

Quarterly Investment Report for Period Ended September 30, 2019



City of Cape Coral Investment Review

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Cape Coral, Florida 33990

Public Trust Advisors LLC
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City of Cape Coral Investment Review

Investment Management Portfolio Review

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Economic Update – Third Quarter 2019

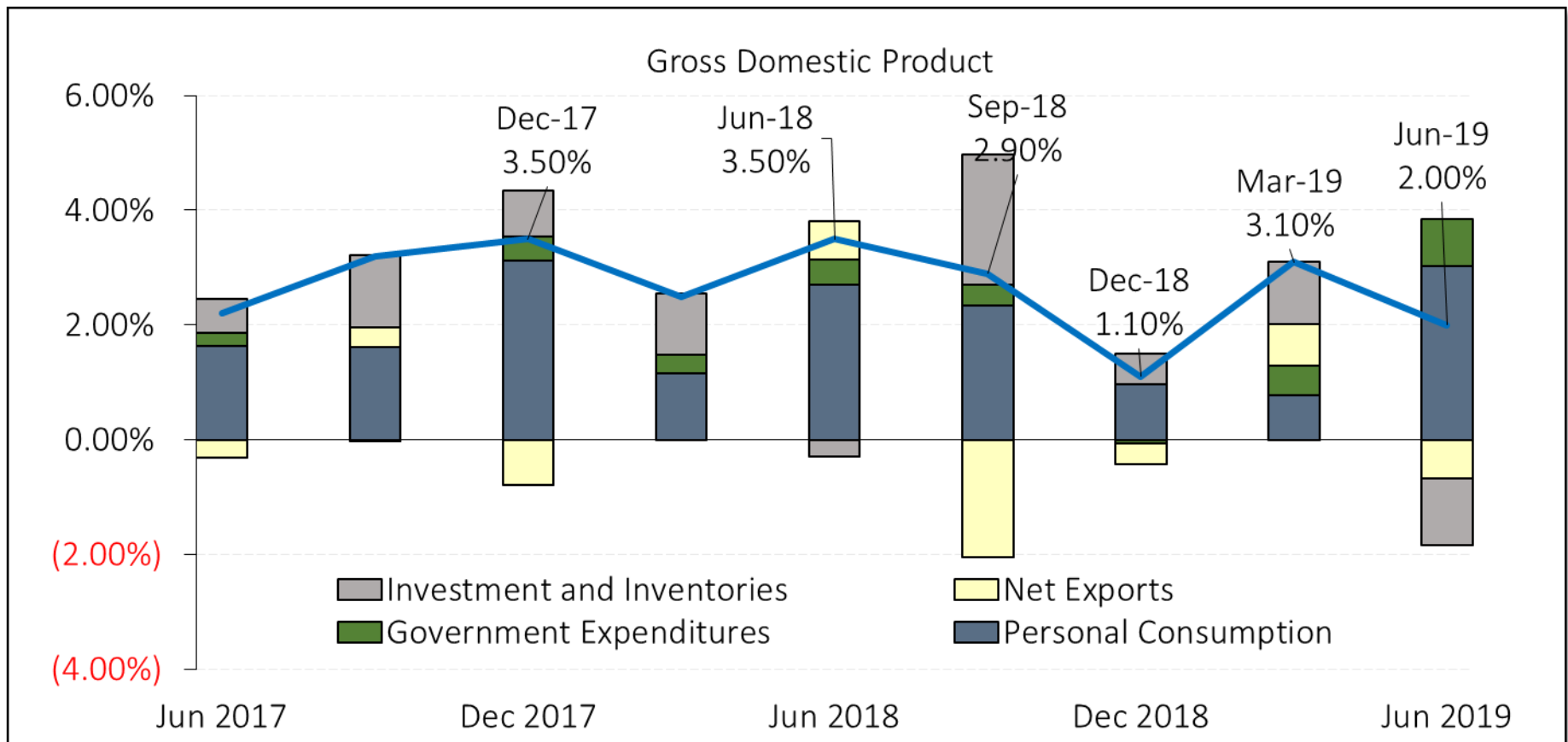


Market Update

- ❏ The FOMC is widely expected to cut the overnight rate by 0.25% to 1.50% - 1.75% during the October 30th meeting.
- ❏ Housing price growth has slowed (4.7% YOY for August) although has maintained the same upward trend as experienced since the beginning of the current expansion. As of August, the U.S. median home price of \$278k was 80% higher than the low in January 2012.
- ❏ Unemployment remains at historically low levels, currently 3.5% as of August and average monthly job growth is 161k in 2019.
- ❏ Interest rates continued the downward trend that began in late fall of 2018. Yields for maturities between two and five years have dropped more than 100 basis points (1.0%) since the peak in early November.
- ❏ Recent ISM Manufacturing and Service indicators suggest a potential slowing of the economy.
- ❏ Generally, the U.S. economy appears to be on solid ground based on current indicators.

U.S. Gross Domestic Product

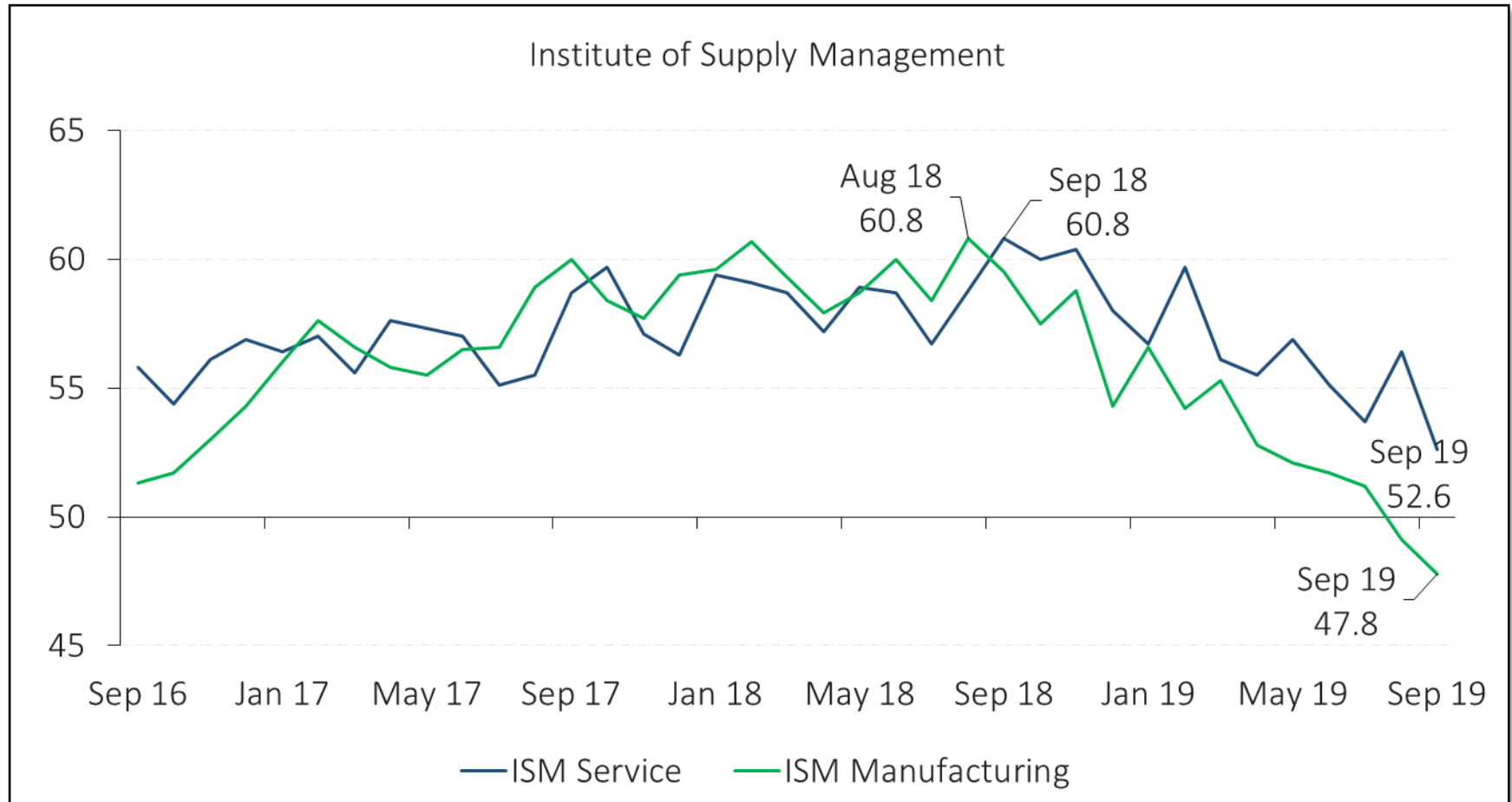
- GDP for the 2nd quarter of 2019 was supported by the largest personal consumption (3.03%) since December 2017 (3.10%) and second largest contribution in more than five years. Net exports and Business investment sectors were a drag during the quarter.



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

Institute of Supply Management

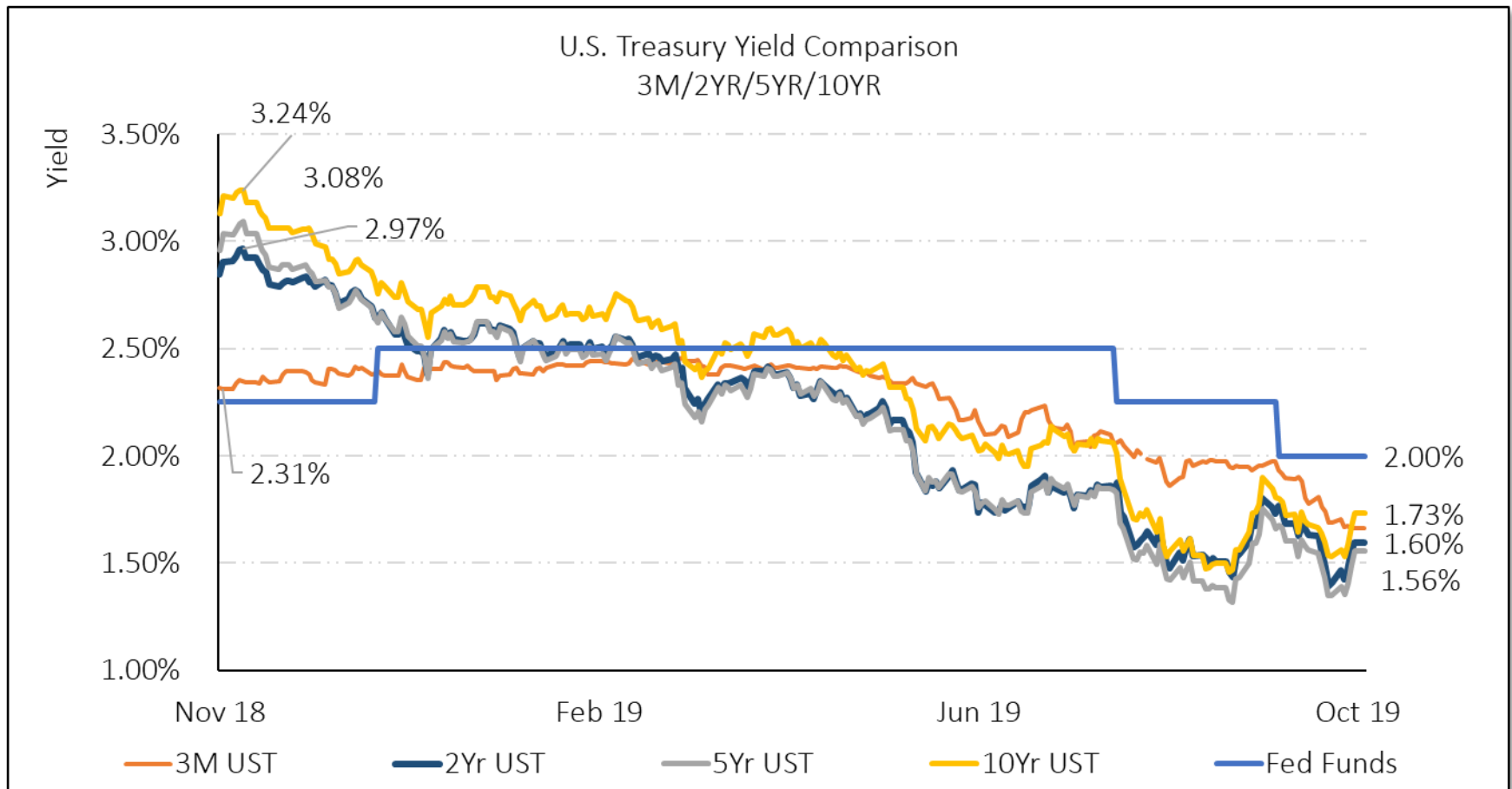
- The Manufacturing and Service sectors of the economy have declined since peaking in summer of 2018.



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

Federal Funds Rate is Higher than U.S Treasury Securities

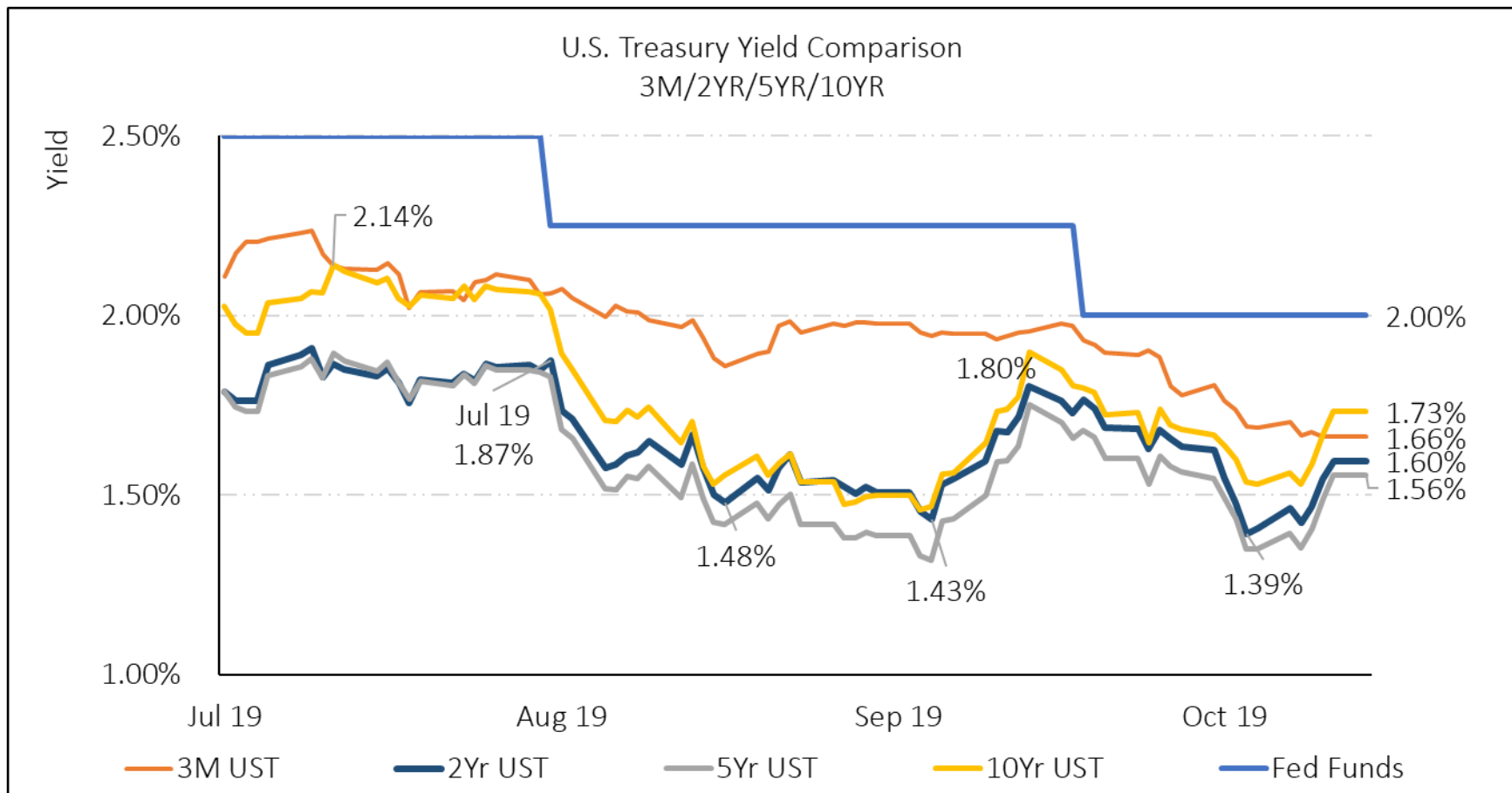
- The Federal Funds overnight rate remains higher than U.S. Treasury securities with maturities 10 years and less.



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

Federal Funds Rate is Higher than U.S Treasury Securities

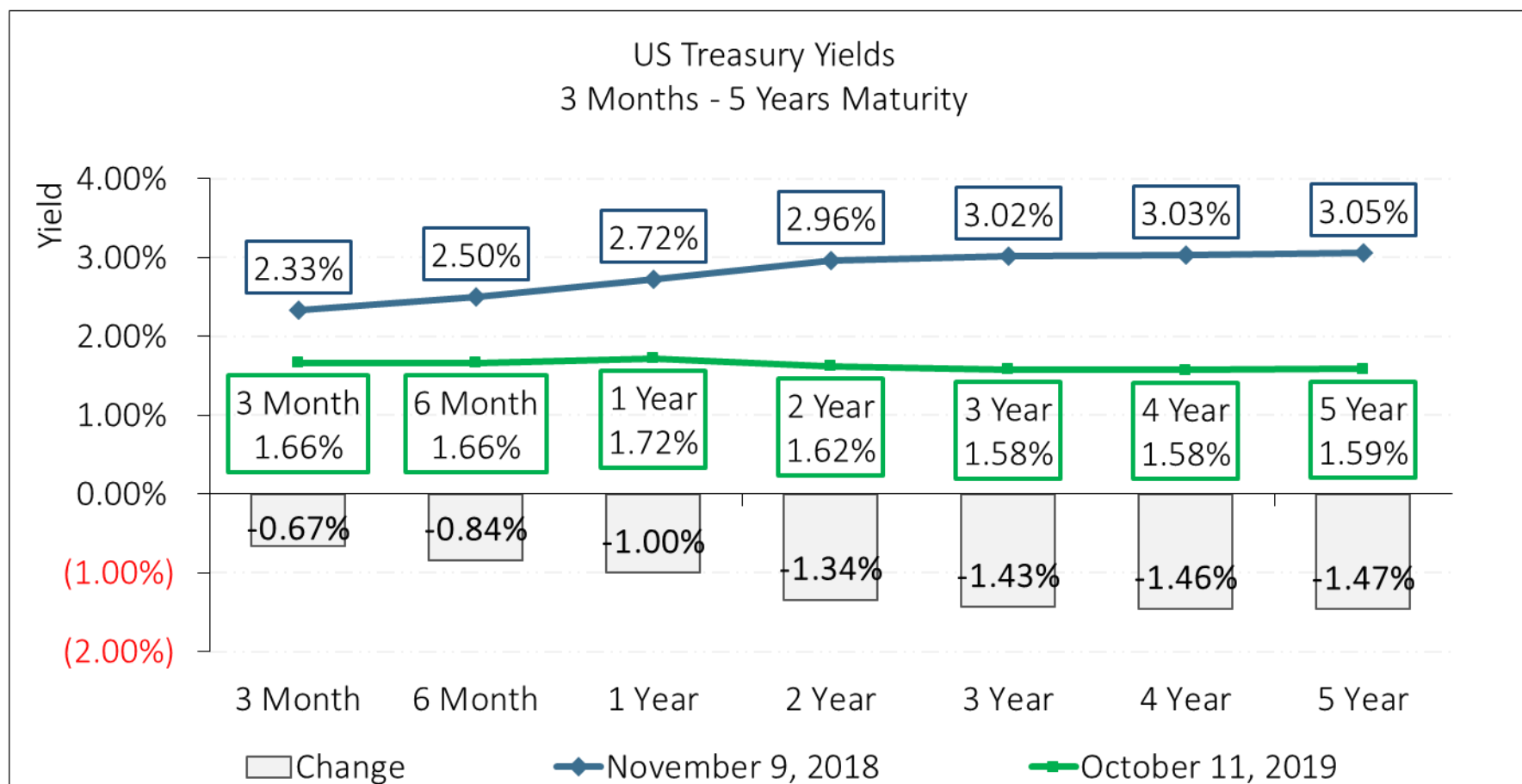
- The Federal Funds overnight rate remains higher than U.S. Treasury securities with maturities 10 years and less.



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

Yield Curve November 2018 vs. October 2019

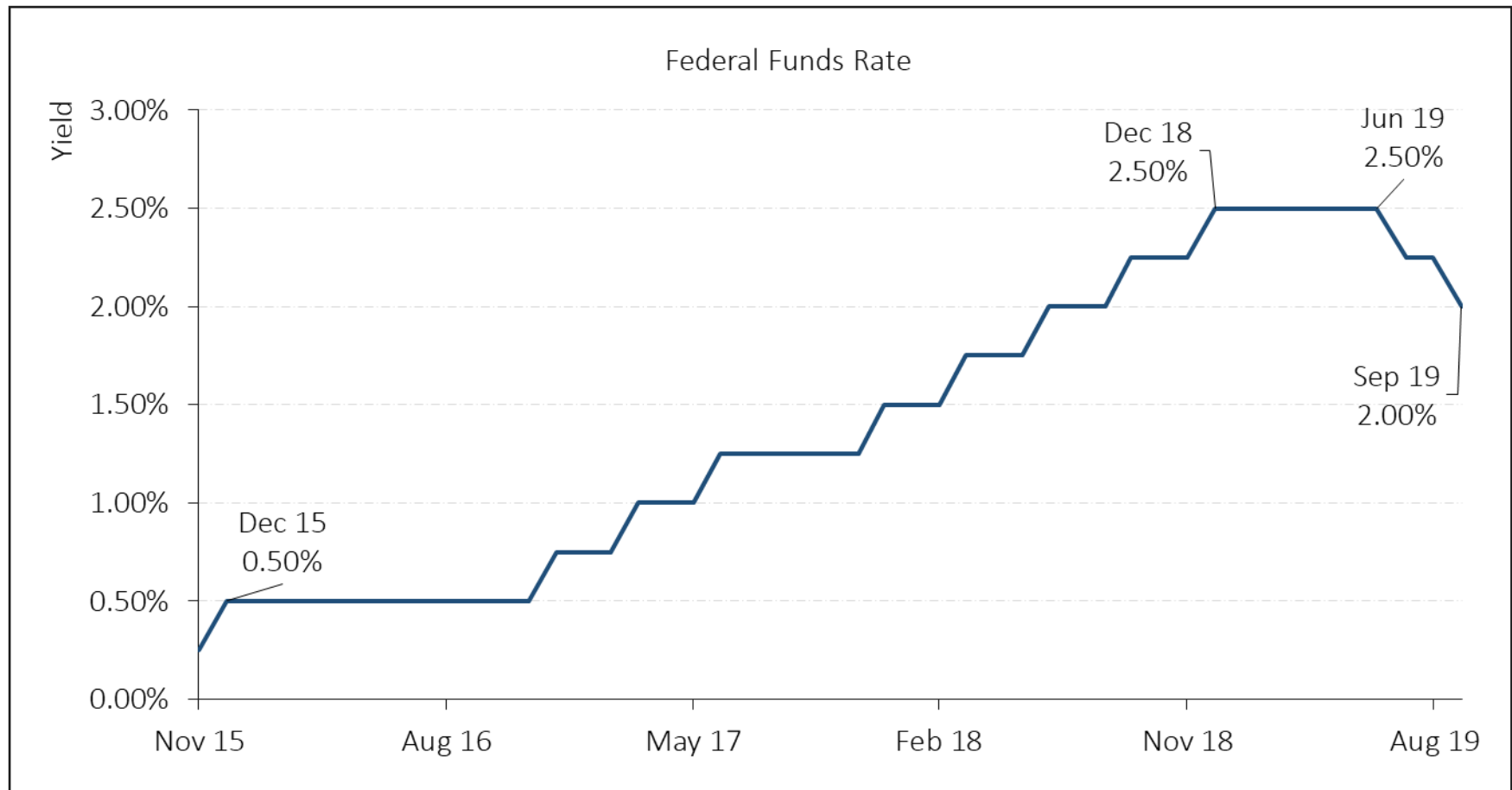
- Interest rates continued to decline during the third quarter of 2019 with rates falling more than a full percentage point since November 2018 for maturities greater than two years.



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

Federal Funds Rate Hike Current Cycle

- The FOMC is likely to cut the overnight rate during the upcoming October 30th meeting. This would be the third rate cut in 2019.



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

FOMC Rate Projections – October 2018

- Following September FOMC meeting that resulted in the 2nd Fed Funds rate cut, the market has priced in a 55.8% chance of a rate cut during October FOMC meeting. Also, there is currently a 68% chance of up to four ate hikes in the next six months.

Current Implied Probabilities			3) Add/Remove Rates ▾					
Dates	Meeting	Calculation	Calculated 10/01/2018					
Meeting	Hike Prob	Cut Prob	2-2.25	2.25-2.5	2.5-2.75	2.75-3	3-3.25	
11/08/2018	2.0%	0.0%	98.0%	2.0%	0.0%	0.0%	0.0%	
12/19/2018	74.0%	0.0%	26.0%	72.5%	1.5%	0.0%	0.0%	
01/30/2019	75.1%	0.0%	24.9%	70.6%	4.4%	0.1%	0.0%	
03/20/2019	90.5%	0.0%	9.5%	42.3%	45.5%	2.8%	0.0%	
05/01/2019	91.7%	0.0%	8.3%	38.2%	45.1%	8.1%	0.4%	
06/19/2019	95.7%	0.0%	4.3%	23.8%	41.8%	25.8%	4.1%	
07/31/2019	96.0%	0.0%	4.0%	22.3%	40.3%	27.1%	5.8%	
09/18/2019	97.1%	0.0%	2.9%	17.2%	35.4%	30.7%	11.7%	
10/30/2019	97.2%	0.0%	2.8%	16.6%	34.6%	30.9%	12.5%	

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

FOMC Rate Projections – October 2019

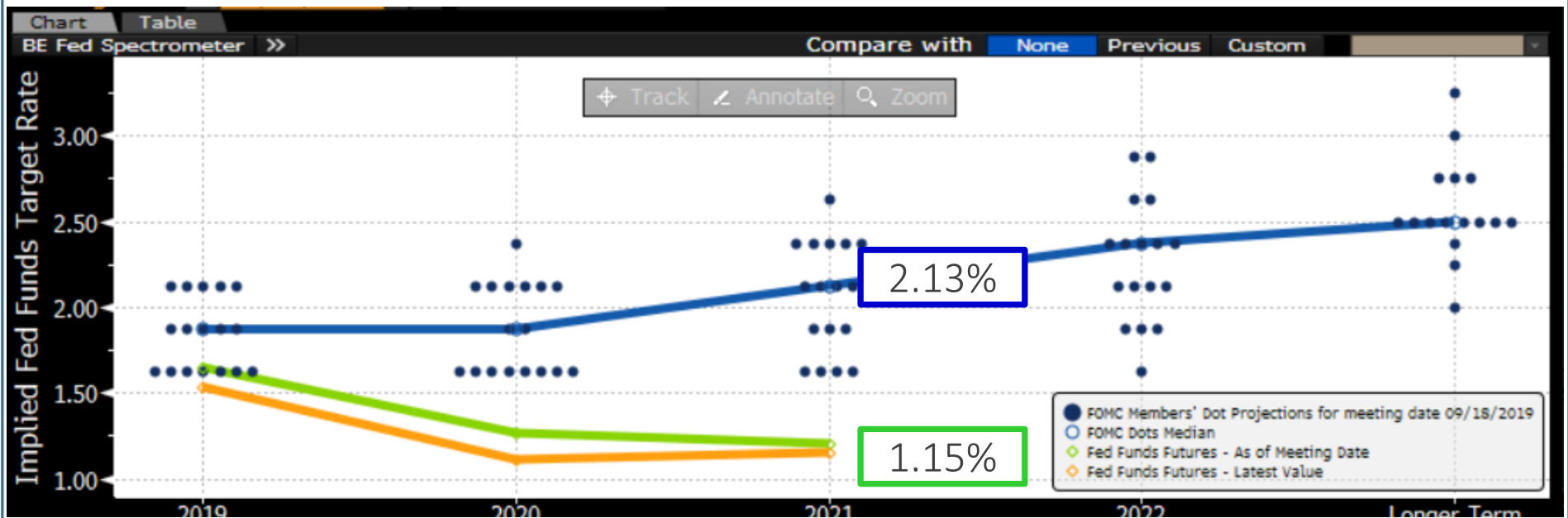
- Following September FOMC meeting that resulted in the 2nd Fed Funds rate cut, the market has priced in a 55.8% chance of a rate cut during October FOMC meeting. Also, there is currently a 44% chance of up to four ate hikes (a Fed Funds rate between 0.75% - 1.25%) by mid 2020.

Current Implied Probabilities				3) Add/Remove Rates ▾				
Dates	Meeting	Calculation		Calculated	10/01/2019		Based on rate	1
Meeting	Hike Prob	Cut Prob	0.75-1	1-1.25	1.25-1.5	1.5-1.75	1.75-2	
10/30/2019	0.0%	60.5%	0.0%	0.0%	0.0%	60.5%	39.6%	
12/11/2019	0.0%	82.6%	0.0%	0.0%	33.9%	48.7%	17.4%	
01/29/2020	0.0%	90.6%	0.0%	15.6%	40.7%	34.3%	9.4%	
03/18/2020	0.0%	93.2%	4.3%	22.5%	38.9%	27.4%	6.8%	
04/29/2020	0.0%	94.7%	8.4%	26.2%	36.4%	22.8%	5.3%	
06/10/2020	0.0%	95.8%	12.0%	28.3%	33.6%	19.2%	4.2%	
07/29/2020	0.0%	96.5%	14.9%	29.2%	31.1%	16.6%	3.5%	
09/16/2020	0.0%	97.0%	16.8%	29.5%	29.1%	14.8%	3.0%	
11/05/2020	0.0%	97.4%	18.6%	29.4%	27.1%	13.1%	2.6%	

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

Fed Dot Plot – October 2019

- The FOMC Dot Plot provides an estimate of future expectations regarding the overnight Federal Funds rate. The chart below also presents the Fed Futures rate (market expectations) in the green and orange lines. Currently there is a full percentage point difference in Federal Funds rate expectations between the FOMC and the market.



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

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Quarterly Investment Report for Period Ended September 30, 2019



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City of Cape Coral ST Summary

Investment Management Portfolio Review

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City of Cape Coral ST Summary Comparison for the period July 1, 2019 to September 30, 2019

City of Cape Coral ST	July 1, 2019 Beginning Balance	September 30, 2019 Ending Balance	Portfolio Characteristic	July 1, 2019 Beginning Balance	September 30, 2019 Ending Balance
Historical Cost	\$ 3,074.52	\$ 1.19	Book Yield Gross	1.94%	1.54%
Book Value	\$ 3,074.52	\$ 1.19	Market Yield Gross	1.94%	1.54%
Accrued Interest	0.00	0.00	Weighted Average Coupon	1.98%	1.69%
Book Value Plus Accrued	\$ 3,074.52	\$ 1.19	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⁾	\$ 3,074.52	\$ 1.19	Weighted Final Maturity	0.00 Years	0.00 Years
Net Pending Transactions	4.94	0.00			
Market Value Plus Accrued Net⁽²⁾	\$ 3,079.46	\$ 1.19			

City of Cape Coral ST	September 2019 Net Income
Interest Income	\$ 6.28
Net Amortization/Accretion	0.00
Net Realized Gain/Loss ⁽³⁾	0.00
Miscellaneous Income	0.00
Net Income	\$ 6.28

(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.

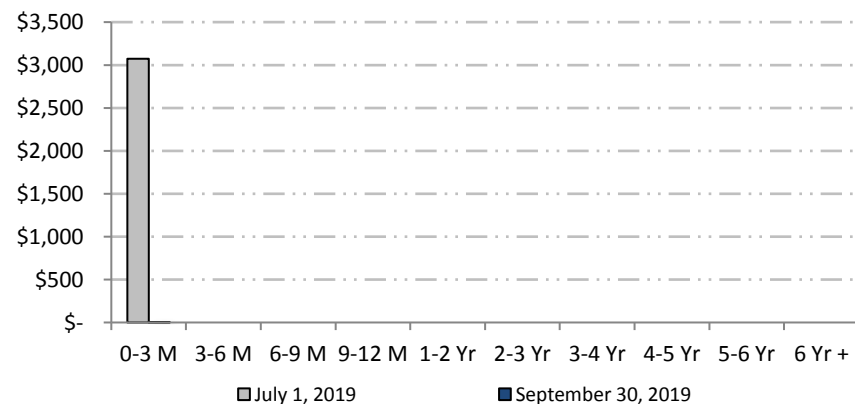
(2) Market Value Plus Accrued Net represents the market value of the portfolio net payables and receivables from transactions that settle in the following reporting period.

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

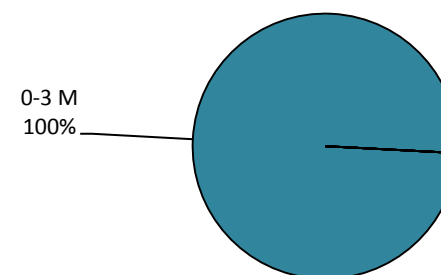
City of Cape Coral ST Maturity Distribution Market Value Basis July 1, 2019 to September 30, 2019

Maturity Distribution	July 1, 2019 Beginning Balance	September 30, 2019 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 3,074.52	\$ 1.19	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	\$ 3,074.52	\$ 1.19	100.00%	

Maturity Distribution Comparison

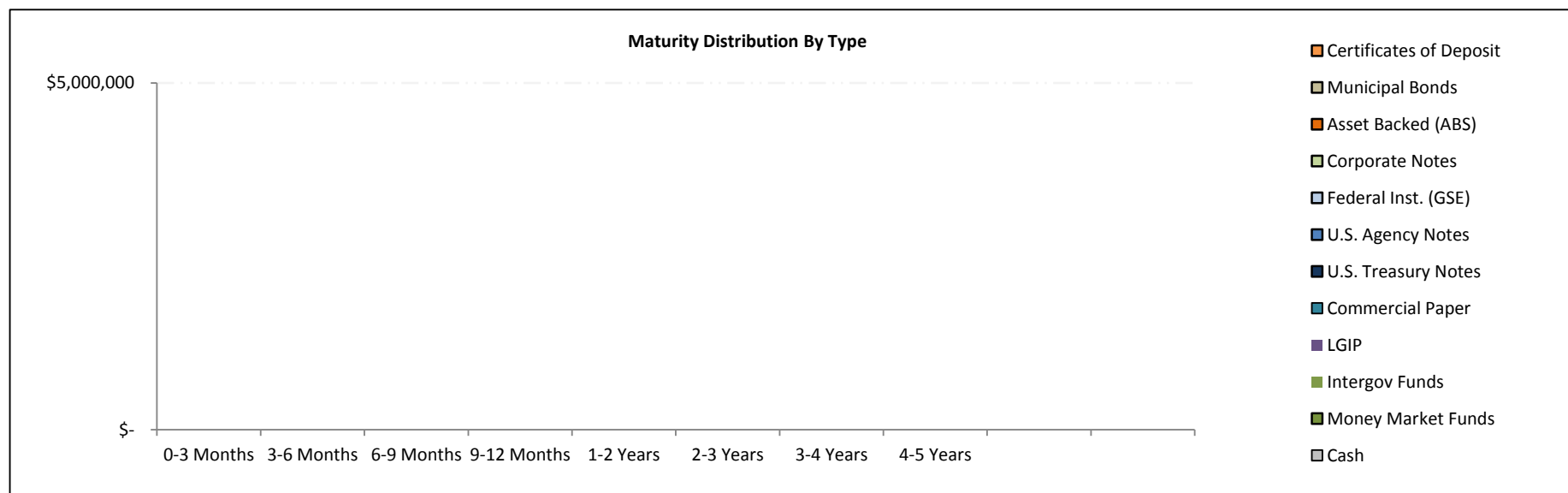


Maturity Distribution



City of Cape Coral ST Maturity Distribution Market Value Basis as of September 30, 2019

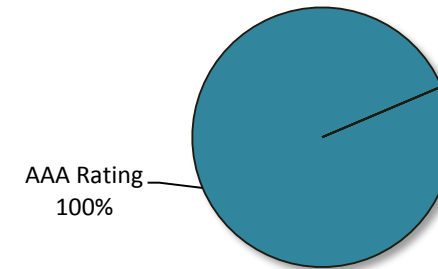
Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	1.19	-	-	-	-	-	-	-	1.19
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	-	-	-	-	-	-	-
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)	-	-	-	-	-	-	-	-	-
Corporate Notes	-	-	-	-	-	-	-	-	-
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
Total	\$ 1.19	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 1.19



City of Cape Coral ST Rating Distribution Market Value Basis as of September 30, 2019

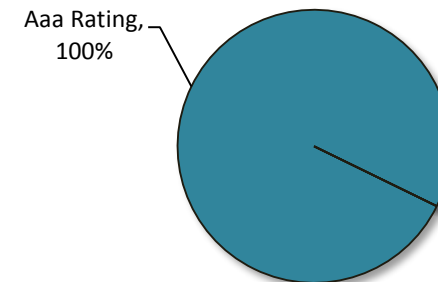
S&P Rating Distribution	September 30, 2019 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
AAA Rating	\$ 1.19	100.00%
AA Rating	-	0.00%
A Rating	-	0.00%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 1.19	100.00%
Total Portfolio	\$ 1.19	100.00%

Portfolio Allocation By Standard and Poors' Rating



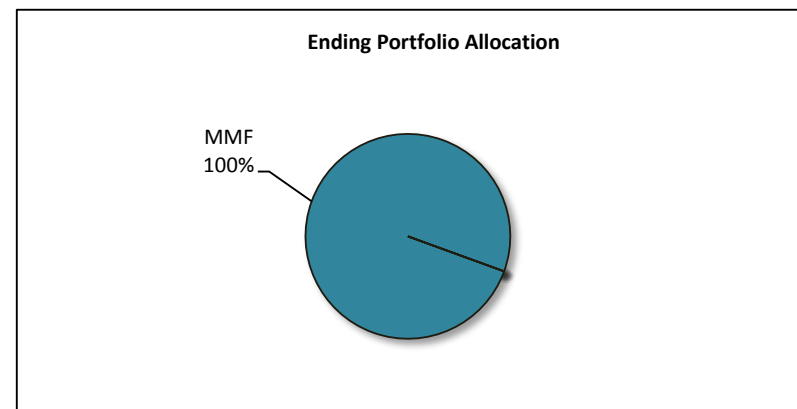
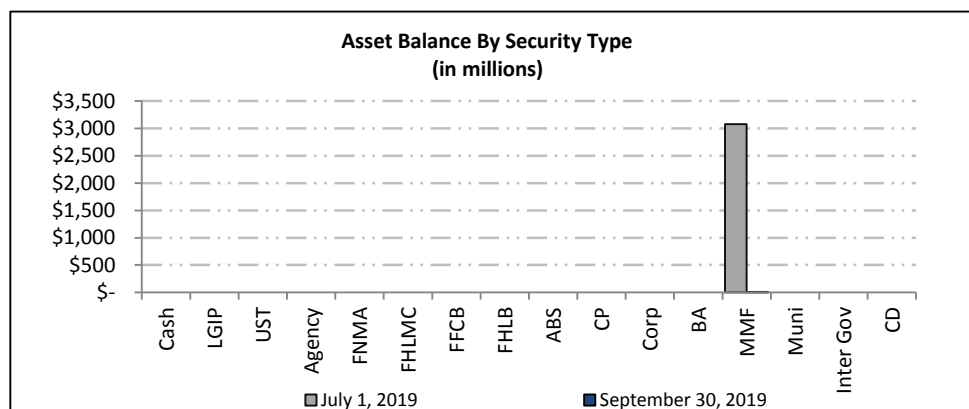
Moody's Rating Distribution	September 30, 2019 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 1.19	100.00%
Aa Rating	-	0.00%
A Rating	-	0.00%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 1.19	100.00%
Total Portfolio	\$ 1.19	100.00%

Portfolio Allocation By Moody's Rating



City of Cape Coral ST Market Value Basis Security Distribution July 1, 2019 to September 30, 2019

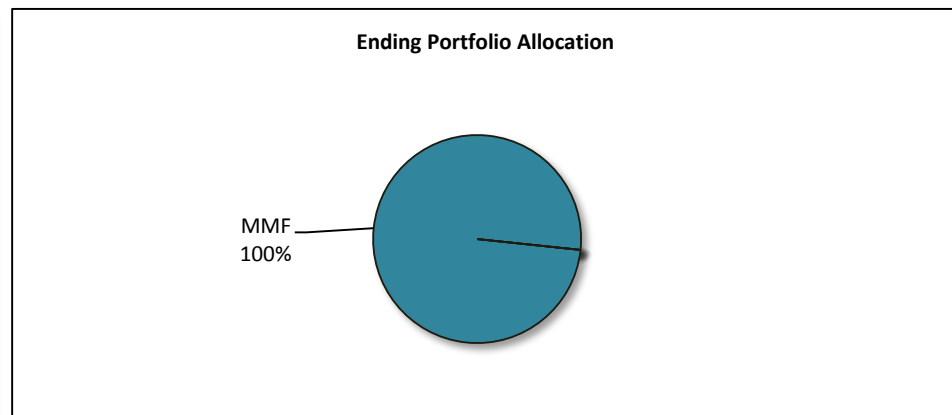
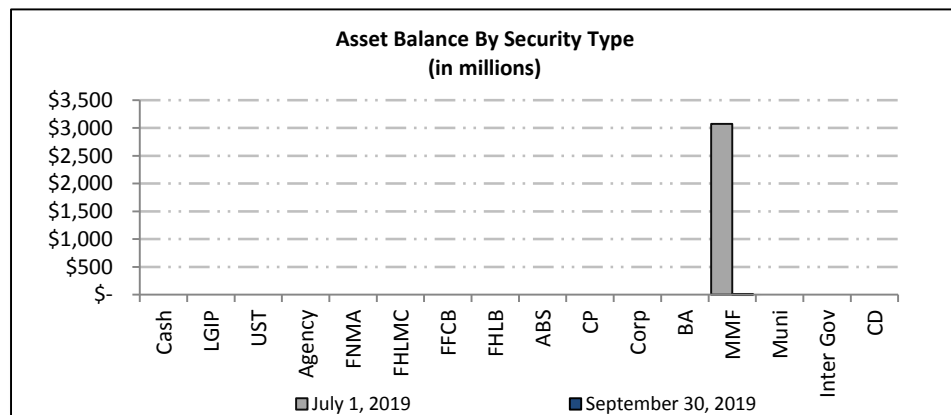
Security Distribution	July 1, 2019 Beginning Balance	Portfolio Allocation	September 30, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Agency Notes	-	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	3,074.52	100.00%	1.19	1.54%	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	\$ 3,074.52	100.00%	\$ 1.19	1.54%	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, 2019 to September 30, 2019

Security Distribution	July 1, 2019 Beginning Balance	Portfolio Allocation	September 30, 2019 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	3,074.52	100.00%	1.19	1.54%	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	\$ 3,074.52	100.00%	\$ 1.19	1.54%	100.00%	



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

Additional Disclosure

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City of Cape Coral ST Detail

Portfolio Holdings

Portfolio Income

Portfolio Transactions

Issuer Concentration

Security Concentration

Portfolio Activity Summary



Month End Report Trade Date copy

Cape Coral, City of ST (44762)

Quarter End (Q4 Y2019)

07/01/2019 - 09/30/2019

Dated: 10/07/2019

Locked Down

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Dated: 10/07/2019

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Holdings Report Trade Date

Cape Coral, City of ST (44762)

As of 09/30/2019

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Dated: 10/07/2019

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
FIRST AMER:TRS OBG Y 31846V807 MMFUND 1.690	09/30/2019 09/30/2019 N ---	1.19 1.19 1.0000	09/04/2019 09/04/2019	Aaa AAAm ---	1.19 1.19	0.00 0.00	1.19 1.19
FIRST AMER:TRS OBG Y 31846V807 MMFUND 1.690	09/30/2019 09/30/2019 N ---	1.19 1.19 1.0000	09/04/2019 09/04/2019	Aaa AAAm ---	1.19 1.19	0.00 0.00	1.19 1.19

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

Income Detail Report Trade Date

Cape Coral, City of ST (44762)

07/01/2019 - 09/30/2019

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Dated: 10/07/2019

Identifier, Description	Final Maturity	Ending 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	09/30/2019	1.19	6.28	0.00 0.00	0.00	0.00	0.00	6.28	11.22 0.00
31846V807 FIRST AMER:TRS OBG Y	09/30/2019	1.19	6.28	0.00 0.00	0.00	0.00	0.00	6.28	11.22 0.00

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

Transactions Realized Gain Loss Report

Cape Coral, City of ST (44762)

07/01/2019 - 09/30/2019

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Dated: 10/07/2019

* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	06/30/2019	---	0.00	0.00	4.95
31846V807	FIRST AMER:TRS OBG Y	4.95	Buy	07/02/2019	1.000	4.95	0.00	-4.95
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	07/31/2019	---	0.00	0.00	5.08
31846V807	FIRST AMER:TRS OBG Y	5.08	Buy	08/02/2019	1.000	5.08	0.00	-5.08
31846V807	FIRST AMER:TRS OBG Y	-3,084.55	Sell	08/09/2019	1.000	-3,084.55	0.00	3,084.55
CCYUSD	US DOLLAR	0.00	Cash Transfer	08/09/2019	---	0.00	0.00	-3,084.55
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	08/31/2019	---	0.00	0.00	1.19
31846V807	FIRST AMER:TRS OBG Y	1.19	Buy	09/04/2019	1.000	1.19	0.00	-1.19
---	---	-3,073.33	---	---	---	-3,073.33	0.00	0.00

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

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

Issuer Concentration with Yield GASB 40 Trade Date

As of 09/30/2019

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Cape Coral, City of ST (44762)

Dated: 10/07/2019

Issuer Concentration

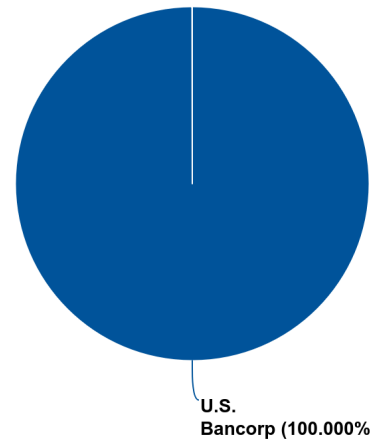


Chart calculated by: Ending Market Value + Accrued

U.S. Bancorp

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	1.19	Fixed	N	0.000	1.540	1.540	09/30/2019 09/30/2019	0.00	1.19 1.19	1.19 1.19	100.000%
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	1.19	Fixed	N	0.000	1.540	1.540	09/30/2019 09/30/2019	0.00	1.19 1.19	1.19 1.19	100.000%

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

Security Type GASB 40 Trade Date

As of 09/30/2019

Cape Coral, City of ST (44762)

Dated: 10/07/2019

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Security Type

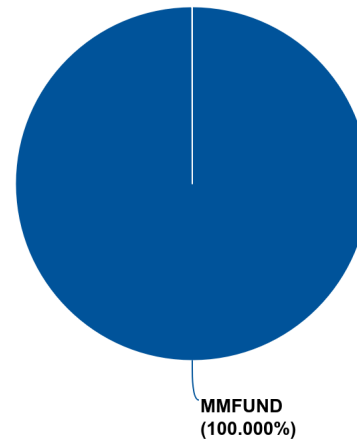


Chart calculated by: Ending Market Value + Accrued

MMFUND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
31846V807 FIRST AMER:TRS OBG Y MMFUND	100.000%	Fixed	N	0.000	AAAm Aaa	1.19	09/30/2019 09/30/2019	1.540 1.540	0.00	1.19	1.19 1.19	1.19 1.19
31846V807 FIRST AMER:TRS OBG Y MMFUND	100.000%	Fixed	N	0.000	AAAm Aaa	1.19	09/30/2019 09/30/2019	1.540 1.540	0.00	1.19	1.19 1.19	1.19 1.19

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

Portfolio Activity Summary

Cape Coral, City of ST (44762)

07/01/2019 - 09/30/2019

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Dated: 10/07/2019

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	11.22	0.00	11.22	0.00	-3,084.55	0.00	0.00	0.00	0.00	3,074.52 1.19	3,074.52 1.19
CCYUSD Cash CASH	0.00	-3,084.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 0.00	0.00 0.00
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4.94 0.00	4.94 0.00
----	11.22	-3,084.55	11.22	0.00	-3,084.55	0.00	0.00	0.00	0.00	3,079.46 1.19	3,079.46 1.19

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

Additional Disclosure:

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

Public Trust Advisors, LLC (Public Trust) statements and reports are intended to detail our investment advisory activity as well as the activity of certain client accounts managed by 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 information with their custodian bank statement. Many custodians use a settlement date basis that may result in the need to reconcile due to a timing difference. The underlying market value, amortized cost, and accrued interest may differ between the custodian and this statement or report. This can be attributed to differences in calculation methodologies and pricing sources used.

Public Trust 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. The total market value represents prices obtained from various sources; it may be impacted by the frequency at which prices are reported, and such prices are not guaranteed. Prices received from pricing vendors are generally based on current market quotes but when such quotes are not available, the pricing vendors use a variety of techniques to estimate value. These estimates, particularly for fixed-income securities, may be based on certain minimum principal amounts (e.g. \$1 million) and may not reflect all the factors that affect the value of the security including liquidity risk. The prices provided are not firm bids or offers. Certain securities may reflect N/A or unavailable where the price for such security is generally not available from a pricing source. The market value of a security, including those priced at par value, may differ from its purchase price and may not closely reflect the value at which the security may be sold or purchased based on various market factors. 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 specifically stated otherwise.

Clients may be permitted to establish one or more unmanaged accounts for the purposes of client reporting. Clients may also be permitted to provide externally managed assets for the purposes of client reporting. Public Trust defines unmanaged accounts or assets as one where the investment direction remains the sole responsibility of the client rather than the Investment Manager. Unmanaged accounts or external assets do not receive ongoing supervision and monitoring services. The Investment Manager does not make any investment recommendations and may not charge a fee for reporting on these accounts or assets. The primary purpose for this service is to include unmanaged accounts or assets owned by the client in the performance reports provided by the Investment Manager. The Investment Manager assumes no liability for the underlying performance of any unmanaged accounts or assets, and it is the client's sole responsibility for the accuracy or correctness of any such performance.

Beginning and ending balances are based on market value plus accrued interest on a trade date basis. Statements and 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. All information is assumed to be correct, but the accuracy has not been confirmed and therefore is not guaranteed to be correct. Information is obtained from third party sources that may or may not be verified. The data in this report is unaudited and is only applicable for the date denoted on the report. Market values may change day-to-day based on numerous circumstances such as trading volume, news released about the underlying issuer, issuer performance, etc. Underlying market values may be priced via numerous aspects as certain securities are short term in nature and not readily traded. Performance results are shown net of all fees and expenses and reflect the reinvestment of dividends and other earnings.

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 no guarantee of future results. Any financial and/or investment decision may incur losses.

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, or have any questions regarding your account please contact us.

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

Quarterly Investment Report for Period Ended September 30, 2019



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

Investment Management Portfolio Review

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Investment Portfolio Summary Comparison

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Investment Portfolio Maturity Distribution

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Investment Portfolio Security Distribution - Historical Cost

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Additional Disclosure

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Portfolio Holding Details

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City of Cape Coral 1-3 Year Summary Comparison for the period July 1, 2019 to September 30, 2019

City of Cape Coral 1-3 Year	July 1, 2019 Beginning Balance	September 30, 2019 Ending Balance	Portfolio Characteristic	July 1, 2019 Beginning Balance	September 30, 2019 Ending Balance
Historical Cost	\$ 134,800,853.27	\$ 135,340,945.20	Book Yield Gross	2.11%	2.11%
Book Value	\$ 134,957,847.69	\$ 135,583,398.32	Market Yield Gross	1.97%	1.83%
Accrued Interest	570,735.77	\$ 699,315.96	Weighted Average Coupon	1.98%	1.98%
Book Value Plus Accrued	\$ 135,528,583.46	\$ 136,282,714.28	Duration	1.19 Years	1.06 Years
Net Unrealized Gain/Loss	\$ 730,241.90	\$ 813,999.09	Weighted Effective Maturity	1.22 Years	1.08 Years
Market Value Plus Accrued⁽²⁾	\$ 136,258,825.36	\$ 137,096,713.37	Weighted Final Maturity	1.23 Years	1.09 Years
Net Pending Transactions	41,226.70	684.91			
Market Value Plus Accrued Net⁽²⁾	\$ 136,300,052.06	\$ 137,097,398.28			

City of Cape Coral 1-3 Year	September 2019 Net Income
Interest Income	\$ 671,468.04
Net Amortization/Accretion	42,632.99
Net Realized Gain/Loss ⁽³⁾	(512.00)
Miscellaneous Income	0.00
Net Income	\$ 713,589.03

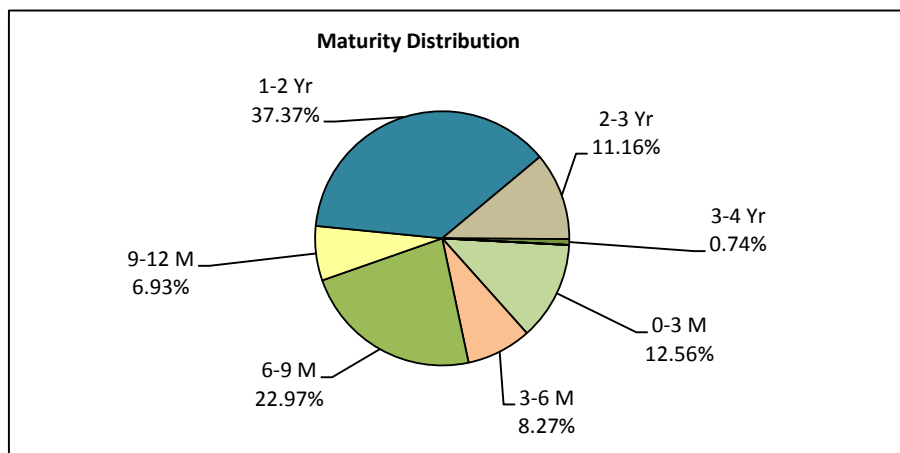
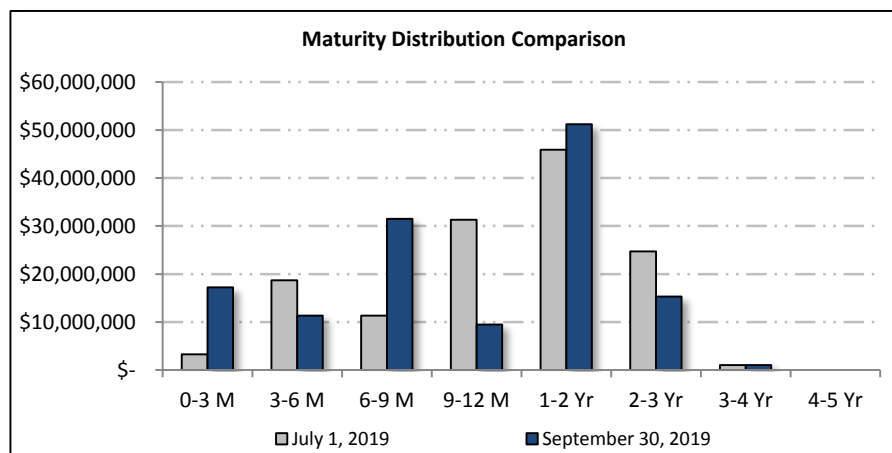
(1) Payables represent amounts due to settle security transactions that have been executed but have not settled as of period end. The funds used to settle these trades may come from a variety of sources including cash within the portfolio, proceeds from future security transactions including maturities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

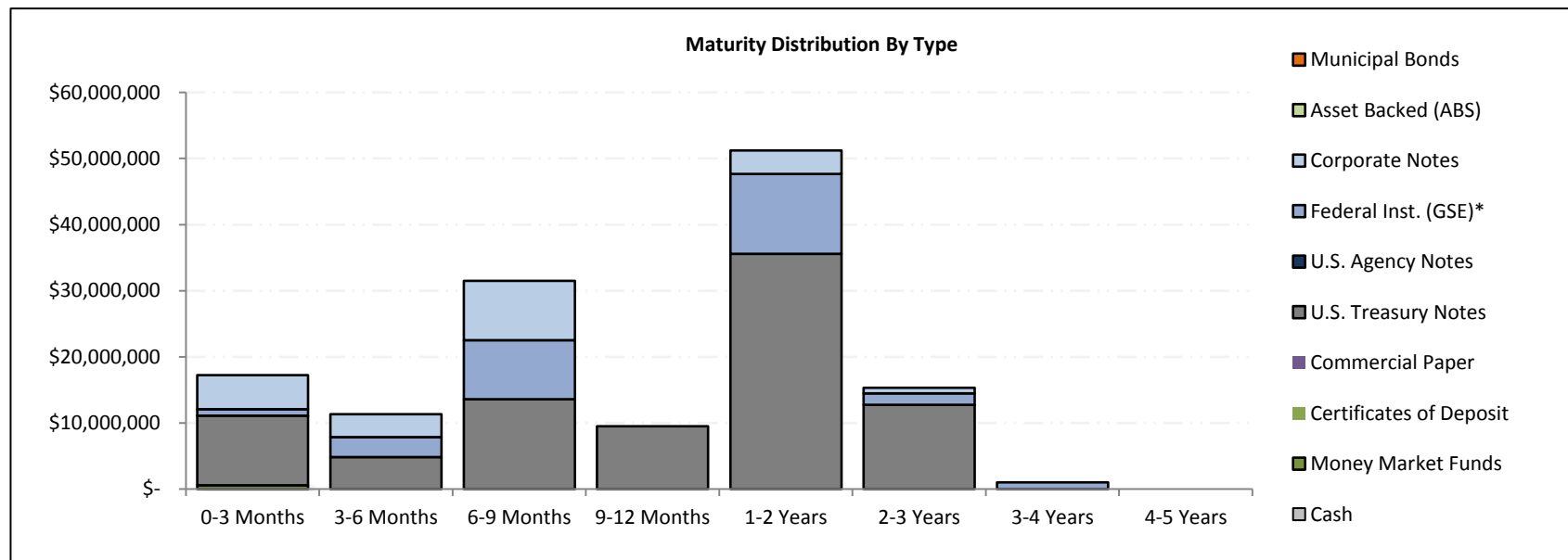
City of Cape Coral 1-3 Year Maturity Distribution Market Value Basis July 1, 2019 to September 30, 2019

Maturity Distribution	July 1, 2019 Beginning Balance	September 30, 2019 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 3,278,235.98	\$ 17,223,590.00	12.56%	10.16%
3-6 Months	18,690,541.49	11,340,798.11	8.27%	-5.44%
6-9 Months	11,359,216.26	31,488,889.68	22.97%	14.63%
9-12 Months	31,323,253.35	9,500,346.27	6.93%	-16.06%
1-2 Years	45,904,711.80	51,228,746.59	37.37%	3.68%
2-3 Years	24,686,187.01	15,297,160.55	11.16%	-6.96%
3-4 Years	1,016,679.47	1,017,182.17	0.74%	0.00%
4-5 Years	-	-	0.00%	0.00%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
Total Portfolio	\$ 136,258,825.36	\$ 137,096,713.37	100.00%	



City of Cape Coral 1-3 Year Maturity Distribution Market Value Basis as of September 30, 2019

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	547,622	-	-	-	-	-	-	-	547,622
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	10,528,570	4,851,739	13,600,881	9,500,346	35,578,847	12,721,448	-	-	86,781,831
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)*	1,005,867	3,001,627	8,931,802	-	12,070,080	1,770,328	1,017,182	-	27,796,886
Corporate Notes	5,141,531	3,487,432	8,956,207	-	3,579,820	805,385	-	-	21,970,375
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
Total	\$ 17,223,590	\$ 11,340,798	\$ 31,488,890	\$ 9,500,346	\$ 51,228,747	\$ 15,297,161	\$ 1,017,182	\$ -	\$ 137,096,713

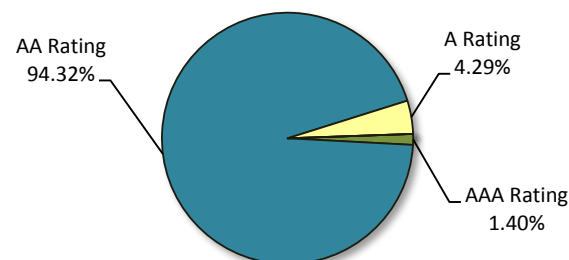


*Mortgage backed securities shown to effective maturity.

City of Cape Coral 1-3 Year Rating Distribution Market Value Basis as of September 30, 2019

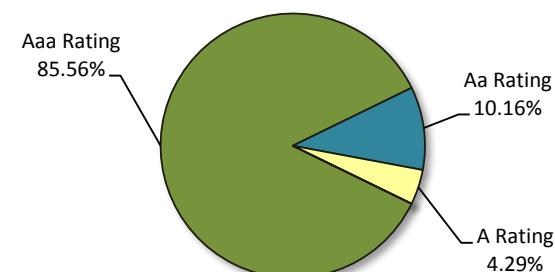
S&P Rating Distribution	September 30, 2019 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
AAA Rating	\$ 1,912,883.10	1.40%
AA Rating	129,308,324.98	94.32%
A Rating	5,875,505.30	4.29%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 137,096,713.37	100.00%
Total Portfolio	\$ 137,096,713.37	100.00%

Portfolio Allocation By Standard and Poors' Rating



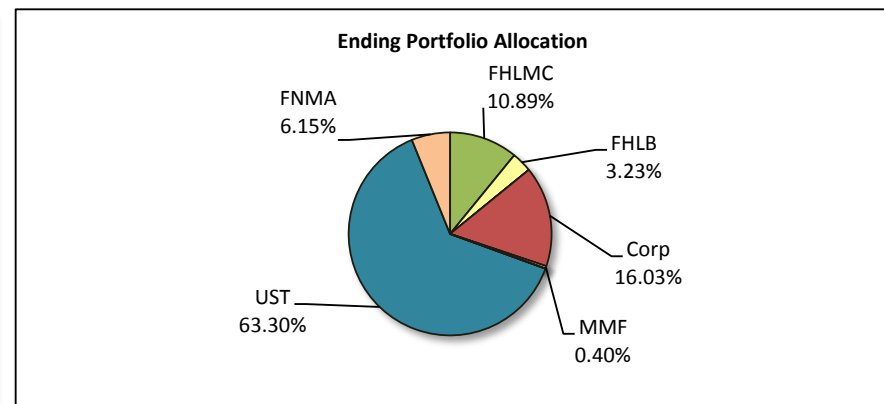
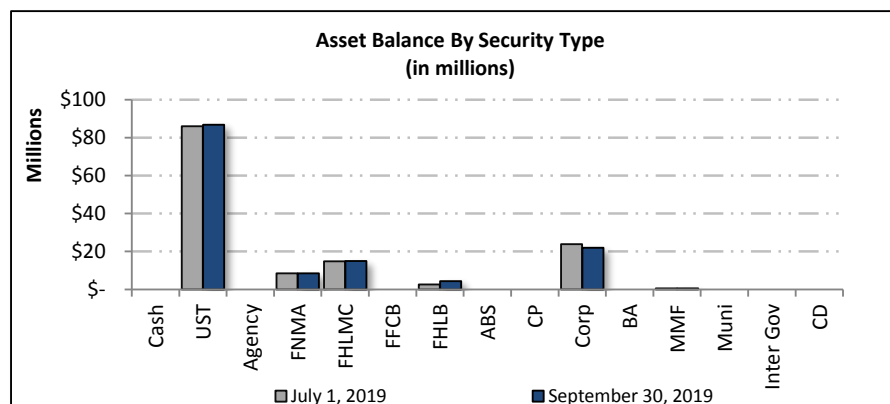
Moody's Rating Distribution	September 30, 2019 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 117,296,984.94	85.56%
Aa Rating	13,924,223.14	10.16%
A Rating	5,875,505.30	4.29%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 137,096,713.37	100.00%
Total Portfolio	\$ 137,096,713.37	100.00%

Portfolio Allocation By Moody's Rating



City of Cape Coral 1-3 Year Market Value Basis Security Distribution July 1, 2019 to September 30, 2019

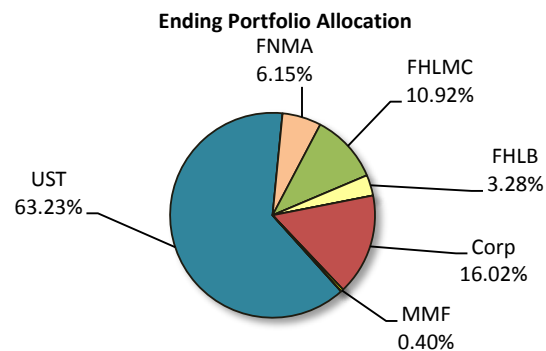
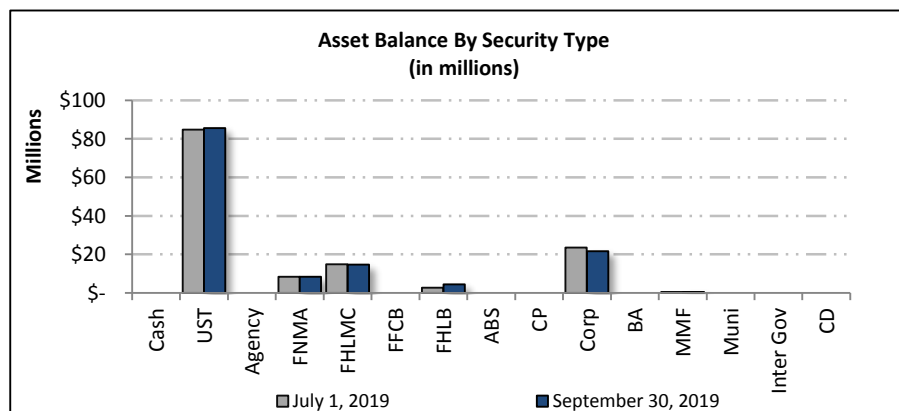
Security Distribution	July 1, 2019 Beginning Balance	Portfolio Allocation	September 30, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	\$ 85,944,562.49	63.07%	\$ 86,781,831.21	2.11%	63.30%	0.23%
U.S. Agency Notes	\$ -	0.00%	-	0.00%	0.00%	0.00%
FNMA	\$ 8,447,616.44	6.20%	\$ 8,429,863.87	2.14%	6.15%	-0.05%
FHLMC	\$ 14,914,740.33	10.95%	\$ 14,934,549.01	1.91%	10.89%	-0.05%
FFCB	\$ -	0.00%	-	0.00%	0.00%	0.00%
FHLB	\$ 2,645,769.57	1.94%	\$ 4,432,472.96	1.57%	3.23%	1.29%
Fed Instrumentality Subtotal	\$ 26,008,126.34	19.09%	\$ 27,796,885.84	1.93%	20.28%	1.19%
Asset Backed Securities	\$ -	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	\$ -	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	\$ 23,795,007.12	17.46%	\$ 21,970,374.62	2.38%	16.03%	-1.44%
Bankers Acceptances	\$ -	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	\$ 511,129.40	0.38%	\$ 547,621.70	1.69%	0.40%	0.02%
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	\$ 136,258,825.36	100.00%	\$ 137,096,713.37	2.11%	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, 2019 to September 30, 2019

Security Distribution	July 1, 2019 Beginning Balance	Portfolio Allocation	September 30, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	84,818,994.08	62.92%	85,578,935.50	2.11%	63.23%	0.31%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	8,362,848.63	6.20%	8,317,032.52	2.14%	6.15%	-0.06%
FHLMC	14,833,335.71	11.00%	14,779,040.99	1.91%	10.92%	-0.08%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	2,663,356.00	1.98%	4,435,056.00	1.57%	3.28%	1.30%
Fed Instrumentality Subtotal	\$ 25,859,540.34	19.18%	\$ 27,531,129.51	1.92%	20.34%	1.16%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	23,611,189.45	17.52%	21,683,258.50	2.38%	16.02%	-1.49%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	511,129.40	0.38%	547,621.70	1.69%	0.40%	0.03%
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	\$ 134,800,853.27	100.00%	\$ 135,340,945.20	2.11%	100.00%	



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

Additional Disclosure

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

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Unmanaged accounts or external assets do not receive ongoing supervision and monitoring services. The Investment Manager does not make any investment recommendations and may not charge a fee for reporting on these accounts or assets. The primary purpose for this service is to include unmanaged accounts or assets owned by the client in the performance reports provided by the Investment Manager. The Investment Manager assumes no liability for the underlying performance of any unmanaged accounts or assets, and it is the client's sole responsibility for the accuracy or correctness of any such performance.

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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 copy

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

Quarter End (Q4 Y2019)

07/01/2019 - 09/30/2019

Dated: 10/07/2019

Locked Down

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

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0A78 AGCY BOND 1.625	01/21/2020 01/21/2020 N ---	1,000,390.00 1,000,000.00 99.9126	05/12/2015 05/13/2015	Aaa AA+ ---	1,000,026.69 1,003,186.41	3,159.72 -901.11	999,125.58 1,002,285.30
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZY2 AGCY BOND 1.750	11/26/2019 11/26/2019 N ---	1,017,510.00 1,000,000.00 99.9791	03/21/2016 03/23/2016	Aaa AA+ ---	1,000,739.86 1,006,816.25	6,076.39 -949.00	999,790.86 1,005,867.25
FREDDIE MAC 3137EADR7 AGCY BOND 1.375	05/01/2020 05/01/2020 N ---	1,240,182.50 1,250,000.00 99.7059	03/28/2017 03/31/2017	Aaa AA+ ---	1,248,103.52 1,255,264.98	7,161.46 -1,780.09	1,246,323.43 1,253,484.88
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0T29 AGCY BOND 1.500	02/28/2020 02/28/2020 N ---	1,994,600.00 2,000,000.00 99.8296	03/30/2017 03/31/2017	Aaa AA+ ---	1,999,229.90 2,001,979.90	2,750.00 -2,638.02	1,996,591.88 1,999,341.88
FREDDIE MAC 3137EAEF2 AGCY BOND 1.375	04/20/2020 04/20/2020 N ---	4,977,450.00 5,000,000.00 99.7085	04/27/2017 04/28/2017	Aaa AA+ ---	4,995,745.25 5,026,491.78	30,746.53 -10,320.30	4,985,424.95 5,016,171.48
FEDERAL HOME LOAN BANKS 313383HU8 AGCY BOND 1.750	06/12/2020 06/12/2020 N ---	2,663,356.00 2,650,000.00 99.9285	06/22/2017 06/26/2017	Aaa AA+ ---	2,653,198.01 2,667,239.33	14,041.32 -5,093.90	2,648,104.11 2,662,145.43
FEDERAL HOME LOAN MORTGAGE CORP 3137EAEK1 AGCY BOND 1.875	11/17/2020 11/17/2020 N ---	6,474,845.00 6,500,000.00 100.1032	12/05/2017 12/07/2017	Aaa AA+ ---	6,490,208.33 6,535,572.91	45,364.58 16,501.23	6,506,709.56 6,552,074.14
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0U27 AGCY BOND 2.500	04/13/2021 04/13/2021 N ---	3,966,800.00 4,000,000.00 101.1913	07/26/2018 07/30/2018	Aaa AA+ ---	3,980,915.13 4,027,581.80	46,666.67 66,735.39	4,047,650.52 4,094,317.19
FEDERAL HOME LOAN BANKS 313380GJ0 AGCY BOND 2.000	09/09/2022 09/09/2022 N ---	1,771,700.00 1,750,000.00 101.0394	09/09/2019 09/12/2019	Aaa AA+ ---	1,771,328.93 1,773,467.82	2,138.89 -3,140.29	1,768,188.64 1,770,327.53
INTERNATIONAL BUSINESS MACHINES CORP 459200JN2 CORP 1.900	01/27/2020 01/27/2020 N ---	1,273,776.00 1,275,000.00 99.9306	01/24/2017 01/27/2017	A2 A ---	1,274,866.01 1,279,172.67	4,306.67 -750.78	1,274,115.23 1,278,421.89
MICROSOFT CORP 594918BV5 CORP 1.850	02/06/2020 02/06/2020 N ---	999,330.00 1,000,000.00 99.9523	01/30/2017 02/06/2017	Aaa AAA ---	999,920.50 1,002,746.89	2,826.39 -397.57	999,522.93 1,002,349.32
APPLE INC 037833CS7 CORP 1.800	05/11/2020 05/11/2020 N ---	998,980.00 1,000,000.00 99.9339	05/04/2017 05/11/2017	Aa1 AA+ ---	999,787.70 1,006,787.70	7,000.00 -448.25	999,339.45 1,006,339.45
INTEL CORP 458140AZ3 CORP 1.850	05/11/2020 05/11/2020 N ---	1,724,344.50 1,725,000.00 99.9281	05/08/2017 05/11/2017	A1 A+ ---	1,724,863.52 1,737,273.94	12,410.42 -1,104.43	1,723,759.09 1,736,169.50
WAL-MART STORES INC 931142DY6 CORP 1.750	10/09/2019 10/09/2019 N ---	524,989.50 525,000.00 99.9900	10/11/2017 10/20/2017	Aa2 AA ---	524,999.87 529,389.45	4,389.58 -52.37	524,947.50 529,337.08
APPLE INC 037833DH0 CORP 1.800	11/13/2019 11/13/2019 N ---	2,673,689.25 2,675,000.00 99.9720	11/06/2017 11/13/2017	Aa1 AA+ ---	2,674,922.37 2,693,379.87	18,457.50 -672.50	2,674,249.88 2,692,707.38
JOHNSON & JOHNSON 478160CH5 CORP 1.950	11/10/2020 11/10/2020 N ---	359,614.80 360,000.00 100.0452	11/08/2017 11/10/2017	Aaa AAA ---	359,854.07 362,603.57	2,749.50 308.51	360,162.58 362,912.08

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

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
AMERICAN HONDA FINANCE CORP 02665WBZ3 CORP 2.000	11/13/2019 11/13/2019 N ---	1,604,101.20 1,605,000.00 99.9990	11/13/2017 11/16/2017	A2 A ---	1,604,946.39 1,617,251.39	12,305.00 37.56	1,604,983.95 1,617,288.95
TOYOTA MOTOR CREDIT CORP 89236TEJ0 CORP 2.200	01/10/2020 01/10/2020 N ---	1,198,932.00 1,200,000.00 100.0601	01/08/2018 01/11/2018	Aa3 AA- ---	1,199,850.72 1,205,790.72	5,940.00 870.10	1,200,720.82 1,206,660.82
PROCTER & GAMBLE CO 742718EZ8 CORP 1.750	10/25/2019 10/25/2019 N ---	297,054.00 300,000.00 99.9741	02/26/2018 02/28/2018	Aa3 AA- ---	299,882.06 302,157.06	2,275.00 40.16	299,922.22 302,197.22
TOYOTA MOTOR CREDIT CORP 89236TEU5 CORP 2.950	04/13/2021 04/13/2021 N ---	1,649,340.00 1,650,000.00 101.6114	04/10/2018 04/13/2018	Aa3 AA- ---	1,649,655.56 1,672,370.56	22,715.00 26,933.08	1,676,588.64 1,699,303.64
WALMART INC 931142EG4 CORP 2.850	06/23/2020 06/23/2020 N ---	4,898,481.00 4,900,000.00 100.6542	06/20/2018 06/27/2018	Aa2 AA ---	4,899,431.65 4,937,447.48	38,015.83 32,625.96	4,932,057.61 4,970,073.45
AMERICAN HONDA FINANCE CORP 02665WCH2 CORP 3.000	06/16/2020 06/16/2020 N ---	1,223,346.25 1,225,000.00 100.6454	07/11/2018 07/16/2018	A2 A ---	1,224,371.71 1,235,090.46	10,718.75 8,534.49	1,232,906.20 1,243,624.95
CHEVRON CORP 166764BG4 CORP 2.100	04/16/2021 05/16/2021 Y 04/16/2021	1,457,280.00 1,500,000.00 100.3861	11/02/2018 11/06/2018	Aa2 AA ---	1,472,152.20 1,483,964.70	11,812.50 33,639.40	1,505,791.60 1,517,604.10
EXXON MOBIL CORP 30231GBB7 CORP 1.902	08/16/2022 08/16/2022 N ---	800,000.00 800,000.00 100.4353	08/13/2019 08/16/2019	Aaa AA+ ---	800,000.00 801,902.00	1,902.00 3,482.78	803,482.78 805,384.78
FHMS K026 A2 3137B1BS0 FHLMC 2.510	10/16/2022 11/25/2022 Y ---	1,000,429.69 1,000,000.00 101.5091	05/21/2019 05/24/2019	Aaa AA+ ---	1,000,221.97 1,002,313.64	2,091.67 14,868.53	1,015,090.50 1,017,182.17
FHMS K030 A1 3137B3N95 FHLMC CMO 2.779	04/23/2021 09/25/2022 Y ---	321,954.11 324,004.45 100.9906	06/14/2018 06/19/2018	Aaa AA+ ---	322,360.49 323,110.83	750.34 4,853.51	327,214.00 327,964.34
FHMS K013 A2 3137AA4W0 FHLMC CMO 3.974	12/29/2020 01/25/2021 Y ---	764,179.69 750,000.00 102.0251	03/04/2019 03/07/2019	Aaa AA+ ---	759,751.20 762,234.95	2,483.75 5,437.05	765,188.25 767,672.00
FN AB5396 31417B7J0 FNMA 3.000	11/26/2020 06/01/2022 N ---	337,732.52 320,220.46 102.1958	08/15/2012 08/15/2012	Aaa AA+ ---	325,869.09 326,669.64	800.55 1,382.61	327,251.70 328,052.25
FIRST AMER:TRS OBG Y 31846V807 MMFUND 1.690	09/30/2019 09/30/2019 N ---	547,621.70 547,621.70 1.0000	---	Aaa AAAm ---	547,621.70 547,621.70	0.00 0.00	547,621.70 547,621.70
UNITED STATES TREASURY 912828XE5 US GOV 1.500	05/31/2020 05/31/2020 N ---	746,103.52 750,000.00 99.7539	06/02/2015 06/03/2015	Aaa AA+ ---	749,464.01 753,244.75	3,780.74 -1,309.76	748,154.25 751,934.99
UNITED STATES TREASURY 912828WC0 US GOV 1.750	10/31/2020 10/31/2020 N ---	1,007,578.12 1,000,000.00 99.9336	11/02/2015 11/05/2015	Aaa AA+ ---	1,001,694.72 1,009,018.09	7,323.37 -2,358.72	999,336.00 1,006,659.37
UNITED STATES TREASURY 912828U73 US GOV 1.375	12/15/2019 12/15/2019 N ---	1,243,310.55 1,250,000.00 99.8945	12/27/2016 12/28/2016	Aaa AA+ ---	1,249,528.82 1,254,600.54	5,071.72 -847.57	1,248,681.25 1,253,752.97

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UNITED STATES TREASURY 912828T59 US GOV 1.000	10/15/2019 10/15/2019 N ---	1,395,459.38 1,410,000.00 99.9580	01/12/2017 01/13/2017	Aaa AA+ ---	1,409,794.88 1,416,305.54	6,510.66 -387.08	1,409,407.80 1,415,918.46
UNITED STATES TREASURY 912828TV2 US GOV 1.250	10/31/2019 10/31/2019 N ---	3,901,695.31 3,925,000.00 99.9307	01/19/2017 01/20/2017	Aaa AA+ ---	3,924,304.89 3,944,836.48	20,531.59 -2,024.92	3,922,279.98 3,942,811.56
UNITED STATES TREASURY 912828G61 US GOV 1.500	11/30/2019 11/30/2019 N ---	3,899,238.29 3,900,000.00 99.9084	01/19/2017 01/20/2017	Aaa AA+ ---	3,899,956.85 3,919,616.69	19,659.84 -3,529.25	3,896,427.60 3,916,087.44
UNITED STATES TREASURY 912828J84 US GOV 1.375	03/31/2020 03/31/2020 N ---	3,901,139.06 3,930,000.00 99.7539	01/19/2017 01/20/2017	Aaa AA+ ---	3,925,410.68 3,925,558.32	147.64 -5,082.41	3,920,328.27 3,920,475.91
UNITED STATES TREASURY 912828XH8 US GOV 1.625	06/30/2020 06/30/2020 N ---	4,008,906.24 4,000,000.00 99.8242	06/19/2017 06/20/2017	Aaa AA+ ---	4,002,237.30 4,018,663.93	16,426.63 -9,269.30	3,992,968.00 4,009,394.63
UNITED STATES TREASURY 912828XU9 US GOV 1.500	06/15/2020 06/15/2020 N ---	4,990,234.40 5,000,000.00 99.7419	07/10/2017 07/13/2017	Aaa AA+ ---	4,997,610.58 5,019,741.73	22,131.15 -10,515.58	4,987,095.00 5,009,226.15
UNITED STATES TREASURY 912828Q2 US GOV 1.500	08/15/2020 08/15/2020 N ---	4,000,937.52 4,000,000.00 99.7031	09/14/2017 09/18/2017	Aaa AA+ ---	4,000,290.51 4,007,953.56	7,663.04 -12,166.51	3,988,124.00 3,995,787.04
UNITED STATES TREASURY 912828V1 US GOV 1.375	09/15/2020 09/15/2020 N ---	1,493,320.32 1,500,000.00 99.6172	09/15/2017 09/19/2017	Aaa AA+ ---	1,497,830.92 1,498,737.51	906.59 -3,572.91	1,494,258.00 1,495,164.59
UNITED STATES TREASURY 912828X21 US GOV 1.500	04/15/2020 04/15/2020 N ---	3,897,257.83 3,900,000.00 99.8008	09/20/2017 09/22/2017	Aaa AA+ ---	3,899,417.93 3,926,430.23	27,012.30 -7,186.73	3,892,231.20 3,919,243.50
UNITED STATES TREASURY 912828W22 US GOV 1.375	02/15/2020 02/15/2020 N ---	3,834,359.38 3,850,000.00 99.7852	10/02/2017 10/04/2017	Aaa AA+ ---	3,847,504.70 3,854,265.74	6,761.04 -5,774.50	3,841,730.20 3,848,491.24
UNITED STATES TREASURY 912828G95 US GOV 1.625	12/31/2019 12/31/2019 N ---	1,002,265.62 1,000,000.00 99.9141	10/02/2017 10/04/2017	Aaa AA+ ---	1,000,254.38 1,004,361.03	4,106.66 -1,113.38	999,141.00 1,003,247.66
UNITED STATES TREASURY 912828VZ0 US GOV 2.000	09/30/2020 09/30/2020 N ---	2,480,607.44 2,475,000.00 100.1758	12/05/2017 12/07/2017	Aaa AA+ ---	2,477,032.27 2,477,167.51	135.25 2,318.78	2,479,351.05 2,479,486.30
UNITED STATES TREASURY 912828A42 US GOV 2.000	11/30/2020 11/30/2020 N ---	725,254.88 725,000.00 100.2188	12/27/2017 12/28/2017	Aaa AA+ ---	725,105.10 729,978.05	4,872.95 1,481.20	726,586.30 731,459.25
UNITED STATES TREASURY 9128284B3 US GOV 2.375	03/15/2021 03/15/2021 N ---	3,812,449.22 3,825,000.00 100.8906	03/21/2018 03/23/2018	Aaa AA+ ---	3,818,755.32 3,822,748.45	3,993.13 40,310.13	3,859,065.45 3,863,058.58
UNITED STATES TREASURY 9128283X6 US GOV 2.250	02/15/2021 02/15/2021 N ---	3,375,695.30 3,400,000.00 100.6523	04/17/2018 04/19/2018	Aaa AA+ ---	3,388,015.30 3,397,785.68	9,770.38 34,162.90	3,422,178.20 3,431,948.58
UNITED STATES TREASURY 9128284G2 US GOV 2.375	04/15/2021 04/15/2021 N ---	4,978,515.65 5,000,000.00 100.9492	04/17/2018 04/19/2018	Aaa AA+ ---	4,988,748.20 5,043,580.85	54,832.65 58,711.80	5,047,460.00 5,102,292.65

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 912828PC8 US GOV 2.625	11/15/2020 11/15/2020 N ---	3,990,468.76 4,000,000.00 100.8984	07/26/2018 07/30/2018	Aaa AA+ ---	3,995,307.38 4,034,967.70	39,660.33 40,628.62	4,035,936.00 4,075,596.33
UNITED STATES TREASURY 912828Y20 US GOV 2.625	07/15/2021 07/15/2021 N ---	7,222,142.61 7,275,000.00 101.6250	09/24/2018 09/26/2018	Aaa AA+ ---	7,240,898.57 7,281,375.64	40,477.07 152,320.18	7,393,218.75 7,433,695.82
UNITED STATES TREASURY 912828RC6 US GOV 2.125	08/15/2021 08/15/2021 N ---	7,218,281.25 7,375,000.00 100.8086	09/24/2018 09/26/2018	Aaa AA+ ---	7,271,950.67 7,291,966.38	20,015.71 162,683.58	7,434,634.25 7,454,649.96
UNITED STATES TREASURY 912828F21 US GOV 2.125	09/30/2021 09/30/2021 N ---	4,728,187.49 4,800,000.00 100.9180	12/17/2018 12/20/2018	Aaa AA+ ---	4,747,886.75 4,748,165.43	278.69 96,177.25	4,844,064.00 4,844,342.69
UNITED STATES TREASURY 9128285L0 US GOV 2.875	11/15/2021 11/15/2021 N ---	4,722,949.22 4,700,000.00 102.5391	12/17/2018 12/20/2018	Aaa AA+ ---	4,716,997.37 4,768,036.43	51,039.06 102,340.33	4,819,337.70 4,870,376.76
UNITED STATES TREASURY 9128282S8 US GOV 1.625	08/31/2022 08/31/2022 N ---	3,002,578.14 3,000,000.00 100.0859	09/27/2019 09/30/2019	Aaa AA+ ---	3,002,575.84 3,006,727.62	4,151.79 1.16	3,002,577.00 3,006,728.79
---	10/30/2020	135,340,945.20	---	Aa1	135,583,398.32	699,315.97	136,397,397.41
---	11/02/2020	135,821,846.61	---	AA	136,282,714.28	813,999.09	137,096,713.37
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* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued.

Income Detail Report Trade Date

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

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Identifier, Description	Final Maturity	Ending Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
3137B1BS0 FHMS K026 A2	11/25/2022	1,000,000.00	6,275.01	0.00 0.00	0.00	-146.20	0.00	6,128.81	6,275.01 0.00
3137B3N95 FHMS K030 A1	09/25/2022	324,004.45	2,307.78	139.55 0.00	206.92	0.00	0.00	2,654.24	2,365.38 0.00
313380GJ0 FEDERAL HOME LOAN BANKS	09/09/2022	1,750,000.00	1,847.22	0.00 0.00	0.00	-371.07	0.00	1,476.15	0.00 0.00
9128282S8 UNITED STATES TREASURY	08/31/2022	3,000,000.00	133.93	0.00 0.00	0.00	-2.30	0.00	131.62	0.00 0.00
30231GBB7 EXXON MOBIL CORP	08/16/2022	800,000.00	1,902.00	0.00 0.00	0.00	0.00	0.00	1,902.00	0.00 0.00
31417B7J0 FN AB5396	06/01/2022	320,220.46	2,513.52	0.00 -820.40	0.00	-608.92	0.00	1,084.20	2,622.12 0.00
9128285L0 UNITED STATES TREASURY	11/15/2021	4,700,000.00	33,781.25	0.00 0.00	0.00	-1,939.75	0.00	31,841.50	0.00 0.00
912828F21 UNITED STATES TREASURY	09/30/2021	4,800,000.00	25,639.34	0.00 0.00	6,343.55	0.00	0.00	31,982.89	51,000.00 0.00
912828RC6 UNITED STATES TREASURY	08/15/2021	7,375,000.00	39,497.33	0.00 0.00	13,458.27	0.00	0.00	52,955.60	78,359.38 0.00
912828Y20 UNITED STATES TREASURY	07/15/2021	7,275,000.00	47,862.61	0.00 0.00	4,655.28	0.00	0.00	52,517.89	95,484.38 0.00
166764BG4 CHEVRON CORP	05/16/2021	1,500,000.00	7,875.00	0.00 0.00	4,156.91	0.00	0.00	12,031.91	0.00 0.00
9128284G2 UNITED STATES TREASURY	04/15/2021	5,000,000.00	29,849.73	0.00 0.00	1,794.11	0.00	0.00	31,643.84	0.00 0.00
89236TEU5 TOYOTA MOTOR CREDIT CORP	04/13/2021	1,650,000.00	12,168.75	0.00 0.00	54.88	0.00	0.00	12,223.63	0.00 0.00
3135G0U27 FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/13/2021	4,000,000.00	25,000.00	0.00 0.00	3,044.95	0.00	0.00	28,044.95	0.00 0.00
9128284B3 UNITED STATES TREASURY	03/15/2021	3,825,000.00	22,754.35	0.00 0.00	1,049.84	0.00	0.00	23,804.18	45,421.88 0.00
9128283X6 UNITED STATES TREASURY	02/15/2021	3,400,000.00	19,280.05	0.00 0.00	2,157.82	0.00	0.00	21,437.87	38,250.00 0.00
3137AA4W0 FHMS K013 A2	01/25/2021	750,000.00	7,451.25	0.00 0.00	0.00	-1,958.76	0.00	5,492.49	7,451.25 0.00
912828A42 UNITED STATES TREASURY	11/30/2020	725,000.00	3,644.81	0.00 0.00	0.00	-22.41	0.00	3,622.40	0.00 0.00
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP	11/17/2020	6,500,000.00	30,468.75	0.00 0.00	2,141.94	0.00	0.00	32,610.69	0.00 0.00
912828PC8 UNITED STATES TREASURY	11/15/2020	4,000,000.00	26,250.00	0.00 0.00	1,026.50	0.00	0.00	27,276.50	0.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	360,000.00	1,755.00	0.00 0.00	32.23	0.00	0.00	1,787.23	0.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,000,000.00	4,375.00	0.00 0.00	0.00	-387.46	0.00	3,987.54	0.00 0.00
912828VZ0 UNITED STATES TREASURY	09/30/2020	2,475,000.00	12,693.99	169.41 0.00	0.00	-515.21	0.00	12,348.19	24,750.00 0.00
9128282V1 UNITED STATES TREASURY	09/15/2020	1,500,000.00	5,166.10	0.00 0.00	562.49	0.00	0.00	5,728.59	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	-83.28	0.00	15,038.33	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	-744.62	0.00	15,505.38	32,500.00 0.00
931142EG4 WALMART INC	06/23/2020	4,900,000.00	34,912.50	0.00 0.00	194.65	0.00	0.00	35,107.15	0.00 0.00
02665WCH2 AMERICAN HONDA FINANCE CORP	06/16/2020	1,225,000.00	9,187.50	0.00 0.00	220.78	0.00	0.00	9,408.28	0.00 0.00
912828XU9 UNITED STATES TREASURY	06/15/2020	5,000,000.00	18,852.46	0.00 0.00	847.33	0.00	0.00	19,699.79	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	-1,147.31	0.00	10,446.44	0.00 0.00

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Identifier, Description	Final Maturity	Ending Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
912828XE5 UNITED STATES TREASURY	05/31/2020	750,000.00	2,827.87	0.00 0.00	201.70	0.00	0.00	3,029.57	0.00 0.00
037833CS7 APPLE INC	05/11/2020	1,000,000.00	4,500.00	0.00 0.00	86.16	0.00	0.00	4,586.16	0.00 0.00
458140AZ3 INTEL CORP	05/11/2020	1,725,000.00	7,978.13	0.00 0.00	55.38	0.00	0.00	8,033.51	0.00 0.00
3137EADR7 FREDDIE MAC	05/01/2020	1,250,000.00	4,296.88	0.00 0.00	805.87	0.00	0.00	5,102.75	0.00 0.00
3137EAEF2 FREDDIE MAC	04/20/2020	5,000,000.00	17,187.50	0.00 0.00	1,924.47	0.00	0.00	19,111.97	0.00 0.00
912828X21 UNITED STATES TREASURY	04/15/2020	3,900,000.00	14,704.92	0.00 0.00	269.91	0.00	0.00	14,974.83	0.00 0.00
912828J84 UNITED STATES TREASURY	03/31/2020	3,930,000.00	13,583.20	0.00 0.00	2,301.53	0.00	0.00	15,884.73	27,018.75 0.00
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/28/2020	2,000,000.00	7,500.00	0.00 0.00	474.87	0.00	0.00	7,974.87	15,000.00 0.00
912828W22 UNITED STATES TREASURY	02/15/2020	3,850,000.00	13,341.67	0.00 0.00	1,682.85	0.00	0.00	15,024.52	26,468.75 0.00
594918BV5 MICROSOFT CORP	02/06/2020	1,000,000.00	4,625.00	0.00 0.00	57.30	0.00	0.00	4,682.30	9,250.00 0.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	01/27/2020	1,275,000.00	6,056.25	0.00 0.00	104.67	0.00	0.00	6,160.92	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	-21.97	0.00	4,040.53	8,125.00 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP	01/10/2020	1,200,000.00	6,600.00	0.00 0.00	136.05	0.00	0.00	6,736.05	13,200.00 0.00
912828G95 UNITED STATES TREASURY	12/31/2019	1,000,000.00	4,062.50	0.00 0.00	0.00	-257.17	0.00	3,805.33	8,125.00 0.00
912828U73 UNITED STATES TREASURY	12/15/2019	1,250,000.00	4,320.36	0.00 0.00	577.98	0.00	0.00	4,898.34	0.00 0.00
912828G61 UNITED STATES TREASURY	11/30/2019	3,900,000.00	14,704.92	0.00 0.00	66.16	0.00	0.00	14,771.08	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	-1,215.49	0.00	3,159.51	0.00 0.00
037833DH0 APPLE INC	11/13/2019	2,675,000.00	12,037.50	0.00 0.00	166.08	0.00	0.00	12,203.58	0.00 0.00
02665WBZ3 AMERICAN HONDA FINANCE CORP	11/13/2019	1,605,000.00	8,025.00	0.00 0.00	114.69	0.00	0.00	8,139.69	0.00 0.00
912828TV2 UNITED STATES TREASURY	10/31/2019	3,925,000.00	12,265.63	0.00 0.00	2,131.65	0.00	0.00	14,397.28	0.00 0.00
742718EZ8 PROCTER & GAMBLE CO	10/25/2019	300,000.00	1,312.50	0.00 0.00	452.11	0.00	0.00	1,764.61	0.00 0.00
912828T59 UNITED STATES TREASURY	10/15/2019	1,410,000.00	3,544.26	0.00 0.00	1,347.90	0.00	0.00	4,892.16	0.00 0.00
931142DY6 WAL-MART STORES INC	10/09/2019	525,000.00	2,296.88	0.00 0.00	1.50	0.00	0.00	2,298.38	0.00 0.00
31846V807 FIRST AMER:TRS OBG Y	09/30/2019	547,621.70	2,409.12	0.00 0.00	0.00	0.00	0.00	2,409.12	2,325.91 684.91
912828F39 UNITED STATES TREASURY	09/30/2019	0.00	9,137.30	0.00 0.00	0.00	-3,049.20	0.00	6,088.10	18,375.00 0.00
48125LRG9 JPMORGAN CHASE BANK NA	09/23/2019	0.00	1,897.96	0.00 0.00	40.02	0.00	0.00	1,937.98	4,166.25 0.00
375558BR3 GILEAD SCIENCES INC	09/20/2019	0.00	2,862.10	0.00 0.00	27.59	0.00	0.00	2,889.70	6,521.25 0.00
037833CZ1 APPLE INC	09/12/2019	0.00	4,496.67	0.00 0.00	131.15	0.00	0.00	4,627.82	11,400.00 0.00
3137BEF58 FHMS K503 A2	08/25/2019	0.00	45.89	0.01 -0.57	0.00	-1.99	0.00	43.34	104.76 0.00
---	11/02/2020	135,821,846.61	671,468.04	308.97 -820.97	55,106.08	-12,473.09	0.00	713,589.03	586,985.07 684.91

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

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* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	06/30/2019	---	0.00	0.00	601.70
912828G95	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	8,125.00
912828XH8	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	32,500.00
31846V807	FIRST AMER:TRS OBG Y	40,625.00	Buy	07/01/2019	1.000	40,625.00	0.00	-40,625.00
3137AA4W0	FHMS K013 A2	0.00	Coupon	07/01/2019	---	0.00	0.00	2,483.75
3137B3N95	FHMS K030 A1	0.00	Coupon	07/01/2019	---	0.00	0.00	807.94
3137B3N95	FHMS K030 A1	-8,543.14	Principal Paydown	07/01/2019	---	-8,543.14	48.74	8,543.14
3137B1BS0	FHMS K026 A2	0.00	Coupon	07/01/2019	---	0.00	0.00	2,091.67
31417B7J0	FN AB5396	0.00	Coupon	07/01/2019	---	0.00	0.00	909.15
31417B7J0	FN AB5396	-14,027.20	Principal Paydown	07/01/2019	---	-14,027.20	-273.01	14,027.20
3137BEF58	FHMS K503 A2	0.00	Coupon	07/01/2019	---	0.00	0.00	58.87
3137BEF58	FHMS K503 A2	-6,342.85	Principal Paydown	07/01/2019	---	-6,342.85	-0.57	6,342.85
31846V807	FIRST AMER:TRS OBG Y	601.70	Buy	07/02/2019	1.000	601.70	0.00	-601.70
31846V807	FIRST AMER:TRS OBG Y	13,200.00	Buy	07/10/2019	1.000	13,200.00	0.00	-13,200.00
89236TEJ0	TOYOTA MOTOR CREDIT CORP	0.00	Coupon	07/10/2019	---	0.00	0.00	13,200.00
31846V807	FIRST AMER:TRS OBG Y	95,484.38	Buy	07/15/2019	1.000	95,484.38	0.00	-95,484.38
912828Y20	UNITED STATES TREASURY	0.00	Coupon	07/15/2019	---	0.00	0.00	95,484.38
3135G0A78	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	07/21/2019	---	0.00	0.00	8,125.00
31846V807	FIRST AMER:TRS OBG Y	8,125.00	Buy	07/22/2019	1.000	8,125.00	0.00	-8,125.00
31846V807	FIRST AMER:TRS OBG Y	14,936.35	Buy	07/25/2019	1.000	14,936.35	0.00	-14,936.35
31846V807	FIRST AMER:TRS OBG Y	20,328.22	Buy	07/25/2019	1.000	20,328.22	0.00	-20,328.22
459200JN2	INTERNATIONAL BUSINESS MACHINES CORP	0.00	Coupon	07/27/2019	---	0.00	0.00	12,112.50
31846V807	FIRST AMER:TRS OBG Y	12,112.50	Buy	07/29/2019	1.000	12,112.50	0.00	-12,112.50
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	07/31/2019	---	0.00	0.00	1,029.59
3137AA4W0	FHMS K013 A2	0.00	Coupon	08/01/2019	---	0.00	0.00	2,483.75
3137B3N95	FHMS K030 A1	0.00	Coupon	08/01/2019	---	0.00	0.00	788.16
3137B3N95	FHMS K030 A1	-8,152.04	Principal Paydown	08/01/2019	---	-8,152.04	45.72	8,152.04
3137B1BS0	FHMS K026 A2	0.00	Coupon	08/01/2019	---	0.00	0.00	2,091.67
31417B7J0	FN AB5396	0.00	Coupon	08/01/2019	---	0.00	0.00	874.08
31417B7J0	FN AB5396	-14,076.15	Principal Paydown	08/01/2019	---	-14,076.15	-266.09	14,076.15
3137BEF58	FHMS K503 A2	0.00	Coupon	08/01/2019	---	0.00	0.00	45.89
3137BEF58	FHMS K503 A2	-22,422.42	Principal Paydown	08/01/2019	---	-22,422.43	0.01	22,422.43
31846V807	FIRST AMER:TRS OBG Y	1,029.59	Buy	08/02/2019	1.000	1,029.59	0.00	-1,029.59
31846V807	FIRST AMER:TRS OBG Y	9,250.00	Buy	08/06/2019	1.000	9,250.00	0.00	-9,250.00
594918BV5	MICROSOFT CORP	0.00	Coupon	08/06/2019	---	0.00	0.00	9,250.00
31846V807	FIRST AMER:TRS OBG Y	173,078.13	Buy	08/15/2019	1.000	173,078.13	0.00	-173,078.13
912828RC6	UNITED STATES TREASURY	0.00	Coupon	08/15/2019	---	0.00	0.00	78,359.38
912828Q2	UNITED STATES TREASURY	0.00	Coupon	08/15/2019	---	0.00	0.00	30,000.00
9128283X6	UNITED STATES TREASURY	0.00	Coupon	08/15/2019	---	0.00	0.00	38,250.00
912828W22	UNITED STATES TREASURY	0.00	Coupon	08/15/2019	---	0.00	0.00	26,468.75
31846V807	FIRST AMER:TRS OBG Y	-800,000.00	Sell	08/16/2019	1.000	-800,000.00	0.00	800,000.00
31846V807	FIRST AMER:TRS OBG Y	101,015.82	Buy	08/16/2019	1.000	101,015.82	0.00	-101,015.82
912828VZ0	UNITED STATES TREASURY	-100,000.00	Sell	08/16/2019	100.262	-100,261.72	169.41	101,015.82
30231GBB7	EXXON MOBIL CORP	800,000.00	Buy	08/16/2019	100.000	800,000.00	0.00	-800,000.00
31846V807	FIRST AMER:TRS OBG Y	4,575.42	Buy	08/26/2019	1.000	4,575.42	0.00	-4,575.42
31846V807	FIRST AMER:TRS OBG Y	46,358.75	Buy	08/26/2019	1.000	46,358.75	0.00	-46,358.75
31846V807	FIRST AMER:TRS OBG Y	15,000.00	Buy	08/28/2019	1.000	15,000.00	0.00	-15,000.00
3135G0T29	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	08/28/2019	---	0.00	0.00	15,000.00
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	08/31/2019	---	0.00	0.00	694.62

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3137AA4W0	FHMS K013 A2	0.00	Coupon	09/01/2019	---	0.00	0.00	2,483.75
3137B3N95	FHMS K030 A1	0.00	Coupon	09/01/2019	---	0.00	0.00	769.28
3137B3N95	FHMS K030 A1	-8,178.16	Principal Paydown	09/01/2019	---	-8,178.16	45.08	8,178.16
3137B1BS0	FHMS K026 A2	0.00	Coupon	09/01/2019	---	0.00	0.00	2,091.67
31417B7J0	FN AB5396	0.00	Coupon	09/01/2019	---	0.00	0.00	838.89
31417B7J0	FN AB5396	-15,337.11	Principal Paydown	09/01/2019	---	-15,337.11	-281.29	15,337.11
31846V807	FIRST AMER:TRS OBG Y	694.62	Buy	09/04/2019	1.000	694.62	0.00	-694.62
31846V807	FIRST AMER:TRS OBG Y	-240,591.67	Sell	09/12/2019	1.000	-240,591.67	0.00	240,591.67
037833CZ1	APPLE INC	0.00	Coupon	09/12/2019	---	0.00	0.00	11,400.00
037833CZ1	APPLE INC	-1,520,000.00	Maturity	09/12/2019	100.000	-1,520,000.00	0.00	1,520,000.00
313380GJ0	FEDERAL HOME LOAN BANKS	1,750,000.00	Buy	09/12/2019	101.240	1,771,700.00	0.00	-1,771,991.67
912828V1	UNITED STATES TREASURY	0.00	Coupon	09/15/2019	---	0.00	0.00	10,312.50
9128284B3	UNITED STATES TREASURY	0.00	Coupon	09/15/2019	---	0.00	0.00	45,421.88
31846V807	FIRST AMER:TRS OBG Y	55,734.38	Buy	09/16/2019	1.000	55,734.38	0.00	-55,734.38
31846V807	FIRST AMER:TRS OBG Y	711,521.25	Buy	09/20/2019	1.000	711,521.25	0.00	-711,521.25
375558BR3	GILEAD SCIENCES INC	0.00	Coupon	09/20/2019	---	0.00	0.00	6,521.25
375558BR3	GILEAD SCIENCES INC	-705,000.00	Maturity	09/20/2019	100.000	-705,000.00	0.00	705,000.00
31846V807	FIRST AMER:TRS OBG Y	4,166.25	Buy	09/23/2019	1.000	4,166.25	0.00	-4,166.25
31846V807	FIRST AMER:TRS OBG Y	505,000.00	Buy	09/23/2019	1.000	505,000.00	0.00	-505,000.00
48125LRG9	JPMORGAN CHASE BANK NA	0.00	Coupon	09/23/2019	---	0.00	0.00	4,166.25
48125LRG9	JPMORGAN CHASE BANK NA	-505,000.00	Maturity	09/23/2019	100.000	-505,000.00	0.00	505,000.00
31846V807	FIRST AMER:TRS OBG Y	25,123.44	Buy	09/25/2019	1.000	25,123.44	0.00	-25,123.44
31846V807	FIRST AMER:TRS OBG Y	4,575.42	Buy	09/25/2019	1.000	4,575.42	0.00	-4,575.42
31846V807	FIRST AMER:TRS OBG Y	2,221,143.75	Buy	09/30/2019	1.000	2,221,143.75	0.00	-2,221,143.75
31846V807	FIRST AMER:TRS OBG Y	-3,006,596.00	Sell	09/30/2019	1.000	-3,006,596.00	0.00	3,006,596.00
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	09/30/2019	---	0.00	0.00	684.91
912828VZ0	UNITED STATES TREASURY	0.00	Coupon	09/30/2019	---	0.00	0.00	24,750.00
912828F39	UNITED STATES TREASURY	0.00	Coupon	09/30/2019	---	0.00	0.00	18,375.00
912828F39	UNITED STATES TREASURY	-2,100,000.00	Maturity	09/30/2019	100.000	-2,100,000.00	0.00	2,100,000.00
912828F21	UNITED STATES TREASURY	0.00	Coupon	09/30/2019	---	0.00	0.00	51,000.00
912828J84	UNITED STATES TREASURY	0.00	Coupon	09/30/2019	---	0.00	0.00	27,018.75
912828S8	UNITED STATES TREASURY	3,000,000.00	Buy	09/30/2019	100.086	3,002,578.14	0.00	-3,006,596.00
---	---	559,413.23	---	---	---	583,429.64	-512.00	684.91

* 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.

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Issuer Concentration

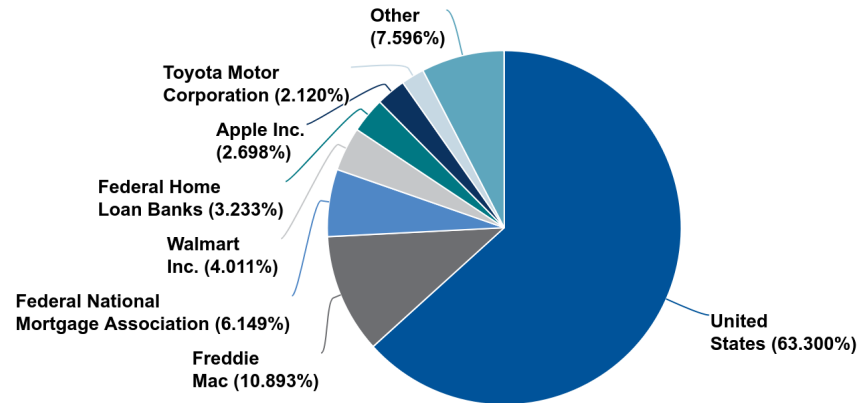


Chart calculated by: Ending Market Value + Accrued

Apple Inc.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
037833CS7	CORP	APPLE INC Apple Inc.	1,000,000.00	Fixed	N	0.604	1.835	1.908	05/11/2020 05/11/2020	7,000.00	999,787.70 1,006,787.70	999,339.45 1,006,339.45	0.733%
037833DH0	CORP	APPLE INC Apple Inc.	2,675,000.00	Fixed	N	0.119	1.825	2.021	11/13/2019 11/13/2019	18,457.50	2,674,922.37 2,693,379.87	2,674,249.88 2,692,707.38	1.961%
---	CORP	APPLE INC Apple Inc.	3,675,000.00	Fixed	N	0.251	1.828	1.990	01/01/2020 01/01/2020	25,457.50	3,674,710.07 3,700,167.57	3,673,589.33 3,699,046.83	2.693%

Chevron Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
166764BG4	CORP	CHEVRON CORP Chevron Corporation	1,500,000.00	Fixed	Y	1.501	3.283	1.845	04/16/2021 05/16/2021	11,812.50	1,472,152.20 1,483,964.70	1,505,791.60 1,517,604.10	1.104%
166764BG4	CORP	CHEVRON CORP Chevron Corporation	1,500,000.00	Fixed	Y	1.501	3.283	1.845	04/16/2021 05/16/2021	11,812.50	1,472,152.20 1,483,964.70	1,505,791.60 1,517,604.10	1.104%

Exxon Mobil Corporation

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Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
30231GBB7	CORP	EXXON MOBIL CORP Exxon Mobil Corporation	800,000.00	Fixed	N	2.784	1.902	1.746	08/16/2022 08/16/2022	1,902.00	800,000.00 801,902.00	803,482.78 805,384.78	0.589%
30231GBB7	CORP	EXXON MOBIL CORP Exxon Mobil Corporation	800,000.00	Fixed	N	2.784	1.902	1.746	08/16/2022 08/16/2022	1,902.00	800,000.00 801,902.00	803,482.78 805,384.78	0.589%

Federal Home Loan Banks

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
313383HU8	AGCY BOND	FEDERAL HOME LOAN BANKS Federal Home Loan Banks	2,650,000.00	Fixed	N	0.689	1.575	1.852	06/12/2020 06/12/2020	14,041.32	2,653,198.01 2,667,239.33	2,648,104.11 2,662,145.43	1.941%
313380GJ0	AGCY BOND	FEDERAL HOME LOAN BANKS Federal Home Loan Banks	1,750,000.00	Fixed	N	2.846	1.574	1.637	09/09/2022 09/09/2022	2,138.89	1,771,328.93 1,773,467.82	1,768,188.64 1,770,327.53	1.296%
---	AGCY BOND	FEDERAL HOME LOAN BANKS Federal Home Loan Banks	4,400,000.00	Fixed	N	1.550	1.575	1.766	05/05/2021 05/05/2021	16,180.21	4,424,526.95 4,440,707.15	4,416,292.75 4,432,472.96	3.238%

Federal National Mortgage Association

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
31417B7J0	FNMA	FN AB5396 Federal National Mortgage Association	320,220.46	Fixed	N	1.055	1.349	0.976	11/26/2020 06/01/2022	800.55	325,869.09 326,669.64	327,251.70 328,052.25	0.240%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	1,000,000.00	Fixed	N	0.307	1.616	1.904	01/21/2020 01/21/2020	3,159.72	1,000,026.69 1,003,186.41	999,125.58 1,002,285.30	0.733%
3135G0ZY2	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	1,000,000.00	Fixed	N	0.155	1.261	1.874	11/26/2019 11/26/2019	6,076.39	1,000,739.86 1,006,816.25	999,790.86 1,005,867.25	0.733%
3135G0T29	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	2,000,000.00	Fixed	N	0.408	1.595	1.915	02/28/2020 02/28/2020	2,750.00	1,999,229.90 2,001,979.90	1,996,591.88 1,999,341.88	1.464%
3135G0U27	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	4,000,000.00	Fixed	N	1.487	2.820	1.711	04/13/2021 04/13/2021	46,666.67	3,980,915.13 4,027,581.80	4,047,650.52 4,094,317.19	2.968%
---	---	--- Federal National Mortgage Association	8,320,220.46	Fixed	N	0.915	2.138	1.773	09/09/2020 09/30/2020	59,453.33	8,306,780.68 8,366,234.00	8,370,410.54 8,429,863.87	6.137%

Freddie Mac

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
3137B3N95	FHLMC CMO	FHMS K030 A1 Freddie Mac	324,004.45	Fixed	Y	1.510	3.006	2.018	04/23/2021 09/25/2022	750.34	322,360.49 323,110.83	327,214.00 327,964.34	0.240%
3137AA4W0	FHLMC CMO	FHMS K013 A2 Freddie Mac	750,000.00	Variable	Y	1.204	2.707	2.118	12/29/2020 01/25/2021	2,483.75	759,751.20 762,234.95	765,188.25 767,672.00	0.561%
3137B1BS0	FHLMC	FHMS K026 A2 Freddie Mac	1,000,000.00	Fixed	Y	2.904	2.458	1.950	10/16/2022 11/25/2022	2,091.67	1,000,221.97 1,002,313.64	1,015,090.50 1,017,182.17	0.744%
3137EADR7	AGCY BOND	FREDDIE MAC Freddie Mac	1,250,000.00	Fixed	N	0.577	1.637	1.881	05/01/2020 05/01/2020	7,161.46	1,248,103.52 1,255,264.98	1,246,323.43 1,253,484.88	0.914%
3137EAEF2	AGCY BOND	FREDDIE MAC Freddie Mac	5,000,000.00	Fixed	N	0.547	1.530	1.904	04/20/2020 04/20/2020	30,746.53	4,995,745.25 5,026,491.78	4,985,424.95 5,016,171.48	3.655%
3137EAEK1	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Freddie Mac	6,500,000.00	Fixed	N	1.107	2.011	1.782	11/17/2020 11/17/2020	45,364.58	6,490,208.33 6,535,572.91	6,506,709.56 6,552,074.14	4.770%

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---	---	Freddie Mac	14,824,004.45	---	---	1.011	1.905	1.865	10/13/2020 10/29/2020	88,598.33	14,816,390.76 14,904,989.08	14,845,950.69 14,934,549.01	10.884%

Honda Motor Co., Ltd.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
02665WBZ3	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,605,000.00	Fixed	N	0.119	2.029	1.993	11/13/2019 11/13/2019	12,305.00	1,604,946.39 1,617,251.39	1,604,983.95 1,617,288.95	1.177%
02665WCH2	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,225,000.00	Fixed	N	0.697	3.074	2.078	06/16/2020 06/16/2020	10,718.75	1,224,371.71 1,235,090.46	1,232,906.20 1,243,624.95	0.904%
---	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	2,830,000.00	Fixed	N	0.370	2.481	2.030	02/15/2020 02/15/2020	23,023.75	2,829,318.10 2,852,341.85	2,837,890.15 2,860,913.90	2.081%

Intel Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
458140AZ3	CORP	INTEL CORP Intel Corporation	1,725,000.00	Fixed	N	0.603	1.863	1.967	05/11/2020 05/11/2020	12,410.42	1,724,863.52 1,737,273.94	1,723,759.09 1,736,169.50	1.264%
458140AZ3	CORP	INTEL CORP Intel Corporation	1,725,000.00	Fixed	N	0.603	1.863	1.967	05/11/2020 05/11/2020	12,410.42	1,724,863.52 1,737,273.94	1,723,759.09 1,736,169.50	1.264%

International Business Machines Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	1,275,000.00	Fixed	N	0.323	1.933	2.108	01/27/2020 01/27/2020	4,306.67	1,274,866.01 1,279,172.67	1,274,115.23 1,278,421.89	0.934%
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	1,275,000.00	Fixed	N	0.323	1.933	2.108	01/27/2020 01/27/2020	4,306.67	1,274,866.01 1,279,172.67	1,274,115.23 1,278,421.89	0.934%

Johnson & Johnson

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	360,000.00	Fixed	N	1.086	1.987	1.908	11/10/2020 11/10/2020	2,749.50	359,854.07 362,603.57	360,162.58 362,912.08	0.264%
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	360,000.00	Fixed	N	1.086	1.987	1.908	11/10/2020 11/10/2020	2,749.50	359,854.07 362,603.57	360,162.58 362,912.08	0.264%

Microsoft Corporation

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594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	1,000,000.00	Fixed	N	0.348	1.873	1.982	02/06/2020 02/06/2020	2,826.39	999,920.50 1,002,746.89	999,522.93 1,002,349.32	0.733%
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	1,000,000.00	Fixed	N	0.348	1.873	1.982	02/06/2020 02/06/2020	2,826.39	999,920.50 1,002,746.89	999,522.93 1,002,349.32	0.733%

The Procter & Gamble Company

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
742718EZ8	CORP	PROCTER & GAMBLE CO The Procter & Gamble Company	300,000.00	Fixed	N	0.069	2.357	2.108	10/25/2019 10/25/2019	2,275.00	299,882.06 302,157.06	299,922.22 302,197.22	0.220%
742718EZ8	CORP	PROCTER & GAMBLE CO The Procter & Gamble Company	300,000.00	Fixed	N	0.069	2.357	2.108	10/25/2019 10/25/2019	2,275.00	299,882.06 302,157.06	299,922.22 302,197.22	0.220%

Toyota Motor Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
89236TEJ0	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,200,000.00	Fixed	N	0.276	2.246	1.973	01/10/2020 01/10/2020	5,940.00	1,199,850.72 1,205,790.72	1,200,720.82 1,206,660.82	0.880%
89236TEU5	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,650,000.00	Fixed	N	1.480	2.964	1.881	04/13/2021 04/13/2021	22,715.00	1,649,655.56 1,672,370.56	1,676,588.64 1,699,303.64	1.229%
---	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	2,850,000.00	Fixed	N	0.980	2.663	1.919	10/04/2020 10/04/2020	28,655.00	2,849,506.28 2,878,161.28	2,877,309.46 2,905,964.46	2.110%

U.S. Bancorp

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	547,621.70	Fixed	N	0.000	1.690	1.690	09/30/2019 09/30/2019	0.00	547,621.70 547,621.70	547,621.70 547,621.70	0.401%
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	547,621.70	Fixed	N	0.000	1.690	1.690	09/30/2019 09/30/2019	0.00	547,621.70 547,621.70	547,621.70 547,621.70	0.401%

United States

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
912828XE5	US GOV	UNITED STATES TREASURY United States	750,000.00	Fixed	N	0.657	1.609	1.872	05/31/2020 05/31/2020	3,780.74	749,464.01 753,244.75	748,154.25 751,934.99	0.549%
912828WC0	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	1.062	1.591	1.812	10/31/2020 10/31/2020	7,323.37	1,001,694.72 1,009,018.09	999,336.00 1,006,659.37	0.733%
912828U73	US GOV	UNITED STATES TREASURY United States	1,250,000.00	Fixed	N	0.207	1.560	1.877	12/15/2019 12/15/2019	5,071.72	1,249,528.82 1,254,600.54	1,248,681.25 1,253,752.97	0.915%
912828T59	US GOV	UNITED STATES TREASURY United States	1,410,000.00	Fixed	N	0.041	1.383	2.016	10/15/2019 10/15/2019	6,510.66	1,409,794.88 1,416,305.54	1,409,407.80 1,415,918.46	1.033%
912828TV2	US GOV	UNITED STATES TREASURY United States	3,925,000.00	Fixed	N	0.084	1.469	2.063	10/31/2019 10/31/2019	20,531.59	3,924,304.89 3,944,836.48	3,922,279.98 3,942,811.56	2.876%
912828G61	US GOV	UNITED STATES TREASURY United States	3,900,000.00	Fixed	N	0.166	1.507	2.041	11/30/2019 11/30/2019	19,659.84	3,899,956.85 3,919,616.69	3,896,427.60 3,916,087.44	2.857%

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912828J84	US GOV	UNITED STATES TREASURY United States	3,930,000.00	Fixed	N	0.495	1.612	1.872	03/31/2020 03/31/2020	147.64	3,925,410.68 3,925,558.32	3,920,328.27 3,920,475.91	2.874%
912828XH8	US GOV	UNITED STATES TREASURY United States	4,000,000.00	Fixed	N	0.739	1.549	1.861	06/30/2020 06/30/2020	16,426.63	4,002,237.30 4,018,663.93	3,992,968.00 4,009,394.63	2.927%
912828XU9	US GOV	UNITED STATES TREASURY United States	5,000,000.00	Fixed	N	0.697	1.568	1.868	06/15/2020 06/15/2020	22,131.15	4,997,610.58 5,019,741.73	4,987,095.00 5,009,226.15	3.656%
9128282Q2	US GOV	UNITED STATES TREASURY United States	4,000,000.00	Fixed	N	0.863	1.492	1.843	08/15/2020 08/15/2020	7,663.04	4,000,290.51 4,007,953.56	3,988,124.00 3,995,787.04	2.924%
9128282V1	US GOV	UNITED STATES TREASURY United States	1,500,000.00	Fixed	N	0.947	1.528	1.779	09/15/2020 09/15/2020	906.59	1,497,830.92 1,498,737.51	1,494,258.00 1,495,164.59	1.096%
912828X21	US GOV	UNITED STATES TREASURY United States	3,900,000.00	Fixed	N	0.532	1.528	1.871	04/15/2020 04/15/2020	27,012.30	3,899,417.93 3,926,430.23	3,892,231.20 3,919,243.50	2.854%
912828W22	US GOV	UNITED STATES TREASURY United States	3,850,000.00	Fixed	N	0.372	1.550	1.949	02/15/2020 02/15/2020	6,761.04	3,847,504.70 3,854,265.74	3,841,730.20 3,848,491.24	2.817%
912828G95	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	0.249	1.521	1.962	12/31/2019 12/31/2019	4,106.66	1,000,254.38 1,004,361.03	999,141.00 1,003,247.66	0.733%
912828VZ0	US GOV	UNITED STATES TREASURY United States	2,475,000.00	Fixed	N	0.986	1.916	1.822	09/30/2020 09/30/2020	135.25	2,477,032.27 2,477,167.51	2,479,351.05 2,479,486.30	1.818%
912828A42	US GOV	UNITED STATES TREASURY United States	725,000.00	Fixed	N	1.142	1.987	1.809	11/30/2020 11/30/2020	4,872.95	725,105.10 729,978.05	726,586.30 731,459.25	0.533%
9128284B3	US GOV	UNITED STATES TREASURY United States	3,825,000.00	Fixed	N	1.429	2.490	1.754	03/15/2021 03/15/2021	3,993.13	3,818,755.32 3,822,748.45	3,859,065.45 3,863,058.58	2.829%
9128283X6	US GOV	UNITED STATES TREASURY United States	3,400,000.00	Fixed	N	1.347	2.513	1.767	02/15/2021 02/15/2021	9,770.38	3,388,015.30 3,397,785.68	3,422,178.20 3,431,948.58	2.509%
9128284G2	US GOV	UNITED STATES TREASURY United States	5,000,000.00	Fixed	N	1.493	2.525	1.748	04/15/2021 04/15/2021	54,832.65	4,988,748.20 5,043,580.85	5,047,460.00 5,102,292.65	3.701%
912828PC8	US GOV	UNITED STATES TREASURY United States	4,000,000.00	Fixed	N	1.096	2.732	1.814	11/15/2020 11/15/2020	39,660.33	3,995,307.38 4,034,967.70	4,035,936.00 4,075,596.33	2.959%
912828Y20	US GOV	UNITED STATES TREASURY United States	7,275,000.00	Fixed	N	1.738	2.896	1.699	07/15/2021 07/15/2021	40,477.07	7,240,898.57 7,281,375.64	7,393,218.75 7,433,695.82	5.420%
912828RC6	US GOV	UNITED STATES TREASURY United States	7,375,000.00	Fixed	N	1.828	2.897	1.685	08/15/2021 08/15/2021	20,015.71	7,271,950.67 7,291,966.38	7,434,634.25 7,454,649.96	5.451%
912828F21	US GOV	UNITED STATES TREASURY United States	4,800,000.00	Fixed	N	1.953	2.687	1.656	09/30/2021 09/30/2021	278.69	4,747,886.75 4,748,165.43	4,844,064.00 4,844,342.69	3.551%
9128285L0	US GOV	UNITED STATES TREASURY United States	4,700,000.00	Fixed	N	2.039	2.698	1.654	11/15/2021 11/15/2021	51,039.06	4,716,997.37 4,768,036.43	4,819,337.70 4,870,376.76	3.533%
9128282S8	US GOV	UNITED STATES TREASURY United States	3,000,000.00	Fixed	N	2.835	1.595	1.595	08/31/2022 08/31/2022	4,151.79	3,002,575.84 3,006,727.62	3,002,577.00 3,006,728.79	2.201%
---	US GOV	UNITED STATES TREASURY United States	85,990,000.00	Fixed	N	1.151	2.104	1.805	12/04/2020 12/04/2020	377,259.96	85,778,573.91 86,155,833.88	86,404,571.25 86,781,831.21	63.348%

Walmart Inc.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
931142DY6	CORP	WAL-MART STORES INC Walmart Inc.	525,000.00	Fixed	N	0.025	1.751	2.132	10/09/2019 10/09/2019	4,389.58	524,999.87 529,389.45	524,947.50 529,337.08	0.385%
931142EG4	CORP	WALMART INC Walmart Inc.	4,900,000.00	Fixed	N	0.717	2.866	1.941	06/23/2020 06/23/2020	38,015.83	4,899,431.65 4,937,447.48	4,932,057.61 4,970,073.45	3.616%
---	CORP	--- Walmart Inc.	5,425,000.00	Fixed	N	0.650	2.758	1.960	05/29/2020 05/29/2020	42,405.42	5,424,431.52 5,466,836.94	5,457,005.11 5,499,410.53	4.001%

Summary

Issuer Concentration with Yield GASB 40 Trade Date

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Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
---	---	---	135,821,846.61	---	---	1.055	2.109	1.833	10/30/2020 11/02/2020	699,315.97	135,583,398.32 136,282,714.28	136,397,397.41 137,096,713.37	100.000%

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

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Security Type

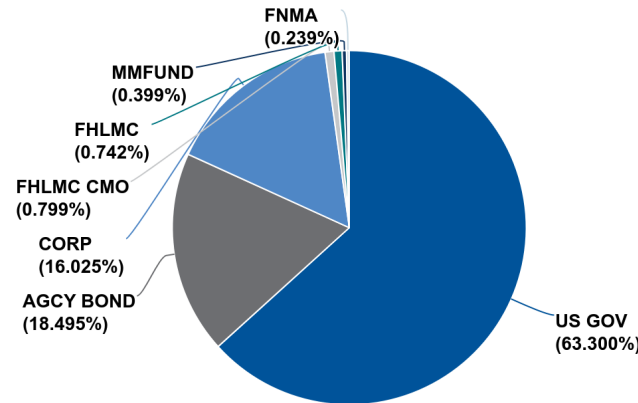


Chart calculated by: Ending Market Value + Accrued

AGCY BOND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3135G0ZY2 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.734%	Fixed	N	0.155	AA+ Aaa	1,000,000.00	11/26/2019 11/26/2019	1.261 1.874	6,076.39	1,017,510.00	1,000,739.86 1,006,816.25	999,790.86 1,005,867.25
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.731%	Fixed	N	0.307	AA+ Aaa	1,000,000.00	01/21/2020 01/21/2020	1.616 1.904	3,159.72	1,000,390.00	1,000,026.69 1,003,186.41	999,125.58 1,002,285.30
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	1.458%	Fixed	N	0.408	AA+ Aaa	2,000,000.00	02/28/2020 02/28/2020	1.595 1.915	2,750.00	1,994,600.00	1,999,229.90 2,001,979.90	1,996,591.88 1,999,341.88
3137EAEF2 FREDDIE MAC AGCY BOND	3.659%	Fixed	N	0.547	AA+ Aaa	5,000,000.00	04/20/2020 04/20/2020	1.530 1.904	30,746.53	4,977,450.00	4,995,745.25 5,026,491.78	4,985,424.95 5,016,171.48
3137EADR7 FREDDIE MAC AGCY BOND	0.914%	Fixed	N	0.577	AA+ Aaa	1,250,000.00	05/01/2020 05/01/2020	1.637 1.881	7,161.46	1,240,182.50	1,248,103.52 1,255,264.98	1,246,323.43 1,253,484.88
313383HU8 FEDERAL HOME LOAN BANKS AGCY BOND	1.942%	Fixed	N	0.689	AA+ Aaa	2,650,000.00	06/12/2020 06/12/2020	1.575 1.852	14,041.32	2,663,356.00	2,653,198.01 2,667,239.33	2,648,104.11 2,662,145.43
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	4.779%	Fixed	N	1.107	AA+ Aaa	6,500,000.00	11/17/2020 11/17/2020	2.011 1.782	45,364.58	6,474,845.00	6,490,208.33 6,535,572.91	6,506,709.56 6,552,074.14

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3135G0U27 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	2.986%	Fixed	N	1.487	AA+ Aaa	4,000,000.00	04/13/2021 04/13/2021	2.820 1.711	46,666.67	3,966,800.00	3,980,915.13 4,027,581.80	4,047,650.52 4,094,317.19
313380GJ0 FEDERAL HOME LOAN BANKS AGCY BOND	1.291%	Fixed	N	2.846	AA+ Aaa	1,750,000.00	09/09/2022 09/09/2022	1.574 1.637	2,138.89	1,771,700.00	1,771,328.93 1,773,467.82	1,768,188.64 1,770,327.53
--- --- AGCY BOND	18.495%	Fixed	N	0.984	AA+ Aaa	25,150,000.00	10/03/2020 10/03/2020	1.871 1.816	158,105.56	25,106,833.50	25,139,495.62 25,297,601.18	25,197,909.53 25,356,015.08

CORP

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
931142DY6 WAL-MART STORES INC CORP	0.386%	Fixed	N	0.025	AA Aa2	525,000.00	10/09/2019 10/09/2019	1.751 2.132	4,389.58	524,989.50	524,999.87 529,389.45	524,947.50 529,337.08
742718EZ8 PROCTER & GAMBLE CO CORP	0.220%	Fixed	N	0.069	AA- Aa3	300,000.00	10/25/2019 10/25/2019	2.357 2.108	2,275.00	297,054.00	299,882.06 302,157.06	299,922.22 302,197.22
037833DH0 APPLE INC CORP	1.964%	Fixed	N	0.119	AA+ Aa1	2,675,000.00	11/13/2019 11/13/2019	1.825 2.021	18,457.50	2,673,689.25	2,674,922.37 2,693,379.87	2,674,249.88 2,692,707.38
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	1.180%	Fixed	N	0.119	A A2	1,605,000.00	11/13/2019 11/13/2019	2.029 1.993	12,305.00	1,604,101.20	1,604,946.39 1,617,251.39	1,604,983.95 1,617,288.95
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.880%	Fixed	N	0.276	AA- Aa3	1,200,000.00	01/10/2020 01/10/2020	2.246 1.973	5,940.00	1,198,932.00	1,199,850.72 1,205,790.72	1,200,720.82 1,206,660.82
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.932%	Fixed	N	0.323	A A2	1,275,000.00	01/27/2020 01/27/2020	1.933 2.108	4,306.67	1,273,776.00	1,274,866.01 1,279,172.67	1,274,115.23 1,278,421.89
594918BV5 MICROSOFT CORP CORP	0.731%	Fixed	N	0.348	AAA Aaa	1,000,000.00	02/06/2020 02/06/2020	1.873 1.982	2,826.39	999,330.00	999,920.50 1,002,746.89	999,522.93 1,002,349.32
037833CS7 APPLE INC CORP	0.734%	Fixed	N	0.604	AA+ Aa1	1,000,000.00	05/11/2020 05/11/2020	1.835 1.908	7,000.00	998,980.00	999,787.70 1,006,787.70	999,339.45 1,006,339.45
458140AZ3 INTEL CORP CORP	1.266%	Fixed	N	0.603	A+ A1	1,725,000.00	05/11/2020 05/11/2020	1.863 1.967	12,410.42	1,724,344.50	1,724,863.52 1,737,273.94	1,723,759.09 1,736,169.50
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.907%	Fixed	N	0.697	A A2	1,225,000.00	06/16/2020 06/16/2020	3.074 2.078	10,718.75	1,223,346.25	1,224,371.71 1,235,090.46	1,232,906.20 1,243,624.95
931142EG4 WALMART INC CORP	3.625%	Fixed	N	0.717	AA Aa2	4,900,000.00	06/23/2020 06/23/2020	2.866 1.941	38,015.83	4,898,481.00	4,899,431.65 4,937,447.48	4,932,057.61 4,970,073.45
478160CH5 JOHNSON & JOHNSON CORP	0.265%	Fixed	N	1.086	AAA Aaa	360,000.00	11/10/2020 11/10/2020	1.987 1.908	2,749.50	359,614.80	359,854.07 362,603.57	360,162.58 362,912.08
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	1.239%	Fixed	N	1.480	AA- Aa3	1,650,000.00	04/13/2021 04/13/2021	2.964 1.881	22,715.00	1,649,340.00	1,649,655.56 1,672,370.56	1,676,588.64 1,699,303.64
166764BG4 CHEVRON CORP CORP	1.107%	Fixed	Y	1.501	AA Aa2	1,500,000.00	04/16/2021 05/16/2021	3.283 1.845	11,812.50	1,457,280.00	1,472,152.20 1,483,964.70	1,505,791.60 1,517,604.10
30231GBB7 EXXON MOBIL CORP CORP	0.587%	Fixed	N	2.784	AA+ Aaa	800,000.00	08/16/2022 08/16/2022	1.902 1.746	1,902.00	800,000.00	800,000.00 801,902.00	803,482.78 805,384.78

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Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
--- CORP	16.025%	Fixed	---	0.690	AA- Aa3	21,740,000.00	06/14/2020 06/16/2020	2.378 1.964	157,824.14	21,683,258.50	21,709,504.33 21,867,328.47	21,812,550.48 21,970,374.62

FHLMC

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3137B1BS0 FHMS K026 A2 FHLMC	0.742%	Fixed	Y	2.904	AA+ Aaa	1,000,000.00	10/16/2022 11/25/2022	2.458 1.950	2,091.67	1,000,429.69	1,000,221.97 1,002,313.64	1,015,090.50 1,017,182.17
3137B1BS0 FHMS K026 A2 FHLMC	0.742%	Fixed	Y	2.904	AA+ Aaa	1,000,000.00	10/16/2022 11/25/2022	2.458 1.950	2,091.67	1,000,429.69	1,000,221.97 1,002,313.64	1,015,090.50 1,017,182.17

FHLMC CMO

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3137AA4W0 FHMS K013 A2 FHLMC CMO	0.560%	Variable	Y	1.204	AA+ Aaa	750,000.00	12/29/2020 01/25/2021	2.707 2.118	2,483.75	764,179.69	759,751.20 762,234.95	765,188.25 767,672.00
3137B3N95 FHMS K030 A1 FHLMC CMO	0.239%	Fixed	Y	1.510	AA+ Aaa	324,004.45	04/23/2021 09/25/2022	3.006 2.018	750.34	321,954.11	322,360.49 323,110.83	327,214.00 327,964.34
--- FHLMC CMO	0.799%	---	Y	1.296	AA+ Aaa	1,074,004.45	02/01/2021 07/26/2021	2.796 2.088	3,234.09	1,086,133.80	1,082,111.69 1,085,345.78	1,092,402.25 1,095,636.34

FNMA

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
31417B7J0 FN AB5396 FNMA	0.239%	Fixed	N	1.055	AA+ Aaa	320,220.46	11/26/2020 06/01/2022	1.349 0.976	800.55	337,732.52	325,869.09 326,669.64	327,251.70 328,052.25
31417B7J0 FN AB5396 FNMA	0.239%	Fixed	N	1.055	AA+ Aaa	320,220.46	11/26/2020 06/01/2022	1.349 0.976	800.55	337,732.52	325,869.09 326,669.64	327,251.70 328,052.25

MMFUND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
31846V807 FIRST AMER:TRS OBG Y MMFUND	0.399%	Fixed	N	0.000	AAA Aaa	547,621.70	09/30/2019 09/30/2019	1.690 1.690	0.00	547,621.70	547,621.70 547,621.70	547,621.70 547,621.70
31846V807 FIRST AMER:TRS OBG Y MMFUND	0.399%	Fixed	N	0.000	AAA Aaa	547,621.70	09/30/2019 09/30/2019	1.690 1.690	0.00	547,621.70	547,621.70 547,621.70	547,621.70 547,621.70

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US GOV

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912828T59 UNITED STATES TREASURY US GOV	1.033%	Fixed	N	0.041	AA+ Aaa	1,410,000.00	10/15/2019 10/15/2019	1.383 2.016	6,510.66	1,395,459.38	1,409,794.88 1,416,305.54	1,409,407.80 1,415,918.46
912828TV2 UNITED STATES TREASURY US GOV	2.876%	Fixed	N	0.084	AA+ Aaa	3,925,000.00	10/31/2019 10/31/2019	1.469 2.063	20,531.59	3,901,695.31	3,924,304.89 3,944,836.48	3,922,279.98 3,942,811.56
912828G61 UNITED STATES TREASURY US GOV	2.856%	Fixed	N	0.166	AA+ Aaa	3,900,000.00	11/30/2019 11/30/2019	1.507 2.041	19,659.84	3,899,238.29	3,899,956.85 3,919,616.69	3,896,427.60 3,916,087.44
912828U73 UNITED STATES TREASURY US GOV	0.915%	Fixed	N	0.207	AA+ Aaa	1,250,000.00	12/15/2019 12/15/2019	1.560 1.877	5,071.72	1,243,310.55	1,249,528.82 1,254,600.54	1,248,681.25 1,253,752.97
912828G95 UNITED STATES TREASURY US GOV	0.732%	Fixed	N	0.249	AA+ Aaa	1,000,000.00	12/31/2019 12/31/2019	1.521 1.962	4,106.66	1,002,265.62	1,000,254.38 1,004,361.03	999,141.00 1,003,247.66
912828W22 UNITED STATES TREASURY US GOV	2.807%	Fixed	N	0.372	AA+ Aaa	3,850,000.00	02/15/2020 02/15/2020	1.550 1.949	6,761.04	3,834,359.38	3,847,504.70 3,854,265.74	3,841,730.20 3,848,491.24
912828J84 UNITED STATES TREASURY US GOV	2.860%	Fixed	N	0.495	AA+ Aaa	3,930,000.00	03/31/2020 03/31/2020	1.612 1.872	147.64	3,901,139.06	3,925,410.68 3,925,558.32	3,920,328.27 3,920,475.91
912828X21 UNITED STATES TREASURY US GOV	2.859%	Fixed	N	0.532	AA+ Aaa	3,900,000.00	04/15/2020 04/15/2020	1.528 1.871	27,012.30	3,897,257.83	3,899,417.93 3,926,430.23	3,892,231.20 3,919,243.50
912828XE5 UNITED STATES TREASURY US GOV	0.548%	Fixed	N	0.657	AA+ Aaa	750,000.00	05/31/2020 05/31/2020	1.609 1.872	3,780.74	746,103.52	749,464.01 753,244.75	748,154.25 751,934.99
912828XU9 UNITED STATES TREASURY US GOV	3.654%	Fixed	N	0.697	AA+ Aaa	5,000,000.00	06/15/2020 06/15/2020	1.568 1.868	22,131.15	4,990,234.40	4,997,610.58 5,019,741.73	4,987,095.00 5,009,226.15
912828XH8 UNITED STATES TREASURY US GOV	2.925%	Fixed	N	0.739	AA+ Aaa	4,000,000.00	06/30/2020 06/30/2020	1.549 1.861	16,426.63	4,008,906.24	4,002,237.30 4,018,663.93	3,992,968.00 4,009,394.63
912828Q2 UNITED STATES TREASURY US GOV	2.915%	Fixed	N	0.863	AA+ Aaa	4,000,000.00	08/15/2020 08/15/2020	1.492 1.843	7,663.04	4,000,937.52	4,000,290.51 4,007,953.56	3,988,124.00 3,995,787.04
912828V1 UNITED STATES TREASURY US GOV	1.091%	Fixed	N	0.947	AA+ Aaa	1,500,000.00	09/15/2020 09/15/2020	1.528 1.779	906.59	1,493,320.32	1,497,830.92 1,498,737.51	1,494,258.00 1,495,164.59
912828VZ0 UNITED STATES TREASURY US GOV	1.809%	Fixed	N	0.986	AA+ Aaa	2,475,000.00	09/30/2020 09/30/2020	1.916 1.822	135.25	2,480,607.44	2,477,032.27 2,477,167.51	2,479,351.05 2,479,486.30
912828WC0 UNITED STATES TREASURY US GOV	0.734%	Fixed	N	1.062	AA+ Aaa	1,000,000.00	10/31/2020 10/31/2020	1.591 1.812	7,323.37	1,007,578.12	1,001,694.72 1,009,018.09	999,336.00 1,006,659.37
912828PC8 UNITED STATES TREASURY US GOV	2.973%	Fixed	N	1.096	AA+ Aaa	4,000,000.00	11/15/2020 11/15/2020	2.732 1.814	39,660.33	3,990,468.76	3,995,307.38 4,034,967.70	4,035,936.00 4,075,596.33
912828A42 UNITED STATES TREASURY US GOV	0.534%	Fixed	N	1.142	AA+ Aaa	725,000.00	11/30/2020 11/30/2020	1.987 1.809	4,872.95	725,254.88	725,105.10 729,978.05	726,586.30 731,459.25
9128283X6 UNITED STATES TREASURY US GOV	2.503%	Fixed	N	1.347	AA+ Aaa	3,400,000.00	02/15/2021 02/15/2021	2.513 1.767	9,770.38	3,375,695.30	3,388,015.30 3,397,785.68	3,422,178.20 3,431,948.58
9128284B3 UNITED STATES TREASURY US GOV	2.818%	Fixed	N	1.429	AA+ Aaa	3,825,000.00	03/15/2021 03/15/2021	2.490 1.754	3,993.13	3,812,449.22	3,818,755.32 3,822,748.45	3,859,065.45 3,863,058.58
9128284G2 UNITED STATES TREASURY US GOV	3.722%	Fixed	N	1.493	AA+ Aaa	5,000,000.00	04/15/2021 04/15/2021	2.525 1.748	54,832.65	4,978,515.65	4,988,748.20 5,043,580.85	5,047,460.00 5,102,292.65

Security Type GASB 40 Trade Date

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

As of 09/30/2019

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Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
912828Y20 UNITED STATES TREASURY US GOV	5.422%	Fixed	N	1.738	AA+ Aaa	7,275,000.00	07/15/2021 07/15/2021	2.896 1.699	40,477.07	7,222,142.61	7,240,898.57 7,281,375.64	7,393,218.75 7,433,695.82
912828RC6 UNITED STATES TREASURY US GOV	5.438%	Fixed	N	1.828	AA+ Aaa	7,375,000.00	08/15/2021 08/15/2021	2.897 1.685	20,015.71	7,218,281.25	7,271,950.67 7,291,966.38	7,434,634.25 7,454,649.96
912828F21 UNITED STATES TREASURY US GOV	3.534%	Fixed	N	1.953	AA+ Aaa	4,800,000.00	09/30/2021 09/30/2021	2.687 1.656	278.69	4,728,187.49	4,747,886.75 4,748,165.43	4,844,064.00 4,844,342.69
9128285L0 UNITED STATES TREASURY US GOV	3.553%	Fixed	N	2.039	AA+ Aaa	4,700,000.00	11/15/2021 11/15/2021	2.698 1.654	51,039.06	4,722,949.22	4,716,997.37 4,768,036.43	4,819,337.70 4,870,376.76
9128282S8 UNITED STATES TREASURY US GOV	2.193%	Fixed	N	2.835	AA+ Aaa	3,000,000.00	08/31/2022 08/31/2022	1.595 1.595	4,151.79	3,002,578.14	3,002,575.84 3,006,727.62	3,002,577.00 3,006,728.79
--- UNITED STATES TREASURY US GOV	63.300%	Fixed	N	1.151	AA+ Aaa	85,990,000.00	12/04/2020 12/04/2020	2.104 1.805	377,259.96	85,578,935.50	85,778,573.91 86,155,833.88	86,404,571.25 86,781,831.21

Summary

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
---	100.000%	---	---	1.055	AA Aa1	135,821,846.61	10/30/2020 11/02/2020	2.109 1.833	699,315.97	135,340,945.20	135,583,398.32 136,282,714.28	136,397,397.41 137,096,713.37

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

Portfolio Activity Summary

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

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Dated: 10/07/2019

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	2,325.91	0.00	4,083,679.97	0.00	-4,047,187.67	0.00	0.00	0.00	0.00	511,129.40 547,621.70	511,129.40 547,621.70
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	41,226.70 684.91	41,226.70 684.91
31417B7J0 FN AB5396 FNMA	2,622.12	0.00	0.00	0.00	0.00	0.00	0.00	-43,440.46	-820.40	383,548.63 337,732.52	370,940.01 327,251.70
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	997,414.00 999,125.58
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	746,543.25 748,154.25
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	998,281.00 999,336.00
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	998,539.00 999,790.86
912828F39 UNITED STATES TREASURY US GOV	18,375.00	0.00	0.00	0.00	0.00	0.00	-2,100,000.00	0.00	0.00	2,142,410.16 0.00	2,097,784.50 0.00
3137BEF58 FHMS K503 A2 FHLMC	104.76	0.00	0.00	0.00	0.00	0.00	0.00	-28,765.28	-0.55	29,578.79 0.00	28,714.41 0.00
48125LRG9 JPMORGAN CHASE BANK NA CORP	4,166.25	0.00	0.00	0.00	0.00	0.00	-505,000.00	0.00	0.00	504,484.90 0.00	504,045.55 0.00
912828U73 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,243,310.55 1,243,310.55	1,246,045.00 1,248,681.25
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	1,405,483.77 1,409,407.80
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	3,913,346.67 3,922,279.98
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	3,889,945.80 3,896,427.60
912828J84 UNITED STATES TREASURY US GOV	27,018.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,901,139.06 3,901,139.06	3,910,809.81 3,920,328.27
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	1,272,444.90 1,274,115.23
594918BV5 MICROSOFT CORP CORP	9,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	999,330.00 999,330.00	997,857.00 999,522.93
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	1,242,862.50 1,246,323.43
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	1,992,314.00 1,996,591.88
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	4,974,610.00 4,985,424.95

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Dated: 10/07/2019

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
037833CS7 APPLE INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	998,980.00 998,980.00	997,567.00 999,339.45
458140AZ3 INTEL CORP CORP	0.00	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	1,718,802.07 1,723,759.09
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	0.00	4,008,906.24 4,008,906.24	3,986,876.00 3,992,968.00
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	0.00	2,663,356.00 2,663,356.00	2,643,322.00 2,648,104.11
912828XU9 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,990,234.40 4,990,234.40	4,977,930.00 4,987,095.00
037833CZ1 APPLE INC CORP	11,400.00	0.00	0.00	0.00	0.00	0.00	0.00	-1,520,000.00	0.00	0.00	1,518,692.80 0.00	1,517,295.92 0.00
912828Q2 UNITED STATES TREASURY US GOV	30,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,000,937.52 4,000,937.52	3,981,564.00 3,988,124.00
912828V1 UNITED STATES TREASURY US GOV	10,312.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,493,320.32 1,493,320.32	1,490,917.50 1,494,258.00
375558BR3 GILEAD SCIENCES INC CORP	6,521.25	0.00	0.00	0.00	0.00	0.00	0.00	-705,000.00	0.00	0.00	704,753.25 0.00	704,161.05 0.00
912828X21 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,897,257.83 3,897,257.83	3,883,850.10 3,892,231.20
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	0.00	3,834,359.38 3,834,359.38	3,833,456.55 3,841,730.20
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	0.00	1,002,265.62 1,002,265.62	997,617.00 999,141.00
931142DY6 WAL-MART STORES INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	524,989.50 524,989.50	524,108.55 524,947.50
037833DH0 APPLE INC CORP	0.00	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	2,671,276.40 2,674,249.88
478160CH5 JOHNSON & JOHNSON CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	359,614.80 359,614.80	360,311.04 360,162.58
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	0.00	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	1,602,899.05 1,604,983.95
912828VZ0 UNITED STATES TREASURY US GOV	24,750.00	0.00	0.00	0.00	-100,261.72	-754.10	0.00	0.00	0.00	169.41	2,580,834.00 2,480,607.44	2,578,620.45 2,479,351.05
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	0.00	6,474,845.00 6,474,845.00	6,497,952.50 6,506,709.56
912828A42 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	725,254.88 725,254.88	726,500.75 726,586.30
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	13,200.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,198,932.00 1,198,932.00	1,200,354.00 1,200,720.82
742718EZ8 PROCTER & GAMBLE CO CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	297,054.00 297,054.00	299,479.80 299,922.22

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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
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	3,861,903.60 3,859,065.45
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	1,672,708.95 1,676,588.64
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	3,423,109.80 3,422,178.20
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	5,050,780.00 5,047,460.00
3137B3N95 FHMS K030 A1 FHLMC CMO	2,365.38	0.00	0.00	0.00	0.00	0.00	0.00	-24,873.34	139.55	346,670.05 321,954.11	352,454.51 327,214.00
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	4,932,820.20 4,932,057.61
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,223,346.25 1,223,346.25	1,233,576.23 1,232,906.20
912828PC8 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,990,468.76 3,990,468.76	4,041,092.00 4,035,936.00
3135G0U27 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,966,800.00 3,966,800.00	4,046,660.00 4,047,650.52
912828Y20 UNITED STATES TREASURY US GOV	95,484.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,222,142.61 7,222,142.61	7,400,893.88 7,393,218.75
912828RC6 UNITED STATES TREASURY US GOV	78,359.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,218,281.25 7,218,281.25	7,431,175.38 7,434,634.25
166764BG4 CHEVRON CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,457,280.00 1,457,280.00	1,501,314.00 1,505,791.60
912828F21 UNITED STATES TREASURY US GOV	51,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,728,187.49 4,728,187.49	4,840,502.40 4,844,064.00
9128285L0 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,722,949.22 4,722,949.22	4,823,741.60 4,819,337.70
3137AA4W0 FHMS K013 A2 FHLMC CMO	7,451.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	764,179.69 764,179.69	766,796.93 765,188.25
3137B1BS0 FHMS K026 A2 FHLMC	6,275.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,000,429.69 1,000,429.69	1,014,587.80 1,015,090.50
30231GBB7 EXXON MOBIL CORP CORP	0.00	0.00	800,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 800,000.00	0.00 803,482.78
313380GJ0 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	1,771,700.00	-291.67	0.00	0.00	0.00	0.00	0.00	0.00 1,771,700.00	0.00 1,768,188.64
9128282S8 UNITED STATES TREASURY US GOV	0.00	0.00	3,002,578.14	-4,017.86	0.00	0.00	0.00	0.00	0.00	0.00 3,002,578.14	0.00 3,002,577.00
---	586,985.07	0.00	9,657,958.11	-4,309.53	-4,147,449.39	-754.10	-4,830,000.00	-97,079.08	-512.00	134,842,079.97 135,341,630.11	135,729,316.28 136,398,082.32

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

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

Additional Disclosure:

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

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Clients may be permitted to establish one or more unmanaged accounts for the purposes of client reporting. Clients may also be permitted to provide externally managed assets for the purposes of client reporting. Public Trust defines unmanaged accounts or assets as one where the investment direction remains the sole responsibility of the client rather than the Investment Manager. Unmanaged accounts or external assets do not receive ongoing supervision and monitoring services. The Investment Manager does not make any investment recommendations and may not charge a fee for reporting on these accounts or assets. The primary purpose for this service is to include unmanaged accounts or assets owned by the client in the performance reports provided by the Investment Manager. The Investment Manager assumes no liability for the underlying performance of any unmanaged accounts or assets, and it is the client's sole responsibility for the accuracy or correctness of any such performance.

Beginning and ending balances are based on market value plus accrued interest on a trade date basis. Statements and 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. All information is assumed to be correct, but the accuracy has not been confirmed and therefore is not guaranteed to be correct. Information is obtained from third party sources that may or may not be verified. The data in this report is unaudited and is only applicable for the date denoted on the report. Market values may change day-to-day based on numerous circumstances such as trading volume, news released about the underlying issuer, issuer performance, etc. Underlying market values may be priced via numerous aspects as certain securities are short term in nature and not readily traded. Performance results are shown net of all fees and expenses and reflect the reinvestment of dividends and other earnings.

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 no guarantee of future results. Any financial and/or investment decision may incur losses.

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, or have any questions regarding your account please contact us.

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

Quarterly Investment Report for Period Ended September 30, 2019



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

Investment Management Portfolio Review

Investment Portfolio Summary Comparison

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City of Cape Coral 1-5 Year Summary Comparison for the period July 1, 2019 to September 30, 2019

City of Cape Coral 1-5 Year	July 1, 2019 Beginning Balance	September 30, 2019 Ending Balance	Portfolio Characteristic	July 1, 2019 Beginning Balance	September 30, 2019 Ending Balance
Historical Cost	\$ 65,379,214.67	\$ 65,719,387.97	Book Yield Gross	1.99%	1.98%
Book Value	\$ 65,215,710.83	\$ 65,554,146.82	Market Yield Gross	1.90%	1.76%
Accrued Interest	\$ 243,894.49	\$ 324,210.53	Weighted Average Coupon	2.05%	2.05%
Book Value Plus Accrued	\$ 65,459,605.31	\$ 65,878,357.35	Duration	1.86 Years	1.73 Years
Net Unrealized Gain/Loss	367,771.26	490,950.63	Weighted Effective Maturity	1.95 Years	1.81 Years
Market Value Plus Accrued⁽²⁾	\$ 65,827,376.57	\$ 66,369,307.98	Weighted Final Maturity	2.08 Years	1.94 Years
Net Pending Transactions	98,291.19	202.50			
Market Value Plus Accrued Net⁽²⁾	\$ 65,925,667.76	\$ 66,369,510.48			
City of Cape Coral 1-5 Year	September 2019 Net Income				
Interest Income	\$ 334,101.44				
Net Amortization/Accretion	(10,675.88)				
Net Realized Gain/Loss ⁽³⁾	(2,762.21)				
Miscellaneous Income	-				
Net Income	\$ 320,663.35				

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

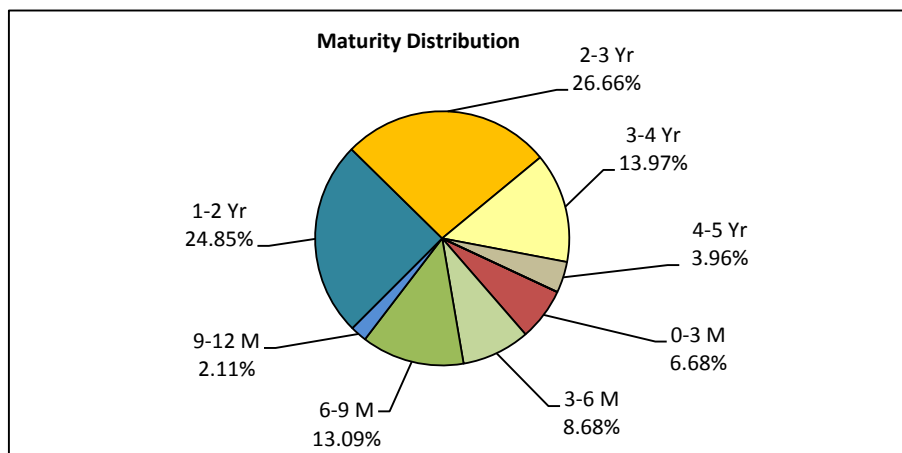
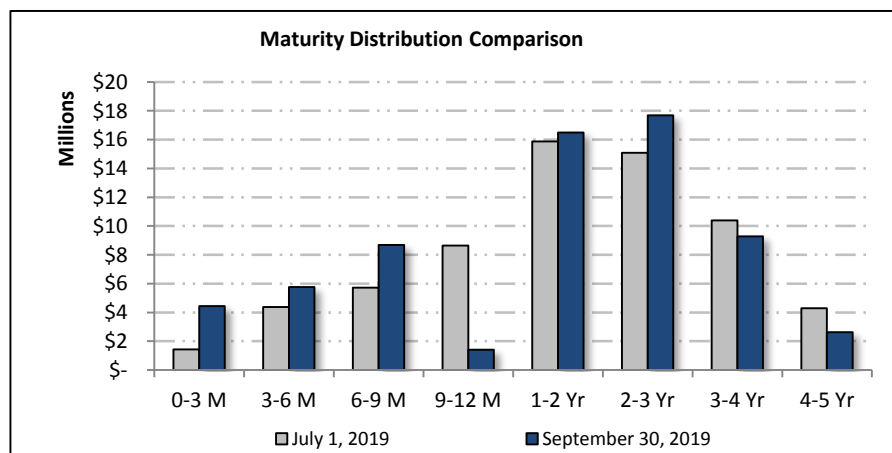
(2) Market Value Plus Accrued Net represents the market value of the portfolio net payables and receivables from transactions that settle in the following reporting period.

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

Investment Portfolio Summary Comparison

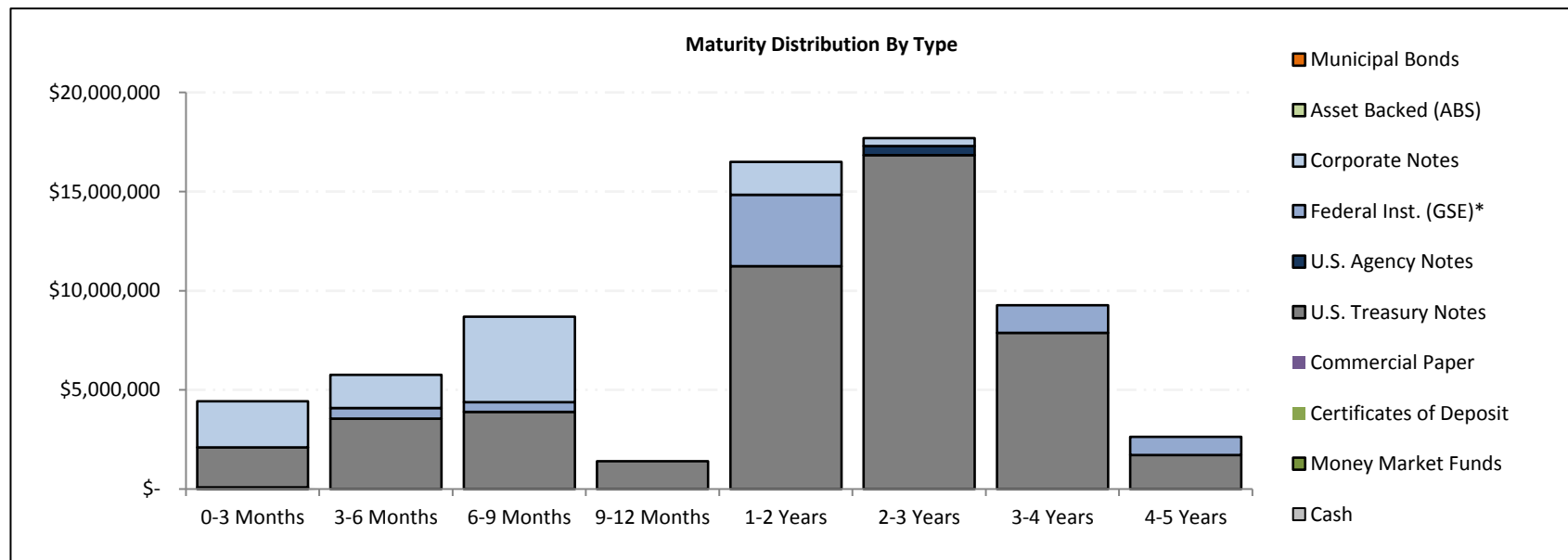
City of Cape Coral 1-5 Year Maturity Distribution Market Value Basis July 1, 2019 to September 30, 2019

Maturity Distribution	July 1, 2019 Beginning Balance	September 30, 2019 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 1,437,281.38	\$ 4,431,716.28	6.68%	4.49%
3-6 Months	4,366,750.99	5,763,111.90	8.68%	2.05%
6-9 Months	5,727,190.57	8,687,587.10	13.09%	4.39%
9-12 Months	8,645,018.33	1,401,026.15	2.11%	-11.02%
1-2 Years	15,872,136.91	16,493,286.41	24.85%	0.74%
2-3 Years	15,086,054.02	17,693,982.21	26.66%	3.74%
3-4 Years	10,394,377.86	9,271,325.50	13.97%	-1.82%
4-5 Years	4,298,566.51	2,627,272.43	3.96%	-2.57%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
Total Portfolio	\$ 65,827,376.57	\$ 66,369,307.98	100.00%	



City of Cape Coral 1-5 Year Maturity Distribution Market Value Basis as of September 30, 2019

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	89,933	-	-	-	-	-	-	-	89,933
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	2,010,245	3,550,828	3,885,836	1,401,026	11,236,312	16,839,868	7,879,474	1,714,621	48,518,209
U.S. Agency Notes	-	-	-	-	-	451,422	-	-	451,422
Federal Inst. (GSE)*	-	536,320	500,669	-	3,604,284	-	1,391,851	912,651	6,945,777
Corporate Notes	2,331,538	1,675,963	4,301,082	-	1,652,690	402,692	-	-	10,363,967
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
Total	\$ 4,431,716	\$ 5,763,112	\$ 8,687,587	\$ 1,401,026	\$ 16,493,286	\$ 17,693,982	\$ 9,271,325	\$ 2,627,272	\$ 66,369,308

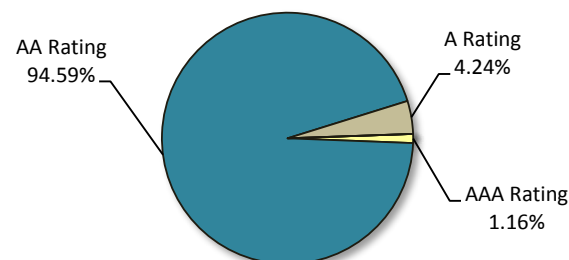


*Mortgage backed securities shown to effective maturity.

City of Cape Coral 1-5 Year Rating Distribution Market Value Basis as of September 30, 2019

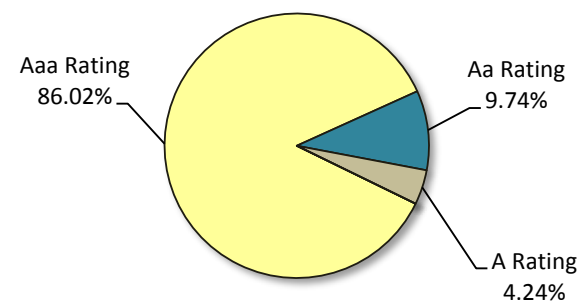
S&P Rating Distribution	September 30, 2019 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
AAA Rating	\$ 772,563.93	1.16%
AA Rating	62,779,748.89	94.59%
A Rating	2,816,995.16	4.24%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 66,369,307.98	100.00%
Total Portfolio	\$ 66,369,307.98	100.00%

Portfolio Allocation By Standard and Poors' Rating



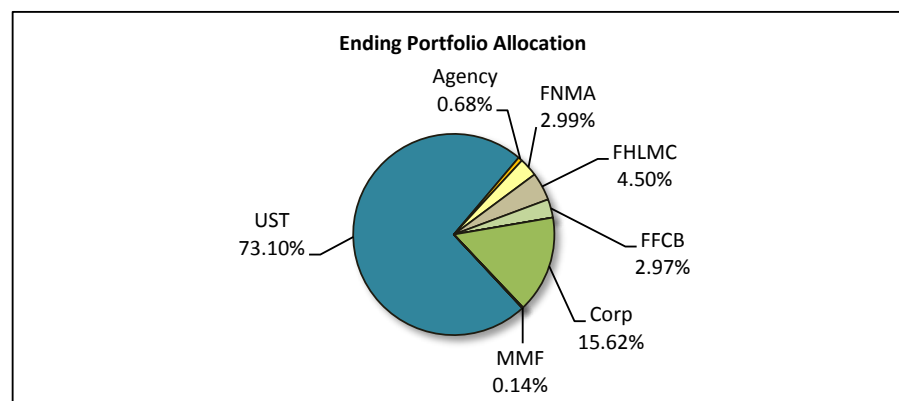
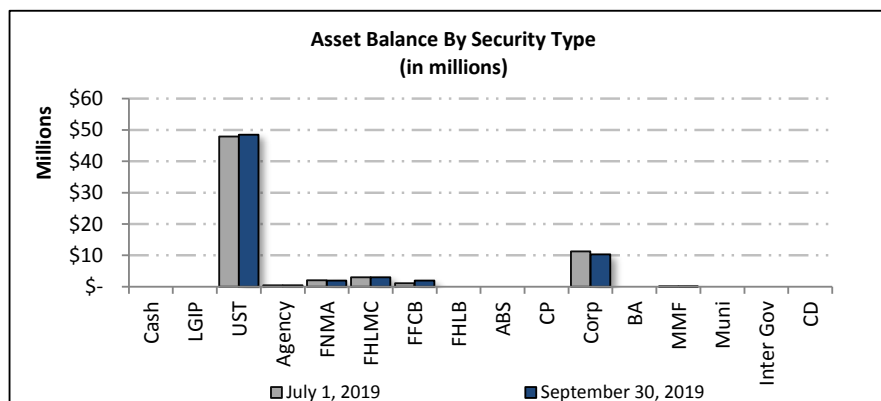
Moody's Rating Distribution	September 30, 2019 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 57,090,664.32	86.02%
Aa Rating	6,461,648.50	9.74%
A Rating	2,816,995.16	4.24%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 66,369,307.98	100.00%
Total Portfolio	\$ 66,369,307.98	100.00%

Portfolio Allocation By Moody's Rating



City of Cape Coral 1-5 Year Market Value Basis Security Distribution July 1, 2019 to September 30, 2019

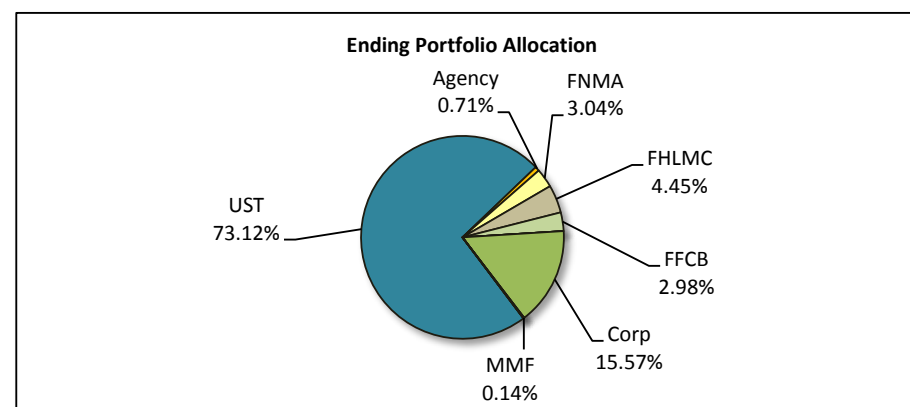
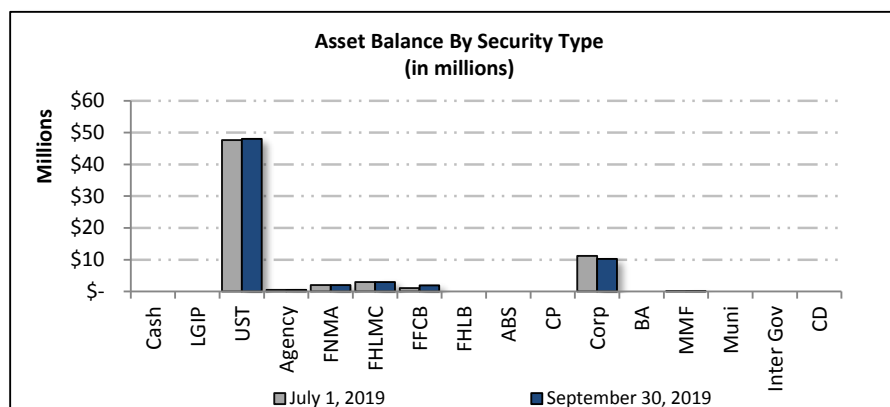
Security Distribution	July 1, 2019 Beginning Balance	Portfolio Allocation	September 30, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	47,901,652.49	72.77%	48,518,209.11	1.87%	73.10%	0.33%
U.S. Agency Notes	485,256.48	0.74%	451,422.16	1.36%	0.68%	-0.06%
FNMA	2,025,091.14	3.08%	1,985,134.53	1.76%	2.99%	-0.09%
FHLMC	3,001,153.15	4.56%	2,987,205.01	2.72%	4.50%	-0.06%
FFCB	1,066,323.94	1.62%	1,973,437.18	2.11%	2.97%	1.35%
FHLB	-	0.00%	-	0.00%	0.00%	0.00%
Fed Instrumentality Subtotal	\$ 6,092,568.23	9.26%	\$ 6,945,776.72	2.28%	10.47%	1.21%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	11,264,724.10	17.11%	10,363,966.76	2.37%	15.62%	-1.50%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	83,175.27	0.13%	89,933.23	1.54%	0.14%	0.01%
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	\$ 65,827,376.57	100.00%	\$ 66,369,307.98	1.98%	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, 2019 to September 30, 2019

Security Distribution	July 1, 2019 Beginning Balance	Portfolio Allocation	September 30, 2019 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	47,602,694.42	72.81%	48,054,712.97	1.87%	73.12%	0.31%
U.S. Agency Notes	502,049.38	0.77%	466,081.55	1.36%	0.71%	-0.06%
FNMA	2,041,882.58	3.12%	1,995,003.60	1.76%	3.04%	-0.09%
FHLMC	2,926,672.27	4.48%	2,926,672.27	2.72%	4.45%	-0.02%
FFCB	1,042,618.50	1.59%	1,955,830.50	2.11%	2.98%	1.38%
FHLB	-	0.00%	-	0.00%	0.00%	0.00%
Fed Instrumentality Subtotal	\$ 6,011,173.35	9.19%	\$ 6,877,506.37	2.27%	10.46%	1.27%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	11,180,122.25	17.10%	10,231,153.85	2.37%	15.57%	-1.53%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	83,175.27	0.13%	89,933.23	1.54%	0.14%	0.01%
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	\$ 65,379,214.67	100.00%	\$ 65,719,387.97	1.98%	100.00%	



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

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 copy

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

Quarter End (Q4 Y2019)

07/01/2019 - 09/30/2019

Dated: 10/07/2019

Locked Down

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Dated: 10/07/2019

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Holdings Report Trade Date

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

As of 09/30/2019

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Dated: 10/07/2019

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0A78 AGCY BOND 1.625	01/21/2020 01/21/2020 N ---	500,015.00 500,000.00 99.9126	05/12/2015 05/13/2015	Aaa AA+ ---	500,001.27 501,581.13	1,579.86 -438.48	499,562.79 501,142.65
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0D75 AGCY BOND 1.500	06/22/2020 06/22/2020 N ---	495,310.00 500,000.00 99.7213	09/15/2015 09/18/2015	Aaa AA+ ---	499,263.25 501,325.75	2,062.50 -656.79	498,606.46 500,668.96
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0K69 AGCY BOND 1.250	05/06/2021 05/06/2021 N ---	318,918.40 320,000.00 99.2404	09/21/2016 09/23/2016	Aaa AA+ ---	319,618.82 321,229.93	1,611.11 -2,049.66	317,569.15 319,180.26
FEDERAL FARM CREDIT BANKS FUNDING CORP 3133EJCE7 AGCY BOND 2.350	02/12/2021 02/12/2021 N ---	1,042,618.50 1,050,000.00 100.7073	04/17/2018 04/19/2018	Aaa AA+ ---	1,046,365.19 1,049,723.73	3,358.54 11,061.98	1,057,427.16 1,060,785.71
FEDERAL HOME LOAN MORTGAGE CORP 3137EAE19 AGCY BOND 2.375	02/16/2021 02/16/2021 N ---	2,176,350.00 2,200,000.00 100.8085	07/26/2018 07/30/2018	Aaa AA+ ---	2,187,025.21 2,193,556.46	6,531.25 30,761.92	2,217,787.13 2,224,318.38
FEDERAL FARM CREDIT BANKS FUNDING CORP 3133EKWV4 AGCY BOND 1.850	07/26/2024 07/26/2024 N ---	913,212.00 900,000.00 101.0717	09/09/2019 09/12/2019	Aaa AA+ ---	913,076.57 916,082.82	3,006.25 -3,431.35	909,645.23 912,651.48
INTERNATIONAL BUSINESS MACHINES CORP 459200JN2 CORP 1.900	01/27/2020 01/27/2020 N ---	594,428.80 595,000.00 99.9306	01/24/2017 01/27/2017	A2 A ---	594,937.47 596,947.25	2,009.78 -350.36	594,587.11 596,596.88
MICROSOFT CORP 594918BV5 CORP 1.850	02/06/2020 02/06/2020 N ---	499,665.00 500,000.00 99.9523	01/30/2017 02/06/2017	Aaa AAA ---	499,960.25 501,373.44	1,413.19 -198.78	499,761.47 501,174.66
APPLE INC 037833CS7 CORP 1.800	05/11/2020 05/11/2020 N ---	474,515.50 475,000.00 99.9339	05/04/2017 05/11/2017	Aa1 AA+ ---	474,899.16 478,224.16	3,325.00 -212.92	474,686.24 478,011.24
INTEL CORP 458140AZ3 CORP 1.850	05/11/2020 05/11/2020 N ---	824,686.50 825,000.00 99.9281	05/08/2017 05/11/2017	A1 A+ ---	824,934.73 830,870.14	5,935.42 -528.21	824,406.52 830,341.94
WAL-MART STORES INC 931142DY6 CORP 1.750	10/09/2019 10/09/2019 N ---	249,995.00 250,000.00 99.9900	10/11/2017 10/20/2017	Aa2 AA ---	249,999.94 252,090.22	2,090.28 -24.94	249,975.00 252,065.28
JOHNSON & JOHNSON 478160CH5 CORP 1.950	11/10/2020 11/10/2020 N ---	179,807.40 180,000.00 100.0452	11/08/2017 11/10/2017	Aaa AAA ---	179,927.04 181,301.79	1,374.75 154.26	180,081.29 181,456.04
APPLE INC 037833DH0 CORP 1.800	11/13/2019 11/13/2019 N ---	1,289,367.90 1,290,000.00 99.9720	11/06/2017 11/13/2017	Aa1 AA+ ---	1,289,962.57 1,298,863.57	8,901.00 -324.31	1,289,638.26 1,298,539.26
AMERICAN HONDA FINANCE CORP 02665WBZ3 CORP 2.000	11/13/2019 11/13/2019 N ---	774,566.00 775,000.00 99.9990	11/13/2017 11/16/2017	A2 A ---	774,974.12 780,915.78	5,941.67 18.13	774,992.25 780,933.92
TOYOTA MOTOR CREDIT CORP 89236TEJ0 CORP 2.200	01/10/2020 01/10/2020 N ---	574,488.25 575,000.00 100.0601	01/08/2018 01/11/2018	Aa3 AA- ---	574,928.47 577,774.72	2,846.25 416.92	575,345.39 578,191.64
TOYOTA MOTOR CREDIT CORP 89236TEU5 CORP 2.950	04/13/2021 04/13/2021 N ---	789,684.00 790,000.00 101.6114	04/10/2018 04/13/2018	Aa3 AA- ---	789,835.09 800,710.75	10,875.67 12,895.23	802,730.32 813,605.99

Holdings Report Trade Date

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

As of 09/30/2019

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Dated: 10/07/2019

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
WALMART INC 931142EG4 CORP 2.850	06/23/2020 06/23/2020 N ---	2,349,271.50 2,350,000.00 100.6542	06/20/2018 06/27/2018	Aa2 AA ---	2,349,727.42 2,367,959.51	18,232.08 15,647.15	2,365,374.57 2,383,606.65
AMERICAN HONDA FINANCE CORP 02665WCH2 CORP 3.000	06/16/2020 06/16/2020 N ---	599,190.00 600,000.00 100.6454	07/11/2018 07/16/2018	A2 A ---	599,692.27 604,942.27	5,250.00 4,180.16	603,872.42 609,122.42
CHEVRON CORP 166764BG4 CORP 2.100	04/16/2021 05/16/2021 Y 04/16/2021	631,488.00 650,000.00 100.3861	11/02/2018 11/06/2018	Aa2 AA ---	637,932.62 643,051.37	5,118.75 14,577.08	652,509.70 657,628.45
EXXON MOBIL CORP 30231GBB7 CORP 1.902	08/16/2022 08/16/2022 N ---	400,000.00 400,000.00 100.4353	08/13/2019 08/16/2019	Aaa AA+ ---	400,000.00 400,951.00	951.00 1,741.39	401,741.39 402,692.39
FHMS K026 A2 3137B1BS0 FHLMC 2.510	10/16/2022 11/25/2022 Y ---	750,322.27 750,000.00 101.5091	05/21/2019 05/24/2019	Aaa AA+ ---	750,166.48 751,735.23	1,568.75 11,151.39	761,317.88 762,886.63
FN MA1084 31418AF29 FNMA 3.500	10/09/2022 06/01/2032 N ---	642,922.95 603,241.00 103.9726	07/17/2012 07/17/2012	Aaa AA+ ---	626,516.87 628,276.32	1,759.45 688.50	627,205.37 628,964.82
FNA 10M3 A3 31398M6U5 FNMA 4.332	02/02/2020 03/25/2020 N ---	37,837.25 34,863.00 100.5421	11/17/2015 11/20/2015	Aaa AA+ ---	35,152.24 35,278.09	125.86 -100.26	35,051.98 35,177.83
G2 005301 36202F3J3 GNMA 3.500	01/14/2022 02/20/2027 N ---	342,498.48 320,466.42 103.3425	06/15/2012 06/15/2012	Aaa AA+ ---	334,040.79 334,975.49	934.69 -2,862.71	331,178.08 332,112.77
G2 794283 36177NXM7 GNMA 3.500	01/14/2022 03/20/2027 N ---	123,583.06 115,972.38 102.5857	04/04/2013 04/04/2013	Aaa AA+ ---	123,037.92 123,376.17	338.25 -4,066.79	118,971.13 119,309.38
FIRST AMER:TRS OBG Y 31846V807 MMFUND 1.690	09/30/2019 09/30/2019 N ---	89,933.23 89,933.23 1.0000	---	Aaa AAAm ---	89,933.23 89,933.23	0.00 0.00	89,933.23 89,933.23
UNITED STATES TREASURY 912828G61 US GOV 1.500	11/30/2019 11/30/2019 N ---	792,843.75 800,000.00 99.9084	12/08/2014 12/11/2014	Aaa AA+ ---	799,755.02 803,787.81	4,032.79 -487.82	799,267.20 803,299.99
UNITED STATES TREASURY 912828J50 US GOV 1.375	02/29/2020 02/29/2020 N ---	669,014.65 675,000.00 99.7812	03/16/2015 03/17/2015	Aaa AA+ ---	674,481.37 675,271.81	790.44 -958.27	673,523.10 674,313.54
UNITED STATES TREASURY 912828XE5 US GOV 1.500	05/31/2020 05/31/2020 N ---	994,804.69 1,000,000.00 99.7539	06/02/2015 06/03/2015	Aaa AA+ ---	999,285.35 1,004,326.33	5,040.98 -1,746.35	997,539.00 1,002,579.98
UNITED STATES TREASURY 912828K58 US GOV 1.375	04/30/2020 04/30/2020 N ---	981,875.00 1,000,000.00 99.7070	06/05/2015 06/08/2015	Aaa AA+ ---	997,765.70 1,003,519.78	5,754.08 -695.70	997,070.00 1,002,824.08
UNITED STATES TREASURY 912828L65 US GOV 1.375	09/30/2020 09/30/2020 N ---	700,082.03 700,000.00 99.5625	10/28/2015 10/29/2015	Aaa AA+ ---	700,017.53 700,043.83	26.30 -3,080.03	696,937.50 696,963.80
UNITED STATES TREASURY 912828WC0 US GOV 1.750	10/31/2020 10/31/2020 N ---	1,007,578.12 1,000,000.00 99.9336	11/02/2015 11/05/2015	Aaa AA+ ---	1,001,694.72 1,009,018.09	7,323.37 -2,358.72	999,336.00 1,006,659.37

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

Dated: 10/07/2019

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 912828VP2 US GOV 2.000	07/31/2020 07/31/2020 N ---	452,613.68 445,000.00 100.1055	11/04/2015 11/05/2015	Aaa AA+ ---	446,379.25 447,878.71	1,499.46 -909.78	445,469.47 446,968.93
UNITED STATES TREASURY 912828M98 US GOV 1.625	11/30/2020 11/30/2020 N ---	496,855.47 500,000.00 99.7969	12/03/2015 12/04/2015	Aaa AA+ ---	499,242.06 501,972.59	2,730.53 -257.56	498,984.50 501,715.03
UNITED STATES TREASURY 912828V99 US GOV 2.125	08/31/2020 08/31/2020 N ---	965,994.14 950,000.00 100.2461	12/16/2015 12/17/2015	Aaa AA+ ---	953,215.61 954,934.88	1,719.27 -877.66	952,337.95 954,057.22
UNITED STATES TREASURY 912828WG1 US GOV 2.250	04/30/2021 04/30/2021 N ---	1,040,195.31 1,000,000.00 100.8008	05/18/2016 05/19/2016	Aaa AA+ ---	1,013,150.12 1,022,565.88	9,415.76 -5,142.12	1,008,008.00 1,017,423.76
UNITED STATES TREASURY 912828B90 US GOV 2.000	02/28/2021 02/28/2021 N ---	513,808.60 500,000.00 100.3516	05/25/2016 05/26/2016	Aaa AA+ ---	504,198.02 505,049.67	851.65 -2,440.02	501,758.00 502,609.65
UNITED STATES TREASURY 912828S27 US GOV 1.125	06/30/2021 06/30/2021 N ---	1,003,085.94 1,000,000.00 99.0078	07/12/2016 07/13/2016	Aaa AA+ ---	1,001,104.75 1,003,947.82	2,843.07 -11,026.75	990,078.00 992,921.07
UNITED STATES TREASURY 912828WN6 US GOV 2.000	05/31/2021 05/31/2021 N ---	912,768.55 875,000.00 100.4648	07/28/2016 07/29/2016	Aaa AA+ ---	888,210.11 894,091.26	5,881.15 -9,143.11	879,067.00 884,948.15
UNITED STATES TREASURY 912828R77 US GOV 1.375	05/31/2021 05/31/2021 N ---	607,500.00 600,000.00 99.4375	08/05/2016 08/08/2016	Aaa AA+ ---	602,639.36 605,411.90	2,772.54 -6,014.36	596,625.00 599,397.54
UNITED STATES TREASURY 912828UL2 US GOV 1.375	01/31/2020 01/31/2020 N ---	1,010,859.38 1,000,000.00 99.8125	08/26/2016 08/29/2016	Aaa AA+ ---	1,001,068.71 1,003,385.29	2,316.58 -2,943.71	998,125.00 1,000,441.58
UNITED STATES TREASURY 912828N48 US GOV 1.750	12/31/2020 12/31/2020 N ---	1,202,034.18 1,175,000.00 99.9336	08/26/2016 08/29/2016	Aaa AA+ ---	1,182,919.17 1,188,115.67	5,196.50 -8,699.37	1,174,219.80 1,179,416.30
UNITED STATES TREASURY 912828PC8 US GOV 2.625	11/15/2020 11/15/2020 N ---	1,059,023.44 1,000,000.00 100.8984	08/26/2016 08/29/2016	Aaa AA+ ---	1,016,013.52 1,025,928.60	9,915.08 -7,029.52	1,008,984.00 1,018,899.08
UNITED STATES TREASURY 912828D72 US GOV 2.000	08/31/2021 08/31/2021 N ---	439,327.15 425,000.00 100.6172	10/05/2016 10/07/2016	Aaa AA+ ---	430,708.99 431,432.89	723.90 -3,085.89	427,623.10 428,347.00
UNITED STATES TREASURY 912828F21 US GOV 2.125	09/30/2021 09/30/2021 N ---	321,273.83 310,000.00 100.9180	11/01/2016 11/02/2016	Aaa AA+ ---	314,677.67 314,695.67	18.00 -1,831.87	312,845.80 312,863.80
UNITED STATES TREASURY 912828T67 US GOV 1.250	10/31/2021 10/31/2021 N ---	741,533.21 750,000.00 99.1875	11/10/2016 11/14/2016	Aaa AA+ ---	746,372.82 750,296.05	3,923.23 -2,466.57	743,906.25 747,829.48
UNITED STATES TREASURY 912828G95 US GOV 1.625	12/31/2019 12/31/2019 N ---	1,875,405.48 1,870,000.00 99.9141	01/19/2017 01/20/2017	Aaa AA+ ---	1,870,462.87 1,878,142.32	7,679.45 -2,069.20	1,868,393.67 1,876,073.12
UNITED STATES TREASURY 912828U65 US GOV 1.750	11/30/2021 11/30/2021 N ---	1,872,502.74 1,890,000.00 100.2227	01/19/2017 01/20/2017	Aaa AA+ ---	1,882,014.27 1,893,129.64	11,115.37 12,194.76	1,894,209.03 1,905,324.40

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

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 912828J84 US GOV 1.375	03/31/2020 03/31/2020 N ---	1,871,598.84 1,885,000.00 99.7539	01/19/2017 01/20/2017	Aaa AA+ ---	1,882,869.29 1,882,940.10	70.82 -2,508.27	1,880,361.01 1,880,431.83
UNITED STATES TREASURY 912828F96 US GOV 2.000	10/31/2021 10/31/2021 N ---	1,871,460.94 1,870,000.00 100.6992	01/19/2017 01/20/2017	Aaa AA+ ---	1,870,663.74 1,886,314.83	15,651.09 12,411.30	1,883,075.04 1,898,726.13
UNITED STATES TREASURY 912828F62 US GOV 1.500	10/31/2019 10/31/2019 N ---	1,200,609.37 1,200,000.00 99.9510	01/19/2017 01/20/2017	Aaa AA+ ---	1,200,018.44 1,207,551.05	7,532.61 -606.44	1,199,412.00 1,206,944.61
UNITED STATES TREASURY 912828PX2 US GOV 3.625	02/15/2021 02/15/2021 N ---	1,686,911.14 1,575,000.00 102.5273	01/19/2017 01/20/2017	Aaa AA+ ---	1,613,639.41 1,620,931.27	7,291.86 1,165.57	1,614,804.98 1,622,096.84
UNITED STATES TREASURY 912828X47 US GOV 1.875	04/30/2022 04/30/2022 N ---	623,242.19 625,000.00 100.6758	05/09/2017 05/11/2017	Aaa AA+ ---	624,066.96 628,971.00	4,904.04 5,156.79	629,223.75 634,127.79
UNITED STATES TREASURY 912828SV3 US GOV 1.750	05/15/2022 05/15/2022 N ---	1,645,037.11 1,650,000.00 100.4062	06/28/2017 06/29/2017	Aaa AA+ ---	1,647,284.67 1,658,191.26	10,906.59 9,417.63	1,656,702.30 1,667,608.89
UNITED STATES TREASURY 912828SF8 US GOV 2.000	02/15/2022 02/15/2022 N ---	1,869,583.99 1,850,000.00 100.9180	06/27/2017 06/30/2017	Aaa AA+ ---	1,860,245.24 1,864,970.78	4,725.54 6,737.76	1,866,983.00 1,871,708.54
UNITED STATES TREASURY 912828XW5 US GOV 1.750	06/30/2022 06/30/2022 N ---	1,586,375.01 1,600,000.00 100.4375	07/10/2017 07/13/2017	Aaa AA+ ---	1,592,304.21 1,599,380.30	7,076.09 14,695.79	1,607,000.00 1,614,076.09
UNITED STATES TREASURY 912828L24 US GOV 1.875	08/31/2022 08/31/2022 N ---	1,253,125.00 1,250,000.00 100.8398	09/15/2017 09/19/2017	Aaa AA+ ---	1,251,877.73 1,253,873.78	1,996.05 8,619.77	1,260,497.50 1,262,493.55
UNITED STATES TREASURY 912828J43 US GOV 1.750	02/28/2022 02/28/2022 N ---	1,270,417.97 1,275,000.00 100.3164	09/20/2017 09/22/2017	Aaa AA+ ---	1,272,464.81 1,274,365.05	1,900.24 6,569.29	1,279,034.10 1,280,934.34
UNITED STATES TREASURY 912828WR7 US GOV 2.125	06/30/2021 06/30/2021 N ---	785,050.78 775,000.00 100.7422	10/02/2017 10/04/2017	Aaa AA+ ---	779,781.74 783,943.68	4,161.94 970.31	780,752.05 784,913.99
UNITED STATES TREASURY 912828XG0 US GOV 2.125	06/30/2022 06/30/2022 N ---	1,514,355.47 1,500,000.00 101.4492	10/02/2017 10/04/2017	Aaa AA+ ---	1,508,488.63 1,516,544.00	8,055.37 13,249.37	1,521,738.00 1,529,793.37
UNITED STATES TREASURY 9128282W9 US GOV 1.875	09/30/2022 09/30/2022 N ---	1,111,025.39 1,125,000.00 100.8867	12/11/2017 12/13/2017	Aaa AA+ ---	1,116,109.36 1,116,167.00	57.63 18,866.01	1,134,975.38 1,135,033.01
UNITED STATES TREASURY 912828M80 US GOV 2.000	11/30/2022 11/30/2022 N ---	1,166,600.58 1,175,000.00 101.2578	12/11/2017 12/13/2017	Aaa AA+ ---	1,169,547.76 1,177,445.30	7,897.54 20,231.39	1,189,779.15 1,197,676.69
UNITED STATES TREASURY 912828W89 US GOV 1.875	03/31/2022 03/31/2022 N ---	2,041,347.65 2,100,000.00 100.6797	04/17/2018 04/19/2018	Aaa AA+ ---	2,062,210.51 2,062,318.10	107.58 52,063.19	2,114,273.70 2,114,381.28
UNITED STATES TREASURY 9128284L1 US GOV 2.750	04/30/2023 04/30/2023 N ---	2,155,289.06 2,175,000.00 104.0586	09/24/2018 09/26/2018	Aaa AA+ ---	2,159,439.78 2,184,470.01	25,030.23 103,834.77	2,263,274.55 2,288,304.78

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

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 9128284U1 US GOV 2.625 ---	06/30/2023 06/30/2023 N ---	2,166,914.07 2,200,000.00 103.8086	09/24/2018 09/26/2018	Aaa AA+ ---	2,173,623.32 2,188,217.75	14,594.43 110,165.88	2,283,789.20 2,298,383.63
UNITED STATES TREASURY 912828VS6 US GOV 2.500 ---	08/15/2023 08/15/2023 N ---	905,416.02 925,000.00 103.4727	09/24/2018 09/26/2018	Aaa AA+ ---	909,265.06 912,218.52	2,953.46 47,857.42	957,122.47 960,075.94
UNITED STATES TREASURY 912828WE6 US GOV 2.750 ---	11/15/2023 11/15/2023 N ---	700,984.38 700,000.00 104.6719	12/17/2018 12/20/2018	Aaa AA+ ---	700,844.65 708,115.71	7,271.06 31,858.65	732,703.30 739,974.36
UNITED STATES TREASURY 912828XT2 US GOV 2.000 ---	05/31/2024 05/31/2024 N ---	328,935.55 325,000.00 101.9961	06/20/2019 06/21/2019	Aaa AA+ ---	328,723.03 330,907.46	2,184.43 2,764.29	331,487.33 333,671.75
UNITED STATES TREASURY 912828W48 US GOV 2.125 ---	02/29/2024 02/29/2024 N ---	639,453.13 625,000.00 102.3750	09/23/2019 09/24/2019	Aaa AA+ ---	639,392.52 640,523.62	1,131.10 451.23	639,843.75 640,974.85
---	07/21/2021	65,719,387.97	---	Aa1	65,554,146.82	324,210.54	66,045,097.44
---	09/06/2021	65,509,476.03	---	AA	65,878,357.35	490,950.62	66,369,307.98
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* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued.

Income Detail Report Trade Date

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

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Identifier, Description	Final Maturity	Ending Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
31418AF29 FN MA1084	06/01/2032	603,241.00	5,363.08	0.00 -1,323.25	0.00	-3,554.70	0.00	485.13	5,450.18 0.00
36177NXM7 G2 794283	03/20/2027	115,972.38	1,062.19	0.00 -657.12	0.00	-530.80	0.00	-125.72	1,091.85 0.00
36202F3J3 G2 005301	02/20/2027	320,466.42	2,870.59	0.00 -1,059.41	0.00	-979.58	0.00	831.60	2,939.18 0.00
3133EKWV4 FEDERAL FARM CREDIT BANKS FUNDING CORP	07/26/2024	900,000.00	878.75	0.00 0.00	0.00	-135.43	0.00	743.32	0.00 0.00
912828XT2 UNITED STATES TREASURY	05/31/2024	325,000.00	1,633.88	0.00 0.00	0.00	-191.68	0.00	1,442.20	0.00 0.00
912828W48 UNITED STATES TREASURY	02/29/2024	625,000.00	255.41	0.00 0.00	0.00	-60.61	0.00	194.80	0.00 0.00
912828WE6 UNITED STATES TREASURY	11/15/2023	700,000.00	4,812.50	0.00 0.00	0.00	-48.27	0.00	4,764.23	0.00 0.00
912828VS6 UNITED STATES TREASURY	08/15/2023	925,000.00	5,828.12	0.00 0.00	963.46	0.00	0.00	6,791.58	11,562.50 0.00
9128284U1 UNITED STATES TREASURY	06/30/2023	2,200,000.00	14,437.50	0.00 0.00	1,664.72	0.00	0.00	16,102.22	28,875.00 0.00
9128284L1 UNITED STATES TREASURY	04/30/2023	2,175,000.00	14,953.13	0.00 0.00	1,025.01	0.00	0.00	15,978.14	0.00 0.00
912828M80 UNITED STATES TREASURY	11/30/2022	1,175,000.00	5,907.10	0.00 0.00	417.97	0.00	0.00	6,325.07	0.00 0.00
3137B1BS0 FHMS K026 A2	11/25/2022	750,000.00	4,706.25	0.00 0.00	0.00	-109.65	0.00	4,596.60	4,706.25 0.00
9128282W9 UNITED STATES TREASURY	09/30/2022	1,125,000.00	5,302.26	0.00 0.00	718.19	0.00	0.00	6,020.45	10,546.88 0.00
912828L24 UNITED STATES TREASURY	08/31/2022	1,250,000.00	5,881.07	0.00 0.00	0.00	-156.96	0.00	5,724.11	11,718.75 0.00
30231GBB7 EXXON MOBIL CORP	08/16/2022	400,000.00	951.00	0.00 0.00	0.00	0.00	0.00	951.00	0.00 0.00
912828XW5 UNITED STATES TREASURY	06/30/2022	1,600,000.00	7,000.00	0.00 0.00	682.10	0.00	0.00	7,682.10	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	-752.56	0.00	7,216.19	15,937.50 0.00
912828SV3 UNITED STATES TREASURY	05/15/2022	1,650,000.00	7,218.75	0.00 0.00	252.25	0.00	0.00	7,471.00	0.00 0.00
912828X47 UNITED STATES TREASURY	04/30/2022	625,000.00	2,929.69	0.00 0.00	87.86	0.00	0.00	3,017.54	0.00 0.00
912828W89 UNITED STATES TREASURY	03/31/2022	2,100,000.00	9,897.54	0.00 0.00	3,657.67	0.00	0.00	13,555.21	19,687.50 0.00
912828J43 UNITED STATES TREASURY	02/28/2022	1,275,000.00	5,598.78	0.00 0.00	256.93	0.00	0.00	5,855.70	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	-1,063.84	0.00	8,261.15	18,500.00 0.00
912828U65 UNITED STATES TREASURY	11/30/2021	1,890,000.00	8,313.93	0.00 0.00	907.00	0.00	0.00	9,220.93	0.00 0.00
912828T67 UNITED STATES TREASURY	10/31/2021	750,000.00	2,343.75	0.00 0.00	427.94	0.00	0.00	2,771.69	0.00 0.00
912828F96 UNITED STATES TREASURY	10/31/2021	1,870,000.00	9,350.00	0.00 0.00	0.00	-77.85	0.00	9,272.15	0.00 0.00
912828F21 UNITED STATES TREASURY	09/30/2021	310,000.00	1,655.87	0.00 0.00	0.00	-578.86	0.00	1,077.01	3,293.75 0.00
912828D72 UNITED STATES TREASURY	08/31/2021	425,000.00	2,132.87	0.00 0.00	0.00	-737.49	0.00	1,395.38	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	-156.64	0.00	2,655.86	5,625.00 0.00
912828WR7 UNITED STATES TREASURY	06/30/2021	775,000.00	4,117.19	0.00 0.00	0.00	-673.90	0.00	3,443.29	8,234.38 0.00
912828WN6 UNITED STATES TREASURY	05/31/2021	875,000.00	4,398.91	0.00 0.00	0.00	-1,976.27	0.00	2,422.63	0.00 0.00

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Identifier, Description	Final Maturity	Ending Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
912828R77 UNITED STATES TREASURY	05/31/2021	600,000.00	2,073.77	0.00 0.00	0.00	-394.77	0.00	1,679.01	0.00 0.00
166764BG4 CHEVRON CORP	05/16/2021	650,000.00	3,412.50	0.00 0.00	1,801.33	0.00	0.00	5,213.83	0.00 0.00
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/06/2021	320,000.00	1,000.00	0.00 0.00	58.90	0.00	0.00	1,058.90	0.00 0.00
912828WG1 UNITED STATES TREASURY	04/30/2021	1,000,000.00	5,625.00	0.00 0.00	0.00	-2,051.23	0.00	3,573.77	0.00 0.00
89236TEU5 TOYOTA MOTOR CREDIT CORP	04/13/2021	790,000.00	5,826.25	0.00 0.00	26.27	0.00	0.00	5,852.52	0.00 0.00
912828B90 UNITED STATES TREASURY	02/28/2021	500,000.00	2,509.26	0.00 0.00	0.00	-735.65	0.00	1,773.61	5,000.00 0.00
3137EAE19 FEDERAL HOME LOAN MORTGAGE CORP	02/16/2021	2,200,000.00	13,062.50	0.00 0.00	2,326.07	0.00	0.00	15,388.57	26,125.00 0.00
912828PX2 UNITED STATES TREASURY	02/15/2021	1,575,000.00	15,194.98	453.29 0.00	0.00	-7,385.79	0.00	8,262.48	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	657.72	0.00	0.00	6,826.47	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	-1,575.85	0.00	3,564.77	10,281.25 0.00
912828M98 UNITED STATES TREASURY	11/30/2020	500,000.00	2,042.35	0.00 0.00	161.85	0.00	0.00	2,204.20	0.00 0.00
912828PC8 UNITED STATES TREASURY	11/15/2020	1,000,000.00	6,562.50	0.00 0.00	0.00	-3,539.12	0.00	3,023.38	0.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	180,000.00	877.50	0.00 0.00	16.12	0.00	0.00	893.62	0.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,000,000.00	4,375.00	0.00 0.00	0.00	-387.46	0.00	3,987.54	0.00 0.00
912828L65 UNITED STATES TREASURY	09/30/2020	700,000.00	2,419.40	0.00 0.00	0.00	-4.37	0.00	2,415.03	4,812.50 0.00
912828VV9 UNITED STATES TREASURY	08/31/2020	950,000.00	5,065.56	0.00 0.00	0.00	-872.76	0.00	4,192.80	10,093.75 0.00
912828VP2 UNITED STATES TREASURY	07/31/2020	445,000.00	2,237.03	0.00 0.00	0.00	-413.79	0.00	1,823.23	4,450.00 0.00
931142EG4 WALMART INC	06/23/2020	2,350,000.00	16,743.75	0.00 0.00	93.35	0.00	0.00	16,837.10	0.00 0.00
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/22/2020	500,000.00	1,875.00	0.00 0.00	254.28	0.00	0.00	2,129.28	0.00 0.00
02665WCH2 AMERICAN HONDA FINANCE CORP	06/16/2020	600,000.00	4,500.00	0.00 0.00	108.14	0.00	0.00	4,608.14	0.00 0.00
912828XE5 UNITED STATES TREASURY	05/31/2020	1,000,000.00	3,770.49	0.00 0.00	268.94	0.00	0.00	4,039.43	0.00 0.00
037833CS7 APPLE INC	05/11/2020	475,000.00	2,137.50	0.00 0.00	40.93	0.00	0.00	2,178.43	0.00 0.00
458140AZ3 INTEL CORP	05/11/2020	825,000.00	3,815.63	0.00 0.00	26.49	0.00	0.00	3,842.11	0.00 0.00
912828K58 UNITED STATES TREASURY	04/30/2020	1,000,000.00	3,437.50	0.00 0.00	953.31	0.00	0.00	4,390.81	0.00 0.00
912828J84 UNITED STATES TREASURY	03/31/2020	1,885,000.00	6,515.10	0.00 0.00	1,068.59	0.00	0.00	7,583.69	12,959.38 0.00
31398M6U5 FNA 10M3 A3	03/25/2020	34,863.00	398.02	0.00 -175.71	0.00	-184.09	0.00	38.22	448.09 0.00
912828J50 UNITED STATES TREASURY	02/29/2020	675,000.00	2,328.91	0.00 0.00	312.10	0.00	0.00	2,641.01	4,640.63 0.00
594918BV5 MICROSOFT CORP	02/06/2020	500,000.00	2,312.50	0.00 0.00	28.65	0.00	0.00	2,341.15	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	-808.87	0.00	2,647.21	6,875.00 0.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	01/27/2020	595,000.00	2,826.25	0.00 0.00	48.85	0.00	0.00	2,875.10	5,652.50 0.00

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Identifier, Description	Final Maturity	Ending Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/21/2020	500,000.00	2,031.25	0.00 0.00	0.00	-1.04	0.00	2,030.21	4,062.50 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP	01/10/2020	575,000.00	3,162.50	0.00 0.00	65.19	0.00	0.00	3,227.69	6,325.00 0.00
912828G95 UNITED STATES TREASURY	12/31/2019	1,870,000.00	7,596.88	0.00 0.00	0.00	-467.96	0.00	7,128.92	15,193.75 0.00
912828G61 UNITED STATES TREASURY	11/30/2019	800,000.00	3,016.39	0.00 0.00	375.63	0.00	0.00	3,392.02	0.00 0.00
037833DH0 APPLE INC	11/13/2019	1,290,000.00	5,805.00	0.00 0.00	80.09	0.00	0.00	5,885.09	0.00 0.00
02665WBZ3 AMERICAN HONDA FINANCE CORP	11/13/2019	775,000.00	3,875.00	0.00 0.00	55.38	0.00	0.00	3,930.38	0.00 0.00
912828F62 UNITED STATES TREASURY	10/31/2019	1,200,000.00	4,500.00	0.00 0.00	0.00	-56.55	0.00	4,443.45	0.00 0.00
931142DY6 WAL-MART STORES INC	10/09/2019	250,000.00	1,093.75	0.00 0.00	0.72	0.00	0.00	1,094.47	0.00 0.00
31846V807 FIRST AMER:TRS OBG Y	09/30/2019	89,933.23	816.39	0.00 0.00	0.00	0.00	0.00	816.39	758.20 202.50
48125LRG9 JPMORGAN CHASE BANK NA	09/23/2019	0.00	1,033.54	0.00 0.00	21.79	0.00	0.00	1,055.33	2,268.75 0.00
375558BR3 GILEAD SCIENCES INC	09/20/2019	0.00	1,380.31	0.00 0.00	13.31	0.00	0.00	1,393.61	3,145.00 0.00
037833CZ1 APPLE INC	09/12/2019	0.00	2,174.38	0.00 0.00	63.42	0.00	0.00	2,237.79	5,512.50 0.00
---	09/06/2021	65,509,476.03	334,101.44	453.29 -3,215.50	19,988.50	-30,664.38	0.00	320,663.35	354,860.02 202.50

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

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* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	06/30/2019	---	0.00	0.00	144.31
912828WR7	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	8,234.38
912828G95	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	15,193.75
912828XG0	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	15,937.50
912828N48	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	10,281.25
912828S27	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	5,625.00
912828XW5	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	14,000.00
9128284U1	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	28,875.00
36202F3J3	G2 005301	0.00	Coupon	07/01/2019	---	0.00	0.00	1,003.28
36202F3J3	G2 005301	-8,538.70	Principal Paydown	07/01/2019	---	-8,538.70	-387.57	8,538.70
3137B1BS0	FHMS K026 A2	0.00	Coupon	07/01/2019	---	0.00	0.00	1,568.75
31846V807	FIRST AMER:TRS OBG Y	98,146.88	Buy	07/01/2019	1.000	98,146.88	0.00	-98,146.88
31398M6U5	FNA 10M3 A3	0.00	Coupon	07/01/2019	---	0.00	0.00	176.41
31398M6U5	FNA 10M3 A3	-9,732.14	Principal Paydown	07/01/2019	---	-9,732.14	-129.62	9,732.14
31418AF29	FN MA1084	0.00	Coupon	07/01/2019	---	0.00	0.00	1,846.55
31418AF29	FN MA1084	-10,624.04	Principal Paydown	07/01/2019	---	-10,624.04	-472.45	10,624.04
36177NXM7	G2 794283	0.00	Coupon	07/01/2019	---	0.00	0.00	367.91
36177NXM7	G2 794283	-1,310.49	Principal Paydown	07/01/2019	---	-1,310.49	-85.75	1,310.49
31846V807	FIRST AMER:TRS OBG Y	144.31	Buy	07/02/2019	1.000	144.31	0.00	-144.31
89236TEJ0	TOYOTA MOTOR CREDIT CORP	0.00	Coupon	07/10/2019	---	0.00	0.00	6,325.00
31846V807	FIRST AMER:TRS OBG Y	6,325.00	Buy	07/10/2019	1.000	6,325.00	0.00	-6,325.00
3135G0A78	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	07/21/2019	---	0.00	0.00	4,062.50
31846V807	FIRST AMER:TRS OBG Y	15,282.88	Buy	07/22/2019	1.000	15,282.88	0.00	-15,282.88
31846V807	FIRST AMER:TRS OBG Y	1,569.23	Buy	07/25/2019	1.000	1,569.23	0.00	-1,569.23
31846V807	FIRST AMER:TRS OBG Y	22,378.66	Buy	07/25/2019	1.000	22,378.66	0.00	-22,378.66
459200JN2	INTERNATIONAL BUSINESS MACHINES CORP	0.00	Coupon	07/27/2019	---	0.00	0.00	5,652.50
31846V807	FIRST AMER:TRS OBG Y	5,652.50	Buy	07/29/2019	1.000	5,652.50	0.00	-5,652.50
31846V807	FIRST AMER:TRS OBG Y	11,325.00	Buy	07/31/2019	1.000	11,325.00	0.00	-11,325.00
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	07/31/2019	---	0.00	0.00	324.55
912828UL2	UNITED STATES TREASURY	0.00	Coupon	07/31/2019	---	0.00	0.00	6,875.00
912828VP2	UNITED STATES TREASURY	0.00	Coupon	07/31/2019	---	0.00	0.00	4,450.00
36202F3J3	G2 005301	0.00	Coupon	08/01/2019	---	0.00	0.00	978.38
36202F3J3	G2 005301	-7,149.14	Principal Paydown	08/01/2019	---	-7,149.14	-322.02	7,149.14
3137B1BS0	FHMS K026 A2	0.00	Coupon	08/01/2019	---	0.00	0.00	1,568.75
31398M6U5	FNA 10M3 A3	0.00	Coupon	08/01/2019	---	0.00	0.00	141.52
31398M6U5	FNA 10M3 A3	-2,944.34	Principal Paydown	08/01/2019	---	-2,944.34	-34.23	2,944.34
31418AF29	FN MA1084	0.00	Coupon	08/01/2019	---	0.00	0.00	1,815.56
31418AF29	FN MA1084	-9,426.44	Principal Paydown	08/01/2019	---	-9,426.44	-417.68	9,426.44
36177NXM7	G2 794283	0.00	Coupon	08/01/2019	---	0.00	0.00	364.09
36177NXM7	G2 794283	-1,453.87	Principal Paydown	08/01/2019	---	-1,453.87	-94.39	1,453.87
31846V807	FIRST AMER:TRS OBG Y	324.55	Buy	08/02/2019	1.000	324.55	0.00	-324.55
594918BV5	MICROSOFT CORP	0.00	Coupon	08/06/2019	---	0.00	0.00	4,625.00
31846V807	FIRST AMER:TRS OBG Y	4,625.00	Buy	08/06/2019	1.000	4,625.00	0.00	-4,625.00
31846V807	FIRST AMER:TRS OBG Y	12,337.50	Buy	08/12/2019	1.000	12,337.50	0.00	-12,337.50
3133EJCE7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	Coupon	08/12/2019	---	0.00	0.00	12,337.50
31846V807	FIRST AMER:TRS OBG Y	61,781.25	Buy	08/15/2019	1.000	61,781.25	0.00	-61,781.25
912828PX2	UNITED STATES TREASURY	0.00	Coupon	08/15/2019	---	0.00	0.00	31,718.75
912828SF8	UNITED STATES TREASURY	0.00	Coupon	08/15/2019	---	0.00	0.00	18,500.00
912828VS6	UNITED STATES TREASURY	0.00	Coupon	08/15/2019	---	0.00	0.00	11,562.50

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31846V807	FIRST AMER:TRS OBG Y	-193,723.97	Sell	08/16/2019	1.000	-193,723.97	0.00	193,723.97
912828PX2	UNITED STATES TREASURY	-175,000.00	Sell	08/16/2019	102.934	-180,133.79	453.29	180,151.03
3137EAE19	FEDERAL HOME LOAN MORTGAGE CORP	0.00	Coupon	08/16/2019	---	0.00	0.00	26,125.00
30231GBB7	EXXON MOBIL CORP	400,000.00	Buy	08/16/2019	100.000	400,000.00	0.00	-400,000.00
31846V807	FIRST AMER:TRS OBG Y	9,945.48	Buy	08/20/2019	1.000	9,945.48	0.00	-9,945.48
31846V807	FIRST AMER:TRS OBG Y	1,569.48	Buy	08/26/2019	1.000	1,569.48	0.00	-1,569.48
31846V807	FIRST AMER:TRS OBG Y	14,327.13	Buy	08/26/2019	1.000	14,327.13	0.00	-14,327.13
912828VV9	UNITED STATES TREASURY	0.00	Coupon	08/31/2019	---	0.00	0.00	10,093.75
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	08/31/2019	---	0.00	0.00	289.34
912828B90	UNITED STATES TREASURY	0.00	Coupon	08/31/2019	---	0.00	0.00	5,000.00
912828D72	UNITED STATES TREASURY	0.00	Coupon	08/31/2019	---	0.00	0.00	4,250.00
912828J50	UNITED STATES TREASURY	0.00	Coupon	08/31/2019	---	0.00	0.00	4,640.63
912828J43	UNITED STATES TREASURY	0.00	Coupon	08/31/2019	---	0.00	0.00	11,156.25
912828L24	UNITED STATES TREASURY	0.00	Coupon	08/31/2019	---	0.00	0.00	11,718.75
36202F3J3	G2 005301	0.00	Coupon	09/01/2019	---	0.00	0.00	957.52
36202F3J3	G2 005301	-7,827.32	Principal Paydown	09/01/2019	---	-7,827.32	-349.82	7,827.32
3137B1BS0	FHMS K026 A2	0.00	Coupon	09/01/2019	---	0.00	0.00	1,568.75
31398M6U5	FNA 10M3 A3	0.00	Coupon	09/01/2019	---	0.00	0.00	130.16
31398M6U5	FNA 10M3 A3	-1,193.32	Principal Paydown	09/01/2019	---	-1,193.32	-11.86	1,193.32
31418AF29	FN MA1084	0.00	Coupon	09/01/2019	---	0.00	0.00	1,788.07
31418AF29	FN MA1084	-9,811.10	Principal Paydown	09/01/2019	---	-9,811.10	-433.13	9,811.10
36177NXM7	G2 794283	0.00	Coupon	09/01/2019	---	0.00	0.00	359.85
36177NXM7	G2 794283	-7,404.33	Principal Paydown	09/01/2019	---	-7,404.33	-476.98	7,404.33
31846V807	FIRST AMER:TRS OBG Y	46,859.38	Buy	09/03/2019	1.000	46,859.38	0.00	-46,859.38
31846V807	FIRST AMER:TRS OBG Y	289.34	Buy	09/04/2019	1.000	289.34	0.00	-289.34
31846V807	FIRST AMER:TRS OBG Y	-174,827.00	Sell	09/12/2019	1.000	-174,827.00	0.00	174,827.00
037833CZ1	APPLE INC	0.00	Coupon	09/12/2019	---	0.00	0.00	5,512.50
037833CZ1	APPLE INC	-735,000.00	Maturity	09/12/2019	100.000	-735,000.00	0.00	735,000.00
3133EKWV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	900,000.00	Buy	09/12/2019	101.468	913,212.00	0.00	-915,339.50
31846V807	FIRST AMER:TRS OBG Y	359,694.02	Buy	09/20/2019	1.000	359,694.02	0.00	-359,694.02
375558BR3	GILEAD SCIENCES INC	0.00	Coupon	09/20/2019	---	0.00	0.00	3,145.00
375558BR3	GILEAD SCIENCES INC	-340,000.00	Maturity	09/20/2019	100.000	-340,000.00	0.00	340,000.00
31846V807	FIRST AMER:TRS OBG Y	2,268.75	Buy	09/23/2019	1.000	2,268.75	0.00	-2,268.75
31846V807	FIRST AMER:TRS OBG Y	275,000.00	Buy	09/23/2019	1.000	275,000.00	0.00	-275,000.00
48125LRG9	JPMORGAN CHASE BANK NA	0.00	Coupon	09/23/2019	---	0.00	0.00	2,268.75
48125LRG9	JPMORGAN CHASE BANK NA	-275,000.00	Maturity	09/23/2019	100.000	-275,000.00	0.00	275,000.00
31846V807	FIRST AMER:TRS OBG Y	-640,328.82	Sell	09/24/2019	1.000	-640,328.82	0.00	640,328.82
912828W48	UNITED STATES TREASURY	625,000.00	Buy	09/24/2019	102.313	639,453.13	0.00	-640,328.82
31846V807	FIRST AMER:TRS OBG Y	1,568.75	Buy	09/25/2019	1.000	1,568.75	0.00	-1,568.75
31846V807	FIRST AMER:TRS OBG Y	12,922.65	Buy	09/25/2019	1.000	12,922.65	0.00	-12,922.65
31846V807	FIRST AMER:TRS OBG Y	51,300.01	Buy	09/30/2019	1.000	51,300.01	0.00	-51,300.01
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	09/30/2019	---	0.00	0.00	202.88
912828F21	UNITED STATES TREASURY	0.00	Coupon	09/30/2019	---	0.00	0.00	3,293.75
912828J84	UNITED STATES TREASURY	0.00	Coupon	09/30/2019	---	0.00	0.00	12,959.38
912828L65	UNITED STATES TREASURY	0.00	Coupon	09/30/2019	---	0.00	0.00	4,812.50
912828W89	UNITED STATES TREASURY	0.00	Coupon	09/30/2019	---	0.00	0.00	19,687.50
912828W9	UNITED STATES TREASURY	0.00	Coupon	09/30/2019	---	0.00	0.00	10,546.88
---	---	329,342.72	---	---	---	351,874.07	-2,762.21	202.88

Transactions Realized Gain Loss Report

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

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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.

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Issuer Concentration

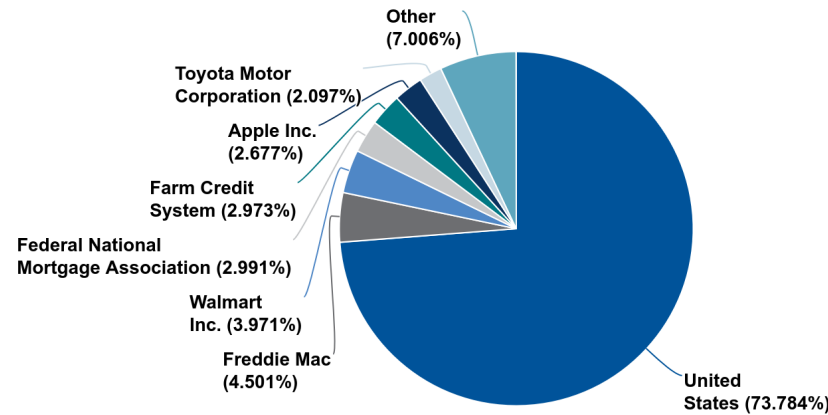


Chart calculated by: Ending Market Value + Accrued

Apple Inc.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
037833CS7	CORP	APPLE INC Apple Inc.	475,000.00	Fixed	N	0.604	1.835	1.908	05/11/2020 05/11/2020	3,325.00	474,899.16 478,224.16	474,686.24 478,011.24	0.719%
037833DH0	CORP	APPLE INC Apple Inc.	1,290,000.00	Fixed	N	0.119	1.825	2.021	11/13/2019 11/13/2019	8,901.00	1,289,962.57 1,298,863.57	1,289,638.26 1,298,539.26	1.953%
---	CORP	APPLE INC Apple Inc.	1,765,000.00	Fixed	N	0.250	1.828	1.991	12/31/2019 12/31/2019	12,226.00	1,764,861.72 1,777,087.72	1,764,324.50 1,776,550.50	2.671%

Chevron Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
166764BG4	CORP	CHEVRON CORP Chevron Corporation	650,000.00	Fixed	Y	1.501	3.283	1.845	04/16/2021 05/16/2021	5,118.75	637,932.62 643,051.37	652,509.70 657,628.45	0.988%
166764BG4	CORP	CHEVRON CORP Chevron Corporation	650,000.00	Fixed	Y	1.501	3.283	1.845	04/16/2021 05/16/2021	5,118.75	637,932.62 643,051.37	652,509.70 657,628.45	0.988%

Exxon Mobil Corporation

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Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
30231GBB7	CORP	EXXON MOBIL CORP Exxon Mobil Corporation	400,000.00	Fixed	N	2.784	1.902	1.746	08/16/2022 08/16/2022	951.00	400,000.00 400,951.00	401,741.39 402,692.39	0.608%
30231GBB7	CORP	EXXON MOBIL CORP Exxon Mobil Corporation	400,000.00	Fixed	N	2.784	1.902	1.746	08/16/2022 08/16/2022	951.00	400,000.00 400,951.00	401,741.39 402,692.39	0.608%

Farm Credit System

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
3133EJCE7	AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP Farm Credit System	1,050,000.00	Fixed	N	1.337	2.610	1.823	02/12/2021 02/12/2021	3,358.54	1,046,365.19 1,049,723.73	1,057,427.16 1,060,785.71	1.601%
3133EKWV4	AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP Farm Credit System	900,000.00	Fixed	N	4.585	1.536	1.618	07/26/2024 07/26/2024	3,006.25	913,076.57 916,082.82	909,645.23 912,651.48	1.377%
---	AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP Farm Credit System	1,950,000.00	Fixed	N	2.839	2.110	1.728	09/18/2022 09/18/2022	6,364.79	1,959,441.76 1,965,806.55	1,967,072.39 1,973,437.18	2.978%

Federal National Mortgage Association

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
31418AF29	FNMA	FN MA1084 Federal National Mortgage Association	603,241.00	Fixed	N	1.820	2.111	2.190	10/09/2022 06/01/2032	1,759.45	626,516.87 628,276.32	627,205.37 628,964.82	0.950%
31398M6U5	FNMA	FNA 10M3 A3 Federal National Mortgage Association	34,863.00	Variable	N	0.338	2.329	1.909	02/02/2020 03/25/2020	125.86	35,152.24 35,278.09	35,051.98 35,177.83	0.053%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	500,000.00	Fixed	N	0.307	1.624	1.904	01/21/2020 01/21/2020	1,579.86	500,001.27 501,581.13	499,562.79 501,142.65	0.756%
3135G0D75	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	500,000.00	Fixed	N	0.717	1.706	1.886	06/22/2020 06/22/2020	2,062.50	499,263.25 501,325.75	498,606.46 500,668.96	0.755%
3135G0K69	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	320,000.00	Fixed	N	1.568	1.326	1.733	05/06/2021 05/06/2021	1,611.11	319,618.82 321,229.93	317,569.15 319,180.26	0.481%
---	---	--- Federal National Mortgage Association	1,958,104.00	---	N	1.093	1.763	1.963	03/25/2021 04/15/2024	7,138.78	1,980,552.44 1,987,691.22	1,977,995.75 1,985,134.53	2.995%

Freddie Mac

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
3137B1BS0	FHLMC	FHMS K026 A2 Freddie Mac	750,000.00	Fixed	Y	2.904	2.458	1.950	10/16/2022 11/25/2022	1,568.75	750,166.48 751,735.23	761,317.88 762,886.63	1.153%
3137EAEL9	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Freddie Mac	2,200,000.00	Fixed	N	1.348	2.815	1.778	02/16/2021 02/16/2021	6,531.25	2,187,025.21 2,193,556.46	2,217,787.13 2,224,318.38	3.358%
---	---	--- Freddie Mac	2,950,000.00	Fixed	---	1.746	2.724	1.822	07/21/2021 07/31/2021	8,100.00	2,937,191.70 2,945,291.70	2,979,105.01 2,987,205.01	4.511%

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Honda Motor Co., Ltd.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
02665WBZ3	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	775,000.00	Fixed	N	0.119	2.029	1.993	11/13/2019 11/13/2019	5,941.67	774,974.12 780,915.78	774,992.25 780,933.92	1.173%
02665WCH2	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	600,000.00	Fixed	N	0.697	3.074	2.078	06/16/2020 06/16/2020	5,250.00	599,692.27 604,942.27	603,872.42 609,122.42	0.914%
---	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,375,000.00	Fixed	N	0.372	2.485	2.030	02/16/2020 02/16/2020	11,191.67	1,374,666.38 1,385,858.05	1,378,864.67 1,390,056.34	2.088%

Intel Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
458140AZ3	CORP	INTEL CORP Intel Corporation	825,000.00	Fixed	N	0.603	1.863	1.967	05/11/2020 05/11/2020	5,935.42	824,934.73 830,870.14	824,406.52 830,341.94	1.248%
458140AZ3	CORP	INTEL CORP Intel Corporation	825,000.00	Fixed	N	0.603	1.863	1.967	05/11/2020 05/11/2020	5,935.42	824,934.73 830,870.14	824,406.52 830,341.94	1.248%

International Business Machines Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	595,000.00	Fixed	N	0.323	1.933	2.108	01/27/2020 01/27/2020	2,009.78	594,937.47 596,947.25	594,587.11 596,596.88	0.900%
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	595,000.00	Fixed	N	0.323	1.933	2.108	01/27/2020 01/27/2020	2,009.78	594,937.47 596,947.25	594,587.11 596,596.88	0.900%

Johnson & Johnson

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	180,000.00	Fixed	N	1.086	1.987	1.908	11/10/2020 11/10/2020	1,374.75	179,927.04 181,301.79	180,081.29 181,456.04	0.273%
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	180,000.00	Fixed	N	1.086	1.987	1.908	11/10/2020 11/10/2020	1,374.75	179,927.04 181,301.79	180,081.29 181,456.04	0.273%

Microsoft Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	500,000.00	Fixed	N	0.348	1.873	1.982	02/06/2020 02/06/2020	1,413.19	499,960.25 501,373.44	499,761.47 501,174.66	0.757%
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	500,000.00	Fixed	N	0.348	1.873	1.982	02/06/2020 02/06/2020	1,413.19	499,960.25 501,373.44	499,761.47 501,174.66	0.757%

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Toyota Motor Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
89236TEJ0	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	575,000.00	Fixed	N	0.276	2.246	1.973	01/10/2020 01/10/2020	2,846.25	574,928.47 577,774.72	575,345.39 578,191.64	0.871%
89236TEU5	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	790,000.00	Fixed	N	1.480	2.964	1.881	04/13/2021 04/13/2021	10,875.67	789,835.09 800,710.75	802,730.32 813,605.99	1.215%
---	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,365,000.00	Fixed	N	0.980	2.663	1.919	10/04/2020 10/04/2020	13,721.92	1,364,763.56 1,378,485.47	1,378,075.71 1,391,797.63	2.087%

U.S. Bancorp

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	89,933.23	Fixed	N	0.000	1.540	1.540	09/30/2019 09/30/2019	0.00	89,933.23 89,933.23	89,933.23 89,933.23	0.136%
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	89,933.23	Fixed	N	0.000	1.540	1.540	09/30/2019 09/30/2019	0.00	89,933.23 89,933.23	89,933.23 89,933.23	0.136%

United States

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
912828G61	US GOV	UNITED STATES TREASURY United States	800,000.00	Fixed	N	0.166	1.688	2.041	11/30/2019 11/30/2019	4,032.79	799,755.02 803,787.81	799,267.20 803,299.99	1.210%
912828J50	US GOV	UNITED STATES TREASURY United States	675,000.00	Fixed	N	0.414	1.562	1.901	02/29/2020 02/29/2020	790.44	674,481.37 675,271.81	673,523.10 674,313.54	1.020%
912828XE5	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	0.657	1.609	1.872	05/31/2020 05/31/2020	5,040.98	999,285.35 1,004,326.33	997,539.00 1,002,579.98	1.510%
912828K58	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	0.575	1.763	1.881	04/30/2020 04/30/2020	5,754.08	997,765.70 1,003,519.78	997,070.00 1,002,824.08	1.510%
912828L65	US GOV	UNITED STATES TREASURY United States	700,000.00	Fixed	N	0.988	1.372	1.818	09/30/2020 09/30/2020	26.30	700,017.53 700,043.83	696,937.50 696,963.80	1.055%
912828WC0	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	1.062	1.591	1.812	10/31/2020 10/31/2020	7,323.37	1,001,694.72 1,009,018.09	999,336.00 1,006,659.37	1.513%
912828VP2	US GOV	UNITED STATES TREASURY United States	445,000.00	Fixed	N	0.822	1.623	1.871	07/31/2020 07/31/2020	1,499.46	446,379.25 447,878.71	445,469.47 446,968.93	0.674%
912828M98	US GOV	UNITED STATES TREASURY United States	500,000.00	Fixed	N	1.144	1.757	1.801	11/30/2020 11/30/2020	2,730.53	499,242.06 501,972.59	498,984.50 501,715.03	0.756%
912828VV9	US GOV	UNITED STATES TREASURY United States	950,000.00	Fixed	N	0.904	1.750	1.853	08/31/2020 08/31/2020	1,719.27	953,215.61 954,934.88	952,337.95 954,057.22	1.442%
912828WG1	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	1.538	1.406	1.735	04/30/2021 04/30/2021	9,415.76	1,013,150.12 1,022,565.88	1,008,008.00 1,017,423.76	1.526%
912828B90	US GOV	UNITED STATES TREASURY United States	500,000.00	Fixed	N	1.391	1.399	1.747	02/28/2021 02/28/2021	851.65	504,198.02 505,049.67	501,758.00 502,609.65	0.760%
912828S27	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	1.719	1.061	1.703	06/30/2021 06/30/2021	2,843.07	1,001,104.75 1,003,947.82	990,078.00 992,921.07	1.499%
912828WN6	US GOV	UNITED STATES TREASURY United States	875,000.00	Fixed	N	1.623	1.082	1.715	05/31/2021 05/31/2021	5,881.15	888,210.11 894,091.26	879,067.00 884,948.15	1.331%
912828R77	US GOV	UNITED STATES TREASURY United States	600,000.00	Fixed	N	1.632	1.107	1.718	05/31/2021 05/31/2021	2,772.54	602,639.36 605,411.90	596,625.00 599,397.54	0.903%
912828UL2	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	0.332	1.051	1.935	01/31/2020 01/31/2020	2,316.58	1,001,068.71 1,003,385.29	998,125.00 1,000,441.58	1.511%
912828N48	US GOV	UNITED STATES TREASURY United States	1,175,000.00	Fixed	N	1.226	1.204	1.803	12/31/2020 12/31/2020	5,196.50	1,182,919.17 1,188,115.67	1,174,219.80 1,179,416.30	1.778%

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912828PC8	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	1.096	1.184	1.814	11/15/2020 11/15/2020	9,915.08	1,016,013.52 1,025,928.60	1,008,984.00 1,018,899.08	1.528%
912828D72	US GOV	UNITED STATES TREASURY United States	425,000.00	Fixed	N	1.873	1.287	1.671	08/31/2021 08/31/2021	723.90	430,708.99 431,432.89	427,623.10 428,347.00	0.647%
912828F21	US GOV	UNITED STATES TREASURY United States	310,000.00	Fixed	N	1.953	1.357	1.656	09/30/2021 09/30/2021	18.00	314,677.67 314,695.67	312,845.80 312,863.80	0.474%
912828T67	US GOV	UNITED STATES TREASURY United States	750,000.00	Fixed	N	2.036	1.487	1.648	10/31/2021 10/31/2021	3,923.23	746,372.82 750,296.05	743,906.25 747,829.48	1.126%
912828G95	US GOV	UNITED STATES TREASURY United States	1,870,000.00	Fixed	N	0.249	1.524	1.962	12/31/2019 12/31/2019	7,679.45	1,870,462.87 1,878,142.32	1,868,393.67 1,876,073.12	2.829%
912828U65	US GOV	UNITED STATES TREASURY United States	1,890,000.00	Fixed	N	2.106	1.950	1.645	11/30/2021 11/30/2021	11,115.37	1,882,014.27 1,893,129.64	1,894,209.03 1,905,324.40	2.868%
912828J84	US GOV	UNITED STATES TREASURY United States	1,885,000.00	Fixed	N	0.495	1.604	1.872	03/31/2020 03/31/2020	70.82	1,882,869.29 1,882,940.10	1,880,361.01 1,880,431.83	2.847%
912828F96	US GOV	UNITED STATES TREASURY United States	1,870,000.00	Fixed	N	2.019	1.983	1.657	10/31/2021 10/31/2021	15,651.09	1,870,663.74 1,886,314.83	1,883,075.04 1,898,726.13	2.851%
912828F62	US GOV	UNITED STATES TREASURY United States	1,200,000.00	Fixed	N	0.084	1.481	2.070	10/31/2019 10/31/2019	7,532.61	1,200,018.44 1,207,551.05	1,199,412.00 1,206,944.61	1.816%
912828PX2	US GOV	UNITED STATES TREASURY United States	1,575,000.00	Fixed	N	1.337	1.806	1.756	02/15/2021 02/15/2021	7,291.86	1,613,639.41 1,620,931.27	1,614,804.98 1,622,096.84	2.445%
912828X47	US GOV	UNITED STATES TREASURY United States	625,000.00	Fixed	N	2.496	1.935	1.607	04/30/2022 04/30/2022	4,904.04	624,066.96 628,971.00	629,223.75 634,127.79	0.953%
912828SV3	US GOV	UNITED STATES TREASURY United States	1,650,000.00	Fixed	N	2.541	1.815	1.591	05/15/2022 05/15/2022	10,906.59	1,647,284.67 1,658,191.26	1,656,702.30 1,667,608.89	2.508%
912828SF8	US GOV	UNITED STATES TREASURY United States	1,850,000.00	Fixed	N	2.308	1.761	1.604	02/15/2022 02/15/2022	4,725.54	1,860,245.24 1,864,970.78	1,866,983.00 1,871,708.54	2.827%
912828XW5	US GOV	UNITED STATES TREASURY United States	1,600,000.00	Fixed	N	2.665	1.931	1.586	06/30/2022 06/30/2022	7,076.09	1,592,304.21 1,599,380.30	1,607,000.00 1,614,076.09	2.433%
912828L24	US GOV	UNITED STATES TREASURY United States	1,250,000.00	Fixed	N	2.827	1.822	1.579	08/31/2022 08/31/2022	1,996.05	1,251,877.73 1,253,873.78	1,260,497.50 1,262,493.55	1.909%
912828J43	US GOV	UNITED STATES TREASURY United States	1,275,000.00	Fixed	N	2.356	1.835	1.616	02/28/2022 02/28/2022	1,900.24	1,272,464.81 1,274,365.05	1,279,034.10 1,280,934.34	1.937%
912828WR7	US GOV	UNITED STATES TREASURY United States	775,000.00	Fixed	N	1.704	1.765	1.692	06/30/2021 06/30/2021	4,161.94	779,781.74 783,943.68	780,752.05 784,913.99	1.182%
912828XG0	US GOV	UNITED STATES TREASURY United States	1,500,000.00	Fixed	N	2.652	1.913	1.584	06/30/2022 06/30/2022	8,055.37	1,508,488.63 1,516,544.00	1,521,738.00 1,529,793.37	2.304%
912828W9	US GOV	UNITED STATES TREASURY United States	1,125,000.00	Fixed	N	2.909	2.149	1.571	09/30/2022 09/30/2022	57.63	1,116,109.36 1,116,167.00	1,134,975.38 1,135,033.01	1.718%
912828M80	US GOV	UNITED STATES TREASURY United States	1,175,000.00	Fixed	N	3.041	2.153	1.591	11/30/2022 11/30/2022	7,897.54	1,169,547.76 1,177,445.30	1,189,779.15 1,197,676.69	1.801%
912828W89	US GOV	UNITED STATES TREASURY United States	2,100,000.00	Fixed	N	2.435	2.624	1.597	03/31/2022 03/31/2022	107.58	2,062,210.51 2,062,318.10	2,114,273.70 2,114,381.28	3.201%
9128284L1	US GOV	UNITED STATES TREASURY United States	2,175,000.00	Fixed	N	3.378	2.962	1.581	04/30/2023 04/30/2023	25,030.23	2,159,439.78 2,184,470.01	2,263,274.55 2,288,304.78	3.427%
9128284U1	US GOV	UNITED STATES TREASURY United States	2,200,000.00	Fixed	N	3.550	2.965	1.575	06/30/2023 06/30/2023	14,594.43	2,173,623.32 2,188,217.75	2,283,789.20 2,298,383.63	3.458%
912828VS6	US GOV	UNITED STATES TREASURY United States	925,000.00	Fixed	N	3.681	2.968	1.572	08/15/2023 08/15/2023	2,953.46	909,265.06 912,218.52	957,122.47 960,075.94	1.449%
912828WE6	US GOV	UNITED STATES TREASURY United States	700,000.00	Fixed	N	3.865	2.719	1.576	11/15/2023 11/15/2023	7,271.06	700,844.65 708,115.71	732,703.30 739,974.36	1.109%
912828XT2	US GOV	UNITED STATES TREASURY United States	325,000.00	Fixed	N	4.418	1.743	1.555	05/31/2024 05/31/2024	2,184.43	328,723.03 330,907.46	331,487.33 333,671.75	0.502%
912828W48	US GOV	UNITED STATES TREASURY United States	625,000.00	Fixed	N	4.203	1.583	1.566	02/29/2024 02/29/2024	1,131.10	639,392.52 640,523.62	639,843.75 640,974.85	0.969%
36202F3J3	GNMA	G2 005301 United States	320,466.42	Fixed	N	1.590	1.570	2.011	01/14/2022 02/20/2027	934.69	334,040.79 334,975.49	331,178.08 332,112.77	0.501%
36177NXM7	GNMA	G2 794283 United States	115,972.38	Fixed	N	1.698	0.793	2.319	01/14/2022 03/20/2027	338.25	123,037.92 123,376.17	118,971.13 119,309.38	0.180%

Issuer Concentration with Yield GASB 40 Trade Date

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Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
---	---	--- United States	48,306,438.80	Fixed	N	1.932	1.852	1.713	10/03/2021 10/20/2021	228,342.13	48,345,316.57 48,573,658.70	48,741,289.14 48,969,631.27	73.800%

Walmart Inc.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
931142DY6	CORP	WAL-MART STORES INC Walmart Inc.	250,000.00	Fixed	N	0.025	1.751	2.132	10/09/2019 10/09/2019	2,090.28	249,999.94 252,090.22	249,975.00 252,065.28	0.378%
931142EG4	CORP	WALMART INC Walmart Inc.	2,350,000.00	Fixed	N	0.717	2.866	1.941	06/23/2020 06/23/2020	18,232.08	2,349,727.42 2,367,959.51	2,365,374.57 2,383,606.65	3.581%
---	CORP	--- Walmart Inc.	2,600,000.00	Fixed	N	0.650	2.759	1.960	05/29/2020 05/29/2020	20,322.36	2,599,727.36 2,620,049.72	2,615,349.57 2,635,671.93	3.960%

Summary

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
---	---	---	65,509,476.03	---	---	1.730	1.977	1.764	07/21/2021 09/06/2021	324,210.54	65,554,146.82 65,878,357.35	66,045,097.44 66,369,307.98	100.000%

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

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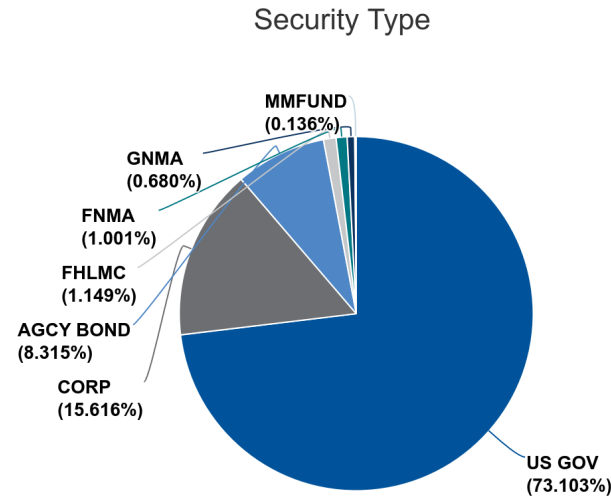


Chart calculated by: Ending Market Value + Accrued

AGCY BOND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.755%	Fixed	N	0.307	AA+ Aaa	500,000.00	01/21/2020 01/21/2020	1.624 1.904	1,579.86	500,015.00	500,001.27 501,581.13	499,562.79 501,142.65
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.754%	Fixed	N	0.717	AA+ Aaa	500,000.00	06/22/2020 06/22/2020	1.706 1.886	2,062.50	495,310.00	499,263.25 501,325.75	498,606.46 500,668.96
3133EJCE7 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	1.598%	Fixed	N	1.337	AA+ Aaa	1,050,000.00	02/12/2021 02/12/2021	2.610 1.823	3,358.54	1,042,618.50	1,046,365.19 1,049,723.73	1,057,427.16 1,060,785.71
3137EAE19 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	3.351%	Fixed	N	1.348	AA+ Aaa	2,200,000.00	02/16/2021 02/16/2021	2.815 1.778	6,531.25	2,176,350.00	2,187,025.21 2,193,556.46	2,217,787.13 2,224,318.38
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.481%	Fixed	N	1.568	AA+ Aaa	320,000.00	05/06/2021 05/06/2021	1.326 1.733	1,611.11	318,918.40	319,618.82 321,229.93	317,569.15 319,180.26
3133EKWV4 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	1.375%	Fixed	N	4.585	AA+ Aaa	900,000.00	07/26/2024 07/26/2024	1.536 1.618	3,006.25	913,212.00	913,076.57 916,082.82	909,645.23 912,651.48
--- AGCY BOND	8.315%	Fixed	N	1.742	AA+ Aaa	5,470,000.00	07/20/2021 07/20/2021	2.265 1.779	18,149.51	5,446,423.90	5,465,350.30 5,483,499.82	5,500,597.93 5,518,747.44

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CORP

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
931142DY6 WAL-MART STORES INC CORP	0.380%	Fixed	N	0.025	AA Aa2	250,000.00	10/09/2019 10/09/2019	1.751 2.132	2,090.28	249,995.00	249,999.94 252,090.22	249,975.00 252,065.28
037833DH0 APPLE INC CORP	1.957%	Fixed	N	0.119	AA+ Aa1	1,290,000.00	11/13/2019 11/13/2019	1.825 2.021	8,901.00	1,289,367.90	1,289,962.57 1,298,863.57	1,289,638.26 1,298,539.26
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	1.177%	Fixed	N	0.119	A A2	775,000.00	11/13/2019 11/13/2019	2.029 1.993	5,941.67	774,566.00	774,974.12 780,915.78	774,992.25 780,933.92
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.871%	Fixed	N	0.276	AA- Aa3	575,000.00	01/10/2020 01/10/2020	2.246 1.973	2,846.25	574,488.25	574,928.47 577,774.72	575,345.39 578,191.64
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.899%	Fixed	N	0.323	A A2	595,000.00	01/27/2020 01/27/2020	1.933 2.108	2,009.78	594,428.80	594,937.47 596,947.25	594,587.11 596,596.88
594918BV5 MICROSOFT CORP CORP	0.755%	Fixed	N	0.348	AAA Aaa	500,000.00	02/06/2020 02/06/2020	1.873 1.982	1,413.19	499,665.00	499,960.25 501,373.44	499,761.47 501,174.66
037833CS7 APPLE INC CORP	0.720%	Fixed	N	0.604	AA+ Aa1	475,000.00	05/11/2020 05/11/2020	1.835 1.908	3,325.00	474,515.50	474,899.16 478,224.16	474,686.24 478,011.24
458140AZ3 INTEL CORP CORP	1.251%	Fixed	N	0.603	A+ A1	825,000.00	05/11/2020 05/11/2020	1.863 1.967	5,935.42	824,686.50	824,934.73 830,870.14	824,406.52 830,341.94
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.918%	Fixed	N	0.697	A A2	600,000.00	06/16/2020 06/16/2020	3.074 2.078	5,250.00	599,190.00	599,692.27 604,942.27	603,872.42 609,122.42
931142EG4 WALMART INC CORP	3.591%	Fixed	N	0.717	AA Aa2	2,350,000.00	06/23/2020 06/23/2020	2.866 1.941	18,232.08	2,349,271.50	2,349,727.42 2,367,959.51	2,365,374.57 2,383,606.65
478160CH5 JOHNSON & JOHNSON CORP	0.273%	Fixed	N	1.086	AAA Aaa	180,000.00	11/10/2020 11/10/2020	1.987 1.908	1,374.75	179,807.40	179,927.04 181,301.79	180,081.29 181,456.04
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	1.226%	Fixed	N	1.480	AA- Aa3	790,000.00	04/13/2021 04/13/2021	2.964 1.881	10,875.67	789,684.00	789,835.09 800,710.75	802,730.32 813,605.99
166764BG4 CHEVRON CORP CORP	0.991%	Fixed	Y	1.501	AA Aa2	650,000.00	04/16/2021 05/16/2021	3.283 1.845	5,118.75	631,488.00	637,932.62 643,051.37	652,509.70 657,628.45
30231GBB7 EXXON MOBIL CORP CORP	0.607%	Fixed	N	2.784	AA+ Aaa	400,000.00	08/16/2022 08/16/2022	1.902 1.746	951.00	400,000.00	400,000.00 400,951.00	401,741.39 402,692.39
--- CORP	15.616%	Fixed	---	0.696	AA- Aa3	10,255,000.00	06/17/2020 06/18/2020	2.372 1.963	74,264.83	10,231,153.85	10,241,711.12 10,315,975.96	10,289,701.92 10,363,966.76

FHLMC

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3137B1BS0 FHMS K026 A2 FHLMC	1.149%	Fixed	Y	2.904	AA+ Aaa	750,000.00	10/16/2022 11/25/2022	2.458 1.950	1,568.75	750,322.27	750,166.48 751,735.23	761,317.88 762,886.63
3137B1BS0 FHMS K026 A2 FHLMC	1.149%	Fixed	Y	2.904	AA+ Aaa	750,000.00	10/16/2022 11/25/2022	2.458 1.950	1,568.75	750,322.27	750,166.48 751,735.23	761,317.88 762,886.63

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FNMA

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
31398M6U5 FNA 10M3 A3 FNMA	0.053%	Variable	N	0.338	AA+ Aaa	34,863.00	02/02/2020 03/25/2020	2.329 1.909	125.86	37,837.25	35,152.24 35,278.09	35,051.98 35,177.83
31418AF29 FN MA1084 FNMA	0.948%	Fixed	N	1.820	AA+ Aaa	603,241.00	10/09/2022 06/01/2032	2.111 2.190	1,759.45	642,922.95	626,516.87 628,276.32	627,205.37 628,964.82
--- --- FNMA	1.001%	---	N	1.741	AA+ Aaa	638,104.00	08/18/2022 10/09/2031	2.123 2.175	1,885.31	680,760.20	661,669.11 663,554.42	662,257.35 664,142.66

GNMA

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
36202F3J3 G2 005301 GNMA	0.500%	Fixed	N	1.590	AA+ Aaa	320,466.42	01/14/2022 02/20/2027	1.570 2.011	934.69	342,498.48	334,040.79 334,975.49	331,178.08 332,112.77
36177NXM7 G2 794283 GNMA	0.180%	Fixed	N	1.698	AA+ Aaa	115,972.38	01/14/2022 03/20/2027	0.793 2.319	338.25	123,583.06	123,037.92 123,376.17	118,971.13 119,309.38
--- --- GNMA	0.680%	Fixed	N	1.619	AA+ Aaa	436,438.80	01/14/2022 02/27/2027	1.361 2.092	1,272.95	466,081.55	457,078.71 458,351.66	450,149.21 451,422.16

MMFUND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
31846V807 FIRST AMER:TRS OBG Y MMFUND	0.136%	Fixed	N	0.000	AAAm Aaa	89,933.23	09/30/2019 09/30/2019	1.540 1.540	0.00	89,933.23	89,933.23 89,933.23	89,933.23 89,933.23
31846V807 FIRST AMER:TRS OBG Y MMFUND	0.136%	Fixed	N	0.000	AAAm Aaa	89,933.23	09/30/2019 09/30/2019	1.540 1.540	0.00	89,933.23	89,933.23 89,933.23	89,933.23 89,933.23

US GOV

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
912828F62 UNITED STATES TREASURY US GOV	1.819%	Fixed	N	0.084	AA+ Aaa	1,200,000.00	10/31/2019 10/31/2019	1.481 2.070	7,532.61	1,200,609.37	1,200,018.44 1,207,551.05	1,199,412.00 1,206,944.61
912828G61 UNITED STATES TREASURY US GOV	1.210%	Fixed	N	0.166	AA+ Aaa	800,000.00	11/30/2019 11/30/2019	1.688 2.041	4,032.79	792,843.75	799,755.02 803,787.81	799,267.20 803,299.99
912828G95 UNITED STATES TREASURY US GOV	2.827%	Fixed	N	0.249	AA+ Aaa	1,870,000.00	12/31/2019 12/31/2019	1.524 1.962	7,679.45	1,875,405.48	1,870,462.87 1,878,142.32	1,868,393.67 1,876,073.12
912828UL2 UNITED STATES TREASURY US GOV	1.507%	Fixed	N	0.332	AA+ Aaa	1,000,000.00	01/31/2020 01/31/2020	1.051 1.935	2,316.58	1,010,859.38	1,001,068.71 1,003,385.29	998,125.00 1,000,441.58

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912828J50 UNITED STATES TREASURY US GOV	1.016%	Fixed	N	0.414	AA+ Aaa	675,000.00	02/29/2020 02/29/2020	1.562 1.901	790.44	669,014.65	674,481.37 674,271.81	673,523.10 674,313.54
912828J84 UNITED STATES TREASURY US GOV	2.833%	Fixed	N	0.495	AA+ Aaa	1,885,000.00	03/31/2020 03/31/2020	1.604 1.872	70.82	1,871,598.84	1,882,869.29 1,882,940.10	1,880,361.01 1,880,431.83
912828K58 UNITED STATES TREASURY US GOV	1.511%	Fixed	N	0.575	AA+ Aaa	1,000,000.00	04/30/2020 04/30/2020	1.763 1.881	5,754.08	981,875.00	997,765.70 1,003,519.78	997,070.00 1,002,824.08
912828XE5 UNITED STATES TREASURY US GOV	1.511%	Fixed	N	0.657	AA+ Aaa	1,000,000.00	05/31/2020 05/31/2020	1.609 1.872	5,040.98	994,804.69	999,285.35 1,004,326.33	997,539.00 1,002,579.98
912828VP2 UNITED STATES TREASURY US GOV	0.673%	Fixed	N	0.822	AA+ Aaa	445,000.00	07/31/2020 07/31/2020	1.623 1.871	1,499.46	452,613.68	446,379.25 447,878.71	445,469.47 446,968.93
912828VV9 UNITED STATES TREASURY US GOV	1.437%	Fixed	N	0.904	AA+ Aaa	950,000.00	08/31/2020 08/31/2020	1.750 1.853	1,719.27	965,994.14	953,215.61 954,934.88	952,337.95 954,057.22
912828L65 UNITED STATES TREASURY US GOV	1.050%	Fixed	N	0.988	AA+ Aaa	700,000.00	09/30/2020 09/30/2020	1.372 1.818	26.30	700,082.03	700,017.53 700,043.83	696,937.50 696,963.80
912828WC0 UNITED STATES TREASURY US GOV	1.517%	Fixed	N	1.062	AA+ Aaa	1,000,000.00	10/31/2020 10/31/2020	1.591 1.812	7,323.37	1,007,578.12	1,001,694.72 1,009,018.09	999,336.00 1,006,659.37
912828PC8 UNITED STATES TREASURY US GOV	1.535%	Fixed	N	1.096	AA+ Aaa	1,000,000.00	11/15/2020 11/15/2020	1.184 1.814	9,915.08	1,059,023.44	1,016,013.52 1,025,928.60	1,008,984.00 1,018,899.08
912828M98 UNITED STATES TREASURY US GOV	0.756%	Fixed	N	1.144	AA+ Aaa	500,000.00	11/30/2020 11/30/2020	1.757 1.801	2,730.53	496,855.47	499,242.06 501,972.59	498,984.50 501,715.03
912828N48 UNITED STATES TREASURY US GOV	1.777%	Fixed	N	1.226	AA+ Aaa	1,175,000.00	12/31/2020 12/31/2020	1.204 1.803	5,196.50	1,202,034.18	1,182,919.17 1,188,115.67	1,174,219.80 1,179,416.30
912828PX2 UNITED STATES TREASURY US GOV	2.444%	Fixed	N	1.337	AA+ Aaa	1,575,000.00	02/15/2021 02/15/2021	1.806 1.756	7,291.86	1,686,911.14	1,613,639.41 1,620,931.27	1,614,804.98 1,622,096.84
912828B90 UNITED STATES TREASURY US GOV	0.757%	Fixed	N	1.391	AA+ Aaa	500,000.00	02/28/2021 02/28/2021	1.399 1.747	851.65	513,808.60	504,198.02 505,049.67	501,758.00 502,609.65
912828WG1 UNITED STATES TREASURY US GOV	1.533%	Fixed	N	1.538	AA+ Aaa	1,000,000.00	04/30/2021 04/30/2021	1.406 1.735	9,415.76	1,040,195.31	1,013,150.12 1,022,565.88	1,008,008.00 1,017,423.76
912828WN6 UNITED STATES TREASURY US GOV	1.333%	Fixed	N	1.623	AA+ Aaa	875,000.00	05/31/2021 05/31/2021	1.082 1.715	5,881.15	912,768.55	888,210.11 894,091.26	879,067.00 884,948.15
912828R77 UNITED STATES TREASURY US GOV	0.903%	Fixed	N	1.632	AA+ Aaa	600,000.00	05/31/2021 05/31/2021	1.107 1.718	2,772.54	607,500.00	602,639.36 605,411.90	596,625.00 599,397.54
912828S27 UNITED STATES TREASURY US GOV	1.496%	Fixed	N	1.719	AA+ Aaa	1,000,000.00	06/30/2021 06/30/2021	1.061 1.703	2,843.07	1,003,085.94	1,001,104.75 1,003,947.82	990,078.00 992,921.07
912828WR7 UNITED STATES TREASURY US GOV	1.183%	Fixed	N	1.704	AA+ Aaa	775,000.00	06/30/2021 06/30/2021	1.765 1.692	4,161.94	785,050.78	779,781.74 783,943.68	780,752.05 784,913.99
912828D72 UNITED STATES TREASURY US GOV	0.645%	Fixed	N	1.873	AA+ Aaa	425,000.00	08/31/2021 08/31/2021	1.287 1.671	723.90	439,327.15	430,708.99 431,432.89	427,623.10 428,347.00
912828F21 UNITED STATES TREASURY US GOV	0.471%	Fixed	N	1.953	AA+ Aaa	310,000.00	09/30/2021 09/30/2021	1.357 1.656	18.00	321,273.83	314,677.67 314,695.67	312,845.80 312,863.80
912828T67 UNITED STATES TREASURY US GOV	1.127%	Fixed	N	2.036	AA+ Aaa	750,000.00	10/31/2021 10/31/2021	1.487 1.648	3,923.23	741,533.21	746,372.82 750,296.05	743,906.25 747,829.48

Security Type GASB 40 Trade Date

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

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Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
912828F96 UNITED STATES TREASURY US GOV	2.861%	Fixed	N	2.019	AA+ Aaa	1,870,000.00	10/31/2021 10/31/2021	1.983 1.657	15,651.09	1,871,460.94	1,870,663.74 1,886,314.83	1,883,075.04 1,898,726.13
912828U65 UNITED STATES TREASURY US GOV	2.871%	Fixed	N	2.106	AA+ Aaa	1,890,000.00	11/30/2021 11/30/2021	1.950 1.645	11,115.37	1,872,502.74	1,882,014.27 1,893,129.64	1,894,209.03 1,905,324.40
912828SF8 UNITED STATES TREASURY US GOV	2.820%	Fixed	N	2.308	AA+ Aaa	1,850,000.00	02/15/2022 02/15/2022	1.761 1.604	4,725.54	1,869,583.99	1,860,245.24 1,864,970.78	1,866,983.00 1,871,708.54
912828J43 UNITED STATES TREASURY US GOV	1.930%	Fixed	N	2.356	AA+ Aaa	1,275,000.00	02/28/2022 02/28/2022	1.835 1.616	1,900.24	1,270,417.97	1,272,464.81 1,274,365.05	1,279,034.10 1,280,934.34
912828W89 UNITED STATES TREASURY US GOV	3.186%	Fixed	N	2.435	AA+ Aaa	2,100,000.00	03/31/2022 03/31/2022	2.624 1.597	107.58	2,041,347.65	2,062,210.51 2,062,318.10	2,114,273.70 2,114,381.28
912828X47 UNITED STATES TREASURY US GOV	0.955%	Fixed	N	2.496	AA+ Aaa	625,000.00	04/30/2022 04/30/2022	1.935 1.607	4,904.04	623,242.19	624,066.96 628,971.00	629,223.75 634,127.79
912828SV3 UNITED STATES TREASURY US GOV	2.513%	Fixed	N	2.541	AA+ Aaa	1,650,000.00	05/15/2022 05/15/2022	1.815 1.591	10,906.59	1,645,037.11	1,647,284.67 1,658,191.26	1,656,702.30 1,667,608.89
912828XW5 UNITED STATES TREASURY US GOV	2.432%	Fixed	N	2.665	AA+ Aaa	1,600,000.00	06/30/2022 06/30/2022	1.931 1.586	7,076.09	1,586,375.01	1,592,304.21 1,599,380.30	1,607,000.00 1,614,076.09
912828XG0 UNITED STATES TREASURY US GOV	2.305%	Fixed	N	2.652	AA+ Aaa	1,500,000.00	06/30/2022 06/30/2022	1.913 1.584	8,055.37	1,514,355.47	1,508,488.63 1,516,544.00	1,521,738.00 1,529,793.37
912828L24 UNITED STATES TREASURY US GOV	1.902%	Fixed	N	2.827	AA+ Aaa	1,250,000.00	08/31/2022 08/31/2022	1.822 1.579	1,996.05	1,253,125.00	1,251,877.73 1,253,873.78	1,260,497.50 1,262,493.55
912828W9 UNITED STATES TREASURY US GOV	1.710%	Fixed	N	2.909	AA+ Aaa	1,125,000.00	09/30/2022 09/30/2022	2.149 1.571	57.63	1,111,025.39	1,116,109.36 1,116,167.00	1,134,975.38 1,135,033.01
912828M80 UNITED STATES TREASURY US GOV	1.805%	Fixed	N	3.041	AA+ Aaa	1,175,000.00	11/30/2022 11/30/2022	2.153 1.591	7,897.54	1,166,600.58	1,169,547.76 1,177,445.30	1,189,779.15 1,197,676.69
912828L1 UNITED STATES TREASURY US GOV	3.448%	Fixed	N	3.378	AA+ Aaa	2,175,000.00	04/30/2023 04/30/2023	2.962 1.581	25,030.23	2,155,289.06	2,159,439.78 2,184,470.01	2,263,274.55 2,288,304.78
912828U1 UNITED STATES TREASURY US GOV	3.463%	Fixed	N	3.550	AA+ Aaa	2,200,000.00	06/30/2023 06/30/2023	2.965 1.575	14,594.43	2,166,914.07	2,173,623.32 2,188,217.75	2,283,789.20 2,298,383.63
912828VS6 UNITED STATES TREASURY US GOV	1.447%	Fixed	N	3.681	AA+ Aaa	925,000.00	08/15/2023 08/15/2023	2.968 1.572	2,953.46	905,416.02	909,265.06 912,218.52	957,122.47 960,075.94
912828WE6 UNITED STATES TREASURY US GOV	1.115%	Fixed	N	3.865	AA+ Aaa	700,000.00	11/15/2023 11/15/2023	2.719 1.576	7,271.06	700,984.38	700,844.65 708,115.71	732,703.30 739,974.36
912828W48 UNITED STATES TREASURY US GOV	0.966%	Fixed	N	4.203	AA+ Aaa	625,000.00	02/29/2024 02/29/2024	1.583 1.566	1,131.10	639,453.13	639,392.52 640,523.62	639,843.75 640,974.85
912828XT2 UNITED STATES TREASURY US GOV	0.503%	Fixed	N	4.418	AA+ Aaa	325,000.00	05/31/2024 05/31/2024	1.743 1.555	2,184.43	328,935.55	328,723.03 330,907.46	331,487.33 333,671.75
--- UNITED STATES TREASURY US GOV	73.103%	Fixed	N	1.935	AA+ Aaa	47,870,000.00	10/02/2021 10/02/2021	1.857 1.709	227,069.18	48,054,712.97	47,888,237.86 48,115,307.04	48,291,139.93 48,518,209.11

Summary

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

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Dated: 10/07/2019

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
---	100.000%	---	---	1.730	AA Aa1	65,509,476.03	07/21/2021 09/06/2021	1.977 1.764	324,210.54	65,719,387.97	65,554,146.82 65,878,357.35	66,045,097.44 66,369,307.98

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

Portfolio Activity Summary

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

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Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
31846V807 FIRST AMER:TRS OBG Y MMFUND	758.20	0.00	1,015,637.75	0.00	-1,008,879.79	0.00	0.00	0.00	0.00	83,175.27 89,933.23	83,175.27 89,933.23
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	98,291.18 202.50	98,291.18 202.50
31418AF29 FN MA1084 FNMA	5,450.18	0.00	0.00	0.00	0.00	0.00	0.00	-29,861.58	-1,323.25	674,748.86 642,922.95	656,643.20 627,205.37
36202F3J3 G2 005301 GNMA	2,939.18	0.00	0.00	0.00	0.00	0.00	0.00	-23,515.16	-1,059.41	367,630.31 342,498.48	354,747.04 331,178.08
36177NXM7 G2 794283 GNMA	1,091.85	0.00	0.00	0.00	0.00	0.00	0.00	-10,168.69	-657.12	134,419.07 123,583.06	129,138.24 118,971.13
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	797,937.60 799,267.20
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	671,994.22 673,523.10
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	498,707.00 499,562.79
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	995,391.00 997,539.00
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	994,727.00 997,070.00
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	497,448.50 498,606.46
912828L65 UNITED STATES TREASURY US GOV	4,812.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	700,082.03 700,082.03	695,515.80 696,937.50
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	998,281.00 999,336.00
912828VP2 UNITED STATES TREASURY US GOV	4,450.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	452,613.68 452,613.68	445,295.48 445,469.47
31398M6U5 FNA 10M3 A3 FNMA	448.09	0.00	0.00	0.00	0.00	0.00	0.00	-13,869.80	-175.71	52,890.32 37,837.25	49,147.92 35,051.98
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	498,418.00 498,984.50
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	952,226.80 952,337.95
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	1,008,398.00 1,008,008.00
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	501,504.00 501,758.00
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	987,734.00 990,078.00
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	878,759.88 879,067.00

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
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	595,500.00 596,625.00
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	995,938.00 998,125.00
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	1,173,439.60 1,174,219.80
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	1,010,273.00 1,008,984.00
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	316,712.32 317,569.15
48125LRG9 JPMORGAN CHASE BANK NA CORP	2,268.75	0.00	0.00	0.00	0.00	0.00	-275,000.00	0.00	0.00	274,719.50 0.00	274,480.25 0.00
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	427,257.60 427,623.10
912828F21 UNITED STATES TREASURY US GOV	3,293.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	321,273.83 321,273.83	312,615.78 312,845.80
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	741,650.25 743,906.25
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	1,865,543.79 1,868,393.67
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	1,890,589.68 1,894,209.03
912828J84 UNITED STATES TREASURY US GOV	12,959.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,871,598.84 1,871,598.84	1,875,795.54 1,880,361.01
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	1,881,322.85 1,883,075.04
912828F62 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,200,609.37 1,200,609.37	1,197,516.00 1,199,412.00
912828PX2 UNITED STATES TREASURY US GOV	31,718.75	0.00	0.00	0.00	-180,133.79	-17.24	0.00	0.00	453.29	1,874,345.71 1,686,911.14	1,800,312.50 1,614,804.98
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	593,807.62 594,587.11
594918BV5 MICROSOFT CORP CORP	4,625.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	499,665.00 499,665.00	498,928.50 499,761.47
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	473,844.33 474,686.24
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	627,514.38 629,223.75
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	822,035.78 824,406.52
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	1,651,224.30 1,656,702.30

Portfolio Activity Summary

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

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Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
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	1,863,079.50 1,866,983.00
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	1,602,000.00 1,607,000.00
037833CZ1 APPLE INC CORP	5,512.50	0.00	0.00	0.00	0.00	0.00	-735,000.00	0.00	0.00	734,367.90 0.00	733,692.44 0.00
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	1,255,615.00 1,260,497.50
375558BR3 GILEAD SCIENCES INC CORP	3,145.00	0.00	0.00	0.00	0.00	0.00	-340,000.00	0.00	0.00	339,881.00 0.00	339,595.40 0.00
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	1,275,796.88 1,279,034.10
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	780,570.70 780,752.05
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	1,517,695.50 1,521,738.00
931142DY6 WAL-MART STORES INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	249,995.00 249,995.00	249,575.50 249,975.00
478160CH5 JOHNSON & JOHNSON CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	179,807.40 179,807.40	180,155.52 180,081.29
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	1,288,204.32 1,289,638.26
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	773,985.53 774,992.25
912828W9 UNITED STATES TREASURY US GOV	10,546.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,111,025.39 1,111,025.39	1,130,537.25 1,134,975.38
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	1,185,602.02 1,189,779.15
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	6,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	574,488.25 574,488.25	575,169.63 575,345.39
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	800,872.77 802,730.32
912828W89 UNITED STATES TREASURY US GOV	19,687.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,041,347.65 2,041,347.65	2,109,269.40 2,114,273.70
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	1,056,796.65 1,057,427.16
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	2,365,740.30 2,365,374.57
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	599,190.00 599,190.00	604,200.60 603,872.42
3137EAEI9 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	26,125.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,176,350.00 2,176,350.00	2,219,049.80 2,217,787.13

Portfolio Activity Summary

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

07/01/2019 - 09/30/2019

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Dated: 10/07/2019

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
9128284L1 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,155,289.06 2,155,289.06	2,256,562.50 2,263,274.55
9128284U1 UNITED STATES TREASURY US GOV	28,875.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,166,914.07 2,166,914.07	2,275,539.20 2,283,789.20
912828VS6 UNITED STATES TREASURY US GOV	11,562.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	905,416.02 905,416.02	952,930.38 957,122.47
166764BG4 CHEVRON CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	631,488.00 631,488.00	650,569.40 652,509.70
912828WE6 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	700,984.38 700,984.38	729,421.70 732,703.30
3137B1BS0 FHMS K026 A2 FHLMC	4,706.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	750,322.27 750,322.27	760,940.85 761,317.88
912828XT2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	328,935.55 328,935.55	328,821.35 331,487.33
30231GBB7 EXXON MOBIL CORP CORP	0.00	0.00	400,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 400,000.00	0.00 401,741.39
3133EKVV4 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	0.00	0.00	913,212.00	-2,127.50	0.00	0.00	0.00	0.00	0.00	0.00 913,212.00	0.00 909,645.23
912828W48 UNITED STATES TREASURY US GOV	0.00	0.00	639,453.13	-875.69	0.00	0.00	0.00	0.00	0.00	0.00 639,453.13	0.00 639,843.75
---	354,860.02	0.00	2,968,302.88	-3,003.19	-1,189,013.58	-17.24	-1,350,000.00	-77,415.23	-2,762.21	65,477,505.86 65,719,590.47	65,681,773.28 66,045,299.94

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

Additional Disclosure:

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

Public Trust Advisors, LLC (Public Trust) statements and reports are intended to detail our investment advisory activity as well as the activity of certain client accounts managed by 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 information with their custodian bank statement. Many custodians use a settlement date basis that may result in the need to reconcile due to a timing difference. The underlying market value, amortized cost, and accrued interest may differ between the custodian and this statement or report. This can be attributed to differences in calculation methodologies and pricing sources used.

Public Trust 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. The total market value represents prices obtained from various sources; it may be impacted by the frequency at which prices are reported, and such prices are not guaranteed. Prices received from pricing vendors are generally based on current market quotes but when such quotes are not available, the pricing vendors use a variety of techniques to estimate value. These estimates, particularly for fixed-income securities, may be based on certain minimum principal amounts (e.g. \$1 million) and may not reflect all the factors that affect the value of the security including liquidity risk. The prices provided are not firm bids or offers. Certain securities may reflect N/A or unavailable where the price for such security is generally not available from a pricing source. The market value of a security, including those priced at par value, may differ from its purchase price and may not closely reflect the value at which the security may be sold or purchased based on various market factors. 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 specifically stated otherwise.

Clients may be permitted to establish one or more unmanaged accounts for the purposes of client reporting. Clients may also be permitted to provide externally managed assets for the purposes of client reporting. Public Trust defines unmanaged accounts or assets as one where the investment direction remains the sole responsibility of the client rather than the Investment Manager. Unmanaged accounts or external assets do not receive ongoing supervision and monitoring services. The Investment Manager does not make any investment recommendations and may not charge a fee for reporting on these accounts or assets. The primary purpose for this service is to include unmanaged accounts or assets owned by the client in the performance reports provided by the Investment Manager. The Investment Manager assumes no liability for the underlying performance of any unmanaged accounts or assets, and it is the client's sole responsibility for the accuracy or correctness of any such performance.

Beginning and ending balances are based on market value plus accrued interest on a trade date basis. Statements and 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. All information is assumed to be correct, but the accuracy has not been confirmed and therefore is not guaranteed to be correct. Information is obtained from third party sources that may or may not be verified. The data in this report is unaudited and is only applicable for the date denoted on the report. Market values may change day-to-day based on numerous circumstances such as trading volume, news released about the underlying issuer, issuer performance, etc. Underlying market values may be priced via numerous aspects as certain securities are short term in nature and not readily traded. Performance results are shown net of all fees and expenses and reflect the reinvestment of dividends and other earnings.

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 no guarantee of future results. Any financial and/or investment decision may incur losses.

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, or have any questions regarding your account please contact us.

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

Asset Allocation as of September 30, 2019

Security Distribution ⁽¹⁾	September 30, 2019 Ending Balance	Portfolio Allocation	Permitted by Policy ⁽²⁾	Compliant	Issuer Description ⁽¹⁾	Sec. Desc.	September 30, 2019 Ending Balance	Portfolio Allocation	Permitted by Policy ⁽²⁾	Compliant																				
Cash	\$ 27,013,551.04	8.51%	100.00%	YES	FLCLASS ⁽²⁾	Int Gov	\$ 17,331,092.88	5.46%	40.00%	YES																				
LGIP	33,851,380.10	10.66%	25.00%	YES	FL SAFE ⁽²⁾	Int Gov	35,884,886.38	11.30%	40.00%	YES																				
U.S. Treasury Notes	135,300,040.32	42.61%	100.00%	YES	FL PRIME (SBA) ⁽²⁾	LGIP	33,851,380.10	10.66%	40.00%	YES																				
U.S. Agency Notes	451,422.16	0.14%	25.00%	YES	MMF - Fidelity Prime	MMF	637,556.12	0.20%	10.00%	YES																				
FNMA	10,414,998.40	3.28%	25.00%	YES	Capital Bank Local Account	Cash	4,251,293.42	1.34%	100.00%	YES																				
FHLMC	17,921,754.02	5.64%	25.00%	YES	BankUnited Local Account	Cash	7,340,425.36	2.31%	100.00%	YES																				
FFCB	1,973,437.18	0.62%	25.00%	YES	5/3 Bank Account LIBOR ⁽²⁾	Cash	-	0.00%	100.00%	YES																				
FHLB	4,432,472.96	1.40%	25.00%	YES	Bank of America Local Account ⁽²⁾	Cash	15,421,832.26	4.86%	100.00%	YES																				
Fed Instrumentality Subtotal	\$ 34,742,662.57	10.94%	80.00%	YES	U.S. Treasury Notes	UST	135,300,040.32	42.61%	100.00%	YES																				
Asset Backed Securities	-	0.00%	25.00%	YES	U.S. Agency Notes	US Agy	-	0.00%	25.00%	YES																				
Commercial Paper	-	0.00%	25.00%	YES	FNMA	GSE	9,422,803.49	2.97%	25.00%	YES																				
Corporate Notes	32,334,341.37	10.18%	25.00%	YES	FHLMC	GSE	15,046,048.89	4.74%	25.00%	YES																				
Bankers Acceptances	-	0.00%	25.00%	YES	FFCB	GSE	1,973,437.18	0.62%	25.00%	YES																				
Money Market Funds	637,556.12	0.20%	25.00%	YES	FHLB	GSE	4,432,472.96	1.40%	25.00%	YES																				
Municipal Bonds	-	0.00%	20.00%	YES	American Honda Finance	Corp	4,250,970.24	1.34%	5.00%	YES																				
Intergovernmental Funds	53,215,979.26	16.76%	40.00%	YES	Apple Inc.	Corp	5,475,597.32	1.72%	5.00%	YES																				
Certificates of Deposit	-	0.00%	25.00%	YES	Chevron Corp	Corp	2,175,232.55	0.69%	5.00%	YES																				
Total Portfolio Market Value	\$ 317,546,932.94	100.00%			Exxon Mobil Corp	Corp	1,208,077.18	0.38%	5.00%	YES																				
<div>Ending Portfolio Allocation</div> <table><thead><tr><th>Security Type</th><th>Allocation</th></tr></thead><tbody><tr><td>U.S. Tsy</td><td>42.61%</td></tr><tr><td>Int Gov</td><td>16.76%</td></tr><tr><td>LGIP</td><td>10.66%</td></tr><tr><td>Cash</td><td>8.51%</td></tr><tr><td>Fed Inst</td><td>9.58%</td></tr><tr><td>Corp</td><td>10.18%</td></tr><tr><td>MBS</td><td>1.36%</td></tr><tr><td>MMF</td><td>0.20%</td></tr><tr><td>U.S. Agy</td><td>0.14%</td></tr></tbody></table>					Security Type	Allocation	U.S. Tsy	42.61%	Int Gov	16.76%	LGIP	10.66%	Cash	8.51%	Fed Inst	9.58%	Corp	10.18%	MBS	1.36%	MMF	0.20%	U.S. Agy	0.14%	IBM Corp	Corp	1,875,018.78	0.59%	5.00%	YES
					Security Type	Allocation																								
					U.S. Tsy	42.61%																								
					Int Gov	16.76%																								
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					Cash	8.51%																								
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					MBS	1.36%																								
					MMF	0.20%																								
					U.S. Agy	0.14%																								
					Intel Corp	Corp	2,566,511.44	0.81%	5.00%	YES																				
					Johnson & Johnson	Corp	544,368.12	0.17%	5.00%	YES																				
					Microsoft Corp	Corp	1,503,523.98	0.47%	5.00%	YES																				
					Proctor & Gamble	Corp	302,197.22	0.10%	5.00%	YES																				
Toyota Motor Credit Corp	Corp	4,297,762.09	1.35%	5.00%	YES																									
Walmart	Corp	8,135,082.46	2.56%	5.00%	YES																									
FNMA MBS	MBS	992,194.91	0.31%	5.00%	YES																									
FHLMC MBS	MBS	2,875,705.14	0.91%	5.00%	YES																									
GNMA MBS	MBS	451,422.16	0.14%	5.00%	YES																									
	Corp	-	0.00%	5.00%	YES																									
	Corp	-	0.00%	5.00%	YES																									
	Corp	-	0.00%	5.00%	YES																									
	Corp	-	0.00%	5.00%	YES																									
Total Portfolio Market Value	\$ 317,546,932.94	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.