	UNITED STATES TREASURY Government of the United States	83,765,000.00	Fixed	N	1.801	1.968	2.787	08/10/2020 08/10/2020	342,424.35	83,532,597.00 83,875,021.35	82,538,530.75 82,880,955.10	62.864%

Honda Motor Co., Ltd.

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
02665WBZ3	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,605,000.00	Fixed	N	1.094	2.029	2.908	11/13/2019 11/13/2019	12,305.00	1,604,491.00 1,616,796.00	1,588,966.05 1,601,271.05	1.210%
02665WCH2	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,225,000.00	Fixed	N	1.651	3.074	3.102	06/16/2020 06/16/2020	7,656.25	1,223,515.43 1,231,171.68	1,222,905.25 1,230,561.50	0.931%
---	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	2,830,000.00	Fixed	N	1.336	2.481	2.992	02/15/2020 02/15/2020	19,961.25	2,828,006.43 2,847,967.68	2,811,871.30 2,831,832.55	2.142%

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Intel Corporation

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
458140AZ3	CORP	INTEL CORP Intel Corporation	1,725,000.00	Fixed	N	1.569	1.863	2.868	05/11/2020 05/11/2020	12,410.42	1,724,643.46 1,737,053.88	1,697,382.75 1,709,793.17	1.293%
458140AZ3	CORP	INTEL CORP Intel Corporation	1,725,000.00	Fixed	N	1.569	1.863	2.868	05/11/2020 05/11/2020	12,410.42	1,724,643.46 1,737,053.88	1,697,382.75 1,709,793.17	1.293%

International Business Machines Corporation

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
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	1,275,000.00	Fixed	N	1.298	1.933	2.834	01/27/2020 01/27/2020	4,306.67	1,274,452.69 1,278,759.35	1,259,534.25 1,263,840.92	0.959%
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	1,275,000.00	Fixed	N	1.298	1.933	2.834	01/27/2020 01/27/2020	4,306.67	1,274,452.69 1,278,759.35	1,259,534.25 1,263,840.92	0.959%

Johnson & Johnson

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
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	360,000.00	Fixed	N	2.037	1.987	2.965	11/10/2020 11/10/2020	2,749.50	359,726.00 362,475.50	352,724.40 355,473.90	0.269%
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	360,000.00	Fixed	N	2.037	1.987	2.965	11/10/2020 11/10/2020	2,749.50	359,726.00 362,475.50	352,724.40 355,473.90	0.269%

JPMorgan Chase & Co.

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
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	505,000.00	Fixed	Y	0.969	1.685	2.818	09/23/2019 09/23/2019	185.17	504,829.25 505,014.42	499,303.60 499,488.77	0.380%
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	505,000.00	Fixed	Y	0.969	1.685	2.818	09/23/2019 09/23/2019	185.17	504,829.25 505,014.42	499,303.60 499,488.77	0.380%

Microsoft Corporation

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
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	1,000,000.00	Fixed	N	1.323	1.873	2.767	02/06/2020 02/06/2020	2,826.39	999,694.46 1,002,520.84	987,870.00 990,696.39	0.752%
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	1,000,000.00	Fixed	N	1.323	1.873	2.767	02/06/2020 02/06/2020	2,826.39	999,694.46 1,002,520.84	987,870.00 990,696.39	0.752%

Mississippi, State of

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
605581GK7	MUNI	MISSISSIPPI ST Mississippi, State of	800,000.00	Fixed	N	0.091	1.433	2.251	11/01/2018 11/01/2018	4,776.67	800,000.00 804,776.67	799,392.00 804,168.67	0.609%
605581GK7	MUNI	MISSISSIPPI ST Mississippi, State of	800,000.00	Fixed	N	0.091	1.433	2.251	11/01/2018 11/01/2018	4,776.67	800,000.00 804,776.67	799,392.00 804,168.67	0.609%

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The Procter & Gamble Company

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
742718EZ8	CORP	PROCTER & GAMBLE CO The Procter & Gamble Company	300,000.00	Fixed	N	1.048	2.357	2.731	10/25/2019 10/25/2019	2,275.00	298,096.65 300,371.65	296,901.00 299,176.00	0.226%
742718EZ8	CORP	PROCTER & GAMBLE CO The Procter & Gamble Company	300,000.00	Fixed	N	1.048	2.357	2.731	10/25/2019 10/25/2019	2,275.00	298,096.65 300,371.65	296,901.00 299,176.00	0.226%

Toyota Motor Corporation

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
89236TEJ0	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,200,000.00	Fixed	N	1.249	2.246	2.911	01/10/2020 01/10/2020	5,940.00	1,199,313.11 1,205,253.11	1,189,308.00 1,195,248.00	0.906%
89236TEU5	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,650,000.00	Fixed	N	2.397	2.964	3.139	04/13/2021 04/13/2021	22,715.00	1,649,439.04 1,672,154.04	1,642,443.00 1,665,158.00	1.251%
---	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	2,850,000.00	Fixed	N	1.917	2.663	3.043	10/03/2020 10/03/2020	28,655.00	2,848,752.16 2,877,407.16	2,831,751.00 2,860,406.00	2.157%

U.S. Bancorp

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
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	84,050.19	Fixed	N	0.000	1.710	1.710	09/30/2018 09/30/2018	0.00	84,050.19 84,050.19	84,050.19 84,050.19	0.064%
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	84,050.19	Fixed	N	0.000	1.710	1.710	09/30/2018 09/30/2018	0.00	84,050.19 84,050.19	84,050.19 84,050.19	0.064%

Walmart Inc.

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
931142DY6	CORP	WAL-MART STORES INC Walmart Inc.	525,000.00	Fixed	N	1.004	1.751	2.643	10/09/2019 10/09/2019	4,389.58	524,993.91 529,383.49	520,264.50 524,654.08	0.396%
931142EG4	CORP	WALMART INC Walmart Inc.	4,900,000.00	Fixed	N	1.671	2.866	2.828	06/23/2020 06/23/2020	36,464.17	4,898,672.65 4,935,136.82	4,901,666.00 4,938,130.17	3.733%
---	CORP	--- Walmart Inc.	5,425,000.00	Fixed	N	1.607	2.758	2.811	05/29/2020 05/29/2020	40,853.75	5,423,666.56 5,464,520.31	5,421,930.50 5,462,784.25	4.129%

Summary

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
---	---	---	133,128,787.24	Fixed	---	1.712	1.988	2.800	07/07/2020 07/13/2020	649,628.17	132,849,844.81 133,499,472.97	131,297,559.74 131,947,187.91	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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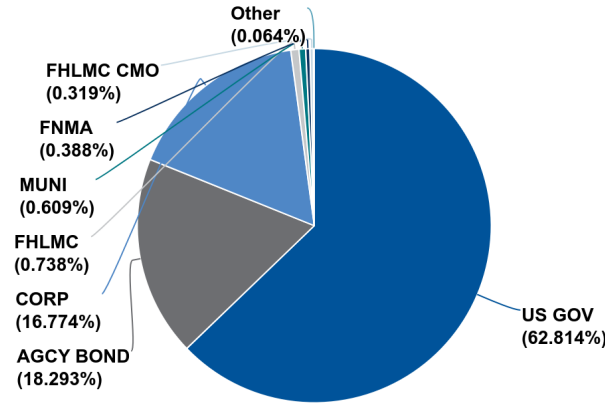


Chart calculated by: Market Value + Accrued

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
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.749%	Fixed	N	1.284	AA+ Aaa	1,000,000.00	01/21/2020 01/21/2020	1.616 2.734	3,159.72	1,000,390.00	1,000,113.62 1,003,273.34	985,770.00 988,929.72
3135G0ZY2 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.754%	Fixed	N	1.133	AA+ Aaa	1,000,000.00	11/26/2019 11/26/2019	1.261 2.681	6,076.39	1,017,510.00	1,005,577.35 1,011,653.74	989,410.00 995,486.39
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.752%	Fixed	N	0.939	AA+ Aaa	1,000,000.00	09/12/2019 09/12/2019	1.197 2.628	923.61	1,017,920.00	1,005,197.26 1,006,120.87	991,760.00 992,683.61
3137EADR7 FREDDIE MAC AGCY BOND	0.932%	Fixed	N	1.549	AA+ Aaa	1,250,000.00	05/01/2020 05/01/2020	1.637 2.783	7,161.46	1,240,182.50	1,244,897.51 1,252,058.97	1,222,775.00 1,229,936.46
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	1.492%	Fixed	N	1.386	AA+ Aaa	2,000,000.00	02/28/2020 02/28/2020	1.595 2.738	2,750.00	1,994,600.00	1,997,360.20 2,000,110.20	1,965,800.00 1,968,550.00
3137EAEF2 FREDDIE MAC AGCY BOND	3.732%	Fixed	N	1.519	AA+ Aaa	5,000,000.00	04/20/2020 04/20/2020	1.530 2.780	30,746.53	4,977,450.00	4,988,124.31 5,018,870.83	4,893,350.00 4,924,096.53
313383HU8 FEDERAL HOME LOAN BANKS AGCY BOND	1.983%	Fixed	N	1.656	AA+ Aaa	2,650,000.00	06/12/2020 06/12/2020	1.575 2.841	14,041.32	2,663,356.00	2,657,730.49 2,671,771.81	2,602,141.00 2,616,182.32

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3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	4.862%	Fixed	N	2.060	AA+ Aaa	6,500,000.00	11/17/2020 11/17/2020	2.011 2.845	45,364.58	6,474,845.00	6,481,704.87 6,527,069.46	6,370,130.00 6,415,494.58
3135G0U27 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	3.036%	Fixed	N	2.415	AA+ Aaa	4,000,000.00	04/13/2021 04/13/2021	2.820 2.918	46,666.67	3,966,800.00	3,968,885.64 4,015,552.31	3,959,320.00 4,005,986.67
--- --- AGCY BOND	18.293%	Fixed	N	1.768	AA+ Aaa	24,400,000.00	07/28/2020 07/28/2020	1.864 2.811	156,890.28	24,353,053.50	24,349,591.25 24,506,481.52	23,980,456.00 24,137,346.28

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
594918BV5 MICROSOFT CORP CORP	0.751%	Fixed	N	1.323	AAA Aaa	1,000,000.00	02/06/2020 02/06/2020	1.873 2.767	2,826.39	999,330.00	999,694.46 1,002,520.84	987,870.00 990,696.39
478160CH5 JOHNSON & JOHNSON CORP	0.269%	Fixed	N	2.037	AAA Aaa	360,000.00	11/10/2020 11/10/2020	1.987 2.965	2,749.50	359,614.80	359,726.00 362,475.50	352,724.40 355,473.90
037833CS7 APPLE INC CORP	0.750%	Fixed	N	1.570	AA+ Aa1	1,000,000.00	05/11/2020 05/11/2020	1.835 2.864	7,000.00	998,980.00	999,445.31 1,006,445.31	983,260.00 990,260.00
037833CZ1 APPLE INC CORP	1.140%	Fixed	N	0.939	AA+ Aa1	1,520,000.00	09/12/2019 09/12/2019	1.544 2.662	1,203.33	1,518,692.80	1,519,375.81 1,520,579.14	1,503,432.00 1,504,635.33
037833DH0 APPLE INC CORP	2.020%	Fixed	N	1.096	AA+ Aa1	2,675,000.00	11/13/2019 11/13/2019	1.825 2.760	18,457.50	2,673,689.25	2,674,262.44 2,692,719.94	2,646,725.25 2,665,182.75
931142DY6 WAL-MART STORES INC CORP	0.398%	Fixed	N	1.004	AA Aa2	525,000.00	10/09/2019 10/09/2019	1.751 2.643	4,389.58	524,989.50	524,993.91 529,383.49	520,264.50 524,654.08
931142EG4 WALMART INC CORP	3.743%	Fixed	N	1.671	AA Aa2	4,900,000.00	06/23/2020 06/23/2020	2.866 2.828	36,464.17	4,898,481.00	4,898,672.65 4,935,136.82	4,901,666.00 4,938,130.17
48125LRG9 JPMORGAN CHASE BANK NA CORP	0.379%	Fixed	Y	0.969	A+ Aa3	505,000.00	09/23/2019 09/23/2019	1.685 2.818	185.17	504,484.90	504,829.25 505,014.42	499,303.60 499,488.77
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.906%	Fixed	N	1.249	AA- Aa3	1,200,000.00	01/10/2020 01/10/2020	2.246 2.911	5,940.00	1,198,932.00	1,199,313.11 1,205,253.11	1,189,308.00 1,195,248.00
742718EZ8 PROCTER & GAMBLE CO CORP	0.227%	Fixed	N	1.048	AA- Aa3	300,000.00	10/25/2019 10/25/2019	2.357 2.731	2,275.00	297,054.00	298,096.65 300,371.65	296,901.00 299,176.00
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	1.262%	Fixed	N	2.397	AA- Aa3	1,650,000.00	04/13/2021 04/13/2021	2.964 3.139	22,715.00	1,649,340.00	1,649,439.04 1,672,154.04	1,642,443.00 1,665,158.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.958%	Fixed	N	1.298	A+ A1	1,275,000.00	01/27/2020 01/27/2020	1.933 2.834	4,306.67	1,273,776.00	1,274,452.69 1,278,759.35	1,259,534.25 1,263,840.92
458140AZ3 INTEL CORP CORP	1.296%	Fixed	N	1.569	A+ A1	1,725,000.00	05/11/2020 05/11/2020	1.863 2.868	12,410.42	1,724,344.50	1,724,643.46 1,737,053.88	1,697,382.75 1,709,793.17
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	1.214%	Fixed	N	1.094	A+ A2	1,605,000.00	11/13/2019 11/13/2019	2.029 2.908	12,305.00	1,604,101.20	1,604,491.00 1,616,796.00	1,588,966.05 1,601,271.05
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.933%	Fixed	N	1.651	A+ A2	1,225,000.00	06/16/2020 06/16/2020	3.074 3.102	7,656.25	1,223,346.25	1,223,515.43 1,231,171.68	1,222,905.25 1,230,561.50

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375558BR3 GILEAD SCIENCES INC CORP	0.530%	Fixed	N	0.960	A A3	705,000.00	09/20/2019 09/20/2019	1.868 2.710	398.52	704,753.25	704,879.00 705,277.52	699,183.75 699,582.27
--- --- CORP	16.774%	Fixed	---	1.435	AA- Aa3	22,170,000.00	03/24/2020 03/24/2020	2.246 2.852	141,282.49	22,153,909.45	22,159,830.22 22,301,112.72	21,991,869.80 22,133,152.29

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	0.738%	Fixed	Y	0.528	AA+ Aaa	975,000.00	04/12/2019 08/25/2019	1.335 2.713	1,995.50	1,002,574.22	979,199.64 981,195.14	972,143.25 974,138.75
3137BEF58 FHMS K503 A2 FHLMC	0.738%	Fixed	Y	0.528	AA+ Aaa	975,000.00	04/12/2019 08/25/2019	1.335 2.713	1,995.50	1,002,574.22	979,199.64 981,195.14	972,143.25 974,138.75

FHLMC CMO

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
3137B3N95 FHMS K030 A1 FHLMC CMO	0.319%	Fixed	Y	1.960	AA+ Aaa	423,335.18	10/22/2020 09/25/2022	3.012 3.033	980.37	420,656.27	420,729.31 421,709.68	420,575.04 421,555.41
3137B3N95 FHMS K030 A1 FHLMC CMO	0.319%	Fixed	Y	1.960	AA+ Aaa	423,335.18	10/22/2020 09/25/2022	3.012 3.033	980.37	420,656.27	420,729.31 421,709.68	420,575.04 421,555.41

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
31417B7J0 FN AB5396 FNMA	0.388%	Fixed	N	1.533	AA+ Aaa	511,401.87	05/06/2020 06/01/2022	1.376 2.998	1,278.50	539,369.16	523,847.20 525,125.71	510,542.71 511,821.22
31417B7J0 FN AB5396 FNMA	0.388%	Fixed	N	1.533	AA+ Aaa	511,401.87	05/06/2020 06/01/2022	1.376 2.998	1,278.50	539,369.16	523,847.20 525,125.71	510,542.71 511,821.22

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:TRS OBG Y MMFUND	0.064%	Fixed	N	0.000	AAAm Aaa	84,050.19	09/30/2018 09/30/2018	1.710 1.710	0.00	84,050.19	84,050.19 84,050.19	84,050.19 84,050.19
31846V807 FIRST AMER:TRS OBG Y MMFUND	0.064%	Fixed	N	0.000	AAAm Aaa	84,050.19	09/30/2018 09/30/2018	1.710 1.710	0.00	84,050.19	84,050.19 84,050.19	84,050.19 84,050.19

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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	0.609%	Fixed	N	0.091	AA Aa2	800,000.00	11/01/2018 11/01/2018	1.433 2.251	4,776.67	800,000.00	800,000.00 804,776.67	799,392.00 804,168.67
605581GK7 MISSISSIPPI ST MUNI	0.609%	Fixed	N	0.091	AA Aa2	800,000.00	11/01/2018 11/01/2018	1.433 2.251	4,776.67	800,000.00	800,000.00 804,776.67	799,392.00 804,168.67

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
912828XE5 UNITED STATES TREASURY US GOV	0.559%	Fixed	N	1.627	AA+ Aaa	750,000.00	05/31/2020 05/31/2020	1.609 2.790	3,780.74	746,103.52	748,666.87 752,447.61	734,295.00 738,075.74
912828WC0 UNITED STATES TREASURY US GOV	0.747%	Fixed	N	2.017	AA+ Aaa	1,000,000.00	10/31/2020 10/31/2020	1.591 2.837	7,323.37	1,007,578.12	1,003,236.45 1,010,559.82	978,090.00 985,413.37
912828F39 UNITED STATES TREASURY US GOV	1.577%	Fixed	N	0.979	AA+ Aaa	2,100,000.00	09/30/2019 09/30/2019	1.163 2.661	100.96	2,142,410.16	2,112,194.88 2,112,295.84	2,081,142.00 2,081,242.96
912828U73 UNITED STATES TREASURY US GOV	0.936%	Fixed	N	1.187	AA+ Aaa	1,250,000.00	12/15/2019 12/15/2019	1.560 2.698	5,071.72	1,243,310.55	1,247,245.63 1,252,317.35	1,230,375.00 1,235,446.72
912828T59 UNITED STATES TREASURY US GOV	1.055%	Fixed	N	1.025	AA+ Aaa	1,410,000.00	10/15/2019 10/15/2019	1.383 2.665	6,510.66	1,395,459.38	1,404,453.80 1,410,964.45	1,385,931.30 1,392,441.96
912828LJ7 UNITED STATES TREASURY US GOV	2.188%	Fixed	N	0.860	AA+ Aaa	2,850,000.00	08/15/2019 08/15/2019	1.418 2.656	13,194.80	3,008,197.26	2,904,312.25 2,917,507.05	2,873,826.00 2,887,020.80
912828TV2 UNITED STATES TREASURY US GOV	2.945%	Fixed	N	1.066	AA+ Aaa	3,925,000.00	10/31/2019 10/31/2019	1.469 2.681	20,531.59	3,901,695.31	3,915,819.45 3,936,351.04	3,865,065.25 3,885,596.84
912828G61 UNITED STATES TREASURY US GOV	2.930%	Fixed	N	1.145	AA+ Aaa	3,900,000.00	11/30/2019 11/30/2019	1.507 2.695	19,659.84	3,899,238.29	3,899,695.27 3,919,355.11	3,846,531.00 3,866,190.84
912828J84 UNITED STATES TREASURY US GOV	2.918%	Fixed	N	1.465	AA+ Aaa	3,930,000.00	03/31/2020 03/31/2020	1.612 2.762	148.45	3,901,139.06	3,916,291.72 3,916,440.18	3,850,181.70 3,850,330.15
912828XH8 UNITED STATES TREASURY US GOV	2.983%	Fixed	N	1.707	AA+ Aaa	4,000,000.00	06/30/2020 06/30/2020	1.549 2.804	16,426.63	4,008,906.24	4,005,193.04 4,021,619.67	3,919,680.00 3,936,106.63
912828XU9 UNITED STATES TREASURY US GOV	3.725%	Fixed	N	1.667	AA+ Aaa	5,000,000.00	06/15/2020 06/15/2020	1.568 2.788	22,131.15	4,990,234.40	4,994,263.51 5,016,394.66	4,892,950.00 4,915,081.15
912828Q2 UNITED STATES TREASURY US GOV	2.965%	Fixed	N	1.832	AA+ Aaa	4,000,000.00	08/15/2020 08/15/2020	1.492 2.805	7,663.04	4,000,937.52	4,000,619.10 4,008,282.14	3,905,000.00 3,912,663.04
912828V1 UNITED STATES TREASURY US GOV	1.106%	Fixed	N	1.916	AA+ Aaa	1,500,000.00	09/15/2020 09/15/2020	1.528 2.815	911.60	1,493,320.32	1,495,595.81 1,496,507.41	1,458,990.00 1,459,901.60
912828X21 UNITED STATES TREASURY US GOV	2.920%	Fixed	N	1.503	AA+ Aaa	3,900,000.00	04/15/2020 04/15/2020	1.528 2.767	27,012.30	3,897,257.83	3,898,348.84 3,925,361.14	3,825,666.00 3,852,678.30
912828W22 UNITED STATES TREASURY US GOV	2.869%	Fixed	N	1.352	AA+ Aaa	3,850,000.00	02/15/2020 02/15/2020	1.550 2.742	6,761.04	3,834,359.38	3,840,866.03 3,847,627.07	3,779,160.00 3,785,921.04
912828D80 UNITED STATES TREASURY US GOV	3.911%	Fixed	N	0.907	AA+ Aaa	5,200,000.00	08/31/2019 08/31/2019	1.470 2.629	7,236.19	5,215,031.28	5,207,272.39 5,214,508.58	5,152,680.00 5,159,916.19

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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
912828G95 UNITED STATES TREASURY US GOV	0.751%	Fixed	N	1.227	AA+ Aaa	1,000,000.00	12/31/2019 12/31/2019	1.521 2.713	4,106.66	1,002,265.62	1,001,275.35 1,005,382.01	986,640.00 990,746.66
912828VZ0 UNITED STATES TREASURY US GOV	1.920%	Fixed	N	1.929	AA+ Aaa	2,575,000.00	09/30/2020 09/30/2020	1.916 2.829	141.48	2,580,834.00	2,579,194.54 2,579,336.03	2,533,671.25 2,533,812.73
912828A42 UNITED STATES TREASURY US GOV	0.543%	Fixed	N	2.093	AA+ Aaa	725,000.00	11/30/2020 11/30/2020	1.987 2.845	4,872.95	725,254.88	725,193.52 730,066.47	712,174.75 717,047.70
9128284B3 UNITED STATES TREASURY US GOV	2.869%	Fixed	N	2.372	AA+ Aaa	3,825,000.00	03/15/2021 03/15/2021	2.490 2.856	4,015.19	3,812,449.22	3,814,595.28 3,818,610.47	3,781,509.75 3,785,524.94
9128283X6 UNITED STATES TREASURY US GOV	2.548%	Fixed	N	2.292	AA+ Aaa	3,400,000.00	02/15/2021 02/15/2021	2.513 2.859	9,770.38	3,375,695.30	3,379,533.25 3,389,303.63	3,352,604.00 3,362,374.38
9128284G2 UNITED STATES TREASURY US GOV	3.785%	Fixed	N	2.424	AA+ Aaa	5,000,000.00	04/15/2021 04/15/2021	2.525 2.868	54,832.65	4,978,515.65	4,981,661.37 5,036,494.02	4,939,850.00 4,994,682.65
912828PC8 UNITED STATES TREASURY US GOV	3.048%	Fixed	N	2.037	AA+ Aaa	4,000,000.00	11/15/2020 11/15/2020	2.732 2.849	39,660.33	3,990,468.76	3,991,205.14 4,030,865.46	3,981,560.00 4,021,220.33
912828Y20 UNITED STATES TREASURY US GOV	5.506%	Fixed	N	2.662	AA+ Aaa	7,275,000.00	07/15/2021 07/15/2021	2.896 2.883	40,477.07	7,222,142.61	7,222,396.46 7,262,873.53	7,224,729.75 7,265,206.82
912828RC6 UNITED STATES TREASURY US GOV	5.507%	Fixed	N	2.762	AA+ Aaa	7,400,000.00	08/15/2021 08/15/2021	2.897 2.881	20,083.56	7,242,750.00	7,243,467.05 7,263,550.61	7,246,228.00 7,266,311.56
--- UNITED STATES TREASURY US GOV	62.814%	Fixed	N	1.801	AA+ Aaa	83,765,000.00	08/10/2020 08/10/2020	1.968 2.787	342,424.35	83,615,554.66	83,532,597.00 83,875,021.35	82,538,530.75 82,880,955.10

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%	Fixed	---	1.712	AA+ Aa1	133,128,787.24	07/07/2020 07/13/2020	1.988 2.800	649,628.16	132,969,167.45	132,849,844.81 133,499,472.97	131,297,559.74 131,947,187.91

* 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.

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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:TRS OBG Y MMFUND	1,429.33	0.00	13,658,978.34	0.00	-13,699,268.41	0.00	0.00	0.00	0.00	124,340.26 84,050.19	124,340.26 84,050.19
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	70,722.73 71,745.42	70,722.73 71,745.42
31417B7J0 FN AB5396 FNMA	4,071.45	0.00	0.00	0.00	0.00	0.00	0.00	-55,119.32	-1,409.77	597,502.81 539,369.16	569,183.83 510,542.71
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	986,660.00 985,770.00
912828C24 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-99,562.50	-619.57	0.00	0.00	-564.44	100,804.69 0.00	99,512.00 0.00
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	735,525.00 734,295.00
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	981,290.00 978,090.00
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	798,248.00 799,392.00
3137EACA5 FREDDIE MAC AGCY BOND	0.00	0.00	0.00	0.00	-2,018,640.00	-25,625.00	0.00	0.00	-14,510.53	2,150,176.00 0.00	2,021,620.00 0.00
912828P95 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-2,975,742.19	-10,711.96	0.00	0.00	-21,201.58	2,985,937.50 0.00	2,973,870.00 0.00
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	990,140.00 989,410.00
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	2,082,276.00 2,081,142.00
912828KQ2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-2,411,289.06	-22,384.51	0.00	0.00	-23,396.46	2,553,468.74 0.00	2,416,128.00 0.00
30231GAP7 EXXON MOBIL CORP CORP	8,540.00	0.00	0.00	0.00	-996,750.00	-1,186.11	0.00	0.00	-4,593.70	1,008,940.00 0.00	994,960.00 0.00
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	991,910.00 991,760.00
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	-994,700.00	-1,944.44	0.00	0.00	-10,534.72	1,017,911.00 0.00	993,830.00 0.00
94988J5D5 WELLS FARGO BANK NA CORP	0.00	0.00	0.00	0.00	-496,945.00	-2,965.28	0.00	0.00	-3,006.20	499,785.00 0.00	495,520.00 0.00
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	972,260.25 972,143.25
594918BN3 MICROSOFT CORP CORP	1,952.50	0.00	0.00	0.00	-350,342.40	-520.67	0.00	0.00	-4,550.70	354,634.35 0.00	349,430.05 0.00
3130A8Y72 FEDERAL HOME LOAN BANKS AGCY BOND	4,375.00	0.00	0.00	0.00	-985,434.43	-1,239.58	0.00	0.00	-14,011.15	998,080.00 0.00	983,180.00 0.00

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912828WS5 UNITED STATES TREASURY US GOV	16,250.00	0.00	0.00	0.00	-1,986,484.38	-7,771.74	0.00	0.00	-25,357.72	2,044,609.38 0.00	1,985,400.00 0.00
912828ST8 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-1,066,265.63	-3,322.86	0.00	0.00	-11,979.88	1,086,505.85 0.00	1,065,550.75 0.00
912828TC4 UNITED STATES TREASURY US GOV	13,125.00	0.00	0.00	0.00	-2,595,263.69	-6,277.18	0.00	0.00	-31,216.58	2,630,332.03 0.00	2,590,140.00 0.00
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	497,354.30 499,303.60
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	1,230,425.00 1,230,375.00
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	1,384,281.60 1,385,931.30
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	2,887,848.00 2,873,826.00
912828WL0 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-3,864,319.93	-18,812.29	0.00	0.00	-28,861.86	3,900,940.63 0.00	3,860,669.40 0.00
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	3,863,534.50 3,865,065.25
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	3,847,428.00 3,846,531.00
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	3,853,561.50 3,850,181.70
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	1,258,272.00 1,259,534.25
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	987,220.00 987,870.00
3137EADZ9 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	0.00	0.00	0.00	0.00	-991,180.00	-3,281.25	0.00	0.00	-6,242.58	992,510.00 0.00	990,780.00 0.00
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	1,224,275.00 1,222,775.00
084670BL1 BERKSHIRE HATHAWAY INC CORP	13,146.00	0.00	0.00	0.00	-1,245,389.44	-3,067.40	0.00	0.00	-11,077.83	1,263,831.40 0.00	1,244,938.72 0.00
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	1,966,200.00 1,965,800.00
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	4,896,100.00 4,893,350.00
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	983,060.00 983,260.00
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	1,698,021.00 1,697,382.75

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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
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	3,928,920.00 3,919,680.00
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	2,606,884.50 2,602,141.00
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	4,901,750.00 4,892,950.00
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	1,501,121.60 1,503,432.00
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	3,913,120.00 3,905,000.00
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	1,462,035.00 1,458,990.00
375558BR3 GILEAD SCIENCES INC CORP	6,521.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	704,753.25 704,753.25	696,434.25 699,183.75
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	3,830,697.00 3,825,666.00
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	3,781,277.50 3,779,160.00
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	5,152,888.00 5,152,680.00
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	987,580.00 986,640.00
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	519,618.75 520,264.50
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	2,646,725.25 2,646,725.25
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	354,081.60 352,724.40
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	1,586,558.55 1,588,966.05
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	2,543,018.50 2,533,671.25
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	6,379,880.00 6,370,130.00
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	715,089.25 712,174.75
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	13,126.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,198,932.00 1,198,932.00	1,189,008.00 1,189,308.00
742718EZ8 PROCTER & GAMBLE CO CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	297,054.00 297,054.00	296,958.00 296,901.00
9128284B3 UNITED STATES TREASURY US GOV	45,421.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,812,449.22 3,812,449.22	3,801,858.75 3,781,509.75

Portfolio Activity Summary

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

07/01/2018 - 09/30/2018

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Dated: 10/10/2018

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
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,649,340.00 1,649,340.00	1,641,502.50 1,642,443.00
9128283X6 UNITED STATES TREASURY US GOV	38,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,375,695.30 3,375,695.30	3,369,978.00 3,352,604.00
9128284G2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,978,515.65 4,978,515.65	4,967,950.00 4,939,850.00
3137B3N95 FHMS K030 A1 FHLMC CMO	3,051.10	0.00	0.00	0.00	0.00	0.00	0.00	-23,933.21	149.63	444,438.02 420,656.27	445,774.51 420,575.04
931142EG4 WALMART INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,898,481.00 4,898,481.00	4,912,887.00 4,901,666.00
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.00	0.00	1,223,346.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00 1,223,346.25	0.00 1,222,905.25
912828PC8 UNITED STATES TREASURY US GOV	0.00	0.00	3,990,468.76	-21,684.78	0.00	0.00	0.00	0.00	0.00	0.00 3,990,468.76	0.00 3,981,560.00
3135G0U27 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	3,966,800.00	-29,722.22	0.00	0.00	0.00	0.00	0.00	0.00 3,966,800.00	0.00 3,959,320.00
912828Y20 UNITED STATES TREASURY US GOV	0.00	0.00	7,222,142.61	-37,882.39	0.00	0.00	0.00	0.00	0.00	0.00 7,222,142.61	0.00 7,224,729.75
912828RC6 UNITED STATES TREASURY US GOV	0.00	0.00	7,242,750.00	-17,947.01	0.00	0.00	0.00	0.00	0.00	0.00 7,242,750.00	0.00 7,246,228.00
---	445,362.93	0.00	37,304,485.96	-107,236.40	-36,777,577.06	-109,729.84	0.00	-79,052.53	-212,366.06	133,105,054.60 133,040,912.87	131,079,262.40 131,369,305.16

* Weighted by: Ending Market Value + Accrued.

Additional Disclosure:

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The investment advisor providing these services is Public Trust Advisors, LLC, an investment adviser registered with the U.S. Securities and Exchange Commission (SEC) under the Investment Advisers Act of 1940, as amended. Registration with the SEC does not imply a certain level of skill or training. Public Trust is required to maintain a written disclosure brochure of our background and business experience. If you would like to receive a copy of our current disclosure brochure, privacy policy, or code of ethics please contact us at the address below.

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

Quarterly Investment Report for Period Ended September 30, 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 July 1, 2018 to September 30, 2018

City of Cape Coral 1-5 Year	July 1, 2018 Beginning Balance	September 30, 2018 Ending Balance	Portfolio Characteristic	July 1, 2018 Beginning Balance	September 30, 2018 Ending Balance
Historical Cost	\$ 64,191,698.02	\$ 64,397,012.99	Book Yield Gross	1.77%	1.95%
Book Value	\$ 64,095,962.61	\$ 64,256,080.86	Market Yield Gross	2.62%	2.86%
Accrued Interest	\$ 221,659.77	\$ 310,326.47	Weighted Average Coupon	1.88%	2.03%
Book Value Plus Accrued	\$ 64,317,622.38	\$ 64,566,407.33	Duration	2.36 Years	2.47 Years
Net Unrealized Gain/Loss	\$ (1,256,523.42)	(1,351,924.67)	Weighted Effective Maturity	2.46 Years	2.59 Years
Market Value Plus Accrued⁽²⁾	\$ 63,061,098.96	\$ 63,214,482.66	Weighted Final Maturity	2.63 Years	2.74 Years
Net Pending Transactions	79,253.68	51,621.88			
Market Value Plus Accrued Net⁽²⁾	\$ 63,140,352.64	\$ 63,266,104.54			

City of Cape Coral 1-5 Year	September 2018 Net Income
Interest Income	\$ 308,108.37
Net Amortization/Accretion	(11,458.72)
Net Realized Gain/Loss ⁽³⁾	(75,496.49)
Miscellaneous Income	-
Net Income	\$ 221,153.16

(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.

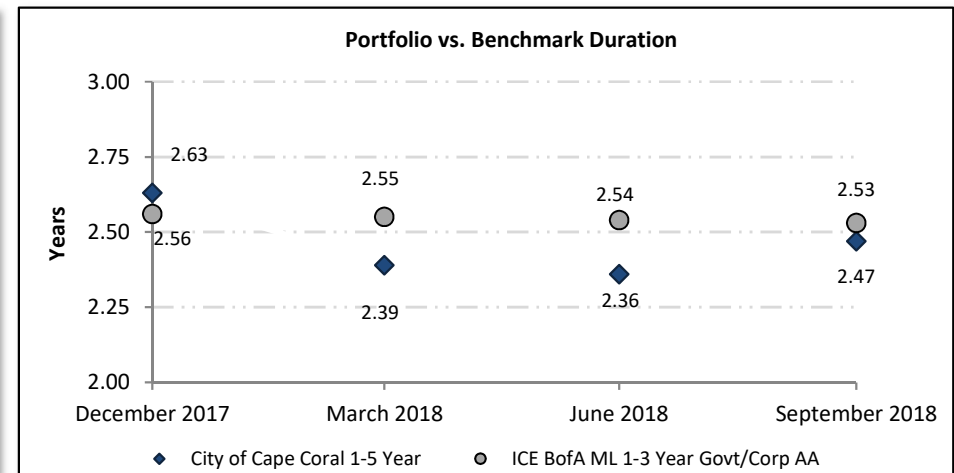
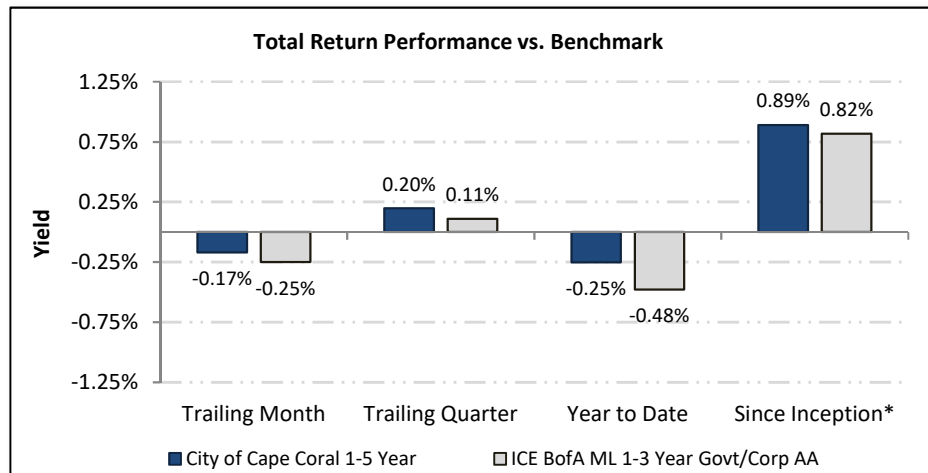
(3) MBS paydowns may result in negative realized losses rather than amortization in as a result of accounting method.

City of Cape Coral 1-5 Year Total Return July 1, 2018 to September 30, 2018

Total Return Performance	Trailing Month Periodic	Trailing Quarter Periodic	Year to Date Periodic	Since Inception* Annualized
City of Cape Coral 1-5 Year	(0.17%)	0.20%	(0.25%)	0.89%
ICE BofA ML 1-3 Year Govt/Corp AA	(0.25%)	0.11%	(0.48%)	0.82%

Yield to Maturity	September 30, 2018 Ending Balance
City of Cape Coral 1-5 Year	2.86%
ICE BofA ML 1-3 Year Govt/Corp AA	2.88%

Duration	December 2017	March 2018	June 2018	September 2018
City of Cape Coral 1-5 Year	2.630	2.390	2.360	2.470
ICE BofA ML 1-3 Year Govt/Corp AA	2.560	2.550	2.540	2.530

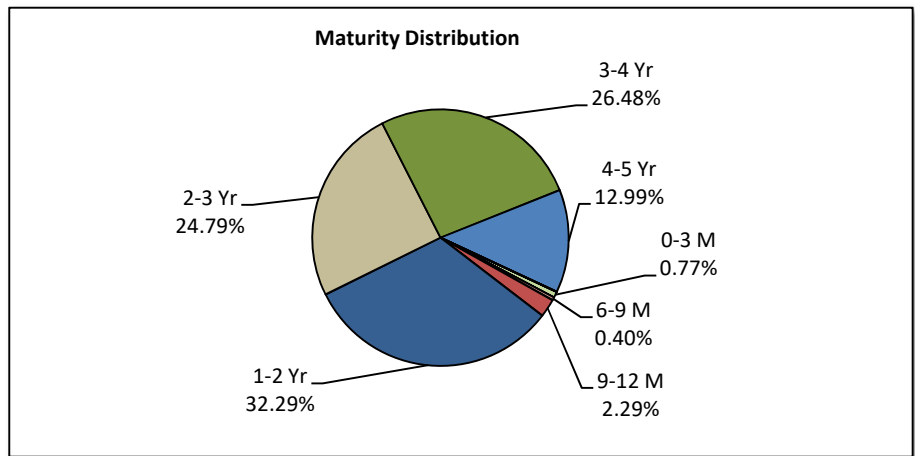
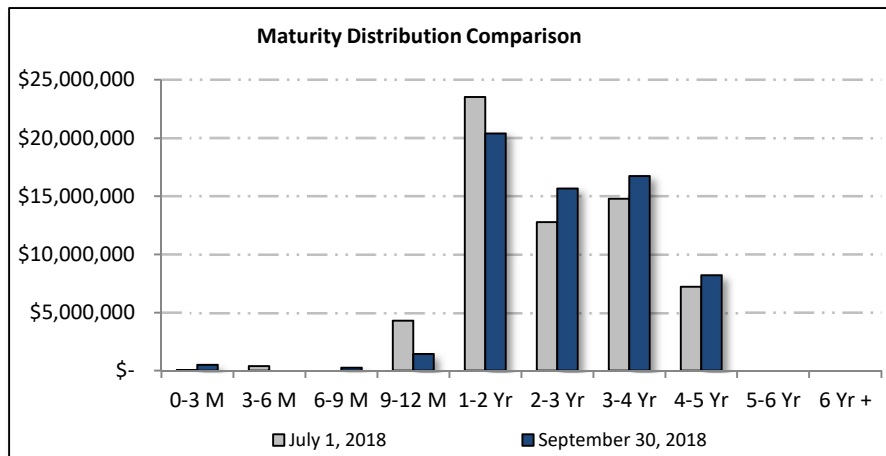


*Total return since inception date: October 1, 2014. Year to Date as of October 1st.

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

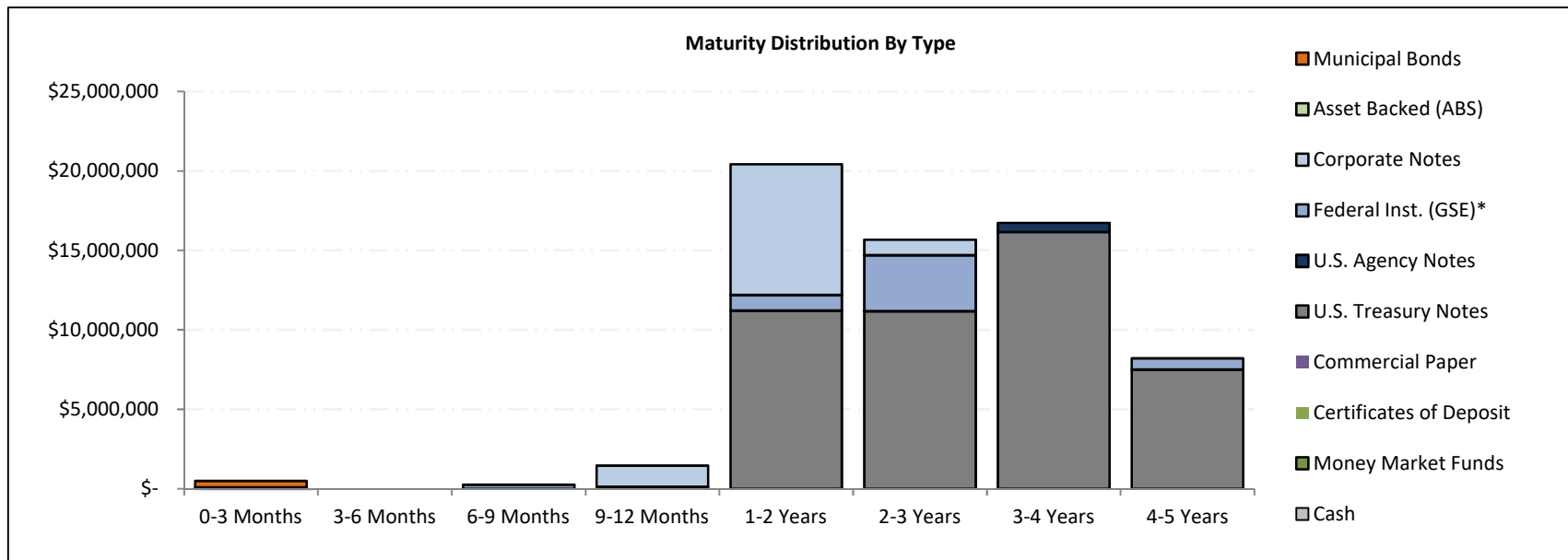
City of Cape Coral 1-5 Year Maturity Distribution Market Value Basis July 1, 2018 to September 30, 2018

<u>Maturity Distribution</u>	<u>July 1, 2018 Beginning Balance</u>	<u>September 30, 2018 Ending Balance</u>	<u>Portfolio Allocation</u>	<u>Distribution Change</u>
0-3 Months	\$ 70,153.04	\$ 489,605.92	0.77%	0.66%
3-6 Months	400,079.33	-	0.00%	-0.63%
6-9 Months	-	249,857.43	0.40%	0.40%
9-12 Months	4,293,425.53	1,447,886.46	2.29%	-4.52%
1-2 Years	23,521,205.80	20,413,022.84	32.29%	-5.01%
2-3 Years	12,781,749.80	15,668,670.43	24.79%	4.52%
3-4 Years	14,778,595.10	16,736,536.46	26.48%	3.04%
4-5 Years	7,215,890.35	8,208,903.12	12.99%	1.54%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
Total Portfolio	\$ 63,061,098.96	\$ 63,214,482.66	100.00%	



City of Cape Coral 1-5 Year Maturity Distribution Market Value Basis as of September 30, 2018

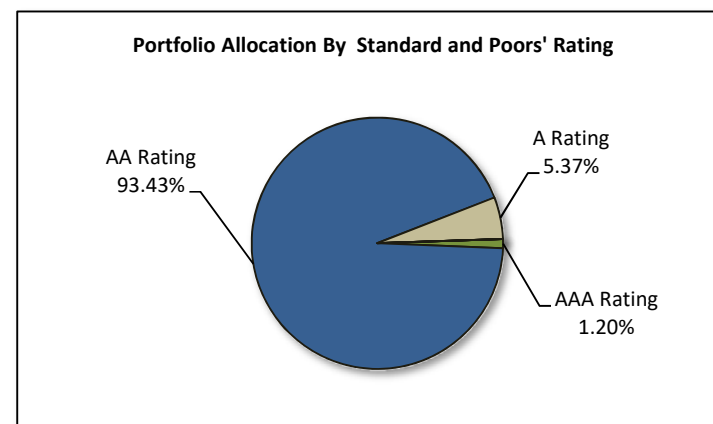
Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	87,522	-	-	-	-	-	-	-	87,522
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	-	-	11,201,895	11,163,507	16,165,425	7,494,979	46,025,805
U.S. Agency Notes	-	-	-	-	-	-	571,112	-	571,112
Federal Inst. (GSE)*	-	-	249,857	110,930	985,852	3,530,169	-	713,925	5,590,733
Corporate Notes	-	-	-	1,336,956	8,225,276	974,994	-	-	10,537,226
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	402,084	-	-	-	-	-	-	-	402,084
Total	\$ 489,606	\$ -	\$ 249,857	\$ 1,447,886	\$ 20,413,023	\$ 15,668,670	\$ 16,736,536	\$ 8,208,903	\$ 63,214,483



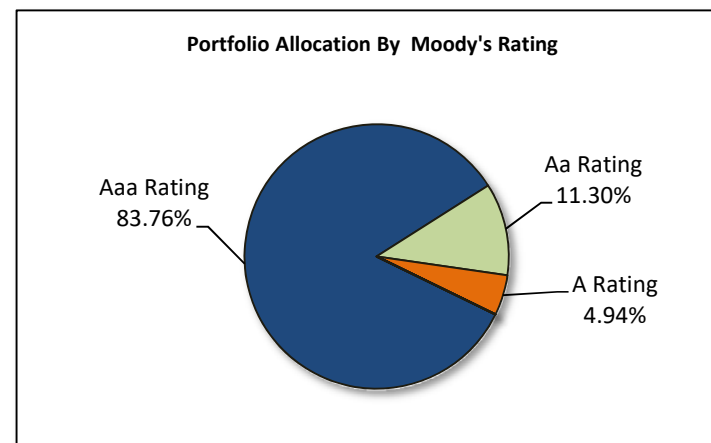
*Mortgage backed securities shown to effective maturity.

City of Cape Coral 1-5 Year Rating Distribution Market Value Basis as of September 30, 2018

S&P Rating Distribution	September 30, 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	\$ 760,606.73	1.20%
AA Rating	59,061,046.88	93.43%
A Rating	3,392,829.04	5.37%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 63,214,482.66	100.00%
Total Portfolio	\$ 63,214,482.66	100.00%

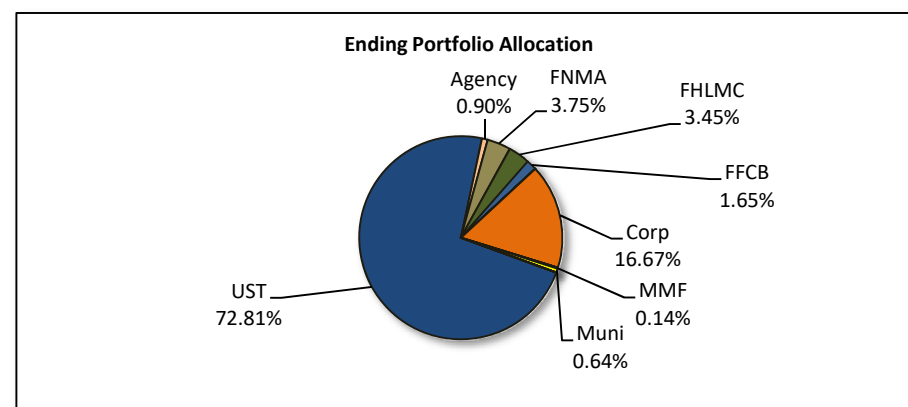
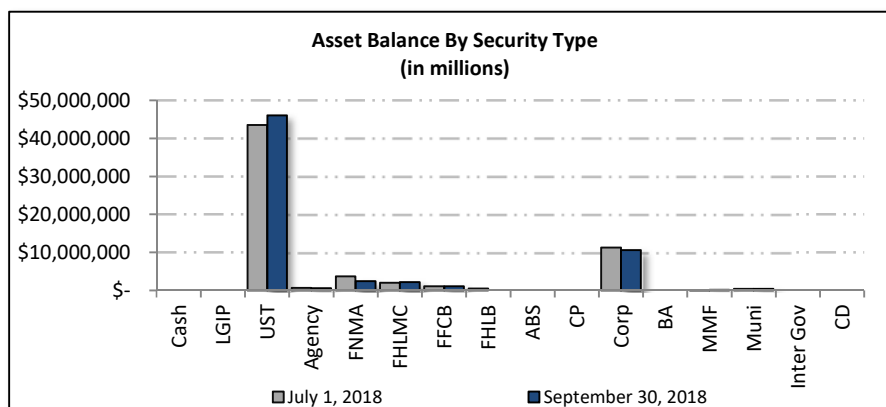


Moody's Rating Distribution	September 30, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 52,948,257.05	83.76%
Aa Rating	7,145,395.40	11.30%
A Rating	3,120,830.21	4.94%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 63,214,482.66	100.00%
Total Portfolio	\$ 63,214,482.66	100.00%



City of Cape Coral 1-5 Year Market Value Basis Security Distribution July 1, 2018 to September 30, 2018

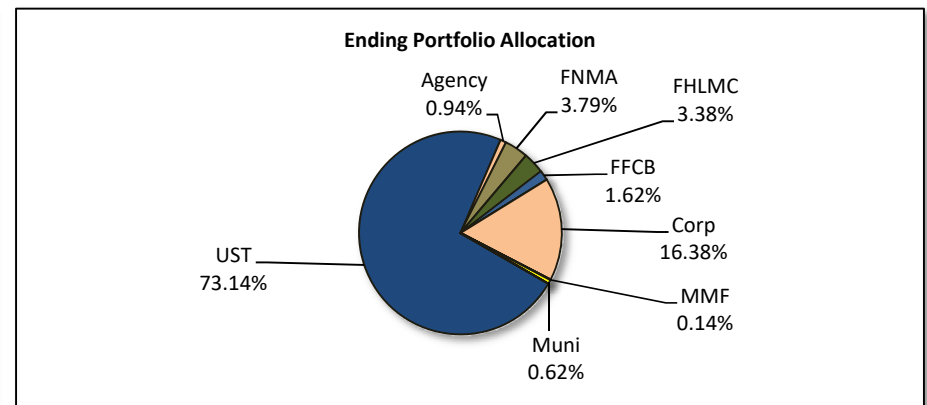
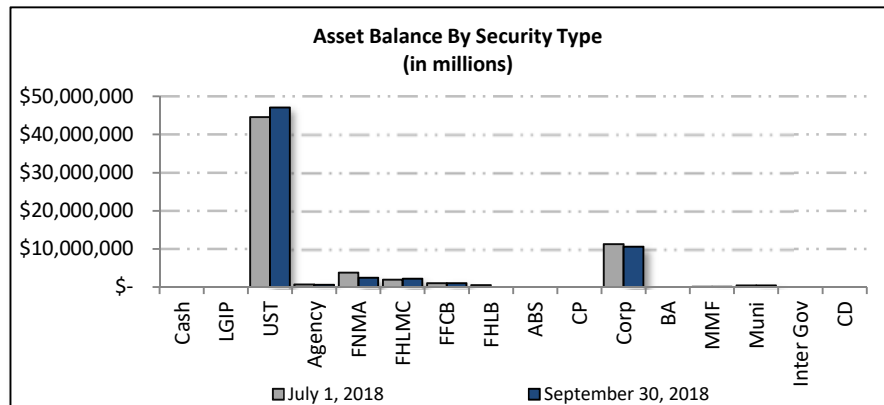
Security Distribution	July 1, 2018 Beginning Balance	Portfolio Allocation	September 30, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	43,548,029.45	69.06%	46,025,805.41	1.85%	72.81%	3.75%
U.S. Agency Notes	622,301.12	0.99%	571,111.75	1.44%	0.90%	-0.08%
FNMA	3,687,336.58	5.85%	2,369,173.86	1.79%	3.75%	-2.10%
FHLMC	1,980,578.61	3.14%	2,181,231.25	2.82%	3.45%	0.31%
FFCB	1,050,560.29	1.67%	1,040,328.04	2.61%	1.65%	-0.02%
FHLB	493,364.31	0.78%	-	0.00%	0.00%	-0.78%
Fed Instrumentality Subtotal	\$ 7,211,839.78	11.44%	\$ 5,590,733.15	2.34%	8.84%	-2.59%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	11,208,696.23	17.77%	10,537,226.42	2.25%	16.67%	-1.11%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	70,153.04	0.11%	87,521.59	1.71%	0.14%	0.03%
Municipal Bonds	400,079.33	0.63%	402,084.33	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	\$ 63,061,098.96	100.00%	\$ 63,214,482.66	1.95%	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 July 1, 2018 to September 30, 2018

Security Distribution	July 1, 2018 Beginning Balance	Portfolio Allocation	September 30, 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	44,527,362.17	69.37%	47,098,041.08	1.85%	73.14%	3.77%
U.S. Agency Notes	651,973.57	1.02%	602,297.54	1.44%	0.94%	-0.08%
FNMA	3,770,140.63	5.87%	2,441,550.03	1.79%	3.79%	-2.08%
FHLMC	1,970,460.00	3.07%	2,176,350.00	2.82%	3.38%	0.31%
FFCB	1,042,618.50	1.62%	1,042,618.50	2.61%	1.62%	-0.01%
FHLB	499,040.00	0.78%	-	0.00%	0.00%	-0.78%
Fed Instrumentality Subtotal	\$ 7,282,259.13	11.34%	\$ 5,660,518.53	2.34%	8.79%	-2.55%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	11,259,950.10	17.54%	10,548,634.25	2.25%	16.38%	-1.16%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	70,153.04	0.11%	87,521.59	1.71%	0.14%	0.03%
Municipal Bonds	400,000.00	0.62%	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	\$ 64,191,698.02	100.00%	\$ 64,397,012.99	1.95%	100.00%	



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

City of Cape Coral 1-5 Year Quarterly Transactions July 1, 2018 to September 30, 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
07/01/2018	07/01/2018	Principal Paydown	31398M6U5	Federal National Mortgage Association, Inc.	4.33%	03/25/2020	(\$7,762.31)			
07/01/2018	07/01/2018	Principal Paydown	31418AF29	Federal National Mortgage Association, Inc.	3.50%	06/01/2032	(\$10,717.58)			
07/01/2018	07/01/2018	Principal Paydown	36202F3J3	Ginnie Mae II	3.50%	02/20/2027	(\$10,547.94)			
07/01/2018	07/01/2018	Principal Paydown	36177NXM7	Government National Mortgage Association	3.50%	03/20/2027	(\$1,696.15)			
07/12/2018	07/16/2018	Sell	912828SX9	The Treasury, United States Department of	1.13%	05/31/2019	(\$494,746.10)	2.35%	(\$3,298.15)	\$5,009.64
07/11/2018	07/16/2018	Buy	02665WCH2	American Honda Finance Corporation	3.00%	06/16/2020	\$599,190.00	3.07%		
07/26/2018	07/30/2018	Sell	912828SX9	The Treasury, United States Department of	1.13%	05/31/2019	(\$296,871.09)	2.39%	(\$2,006.57)	\$3,158.31
07/26/2018	07/30/2018	Sell	912828TC4	The Treasury, United States Department of	1.00%	06/30/2019	(\$1,865,932.03)	2.41%	(\$17,427.87)	(\$6,074.15)
07/26/2018	07/30/2018	Buy	3137EAEL9	Federal Home Loan Mortgage Corporation	2.38%	02/16/2021	\$2,176,350.00	2.82%		
08/01/2018	08/01/2018	Principal Paydown	31398M6U5	Federal National Mortgage Association, Inc.	4.33%	03/25/2020	(\$10,367.39)			
08/01/2018	08/01/2018	Principal Paydown	31418AF29	Federal National Mortgage Association, Inc.	3.50%	06/01/2032	(\$10,142.82)			
08/01/2018	08/01/2018	Principal Paydown	36202F3J3	Ginnie Mae II	3.50%	02/20/2027	(\$11,433.50)			
08/01/2018	08/01/2018	Principal Paydown	36177NXM7	Government National Mortgage Association	3.50%	03/20/2027	(\$1,707.34)			
09/01/2018	09/01/2018	Principal Paydown	31398M6U5	Federal National Mortgage Association, Inc.	4.33%	03/25/2020	(\$15,565.62)			
09/01/2018	09/01/2018	Principal Paydown	31418AF29	Federal National Mortgage Association, Inc.	3.50%	06/01/2032	(\$9,901.68)			
09/01/2018	09/01/2018	Principal Paydown	36202F3J3	Ginnie Mae II	3.50%	02/20/2027	(\$11,957.28)			
09/01/2018	09/01/2018	Principal Paydown	36177NXM7	Government National Mortgage Association	3.50%	03/20/2027	(\$9,175.07)			
09/24/2018	09/26/2018	Sell	3137EADK2	Federal Home Loan Mortgage Corporation	1.25%	08/01/2019	(\$988,733.56)	2.60%	(\$7,809.77)	\$2,703.56
09/24/2018	09/26/2018	Sell	3137EADM8	Federal Home Loan Mortgage Corporation	1.25%	10/02/2019	(\$985,774.11)	2.68%	(\$11,080.21)	\$2,767.72
09/24/2018	09/26/2018	Buy	912828VS6	Treasury, United States Department of	2.50%	08/15/2023	\$905,416.02	2.97%		
09/24/2018	09/26/2018	Sell	3135G0ZE6	Federal National Mortgage Association, Inc.	1.75%	06/20/2019	(\$745,627.50)	2.56%	(\$6,017.13)	(\$15,695.21)
09/24/2018	09/26/2018	Sell	3135G0ZG1	Federal National Mortgage Association, Inc.	1.75%	09/12/2019	(\$495,794.55)	2.64%	(\$4,281.13)	(\$6,699.34)
09/24/2018	09/26/2018	Sell	084670BL1	Berkshire Hathaway Inc.	2.10%	08/14/2019	(\$621,700.00)	2.71%	(\$5,530.07)	(\$9,388.54)
09/24/2018	09/26/2018	Sell	94988J5D5	Wells Fargo Bank, National Association	1.75%	05/24/2019	(\$496,945.00)	2.69%	(\$3,006.20)	\$125.28
09/24/2018	09/26/2018	Sell	594918BN3	Microsoft Corporation	1.10%	08/08/2019	(\$177,638.40)	2.64%	(\$2,307.40)	(\$1,912.20)
09/24/2018	09/26/2018	Sell	3130A8Y72	Federal Home Loan Banks Office of Finance	0.88%	08/05/2019	(\$492,717.22)	2.60%	(\$7,005.57)	(\$5,702.99)
09/24/2018	09/26/2018	Buy	9128284L1	Treasury, United States Department of	2.75%	04/30/2023	\$2,155,289.06	2.96%		
09/24/2018	09/26/2018	Buy	9128284U1	Treasury, United States Department of	2.63%	06/30/2023	\$2,166,914.07	2.97%		
									<u>\$ (69,770.06)</u>	<u>\$ (31,707.91)</u>
Buy	\$		8,003,159.15							
Sell	\$		(7,662,479.56)							
Maturity	\$		-							
Principal Paydown	\$		(110,974.68)							

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.

Public Trust Advisor's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by Public Trust Advisors. The custodian bank maintains the control of assets and executes and settles all investments transactions. The custodian statement is the official record of security and cash holdings transactions. Public Trust Advisors recognizes that clients may use these reports to facilitate record keeping; therefore the custodian bank statement and the Public Trust Advisors statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference. Please contact your relationship manager or our toll free number 855-395-3954 with questions regarding your account.

Public Trust Advisors does not have the authority to withdraw funds from or deposit funds to the custodian. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Pricing sources from our reporting platform are provided by Clearwater reporting platform and are established by Clearwater's internal pricing procedures. Clearwater utilizes a hierarchical pricing model which starts with one of the industry's pricing sources, S&P Capital IQ. Securities with short maturities and infrequent secondary market trades are typically priced via mathematical calculations. The Securities in this investment portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by Public trust Advisors, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency, unless otherwise specifically stated. Investment in fixed income securities involves risks, including the possible loss of the amount invested.

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 (Q4 Y2018)

07/01/2018 - 09/30/2018

Dated: 10/10/2018

Locked Down

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Dated: 10/10/2018

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Holdings Report Trade Date

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

As of 09/30/2018

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Dated: 10/10/2018

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moody's 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 3135G0A78 AGCY BOND 1.625 ---	01/21/2020 01/21/2020 N ---	500,015.00 500,000.00 98.5770	05/12/2015 05/13/2015	Aaa AA+ ---	500,005.39 501,585.25	1,579.86 -7,120.39	492,885.00 494,464.86
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZE6 AGCY BOND 1.750 ---	06/20/2019 06/20/2019 N ---	252,960.00 250,000.00 99.4520	06/02/2015 06/03/2015	Aaa AA+ ---	250,538.03 251,765.46	1,227.43 -1,908.03	248,630.00 249,857.43
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0D75 AGCY BOND 1.500 ---	06/22/2020 06/22/2020 N ---	495,310.00 500,000.00 97.8650	09/15/2015 09/18/2015	Aaa AA+ ---	498,259.74 500,322.24	2,062.50 -8,934.74	489,325.00 491,387.50
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0K69 AGCY BOND 1.250 ---	05/06/2021 05/06/2021 N ---	318,918.40 320,000.00 95.9370	09/21/2016 09/23/2016	Aaa AA+ ---	319,384.28 320,995.39	1,611.11 -12,385.88	306,998.40 308,609.51
FEDERAL FARM CREDIT BANKS FUNDING CORP 3133EJCE7 AGCY BOND 2.350 ---	02/12/2021 02/12/2021 N ---	1,042,618.50 1,050,000.00 98.7590	04/17/2018 04/19/2018	Aaa AA+ ---	1,043,779.88 1,047,138.43	3,358.54 -6,810.38	1,036,969.50 1,040,328.04
FEDERAL HOME LOAN MORTGAGE CORP 3137EAE19 AGCY BOND 2.375 ---	02/16/2021 02/16/2021 N ---	2,176,350.00 2,200,000.00 98.8500	07/26/2018 07/30/2018	Aaa AA+ ---	2,177,892.97 2,184,424.22	6,531.25 -3,192.97	2,174,700.00 2,181,231.25
JPMORGAN CHASE BANK NA 48125LRG9 CORP 1.650 08/23/2019	09/23/2019 09/23/2019 Y ---	274,719.50 275,000.00 98.8720	09/20/2016 09/23/2016	Aa3 A+ ---	274,907.02 275,007.85	100.83 -3,009.02	271,898.00 271,998.83
INTERNATIONAL BUSINESS MACHINES CORP 459200JN2 CORP 1.900 ---	01/27/2020 01/27/2020 N ---	594,428.80 595,000.00 98.7870	01/24/2017 01/27/2017	A1 A+ ---	594,744.59 596,754.37	2,009.78 -6,961.94	587,782.65 589,792.43
MICROSOFT CORP 594918BV5 CORP 1.850 ---	02/06/2020 02/06/2020 N ---	499,665.00 500,000.00 98.7870	01/30/2017 02/06/2017	Aaa AAA ---	499,847.23 501,260.42	1,413.19 -5,912.23	493,935.00 495,348.19
APPLE INC 037833CS7 CORP 1.800 ---	05/11/2020 05/11/2020 N ---	474,515.50 475,000.00 98.3260	05/04/2017 05/11/2017	Aa1 AA+ ---	474,736.52 478,061.52	3,325.00 -7,688.02	467,048.50 470,373.50
INTEL CORP 458140AZ3 CORP 1.850 ---	05/11/2020 05/11/2020 N ---	824,686.50 825,000.00 98.3990	05/08/2017 05/11/2017	A1 A+ ---	824,829.48 830,764.90	5,935.42 -13,037.73	811,791.75 817,727.17
APPLE INC 037833CZ1 CORP 1.500 ---	09/12/2019 09/12/2019 N ---	734,367.90 735,000.00 98.9100	09/05/2017 09/12/2017	Aa1 AA+ ---	734,698.17 735,280.05	581.88 -7,709.67	726,988.50 727,570.38
GILEAD SCIENCES INC 375558BR3 CORP 1.850 ---	09/20/2019 09/20/2019 N ---	339,881.00 340,000.00 99.1750	09/14/2017 09/21/2017	A3 A ---	339,941.64 340,133.84	192.19 -2,746.64	337,195.00 337,387.19
WAL-MART STORES INC 931142DY6 CORP 1.750 ---	10/09/2019 10/09/2019 N ---	249,995.00 250,000.00 99.0980	10/11/2017 10/20/2017	Aa2 AA ---	249,997.10 252,087.38	2,090.28 -2,252.10	247,745.00 249,835.28
JOHNSON & JOHNSON 478160CH5 CORP 1.950 ---	11/10/2020 11/10/2020 N ---	179,807.40 180,000.00 97.9790	11/08/2017 11/10/2017	Aaa AAA ---	179,863.00 181,237.75	1,374.75 -3,500.80	176,362.20 177,736.95
APPLE INC 037833DH0 CORP 1.800 ---	11/13/2019 11/13/2019 N ---	1,289,367.90 1,290,000.00 98.9430	11/06/2017 11/13/2017	Aa1 AA+ ---	1,289,644.32 1,298,545.32	8,901.00 -13,279.62	1,276,364.70 1,285,265.70

Holdings Report Trade Date

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	Moody's Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
AMERICAN HONDA FINANCE CORP 02665WBZ3 CORP 2.000 ---	11/13/2019 11/13/2019 N ---	774,566.00 775,000.00 99.0010	11/13/2017 11/16/2017	A2 A+ ---	774,754.22 780,695.89	5,941.67 -7,496.47	767,257.75 773,199.42
TOYOTA MOTOR CREDIT CORP 89236TEJ0 CORP 2.200 ---	01/10/2020 01/10/2020 N ---	574,488.25 575,000.00 99.1090	01/08/2018 01/11/2018	Aa3 AA- ---	574,670.87 577,517.12	2,846.25 -4,794.12	569,876.75 572,723.00
TOYOTA MOTOR CREDIT CORP 89236TEU5 CORP 2.950 ---	04/13/2021 04/13/2021 N ---	789,684.00 790,000.00 99.5420	04/10/2018 04/13/2018	Aa3 AA- ---	789,731.42 800,607.09	10,875.67 -3,349.62	786,381.80 797,257.47
WALMART INC 931142EG4 CORP 2.850 ---	06/23/2020 06/23/2020 N ---	2,349,271.50 2,350,000.00 100.0340	06/20/2018 06/27/2018	Aa2 AA ---	2,349,363.41 2,366,851.33	17,487.92 1,435.59	2,350,799.00 2,368,286.92
AMERICAN HONDA FINANCE CORP 02665WCH2 CORP 3.000 ---	06/16/2020 06/16/2020 N ---	599,190.00 600,000.00 99.8290	07/11/2018 07/16/2018	A2 A+ ---	599,272.87 603,022.87	3,750.00 -298.87	598,974.00 602,724.00
FN MA1084 31418AF29 FNMA 3.500 ---	06/24/2023 06/01/2032 N ---	755,803.32 709,154.26 100.3810	07/17/2012 07/17/2012	Aaa AA+ ---	748,015.95 750,084.31	2,068.37 -36,159.81	711,856.14 713,924.50
FNA 10M3 A3 31398MU5 FNMA 4.332 ---	07/07/2019 03/25/2020 N ---	118,543.31 109,225.05 101.2000	11/17/2015 11/20/2015	Aaa AA+ ---	112,307.29 112,701.59	394.30 -1,771.54	110,535.75 110,930.05
G2 005301 36202F3J3 GNMA 3.500 ---	12/26/2021 02/20/2027 N ---	440,908.54 412,546.00 101.3470	06/15/2012 06/15/2012	Aaa AA+ ---	436,142.49 437,345.75	1,203.26 -18,039.49	418,102.99 419,306.25
G2 794283 36177NXM7 GNMA 3.500 ---	12/16/2021 03/20/2027 N ---	161,389.00 151,450.09 99.9430	04/04/2013 04/04/2013	Aaa AA+ ---	163,780.33 164,222.06	441.73 -12,416.57	151,363.77 151,805.50
FIRST AMER:TRS OBG Y 31846V807 MMFUND 1.760 ---	09/30/2018 09/30/2018 N ---	87,521.59 87,521.59 1.0000	--- ---	Aaa AAAm ---	87,521.59 87,521.59	0.00 0.00	87,521.59 87,521.59
MISSISSIPPI ST 605581GK7 MUNI 1.433 ---	11/01/2018 11/01/2018 N ---	400,000.00 400,000.00 99.9240	11/18/2015 12/08/2015	Aa2 AA ---	400,000.00 402,388.33	2,388.33 -304.00	399,696.00 402,084.33
UNITED STATES TREASURY 912828G61 US GOV 1.500 ---	11/30/2019 11/30/2019 N ---	792,843.75 800,000.00 98.6290	12/08/2014 12/11/2014	Aaa AA+ ---	798,271.00 802,303.79	4,032.79 -9,239.00	789,032.00 793,064.79
UNITED STATES TREASURY 912828J50 US GOV 1.375 ---	02/29/2020 02/29/2020 N ---	669,014.65 675,000.00 98.0940	03/16/2015 03/17/2015	Aaa AA+ ---	673,244.60 674,039.40	794.80 -11,110.10	662,134.50 662,929.30
UNITED STATES TREASURY 912828XE5 US GOV 1.500 ---	05/31/2020 05/31/2020 N ---	994,804.69 1,000,000.00 97.9060	06/02/2015 06/03/2015	Aaa AA+ ---	998,222.49 1,003,263.47	5,040.98 -19,162.49	979,060.00 984,100.98
UNITED STATES TREASURY 912828K58 US GOV 1.375 ---	04/30/2020 04/30/2020 N ---	981,875.00 1,000,000.00 97.8320	06/05/2015 06/08/2015	Aaa AA+ ---	993,974.51 999,728.59	5,754.08 -15,654.51	978,320.00 984,074.08
UNITED STATES TREASURY 912828L65 US GOV 1.375 ---	09/30/2020 09/30/2020 N ---	700,082.03 700,000.00 97.1950	10/28/2015 10/29/2015	Aaa AA+ ---	700,034.87 700,061.31	26.44 -19,669.87	680,365.00 680,391.44

Holdings Report Trade Date

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	Moody's 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 912828WC0 US GOV 1.750 ---	10/31/2020 10/31/2020 N ---	1,007,578.12 1,000,000.00 97.8090	11/02/2015 11/05/2015	Aaa AA+ ---	1,003,236.45 1,010,559.82	7,323.37 -25,146.45	978,090.00 985,413.37
UNITED STATES TREASURY 912828VP2 US GOV 2.000 ---	07/31/2020 07/31/2020 N ---	452,613.68 445,000.00 98.5660	11/04/2015 11/05/2015	Aaa AA+ ---	448,014.49 449,513.94	1,499.46 -9,395.79	438,618.70 440,118.16
UNITED STATES TREASURY 912828M98 US GOV 1.625 ---	11/30/2020 11/30/2020 N ---	496,855.47 500,000.00 97.4490	12/03/2015 12/04/2015	Aaa AA+ ---	498,602.82 501,333.35	2,730.53 -11,357.82	487,245.00 489,975.53
UNITED STATES TREASURY 912828VV9 US GOV 2.125 ---	08/31/2020 08/31/2020 N ---	965,994.14 950,000.00 98.6990	12/16/2015 12/17/2015	Aaa AA+ ---	956,671.98 958,400.74	1,728.76 -19,031.48	937,640.50 939,369.26
UNITED STATES TREASURY 912828WG1 US GOV 2.250 ---	04/30/2021 04/30/2021 N ---	1,040,195.31 1,000,000.00 98.4650	05/18/2016 05/19/2016	Aaa AA+ ---	1,021,317.07 1,030,732.83	9,415.76 -36,667.07	984,650.00 994,065.76
UNITED STATES TREASURY 912828B90 US GOV 2.000 ---	02/28/2021 02/28/2021 N ---	513,808.60 500,000.00 97.9960	05/25/2016 05/26/2016	Aaa AA+ ---	507,114.78 507,971.13	856.35 -17,134.78	489,980.00 490,836.35
UNITED STATES TREASURY 912828S27 US GOV 1.125 ---	06/30/2021 06/30/2021 N ---	1,003,085.94 1,000,000.00 95.3980	07/12/2016 07/13/2016	Aaa AA+ ---	1,001,728.01 1,004,571.08	2,843.07 -47,748.01	953,980.00 956,823.07
UNITED STATES TREASURY 912828WN6 US GOV 2.000 ---	05/31/2021 05/31/2021 N ---	912,768.55 875,000.00 97.7660	07/28/2016 07/29/2016	Aaa AA+ ---	896,037.25 901,918.40	5,881.15 -40,584.75	855,452.50 861,333.65
UNITED STATES TREASURY 912828R77 US GOV 1.375 ---	05/31/2021 05/31/2021 N ---	607,500.00 600,000.00 96.1720	08/05/2016 08/08/2016	Aaa AA+ ---	604,202.69 606,975.23	2,772.54 -27,170.69	577,032.00 579,804.54
UNITED STATES TREASURY 912828UL2 US GOV 1.375 ---	01/31/2020 01/31/2020 N ---	1,010,859.38 1,000,000.00 98.2380	08/26/2016 08/29/2016	Aaa AA+ ---	1,004,272.80 1,006,589.38	2,316.58 -21,892.80	982,380.00 984,696.58
UNITED STATES TREASURY 912828N48 US GOV 1.750 ---	12/31/2020 12/31/2020 N ---	1,202,034.18 1,175,000.00 97.6250	08/26/2016 08/29/2016	Aaa AA+ ---	1,189,185.13 1,194,381.63	5,196.50 -42,091.38	1,147,093.75 1,152,290.25
UNITED STATES TREASURY 912828PC8 US GOV 2.625 ---	11/15/2020 11/15/2020 N ---	1,059,023.44 1,000,000.00 99.5390	08/26/2016 08/29/2016	Aaa AA+ ---	1,030,108.01 1,040,023.09	9,915.08 -34,718.01	995,390.00 1,005,305.08
UNITED STATES TREASURY 912828D72 US GOV 2.000 ---	08/31/2021 08/31/2021 N ---	439,327.15 425,000.00 97.5550	10/05/2016 10/07/2016	Aaa AA+ ---	433,634.13 434,362.03	727.90 -19,025.38	414,608.75 415,336.65
UNITED STATES TREASURY 912828F21 US GOV 2.125 ---	09/30/2021 09/30/2021 N ---	321,273.83 310,000.00 97.8130	11/01/2016 11/02/2016	Aaa AA+ ---	316,972.65 316,990.75	18.10 -13,752.35	303,220.30 303,238.40
UNITED STATES TREASURY 912828T67 US GOV 1.250 ---	10/31/2021 10/31/2021 N ---	741,533.21 750,000.00 95.1840	11/10/2016 11/14/2016	Aaa AA+ ---	744,669.42 748,592.65	3,923.23 -30,789.42	713,880.00 717,803.23
UNITED STATES TREASURY 912828G95 US GOV 1.625 ---	12/31/2019 12/31/2019 N ---	1,875,405.48 1,870,000.00 98.6640	01/19/2017 01/20/2017	Aaa AA+ ---	1,872,320.65 1,880,000.10	7,679.45 -27,303.85	1,845,016.80 1,852,696.25

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UNITED STATES TREASURY 912828U65 US GOV 1.750 ---	11/30/2021 11/30/2021 N ---	1,872,502.74 1,890,000.00 96.5390	01/19/2017 01/20/2017	Aaa AA+ ---	1,878,434.79 1,889,550.16	11,115.37 -53,847.69	1,824,587.10 1,835,702.47
UNITED STATES TREASURY 912828J84 US GOV 1.375 ---	03/31/2020 03/31/2020 N ---	1,871,598.84 1,885,000.00 97.9690	01/19/2017 01/20/2017	Aaa AA+ ---	1,878,635.32 1,878,706.53	71.21 -31,919.67	1,846,715.65 1,846,786.86
UNITED STATES TREASURY 912828F96 US GOV 2.000 ---	10/31/2021 10/31/2021 N ---	1,871,460.94 1,870,000.00 97.3870	01/19/2017 01/20/2017	Aaa AA+ ---	1,870,973.10 1,886,624.19	15,651.09 -49,836.20	1,821,136.90 1,836,787.99
UNITED STATES TREASURY 912828F62 US GOV 1.500 ---	10/31/2019 10/31/2019 N ---	1,725,875.97 1,725,000.00 98.7380	01/19/2017 01/20/2017	Aaa AA+ ---	1,725,350.09 1,736,178.21	10,828.13 -22,119.59	1,703,230.50 1,714,058.63
UNITED STATES TREASURY 912828PX2 US GOV 3.625 ---	02/15/2021 02/15/2021 N ---	1,874,345.71 1,750,000.00 101.7150	01/19/2017 01/20/2017	Aaa AA+ ---	1,823,567.32 1,831,669.39	8,102.07 -43,554.82	1,780,012.50 1,788,114.57
UNITED STATES TREASURY 912828X47 US GOV 1.875 ---	04/30/2022 04/30/2022 N ---	623,242.19 625,000.00 96.4880	05/09/2017 05/11/2017	Aaa AA+ ---	623,717.76 628,621.80	4,904.04 -20,667.76	603,050.00 607,954.04
UNITED STATES TREASURY 912828SV3 US GOV 1.750 ---	05/15/2022 05/15/2022 N ---	1,645,037.11 1,650,000.00 96.0080	06/28/2017 06/29/2017	Aaa AA+ ---	1,646,282.43 1,657,189.02	10,906.59 -62,150.43	1,584,132.00 1,595,038.59
UNITED STATES TREASURY 912828SF8 US GOV 2.000 ---	02/15/2022 02/15/2022 N ---	1,869,583.99 1,850,000.00 97.1060	06/27/2017 06/30/2017	Aaa AA+ ---	1,864,438.70 1,869,164.24	4,725.54 -67,977.70	1,796,461.00 1,801,186.54
UNITED STATES TREASURY 912828XW5 US GOV 1.750 ---	06/30/2022 06/30/2022 N ---	1,586,375.01 1,600,000.00 95.8790	07/10/2017 07/13/2017	Aaa AA+ ---	1,589,601.69 1,596,677.78	7,076.09 -55,537.69	1,534,064.00 1,541,140.09
UNITED STATES TREASURY 912828L24 US GOV 1.875 ---	08/31/2022 08/31/2022 N ---	1,253,125.00 1,250,000.00 96.1130	09/15/2017 09/19/2017	Aaa AA+ ---	1,252,499.17 1,254,506.25	2,007.08 -51,086.67	1,201,412.50 1,203,419.58
UNITED STATES TREASURY 912828J43 US GOV 1.750 ---	02/28/2022 02/28/2022 N ---	1,270,417.97 1,275,000.00 96.2580	09/20/2017 09/22/2017	Aaa AA+ ---	1,271,447.61 1,273,358.35	1,910.74 -44,158.11	1,227,289.50 1,229,200.24
UNITED STATES TREASURY 912828WR7 US GOV 2.125 ---	06/30/2021 06/30/2021 N ---	785,050.78 775,000.00 98.0200	10/02/2017 10/04/2017	Aaa AA+ ---	782,453.94 786,615.88	4,161.94 -22,798.94	759,655.00 763,816.94
UNITED STATES TREASURY 912828XG0 US GOV 2.125 ---	06/30/2022 06/30/2022 N ---	1,514,355.47 1,500,000.00 97.1880	10/02/2017 10/04/2017	Aaa AA+ ---	1,511,470.58 1,519,525.94	8,055.37 -53,650.58	1,457,820.00 1,465,875.37
UNITED STATES TREASURY 9128282W9 US GOV 1.875 ---	09/30/2022 09/30/2022 N ---	1,111,025.39 1,125,000.00 96.0310	12/11/2017 12/13/2017	Aaa AA+ ---	1,113,267.61 1,113,325.56	57.95 -32,918.86	1,080,348.75 1,080,406.70
UNITED STATES TREASURY 912828M80 US GOV 2.000 ---	11/30/2022 11/30/2022 N ---	1,166,600.58 1,175,000.00 96.3480	12/11/2017 12/13/2017	Aaa AA+ ---	1,167,899.60 1,175,797.14	7,897.54 -35,810.60	1,132,089.00 1,139,986.54
UNITED STATES TREASURY 912828W89 US GOV 1.875 ---	03/31/2022 03/31/2022 N ---	2,041,347.65 2,100,000.00 96.5700	04/17/2018 04/19/2018	Aaa AA+ ---	2,047,754.81 2,047,862.98	108.17 -19,784.81	2,027,970.00 2,028,078.17

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UNITED STATES TREASURY 9128284L1 US GOV 2.750	04/30/2023 04/30/2023 N ---	2,155,289.06 2,175,000.00 99.1760	09/24/2018 09/26/2018	Aaa AA+ ---	2,155,348.32 2,180,378.55	25,030.23 1,729.68	2,157,078.00 2,182,108.23
UNITED STATES TREASURY 9128284U1 US GOV 2.625	06/30/2023 06/30/2023 N ---	2,166,914.07 2,200,000.00 98.5780	09/24/2018 09/26/2018	Aaa AA+ ---	2,167,004.99 2,181,599.42	14,594.43 1,711.01	2,168,716.00 2,183,310.43
UNITED STATES TREASURY 912828VS6 US GOV 2.500	08/15/2023 08/15/2023 N ---	905,416.02 925,000.00 97.9690	09/24/2018 09/26/2018	Aaa AA+ ---	905,467.43 908,420.90	2,953.46 745.82	906,213.25 909,166.71
---	05/04/2021	64,397,012.99	---	Aa1	64,256,080.86	310,326.47	62,904,156.19
---	06/27/2021	64,164,896.99	---	AA+	64,566,407.33	-1,351,924.67	63,214,482.66
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* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued.

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31418AF29 FN MA1084	06/01/2032	709,154.26	6,292.45	0.00 -1,686.27	0.00	-171.55	0.00	4,434.63	6,382.17 0.00
36177NXM7 G2 794283	03/20/2027	151,450.09	1,383.69	0.00 -1,029.36	0.00	-239.65	0.00	114.69	1,420.38 0.00
36202F3J3 G2 005301	02/20/2027	412,546.00	3,712.87	0.00 -1,960.96	0.00	-455.18	0.00	1,296.73	3,811.86 0.00
912828VS6 UNITED STATES TREASURY	08/15/2023	925,000.00	314.19	0.00 0.00	51.41	0.00	0.00	365.61	0.00 0.00
9128284U1 UNITED STATES TREASURY	06/30/2023	2,200,000.00	784.65	0.00 0.00	90.92	0.00	0.00	875.57	0.00 0.00
9128284L1 UNITED STATES TREASURY	04/30/2023	2,175,000.00	812.67	0.00 0.00	59.26	0.00	0.00	871.93	0.00 0.00
912828M80 UNITED STATES TREASURY	11/30/2022	1,175,000.00	5,907.10	0.00 0.00	409.11	0.00	0.00	6,316.22	0.00 0.00
9128282W9 UNITED STATES TREASURY	09/30/2022	1,125,000.00	5,302.57	0.00 0.00	703.05	0.00	0.00	6,005.62	0.00 10,546.88
912828L24 UNITED STATES TREASURY	08/31/2022	1,250,000.00	5,892.10	0.00 0.00	0.00	-154.43	0.00	5,737.67	11,718.75 0.00
912828XW5 UNITED STATES TREASURY	06/30/2022	1,600,000.00	7,000.00	0.00 0.00	669.12	0.00	0.00	7,669.12	14,000.00 0.00
912828XG0 UNITED STATES TREASURY	06/30/2022	1,500,000.00	7,968.75	0.00 0.00	0.00	-738.37	0.00	7,230.38	15,937.50 0.00
912828SV3 UNITED STATES TREASURY	05/15/2022	1,650,000.00	7,218.75	0.00 0.00	247.73	0.00	0.00	7,466.48	0.00 0.00
912828X47 UNITED STATES TREASURY	04/30/2022	625,000.00	2,929.69	0.00 0.00	86.18	0.00	0.00	3,015.87	0.00 0.00
912828W89 UNITED STATES TREASURY	03/31/2022	2,100,000.00	9,898.13	0.00 0.00	3,572.75	0.00	0.00	13,470.89	0.00 19,687.50
912828J43 UNITED STATES TREASURY	02/28/2022	1,275,000.00	5,609.28	0.00 0.00	252.75	0.00	0.00	5,862.03	11,156.25 0.00
912828SF8 UNITED STATES TREASURY	02/15/2022	1,850,000.00	9,324.99	0.00 0.00	0.00	-1,045.35	0.00	8,279.64	18,500.00 0.00
912828U65 UNITED STATES TREASURY	11/30/2021	1,890,000.00	8,313.93	0.00 0.00	889.56	0.00	0.00	9,203.50	0.00 0.00
912828T67 UNITED STATES TREASURY	10/31/2021	750,000.00	2,343.75	0.00 0.00	421.65	0.00	0.00	2,765.40	0.00 0.00
912828F96 UNITED STATES TREASURY	10/31/2021	1,870,000.00	9,350.00	0.00 0.00	0.00	-76.33	0.00	9,273.67	0.00 0.00
912828F21 UNITED STATES TREASURY	09/30/2021	310,000.00	1,655.97	0.00 0.00	0.00	-571.12	0.00	1,084.85	0.00 3,293.75
912828D72 UNITED STATES TREASURY	08/31/2021	425,000.00	2,136.87	0.00 0.00	0.00	-729.46	0.00	1,407.41	4,250.00 0.00
912828S27 UNITED STATES TREASURY	06/30/2021	1,000,000.00	2,812.50	0.00 0.00	0.00	-154.99	0.00	2,657.51	5,625.00 0.00
912828WR7 UNITED STATES TREASURY	06/30/2021	775,000.00	4,117.19	0.00 0.00	0.00	-662.16	0.00	3,455.03	8,234.38 0.00
912828WN6 UNITED STATES TREASURY	05/31/2021	875,000.00	4,398.91	0.00 0.00	0.00	-1,955.06	0.00	2,443.84	0.00 0.00
912828R77 UNITED STATES TREASURY	05/31/2021	600,000.00	2,073.77	0.00 0.00	0.00	-390.43	0.00	1,683.34	0.00 0.00
3135GOK69 FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/06/2021	320,000.00	1,000.00	0.00 0.00	58.13	0.00	0.00	1,058.13	0.00 0.00
912828WG1 UNITED STATES TREASURY	04/30/2021	1,000,000.00	5,625.00	0.00 0.00	0.00	-2,022.68	0.00	3,602.32	0.00 0.00
89236TEU5 TOYOTA MOTOR CREDIT CORP	04/13/2021	790,000.00	5,826.25	0.00 0.00	25.51	0.00	0.00	5,851.76	0.00 0.00
912828B90 UNITED STATES TREASURY	02/28/2021	500,000.00	2,513.96	0.00 0.00	0.00	-726.84	0.00	1,787.13	5,000.00 0.00
3137EAE19 FEDERAL HOME LOAN MORTGAGE CORP	02/16/2021	2,200,000.00	8,853.47	0.00 0.00	1,542.97	0.00	0.00	10,396.44	26,125.00 0.00

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912828PX2 UNITED STATES TREASURY	02/15/2021	1,750,000.00	15,987.95	0.00 0.00	0.00	-7,634.49	0.00	8,353.45	31,718.75 0.00
3133EJCE7 FEDERAL FARM CREDIT BANKS FUNDING CORP	02/12/2021	1,050,000.00	6,168.75	0.00 0.00	644.91	0.00	0.00	6,813.66	12,337.50 0.00
912828N48 UNITED STATES TREASURY	12/31/2020	1,175,000.00	5,140.63	0.00 0.00	0.00	-1,557.05	0.00	3,583.57	10,281.25 0.00
912828M98 UNITED STATES TREASURY	11/30/2020	500,000.00	2,042.35	0.00 0.00	159.04	0.00	0.00	2,201.39	0.00 0.00
912828PC8 UNITED STATES TREASURY	11/15/2020	1,000,000.00	6,562.50	0.00 0.00	0.00	-3,497.58	0.00	3,064.92	0.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	180,000.00	877.50	0.00 0.00	15.80	0.00	0.00	893.30	0.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,000,000.00	4,375.00	0.00 0.00	0.00	-381.37	0.00	3,993.63	0.00 0.00
912828L65 UNITED STATES TREASURY	09/30/2020	700,000.00	2,419.54	0.00 0.00	0.00	-4.31	0.00	2,415.23	0.00 4,812.50
912828VV9 UNITED STATES TREASURY	08/31/2020	950,000.00	5,075.06	0.00 0.00	0.00	-859.30	0.00	4,215.76	10,093.75 0.00
912828VP2 UNITED STATES TREASURY	07/31/2020	445,000.00	2,237.03	0.00 0.00	0.00	-407.16	0.00	1,829.87	4,450.00 0.00
931142EG4 WALMART INC	06/23/2020	2,350,000.00	16,743.75	0.00 0.00	88.09	0.00	0.00	16,831.84	0.00 0.00
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/22/2020	500,000.00	1,875.00	0.00 0.00	250.00	0.00	0.00	2,125.00	0.00 0.00
02665WCH2 AMERICAN HONDA FINANCE CORP	06/16/2020	600,000.00	3,750.00	0.00 0.00	82.87	0.00	0.00	3,832.87	0.00 0.00
912828XE5 UNITED STATES TREASURY	05/31/2020	1,000,000.00	3,770.49	0.00 0.00	264.66	0.00	0.00	4,035.16	0.00 0.00
037833CS7 APPLE INC	05/11/2020	475,000.00	2,137.50	0.00 0.00	40.19	0.00	0.00	2,177.69	0.00 0.00
458140AZ3 INTEL CORP	05/11/2020	825,000.00	3,815.63	0.00 0.00	26.00	0.00	0.00	3,841.63	0.00 0.00
912828K58 UNITED STATES TREASURY	04/30/2020	1,000,000.00	3,437.50	0.00 0.00	936.73	0.00	0.00	4,374.23	0.00 0.00
912828J84 UNITED STATES TREASURY	03/31/2020	1,885,000.00	6,515.48	0.00 0.00	1,051.71	0.00	0.00	7,567.20	0.00 12,959.38
31398M6U5 FNA 10M3 A3	03/25/2020	109,225.05	1,464.15	0.00 -1,049.84	0.00	-618.70	0.00	-204.39	1,585.79 0.00
912828J50 UNITED STATES TREASURY	02/29/2020	675,000.00	2,333.28	0.00 0.00	307.86	0.00	0.00	2,641.14	4,640.63 0.00
594918BV5 MICROSOFT CORP	02/06/2020	500,000.00	2,312.50	0.00 0.00	28.12	0.00	0.00	2,340.62	4,625.00 0.00
912828UL2 UNITED STATES TREASURY	01/31/2020	1,000,000.00	3,456.08	0.00 0.00	0.00	-800.44	0.00	2,655.64	6,875.00 0.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	01/27/2020	595,000.00	2,826.25	0.00 0.00	47.92	0.00	0.00	2,874.17	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	-1.03	0.00	2,030.22	4,062.50 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP	01/10/2020	575,000.00	3,162.50	0.00 0.00	63.74	0.00	0.00	3,226.24	6,289.86 0.00
912828G95 UNITED STATES TREASURY	12/31/2019	1,870,000.00	7,596.88	0.00 0.00	0.00	-460.90	0.00	7,135.97	15,193.75 0.00
912828G61 UNITED STATES TREASURY	11/30/2019	800,000.00	3,016.39	0.00 0.00	369.37	0.00	0.00	3,385.76	0.00 0.00
037833DH0 APPLE INC	11/13/2019	1,290,000.00	5,805.00	0.00 0.00	78.65	0.00	0.00	5,883.65	0.00 0.00
02665WBZ3 AMERICAN HONDA FINANCE CORP	11/13/2019	775,000.00	3,875.00	0.00 0.00	54.27	0.00	0.00	3,929.27	0.00 0.00
912828F62 UNITED STATES TREASURY	10/31/2019	1,725,000.00	6,468.75	0.00 0.00	0.00	-80.10	0.00	6,388.65	0.00 0.00

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931142DY6 WAL-MART STORES INC	10/09/2019	250,000.00	1,093.75	0.00 0.00	0.70	0.00	0.00	1,094.45	0.00 0.00
3137EADM8 FREDDIE MAC	10/02/2019	0.00	2,951.39	0.00 -11,080.21	727.27	0.00	0.00	-7,401.54	0.00 0.00
48125LRG9 JPMORGAN CHASE BANK NA	09/23/2019	275,000.00	1,134.38	0.00 0.00	23.52	0.00	0.00	1,157.90	2,268.75 0.00
375558BR3 GILEAD SCIENCES INC	09/20/2019	340,000.00	1,572.50	0.00 0.00	14.88	0.00	0.00	1,587.38	3,145.00 0.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/12/2019	0.00	2,065.97	0.00 -4,281.13	0.00	-18.44	0.00	-2,233.60	4,375.00 0.00
037833CZ1 APPLE INC	09/12/2019	735,000.00	2,756.25	0.00 0.00	79.10	0.00	0.00	2,835.35	5,512.50 0.00
084670BL1 BERKSHIRE HATHAWAY INC	08/14/2019	0.00	3,098.96	0.00 -5,530.07	0.00	-596.55	0.00	-3,027.66	6,562.50 0.00
594918BN3 MICROSOFT CORP	08/08/2019	0.00	467.50	0.00 -2,307.40	14.80	0.00	0.00	-1,825.09	990.00 0.00
3130A8Y72 FEDERAL HOME LOAN BANKS	08/05/2019	0.00	1,032.98	0.00 -7,005.57	76.47	0.00	0.00	-5,896.11	2,187.50 0.00
3137EADK2 FREDDIE MAC	08/01/2019	0.00	2,951.39	0.00 -7,809.77	961.98	0.00	0.00	-3,896.40	6,250.00 0.00
912828TC4 UNITED STATES TREASURY	06/30/2019	0.00	1,489.40	0.00 -17,427.87	567.57	0.00	0.00	-15,370.89	9,450.00 0.00
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/20/2019	250,000.00	4,192.71	0.00 -6,017.13	0.00	-718.53	0.00	-2,542.95	0.00 0.00
912828SX9 UNITED STATES TREASURY	05/31/2019	0.00	497.95	0.00 -5,304.72	197.13	0.00	0.00	-4,609.63	0.00 0.00
94988JD5 WELLS FARGO BANK NA	05/24/2019	0.00	2,065.97	0.00 -3,006.20	17.36	0.00	0.00	-922.87	0.00 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:TRS OBG Y	09/30/2018	87,521.59	651.11	0.00 0.00	0.00	0.00	0.00	651.11	861.03 321.88
---	06/27/2021	64,164,896.99	308,108.37	0.00 -75,496.49	16,270.84	-27,729.56	0.00	221,153.16	291,569.85 51,621.88

* 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)

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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	06/30/2018	---	0.00	0.00	531.80
912828TC4	UNITED STATES TREASURY	0.00	Coupon	06/30/2018	---	0.00	0.00	9,450.00
912828WR7	UNITED STATES TREASURY	0.00	Coupon	06/30/2018	---	0.00	0.00	8,234.38
912828G95	UNITED STATES TREASURY	0.00	Coupon	06/30/2018	---	0.00	0.00	15,193.75
912828XG0	UNITED STATES TREASURY	0.00	Coupon	06/30/2018	---	0.00	0.00	15,937.50
912828N48	UNITED STATES TREASURY	0.00	Coupon	06/30/2018	---	0.00	0.00	10,281.25
912828S27	UNITED STATES TREASURY	0.00	Coupon	06/30/2018	---	0.00	0.00	5,625.00
912828XW5	UNITED STATES TREASURY	0.00	Coupon	06/30/2018	---	0.00	0.00	14,000.00
31398M6U5	FNA 10M3 A3	0.00	Coupon	07/01/2018	---	0.00	0.00	549.75
31398M6U5	FNA 10M3 A3	-7,762.31	Principal Paydown	07/01/2018	---	-7,762.31	-258.02	7,762.31
31418AF29	FN MA1084	0.00	Coupon	07/01/2018	---	0.00	0.00	2,158.09
31418AF29	FN MA1084	-10,717.58	Principal Paydown	07/01/2018	---	-10,717.58	-589.82	10,717.58
36202F3J3	G2 005301	0.00	Coupon	07/01/2018	---	0.00	0.00	1,302.25
36202F3J3	G2 005301	-10,547.94	Principal Paydown	07/01/2018	---	-10,547.94	-614.53	10,547.94
36177NXM7	G2 794283	0.00	Coupon	07/01/2018	---	0.00	0.00	478.42
36177NXM7	G2 794283	-1,696.15	Principal Paydown	07/01/2018	---	-1,696.15	-140.62	1,696.15
31846V807	FIRST AMER:TRES OBLG;Y	78,721.88	Buy	07/02/2018	1.000	78,721.88	0.00	-78,721.88
31846V807	FIRST AMER:TRES OBLG;Y	531.80	Buy	07/03/2018	1.000	531.80	0.00	-531.80
31846V807	FIRST AMER:TRES OBLG;Y	6,289.86	Buy	07/10/2018	1.000	6,289.86	0.00	-6,289.86
89236TEJ0	TOYOTA MOTOR CREDIT CORP	0.00	Coupon	07/10/2018	---	0.00	0.00	6,289.86
02665WCH2	AMERICAN HONDA FINANCE CORP	600,000.00	Buy	07/16/2018	99.865	599,190.00	0.00	-599,190.00
912828SX9	UNITED STATES TREASURY	-500,000.00	Sell	07/16/2018	98.949	-494,746.10	-3,298.15	495,453.07
31846V807	FIRST AMER:TRES OBLG;Y	-103,736.93	Sell	07/16/2018	1.000	-103,736.93	0.00	103,736.93
31846V807	FIRST AMER:TRES OBLG;Y	14,024.76	Buy	07/20/2018	1.000	14,024.76	0.00	-14,024.76
3135G0A78	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	07/21/2018	---	0.00	0.00	4,062.50
31846V807	FIRST AMER:TRES OBLG;Y	4,062.50	Buy	07/23/2018	1.000	4,062.50	0.00	-4,062.50
31846V807	FIRST AMER:TRES OBLG;Y	12,875.67	Buy	07/25/2018	1.000	12,875.67	0.00	-12,875.67
31846V807	FIRST AMER:TRES OBLG;Y	8,312.06	Buy	07/25/2018	1.000	8,312.06	0.00	-8,312.06
31846V807	FIRST AMER:TRES OBLG;Y	5,652.50	Buy	07/27/2018	1.000	5,652.50	0.00	-5,652.50
459200JN2	INTERNATIONAL BUSINESS MACHINES CORP	0.00	Coupon	07/27/2018	---	0.00	0.00	5,652.50
912828SX9	UNITED STATES TREASURY	-300,000.00	Sell	07/30/2018	98.957	-296,871.09	-2,006.57	297,424.37
912828TC4	UNITED STATES TREASURY	-1,890,000.00	Sell	07/30/2018	98.727	-1,865,932.03	-17,427.87	1,867,472.79
3137EAE19	FEDERAL HOME LOAN MORTGAGE CORP	2,200,000.00	Buy	07/30/2018	98.925	2,176,350.00	0.00	-2,200,152.78
31846V807	FIRST AMER:TRES OBLG;Y	-35,255.62	Sell	07/30/2018	1.000	-35,255.62	0.00	35,255.62
31846V807	FIRST AMER:TRES OBLG;Y	11,325.00	Buy	07/31/2018	1.000	11,325.00	0.00	-11,325.00
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	07/31/2018	---	0.00	0.00	136.01
912828UL2	UNITED STATES TREASURY	0.00	Coupon	07/31/2018	---	0.00	0.00	6,875.00
912828VP2	UNITED STATES TREASURY	0.00	Coupon	07/31/2018	---	0.00	0.00	4,450.00
31846V807	FIRST AMER:TRS OBG;Y	6,250.00	Buy	08/01/2018	1.000	6,250.00	0.00	-6,250.00
31398M6U5	FNA 10M3 A3	0.00	Coupon	08/01/2018	---	0.00	0.00	528.33
31398M6U5	FNA 10M3 A3	-10,367.39	Principal Paydown	08/01/2018	---	-10,367.39	-327.08	10,367.39
31418AF29	FN MA1084	0.00	Coupon	08/01/2018	---	0.00	0.00	2,126.83
31418AF29	FN MA1084	-10,142.82	Principal Paydown	08/01/2018	---	-10,142.82	-555.95	10,142.82
3137EADK2	FREDDIE MAC	0.00	Coupon	08/01/2018	---	0.00	0.00	6,250.00
36202F3J3	G2 005301	0.00	Coupon	08/01/2018	---	0.00	0.00	1,271.48
36202F3J3	G2 005301	-11,433.50	Principal Paydown	08/01/2018	---	-11,433.50	-660.85	11,433.50
36177NXM7	G2 794283	0.00	Coupon	08/01/2018	---	0.00	0.00	473.47
36177NXM7	G2 794283	-1,707.34	Principal Paydown	08/01/2018	---	-1,707.34	-140.41	1,707.34
31846V807	FIRST AMER:TRS OBG;Y	136.01	Buy	08/02/2018	1.000	136.01	0.00	-136.01

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Dated: 10/10/2018

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
3130A8Y72	FEDERAL HOME LOAN BANKS	0.00	Coupon	08/05/2018	---	0.00	0.00	2,187.50
31846V807	FIRST AMER:TRS OBG;Y	6,812.50	Buy	08/06/2018	1.000	6,812.50	0.00	-6,812.50
594918BV5	MICROSOFT CORP	0.00	Coupon	08/06/2018	---	0.00	0.00	4,625.00
31846V807	FIRST AMER:TRS OBG;Y	990.00	Buy	08/08/2018	1.000	990.00	0.00	-990.00
594918BN3	MICROSOFT CORP	0.00	Coupon	08/08/2018	---	0.00	0.00	990.00
3133EJCE7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	Coupon	08/12/2018	---	0.00	0.00	12,337.50
31846V807	FIRST AMER:TRS OBG;Y	12,337.50	Buy	08/13/2018	1.000	12,337.50	0.00	-12,337.50
31846V807	FIRST AMER:TRS OBG;Y	6,562.50	Buy	08/14/2018	1.000	6,562.50	0.00	-6,562.50
084670BL1	BERKSHIRE HATHAWAY INC	0.00	Coupon	08/14/2018	---	0.00	0.00	6,562.50
31846V807	FIRST AMER:TRS OBG;Y	50,218.75	Buy	08/15/2018	1.000	50,218.75	0.00	-50,218.75
912828PX2	UNITED STATES TREASURY	0.00	Coupon	08/15/2018	---	0.00	0.00	31,718.75
912828SF8	UNITED STATES TREASURY	0.00	Coupon	08/15/2018	---	0.00	0.00	18,500.00
31846V807	FIRST AMER:TRS OBG;Y	26,125.00	Buy	08/16/2018	1.000	26,125.00	0.00	-26,125.00
3137EAE19	FEDERAL HOME LOAN MORTGAGE CORP	0.00	Coupon	08/16/2018	---	0.00	0.00	26,125.00
31846V807	FIRST AMER:TRS OBG;Y	14,885.79	Buy	08/20/2018	1.000	14,885.79	0.00	-14,885.79
31846V807	FIRST AMER:TRS OBG;Y	12,269.65	Buy	08/27/2018	1.000	12,269.65	0.00	-12,269.65
31846V807	FIRST AMER:TRS OBG;Y	40.41	Buy	08/27/2018	1.000	40.41	0.00	-40.41
31846V807	FIRST AMER:TRS OBG;Y	10,855.31	Buy	08/28/2018	1.000	10,855.31	0.00	-10,855.31
31846V807	FIRST AMER:TRS OBG;Y	46,859.38	Buy	08/31/2018	1.000	46,859.38	0.00	-46,859.38
31846V807	FIRST AMER:TRS OBG;Y	0.00	Money Market Funds	08/31/2018	---	0.00	0.00	193.22
912828VV9	UNITED STATES TREASURY	0.00	Coupon	08/31/2018	---	0.00	0.00	10,093.75
912828B90	UNITED STATES TREASURY	0.00	Coupon	08/31/2018	---	0.00	0.00	5,000.00
912828D72	UNITED STATES TREASURY	0.00	Coupon	08/31/2018	---	0.00	0.00	4,250.00
912828J50	UNITED STATES TREASURY	0.00	Coupon	08/31/2018	---	0.00	0.00	4,640.63
912828J43	UNITED STATES TREASURY	0.00	Coupon	08/31/2018	---	0.00	0.00	11,156.25
912828L24	UNITED STATES TREASURY	0.00	Coupon	08/31/2018	---	0.00	0.00	11,718.75
31398M6U5	FNA 10M3 A3	0.00	Coupon	09/01/2018	---	0.00	0.00	507.71
31398M6U5	FNA 10M3 A3	-15,565.62	Principal Paydown	09/01/2018	---	-15,565.62	-464.74	15,565.62
31418AF29	FN MA1084	0.00	Coupon	09/01/2018	---	0.00	0.00	2,097.25
31418AF29	FN MA1084	-9,901.68	Principal Paydown	09/01/2018	---	-9,901.68	-540.51	9,901.68
36202F3J3	G2 005301	0.00	Coupon	09/01/2018	---	0.00	0.00	1,238.13
36202F3J3	G2 005301	-11,957.28	Principal Paydown	09/01/2018	---	-11,957.28	-685.58	11,957.28
36177NXM7	G2 794283	0.00	Coupon	09/01/2018	---	0.00	0.00	468.49
36177NXM7	G2 794283	-9,175.07	Principal Paydown	09/01/2018	---	-9,175.07	-748.33	9,175.07
31846V807	FIRST AMER:TRS OBG Y	193.22	Buy	09/05/2018	1.000	193.22	0.00	-193.22
31846V807	FIRST AMER:TRS OBG Y	9,887.50	Buy	09/12/2018	1.000	9,887.50	0.00	-9,887.50
3135G0ZG1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	09/12/2018	---	0.00	0.00	4,375.00
037833CZ1	APPLE INC	0.00	Coupon	09/12/2018	---	0.00	0.00	5,512.50
31846V807	FIRST AMER:TRS OBG Y	25,983.97	Buy	09/20/2018	1.000	25,983.97	0.00	-25,983.97
375558BR3	GILEAD SCIENCES INC	0.00	Coupon	09/20/2018	---	0.00	0.00	3,145.00
48125LRG9	JPMORGAN CHASE BANK NA	0.00	Coupon	09/23/2018	---	0.00	0.00	2,268.75
31846V807	FIRST AMER:TRS OBG Y	2,268.75	Buy	09/24/2018	1.000	2,268.75	0.00	-2,268.75
31846V807	FIRST AMER:TRS OBG Y	28,015.04	Buy	09/25/2018	1.000	28,015.04	0.00	-28,015.04
31846V807	FIRST AMER:TRS OBG Y	57.22	Buy	09/25/2018	1.000	57.22	0.00	-57.22
3137EADK2	FREDDIE MAC	-1,000,000.00	Sell	09/26/2018	98.873	-988,733.56	-7,809.77	990,643.28
3137EADM8	FREDDIE MAC	-1,000,000.00	Sell	09/26/2018	98.577	-985,774.11	-11,080.21	991,815.78
912828VS6	UNITED STATES TREASURY	925,000.00	Buy	09/26/2018	97.883	905,416.02	0.00	-908,055.29
3135G0ZE6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-750,000.00	Sell	09/26/2018	99.417	-745,627.50	-6,017.13	749,127.50
3135G0ZG1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-500,000.00	Sell	09/26/2018	99.159	-495,794.55	-4,281.13	496,134.83

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Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
084670BL1	BERKSHIRE HATHAWAY INC	-625,000.00	Sell	09/26/2018	99.472	-621,700.00	-5,530.07	623,231.25
94988J5D5	WELLS FARGO BANK NA	-500,000.00	Sell	09/26/2018	99.389	-496,945.00	-3,006.20	499,910.28
594918BN3	MICROSOFT CORP	-180,000.00	Sell	09/26/2018	98.688	-177,638.40	-2,307.40	177,902.40
3130A8Y72	FEDERAL HOME LOAN BANKS	-500,000.00	Sell	09/26/2018	98.543	-492,717.22	-7,005.57	493,337.01
9128284L1	UNITED STATES TREASURY	2,175,000.00	Buy	09/26/2018	99.094	2,155,289.06	0.00	-2,179,506.62
9128284U1	UNITED STATES TREASURY	2,200,000.00	Buy	09/26/2018	98.496	2,166,914.07	0.00	-2,180,723.85
31846V807	FIRST AMER:TRS OBG Y	1,415,655.53	Buy	09/26/2018	1.000	1,415,655.53	0.00	-1,415,655.53
31846V807	FIRST AMER:TRS OBG Y	-1,661,838.96	Sell	09/26/2018	1.000	-1,661,838.96	0.00	1,661,838.96
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	09/30/2018	---	0.00	0.00	321.88
912828F21	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	3,293.75
912828J84	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	12,959.38
912828L65	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	4,812.50
912828W89	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	19,687.50
912828W9	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	10,546.88
---	---	261,393.87	---	---	---	247,073.46	-75,496.49	51,621.89

* 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

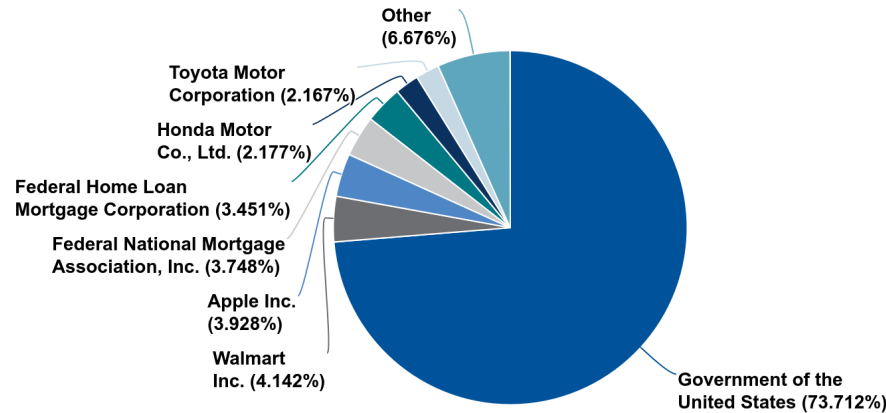


Chart calculated by: Market Value + Accrued

Apple Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callable	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	1.570	1.835	2.864	05/11/2020 05/11/2020	3,325.00	474,736.52 478,061.52	467,048.50 470,373.50	0.742%
037833CZ1	CORP	APPLE INC Apple Inc.	735,000.00	Fixed	N	0.939	1.544	2.662	09/12/2019 09/12/2019	581.88	734,698.17 735,280.05	726,988.50 727,570.38	1.156%
037833DH0	CORP	APPLE INC Apple Inc.	1,290,000.00	Fixed	N	1.096	1.825	2.760	11/13/2019 11/13/2019	8,901.00	1,289,644.32 1,298,545.32	1,276,364.70 1,285,265.70	2.029%
---	CORP	APPLE INC Apple Inc.	2,500,000.00	Fixed	N	1.140	1.745	2.751	11/29/2019 11/29/2019	12,807.88	2,499,079.01 2,511,886.89	2,470,401.70 2,483,209.58	3.927%

Federal Farm Credit Banks Funding Corporation

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
3133EJCE7	AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP Federal Farm Credit Banks Funding Corporation	1,050,000.00	Fixed	N	2.281	2.610	2.894	02/12/2021 02/12/2021	3,358.54	1,043,779.88 1,047,138.43	1,036,969.50 1,040,328.04	1.648%
3133EJCE7	AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP Federal Farm Credit Banks Funding Corporation	1,050,000.00	Fixed	N	2.281	2.610	2.894	02/12/2021 02/12/2021	3,358.54	1,043,779.88 1,047,138.43	1,036,969.50 1,040,328.04	1.648%

Issuer Concentration with Yield GASB 40 Trade Date

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Federal Home Loan Mortgage Corporation

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
3137EAEL9	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	2,200,000.00	Fixed	N	2.292	2.815	2.877	02/16/2021 02/16/2021	6,531.25	2,177,892.97 2,184,424.22	2,174,700.00 2,181,231.25	3.457%
3137EAEL9	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	2,200,000.00	Fixed	N	2.292	2.815	2.877	02/16/2021 02/16/2021	6,531.25	2,177,892.97 2,184,424.22	2,174,700.00 2,181,231.25	3.457%

Federal National Mortgage Association, Inc.

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
31418AF29	FNMA	FN MA1084 Federal National Mortgage Association, Inc.	709,154.26	Fixed	N	4.024	2.218	3.378	06/24/2023 06/01/2032	2,068.37	748,015.95 750,084.31	711,856.14 713,924.50	1.132%
31398M6U5	FNMA	FNA 10M3 A3 Federal National Mortgage Association, Inc.	109,225.05	Variable	N	0.757	2.305	2.650	07/07/2019 03/25/2020	394.30	112,307.29 112,701.59	110,535.75 110,930.05	0.176%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	500,000.00	Fixed	N	1.284	1.624	2.734	01/21/2020 01/21/2020	1,579.86	500,005.39 501,585.25	492,885.00 494,464.86	0.784%
3135G0ZE6	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	250,000.00	Fixed	N	0.714	1.448	2.513	06/20/2019 06/20/2019	1,227.43	250,538.03 251,765.46	248,630.00 249,857.43	0.395%
3135G0D75	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	500,000.00	Fixed	N	1.687	1.706	2.769	06/22/2020 06/22/2020	2,062.50	498,259.74 500,322.24	489,325.00 491,387.50	0.778%
3135G0K69	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	320,000.00	Fixed	N	2.522	1.326	2.879	05/06/2021 05/06/2021	1,611.11	319,384.28 320,995.39	306,998.40 308,609.51	0.488%
---	---	--- Federal National Mortgage Association, Inc.	2,388,379.31	---	N	2.270	1.798	2.927	04/03/2021 12/25/2023	8,943.57	2,428,510.68 2,437,454.25	2,360,230.29 2,369,173.86	3.752%

Gilead Sciences, Inc.

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
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	340,000.00	Fixed	N	0.960	1.868	2.710	09/20/2019 09/20/2019	192.19	339,941.64 340,133.84	337,195.00 337,387.19	0.536%
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	340,000.00	Fixed	N	0.960	1.868	2.710	09/20/2019 09/20/2019	192.19	339,941.64 340,133.84	337,195.00 337,387.19	0.536%

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
912828G61	US GOV	UNITED STATES TREASURY Government of the United States	800,000.00	Fixed	N	1.145	1.688	2.695	11/30/2019 11/30/2019	4,032.79	798,271.00 802,303.79	789,032.00 793,064.79	1.254%
912828J50	US GOV	UNITED STATES TREASURY Government of the United States	675,000.00	Fixed	N	1.393	1.562	2.750	02/29/2020 02/29/2020	794.80	673,244.60 674,039.40	662,134.50 662,929.30	1.053%
912828XE5	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.627	1.609	2.790	05/31/2020 05/31/2020	5,040.98	998,222.49 1,003,263.47	979,060.00 984,100.98	1.556%
912828K58	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.547	1.763	2.778	04/30/2020 04/30/2020	5,754.08	993,974.51 999,728.59	978,320.00 984,074.08	1.555%
912828L65	US GOV	UNITED STATES TREASURY Government of the United States	700,000.00	Fixed	N	1.943	1.372	2.823	09/30/2020 09/30/2020	26.44	700,034.87 700,061.31	680,365.00 680,391.44	1.082%

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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
912828WC0	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.017	1.591	2.837	10/31/2020 10/31/2020	7,323.37	1,003,236.45 1,010,559.82	978,090.00 985,413.37	1.555%
912828VP2	US GOV	UNITED STATES TREASURY Government of the United States	445,000.00	Fixed	N	1.785	1.623	2.804	07/31/2020 07/31/2020	1,499.46	448,014.49 449,513.94	438,618.70 440,118.16	0.697%
912828M98	US GOV	UNITED STATES TREASURY Government of the United States	500,000.00	Fixed	N	2.102	1.757	2.844	11/30/2020 11/30/2020	2,730.53	498,602.82 501,333.35	487,245.00 489,975.53	0.775%
912828VV9	US GOV	UNITED STATES TREASURY Government of the United States	950,000.00	Fixed	N	1.865	1.750	2.824	08/31/2020 08/31/2020	1,728.76	956,671.98 958,400.74	937,640.50 939,369.26	1.491%
912828WG1	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.471	1.406	2.869	04/30/2021 04/30/2021	9,415.76	1,021,317.07 1,030,732.83	984,650.00 994,065.76	1.565%
912828B90	US GOV	UNITED STATES TREASURY Government of the United States	500,000.00	Fixed	N	2.340	1.399	2.862	02/28/2021 02/28/2021	856.35	507,114.78 507,971.13	489,980.00 490,836.35	0.779%
912828S27	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.674	1.061	2.874	06/30/2021 06/30/2021	2,843.07	1,001,728.01 1,004,571.08	953,980.00 956,823.07	1.517%
912828WN6	US GOV	UNITED STATES TREASURY Government of the United States	875,000.00	Fixed	N	2.561	1.082	2.874	05/31/2021 05/31/2021	5,881.15	896,037.25 901,918.40	855,452.50 861,333.65	1.360%
912828R77	US GOV	UNITED STATES TREASURY Government of the United States	600,000.00	Fixed	N	2.583	1.107	2.873	05/31/2021 05/31/2021	2,772.54	604,202.69 606,975.23	577,032.00 579,804.54	0.917%
912828UL2	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.311	1.051	2.723	01/31/2020 01/31/2020	2,316.58	1,004,272.80 1,006,589.38	982,380.00 984,696.58	1.562%
912828N48	US GOV	UNITED STATES TREASURY Government of the United States	1,175,000.00	Fixed	N	2.181	1.204	2.844	12/31/2020 12/31/2020	5,196.50	1,189,185.13 1,194,381.63	1,147,093.75 1,152,290.25	1.824%
912828PC8	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.037	1.184	2.849	11/15/2020 11/15/2020	9,915.08	1,030,108.01 1,040,023.09	995,390.00 1,005,305.08	1.582%
912828D72	US GOV	UNITED STATES TREASURY Government of the United States	425,000.00	Fixed	N	2.808	1.287	2.878	08/31/2021 08/31/2021	727.90	433,634.13 434,362.03	414,608.75 415,336.65	0.659%
912828F21	US GOV	UNITED STATES TREASURY Government of the United States	310,000.00	Fixed	N	2.854	1.357	2.890	09/30/2021 09/30/2021	18.10	316,972.65 316,990.75	303,220.30 303,238.40	0.482%
912828T67	US GOV	UNITED STATES TREASURY Government of the United States	750,000.00	Fixed	N	2.980	1.487	2.890	10/31/2021 10/31/2021	3,923.23	744,669.42 748,592.65	713,880.00 717,803.23	1.135%
912828G95	US GOV	UNITED STATES TREASURY Government of the United States	1,870,000.00	Fixed	N	1.227	1.524	2.713	12/31/2019 12/31/2019	7,679.45	1,872,320.65 1,880,000.10	1,845,016.80 1,852,696.25	2.933%
912828U65	US GOV	UNITED STATES TREASURY Government of the United States	1,890,000.00	Fixed	N	3.036	1.950	2.899	11/30/2021 11/30/2021	11,115.37	1,878,434.79 1,889,550.16	1,824,587.10 1,835,702.47	2.901%
912828J84	US GOV	UNITED STATES TREASURY Government of the United States	1,885,000.00	Fixed	N	1.465	1.604	2.762	03/31/2020 03/31/2020	71.21	1,878,635.32 1,878,706.53	1,846,715.65 1,846,786.86	2.936%
912828F96	US GOV	UNITED STATES TREASURY Government of the United States	1,870,000.00	Fixed	N	2.943	1.983	2.890	10/31/2021 10/31/2021	15,651.09	1,870,973.10 1,886,624.19	1,821,136.90 1,836,787.99	2.895%
912828F62	US GOV	UNITED STATES TREASURY Government of the United States	1,725,000.00	Fixed	N	1.064	1.481	2.682	10/31/2019 10/31/2019	10,828.13	1,725,350.09 1,736,178.21	1,703,230.50 1,714,058.63	2.708%
912828PX2	US GOV	UNITED STATES TREASURY Government of the United States	1,750,000.00	Fixed	N	2.261	1.806	2.873	02/15/2021 02/15/2021	8,102.07	1,823,567.32 1,831,669.39	1,780,012.50 1,788,114.57	2.830%
912828X47	US GOV	UNITED STATES TREASURY Government of the United States	625,000.00	Fixed	N	3.409	1.935	2.912	04/30/2022 04/30/2022	4,904.04	623,717.76 628,621.80	603,050.00 607,954.04	0.959%
912828SV3	US GOV	UNITED STATES TREASURY Government of the United States	1,650,000.00	Fixed	N	3.457	1.815	2.916	05/15/2022 05/15/2022	10,906.59	1,646,282.43 1,657,189.02	1,584,132.00 1,595,038.59	2.518%
912828SF8	US GOV	UNITED STATES TREASURY Government of the United States	1,850,000.00	Fixed	N	3.229	1.761	2.905	02/15/2022 02/15/2022	4,725.54	1,864,438.70 1,869,164.24	1,796,461.00 1,801,186.54	2.856%
912828XW5	US GOV	UNITED STATES TREASURY Government of the United States	1,600,000.00	Fixed	N	3.581	1.931	2.916	06/30/2022 06/30/2022	7,076.09	1,589,601.69 1,596,677.78	1,534,064.00 1,541,140.09	2.439%
912828L24	US GOV	UNITED STATES TREASURY Government of the United States	1,250,000.00	Fixed	N	3.737	1.822	2.931	08/31/2022 08/31/2022	2,007.08	1,252,499.17 1,254,506.25	1,201,412.50 1,203,419.58	1.910%
912828J43	US GOV	UNITED STATES TREASURY Government of the United States	1,275,000.00	Fixed	N	3.283	1.835	2.906	02/28/2022 02/28/2022	1,910.74	1,271,447.61 1,273,358.35	1,227,289.50 1,229,200.24	1.951%
912828WR7	US GOV	UNITED STATES TREASURY Government of the United States	775,000.00	Fixed	N	2.639	1.765	2.877	06/30/2021 06/30/2021	4,161.94	782,453.94 786,615.88	759,655.00 763,816.94	1.208%
912828XG0	US GOV	UNITED STATES TREASURY Government of the United States	1,500,000.00	Fixed	N	3.557	1.913	2.920	06/30/2022 06/30/2022	8,055.37	1,511,470.58 1,519,525.94	1,457,820.00 1,465,875.37	2.318%
912828ZW9	US GOV	UNITED STATES TREASURY Government of the United States	1,125,000.00	Fixed	N	3.782	2.149	2.932	09/30/2022 09/30/2022	57.95	1,113,267.61 1,113,325.56	1,080,348.75 1,080,406.70	1.717%

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912828M80	US GOV	UNITED STATES TREASURY Government of the United States	1,175,000.00	Fixed	N	3.936	2.153	2.936	11/30/2022 11/30/2022	7,897.54	1,167,899.60 1,175,797.14	1,132,089.00 1,139,986.54	1.800%
912828W89	US GOV	UNITED STATES TREASURY Government of the United States	2,100,000.00	Fixed	N	3.326	2.624	2.911	03/31/2022 03/31/2022	108.17	2,047,754.81 2,047,862.98	2,027,970.00 2,028,078.17	3.224%
9128284L1	US GOV	UNITED STATES TREASURY Government of the United States	2,175,000.00	Fixed	N	4.231	2.962	2.943	04/30/2023 04/30/2023	25,030.23	2,155,348.32 2,180,378.55	2,157,078.00 2,182,108.23	3.429%
9128284U1	US GOV	UNITED STATES TREASURY Government of the United States	2,200,000.00	Fixed	N	4.406	2.965	2.947	06/30/2023 06/30/2023	14,594.43	2,167,004.99 2,181,599.42	2,168,716.00 2,183,310.43	3.448%
912828VS6	US GOV	UNITED STATES TREASURY Government of the United States	925,000.00	Fixed	N	4.541	2.968	2.950	08/15/2023 08/15/2023	2,953.46	905,467.43 908,420.90	906,213.25 909,166.71	1.441%
36202F3J3	GNMA	G2 005301 Government of the United States	412,546.00	Fixed	N	2.961	1.639	3.011	12/26/2021 02/20/2027	1,203.26	436,142.49 437,345.75	418,102.99 419,306.25	0.665%
36177NXM7	GNMA	G2 794283 Government of the United States	151,450.09	Fixed	N	2.923	0.895	3.482	12/16/2021 03/20/2027	441.73	163,780.33 164,222.06	151,363.77 151,805.50	0.241%
---	---	--- Government of the United States	47,483,996.09	Fixed	N	2.752	1.838	2.865	08/20/2021 09/12/2021	222,278.95	47,567,373.87 47,789,652.82	46,374,638.21 46,596,917.16	73.723%

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	1.094	2.029	2.908	11/13/2019 11/13/2019	5,941.67	774,754.22 780,695.89	767,257.75 773,199.42	1.220%
02665WCH2	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	600,000.00	Fixed	N	1.651	3.074	3.102	06/16/2020 06/16/2020	3,750.00	599,272.87 603,022.87	598,974.00 602,724.00	0.952%
---	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,375,000.00	Fixed	N	1.338	2.484	2.993	02/16/2020 02/16/2020	9,691.67	1,374,027.09 1,383,718.75	1,366,231.75 1,375,923.42	2.172%

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	1.569	1.863	2.868	05/11/2020 05/11/2020	5,935.42	824,829.48 830,764.90	811,791.75 817,727.17	1.291%
458140AZ3	CORP	INTEL CORP Intel Corporation	825,000.00	Fixed	N	1.569	1.863	2.868	05/11/2020 05/11/2020	5,935.42	824,829.48 830,764.90	811,791.75 817,727.17	1.291%

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	595,000.00	Fixed	N	1.298	1.933	2.834	01/27/2020 01/27/2020	2,009.78	594,744.59 596,754.37	587,782.65 589,792.43	0.934%
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	595,000.00	Fixed	N	1.298	1.933	2.834	01/27/2020 01/27/2020	2,009.78	594,744.59 596,754.37	587,782.65 589,792.43	0.934%

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	2.037	1.987	2.965	11/10/2020 11/10/2020	1,374.75	179,863.00 181,237.75	176,362.20 177,736.95	0.280%

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478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	180,000.00	Fixed	N	2.037	1.987	2.965	11/10/2020 11/10/2020	1,374.75	179,863.00 181,237.75	176,362.20 177,736.95	0.280%

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	0.969	1.685	2.818	09/23/2019 09/23/2019	100.83	274,907.02 275,007.85	271,898.00 271,998.83	0.432%
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	275,000.00	Fixed	Y	0.969	1.685	2.818	09/23/2019 09/23/2019	100.83	274,907.02 275,007.85	271,898.00 271,998.83	0.432%

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
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	500,000.00	Fixed	N	1.323	1.873	2.767	02/06/2020 02/06/2020	1,413.19	499,847.23 501,260.42	493,935.00 495,348.19	0.785%
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	500,000.00	Fixed	N	1.323	1.873	2.767	02/06/2020 02/06/2020	1,413.19	499,847.23 501,260.42	493,935.00 495,348.19	0.785%

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	0.091	1.433	2.251	11/01/2018 11/01/2018	2,388.33	400,000.00 402,388.33	399,696.00 402,084.33	0.635%
605581GK7	MUNI	MISSISSIPPI ST Mississippi, State of	400,000.00	Fixed	N	0.091	1.433	2.251	11/01/2018 11/01/2018	2,388.33	400,000.00 402,388.33	399,696.00 402,084.33	0.635%

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	1.249	2.246	2.911	01/10/2020 01/10/2020	2,846.25	574,670.87 577,517.12	569,876.75 572,723.00	0.906%
89236TEU5	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	790,000.00	Fixed	N	2.397	2.964	3.139	04/13/2021 04/13/2021	10,875.67	789,731.42 800,607.09	786,381.80 797,257.47	1.250%
---	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,365,000.00	Fixed	N	1.917	2.663	3.043	10/03/2020 10/03/2020	13,721.92	1,364,402.29 1,378,124.20	1,356,258.55 1,369,980.47	2.156%

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:TRS OBG Y U.S. Bancorp	87,521.59	Fixed	N	0.000	1.710	1.710	09/30/2018 09/30/2018	0.00	87,521.59 87,521.59	87,521.59 87,521.59	0.139%
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	87,521.59	Fixed	N	0.000	1.710	1.710	09/30/2018 09/30/2018	0.00	87,521.59 87,521.59	87,521.59 87,521.59	0.139%

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Walmart Inc.

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
931142DY6	CORP	WAL-MART STORES INC Walmart Inc.	250,000.00	Fixed	N	1.004	1.751	2.643	10/09/2019 10/09/2019	2,090.28	249,997.10 252,087.38	247,745.00 249,835.28	0.394%
931142EG4	CORP	WALMART INC Walmart Inc.	2,350,000.00	Fixed	N	1.671	2.866	2.828	06/23/2020 06/23/2020	17,487.92	2,349,363.41 2,366,851.33	2,350,799.00 2,368,286.92	3.737%
---	CORP	--- Walmart Inc.	2,600,000.00	Fixed	N	1.608	2.759	2.811	05/29/2020 05/29/2020	19,578.19	2,599,360.52 2,618,938.71	2,598,544.00 2,618,122.19	4.131%

Summary

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
---	---	---	64,164,896.99	---	---	2.470	1.946	2.861	05/04/2021 06/27/2021	310,326.47	64,256,080.86 64,566,407.33	62,904,156.19 63,214,482.66	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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Security Type

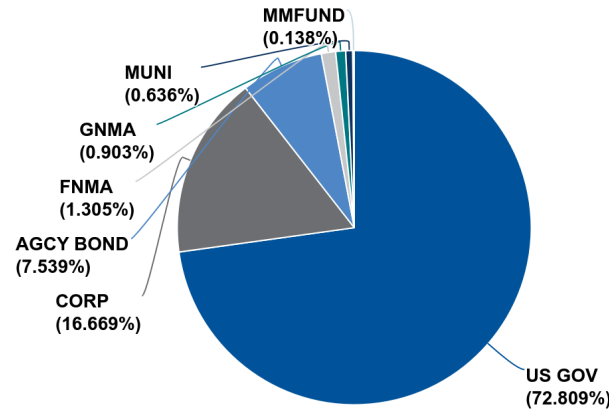


Chart calculated by: Market Value + Accrued

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
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.782%	Fixed	N	1.284	AA+ Aaa	500,000.00	01/21/2020 01/21/2020	1.624 2.734	1,579.86	500,015.00	500,005.39 501,585.25	492,885.00 494,464.86
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.395%	Fixed	N	0.714	AA+ Aaa	250,000.00	06/20/2019 06/20/2019	1.448 2.513	1,227.43	252,960.00	250,538.03 251,765.46	248,630.00 249,857.43
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.777%	Fixed	N	1.687	AA+ Aaa	500,000.00	06/22/2020 06/22/2020	1.706 2.769	2,062.50	495,310.00	498,259.74 500,322.24	489,325.00 491,387.50
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.488%	Fixed	N	2.522	AA+ Aaa	320,000.00	05/06/2021 05/06/2021	1.326 2.879	1,611.11	318,918.40	319,384.28 320,995.39	306,998.40 308,609.51
3133EJCE7 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	1.646%	Fixed	N	2.281	AA+ Aaa	1,050,000.00	02/12/2021 02/12/2021	2.610 2.894	3,358.54	1,042,618.50	1,043,779.88 1,047,138.43	1,036,969.50 1,040,328.04
3137EAE19 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	3.451%	Fixed	N	2.292	AA+ Aaa	2,200,000.00	02/16/2021 02/16/2021	2.815 2.877	6,531.25	2,176,350.00	2,177,892.97 2,184,424.22	2,174,700.00 2,181,231.25
--- AGCY BOND	7.539%	Fixed	N	2.055	AA+ Aaa	4,820,000.00	11/15/2020 11/15/2020	2.360 2.836	16,370.69	4,786,171.90	4,789,860.30 4,806,230.99	4,749,507.90 4,765,878.59

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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
594918BV5 MICROSOFT CORP CORP	0.784%	Fixed	N	1.323	AAA Aaa	500,000.00	02/06/2020 02/06/2020	1.873 2.767	1,413.19	499,665.00	499,847.23 501,260.42	493,935.00 495,348.19
478160CH5 JOHNSON & JOHNSON CORP	0.281%	Fixed	N	2.037	AAA Aaa	180,000.00	11/10/2020 11/10/2020	1.987 2.965	1,374.75	179,807.40	179,863.00 181,237.75	176,362.20 177,736.95
037833CS7 APPLE INC CORP	0.744%	Fixed	N	1.570	AA+ Aa1	475,000.00	05/11/2020 05/11/2020	1.835 2.864	3,325.00	474,515.50	474,736.52 478,061.52	467,048.50 470,373.50
037833CZ1 APPLE INC CORP	1.151%	Fixed	N	0.939	AA+ Aa1	735,000.00	09/12/2019 09/12/2019	1.544 2.662	581.88	734,367.90	734,698.17 735,280.05	726,988.50 727,570.38
037833DH0 APPLE INC CORP	2.033%	Fixed	N	1.096	AA+ Aa1	1,290,000.00	11/13/2019 11/13/2019	1.825 2.760	8,901.00	1,289,367.90	1,289,644.32 1,298,545.32	1,276,364.70 1,285,265.70
931142DY6 WAL-MART STORES INC CORP	0.395%	Fixed	N	1.004	AA Aa2	250,000.00	10/09/2019 10/09/2019	1.751 2.643	2,090.28	249,995.00	249,997.10 252,087.38	247,745.00 249,835.28
931142EG4 WALMART INC CORP	3.746%	Fixed	N	1.671	AA Aa2	2,350,000.00	06/23/2020 06/23/2020	2.866 2.828	17,487.92	2,349,271.50	2,349,363.41 2,366,851.33	2,350,799.00 2,368,286.92
48125LRG9 JPMORGAN CHASE BANK NA CORP	0.430%	Fixed	Y	0.969	A+ Aa3	275,000.00	09/23/2019 09/23/2019	1.685 2.818	100.83	274,719.50	274,907.02 275,007.85	271,898.00 271,998.83
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.906%	Fixed	N	1.249	AA- Aa3	575,000.00	01/10/2020 01/10/2020	2.246 2.911	2,846.25	574,488.25	574,670.87 577,517.12	569,876.75 572,723.00
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	1.261%	Fixed	N	2.397	AA- Aa3	790,000.00	04/13/2021 04/13/2021	2.964 3.139	10,875.67	789,684.00	789,731.42 800,607.09	786,381.80 797,257.47
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.933%	Fixed	N	1.298	A+ A1	595,000.00	01/27/2020 01/27/2020	1.933 2.834	2,009.78	594,428.80	594,744.59 596,754.37	587,782.65 589,792.43
458140AZ3 INTEL CORP CORP	1.294%	Fixed	N	1.569	A+ A1	825,000.00	05/11/2020 05/11/2020	1.863 2.868	5,935.42	824,686.50	824,829.48 830,764.90	811,791.75 817,727.17
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	1.223%	Fixed	N	1.094	A+ A2	775,000.00	11/13/2019 11/13/2019	2.029 2.908	5,941.67	774,566.00	774,754.22 780,695.89	767,257.75 773,199.42
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.953%	Fixed	N	1.651	A+ A2	600,000.00	06/16/2020 06/16/2020	3.074 3.102	3,750.00	599,190.00	599,272.87 603,022.87	598,974.00 602,724.00
375558BR3 GILEAD SCIENCES INC CORP	0.534%	Fixed	N	0.960	A A3	340,000.00	09/20/2019 09/20/2019	1.868 2.710	192.19	339,881.00	339,941.64 340,133.84	337,195.00 337,387.19
--- --- CORP	16.669%	Fixed	---	1.439	AA- Aa3	10,555,000.00	03/25/2020 03/25/2020	2.243 2.854	66,825.82	10,548,634.25	10,551,001.86 10,617,827.68	10,470,400.60 10,537,226.42

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	1.129%	Fixed	N	4.024	AA+ Aaa	709,154.26	06/24/2033 06/01/2032	2.218 3.378	2,068.37	755,803.32	748,015.95 750,084.31	711,856.14 713,924.50

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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
31398M6U5 FNA 10M3 A3 FNMA	0.175%	Variable	N	0.757	AA+ Aaa	109,225.05	07/07/2019 03/25/2020	2.305 2.650	394.30	118,543.31	112,307.29 112,701.59	110,535.75 110,930.05
--- --- FNMA	1.305%	---	N	3.585	AA+ Aaa	818,379.31	12/11/2022 10/11/2030	2.229 3.280	2,462.67	874,346.63	860,323.24 862,785.91	822,391.89 824,854.56

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	0.663%	Fixed	N	2.961	AA+ Aaa	412,546.00	12/26/2021 02/20/2027	1.639 3.011	1,203.26	440,908.54	436,142.49 437,345.75	418,102.99 419,306.25
36177NXM7 G2 794283 GNMA	0.240%	Fixed	N	2.923	AA+ Aaa	151,450.09	12/16/2021 03/20/2027	0.895 3.482	441.73	161,389.00	163,780.33 164,222.06	151,363.77 151,805.50
--- --- GNMA	0.903%	Fixed	N	2.951	AA+ Aaa	563,996.09	12/23/2021 02/27/2027	1.436 3.136	1,644.99	602,297.54	599,922.82 601,567.81	569,466.76 571,111.75

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:TRS OBG Y MMFUND	0.138%	Fixed	N	0.000	AAAm Aaa	87,521.59	09/30/2018 09/30/2018	1.710 1.710	0.00	87,521.59	87,521.59 87,521.59	87,521.59 87,521.59
31846V807 FIRST AMER:TRS OBG Y MMFUND	0.138%	Fixed	N	0.000	AAAm Aaa	87,521.59	09/30/2018 09/30/2018	1.710 1.710	0.00	87,521.59	87,521.59 87,521.59	87,521.59 87,521.59

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	0.636%	Fixed	N	0.091	AA Aa2	400,000.00	11/01/2018 11/01/2018	1.433 2.251	2,388.33	400,000.00	400,000.00 402,388.33	399,696.00 402,084.33
605581GK7 MISSISSIPPI ST MUNI	0.636%	Fixed	N	0.091	AA Aa2	400,000.00	11/01/2018 11/01/2018	1.433 2.251	2,388.33	400,000.00	400,000.00 402,388.33	399,696.00 402,084.33

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
912828G61 UNITED STATES TREASURY US GOV	1.255%	Fixed	N	1.145	AA+ Aaa	800,000.00	11/30/2019 11/30/2019	1.688 2.695	4,032.79	792,843.75	798,271.00 802,303.79	789,032.00 793,064.79
912828J50 UNITED STATES TREASURY US GOV	1.049%	Fixed	N	1.393	AA+ Aaa	675,000.00	02/29/2020 02/29/2020	1.562 2.750	794.80	669,014.65	673,244.60 674,039.40	662,134.50 662,929.30

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912828XE5 UNITED STATES TREASURY US GOV	1.557%	Fixed	N	1.627	AA+ Aaa	1,000,000.00	05/31/2020 05/31/2020	1.609 2.790	5,040.98	994,804.69	998,222.49 1,003,263.47	979,060.00 984,100.98
912828K58 UNITED STATES TREASURY US GOV	1.557%	Fixed	N	1.547	AA+ Aaa	1,000,000.00	04/30/2020 04/30/2020	1.763 2.778	5,754.08	981,875.00	993,974.51 999,728.59	978,320.00 984,074.08
912828L65 UNITED STATES TREASURY US GOV	1.076%	Fixed	N	1.943	AA+ Aaa	700,000.00	09/30/2020 09/30/2020	1.372 2.823	26.44	700,082.03	700,034.87 700,061.31	680,365.00 680,391.44
912828WC0 UNITED STATES TREASURY US GOV	1.559%	Fixed	N	2.017	AA+ Aaa	1,000,000.00	10/31/2020 10/31/2020	1.591 2.837	7,323.37	1,007,578.12	1,003,236.45 1,010,559.82	978,090.00 985,413.37
912828VP2 UNITED STATES TREASURY US GOV	0.696%	Fixed	N	1.785	AA+ Aaa	445,000.00	07/31/2020 07/31/2020	1.623 2.804	1,499.46	452,613.68	448,014.49 449,513.94	438,618.70 440,118.16
912828M98 UNITED STATES TREASURY US GOV	0.775%	Fixed	N	2.102	AA+ Aaa	500,000.00	11/30/2020 11/30/2020	1.757 2.844	2,730.53	496,855.47	498,602.82 501,333.35	487,245.00 489,975.53
912828VV9 UNITED STATES TREASURY US GOV	1.486%	Fixed	N	1.865	AA+ Aaa	950,000.00	08/31/2020 08/31/2020	1.750 2.824	1,728.76	965,994.14	956,671.98 958,400.74	937,640.50 939,369.26
912828WG1 UNITED STATES TREASURY US GOV	1.573%	Fixed	N	2.471	AA+ Aaa	1,000,000.00	04/30/2021 04/30/2021	1.406 2.869	9,415.76	1,040,195.31	1,021,317.07 1,030,732.83	984,650.00 994,065.76
912828B90 UNITED STATES TREASURY US GOV	0.776%	Fixed	N	2.340	AA+ Aaa	500,000.00	02/28/2021 02/28/2021	1.399 2.862	856.35	513,808.60	507,114.78 507,971.13	489,980.00 490,836.35
912828S27 UNITED STATES TREASURY US GOV	1.514%	Fixed	N	2.674	AA+ Aaa	1,000,000.00	06/30/2021 06/30/2021	1.061 2.874	2,843.07	1,003,085.94	1,001,728.01 1,004,571.08	953,980.00 956,823.07
912828WN6 UNITED STATES TREASURY US GOV	1.363%	Fixed	N	2.561	AA+ Aaa	875,000.00	05/31/2021 05/31/2021	1.082 2.874	5,881.15	912,768.55	896,037.25 901,918.40	855,452.50 861,333.65
912828R77 UNITED STATES TREASURY US GOV	0.917%	Fixed	N	2.583	AA+ Aaa	600,000.00	05/31/2021 05/31/2021	1.107 2.873	2,772.54	607,500.00	604,202.69 606,975.23	577,032.00 579,804.54
912828UL2 UNITED STATES TREASURY US GOV	1.558%	Fixed	N	1.311	AA+ Aaa	1,000,000.00	01/31/2020 01/31/2020	1.051 2.723	2,316.58	1,010,859.38	1,004,272.80 1,006,589.38	982,380.00 984,696.58
912828N48 UNITED STATES TREASURY US GOV	1.823%	Fixed	N	2.181	AA+ Aaa	1,175,000.00	12/31/2020 12/31/2020	1.204 2.844	5,196.50	1,202,034.18	1,189,185.13 1,194,381.63	1,147,093.75 1,152,290.25
912828PC8 UNITED STATES TREASURY US GOV	1.590%	Fixed	N	2.037	AA+ Aaa	1,000,000.00	11/15/2020 11/15/2020	1.184 2.849	9,915.08	1,059,023.44	1,030,108.01 1,040,023.09	995,390.00 1,005,305.08
912828D72 UNITED STATES TREASURY US GOV	0.657%	Fixed	N	2.808	AA+ Aaa	425,000.00	08/31/2021 08/31/2021	1.287 2.878	727.90	439,327.15	433,634.13 434,362.03	414,608.75 415,336.65
912828F21 UNITED STATES TREASURY US GOV	0.480%	Fixed	N	2.854	AA+ Aaa	310,000.00	09/30/2021 09/30/2021	1.357 2.890	18.10	321,273.83	316,972.65 316,990.75	303,220.30 303,238.40
912828T67 UNITED STATES TREASURY US GOV	1.136%	Fixed	N	2.980	AA+ Aaa	750,000.00	10/31/2021 10/31/2021	1.487 2.890	3,923.23	741,533.21	744,669.42 748,592.65	713,880.00 717,803.23
912828G95 UNITED STATES TREASURY US GOV	2.931%	Fixed	N	1.227	AA+ Aaa	1,870,000.00	12/31/2019 12/31/2019	1.524 2.713	7,679.45	1,875,405.48	1,872,320.65 1,880,000.10	1,845,016.80 1,852,696.25
912828U65 UNITED STATES TREASURY US GOV	2.904%	Fixed	N	3.036	AA+ Aaa	1,890,000.00	11/30/2021 11/30/2021	1.950 2.899	11,115.37	1,872,502.74	1,878,434.79 1,889,550.16	1,824,587.10 1,835,702.47
912828J84 UNITED STATES TREASURY US GOV	2.921%	Fixed	N	1.465	AA+ Aaa	1,885,000.00	03/31/2020 03/31/2020	1.604 2.762	71.21	1,871,598.84	1,878,635.32 1,878,706.53	1,846,715.65 1,846,786.86

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912828F96 UNITED STATES TREASURY US GOV	2.906%	Fixed	N	2.943	AA+ Aaa	1,870,000.00	10/31/2021 10/31/2021	1.983 2.890	15,651.09	1,871,460.94	1,870,973.10 1,886,624.19	1,821,136.90 1,836,787.99
912828F62 UNITED STATES TREASURY US GOV	2.711%	Fixed	N	1.064	AA+ Aaa	1,725,000.00	10/31/2019 10/31/2019	1.481 2.682	10,828.13	1,725,875.97	1,725,350.09 1,736,178.21	1,703,230.50 1,714,058.63
912828PX2 UNITED STATES TREASURY US GOV	2.829%	Fixed	N	2.261	AA+ Aaa	1,750,000.00	02/15/2021 02/15/2021	1.806 2.873	8,102.07	1,874,345.71	1,823,567.32 1,831,669.39	1,780,012.50 1,788,114.57
912828X47 UNITED STATES TREASURY US GOV	0.962%	Fixed	N	3.409	AA+ Aaa	625,000.00	04/30/2022 04/30/2022	1.935 2.912	4,904.04	623,242.19	623,717.76 628,621.80	603,050.00 607,954.04
912828SV3 UNITED STATES TREASURY US GOV	2.523%	Fixed	N	3.457	AA+ Aaa	1,650,000.00	05/15/2022 05/15/2022	1.815 2.916	10,906.59	1,645,037.11	1,646,282.43 1,657,189.02	1,584,132.00 1,595,038.59
912828SF8 UNITED STATES TREASURY US GOV	2.849%	Fixed	N	3.229	AA+ Aaa	1,850,000.00	02/15/2022 02/15/2022	1.761 2.905	4,725.54	1,869,583.99	1,864,438.70 1,869,164.24	1,796,461.00 1,801,186.54
912828XW5 UNITED STATES TREASURY US GOV	2.438%	Fixed	N	3.581	AA+ Aaa	1,600,000.00	06/30/2022 06/30/2022	1.931 2.916	7,076.09	1,586,375.01	1,589,601.69 1,596,677.78	1,534,064.00 1,541,140.09
912828L24 UNITED STATES TREASURY US GOV	1.904%	Fixed	N	3.737	AA+ Aaa	1,250,000.00	08/31/2022 08/31/2022	1.822 2.931	2,007.08	1,253,125.00	1,252,499.17 1,254,506.25	1,201,412.50 1,203,419.58
912828J43 UNITED STATES TREASURY US GOV	1.944%	Fixed	N	3.283	AA+ Aaa	1,275,000.00	02/28/2022 02/28/2022	1.835 2.906	1,910.74	1,270,417.97	1,271,447.61 1,273,358.35	1,227,289.50 1,229,200.24
912828WR7 UNITED STATES TREASURY US GOV	1.208%	Fixed	N	2.639	AA+ Aaa	775,000.00	06/30/2021 06/30/2021	1.765 2.877	4,161.94	785,050.78	782,453.94 786,615.88	759,655.00 763,816.94
912828XG0 UNITED STATES TREASURY US GOV	2.319%	Fixed	N	3.557	AA+ Aaa	1,500,000.00	06/30/2022 06/30/2022	1.913 2.920	8,055.37	1,514,355.47	1,511,470.58 1,519,525.94	1,457,820.00 1,465,875.37
9128282W9 UNITED STATES TREASURY US GOV	1.709%	Fixed	N	3.782	AA+ Aaa	1,125,000.00	09/30/2022 09/30/2022	2.149 2.932	57.95	1,111,025.39	1,113,267.61 1,113,325.56	1,080,348.75 1,080,406.70
912828M80 UNITED STATES TREASURY US GOV	1.803%	Fixed	N	3.936	AA+ Aaa	1,175,000.00	11/30/2022 11/30/2022	2.153 2.936	7,897.54	1,166,600.58	1,167,899.60 1,175,797.14	1,132,089.00 1,139,986.54
912828W89 UNITED STATES TREASURY US GOV	3.208%	Fixed	N	3.326	AA+ Aaa	2,100,000.00	03/31/2022 03/31/2022	2.624 2.911	108.17	2,041,347.65	2,047,754.81 2,047,862.98	2,027,970.00 2,028,078.17
9128284L1 UNITED STATES TREASURY US GOV	3.452%	Fixed	N	4.231	AA+ Aaa	2,175,000.00	04/30/2023 04/30/2023	2.962 2.943	25,030.23	2,155,289.06	2,155,348.32 2,180,378.55	2,157,078.00 2,182,108.23
9128284U1 UNITED STATES TREASURY US GOV	3.454%	Fixed	N	4.406	AA+ Aaa	2,200,000.00	06/30/2023 06/30/2023	2.965 2.947	14,594.43	2,166,914.07	2,167,004.99 2,181,599.42	2,168,716.00 2,183,310.43
912828VS6 UNITED STATES TREASURY US GOV	1.438%	Fixed	N	4.541	AA+ Aaa	925,000.00	08/15/2023 08/15/2023	2.968 2.950	2,953.46	905,416.02	905,467.43 908,420.90	906,213.25 909,166.71
--- UNITED STATES TREASURY US GOV	72.809%	Fixed	N	2.749	AA+ Aaa	46,920,000.00	08/18/2021 08/18/2021	1.843 2.862	220,633.96	47,098,041.08	46,967,451.05 47,188,085.01	45,805,171.45 46,025,805.41

Summary

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callable	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
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Security Type GASB 40 Trade Date

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

As of 09/30/2018

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Dated: 10/10/2018

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%	---	---	2.470	AA+ Aa1	64,164,896.99	05/04/2021 06/27/2021	1.946 2.861	310,326.47	64,397,012.99	64,256,080.86 64,566,407.33	62,904,156.19 63,214,482.66

* 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)

07/01/2018 - 09/30/2018

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Dated: 10/10/2018

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:TRS OBG Y MMFUND	861.03	0.00	1,818,200.06	0.00	-1,800,831.51	0.00	0.00	0.00	0.00	70,153.04 87,521.59	70,153.04 87,521.59
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,253.68 51,621.88	79,253.68 51,621.88
31418AF29 FN MA1084 FNMA	6,382.17	0.00	0.00	0.00	0.00	0.00	0.00	-30,762.08	-1,686.27	788,588.97 755,803.32	750,992.89 711,856.14
36202F3J3 G2 005301 GNMA	3,811.86	0.00	0.00	0.00	0.00	0.00	0.00	-33,938.72	-1,960.96	477,180.54 440,908.54	455,481.39 418,102.99
36177NXM7 G2 794283 GNMA	1,420.38	0.00	0.00	0.00	0.00	0.00	0.00	-12,578.56	-1,029.36	174,793.03 161,389.00	165,039.07 151,363.77
912828SX9 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-791,617.19	-1,260.25	0.00	0.00	-5,304.72	784,437.50 0.00	791,184.00 0.00
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	789,216.00 789,032.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	4,375.00	0.00	0.00	0.00	-495,794.55	-340.28	0.00	0.00	-4,281.13	500,355.00 0.00	495,955.00 0.00
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	662,526.00 662,134.50
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	493,330.00 492,885.00
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	-745,627.50	-3,500.00	0.00	0.00	-6,017.13	1,011,840.00 252,960.00	993,830.00 248,630.00
3137EADM8 FREDDIE MAC AGCY BOND	0.00	0.00	0.00	0.00	-985,774.11	-6,041.67	0.00	0.00	-11,080.21	986,930.00 0.00	984,810.00 0.00
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	980,700.00 979,060.00
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	979,530.00 978,320.00
3137EADK2 FREDDIE MAC AGCY BOND	6,250.00	0.00	0.00	0.00	-988,733.56	-1,909.72	0.00	0.00	-7,809.77	983,530.00 0.00	987,470.00 0.00
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	489,865.00 489,325.00
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	681,814.00 680,365.00
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	981,290.00 978,090.00
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	440,011.55 438,618.70
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	399,124.00 399,696.00

Portfolio Activity Summary

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

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Dated: 10/10/2018

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
31398M6U5 FNA 10M3 A3 FNMA	1,585.79	0.00	0.00	0.00	0.00	0.00	0.00	-33,695.32	-1,049.84	155,113.27 118,543.31	145,227.11 110,535.75
912828M98 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	496,855.47 496,855.47	488,790.00 487,245.00
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	965,994.14 965,994.14	941,317.00 937,640.50
912828WG1 UNITED STATES TREASURY US GOV	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	990,000.00 984,650.00
94988J5D5 WELLS FARGO BANK NA CORP	0.00	0.00	0.00	0.00	-496,945.00	-2,965.28	0.00	0.00	-3,006.20	499,785.00 0.00	495,520.00 0.00
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	513,808.60 513,808.60	492,205.00 489,980.00
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	1,003,085.94 1,003,085.94	956,800.00 953,980.00
912828WN6 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	912,768.55 912,768.55	859,862.50 855,452.50
594918BN3 MICROSOFT CORP CORP	990.00	0.00	0.00	0.00	-177,638.40	-264.00	0.00	0.00	-2,307.40	179,814.60 0.00	177,175.80 0.00
3130A8Y72 FEDERAL HOME LOAN BANKS AGCY BOND	2,187.50	0.00	0.00	0.00	-492,717.22	-619.79	0.00	0.00	-7,005.57	499,040.00 0.00	491,590.00 0.00
912828R77 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	607,500.00 607,500.00	579,024.00 577,032.00
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	1,010,859.38 1,010,859.38	982,850.00 982,380.00
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	1,202,034.18 1,202,034.18	1,151,182.75 1,147,093.75
912828PC8 UNITED STATES TREASURY US GOV	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	1,000,980.00 995,390.00
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	318,918.40 318,918.40	307,868.80 306,998.40
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	274,719.50 274,719.50	270,836.50 271,898.00
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	439,327.15 439,327.15	416,716.75 414,608.75
912828F21 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	321,273.83 321,273.83	304,962.50 303,220.30
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	716,542.50 713,880.00
912828TC4 UNITED STATES TREASURY US GOV	9,450.00	0.00	0.00	0.00	-1,865,932.03	-1,540.76	0.00	0.00	-17,427.87	1,872,502.74 0.00	1,864,900.80 0.00
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	1,846,774.60 1,845,016.80

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
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	1,834,188.30 1,824,587.10
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	1,848,336.75 1,846,715.65
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	1,830,842.20 1,821,136.90
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	1,703,575.50 1,703,230.50
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	1,794,642.50 1,780,012.50
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	587,193.60 587,782.65
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	493,610.00 493,935.00
084670BL1 BERKSHIRE HATHAWAY INC CORP	6,562.50	0.00	0.00	0.00	-621,700.00	-1,531.25	0.00	0.00	-5,530.07	630,906.25 0.00	621,475.00 0.00
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	466,953.50 467,048.50
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	606,468.75 603,050.00
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	812,097.00 811,791.75
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	1,593,091.50 1,584,132.00
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	1,807,283.50 1,796,461.00
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	1,542,624.00 1,534,064.00
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	725,871.30 726,988.50
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	1,209,225.00 1,201,412.50
375558BR3 GILEAD SCIENCES INC CORP	3,145.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	339,881.00 339,881.00	335,869.00 337,195.00
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	1,233,715.50 1,227,289.50
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	763,801.25 759,655.00
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	1,467,600.00 1,457,820.00
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	247,437.50 247,745.00

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
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	177,040.80 176,362.20
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	1,276,364.70 1,276,364.70
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	766,095.25 767,257.75
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	1,087,605.00 1,080,348.75
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	1,140,396.25 1,132,089.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	6,289.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	574,488.25 574,488.25	569,733.00 569,876.75
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	789,684.00 789,684.00	785,931.50 786,381.80
912828W89 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,041,347.65 2,041,347.65	2,039,709.00 2,027,970.00
3133EJCE7 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	12,337.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,042,618.50 1,042,618.50	1,041,033.00 1,036,969.50
931142EG4 WALMART INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,349,271.50 2,349,271.50	2,356,180.50 2,350,799.00
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.00	0.00	599,190.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 599,190.00	0.00 598,974.00
3137EAEL9 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	26,125.00	0.00	2,176,350.00	-23,802.78	0.00	0.00	0.00	0.00	0.00	0.00 2,176,350.00	0.00 2,174,700.00
9128284L1 UNITED STATES TREASURY US GOV	0.00	0.00	2,155,289.06	-24,217.56	0.00	0.00	0.00	0.00	0.00	0.00 2,155,289.06	0.00 2,157,078.00
9128284U1 UNITED STATES TREASURY US GOV	0.00	0.00	2,166,914.07	-13,809.78	0.00	0.00	0.00	0.00	0.00	0.00 2,166,914.07	0.00 2,168,716.00
912828VS6 UNITED STATES TREASURY US GOV	0.00	0.00	905,416.02	-2,639.27	0.00	0.00	0.00	0.00	0.00	0.00 905,416.02	0.00 906,213.25
---	291,569.85	0.00	9,821,359.21	-64,469.39	-9,463,311.07	-19,973.00	0.00	-110,974.68	-75,496.49	64,270,951.69 64,448,634.87	62,918,692.86 62,955,778.07

* Weighted by: Ending Market Value + Accrued.

Additional Disclosure:

The information on this website is for general purposes only and is not intended to provide specific advice or recommendations. All information presented on this website is obtained via electronic data transfer from the Custodian. While this information is reconciled on a daily basis, when available, accuracy is relied upon from the Custodian. Please review the data carefully. Should you have any questions regarding the information presented, calculation methodology, investment portfolio or security detail, or any other facet of the data, please feel free to contact us.

This data is intended to detail our investment advisory activity as well as the activity of any client accounts managed by Public Trust Advisors, LLC (Public Trust). The custodian bank maintains the control of assets and executes and settles all investment transactions. The custodian statement is the official record of security and cash holdings transactions. Public Trust recognizes that clients may use these reports to facilitate record keeping; therefore it is recommended that the client reconcile this statement with their custodian bank statement. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference. Please contact your relationship manager or call our toll free number 855-395-3954 with questions regarding your account.

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Pricing sources from our reporting platform are provided by Clearwater Analytics®. Clearwater utilizes a hierarchical pricing model with multiple options for pricing sources. These options include custodial pricing, S&P Capital IQ and other sources. Since multiple pricing hierarchies are offered through Clearwater Analytics, and client preferences regarding pricing sources may differ, it is important to verify the specific pricing hierarchy for each portfolio. Securities with short maturities and infrequent secondary market trades are typically priced via mathematical calculations. The securities in this investment portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by Public Trust, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency, unless otherwise specifically stated. Investing involves risk, including the possible loss of principal.

Past performance is not an indicator of future performance or results.

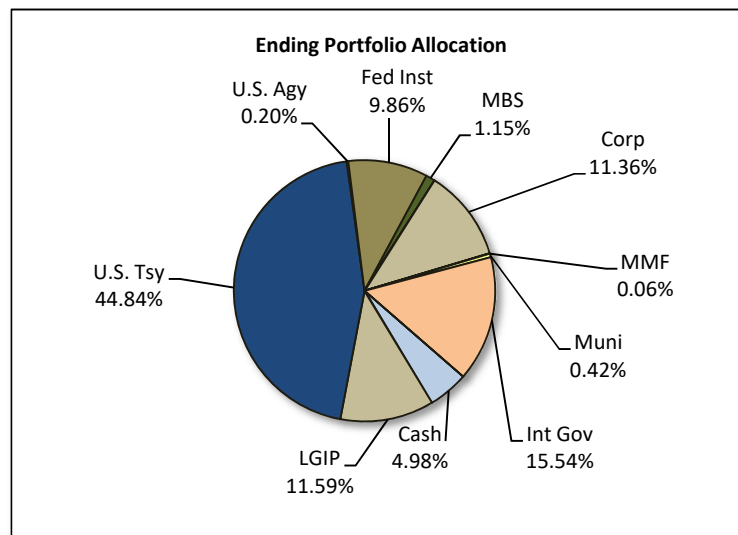
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The investment advisor providing these services is Public Trust Advisors, LLC, an investment adviser registered with the U.S. Securities and Exchange Commission (SEC) under the Investment Advisers Act of 1940, as amended. Registration with the SEC does not imply a certain level of skill or training. Public Trust is required to maintain a written disclosure brochure of our background and business experience. If you would like to receive a copy of our current disclosure brochure, privacy policy, or code of ethics please contact us at the address below.

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

Asset Allocation as of September 30, 2018

Security Distribution ⁽¹⁾	2018 Ending Balance	Portfolio Allocation	Issuer Description ⁽¹⁾	Sec. Desc.	September 30, 2018 Ending Balance	Portfolio Allocation	Permitted by Policy ⁽²⁾	Compliant
Cash	\$ 14,324,144.02	4.98%	FLCLASS ⁽²⁾	Int Gov	\$ 29,607,421.34	10.30%	25.00%	YES
LGIP	33,327,074.50	11.59%	FL SAFE ⁽²⁾	Int Gov	15,057,605.18	5.24%	25.00%	YES
U.S. Treasury Notes	128,906,760.51	44.84%	FL PRIME (SBA) ⁽²⁾	LGIP	33,327,074.50	11.59%	25.00%	YES
U.S. Agency Notes	571,111.75	0.20%	MMF - Fidelity Prime	MMF	174,602.70	0.06%	10.00%	YES
FNMA	11,832,631.47	4.12%	Capital Bank Local Account	Cash	184,188.11	0.06%	100.00%	YES
FHLMC	16,146,452.98	5.62%	BankUnited Local Account	Cash	7,195,243.18	2.50%	100.00%	YES
FFCB	1,040,328.04	0.36%	5/3 Bank Account LIBOR ⁽²⁾	Cash	-	0.00%	100.00%	YES
FHLB	2,616,182.32	0.91%	Bank of America Local Account ⁽²⁾	Cash	6,944,712.73	2.42%	100.00%	YES
Fed Instrumentality Subtotal	\$ 31,635,594.81	11.00%	U.S. Treasury Notes	UST	128,906,760.51	44.84%	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	10,495,955.69	3.65%	25.00%	YES
Corporate Notes	32,670,378.71	11.36%	FHLMC	GSE	14,750,758.82	5.13%	25.00%	YES
Bankers Acceptances	-	0.00%	FFCB	GSE	1,040,328.04	0.36%	25.00%	YES
Money Market Funds	174,602.70	0.06%	FHLB	GSE	2,616,182.32	0.91%	25.00%	YES
Municipal Bonds	1,206,253.00	0.42%	American Honda Finance	Corp	4,207,755.97	1.46%	5.00%	YES
Intergovernmental Funds	44,665,026.52	15.54%	Apple Inc.	Corp	7,643,287.66	2.66%	5.00%	YES
Certificates of Deposit	-	0.00%	Gilead Sciences	Corp	1,036,969.47	0.36%	5.00%	YES
Total Portfolio Market Value	\$ 287,480,946.53	100.00%	IBM Corp	Corp	1,853,633.34	0.64%	5.00%	YES
			Intel Corp	Corp	2,527,520.33	0.88%	5.00%	YES
			Johnson & Johnson	Corp	533,210.85	0.19%	5.00%	YES
			JP Morgan Chase	Corp	771,487.60	0.27%	5.00%	YES
			Microsoft Corp	Corp	1,486,044.58	0.52%	5.00%	YES
			Proctor & Gamble	Corp	299,176.00	0.10%	5.00%	YES
			Toyota Motor Credit Corp	Corp	4,230,386.47	1.47%	5.00%	YES
			Walmart	Corp	8,080,906.44	2.81%	5.00%	YES
				Corp	-	0.00%	5.00%	YES
				Corp	-	0.00%	5.00%	YES
				Corp	-	0.00%	5.00%	YES
			FNMA MBS	MBS	1,336,675.78	0.46%	5.00%	YES
			FHLMC MBS	MBS	1,395,694.16	0.49%	5.00%	YES
			GNMA MBS	MBS	571,111.75	0.20%	5.00%	YES
			Mississippi State	Muni	1,206,253.00	0.42%	5.00%	YES
			Total Portfolio Market Value		\$ 287,480,946.53	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.