

## Quarterly Investment Report for Period Ended December 31, 2019



### City of Cape Coral Investment Review

1015 Cultural Park Blvd  
Cape Coral, Florida 33990

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

## City of Cape Coral Investment Review

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# City of Cape Coral Portfolio and Market Review

Cory Gebel, CFA – Portfolio Manager

February 10, 2020

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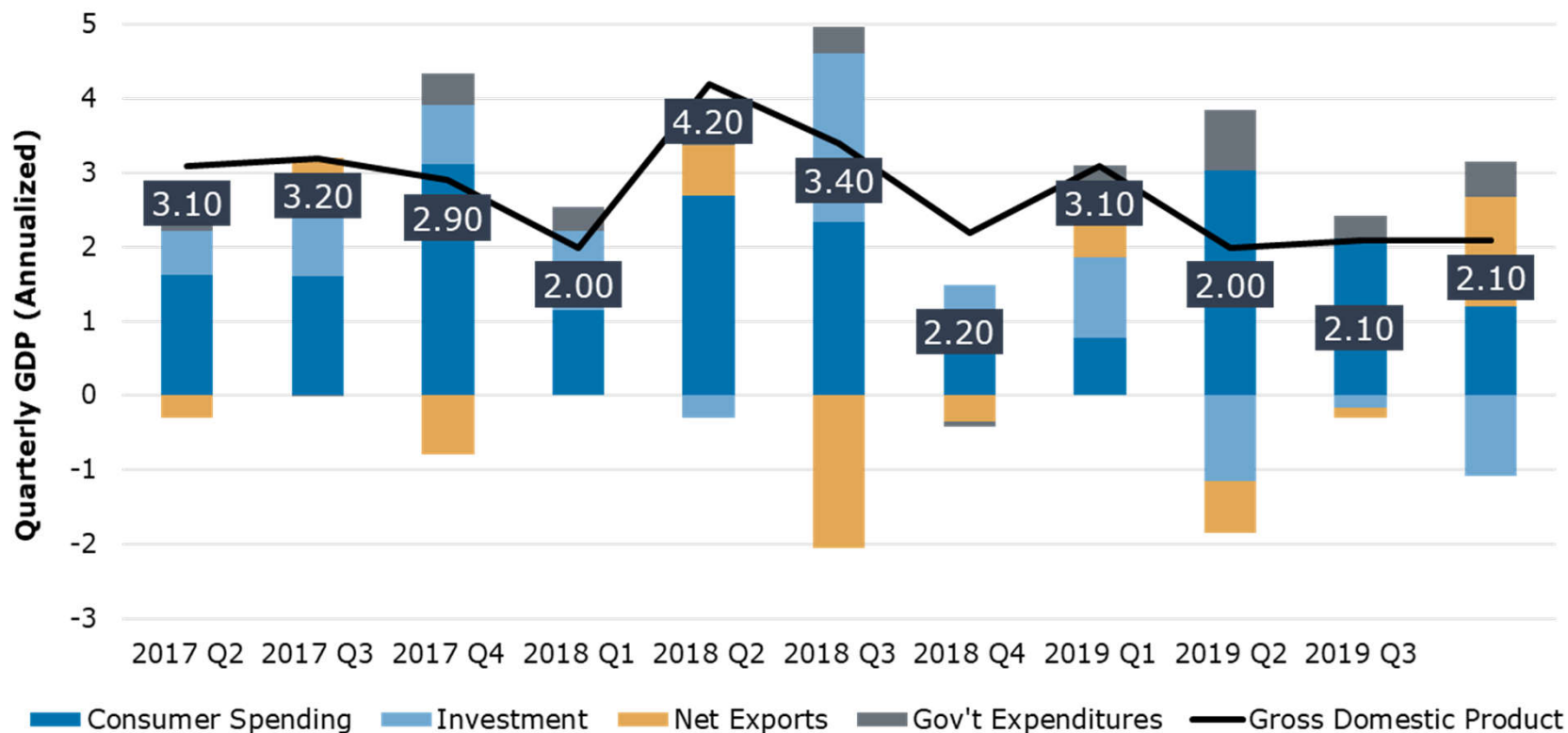
# Economic & Market Update

# Trade War Dominates the Headlines





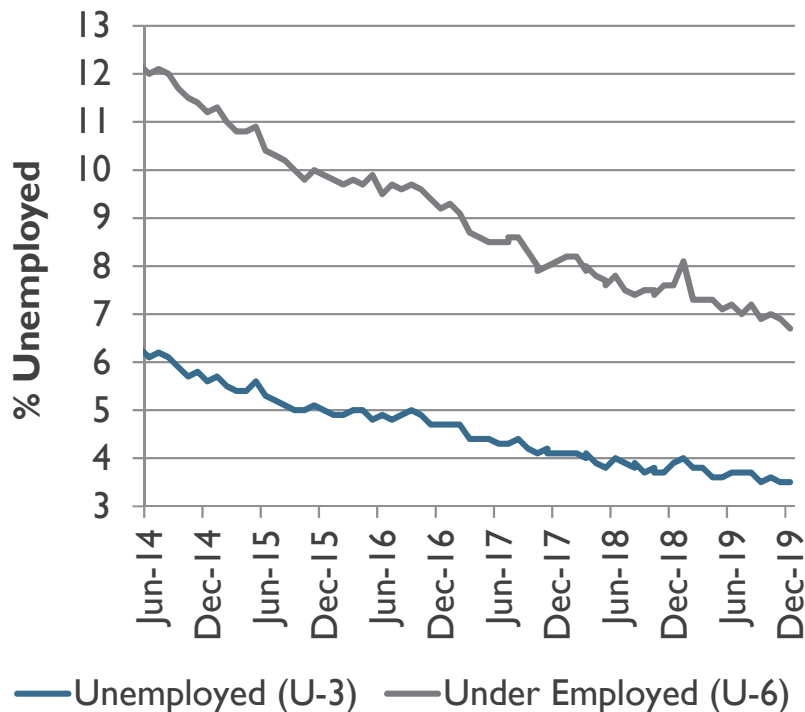
# Contributions to Percent Change in Real GDP



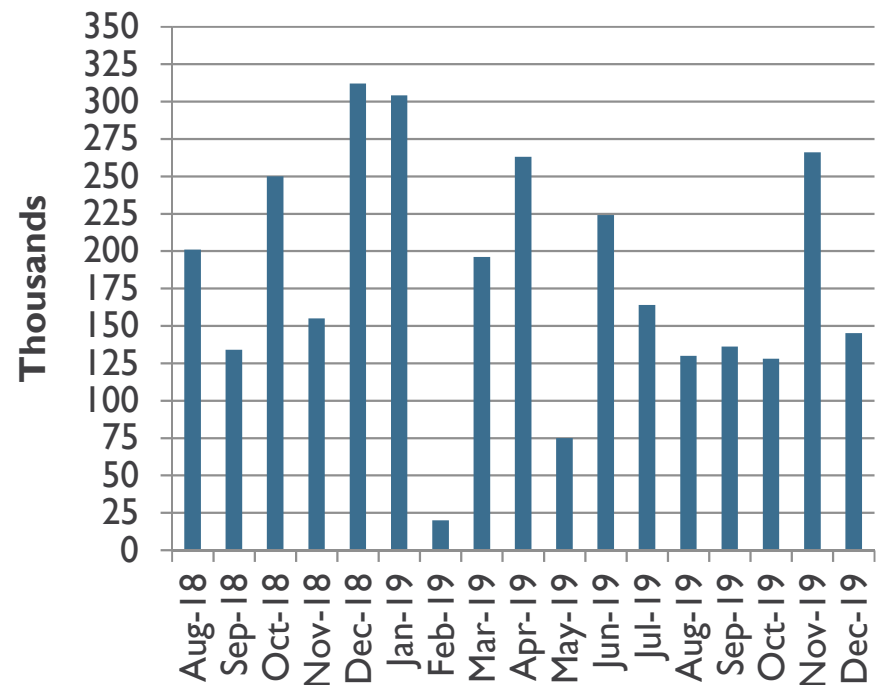
- The U.S. economy expanded at a 2.1% annualized pace during the fourth quarter of 2019, in line with the 2.1% in the previous quarter.
- Full year GDP grew at 2.3% for 2019, a contraction from the 2.9% level experienced in 2018.
- Consumer spending, the biggest part of the economy, slowed to a 1.8% pace in the fourth quarter. Business and residential investment continues to be a drag on growth statistics.

# Labor Market

## U.S. Unemployment Rate

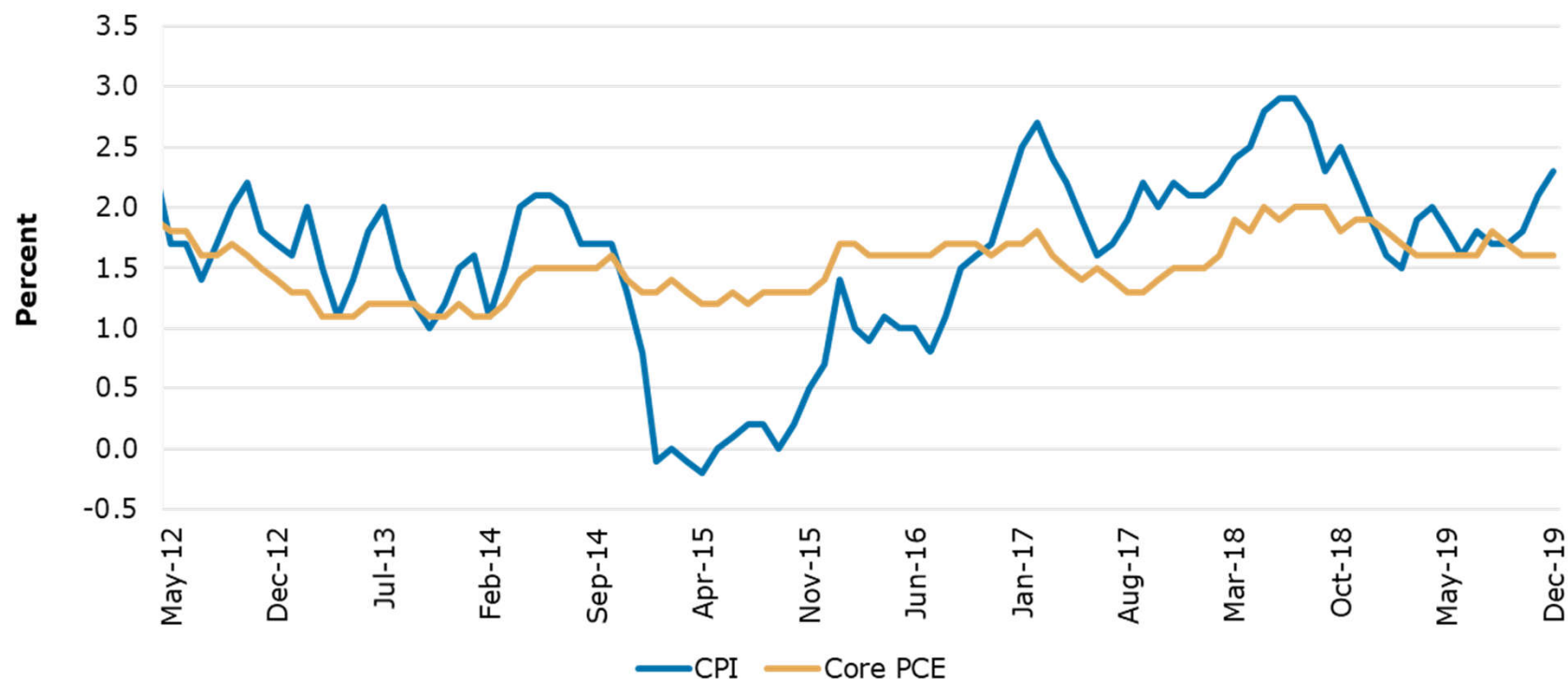


## Nonfarm Payrolls



- The December unemployment rate remained at 3.5%; matching a half century low.
- December payrolls increased by 145,000, although moderating still at a pace sufficient to drive unemployment lower.
- Average hourly earnings increased at an annualized rate of 2.9% on a year-over-year basis in December.

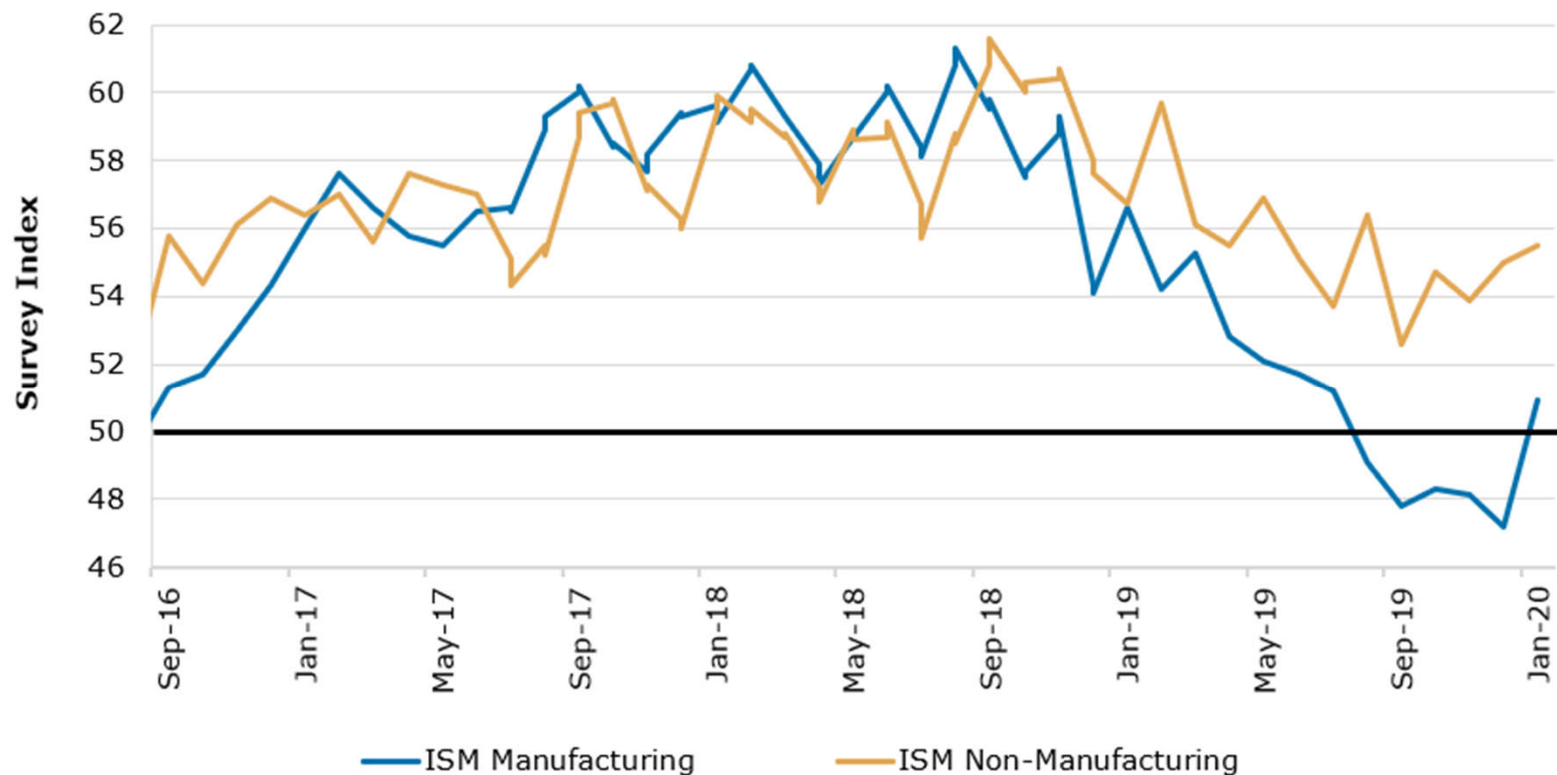
# Inflation



- Headline CPI for December was at 2.3% on a year-over-year basis due to rising gasoline prices. Core CPI (less food and energy) increased at a 2.3% year-over-year pace as well.
- The Fed's preferred measure of inflation, core PCE, increased 1.6% in December remaining below the Fed's target. Policy makers view the PCE core index as a better indicator of underlying price trends. Core PCE has been at or above the Fed's 2.0% target only 11% of the time in the current economic cycle.

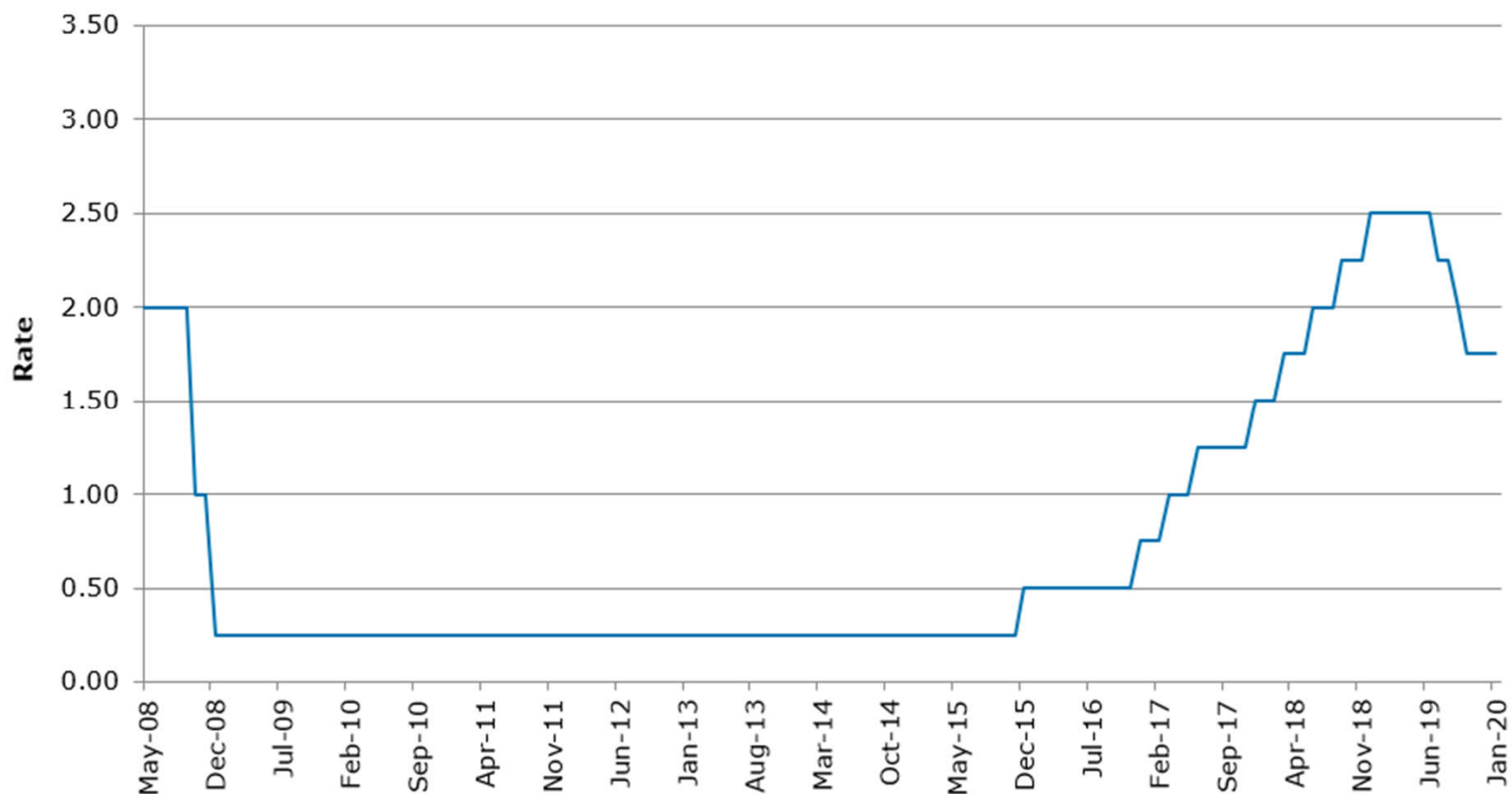


# Institute of Supply Management



- ISM Manufacturing for January increased to 50.9 from 47.2 in December as the index improved above 50 after five consecutive months below that level.
- ISM Non-Manufacturing (service) increased to 55.5 in January versus 55.0 in December. Strong equity market gains over the month and positive developments regarding U.S./China trade negotiations led to a rebound in the sentiment component of the index.

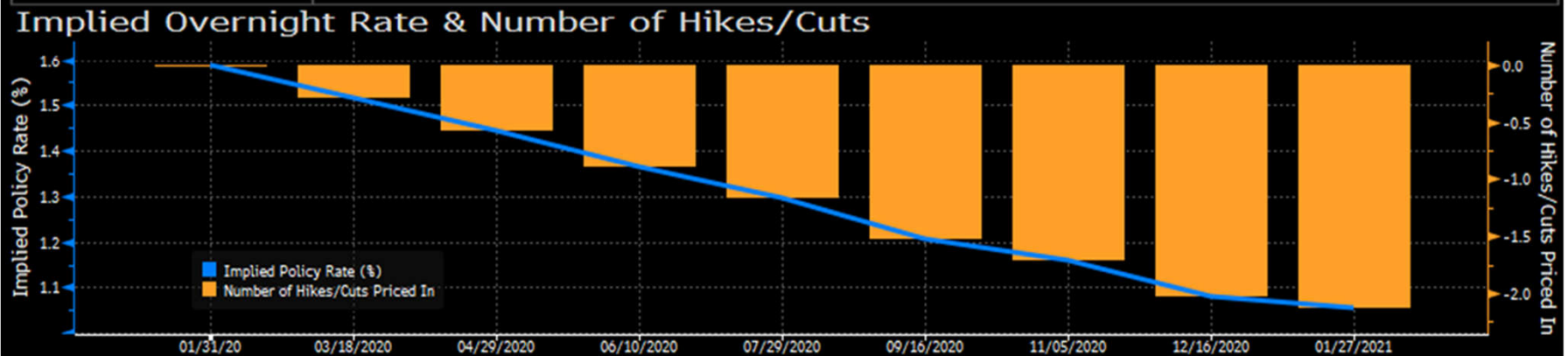
# Fed Funds Target Rate



- The Federal Reserve decreased the target rate to a range of 1.50% to 1.75% on October 30, 2019 and has since left rates unchanged.
- Chair Powell cited “improvements in the balance of risks to the economic outlook” indicating the Fed is likely on hold for the near future.

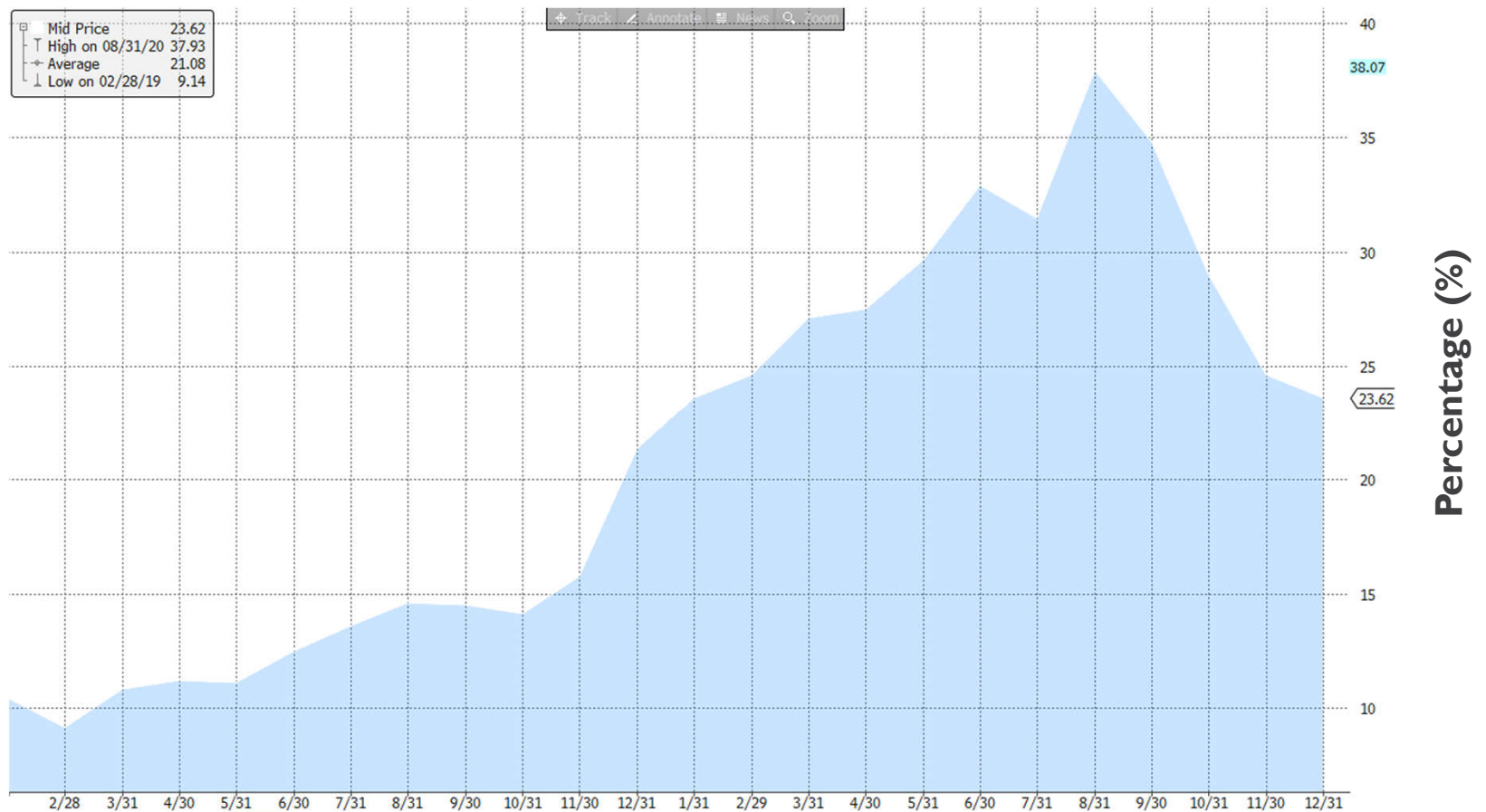
# FOMC Rate Cut Probabilities – January 31, 2020

Region: United States »			Instrument: Fed Funds Futures »		
Target Rate	1.75		Pricing Date	01/31/2020	
Effective Rate	1.59		Cur. Imp. O/N Rate	1.588	
Meeting	#Hikes/Cuts	%Hike/Cut	Imp. Rate Δ	Implied Rate	A.R.M.
03/18/2020	-0.288	-28.8%	-0.072	1.515	0.250
04/29/2020	-0.580	-29.2%	-0.145	1.443	0.250
06/10/2020	-0.897	-31.7%	-0.224	1.363	0.250
07/29/2020	-1.170	-27.3%	-0.293	1.295	0.250
09/16/2020	-1.526	-35.6%	-0.382	1.206	0.250
11/05/2020	-1.708	-18.2%	-0.427	1.161	0.250
12/16/2020	-2.023	-31.5%	-0.506	1.082	0.250
01/27/2021	-2.130	-10.7%	-0.533	1.055	0.250

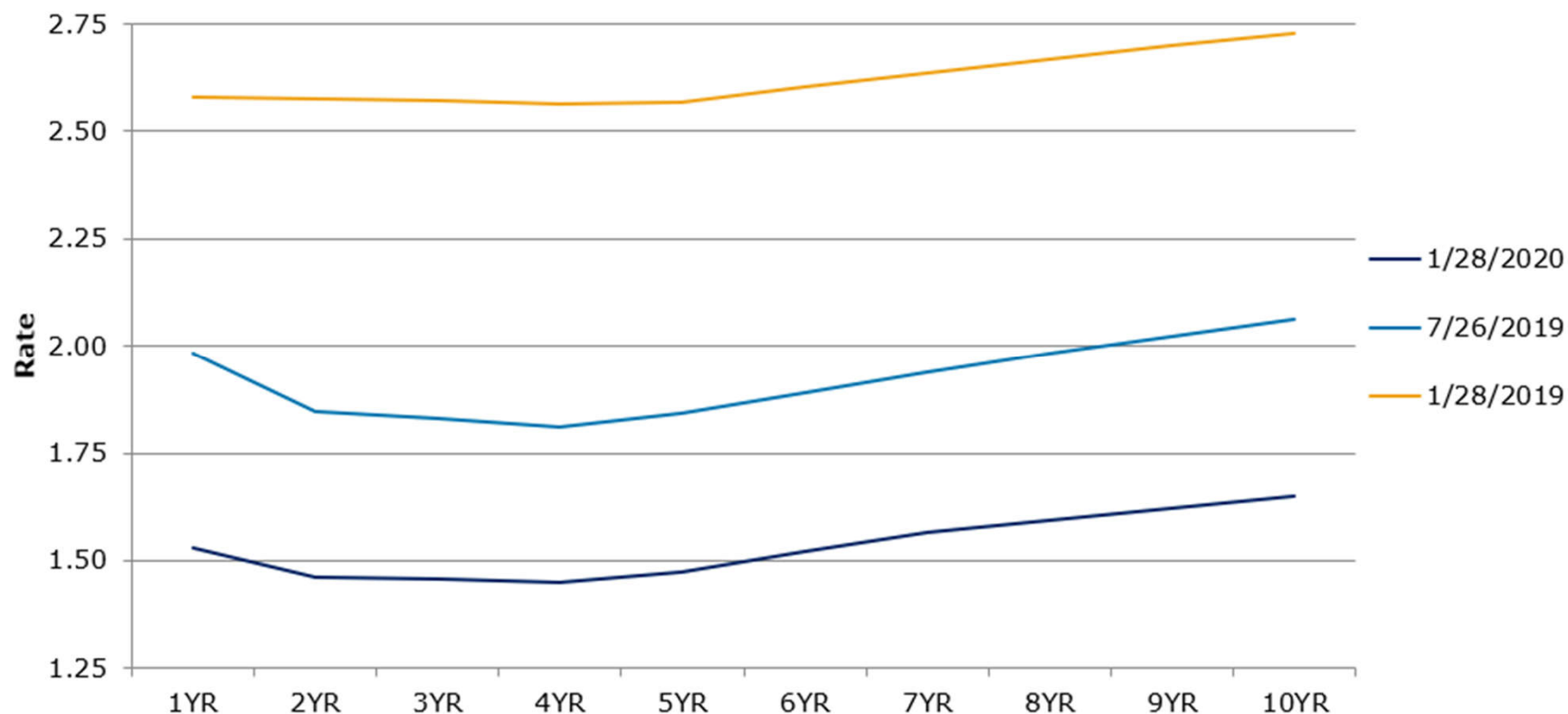


# NY Fed Probability of U.S. Recession 12 Months Ahead

Based on Treasury spread three month/ten year



# Comparative Historical Yield Curves



- The yield curve continues to flatten as the front-end remains anchored to the FOMC target rate while intermediate rates (3YR-10YR) have decreased over the last six months due to low inflation and a deceleration in economic activity.

# Portfolio Review

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# Portfolio Overview – December 31, 2019

## 0-3 year Portfolio

Balance Sheet	
Book Value + Accrued	137,004,564.87
Net Unrealized Gain/Loss	867,308.39
Market Value + Accrued	137,871,873.26

Cash and Fixed Income Summary	
Risk Metric	Value
Cash	287.47
MMFund	205,093.91
Fixed Income	137,666,491.88
Duration	1.135
Convexity	0.024
WAL	1.167
Years to Final Maturity	1.176
Years to Effective Maturity	1.165
Yield	1.659
Book Yield	2.126
Avg Credit Rating	AA+/Aa1/AA+

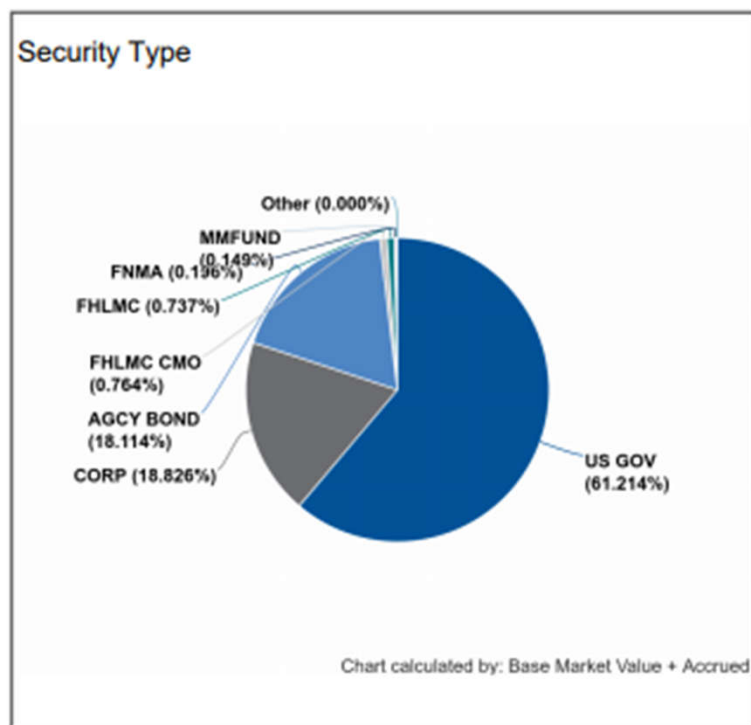
## 0-5 year Portfolio

Balance Sheet	
Book Value + Accrued	66,206,852.00
Net Unrealized Gain/Loss	480,478.93
Market Value + Accrued	66,687,330.93

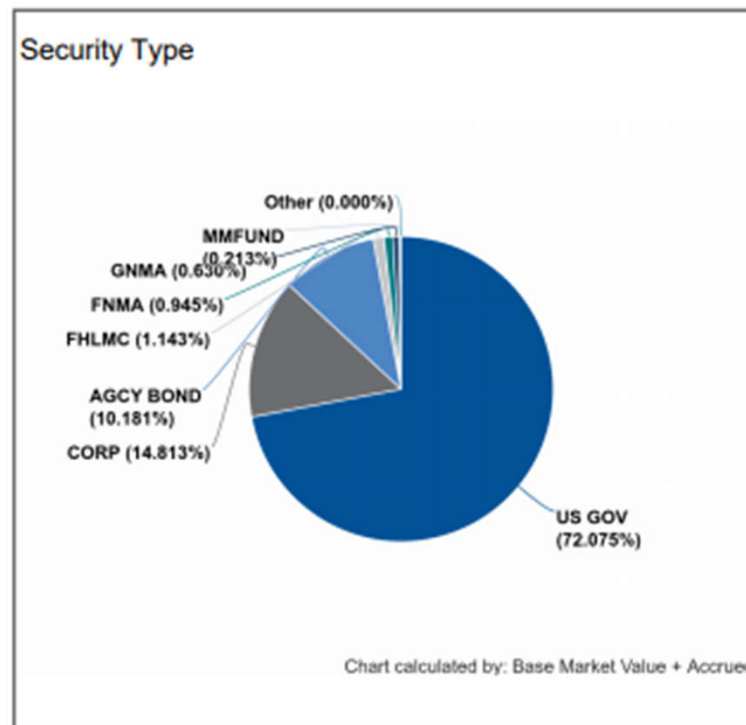
Cash and Fixed Income Summary	
Risk Metric	Value
Cash	119.04
MMFund	141,732.62
Fixed Income	66,545,479.27
Duration	1.858
Convexity	0.041
WAL	1.948
Years to Final Maturity	2.061
Years to Effective Maturity	1.946
Yield	1.662
Book Yield	1.980
Avg Credit Rating	AA+/Aa1/AA+

# Asset Allocation – December 31, 2019

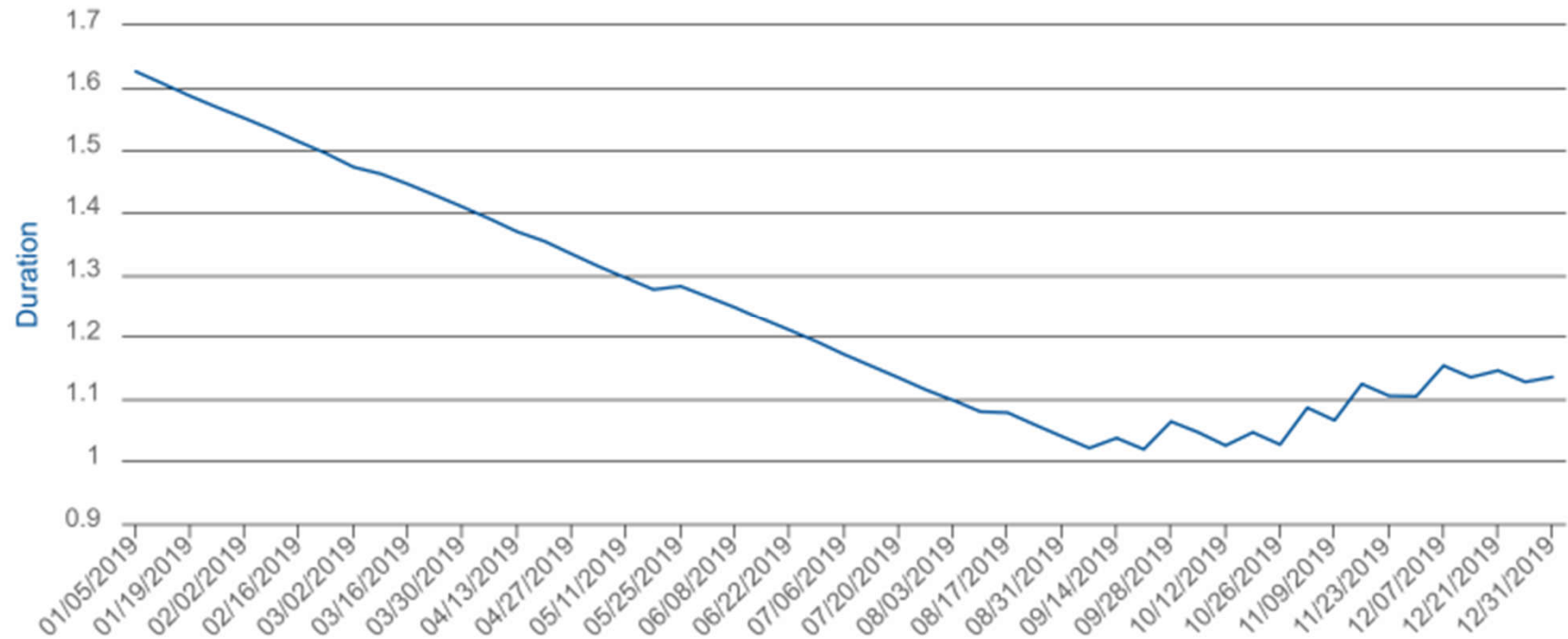
## 0-3 yr Portfolio



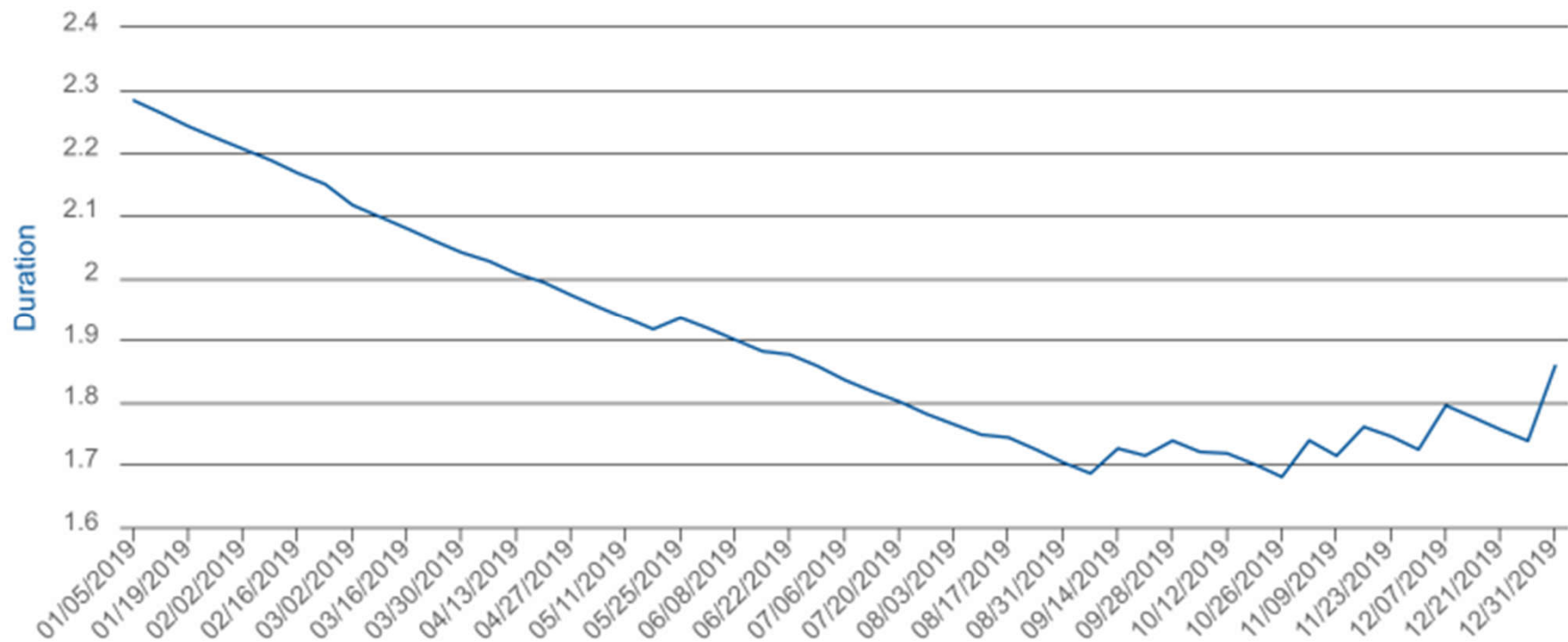
## 0-5 yr Portfolio



# Duration – 0-3 Year

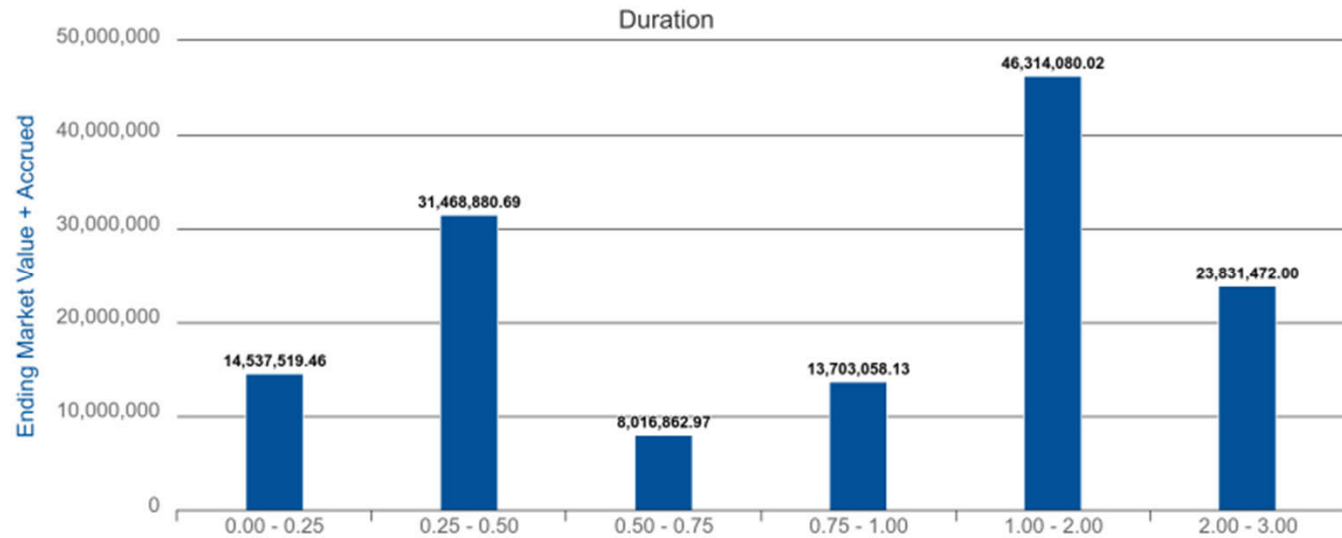


# Duration – 0-5 Year

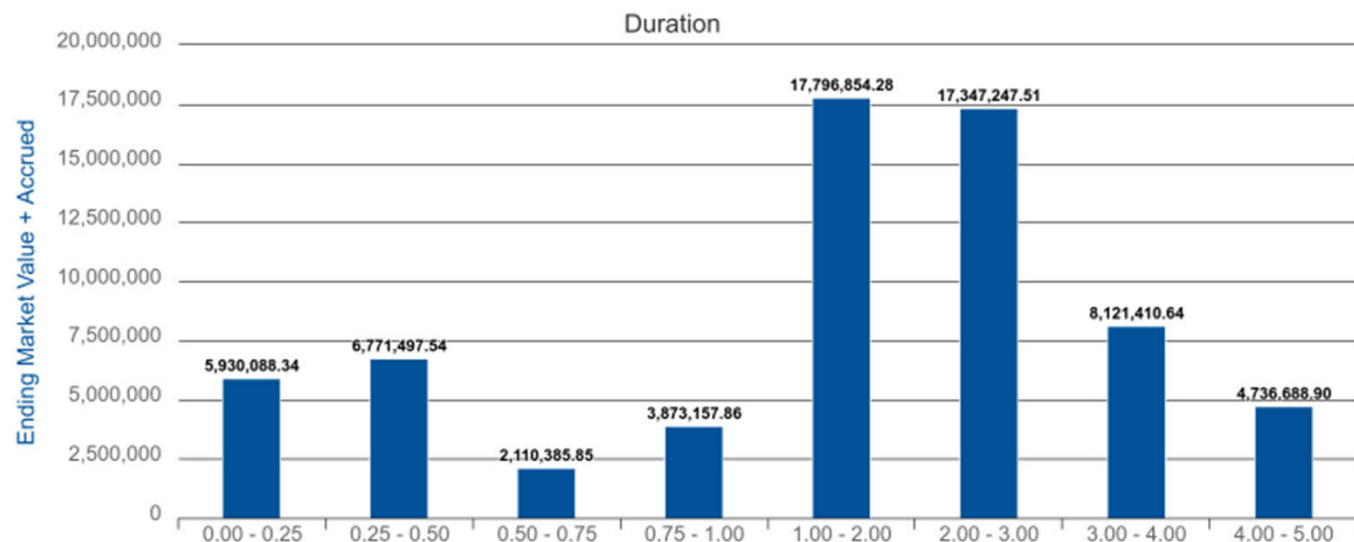


# Duration – December 31, 2019

## 0-3 yr Portfolio

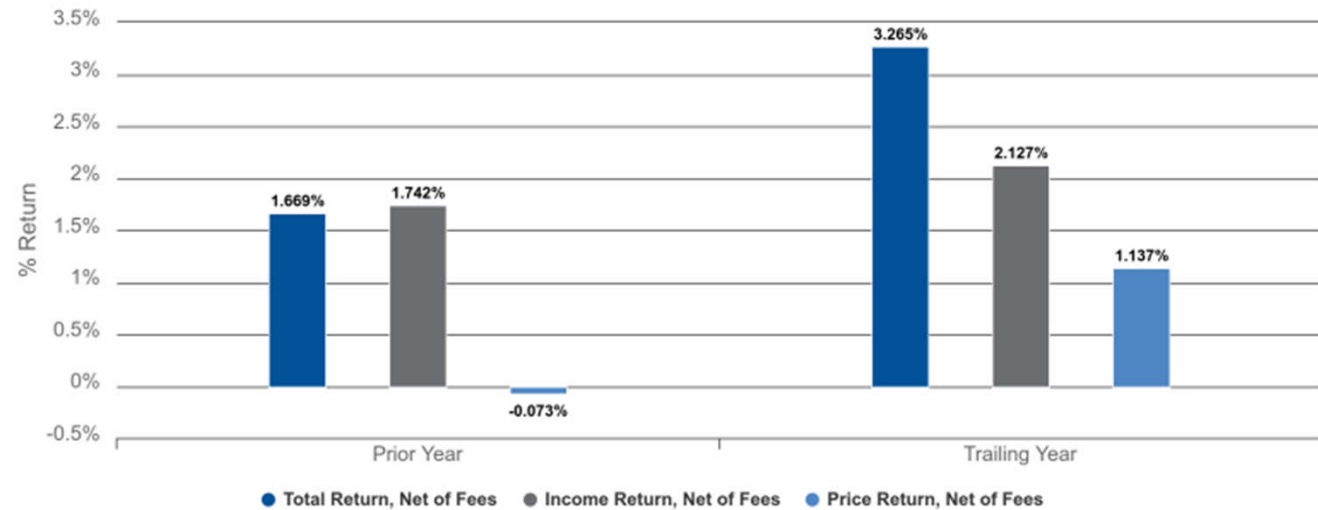


## 0-5 yr Portfolio

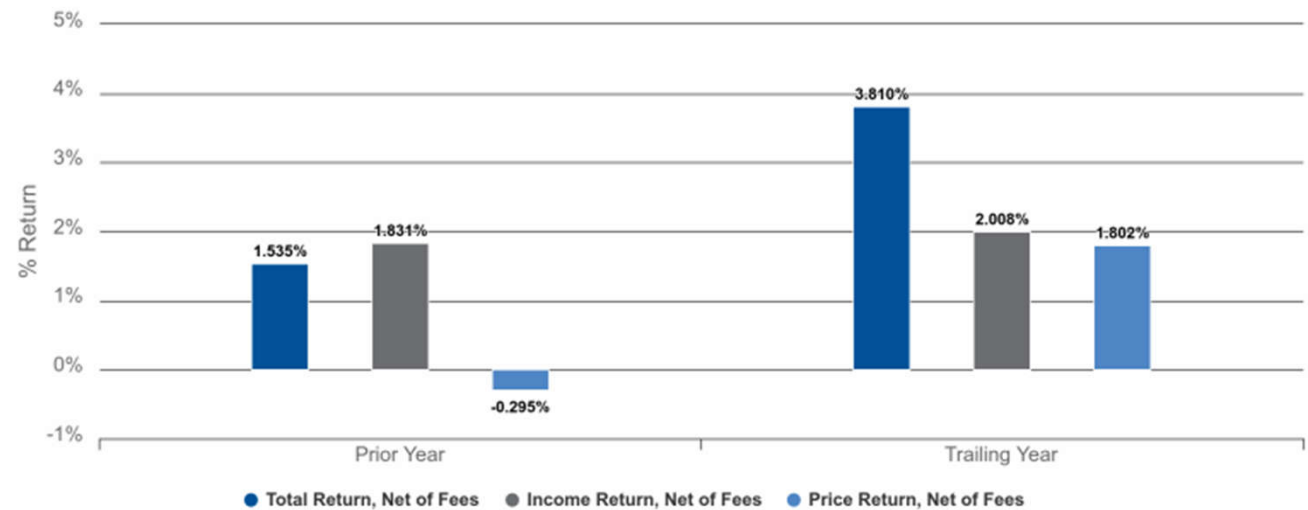


# Investment Performance – December 31, 2019

## 0-3 yr Portfolio



## 0-5 yr Portfolio





# Strategy – February 10, 2020

## Duration

Current portfolio duration of 1.14 & 1.86 years, strategy will be increase duration as market conditions and cash flows permit. Although paused, global central bankers will eventually continue stance of easing policy to stimulate economic activity.

## Credit

Favor overweight stance to credit as opportunities present themselves. Corps +30bps and Agencies +10bps. Consider allocation to Municipal bonds.

# Disclosures

Data unaudited. This presentation is for informational purposes only. 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 information presented should not be used in making any investment decisions and is not a recommendation to buy, sell, implement, or change any securities or investment strategy, function, or process. Any financial and/or investment decision should be made only after considerable research, consideration, and involvement with an experienced professional engaged for the specific purpose. All comments and discussion presented are purely based on opinion and assumptions, not fact. These assumptions may or may not be correct based on foreseen and unforeseen events. All calculations and results presented are for discussion purposes only and should not be used for making calculations and/or decisions.

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

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

## **Public Trust Advisors**

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## Quarterly Investment Report for Period Ended December 31, 2019



City of Cape Coral Short Term

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 Short Term Summary

### Investment Management Portfolio Review

Investment Portfolio Summary Comparison

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### City of Cape Coral Short Term Summary Comparison for the period October 1, 2019 to December 31, 2019

City of Cape Coral Short Term	October 1, 2019 Beginning Balance	December 31, 2019 Ending Balance	Portfolio Characteristic	October 1, 2019 Beginning Balance	December 31, 2019 Ending Balance
<b>Historical Cost</b>	<b>\$ 1.19</b>	<b>\$ 1.19</b>	<b>Book Yield Gross</b>	<b>1.54%</b>	<b>1.23%</b>
Book Value	\$ 1.19	\$ 1.19	<b>Market Yield Gross</b>	<b>1.54%</b>	<b>1.23%</b>
Accrued Interest	0.00	0.00	<b>Weighted Average Coupon</b>	<b>1.69%</b>	<b>1.22%</b>
<b>Book Value Plus Accrued</b>	<b>\$ 1.19</b>	<b>\$ 1.19</b>	<b>Duration</b>	<b>0.00 Years</b>	<b>0.00 Years</b>
Net Unrealized Gain/Loss	\$ -	\$ -	<b>Weighted Effective Maturity</b>	<b>0.00 Years</b>	<b>0.00 Years</b>
<b>Market Value Plus Accrued<sup>(2)</sup></b>	<b>\$ 1.19</b>	<b>\$ 1.19</b>	<b>Weighted Final Maturity</b>	<b>0.00 Years</b>	<b>0.00 Years</b>
Net Pending Transactions	0.00	0.00			
<b>Market Value Plus Accrued Net<sup>(2)</sup></b>	<b>\$ 1.19</b>	<b>\$ 1.19</b>			

City of Cape Coral Short Term	December 2019 Net Income
Interest Income	\$ -
Net Amortization/Accretion	0.00
Net Realized Gain/Loss <sup>(3)</sup>	0.00
Miscellaneous Income	0.00
<b>Net Income</b>	<b>\$ -</b>

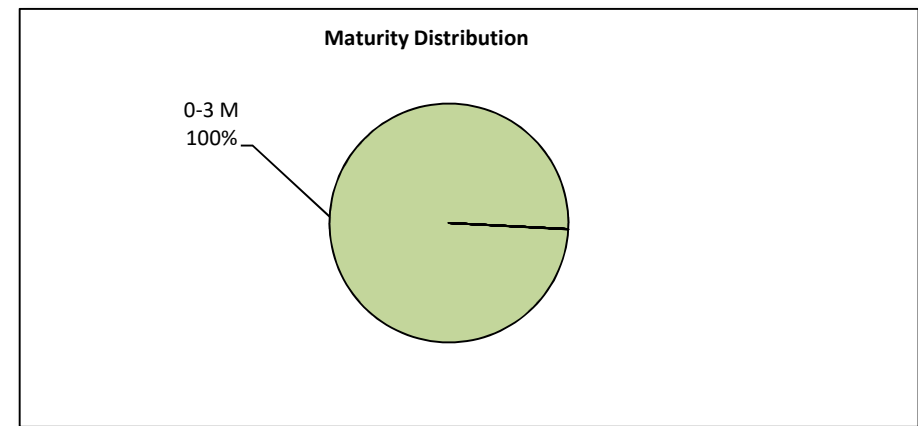
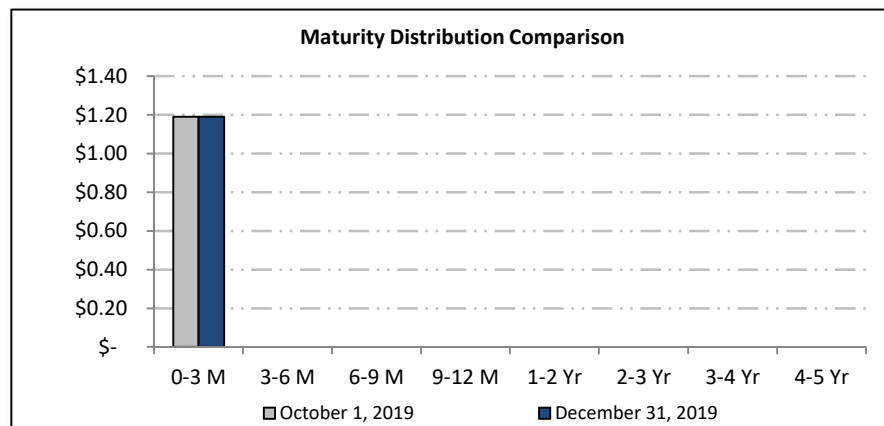
(1) Payables represent amounts due to settle security transactions that have been executed but have not settled as of period end. The funds used to settle these trades may come from a variety of sources including cash within the portfolio, proceeds from future security transactions including maturities 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 Short Term Maturity Distribution Market Value Basis October 1, 2019 to December 31, 2019

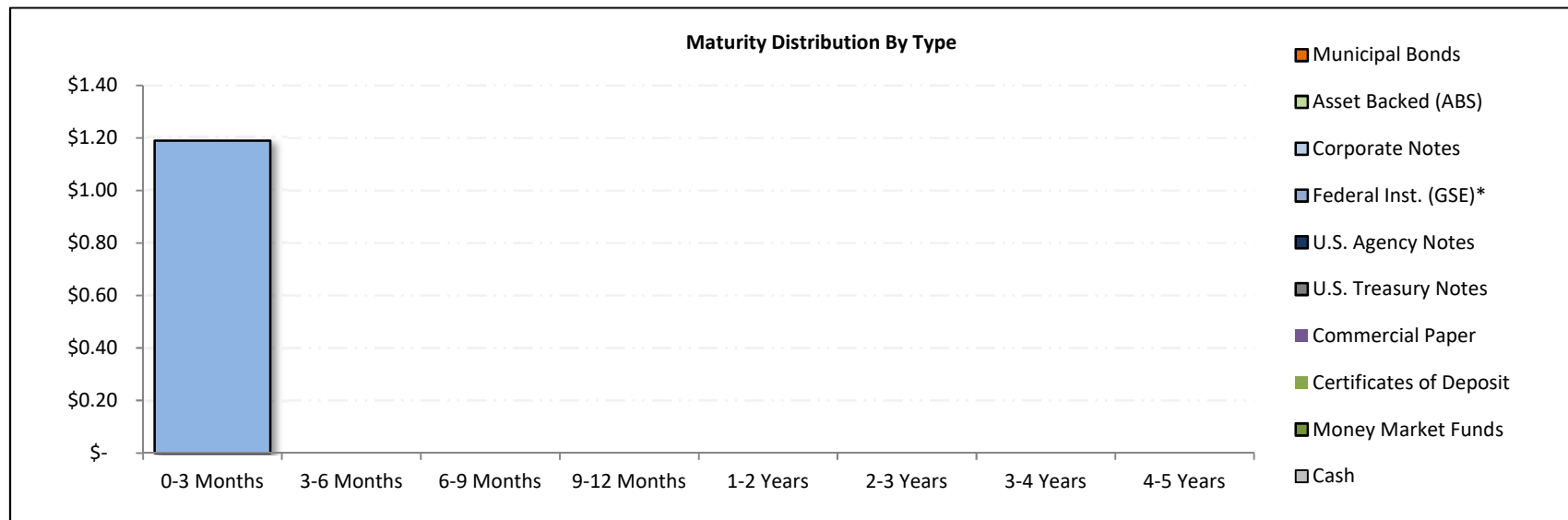
Maturity Distribution	October 1, 2019 Beginning Balance	December 31, 2019 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 1.19	\$ 1.19	100.00%	0.00%
3-6 Months	-	-	0.00%	0.00%
6-9 Months	-	-	0.00%	0.00%
9-12 Months	-	-	0.00%	0.00%
1-2 Years	-	-	0.00%	0.00%
2-3 Years	-	-	0.00%	0.00%
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%
<b>Total Portfolio</b>	<b>\$ 1.19</b>	<b>\$ 1.19</b>	<b>100.00%</b>	





## City of Cape Coral Short Term Maturity Distribution Market Value Basis as of December 31, 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	-	-	-	-	-	-	-	1
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	-	-	-	-	-	-	-
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)*	-	-	-	-	-	-	-	-	-
Corporate Notes	-	-	-	-	-	-	-	-	-
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>\$ 1</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 1</b>

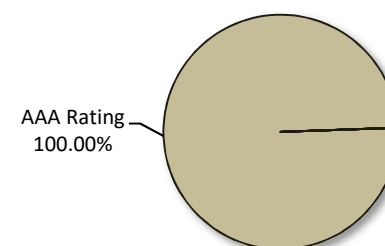


\*Mortgage backed securities shown to effective maturity.

## City of Cape Coral Short Term Rating Distribution Market Value Basis as of December 31, 2019

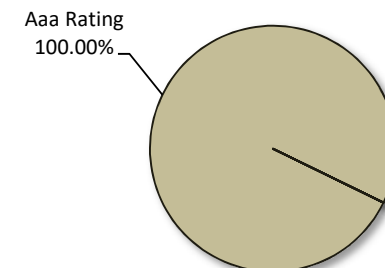
<b>S&amp;P Rating Distribution</b>	<b>December 31, 2019</b>	<b>Portfolio Allocation</b>
<b>Ending Balance</b>		
<b>Short Term Rating Distribution</b>		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
<b>Total Short Term Ratings</b>	<b>\$ -</b>	<b>0.00%</b>
<b>Long Term Rating Distribution</b>		
AAA Rating	\$ 1.19	100.00%
AA Rating	-	0.00%
A Rating	-	0.00%
Below A	-	0.00%
Not Rated	-	0.00%
<b>Total Long Term Rating</b>	<b>\$ 1.19</b>	<b>100.00%</b>
<b>Total Portfolio</b>	<b>\$ 1.19</b>	<b>100.00%</b>

**Portfolio Allocation By Standard and Poors' Rating**



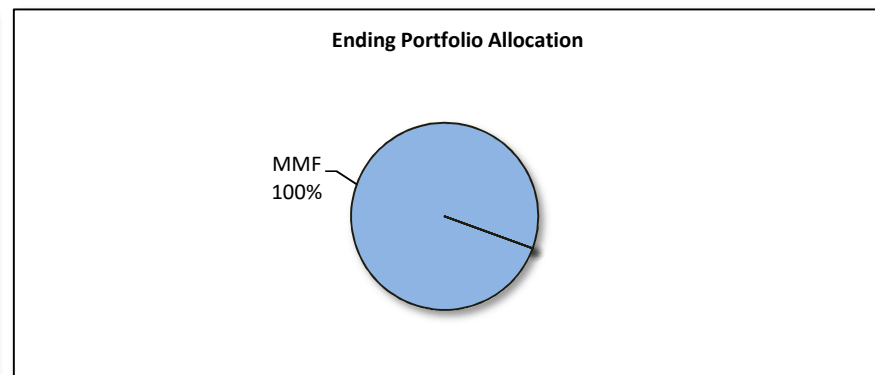
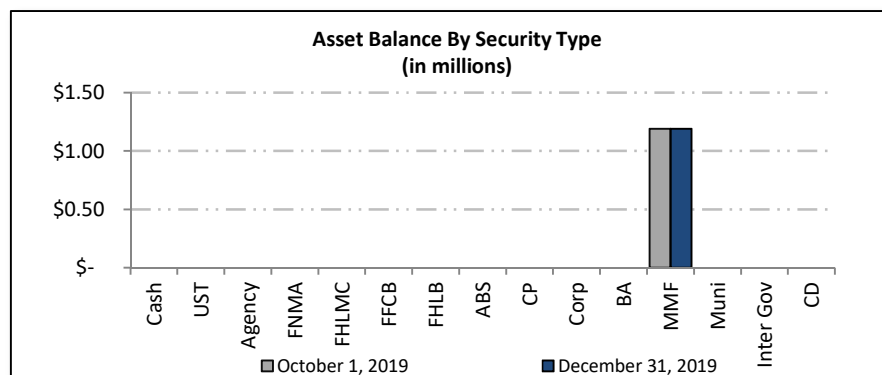
<b>Moody's Rating Distribution</b>	<b>December 31, 2019</b>	<b>Portfolio Allocation</b>
<b>Ending Balance</b>		
<b>Short Term Rating Distribution</b>		
P-1	\$ -	0.00%
P-2	-	0.00%
<b>Total Short Term Ratings</b>	<b>\$ -</b>	<b>0.00%</b>
<b>Long Term Rating Distribution</b>		
Aaa Rating	\$ 1.19	100.00%
Aa Rating	-	0.00%
A Rating	-	0.00%
Below A	-	0.00%
Not Rated	-	0.00%
<b>Total Long Term Rating</b>	<b>\$ 1.19</b>	<b>100.00%</b>
<b>Total Portfolio</b>	<b>\$ 1.19</b>	<b>100.00%</b>

**Portfolio Allocation By Moody's Rating**



## City of Cape Coral Short Term Market Value Basis Security Distribution October 1, 2019 to December 31, 2019

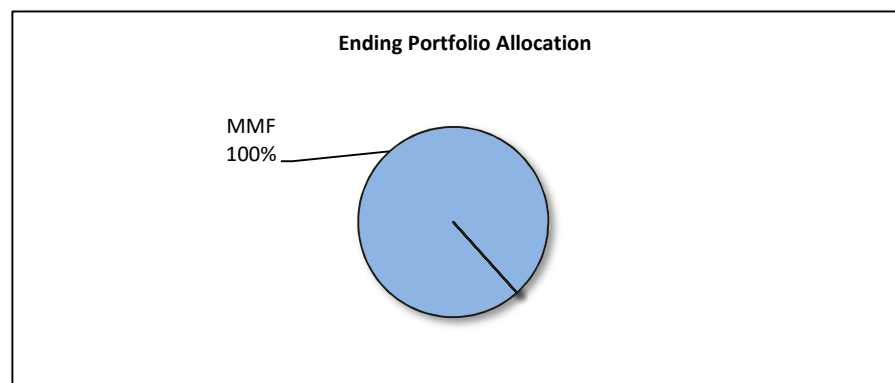
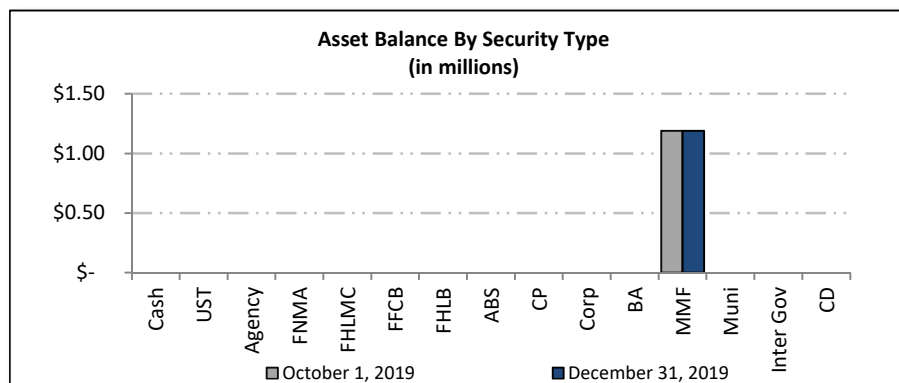
Security Distribution	October 1, 2019 Beginning Balance	Portfolio Allocation	December 31, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	-	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%
<b>Fed Instrumentality Subtotal</b>	<b>\$ -</b>	<b>0.00%</b>	<b>\$ -</b>		<b>0.00%</b>	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	1.19	100.00%	1.19	1.23%	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%
<b>Total Portfolio Market Value</b>	<b>\$ 1.19</b>	<b>100.00%</b>	<b>\$ 1.19</b>	<b>1.23%</b>	<b>100.00%</b>	



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

# City of Cape Coral Short Term Historical Cost Basis Security Distribution October 1, 2019 to December 31, 2019

Security Distribution	October 1, 2019 Beginning Balance	Portfolio Allocation	December 31, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	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%
<b>Fed Instrumentality Subtotal</b>	<b>\$ -</b>	<b>0.00%</b>	<b>\$ -</b>		<b>0.00%</b>	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	1.19	100.00%	1.19	1.23%	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%
<b>Total Portfolio Historical Cost</b>	<b>\$ 1.19</b>	<b>100.00%</b>	<b>\$ 1.19</b>	<b>1.23%</b>	<b>100.00%</b>	



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

## Additional Disclosure

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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 Street, Suite 1850  
Denver, CO 80202

## City of Cape Coral Short Term Detail

**Portfolio Holdings**

**Portfolio Income**

**Portfolio Transactions**

**Issuer Concentration**

**Security Concentration**

**Portfolio Activity Summary**





# **Month End Report Trade Date**

Cape Coral, City of ST (44762)

Quarter End (Q1 Y2020)

10/01/2019 - 12/31/2019

Dated: 02/06/2020

Locked Down

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Dated: 02/06/2020

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# Holdings Report Trade Date

Cape Coral, City of ST (44762)

As of 12/31/2019

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Dated: 02/06/2020

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	12/31/2019	1.19	09/04/2019	Aaa	1.19	0.00	1.19
31846V807	12/31/2019	1.19	09/04/2019	AAAm	1.19	0.00	1.19
MMFUND	N	1.0000		---			
1.220	---						
<b>FIRST AMER:TRS OBG Y</b>	<b>12/31/2019</b>	<b>1.19</b>	<b>09/04/2019</b>	<b>Aaa</b>	<b>1.19</b>	<b>0.00</b>	<b>1.19</b>
<b>31846V807</b>	<b>12/31/2019</b>	<b>1.19</b>	<b>09/04/2019</b>	<b>AAAm</b>	<b>1.19</b>	<b>0.00</b>	<b>1.19</b>
<b>MMFUND</b>	<b>N</b>	<b>1.0000</b>		<b>---</b>			
<b>1.220</b>	<b>---</b>						

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

# Income Detail Report Trade Date

Cape Coral, City of ST (44762)

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

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	12/31/2019	1.19	0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00 0.00
<b>31846V807 FIRST AMER:TRS OBG Y</b>	<b>12/31/2019</b>	<b>1.19</b>	<b>0.00</b>	<b>0.00 0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00 0.00</b>

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

# Transactions Realized Gain Loss Report

10/01/2019 - 12/31/2019

[Return to Table of Contents](#)

Cape Coral, City of ST (44762)

Dated: 02/06/2020

\* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
---	---	0.00	---	---	---	0.00	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

Cape Coral, City of ST (44762)

As of 12/31/2019

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Dated: 02/06/2020

## Issuer Concentration

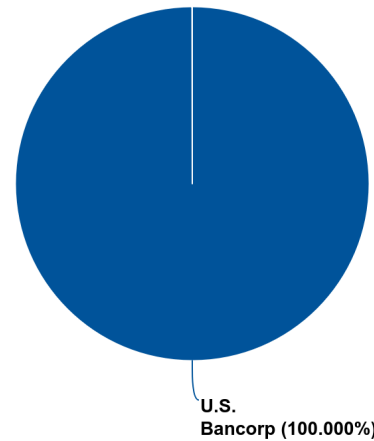


Chart calculated by: Ending Market Value + Accrued

### 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	1.230	1.230	12/31/2019 12/31/2019	0.00	1.19 1.19	1.19 1.19	100.000%
<b>31846V807</b>	<b>MMFUND</b>	<b>FIRST AMER:TRS OBG Y U.S. Bancorp</b>	<b>1.19</b>	<b>Fixed</b>	<b>N</b>	<b>0.000</b>	<b>1.230</b>	<b>1.230</b>	<b>12/31/2019 12/31/2019</b>	<b>0.00</b>	<b>1.19 1.19</b>	<b>1.19 1.19</b>	<b>100.000%</b>

\* 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 12/31/2019

Cape Coral, City of ST (44762)

Dated: 02/06/2020

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## Security Type

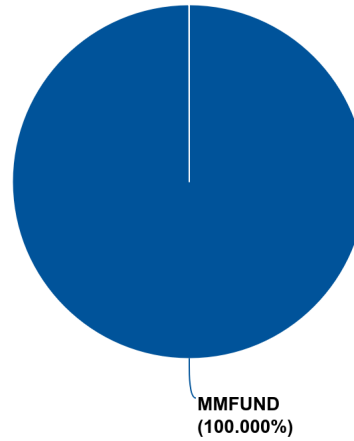


Chart calculated by: Ending Market Value + Accrued

### 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	12/31/2019 12/31/2019	1.230 1.230	0.00	1.19	1.19 1.19	1.19 1.19
<b>31846V807 FIRST AMER:TRS OBG Y MMFUND</b>	<b>100.000%</b>	<b>Fixed</b>	<b>N</b>	<b>0.000</b>	<b>AAAm Aaa</b>	<b>1.19</b>	<b>12/31/2019 12/31/2019</b>	<b>1.230 1.230</b>	<b>0.00</b>	<b>1.19</b>	<b>1.19 1.19</b>	<b>1.19 1.19</b>

\* 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)

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.19 1.19	1.19 1.19
<b>31846V807</b> <b>FIRST AMER:TRS OBG Y</b> <b>MMFUND</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1.19</b> <b>1.19</b>	<b>1.19</b> <b>1.19</b>

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



Additional Disclosure:

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

## Quarterly Investment Report for Period Ended December 31, 2019



City of Cape Coral 0-3 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 0-3 Year Summary

### Investment Management Portfolio Review

Investment Portfolio Summary Comparison

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### City of Cape Coral 0-3 Year Summary Comparison for the period October 1, 2019 to December 31, 2019

City of Cape Coral 0-3 Year	October 1, 2019 Beginning Balance	December 31, 2019 Ending Balance	Portfolio Characteristic	October 1, 2019 Beginning Balance	December 31, 2019 Ending Balance
<b>Historical Cost</b>	<b>\$ 135,340,945.20</b>	<b>\$ 136,126,510.20</b>	<b>Book Yield Gross</b>	<b>2.11%</b>	<b>2.13%</b>
Book Value	\$ 135,583,398.32	\$ 136,371,316.70	<b>Market Yield Gross</b>	<b>1.83%</b>	<b>1.66%</b>
Accrued Interest	699,315.96	\$ 633,248.17	<b>Weighted Average Coupon</b>	<b>1.98%</b>	<b>2.07%</b>
<b>Book Value Plus Accrued</b>	<b>\$ 136,282,714.28</b>	<b>\$ 137,004,564.87</b>	<b>Duration</b>	<b>1.06 Years</b>	<b>1.14 Years</b>
Net Unrealized Gain/Loss	\$ 813,999.09	\$ 867,308.39	<b>Weighted Effective Maturity</b>	<b>1.08 Years</b>	<b>1.17 Years</b>
<b>Market Value Plus Accrued<sup>(2)</sup></b>	<b>\$ 137,096,713.37</b>	<b>\$ 137,871,873.26</b>	<b>Weighted Final Maturity</b>	<b>1.09 Years</b>	<b>1.18 Years</b>
Net Pending Transactions	684.91	0.00			
<b>Market Value Plus Accrued Net<sup>(2)</sup></b>	<b>\$ 137,097,398.28</b>	<b>\$ 137,871,873.26</b>			

City of Cape Coral 0-3 Year	December 2019 Net Income
Interest Income	\$ 690,993.23
Net Amortization/Accretion	30,953.51
Net Realized Gain/Loss <sup>(3)</sup>	(781.06)
Miscellaneous Income	0.00
<b>Net Income</b>	<b>\$ 721,165.68</b>

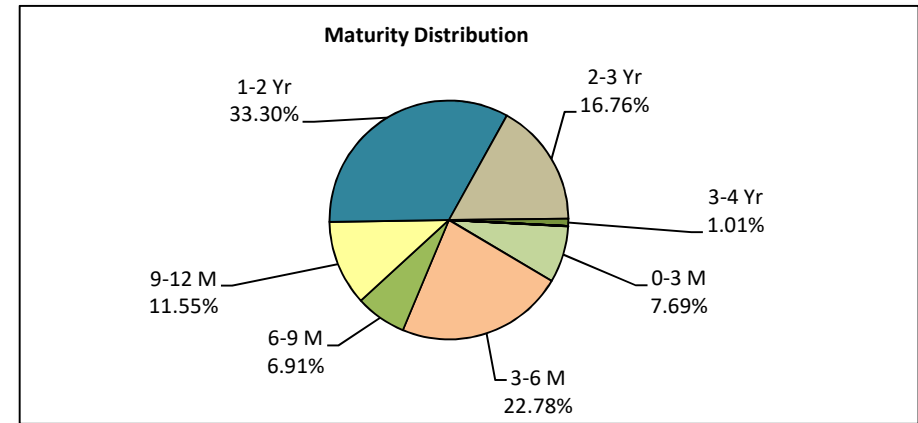
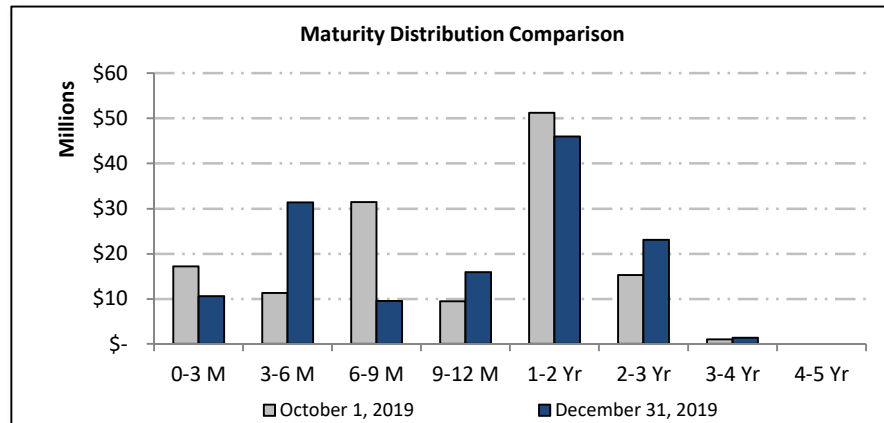
(1) Payables represent amounts due to settle security transactions that have been executed but have not settled as of period end. The funds used to settle these trades may come from a variety of sources including cash within the portfolio, proceeds from future security transactions including maturities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

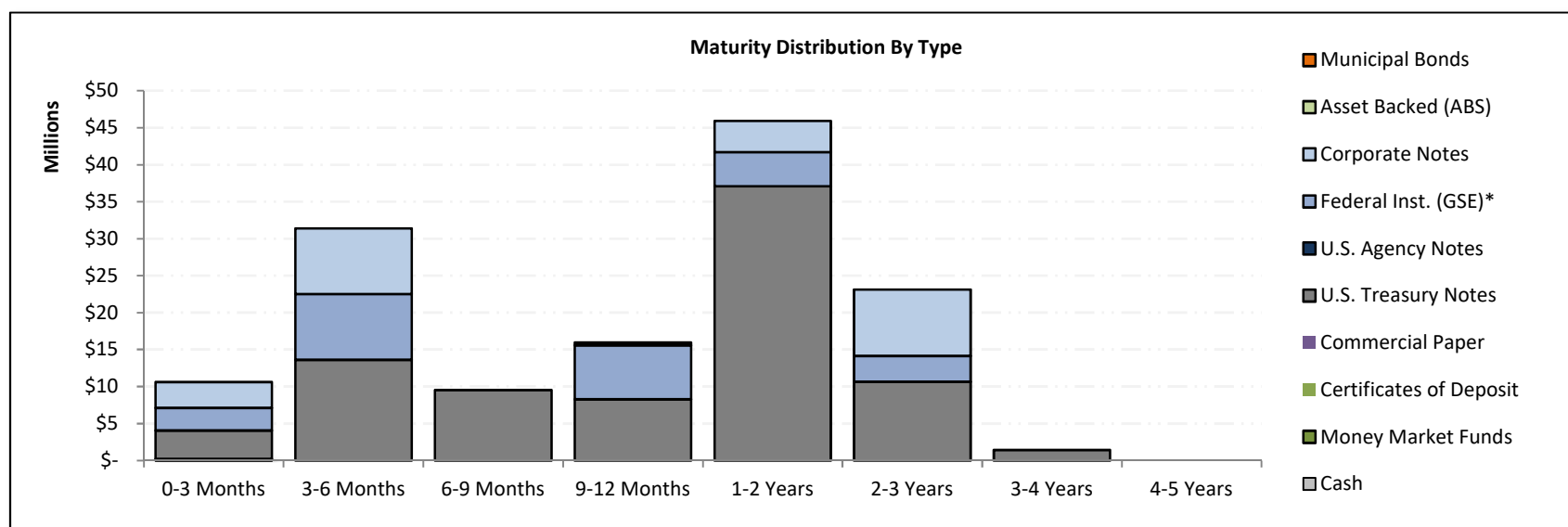
## City of Cape Coral 0-3 Year Maturity Distribution Market Value Basis October 1, 2019 to December 31, 2019

Maturity Distribution	October 1, 2019 Beginning Balance	December 31, 2019 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 17,223,590.00	\$ 10,596,398.14	7.69%	-4.88%
3-6 Months	11,340,798.11	31,409,823.44	22.78%	14.51%
6-9 Months	31,488,889.68	9,523,083.12	6.91%	-16.06%
9-12 Months	9,500,346.27	15,926,486.07	11.55%	4.62%
1-2 Years	51,228,746.59	45,917,386.80	33.30%	-4.06%
2-3 Years	15,297,160.55	23,104,639.99	16.76%	5.60%
3-4 Years	1,017,182.17	1,394,055.71	1.01%	0.27%
4-5 Years	-	-	0.00%	0.00%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
<b>Total Portfolio</b>	<b>\$ 137,096,713.37</b>	<b>\$ 137,871,873.26</b>	<b>100.00%</b>	



## City of Cape Coral 0-3 Year Maturity Distribution Market Value Basis as of December 31, 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	\$ 287	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 287
Money Market Funds	205,094	-	-	-	-	-	-	-	205,094
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	3,868,648	13,604,817	9,523,083	8,273,527	37,079,921	10,652,339	1,394,056	-	84,396,391
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)*	3,017,113	8,914,462	-	7,291,324	4,627,847	3,463,160	-	-	27,313,906
Corporate Notes	3,505,256	8,890,545	-	361,635	4,209,619	8,989,140	-	-	25,956,196
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>\$ 10,596,398</b>	<b>\$ 31,409,823</b>	<b>\$ 9,523,083</b>	<b>\$ 15,926,486</b>	<b>\$ 45,917,387</b>	<b>\$ 23,104,640</b>	<b>\$ 1,394,056</b>	<b>\$ -</b>	<b>\$ 137,871,873</b>

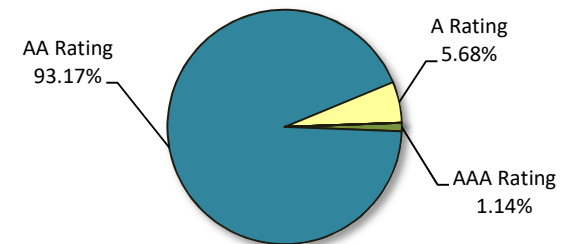


\*Mortgage backed securities shown to effective maturity.

## City of Cape Coral 0-3 Year Rating Distribution Market Value Basis as of December 31, 2019

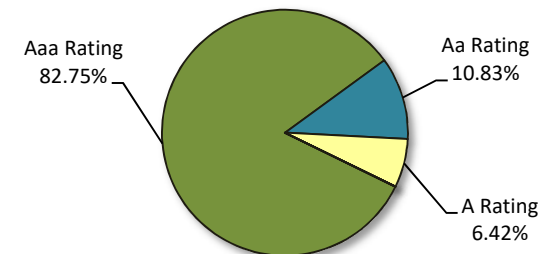
<b>S&amp;P Rating Distribution</b>	<b>December 31, 2019 Ending Balance</b>	<b>Portfolio Allocation</b>
<b>Short Term Rating Distribution</b>		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
<b>Total Short Term Ratings</b>	<b>\$ -</b>	<b>0.00%</b>
<b>Long Term Rating Distribution</b>		
AAA Rating	\$ 1,574,424.64	1.14%
AA Rating	128,459,953.36	93.17%
A Rating	7,837,495.26	5.68%
Below A	-	0.00%
Not Rated	-	0.00%
<b>Total Long Term Rating</b>	<b>\$ 137,871,873.26</b>	<b>100.00%</b>
<b>Total Portfolio</b>	<b>\$ 137,871,873.26</b>	<b>100.00%</b>

**Portfolio Allocation By Standard and Poors' Rating**



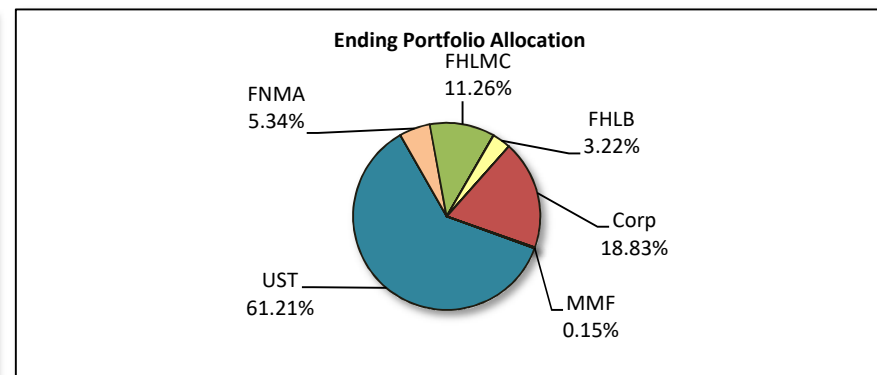
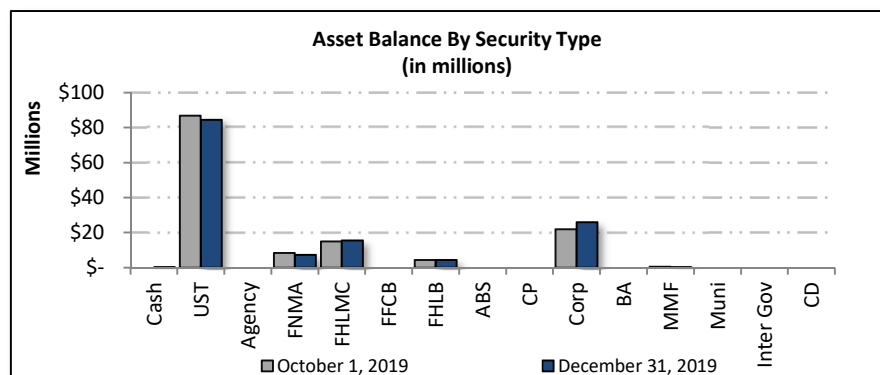
<b>Moody's Rating Distribution</b>	<b>December 31, 2019 Ending Balance</b>	<b>Portfolio Allocation</b>
<b>Short Term Rating Distribution</b>		
P-1	\$ -	0.00%
P-2	-	0.00%
<b>Total Short Term Ratings</b>	<b>\$ -</b>	<b>0.00%</b>
<b>Long Term Rating Distribution</b>		
Aaa Rating	\$ 114,094,842.63	82.75%
Aa Rating	14,928,757.43	10.83%
A Rating	8,848,273.20	6.42%
Below A	-	0.00%
Not Rated	-	0.00%
<b>Total Long Term Rating</b>	<b>\$ 137,871,873.26</b>	<b>100.00%</b>
<b>Total Portfolio</b>	<b>\$ 137,871,873.26</b>	<b>100.00%</b>

**Portfolio Allocation By Moody's Rating**



## City of Cape Coral 0-3 Year Market Value Basis Security Distribution October 1, 2019 to December 31, 2019

Security Distribution	October 1, 2019 Beginning Balance	Portfolio Allocation	December 31, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ 287.47	0.00%	0.00%	0.00%
U.S. Treasury Notes	86,781,831.21	63.30%	84,396,390.57	2.14%	61.21%	-2.09%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	8,429,863.87	6.15%	7,355,961.68	2.27%	5.34%	-0.81%
FHLMC	14,934,549.01	10.89%	15,524,758.35	1.89%	11.26%	0.37%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	4,432,472.96	3.23%	4,433,185.51	1.57%	3.22%	-0.02%
<b>Fed Instrumentality Subtotal</b>	<b>\$ 27,796,885.84</b>	<b>20.28%</b>	<b>\$ 27,313,905.54</b>	<b>1.94%</b>	<b>19.81%</b>	<b>-0.46%</b>
Asset Backed Securities	\$ -	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	21,970,374.62	16.03%	25,956,195.77	2.29%	18.83%	2.80%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	547,621.70	0.40%	205,093.91	1.23%	0.15%	-0.25%
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%
<b>Total Portfolio Market Value</b>	<b>\$ 137,096,713.37</b>	<b>100.00%</b>	<b>\$ 137,871,873.26</b>	<b>2.13%</b>	<b>100.00%</b>	

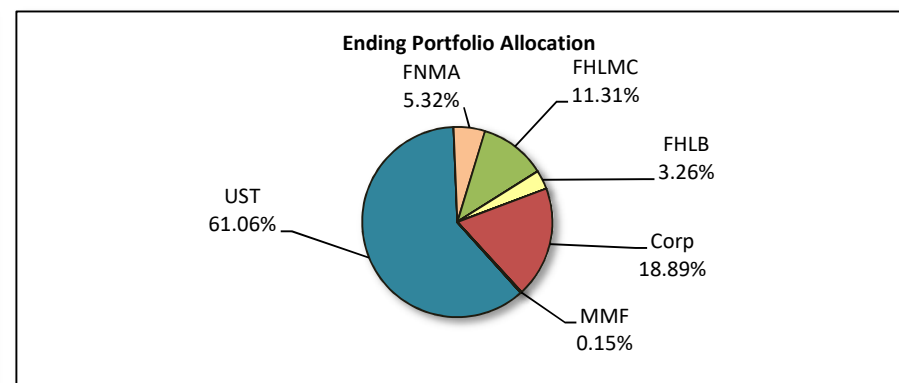
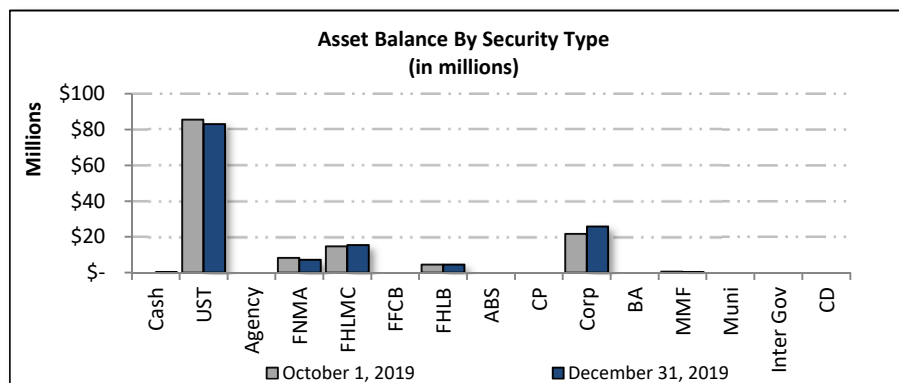


\*Permitted allocation based on aggregate assets as defined within the investment policy.



## City of Cape Coral 0-3 Year Historical Cost Basis Security Distribution October 1, 2019 to December 31, 2019

Security Distribution	October 1, 2019 Beginning Balance	Portfolio Allocation	December 31, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ 287.47	0.00%	0.00%	0.00%
U.S. Treasury Notes	85,578,935.50	63.23%	83,124,614.80	2.14%	61.06%	-2.17%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	8,317,032.52	6.15%	7,239,571.75	2.27%	5.32%	-0.83%
FHLMC	14,779,040.99	10.92%	15,401,174.72	1.89%	11.31%	0.39%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	4,435,056.00	3.28%	4,435,056.00	1.57%	3.26%	-0.02%
<b>Fed Instrumentality Subtotal</b>	<b>\$ 27,531,129.51</b>	<b>20.34%</b>	<b>\$ 27,075,802.47</b>	<b>1.94%</b>	<b>19.89%</b>	<b>-0.45%</b>
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	21,683,258.50	16.02%	25,720,711.55	2.29%	18.89%	2.87%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	547,621.70	0.40%	205,093.91	1.23%	0.15%	-0.25%
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%
<b>Total Portfolio Historical Cost</b>	<b>\$ 135,340,945.20</b>	<b>100.00%</b>	<b>\$ 136,126,510.20</b>	<b>2.13%</b>	<b>100.00%</b>	



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

# City of Cape Coral 0-3 Year Quarterly Transactions October 1, 2019 to December 31, 2019

Trade Date	Settle Date	Type	Identifier	Description	Coupon Rate	Final Maturity	Principal	Yield	Net Realized Gain/Loss on Book	Net Realized Gain/Loss on Cost
10/1/2019	10/1/2019	Principal Paydown	31417B7J0	Federal National Mortgage Association	3.00%	6/1/2022	(\$15,108.58)			
10/1/2019	10/1/2019	Principal Paydown	3137B3N95	Freddie Mac	2.78%	9/25/2022	(\$8,620.56)			
10/9/2019	10/9/2019	Maturity	931142DY6	Walmart Inc.	1.75%	10/9/2019	(\$525,000.00)			
10/15/2019	10/16/2019	Buy	91159HHC7	U.S. Bancorp	3.00%	3/15/2022	\$1,279,387.50	1.96%		
10/15/2019	10/16/2019	Buy	532457BQ0	Eli Lilly and Company	2.35%	5/15/2022	\$1,012,460.00	1.85%		
10/15/2019	10/15/2019	Maturity	912828T59	United States Department of The Treasury	1.00%	10/15/2019	(\$1,410,000.00)			
10/25/2019	10/25/2019	Maturity	742718EZ8	The Procter & Gamble Company	1.75%	10/25/2019	(\$300,000.00)			
10/29/2019	10/31/2019	Buy	166764BN9	Chevron Corporation	2.50%	3/3/2022	\$2,027,320.00	1.88%		
10/30/2019	10/31/2019	Buy	912828XD7	United States Department of The Treasury	1.88%	5/31/2022	\$1,584,843.75	1.63%		
10/30/2019	10/31/2019	Buy	717081DZ3	Pfizer Inc.	2.20%	12/15/2021	\$1,007,980.00	1.81%		
10/31/2019	10/31/2019	Maturity	912828TV2	United States Department of The Treasury	1.25%	10/31/2019	(\$3,925,000.00)			
11/1/2019	11/1/2019	Principal Paydown	31417B7J0	Federal National Mortgage Association	3.00%	6/1/2022	(\$23,382.16)			
11/1/2019	11/25/2019	Principal Paydown	3137B3N95	Freddie Mac	2.78%	9/25/2022	(\$20,701.64)			
11/12/2019	11/14/2019	Buy	037833CQ1	Apple Inc.	2.30%	5/11/2022	\$2,526,750.00	1.84%		
11/13/2019	11/15/2019	Buy	02665WCY5	American Honda Finance Corporation	2.20%	6/27/2022	\$1,283,389.50	1.94%		
11/13/2019	11/13/2019	Maturity	037833DH0	Apple Inc.	1.80%	11/13/2019	(\$2,675,000.00)			
11/13/2019	11/13/2019	Maturity	02665WBZ3	American Honda Finance Corporation	2.00%	11/13/2019	(\$1,605,000.00)			
11/15/2019	11/18/2019	Buy	3137EADB2	Freddie Mac	2.38%	1/13/2022	\$659,932.00	1.65%		
11/25/2019	11/26/2019	Buy	912828XG0	United States Department of The Treasury	2.13%	6/30/2022	\$1,013,242.19	1.60%		
11/26/2019	11/26/2019	Maturity	3135G0ZY2	Federal National Mortgage Association	1.75%	11/26/2019	(\$1,000,000.00)			
11/30/2019	11/30/2019	Maturity	912828G61	United States Department of The Treasury	1.50%	11/30/2019	(\$3,900,000.00)			
12/1/2019	12/1/2019	Principal Paydown	31417B7J0	Federal National Mortgage Association	3.00%	6/1/2022	(\$18,351.47)			
12/1/2019	12/1/2019	Principal Paydown	3137B3N95	Freddie Mac	2.78%	9/25/2022	(\$8,716.78)			
12/2/2019	12/3/2019	Buy	912828SV3	United States Department of The Treasury	1.75%	5/15/2022	\$2,006,796.88	1.61%		
12/2/2019	12/3/2019	Buy	912828J76	United States Department of The Treasury	1.75%	3/31/2022	\$2,006,562.50	1.61%		
12/15/2019	12/15/2019	Maturity	912828U73	United States Department of The Treasury	1.38%	12/15/2019	(\$1,250,000.00)			
12/16/2019	12/17/2019	Buy	9128283U2	United States Department of The Treasury	2.38%	1/31/2023	\$1,378,898.44	1.67%		
12/30/2019	12/31/2019	Buy	912828YA2	United States Department of The Treasury	1.50%	8/15/2022	\$997,304.69	1.61%		
12/31/2019	12/31/2019	Maturity	912828G95	United States Department of The Treasury	1.63%	12/31/2019	(\$1,000,000.00)			
									\$ -	\$ -
Buy		\$	17,787,562.76							
Sell		\$	-							
Maturity		\$	(16,590,000.00)							
Principal Paydown		\$	(94,881.19)							

## Additional Disclosure

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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.

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

## City of Cape Coral 0-3 Year Detail

**Portfolio Holdings**

**Portfolio Income**

**Portfolio Transactions**

**Issuer Concentration**

**Security Concentration**

**Portfolio Activity Summary**



## **Month End Report Trade Date**

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

Quarter End (Q1 Y2020)

10/01/2019 - 12/31/2019

Dated: 02/06/2020

Locked Down

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Dated: 02/06/2020

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# Holdings Report Trade Date

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

As of 12/31/2019

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Dated: 02/06/2020

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 3135G0U27 AGCY BOND 2.500	04/13/2021 04/13/2021 N ---	3,966,800.00 4,000,000.00 101.1663	07/26/2018 07/30/2018	Aaa AA+ ---	3,983,997.42 4,005,664.08	21,666.67 62,654.54	4,046,651.96 4,068,318.63
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0A78 AGCY BOND 1.625	01/21/2020 01/21/2020 N ---	1,000,390.00 1,000,000.00 100.0027	05/12/2015 05/13/2015	Aaa AA+ ---	1,000,004.77 1,007,226.99	7,222.22 22.28	1,000,027.05 1,007,249.27
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0T29 AGCY BOND 1.500	02/28/2020 02/28/2020 N ---	1,994,600.00 2,000,000.00 99.9807	03/30/2017 03/31/2017	Aaa AA+ ---	1,999,702.23 2,009,952.23	10,250.00 -88.93	1,999,613.30 2,009,863.30
FREDDIE MAC 3137EAEF2 AGCY BOND 1.375	04/20/2020 04/20/2020 N ---	4,977,450.00 5,000,000.00 99.9200	04/27/2017 04/28/2017	Aaa AA+ ---	4,997,681.40 5,011,240.43	13,559.03 -1,681.40	4,996,000.00 5,009,559.03
FREDDIE MAC 3137EADR7 AGCY BOND 1.375	05/01/2020 05/01/2020 N ---	1,240,182.50 1,250,000.00 99.9077	03/28/2017 03/31/2017	Aaa AA+ ---	1,248,919.68 1,251,784.27	2,864.58 -72.81	1,248,846.88 1,251,711.46
FEDERAL HOME LOAN BANKS 313383HU8 AGCY BOND 1.750	06/12/2020 06/12/2020 N ---	2,663,356.00 2,650,000.00 100.0281	06/22/2017 06/26/2017	Aaa AA+ ---	2,652,048.74 2,654,496.31	2,447.57 -1,305.02	2,650,743.72 2,653,191.29
FEDERAL HOME LOAN BANKS 313380GJ0 AGCY BOND 2.000	09/09/2022 09/09/2022 N ---	1,771,700.00 1,750,000.00 101.0917	09/09/2019 09/12/2019	Aaa AA+ ---	1,769,532.20 1,780,421.08	10,888.89 -426.87	1,769,105.33 1,779,994.22
FEDERAL HOME LOAN MORTGAGE CORP 3137EAEK1 AGCY BOND 1.875	11/17/2020 11/17/2020 N ---	6,474,845.00 6,500,000.00 100.1963	12/05/2017 12/07/2017	Aaa AA+ ---	6,492,372.43 6,507,268.27	14,895.83 20,387.00	6,512,759.43 6,527,655.27
FREDDIE MAC 3137EADB2 AGCY BOND 2.375	01/13/2022 01/13/2022 N ---	659,932.00 650,000.00 101.5415	11/15/2019 11/18/2019	Aaa AA+ ---	659,392.16 666,596.32	7,204.17 627.37	660,019.53 667,223.70
Cash CCYUSD CASH 0.000	12/31/2019 12/31/2019 N ---	287.47 287.47 1.0000	---	Aaa AAA ---	287.47 287.47	0.00 0.00	287.47 287.47
TOYOTA MOTOR CREDIT CORP 89236TEU5 CORP 2.950	04/13/2021 04/13/2021 N ---	1,649,340.00 1,650,000.00 101.5082	04/10/2018 04/13/2018	Aa3 AA- ---	1,649,711.15 1,660,257.40	10,546.25 25,173.81	1,674,884.95 1,685,431.20
CHEVRON CORP 166764BG4 CORP Y 2.100	04/16/2021 05/16/2021 Y 04/16/2021	1,457,280.00 1,500,000.00 100.6315	11/02/2018 11/06/2018	Aa2 AA ---	1,476,366.45 1,480,303.95	3,937.50 33,106.11	1,509,472.56 1,513,410.06
TOYOTA MOTOR CREDIT CORP 89236TEJ0 CORP 2.200	01/10/2020 01/10/2020 N ---	1,198,932.00 1,200,000.00 99.9995	01/08/2018 01/11/2018	Aa3 AA- ---	1,199,986.70 1,212,526.70	12,540.00 7.88	1,199,994.58 1,212,534.58
INTERNATIONAL BUSINESS MACHINES CORP 459200JN2 CORP 1.900	01/27/2020 01/27/2020 N ---	1,273,776.00 1,275,000.00 99.9961	01/24/2017 01/27/2017	A2 A ---	1,274,970.48 1,285,333.39	10,362.92 -19.68	1,274,950.80 1,285,313.71
MICROSOFT CORP 594918BV5 CORP 1.850	02/06/2020 02/06/2020 N ---	999,330.00 1,000,000.00 99.9957	01/30/2017 02/06/2017	Aaa AAA ---	999,977.64 1,007,429.03	7,451.39 -21.05	999,956.59 1,007,407.98
APPLE INC 037833CS7 CORP 1.800	05/11/2020 05/11/2020 N ---	998,980.00 1,000,000.00 99.9103	05/04/2017 05/11/2017	Aa1 AA+ ---	999,874.83 1,002,374.83	2,500.00 -772.30	999,102.53 1,001,602.53

# Holdings Report Trade Date

As of 12/31/2019

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

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Dated: 02/06/2020

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
INTEL CORP 458140AZ3 CORP 1.850	05/11/2020 05/11/2020 N ---	1,724,344.50 1,725,000.00 99.9956	05/08/2017 05/11/2017	A1 A+ ---	1,724,919.53 1,729,351.82	4,432.29 4.09	1,724,923.62 1,729,355.91
AMERICAN HONDA FINANCE CORP 02665WCH2 CORP 3.000	06/16/2020 06/16/2020 N ---	1,223,346.25 1,225,000.00 100.4211	07/11/2018 07/16/2018	A2 A ---	1,224,593.08 1,226,124.33	1,531.25 5,565.84	1,230,158.92 1,231,690.17
WALMART INC 931142EG4 CORP 2.850	06/23/2020 06/23/2020 N ---	4,898,481.00 4,900,000.00 100.5060	06/20/2018 06/27/2018	Aa2 AA ---	4,899,626.58 4,902,729.91	3,103.33 25,166.10	4,924,792.68 4,927,896.01
EXXON MOBIL CORP 30231GBB7 CORP 1.902	08/16/2022 08/16/2022 N ---	800,000.00 800,000.00 100.5520	08/13/2019 08/16/2019	Aaa AA+ ---	800,000.00 805,706.00	5,706.00 4,415.87	804,415.87 810,121.87
U.S. BANCORP 91159HHC7 CORP 3.000	02/15/2022 03/15/2022 Y 02/15/2022	1,279,387.50 1,250,000.00 102.3173	10/15/2019 10/16/2019	A1 A+ ---	1,276,782.36 1,287,824.02	11,041.67 2,183.74	1,278,966.10 1,290,007.77
ELI LILLY AND CO 532457BQ0 CORP 2.350	05/15/2022 05/15/2022 N ---	1,012,460.00 1,000,000.00 101.2896	10/15/2019 10/16/2019	A2 A+ ---	1,011,474.24 1,014,477.01	3,002.78 1,422.13	1,012,896.37 1,015,899.15
CHEVRON CORP 166764BN9 CORP 2.498	02/03/2022 03/03/2022 Y 02/03/2022	2,027,320.00 2,000,000.00 101.6753	10/29/2019 10/31/2019	Aa2 AA ---	2,025,316.24 2,041,692.01	16,375.78 8,189.02	2,033,505.26 2,049,881.04
PFIZER INC 717081DZ3 CORP 2.200	12/15/2021 12/15/2021 N ---	1,007,980.00 1,000,000.00 100.9800	10/30/2019 10/31/2019	A1 AA- ---	1,007,360.27 1,008,338.05	977.78 2,439.90	1,009,800.17 1,010,777.95
JOHNSON & JOHNSON 478160CH5 CORP 1.950	11/10/2020 11/10/2020 N ---	359,614.80 360,000.00 100.1780	11/08/2017 11/10/2017	Aaa AAA ---	359,886.75 360,881.25	994.50 754.03	360,640.78 361,635.28
APPLE INC 037833CQ1 CORP 2.300	04/11/2022 05/11/2022 Y 04/11/2022	2,526,750.00 2,500,000.00 101.2006	11/12/2019 11/14/2019	Aa1 AA+ ---	2,525,312.67 2,533,298.79	7,986.11 4,703.23	2,530,015.90 2,538,002.01
AMERICAN HONDA FINANCE CORP 02665WCY5 CORP 2.200	06/27/2022 06/27/2022 N ---	1,283,389.50 1,275,000.00 100.7778	11/13/2019 11/15/2019	A2 A ---	1,282,992.93 1,283,304.60	311.67 1,923.95	1,284,916.89 1,285,228.55
FHMS K026 A2 3137B1BS0 FHLMC 2.510	10/16/2022 11/25/2022 Y ---	1,000,429.69 1,000,000.00 101.3851	05/21/2019 05/24/2019	Aaa AA+ ---	1,000,071.56 1,002,163.23	2,091.67 13,779.34	1,013,850.90 1,015,942.57
FHMS K030 A1 3137B3N95 FHLMC CMO 2.779	05/15/2021 09/25/2022 Y ---	284,155.84 285,965.47 100.8288	06/14/2018 06/19/2018	Aaa AA+ ---	284,592.52 285,254.76	662.25 3,743.15	288,335.66 288,997.91
FHMS K013 A2 3137AA4W0 FHLMC CMO 3.974	12/28/2020 01/25/2021 Y ---	764,179.69 750,000.00 101.4913	03/04/2019 03/07/2019	Aaa AA+ ---	757,792.44 760,276.19	2,483.75 3,392.23	761,184.68 763,668.43
FN AB5396 31417B7J0 FNMA 3.000	01/23/2021 06/01/2022 N ---	277,781.75 263,378.25 102.4656	08/15/2012 08/15/2012	Aaa AA+ ---	267,634.00 268,292.45	658.45 2,238.03	269,872.04 270,530.48
FIRST AMER:TRS OBG Y 31846V807 MMFUND 1.200	12/31/2019 12/31/2019 N ---	205,093.91 205,093.91 1.0000	---	Aaa AAAm ---	205,093.91 205,093.91	0.00 0.00	205,093.91 205,093.91



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

Dated: 02/06/2020

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 9128284B3 US GOV 2.375	03/15/2021 03/15/2021 N ---	3,812,449.22 3,825,000.00 100.8711	03/21/2018 03/23/2018	Aaa AA+ ---	3,819,825.52 3,846,779.16	26,953.64 38,494.06	3,858,319.58 3,885,273.22
UNITED STATES TREASURY 9128284G2 US GOV 2.375	04/15/2021 04/15/2021 N ---	4,978,515.65 5,000,000.00 100.9648	04/17/2018 04/19/2018	Aaa AA+ ---	4,990,561.52 5,015,868.89	25,307.38 57,678.48	5,048,240.00 5,073,547.38
UNITED STATES TREASURY 9128283X6 US GOV 2.250	02/15/2021 02/15/2021 N ---	3,375,695.30 3,400,000.00 100.6719	04/17/2018 04/19/2018	Aaa AA+ ---	3,390,168.94 3,419,064.32	28,895.38 32,675.66	3,422,844.60 3,451,739.98
UNITED STATES TREASURY 912828Y20 US GOV 2.625	07/15/2021 07/15/2021 N ---	7,222,142.61 7,275,000.00 101.5547	09/24/2018 09/26/2018	Aaa AA+ ---	7,245,552.39 7,333,771.65	88,219.26 142,552.04	7,388,104.42 7,476,323.68
UNITED STATES TREASURY 912828RC6 US GOV 2.125	08/15/2021 08/15/2021 N ---	7,218,281.25 7,375,000.00 100.8359	09/24/2018 09/26/2018	Aaa AA+ ---	7,285,395.41 7,344,590.80	59,195.40 151,252.22	7,436,647.63 7,495,843.02
UNITED STATES TREASURY 912828F21 US GOV 2.125	09/30/2021 09/30/2021 N ---	4,728,187.49 4,800,000.00 100.8945	12/17/2018 12/20/2018	Aaa AA+ ---	4,754,314.58 4,780,232.61	25,918.03 88,621.42	4,842,936.00 4,868,854.03
UNITED STATES TREASURY 9128285L0 US GOV 2.875	11/15/2021 11/15/2021 N ---	4,722,949.22 4,700,000.00 102.3594	12/17/2018 12/20/2018	Aaa AA+ ---	4,715,033.21 4,732,480.66	17,447.46 95,858.59	4,810,891.80 4,828,339.26
UNITED STATES TREASURY 912828W22 US GOV 1.375	02/15/2020 02/15/2020 N ---	3,834,359.38 3,850,000.00 99.9650	10/02/2017 10/04/2017	Aaa AA+ ---	3,849,180.38 3,869,175.79	19,995.41 -527.88	3,848,652.50 3,868,647.91
UNITED STATES TREASURY 912828J84 US GOV 1.375	03/31/2020 03/31/2020 N ---	3,901,139.06 3,930,000.00 99.9336	01/19/2017 01/20/2017	Aaa AA+ ---	3,927,730.56 3,941,461.40	13,730.84 -340.08	3,927,390.48 3,941,121.32
UNITED STATES TREASURY 912828X21 US GOV 1.500	04/15/2020 04/15/2020 N ---	3,897,257.83 3,900,000.00 99.9727	09/20/2017 09/22/2017	Aaa AA+ ---	3,899,689.59 3,912,156.81	12,467.21 -754.29	3,898,935.30 3,911,402.51
UNITED STATES TREASURY 912828XE5 US GOV 1.500	05/31/2020 05/31/2020 N ---	746,103.52 750,000.00 99.9448	06/02/2015 06/03/2015	Aaa AA+ ---	749,666.28 750,649.89	983.61 -80.28	749,586.00 750,569.61
UNITED STATES TREASURY 912828XU9 US GOV 1.500	06/15/2020 06/15/2020 N ---	4,990,234.40 5,000,000.00 99.9648	07/10/2017 07/13/2017	Aaa AA+ ---	4,998,459.14 5,001,942.74	3,483.61 -219.14	4,998,240.00 5,001,723.61
UNITED STATES TREASURY 912828XH8 US GOV 1.625	06/30/2020 06/30/2020 N ---	4,008,906.24 4,000,000.00 100.0000	06/19/2017 06/20/2017	Aaa AA+ ---	4,001,492.53 4,001,671.10	178.57 -1,492.53	4,000,000.00 4,000,178.57
UNITED STATES TREASURY 9128282Q2 US GOV 1.500	08/15/2020 08/15/2020 N ---	4,000,937.52 4,000,000.00 99.9219	09/14/2017 09/18/2017	Aaa AA+ ---	4,000,207.61 4,022,870.65	22,663.04 -3,331.61	3,996,876.00 4,019,539.04
UNITED STATES TREASURY 9128282V1 US GOV 1.375	09/15/2020 09/15/2020 N ---	1,493,320.32 1,500,000.00 99.8164	09/15/2017 09/19/2017	Aaa AA+ ---	1,498,402.07 1,504,521.57	6,119.51 -1,156.07	1,497,246.00 1,503,365.51
UNITED STATES TREASURY 9128282S8 US GOV 1.625	08/31/2022 08/31/2022 N ---	3,002,578.14 3,000,000.00 100.0820	09/27/2019 09/30/2019	Aaa AA+ ---	3,002,363.83 3,018,837.04	16,473.21 96.17	3,002,460.00 3,018,933.21

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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 912828VZ0 US GOV 2.000	09/30/2020 09/30/2020 N ---	2,480,607.44 2,475,000.00 100.2578	12/05/2017 12/07/2017	Aaa AA+ ---	2,476,522.47 2,489,100.34	12,577.87 4,858.08	2,481,380.55 2,493,958.42
UNITED STATES TREASURY 912828XD7 US GOV 1.875	05/31/2022 05/31/2022 N ---	1,584,843.75 1,575,000.00 100.6875	10/30/2019 10/31/2019	Aaa AA+ ---	1,584,217.04 1,586,799.01	2,581.97 1,611.08	1,585,828.13 1,588,410.09
UNITED STATES TREASURY 912828WC0 US GOV 1.750	10/31/2020 10/31/2020 N ---	1,007,578.12 1,000,000.00 100.0820	11/02/2015 11/05/2015	Aaa AA+ ---	1,001,302.29 1,004,283.06	2,980.77 -482.29	1,000,820.00 1,003,800.77
UNITED STATES TREASURY 912828PC8 US GOV 2.625	11/15/2020 11/15/2020 N ---	3,990,468.76 4,000,000.00 100.8398	07/26/2018 07/30/2018	Aaa AA+ ---	3,996,346.89 4,009,904.58	13,557.69 37,245.11	4,033,592.00 4,047,149.69
UNITED STATES TREASURY 912828XG0 US GOV 2.125	06/30/2022 06/30/2022 N ---	1,013,242.19 1,000,000.00 101.3203	11/25/2019 11/26/2019	Aaa AA+ ---	1,012,758.98 1,012,817.35	58.38 444.02	1,013,203.00 1,013,261.38
UNITED STATES TREASURY 912828A42 US GOV 2.000	11/30/2020 11/30/2020 N ---	725,254.88 725,000.00 100.3242	12/27/2017 12/28/2017	Aaa AA+ ---	725,082.61 726,350.37	1,267.76 2,267.84	727,350.45 728,618.21
UNITED STATES TREASURY 912828SV3 US GOV 1.750	05/15/2022 05/15/2022 N ---	2,006,796.88 2,000,000.00 100.3672	12/02/2019 12/03/2019	Aaa AA+ ---	2,006,580.33 2,011,099.56	4,519.23 763.67	2,007,344.00 2,011,863.23
UNITED STATES TREASURY 912828J76 US GOV 1.750	03/31/2022 03/31/2022 N ---	2,006,562.50 2,000,000.00 100.3750	12/02/2019 12/03/2019	Aaa AA+ ---	2,006,345.77 2,015,239.21	8,893.44 1,154.23	2,007,500.00 2,016,393.44
UNITED STATES TREASURY 9128283U2 US GOV 2.375	01/31/2023 01/31/2023 N ---	1,378,898.44 1,350,000.00 102.2695	12/16/2019 12/17/2019	Aaa AA+ ---	1,378,534.45 1,391,951.91	13,417.46 2,103.80	1,380,638.25 1,394,055.71
UNITED STATES TREASURY 912828YA2 US GOV 1.500	08/15/2022 08/15/2022 N ---	997,304.69 1,000,000.00 99.7812	12/30/2019 12/31/2019	Aaa AA+ ---	997,307.54 1,002,973.30	5,665.76 504.46	997,812.00 1,003,477.76
---	03/01/2021	136,126,510.20	---	Aa1	136,371,316.70	633,248.17	137,238,625.09
---	03/05/2021	136,394,725.10	---	AA	137,004,564.87	867,308.39	137,871,873.26
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\* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". \* Weighted by: Market Value + Accrued.

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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
9128283U2 UNITED STATES TREASURY	01/31/2023	1,350,000.00	1,306.90	0.00 0.00	0.00	-363.99	0.00	942.91	0.00 0.00
3137B1BS0 FHMS K026 A2	11/25/2022	1,000,000.00	6,275.01	0.00 0.00	0.00	-150.41	0.00	6,124.60	6,275.01 0.00
3137B3N95 FHMS K030 A1	09/25/2022	285,965.47	2,075.06	188.34 0.00	82.67	0.00	0.00	2,346.06	2,163.15 0.00
313380GJ0 FEDERAL HOME LOAN BANKS	09/09/2022	1,750,000.00	8,750.00	0.00 0.00	0.00	-1,796.74	0.00	6,953.26	0.00 0.00
9128282S8 UNITED STATES TREASURY	08/31/2022	3,000,000.00	12,321.43	0.00 0.00	0.00	-212.01	0.00	12,109.42	0.00 0.00
30231GBB7 EXXON MOBIL CORP	08/16/2022	800,000.00	3,804.00	0.00 0.00	0.00	0.00	0.00	3,804.00	0.00 0.00
912828YA2 UNITED STATES TREASURY	08/15/2022	1,000,000.00	40.76	0.00 0.00	2.85	0.00	0.00	43.61	0.00 0.00
912828XG0 UNITED STATES TREASURY	06/30/2022	1,000,000.00	2,079.44	0.00 0.00	0.00	-483.21	0.00	1,596.22	10,625.00 0.00
02665WCY5 AMERICAN HONDA FINANCE CORP	06/27/2022	1,275,000.00	3,584.17	0.00 0.00	0.00	-396.57	0.00	3,187.60	14,025.00 0.00
31417B7J0 FN AB5396	06/01/2022	263,378.25	2,125.54	0.00 -969.40	0.00	-423.48	0.00	732.66	2,267.65 0.00
912828XD7 UNITED STATES TREASURY	05/31/2022	1,575,000.00	5,002.57	0.00 0.00	0.00	-626.71	0.00	4,375.86	14,765.63 0.00
532457BQ0 ELI LILLY AND CO	05/15/2022	1,000,000.00	4,895.84	0.00 0.00	0.00	-985.76	0.00	3,910.07	11,750.00 0.00
912828SV3 UNITED STATES TREASURY	05/15/2022	2,000,000.00	2,788.46	0.00 0.00	0.00	-216.55	0.00	2,571.91	0.00 0.00
037833CQ1 APPLE INC	05/11/2022	2,500,000.00	7,506.94	0.00 0.00	0.00	-1,437.33	0.00	6,069.62	0.00 0.00
912828J76 UNITED STATES TREASURY	03/31/2022	2,000,000.00	2,773.22	0.00 0.00	0.00	-216.73	0.00	2,556.49	0.00 0.00
91159HHC7 U.S. BANCORP	03/15/2022	1,250,000.00	7,812.50	0.00 0.00	0.00	-2,605.14	0.00	5,207.35	0.00 0.00
166764BN9 CHEVRON CORP	03/03/2022	2,000,000.00	8,326.67	0.00 0.00	0.00	-2,003.76	0.00	6,322.90	0.00 0.00
3137EADB2 FREDDIE MAC	01/13/2022	650,000.00	1,843.93	0.00 0.00	0.00	-539.84	0.00	1,304.08	0.00 0.00
717081DZ3 PFIZER INC	12/15/2021	1,000,000.00	3,666.67	0.00 0.00	0.00	-619.73	0.00	3,046.94	11,000.00 0.00
9128285L0 UNITED STATES TREASURY	11/15/2021	4,700,000.00	33,970.90	0.00 0.00	0.00	-1,964.16	0.00	32,006.74	67,562.50 0.00
912828F21 UNITED STATES TREASURY	09/30/2021	4,800,000.00	25,639.34	0.00 0.00	6,427.84	0.00	0.00	32,067.18	0.00 0.00
912828RC6 UNITED STATES TREASURY	08/15/2021	7,375,000.00	39,179.69	0.00 0.00	13,444.74	0.00	0.00	52,624.43	0.00 0.00
912828Y20 UNITED STATES TREASURY	07/15/2021	7,275,000.00	47,742.19	0.00 0.00	4,653.82	0.00	0.00	52,396.01	0.00 0.00
166764BG4 CHEVRON CORP	05/16/2021	1,500,000.00	7,875.00	0.00 0.00	4,214.25	0.00	0.00	12,089.25	15,750.00 0.00
9128284G2 UNITED STATES TREASURY	04/15/2021	5,000,000.00	29,849.73	0.00 0.00	1,813.31	0.00	0.00	31,663.04	59,375.00 0.00
89236TEU5 TOYOTA MOTOR CREDIT CORP	04/13/2021	1,650,000.00	12,168.75	0.00 0.00	55.59	0.00	0.00	12,224.34	24,337.50 0.00
3135G0U27 FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/13/2021	4,000,000.00	25,000.00	0.00 0.00	3,082.29	0.00	0.00	28,082.29	50,000.00 0.00
9128284B3 UNITED STATES TREASURY	03/15/2021	3,825,000.00	22,960.51	0.00 0.00	1,070.20	0.00	0.00	24,030.71	0.00 0.00
9128283X6 UNITED STATES TREASURY	02/15/2021	3,400,000.00	19,125.00	0.00 0.00	2,153.65	0.00	0.00	21,278.65	0.00 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

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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
912828A42 UNITED STATES TREASURY	11/30/2020	725,000.00	3,644.81	0.00 0.00	0.00	-22.49	0.00	3,622.32	7,250.00 0.00
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP	11/17/2020	6,500,000.00	30,468.75	0.00 0.00	2,164.11	0.00	0.00	32,632.86	60,937.50 0.00
912828PC8 UNITED STATES TREASURY	11/15/2020	4,000,000.00	26,397.37	0.00 0.00	1,039.51	0.00	0.00	27,436.87	52,500.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	360,000.00	1,755.00	0.00 0.00	32.68	0.00	0.00	1,787.68	3,510.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,000,000.00	4,407.40	0.00 0.00	0.00	-392.43	0.00	4,014.97	8,750.00 0.00
912828VZ0 UNITED STATES TREASURY	09/30/2020	2,475,000.00	12,442.62	0.00 0.00	0.00	-509.79	0.00	11,932.83	0.00 0.00
912828ZV1 UNITED STATES TREASURY	09/15/2020	1,500,000.00	5,212.91	0.00 0.00	571.15	0.00	0.00	5,784.07	0.00 0.00
912828QZ2 UNITED STATES TREASURY	08/15/2020	4,000,000.00	15,000.00	0.00 0.00	0.00	-82.91	0.00	14,917.09	0.00 0.00
912828XH8 UNITED STATES TREASURY	06/30/2020	4,000,000.00	16,251.94	0.00 0.00	0.00	-744.77	0.00	15,507.17	32,500.00 0.00
931142EG4 WALMART INC	06/23/2020	4,900,000.00	34,912.50	0.00 0.00	194.93	0.00	0.00	35,107.43	69,825.00 0.00
02665WCH2 AMERICAN HONDA FINANCE CORP	06/16/2020	1,225,000.00	9,187.50	0.00 0.00	221.37	0.00	0.00	9,408.87	18,375.00 0.00
912828XU9 UNITED STATES TREASURY	06/15/2020	5,000,000.00	18,852.46	0.00 0.00	848.56	0.00	0.00	19,701.01	37,500.00 0.00
313383HU8 FEDERAL HOME LOAN BANKS	06/12/2020	2,650,000.00	11,593.75	0.00 0.00	0.00	-1,149.27	0.00	10,444.48	23,187.50 0.00
912828XE5 UNITED STATES TREASURY	05/31/2020	750,000.00	2,827.87	0.00 0.00	202.27	0.00	0.00	3,030.14	5,625.00 0.00
037833CS7 APPLE INC	05/11/2020	1,000,000.00	4,500.00	0.00 0.00	87.13	0.00	0.00	4,587.13	9,000.00 0.00
458140AZ3 INTEL CORP	05/11/2020	1,725,000.00	7,978.13	0.00 0.00	56.01	0.00	0.00	8,034.13	15,956.25 0.00
3137EADR7 FREDDIE MAC	05/01/2020	1,250,000.00	4,296.88	0.00 0.00	816.17	0.00	0.00	5,113.04	8,593.75 0.00
3137EAEF2 FREDDIE MAC	04/20/2020	5,000,000.00	17,187.50	0.00 0.00	1,936.15	0.00	0.00	19,123.65	34,375.00 0.00
912828X21 UNITED STATES TREASURY	04/15/2020	3,900,000.00	14,704.92	0.00 0.00	271.66	0.00	0.00	14,976.58	29,250.00 0.00
912828J84 UNITED STATES TREASURY	03/31/2020	3,930,000.00	13,583.20	0.00 0.00	2,319.87	0.00	0.00	15,903.07	0.00 0.00
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/28/2020	2,000,000.00	7,500.00	0.00 0.00	472.33	0.00	0.00	7,972.33	0.00 0.00
912828W22 UNITED STATES TREASURY	02/15/2020	3,850,000.00	13,234.38	0.00 0.00	1,675.67	0.00	0.00	14,910.05	0.00 0.00
594918BV5 MICROSOFT CORP	02/06/2020	1,000,000.00	4,625.00	0.00 0.00	57.14	0.00	0.00	4,682.14	0.00 0.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	01/27/2020	1,275,000.00	6,056.25	0.00 0.00	104.47	0.00	0.00	6,160.72	0.00 0.00
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/21/2020	1,000,000.00	4,062.50	0.00 0.00	0.00	-21.93	0.00	4,040.57	0.00 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP	01/10/2020	1,200,000.00	6,600.00	0.00 0.00	135.98	0.00	0.00	6,735.98	0.00 0.00
31846V807 FIRST AMER:TRS OBG Y	12/31/2019	205,093.91	1,508.35	0.00 0.00	0.00	0.00	0.00	1,508.35	2,193.26 0.00
CCYUSD Cash	12/31/2019	287.47	0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00 0.00
912828G95 UNITED STATES TREASURY	12/31/2019	0.00	4,018.34	0.00 0.00	0.00	-254.38	0.00	3,763.97	8,125.00 0.00
912828U73 UNITED STATES TREASURY	12/15/2019	0.00	3,522.03	0.00 0.00	471.18	0.00	0.00	3,993.21	8,593.75 0.00

# Income Detail Report Trade Date

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

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

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
912828G61 UNITED STATES TREASURY	11/30/2019	0.00	9,590.16	0.00 0.00	43.15	0.00	0.00	9,633.31	29,250.00 0.00
3135G0ZY2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/26/2019	0.00	2,673.61	0.00 0.00	0.00	-739.86	0.00	1,933.75	8,750.00 0.00
037833DH0 APPLE INC	11/13/2019	0.00	5,617.50	0.00 0.00	77.63	0.00	0.00	5,695.13	24,075.00 0.00
02665WBZ3 AMERICAN HONDA FINANCE CORP	11/13/2019	0.00	3,745.00	0.00 0.00	53.61	0.00	0.00	3,798.61	16,050.00 0.00
912828TV2 UNITED STATES TREASURY	10/31/2019	0.00	3,999.66	0.00 0.00	695.10	0.00	0.00	4,694.77	24,531.25 0.00
742718EZ8 PROCTER & GAMBLE CO	10/25/2019	0.00	350.00	0.00 0.00	117.94	0.00	0.00	467.94	2,625.00 0.00
912828T59 UNITED STATES TREASURY	10/15/2019	0.00	539.34	0.00 0.00	205.12	0.00	0.00	744.46	7,050.00 0.00
931142DY6 WAL-MART STORES INC	10/09/2019	0.00	204.17	0.00 0.00	0.13	0.00	0.00	204.30	4,593.75 0.00
---	03/05/2021	136,394,725.10	690,993.23	188.34 -969.40	51,872.21	-20,918.70	0.00	721,165.68	850,319.70 0.00

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

# Transactions Realized Gain Loss Report

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

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

\* 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	09/30/2019	---	0.00	0.00	684.91
3137AA4W0	FHMS K013 A2	0.00	Coupon	10/01/2019	---	0.00	0.00	2,483.75
3137B3N95	FHMS K030 A1	0.00	Coupon	10/01/2019	---	0.00	0.00	750.34
3137B3N95	FHMS K030 A1	-8,620.56	Principal Paydown	10/01/2019	---	-8,620.56	43.74	8,620.56
3137B1BS0	FHMS K026 A2	0.00	Coupon	10/01/2019	---	0.00	0.00	2,091.67
31417B7J0	FN AB5396	0.00	Coupon	10/01/2019	---	0.00	0.00	800.55
31417B7J0	FN AB5396	-15,108.58	Principal Paydown	10/01/2019	---	-15,108.58	-266.51	15,108.58
31846V807	FIRST AMER:TRS OBG Y	684.91	Buy	10/02/2019	1.000	684.91	0.00	-684.91
31846V807	FIRST AMER:TRS OBG Y	529,593.75	Buy	10/09/2019	1.000	529,593.75	0.00	-529,593.75
931142DY6	WAL-MART STORES INC	0.00	Coupon	10/09/2019	---	0.00	0.00	4,593.75
931142DY6	WAL-MART STORES INC	-525,000.00	Maturity	10/09/2019	100.000	-525,000.00	0.00	525,000.00
89236TEU5	TOYOTA MOTOR CREDIT CORP	0.00	Coupon	10/13/2019	---	0.00	0.00	24,337.50
3135G0U27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	10/13/2019	---	0.00	0.00	50,000.00
31846V807	FIRST AMER:TRS OBG Y	1,580,012.50	Buy	10/15/2019	1.000	1,580,012.50	0.00	-1,580,012.50
912828T59	UNITED STATES TREASURY	0.00	Coupon	10/15/2019	---	0.00	0.00	7,050.00
912828T59	UNITED STATES TREASURY	-1,410,000.00	Maturity	10/15/2019	100.000	-1,410,000.00	0.00	1,410,000.00
912828X21	UNITED STATES TREASURY	0.00	Coupon	10/15/2019	---	0.00	0.00	29,250.00
9128284G2	UNITED STATES TREASURY	0.00	Coupon	10/15/2019	---	0.00	0.00	59,375.00
31846V807	FIRST AMER:TRS OBG Y	-2,304,933.61	Sell	10/16/2019	1.000	-2,304,933.61	0.00	2,304,933.61
91159HHC7	U.S. BANCORP	1,250,000.00	Buy	10/16/2019	102.351	1,279,387.50	0.00	-1,282,616.67
532457BQ0	ELI LILLY AND CO	1,000,000.00	Buy	10/16/2019	101.246	1,012,460.00	0.00	-1,022,316.94
3137EAEF2	FREDDIE MAC	0.00	Coupon	10/20/2019	---	0.00	0.00	34,375.00
31846V807	FIRST AMER:TRS OBG Y	34,375.00	Buy	10/21/2019	1.000	34,375.00	0.00	-34,375.00
31846V807	FIRST AMER:TRS OBG Y	2,483.75	Buy	10/25/2019	1.000	2,483.75	0.00	-2,483.75
31846V807	FIRST AMER:TRS OBG Y	329,996.70	Buy	10/25/2019	1.000	329,996.70	0.00	-329,996.70
742718EZ8	PROCTER & GAMBLE CO	-300,000.00	Maturity	10/25/2019	100.000	-300,000.00	0.00	300,000.00
742718EZ8	PROCTER & GAMBLE CO	0.00	Coupon	10/25/2019	---	0.00	0.00	2,625.00
31846V807	FIRST AMER:TRS OBG Y	1,922,912.14	Buy	10/31/2019	1.000	1,922,912.14	0.00	-1,922,912.14
31846V807	FIRST AMER:TRS OBG Y	-2,613,479.89	Sell	10/31/2019	1.000	-2,613,479.89	0.00	2,613,479.89
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	10/31/2019	---	0.00	0.00	851.99
912828TV2	UNITED STATES TREASURY	-3,925,000.00	Maturity	10/31/2019	100.000	-3,925,000.00	0.00	3,925,000.00
912828TV2	UNITED STATES TREASURY	0.00	Coupon	10/31/2019	---	0.00	0.00	24,531.25
912828WC0	UNITED STATES TREASURY	0.00	Coupon	10/31/2019	---	0.00	0.00	8,750.00
166764BN9	CHEVRON CORP	2,000,000.00	Buy	10/31/2019	101.366	2,027,320.00	0.00	-2,035,369.11
912828XD7	UNITED STATES TREASURY	1,575,000.00	Buy	10/31/2019	100.625	1,584,843.75	0.00	-1,597,188.78
717081DZ3	PFIZER INC	1,000,000.00	Buy	10/31/2019	100.798	1,007,980.00	0.00	-1,016,291.11
31846V807	FIRST AMER:TRS OBG Y	8,593.75	Buy	11/01/2019	1.000	8,593.75	0.00	-8,593.75
3137AA4W0	FHMS K013 A2	0.00	Coupon	11/01/2019	---	0.00	0.00	2,483.75
3137EADR7	FREDDIE MAC	0.00	Coupon	11/01/2019	---	0.00	0.00	8,593.75
3137B1BS0	FHMS K026 A2	0.00	Coupon	11/01/2019	---	0.00	0.00	2,091.67
31417B7J0	FN AB5396	0.00	Coupon	11/01/2019	---	0.00	0.00	762.78
31417B7J0	FN AB5396	-23,382.16	Principal Paydown	11/01/2019	---	-23,382.16	-399.52	23,382.16
31846V807	FIRST AMER:TRS OBG Y	851.99	Buy	11/04/2019	1.000	851.99	0.00	-851.99
478160CH5	JOHNSON & JOHNSON	0.00	Coupon	11/10/2019	---	0.00	0.00	3,510.00
037833CS7	APPLE INC	0.00	Coupon	11/11/2019	---	0.00	0.00	9,000.00
458140AZ3	INTEL CORP	0.00	Coupon	11/11/2019	---	0.00	0.00	15,956.25
31846V807	FIRST AMER:TRS OBG Y	28,466.25	Buy	11/12/2019	1.000	28,466.25	0.00	-28,466.25
31846V807	FIRST AMER:TRS OBG Y	16,050.00	Buy	11/13/2019	1.000	16,050.00	0.00	-16,050.00
31846V807	FIRST AMER:TRS OBG Y	4,304,075.00	Buy	11/13/2019	1.000	4,304,075.00	0.00	-4,304,075.00

# Transactions Realized Gain Loss Report

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

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
037833DH0	APPLE INC	0.00	Coupon	11/13/2019	---	0.00	0.00	24,075.00
037833DH0	APPLE INC	-2,675,000.00	Maturity	11/13/2019	100.000	-2,675,000.00	0.00	2,675,000.00
02665WBZ3	AMERICAN HONDA FINANCE CORP	0.00	Coupon	11/13/2019	---	0.00	0.00	16,050.00
02665WBZ3	AMERICAN HONDA FINANCE CORP	-1,605,000.00	Maturity	11/13/2019	100.000	-1,605,000.00	0.00	1,605,000.00
31846V807	FIRST AMER:TRS OBG Y	-2,527,229.17	Sell	11/14/2019	1.000	-2,527,229.17	0.00	2,527,229.17
037833CQ1	APPLE INC	2,500,000.00	Buy	11/14/2019	101.070	2,526,750.00	0.00	-2,527,229.17
31846V807	FIRST AMER:TRS OBG Y	-1,162,329.50	Sell	11/15/2019	1.000	-1,162,329.50	0.00	1,162,329.50
912828PC8	UNITED STATES TREASURY	0.00	Coupon	11/15/2019	---	0.00	0.00	52,500.00
9128285L0	UNITED STATES TREASURY	0.00	Coupon	11/15/2019	---	0.00	0.00	67,562.50
532457BQ0	ELI LILLY AND CO	0.00	Coupon	11/15/2019	---	0.00	0.00	11,750.00
02665WCY5	AMERICAN HONDA FINANCE CORP	1,275,000.00	Buy	11/15/2019	100.658	1,283,389.50	0.00	-1,294,142.00
166764BG4	CHEVRON CORP	0.00	Coupon	11/16/2019	---	0.00	0.00	15,750.00
3137EAEK1	FEDERAL HOME LOAN MORTGAGE CORP	0.00	Coupon	11/17/2019	---	0.00	0.00	60,937.50
31846V807	FIRST AMER:TRS OBG Y	-665,292.24	Sell	11/18/2019	1.000	-665,292.24	0.00	665,292.24
31846V807	FIRST AMER:TRS OBG Y	76,687.50	Buy	11/18/2019	1.000	76,687.50	0.00	-76,687.50
3137EADB2	FREDDIE MAC	650,000.00	Buy	11/18/2019	101.528	659,932.00	0.00	-665,292.24
31846V807	FIRST AMER:TRS OBG Y	35,199.01	Buy	11/25/2019	1.000	35,199.01	0.00	-35,199.01
31846V807	FIRST AMER:TRS OBG Y	2,483.75	Buy	11/25/2019	1.000	2,483.75	0.00	-2,483.75
3137B3N95	FHMS K030 A1	0.00	Coupon	11/25/2019	---	0.00	0.00	730.38
3137B3N95	FHMS K030 A1	-20,701.64	Principal Paydown	11/25/2019	---	-20,701.64	101.85	20,701.64
31846V807	FIRST AMER:TRS OBG Y	1,008,750.00	Buy	11/26/2019	1.000	1,008,750.00	0.00	-1,008,750.00
31846V807	FIRST AMER:TRS OBG Y	-1,021,846.13	Sell	11/26/2019	1.000	-1,021,846.13	0.00	1,021,846.13
3135G0ZY2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	11/26/2019	---	0.00	0.00	8,750.00
3135G0ZY2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-1,000,000.00	Maturity	11/26/2019	100.000	-1,000,000.00	0.00	1,000,000.00
912828XG0	UNITED STATES TREASURY	1,000,000.00	Buy	11/26/2019	101.324	1,013,242.19	0.00	-1,021,846.13
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	11/30/2019	---	0.00	0.00	368.89
912828A42	UNITED STATES TREASURY	0.00	Coupon	11/30/2019	---	0.00	0.00	7,250.00
912828G61	UNITED STATES TREASURY	0.00	Coupon	11/30/2019	---	0.00	0.00	29,250.00
912828G61	UNITED STATES TREASURY	-3,900,000.00	Maturity	11/30/2019	100.000	-3,900,000.00	0.00	3,900,000.00
912828XE5	UNITED STATES TREASURY	0.00	Coupon	11/30/2019	---	0.00	0.00	5,625.00
912828XD7	UNITED STATES TREASURY	0.00	Coupon	11/30/2019	---	0.00	0.00	14,765.63
3137AA4W0	FHMS K013 A2	0.00	Coupon	12/01/2019	---	0.00	0.00	2,483.75
3137B3N95	FHMS K030 A1	0.00	Coupon	12/01/2019	---	0.00	0.00	682.43
3137B3N95	FHMS K030 A1	-8,716.78	Principal Paydown	12/01/2019	---	-8,716.78	42.74	8,716.78
3137B1BS0	FHMS K026 A2	0.00	Coupon	12/01/2019	---	0.00	0.00	2,091.67
31417B7J0	FN AB5396	0.00	Coupon	12/01/2019	---	0.00	0.00	704.32
31417B7J0	FN AB5396	-18,351.47	Principal Paydown	12/01/2019	---	-18,351.47	-303.36	18,351.47
31846V807	FIRST AMER:TRS OBG Y	3,956,890.63	Buy	12/02/2019	1.000	3,956,890.63	0.00	-3,956,890.63
31846V807	FIRST AMER:TRS OBG Y	12,469.62	Buy	12/02/2019	1.000	12,469.62	0.00	-12,469.62
31846V807	FIRST AMER:TRS OBG Y	368.89	Buy	12/03/2019	1.000	368.89	0.00	-368.89
31846V807	FIRST AMER:TRS OBG Y	-4,021,210.37	Sell	12/03/2019	1.000	-4,021,210.37	0.00	4,021,210.37
912828SV3	UNITED STATES TREASURY	2,000,000.00	Buy	12/03/2019	100.340	2,006,796.88	0.00	-2,008,527.65
912828J76	UNITED STATES TREASURY	2,000,000.00	Buy	12/03/2019	100.328	2,006,562.50	0.00	-2,012,682.72
31846V807	FIRST AMER:TRS OBG Y	23,187.50	Buy	12/12/2019	1.000	23,187.50	0.00	-23,187.50
313383HU8	FEDERAL HOME LOAN BANKS	0.00	Coupon	12/12/2019	---	0.00	0.00	23,187.50
912828U73	UNITED STATES TREASURY	-1,250,000.00	Maturity	12/15/2019	100.000	-1,250,000.00	0.00	1,250,000.00
912828U73	UNITED STATES TREASURY	0.00	Coupon	12/15/2019	---	0.00	0.00	8,593.75
912828XU9	UNITED STATES TREASURY	0.00	Coupon	12/15/2019	---	0.00	0.00	37,500.00
717081DZ3	PFIZER INC	0.00	Coupon	12/15/2019	---	0.00	0.00	11,000.00
31846V807	FIRST AMER:TRS OBG Y	1,325,468.75	Buy	12/16/2019	1.000	1,325,468.75	0.00	-1,325,468.75

# Transactions Realized Gain Loss Report

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

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
02665WCH2	AMERICAN HONDA FINANCE CORP	0.00	Coupon	12/16/2019	---	0.00	0.00	18,375.00
31846V807	FIRST AMER:TRS OBG Y	-1,391,009.00	Sell	12/17/2019	1.000	-1,391,009.00	0.00	1,391,009.00
9128283U2	UNITED STATES TREASURY	1,350,000.00	Buy	12/17/2019	102.141	1,378,898.44	0.00	-1,391,009.00
31846V807	FIRST AMER:TRS OBG Y	69,825.00	Buy	12/23/2019	1.000	69,825.00	0.00	-69,825.00
931142EG4	WALMART INC	0.00	Coupon	12/23/2019	---	0.00	0.00	69,825.00
31846V807	FIRST AMER:TRS OBG Y	19,055.79	Buy	12/26/2019	1.000	19,055.79	0.00	-19,055.79
31846V807	FIRST AMER:TRS OBG Y	13,974.63	Buy	12/26/2019	1.000	13,974.63	0.00	-13,974.63
31846V807	FIRST AMER:TRS OBG Y	14,025.00	Buy	12/27/2019	1.000	14,025.00	0.00	-14,025.00
02665WCY5	AMERICAN HONDA FINANCE CORP	0.00	Coupon	12/27/2019	---	0.00	0.00	14,025.00
31846V807	FIRST AMER:TRS OBG Y	48,320.31	Buy	12/31/2019	1.000	48,320.31	0.00	-48,320.31
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	12/31/2019	---	0.00	0.00	287.47
912828G95	UNITED STATES TREASURY	0.00	Coupon	12/31/2019	---	0.00	0.00	8,125.00
912828G95	UNITED STATES TREASURY	-1,000,000.00	Maturity	12/31/2019	100.000	-1,000,000.00	0.00	1,000,000.00
912828XH8	UNITED STATES TREASURY	0.00	Coupon	12/31/2019	---	0.00	0.00	32,500.00
912828XG0	UNITED STATES TREASURY	0.00	Coupon	12/31/2019	---	0.00	0.00	10,625.00
912828YA2	UNITED STATES TREASURY	1,000,000.00	Buy	12/31/2019	99.730	997,304.69	0.00	-1,002,929.69
---	---	<b>572,591.02</b>	---	---	---	<b>757,458.47</b>	<b>-781.06</b>	<b>287.47</b>

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

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



# Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2019

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Dated: 02/06/2020

## Issuer Concentration

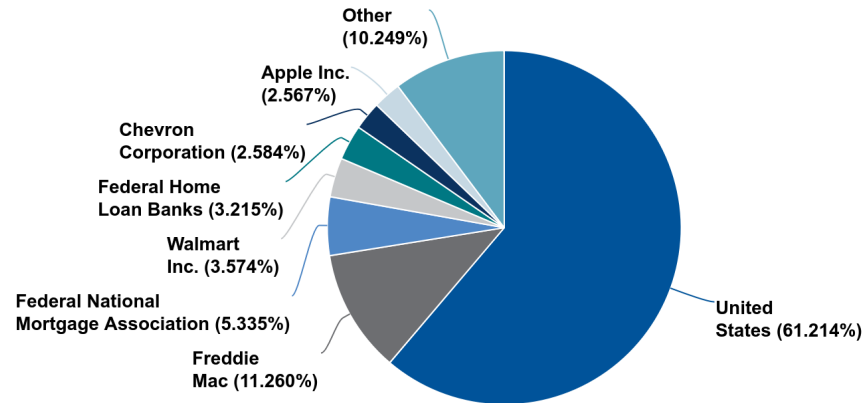


Chart calculated by: Ending Market Value + Accrued

### (CCYUSD) UNITED STATES OF AMERICA

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
CCYUSD	CASH	Cash (CCYUSD) UNITED STATES OF AMERICA	287.47	Fixed	N	0.000	0.000	0.000	12/31/2019 12/31/2019	0.00	287.47 287.47	287.47 287.47	0.000%
CCYUSD	CASH	Cash (CCYUSD) UNITED STATES OF AMERICA	287.47	Fixed	N	0.000	0.000	0.000	12/31/2019 12/31/2019	0.00	287.47 287.47	287.47 287.47	0.000%

### 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	0.358	1.835	2.045	05/11/2020 05/11/2020	2,500.00	999,874.83 1,002,374.83	999,102.53 1,001,602.53	0.728%
037833CQ1	CORP	APPLE INC Apple Inc.	2,500,000.00	Fixed	Y	2.203	1.844	1.760	04/11/2022 05/11/2022	7,986.11	2,525,312.67 2,533,298.79	2,530,015.90 2,538,002.01	1.844%
---	CORP	APPLE INC Apple Inc.	3,500,000.00	Fixed	---	1.681	1.841	1.841	09/25/2021 10/16/2021	10,486.11	3,525,187.50 3,535,673.61	3,529,118.43 3,539,604.54	2.572%

### Chevron Corporation

# Issuer Concentration with Yield GASB 40 Trade Date

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166764BG4	CORP	CHEVRON CORP Chevron Corporation	1,500,000.00	Fixed	Y	1.268	3.283	1.604	04/16/2021 05/16/2021	3,937.50	1,476,366.45 1,480,303.95	1,509,472.56 1,513,410.06	1.100%
166764BN9	CORP	CHEVRON CORP Chevron Corporation	2,000,000.00	Fixed	Y	2.017	1.876	1.678	02/03/2022 03/03/2022	16,375.78	2,025,316.24 2,041,692.01	2,033,505.26 2,049,881.04	1.482%
---	<b>CORP</b>	<b>CHEVRON CORP Chevron Corporation</b>	<b>3,500,000.00</b>	<b>Fixed</b>	<b>Y</b>	<b>1.699</b>	<b>2.468</b>	<b>1.647</b>	<b>10/02/2021 10/30/2021</b>	<b>20,313.28</b>	<b>3,501,682.68 3,521,995.96</b>	<b>3,542,977.82 3,563,291.10</b>	<b>2.582%</b>

## Eli Lilly and 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
532457BQ0	CORP	ELI LILLY AND CO Eli Lilly and Company	1,000,000.00	Fixed	N	2.295	1.853	1.792	05/15/2022 05/15/2022	3,002.78	1,011,474.24 1,014,477.01	1,012,896.37 1,015,899.15	0.738%
<b>532457BQ0</b>	<b>CORP</b>	<b>ELI LILLY AND CO Eli Lilly and Company</b>	<b>1,000,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>2.295</b>	<b>1.853</b>	<b>1.792</b>	<b>05/15/2022 05/15/2022</b>	<b>3,002.78</b>	<b>1,011,474.24 1,014,477.01</b>	<b>1,012,896.37 1,015,899.15</b>	<b>0.738%</b>

## Exxon Mobil 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
30231GBB7	CORP	EXXON MOBIL CORP Exxon Mobil Corporation	800,000.00	Fixed	N	2.534	1.902	1.686	08/16/2022 08/16/2022	5,706.00	800,000.00 805,706.00	804,415.87 810,121.87	0.586%
<b>30231GBB7</b>	<b>CORP</b>	<b>EXXON MOBIL CORP Exxon Mobil Corporation</b>	<b>800,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>2.534</b>	<b>1.902</b>	<b>1.686</b>	<b>08/16/2022 08/16/2022</b>	<b>5,706.00</b>	<b>800,000.00 805,706.00</b>	<b>804,415.87 810,121.87</b>	<b>0.586%</b>

## 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	0.444	1.575	1.685	06/12/2020 06/12/2020	2,447.57	2,652,048.74 2,654,496.31	2,650,743.72 2,653,191.29	1.931%
313380GJ0	AGCY BOND	FEDERAL HOME LOAN BANKS Federal Home Loan Banks	1,750,000.00	Fixed	N	2.596	1.574	1.583	09/09/2022 09/09/2022	10,888.89	1,769,532.20 1,780,421.08	1,769,105.33 1,779,994.22	1.289%
---	<b>AGCY BOND</b>	<b>FEDERAL HOME LOAN BANKS Federal Home Loan Banks</b>	<b>4,400,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.308</b>	<b>1.575</b>	<b>1.644</b>	<b>05/07/2021 05/07/2021</b>	<b>13,336.46</b>	<b>4,421,580.93 4,434,917.39</b>	<b>4,419,849.05 4,433,185.51</b>	<b>3.221%</b>

## 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	263,378.25	Fixed	N	0.906	1.346	0.487	01/23/2021 06/01/2022	658.45	267,634.00 268,292.45	269,872.04 270,530.48	0.197%
3135G0U27	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	4,000,000.00	Fixed	N	1.255	2.820	1.577	04/13/2021 04/13/2021	21,666.67	3,983,997.42 4,005,664.08	4,046,651.96 4,068,318.63	2.949%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	1,000,000.00	Fixed	N	0.056	1.616	1.565	01/21/2020 01/21/2020	7,222.22	1,000,004.77 1,007,226.99	1,000,027.05 1,007,249.27	0.729%
3135G0T29	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	2,000,000.00	Fixed	N	0.158	1.595	1.614	02/28/2020 02/28/2020	10,250.00	1,999,702.23 2,009,952.23	1,999,613.30 2,009,863.30	1.457%

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---	---	--- <b>Federal National Mortgage Association</b>	<b>7,263,378.25</b>	<b>Fixed</b>	<b>N</b>	<b>0.778</b>	<b>2.262</b>	<b>1.546</b>	<b>10/19/2020 11/06/2020</b>	<b>39,797.33</b>	<b>7,251,338.41 7,291,135.75</b>	<b>7,316,164.35 7,355,961.68</b>	<b>5.331%</b>

## 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	285,965.47	Fixed	Y	1.331	3.013	2.029	05/15/2021 09/25/2022	662.25	284,592.52 285,254.76	288,335.66 288,997.91	0.210%
3137AA4W0	FHLMC CMO	FHMS K013 A2 Freddie Mac	750,000.00	Variable	Y	0.967	2.656	2.187	12/28/2020 01/25/2021	2,483.75	757,792.44 760,276.19	761,184.68 763,668.43	0.555%
3137B1BS0	FHLMC	FHMS K026 A2 Freddie Mac	1,000,000.00	Fixed	Y	2.673	2.458	1.944	10/16/2022 11/25/2022	2,091.67	1,000,071.56 1,002,163.23	1,013,850.90 1,015,942.57	0.739%
3137EAEF2	AGCY BOND	FREDDIE MAC Freddie Mac	5,000,000.00	Fixed	N	0.301	1.530	1.636	04/20/2020 04/20/2020	13,559.03	4,997,681.40 5,011,240.43	4,996,000.00 5,009,559.03	3.640%
3137EADR7	AGCY BOND	FREDDIE MAC Freddie Mac	1,250,000.00	Fixed	N	0.332	1.637	1.649	05/01/2020 05/01/2020	2,864.58	1,248,919.68 1,251,784.27	1,248,846.88 1,251,711.46	0.910%
3137EAEK1	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Freddie Mac	6,500,000.00	Fixed	N	0.866	2.011	1.648	11/17/2020 11/17/2020	14,895.83	6,492,372.43 6,507,268.27	6,512,759.43 6,527,655.27	4.746%
3137EADB2	AGCY BOND	FREDDIE MAC Freddie Mac	650,000.00	Fixed	N	1.960	1.649	1.601	01/13/2022 01/13/2022	7,204.17	659,392.16 666,596.32	660,019.53 667,223.70	0.481%
---	---	--- <b>Freddie Mac</b>	<b>15,435,965.47</b>	<b>---</b>	<b>---</b>	<b>0.820</b>	<b>1.889</b>	<b>1.695</b>	<b>11/02/2020 11/15/2020</b>	<b>43,761.28</b>	<b>15,440,822.20 15,484,583.47</b>	<b>15,480,997.08 15,524,758.35</b>	<b>11.280%</b>

## 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
02665WCH2	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,225,000.00	Fixed	N	0.454	3.074	2.070	06/16/2020 06/16/2020	1,531.25	1,224,593.08 1,226,124.33	1,230,158.92 1,231,690.17	0.896%
02665WCY5	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,275,000.00	Fixed	N	2.413	1.941	1.879	06/27/2022 06/27/2022	311.67	1,282,992.93 1,283,304.60	1,284,916.89 1,285,228.55	0.936%
---	<b>CORP</b>	<b>AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.</b>	<b>2,500,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.454</b>	<b>2.494</b>	<b>1.972</b>	<b>06/29/2021 06/29/2021</b>	<b>1,842.92</b>	<b>2,507,586.01 2,509,428.93</b>	<b>2,515,075.80 2,516,918.72</b>	<b>1.833%</b>

## 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	0.359	1.863	1.858	05/11/2020 05/11/2020	4,432.29	1,724,919.53 1,729,351.82	1,724,923.62 1,729,355.91	1.257%
<b>458140AZ3</b>	<b>CORP</b>	<b>INTEL CORP Intel Corporation</b>	<b>1,725,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>0.359</b>	<b>1.863</b>	<b>1.858</b>	<b>05/11/2020 05/11/2020</b>	<b>4,432.29</b>	<b>1,724,919.53 1,729,351.82</b>	<b>1,724,923.62 1,729,355.91</b>	<b>1.257%</b>

## International Business Machines Corporation

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459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	1,275,000.00	Fixed	N	0.072	1.933	1.938	01/27/2020 01/27/2020	10,362.92	1,274,970.48 1,285,333.39	1,274,950.80 1,285,313.71	0.929%
<b>459200JN2</b>	<b>CORP</b>	<b>INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation</b>	<b>1,275,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>0.072</b>	<b>1.933</b>	<b>1.938</b>	<b>01/27/2020 01/27/2020</b>	<b>10,362.92</b>	<b>1,274,970.48 1,285,333.39</b>	<b>1,274,950.80 1,285,313.71</b>	<b>0.929%</b>

## 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	0.846	1.987	1.739	11/10/2020 11/10/2020	994.50	359,886.75 360,881.25	360,640.78 361,635.28	0.263%
<b>478160CH5</b>	<b>CORP</b>	<b>JOHNSON &amp; JOHNSON Johnson &amp; Johnson</b>	<b>360,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>0.846</b>	<b>1.987</b>	<b>1.739</b>	<b>11/10/2020 11/10/2020</b>	<b>994.50</b>	<b>359,886.75 360,881.25</b>	<b>360,640.78 361,635.28</b>	<b>0.263%</b>

## 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	1,000,000.00	Fixed	N	0.097	1.873	1.881	02/06/2020 02/06/2020	7,451.39	999,977.64 1,007,429.03	999,956.59 1,007,407.98	0.729%
<b>594918BV5</b>	<b>CORP</b>	<b>MICROSOFT CORP Microsoft Corporation</b>	<b>1,000,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>0.097</b>	<b>1.873</b>	<b>1.881</b>	<b>02/06/2020 02/06/2020</b>	<b>7,451.39</b>	<b>999,977.64 1,007,429.03</b>	<b>999,956.59 1,007,407.98</b>	<b>0.729%</b>

## Pfizer 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
717081DZ3	CORP	PFIZER INC Pfizer Inc.	1,000,000.00	Fixed	N	1.907	1.814	1.688	12/15/2021 12/15/2021	977.78	1,007,360.27 1,008,338.05	1,009,800.17 1,010,777.95	0.736%
<b>717081DZ3</b>	<b>CORP</b>	<b>PFIZER INC Pfizer Inc.</b>	<b>1,000,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.907</b>	<b>1.814</b>	<b>1.688</b>	<b>12/15/2021 12/15/2021</b>	<b>977.78</b>	<b>1,007,360.27 1,008,338.05</b>	<b>1,009,800.17 1,010,777.95</b>	<b>0.736%</b>

## 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
89236TEU5	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,650,000.00	Fixed	N	1.251	2.964	1.755	04/13/2021 04/13/2021	10,546.25	1,649,711.15 1,660,257.40	1,674,884.95 1,685,431.20	1.220%
89236TEJ0	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,200,000.00	Fixed	N	0.025	2.246	2.195	01/10/2020 01/10/2020	12,540.00	1,199,986.70 1,212,526.70	1,199,994.58 1,212,534.58	0.874%
<b>---</b>	<b>CORP</b>	<b>TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation</b>	<b>2,850,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>0.738</b>	<b>2.661</b>	<b>1.939</b>	<b>10/03/2020 10/03/2020</b>	<b>23,086.25</b>	<b>2,849,697.84 2,872,784.09</b>	<b>2,874,879.53 2,897,965.78</b>	<b>2.095%</b>

## U.S. Bancorp

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31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	205,093.91	Fixed	N	0.000	1.230	1.230	12/31/2019 12/31/2019	0.00	205,093.91 205,093.91	205,093.91 205,093.91	0.149%
91159HHC7	CORP	U.S. BANCORP U.S. Bancorp	1,250,000.00	Fixed	Y	2.037	1.963	1.881	02/15/2022 03/15/2022	11,041.67	1,276,782.36 1,287,824.02	1,278,966.10 1,290,007.77	0.932%
---	---	--- U.S. Bancorp	1,455,093.91	Fixed	---	1.757	1.862	1.791	10/31/2021 11/25/2021	11,041.67	1,481,876.27 1,492,917.93	1,484,060.01 1,495,101.68	1.081%

## 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
9128284B3	US GOV	UNITED STATES TREASURY United States	3,825,000.00	Fixed	N	1.179	2.490	1.642	03/15/2021 03/15/2021	26,953.64	3,819,825.52 3,846,779.16	3,858,319.58 3,885,273.22	2.811%
9128284G2	US GOV	UNITED STATES TREASURY United States	5,000,000.00	Fixed	N	1.262	2.525	1.615	04/15/2021 04/15/2021	25,307.38	4,990,561.52 5,015,868.89	5,048,240.00 5,073,547.38	3.678%
9128283X6	US GOV	UNITED STATES TREASURY United States	3,400,000.00	Fixed	N	1.099	2.513	1.644	02/15/2021 02/15/2021	28,895.38	3,390,168.94 3,419,064.32	3,422,844.60 3,451,739.98	2.494%
912828Y20	US GOV	UNITED STATES TREASURY United States	7,275,000.00	Fixed	N	1.491	2.896	1.599	07/15/2021 07/15/2021	88,219.26	7,245,552.39 7,333,771.65	7,388,104.42 7,476,323.68	5.383%
912828RC6	US GOV	UNITED STATES TREASURY United States	7,375,000.00	Fixed	N	1.581	2.897	1.601	08/15/2021 08/15/2021	59,195.40	7,285,395.41 7,344,590.80	7,436,647.63 7,495,843.02	5.419%
912828F21	US GOV	UNITED STATES TREASURY United States	4,800,000.00	Fixed	N	1.704	2.687	1.604	09/30/2021 09/30/2021	25,918.03	4,754,314.58 4,780,232.61	4,842,936.00 4,868,854.03	3.529%
9128285L0	US GOV	UNITED STATES TREASURY United States	4,700,000.00	Fixed	N	1.818	2.698	1.591	11/15/2021 11/15/2021	17,447.46	4,715,033.21 4,732,480.66	4,810,891.80 4,828,339.26	3.505%
912828W22	US GOV	UNITED STATES TREASURY United States	3,850,000.00	Fixed	N	0.125	1.550	1.647	02/15/2020 02/15/2020	19,995.41	3,849,180.38 3,869,175.79	3,848,652.50 3,868,647.91	2.804%
912828J84	US GOV	UNITED STATES TREASURY United States	3,930,000.00	Fixed	N	0.248	1.612	1.637	03/31/2020 03/31/2020	13,730.84	3,927,730.56 3,941,461.40	3,927,390.48 3,941,121.32	2.862%
912828X21	US GOV	UNITED STATES TREASURY United States	3,900,000.00	Fixed	N	0.288	1.528	1.590	04/15/2020 04/15/2020	12,467.21	3,899,689.59 3,912,156.81	3,898,935.30 3,911,402.51	2.841%
912828XE5	US GOV	UNITED STATES TREASURY United States	750,000.00	Fixed	N	0.413	1.609	1.632	05/31/2020 05/31/2020	983.61	749,666.28 750,649.89	749,586.00 750,569.61	0.546%
912828XU9	US GOV	UNITED STATES TREASURY United States	5,000,000.00	Fixed	N	0.453	1.568	1.577	06/15/2020 06/15/2020	3,483.61	4,998,459.14 5,001,942.74	4,998,240.00 5,001,723.61	3.642%
912828XH8	US GOV	UNITED STATES TREASURY United States	4,000,000.00	Fixed	N	0.496	1.549	1.625	06/30/2020 06/30/2020	178.57	4,001,492.53 4,001,671.10	4,000,000.00 4,000,178.57	2.915%
912828Q2	US GOV	UNITED STATES TREASURY United States	4,000,000.00	Fixed	N	0.616	1.492	1.625	08/15/2020 08/15/2020	22,663.04	4,000,207.61 4,022,870.65	3,996,876.00 4,019,539.04	2.912%
912828V1	US GOV	UNITED STATES TREASURY United States	1,500,000.00	Fixed	N	0.697	1.528	1.637	09/15/2020 09/15/2020	6,119.51	1,498,402.07 1,504,521.57	1,497,246.00 1,503,365.51	1.091%
912828S8	US GOV	UNITED STATES TREASURY United States	3,000,000.00	Fixed	N	2.584	1.595	1.593	08/31/2022 08/31/2022	16,473.21	3,002,363.83 3,018,837.04	3,002,460.00 3,018,933.21	2.188%
912828VZ0	US GOV	UNITED STATES TREASURY United States	2,475,000.00	Fixed	N	0.738	1.916	1.651	09/30/2020 09/30/2020	12,577.87	2,476,522.47 2,489,100.34	2,481,380.55 2,493,958.42	1.808%
912828XD7	US GOV	UNITED STATES TREASURY United States	1,575,000.00	Fixed	N	2.351	1.627	1.584	05/31/2022 05/31/2022	2,581.97	1,584,217.04 1,586,799.01	1,585,828.13 1,588,410.09	1.156%
912828WC0	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	0.821	1.591	1.649	10/31/2020 10/31/2020	2,980.77	1,001,302.29 1,004,283.06	1,000,820.00 1,003,800.77	0.729%
912828PC8	US GOV	UNITED STATES TREASURY United States	4,000,000.00	Fixed	N	0.860	2.732	1.652	11/15/2020 11/15/2020	13,557.69	3,996,346.89 4,009,904.58	4,033,592.00 4,047,149.69	2.939%
912828XG0	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	2.429	1.602	1.584	06/30/2022 06/30/2022	58.38	1,012,758.98 1,012,817.35	1,013,203.00 1,013,261.38	0.738%
912828A42	US GOV	UNITED STATES TREASURY United States	725,000.00	Fixed	N	0.903	1.987	1.641	11/30/2020 11/30/2020	1,267.76	725,082.61 726,350.37	727,350.45 728,618.21	0.530%
912828SV3	US GOV	UNITED STATES TREASURY United States	2,000,000.00	Fixed	N	2.312	1.608	1.591	05/15/2022 05/15/2022	4,519.23	2,006,580.33 2,011,099.56	2,007,344.00 2,011,863.23	1.463%

# 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
912828J76	US GOV	UNITED STATES TREASURY United States	2,000,000.00	Fixed	N	2.188	1.605	1.579	03/31/2022 03/31/2022	8,893.44	2,006,345.77 2,015,239.21	2,007,500.00 2,016,393.44	1.463%
9128283U2	US GOV	UNITED STATES TREASURY United States	1,350,000.00	Fixed	N	2.941	1.668	1.617	01/31/2023 01/31/2023	13,417.46	1,378,534.45 1,391,951.91	1,380,638.25 1,394,055.71	1.006%
912828YA2	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	2.549	1.605	1.585	08/15/2022 08/15/2022	5,665.76	997,307.54 1,002,973.30	997,812.00 1,003,477.76	0.727%
---	<b>US GOV</b>	<b>UNITED STATES TREASURY United States</b>	<b>83,430,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.209</b>	<b>2.138</b>	<b>1.613</b>	<b>03/28/2021 03/28/2021</b>	<b>433,551.89</b>	<b>83,313,041.90 83,746,593.79</b>	<b>83,962,838.68 84,396,390.57</b>	<b>61.180%</b>

## 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
931142EG4	CORP	WALMART INC Walmart Inc.	4,900,000.00	Fixed	N	0.474	2.866	1.781	06/23/2020 06/23/2020	3,103.33	4,899,626.58 4,902,729.91	4,924,792.68 4,927,896.01	3.588%
<b>931142EG4</b>	<b>CORP</b>	<b>WALMART INC Walmart Inc.</b>	<b>4,900,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>0.474</b>	<b>2.866</b>	<b>1.781</b>	<b>06/23/2020 06/23/2020</b>	<b>3,103.33</b>	<b>4,899,626.58 4,902,729.91</b>	<b>4,924,792.68 4,927,896.01</b>	<b>3.588%</b>

## 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
---	---	---	<b>136,394,725.10</b>	---	---	<b>1.135</b>	<b>2.126</b>	<b>1.659</b>	<b>03/01/2021 03/05/2021</b>	<b>633,248.17</b>	<b>136,371,316.70 137,004,564.87</b>	<b>137,238,625.09 137,871,873.26</b>	<b>100.000%</b>

\* 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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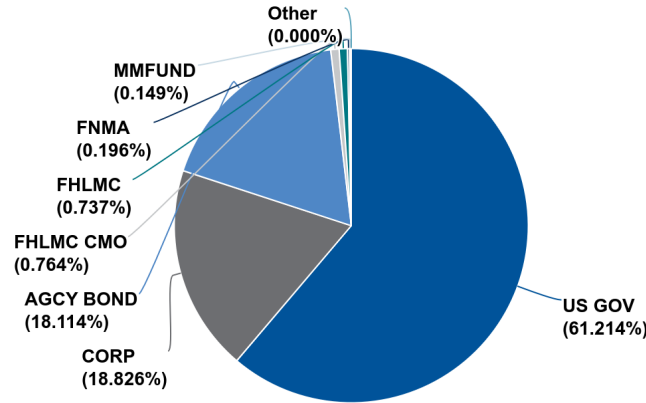


Chart calculated by: Ending Market Value + Accrued

## 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	0.731%	Fixed	N	0.056	AA+ Aaa	1,000,000.00	01/21/2020 01/21/2020	1.616 1.565	7,222.22	1,000,390.00	1,000,004.77 1,007,226.99	1,000,027.05 1,007,249.27
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	1.458%	Fixed	N	0.158	AA+ Aaa	2,000,000.00	02/28/2020 02/28/2020	1.595 1.614	10,250.00	1,994,600.00	1,999,702.23 2,009,952.23	1,999,613.30 2,009,863.30
3137EAEF2 FREDDIE MAC AGCY BOND	3.633%	Fixed	N	0.301	AA+ Aaa	5,000,000.00	04/20/2020 04/20/2020	1.530 1.636	13,559.03	4,977,450.00	4,997,681.40 5,011,240.43	4,996,000.00 5,009,559.03
3137EADR7 FREDDIE MAC AGCY BOND	0.908%	Fixed	N	0.332	AA+ Aaa	1,250,000.00	05/01/2020 05/01/2020	1.637 1.649	2,864.58	1,240,182.50	1,248,919.68 1,251,784.27	1,248,846.88 1,251,711.46
313383HU8 FEDERAL HOME LOAN BANKS AGCY BOND	1.924%	Fixed	N	0.444	AA+ Aaa	2,650,000.00	06/12/2020 06/12/2020	1.575 1.685	2,447.57	2,663,356.00	2,652,048.74 2,654,496.31	2,650,743.72 2,653,191.29
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	4.735%	Fixed	N	0.866	AA+ Aaa	6,500,000.00	11/17/2020 11/17/2020	2.011 1.648	14,895.83	6,474,845.00	6,492,372.43 6,507,268.27	6,512,759.43 6,527,655.27
3135G0U27 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	2.951%	Fixed	N	1.255	AA+ Aaa	4,000,000.00	04/13/2021 04/13/2021	2.820 1.577	21,666.67	3,966,800.00	3,983,997.42 4,005,664.08	4,046,651.96 4,068,318.63
3137EADB2 FREDDIE MAC AGCY BOND	0.484%	Fixed	N	1.960	AA+ Aaa	650,000.00	01/13/2022 01/13/2022	1.649 1.601	7,204.17	659,932.00	659,392.16 666,596.32	660,019.53 667,223.70



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313380GJ0 FEDERAL HOME LOAN BANKS AGCY BOND	1.291%	Fixed	N	2.596	AA+ Aaa	1,750,000.00	09/09/2022 09/09/2022	1.574 1.583	10,888.89	1,771,700.00	1,769,532.20 1,780,421.08	1,769,105.33 1,779,994.22
--- AGCY BOND	18.114%	Fixed	N	0.807	AA+ Aaa	24,800,000.00	10/28/2020 10/28/2020	1.889 1.626	90,998.96	24,749,255.50	24,803,651.02 24,894,649.98	24,883,767.20 24,974,766.16

## CASH

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
CCYUSD Cash CASH	0.000%	Fixed	N	0.000	AAA Aaa	287.47	12/31/2019 12/31/2019	0.000 0.000	0.00	287.47	287.47 287.47	287.47 287.47
CCYUSD Cash CASH	0.000%	Fixed	N	0.000	AAA Aaa	287.47	12/31/2019 12/31/2019	0.000 0.000	0.00	287.47	287.47 287.47	287.47 287.47

## 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
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.879%	Fixed	N	0.025	AA- Aa3	1,200,000.00	01/10/2020 01/10/2020	2.246 2.195	12,540.00	1,198,932.00	1,199,986.70 1,212,534.70	1,199,994.58 1,212,534.58
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.932%	Fixed	N	0.072	A A2	1,275,000.00	01/27/2020 01/27/2020	1.933 1.938	10,362.92	1,273,776.00	1,274,970.48 1,285,333.39	1,274,950.80 1,285,313.71
594918BV5 MICROSOFT CORP CORP	0.731%	Fixed	N	0.097	AAA Aaa	1,000,000.00	02/06/2020 02/06/2020	1.873 1.881	7,451.39	999,330.00	999,977.64 1,007,429.03	999,956.59 1,007,407.98
037833CS7 APPLE INC CORP	0.726%	Fixed	N	0.358	AA+ Aa1	1,000,000.00	05/11/2020 05/11/2020	1.835 2.045	2,500.00	998,980.00	999,874.83 1,002,374.83	999,102.53 1,001,602.53
458140AZ3 INTEL CORP CORP	1.254%	Fixed	N	0.359	A+ A1	1,725,000.00	05/11/2020 05/11/2020	1.863 1.858	4,432.29	1,724,344.50	1,724,919.53 1,729,351.82	1,724,923.62 1,729,355.91
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.893%	Fixed	N	0.454	A A2	1,225,000.00	06/16/2020 06/16/2020	3.074 2.070	1,531.25	1,223,346.25	1,224,593.08 1,226,124.33	1,230,158.92 1,231,690.17
931142EG4 WALMART INC CORP	3.574%	Fixed	N	0.474	AA Aa2	4,900,000.00	06/23/2020 06/23/2020	2.866 1.781	3,103.33	4,898,481.00	4,899,626.58 4,902,729.91	4,924,792.68 4,927,896.01
478160CH5 JOHNSON & JOHNSON CORP	0.262%	Fixed	N	0.846	AAA Aaa	360,000.00	11/10/2020 11/10/2020	1.987 1.739	994.50	359,614.80	359,886.75 360,881.25	360,640.78 361,635.28
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	1.222%	Fixed	N	1.251	AA- Aa3	1,650,000.00	04/13/2021 04/13/2021	2.964 1.755	10,546.25	1,649,340.00	1,649,711.15 1,660,257.40	1,674,884.95 1,685,431.20
166764BG4 CHEVRON CORP CORP	1.098%	Fixed	Y	1.268	AA Aa2	1,500,000.00	04/16/2021 05/16/2021	3.283 1.604	3,937.50	1,457,280.00	1,476,366.45 1,480,303.95	1,509,472.56 1,513,410.06
717081DZ3 PFIZER INC CORP	0.733%	Fixed	N	1.907	AA- A1	1,000,000.00	12/15/2021 12/15/2021	1.814 1.688	977.78	1,007,980.00	1,007,360.27 1,008,338.05	1,009,800.17 1,010,777.95



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166764BN9 CHEVRON CORP CORP	1.487%	Fixed	Y	2.017	AA Aa2	2,000,000.00	02/03/2022 03/03/2022	1.876 1.678	16,375.78	2,027,320.00	2,025,316.24 2,041,692.01	2,033,505.26 2,049,881.04
91159HHC7 U.S. BANCORP CORP	0.936%	Fixed	Y	2.037	A+ A1	1,250,000.00	02/15/2022 03/15/2022	1.963 1.881	11,041.67	1,279,387.50	1,276,782.36 1,287,824.02	1,278,966.10 1,290,007.77
037833CQ1 APPLE INC CORP	1.841%	Fixed	Y	2.203	AA+ Aa1	2,500,000.00	04/11/2022 05/11/2022	1.844 1.760	7,986.11	2,526,750.00	2,525,312.67 2,533,298.79	2,530,015.90 2,538,002.01
532457BQ0 ELI LILLY AND CO CORP	0.737%	Fixed	N	2.295	A+ A2	1,000,000.00	05/15/2022 05/15/2022	1.853 1.792	3,002.78	1,012,460.00	1,011,474.24 1,014,477.01	1,012,896.37 1,015,899.15
02665WCY5 AMERICAN HONDA FINANCE CORP CORP	0.932%	Fixed	N	2.413	A A2	1,275,000.00	06/27/2022 06/27/2022	1.941 1.879	311.67	1,283,389.50	1,282,992.93 1,283,304.60	1,284,916.89 1,285,228.55
30231GBB7 EXXON MOBIL CORP CORP	0.588%	Fixed	N	2.534	AA+ Aaa	800,000.00	08/16/2022 08/16/2022	1.902 1.686	5,706.00	800,000.00	800,000.00 805,706.00	804,415.87 810,121.87
--- --- CORP	<b>18.826%</b>	<b>Fixed</b>	<b>---</b>	<b>1.163</b>	<b>AA- Aa3</b>	<b>25,660,000.00</b>	<b>03/13/2021 03/21/2021</b>	<b>2.292 1.822</b>	<b>102,801.21</b>	<b>25,720,711.55</b>	<b>25,739,151.88 25,841,953.09</b>	<b>25,853,394.56 25,956,195.77</b>

## 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	0.737%	Fixed	Y	2.673	AA+ Aaa	1,000,000.00	10/16/2022 11/25/2022	2.458 1.944	2,091.67	1,000,429.69	1,000,071.56 1,002,163.23	1,013,850.90 1,015,942.57
<b>3137B1BS0 FHMS K026 A2 FHLMC</b>	<b>0.737%</b>	<b>Fixed</b>	<b>Y</b>	<b>2.673</b>	<b>AA+ Aaa</b>	<b>1,000,000.00</b>	<b>10/16/2022 11/25/2022</b>	<b>2.458 1.944</b>	<b>2,091.67</b>	<b>1,000,429.69</b>	<b>1,000,071.56 1,002,163.23</b>	<b>1,013,850.90 1,015,942.57</b>

## 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	0.554%	Variable	Y	0.967	AA+ Aaa	750,000.00	12/28/2020 01/25/2021	2.656 2.187	2,483.75	764,179.69	757,792.44 760,276.19	761,184.68 763,668.43
3137B3N95 FHMS K030 A1 FHLMC CMO	0.210%	Fixed	Y	1.331	AA+ Aaa	285,965.47	05/15/2021 09/25/2022	3.013 2.029	662.25	284,155.84	284,592.52 285,254.76	288,335.66 288,997.91
--- --- FHLMC CMO	<b>0.764%</b>	<b>---</b>	<b>Y</b>	<b>1.067</b>	<b>AA+ Aaa</b>	<b>1,035,965.47</b>	<b>02/04/2021 07/11/2021</b>	<b>2.754 2.144</b>	<b>3,146.00</b>	<b>1,048,335.53</b>	<b>1,042,384.96 1,045,530.96</b>	<b>1,049,520.34 1,052,666.34</b>

## 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	0.196%	Fixed	N	0.906	AA+ Aaa	263,378.25	01/23/2021 06/01/2022	1.346 0.487	658.45	277,781.75	267,634.00 268,292.45	269,872.04 270,530.48

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<b>31417B7J0 FN AB5396 FNMA</b>	<b>0.196%</b>	<b>Fixed</b>	<b>N</b>	<b>0.906</b>	<b>AA+ Aaa</b>	<b>263,378.25</b>	<b>01/23/2021 06/01/2022</b>	<b>1.346 0.487</b>	<b>658.45</b>	<b>277,781.75</b>	<b>267,634.00 268,292.45</b>	<b>269,872.04 270,530.48</b>

## 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	0.149%	Fixed	N	0.000	AAAm Aaa	205,093.91	12/31/2019 12/31/2019	1.230 1.230	0.00	205,093.91	205,093.91 205,093.91	205,093.91 205,093.91
<b>31846V807 FIRST AMER:TRS OBG Y MMFUND</b>	<b>0.149%</b>	<b>Fixed</b>	<b>N</b>	<b>0.000</b>	<b>AAAm Aaa</b>	<b>205,093.91</b>	<b>12/31/2019 12/31/2019</b>	<b>1.230 1.230</b>	<b>0.00</b>	<b>205,093.91</b>	<b>205,093.91 205,093.91</b>	<b>205,093.91 205,093.91</b>

## 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
912828W22 UNITED STATES TREASURY US GOV	2.806%	Fixed	N	0.125	AA+ Aaa	3,850,000.00	02/15/2020 02/15/2020	1.550 1.647	19,995.41	3,834,359.38	3,849,180.38 3,869,175.79	3,848,652.50 3,868,647.91
912828J84 UNITED STATES TREASURY US GOV	2.859%	Fixed	N	0.248	AA+ Aaa	3,930,000.00	03/31/2020 03/31/2020	1.612 1.637	13,730.84	3,901,139.06	3,927,730.56 3,941,461.40	3,927,390.48 3,941,121.32
912828X21 UNITED STATES TREASURY US GOV	2.837%	Fixed	N	0.288	AA+ Aaa	3,900,000.00	04/15/2020 04/15/2020	1.528 1.590	12,467.21	3,897,257.83	3,899,689.59 3,912,156.81	3,898,935.30 3,911,402.51
912828XE5 UNITED STATES TREASURY US GOV	0.544%	Fixed	N	0.413	AA+ Aaa	750,000.00	05/31/2020 05/31/2020	1.609 1.632	983.61	746,103.52	749,666.28 750,649.89	749,586.00 750,569.61
912828XU9 UNITED STATES TREASURY US GOV	3.628%	Fixed	N	0.453	AA+ Aaa	5,000,000.00	06/15/2020 06/15/2020	1.568 1.577	3,483.61	4,990,234.40	4,998,459.14 5,001,942.74	4,998,240.00 5,001,723.61
912828XH8 UNITED STATES TREASURY US GOV	2.901%	Fixed	N	0.496	AA+ Aaa	4,000,000.00	06/30/2020 06/30/2020	1.549 1.625	178.57	4,008,906.24	4,001,492.53 4,001,671.10	4,000,000.00 4,000,178.57
9128282Q2 UNITED STATES TREASURY US GOV	2.915%	Fixed	N	0.616	AA+ Aaa	4,000,000.00	08/15/2020 08/15/2020	1.492 1.625	22,663.04	4,000,937.52	4,000,207.61 4,022,870.65	3,996,876.00 4,019,539.04
9128282V1 UNITED STATES TREASURY US GOV	1.090%	Fixed	N	0.697	AA+ Aaa	1,500,000.00	09/15/2020 09/15/2020	1.528 1.637	6,119.51	1,493,320.32	1,498,402.07 1,504,521.57	1,497,246.00 1,503,365.51
912828VZ0 UNITED STATES TREASURY US GOV	1.809%	Fixed	N	0.738	AA+ Aaa	2,475,000.00	09/30/2020 09/30/2020	1.916 1.651	12,577.87	2,480,607.44	2,476,522.47 2,489,100.34	2,481,380.55 2,493,958.42
912828WC0 UNITED STATES TREASURY US GOV	0.728%	Fixed	N	0.821	AA+ Aaa	1,000,000.00	10/31/2020 10/31/2020	1.591 1.649	2,980.77	1,007,578.12	1,001,302.29 1,004,283.06	1,000,820.00 1,003,800.77
912828PC8 UNITED STATES TREASURY US GOV	2.935%	Fixed	N	0.860	AA+ Aaa	4,000,000.00	11/15/2020 11/15/2020	2.732 1.652	13,557.69	3,990,468.76	3,996,346.89 4,009,904.58	4,033,592.00 4,047,149.69
912828A42 UNITED STATES TREASURY US GOV	0.528%	Fixed	N	0.903	AA+ Aaa	725,000.00	11/30/2020 11/30/2020	1.987 1.641	1,267.76	725,254.88	725,082.61 726,350.37	727,350.45 728,618.21
9128283X6 UNITED STATES TREASURY US GOV	2.504%	Fixed	N	1.099	AA+ Aaa	3,400,000.00	02/15/2021 02/15/2021	2.513 1.644	28,895.38	3,375,695.30	3,390,168.94 3,419,064.32	3,422,844.60 3,451,739.98

# Security Type GASB 40 Trade Date

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

As of 12/31/2019

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Dated: 02/06/2020

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
9128284B3 UNITED STATES TREASURY US GOV	2.818%	Fixed	N	1.179	AA+ Aaa	3,825,000.00	03/15/2021 03/15/2021	2.490 1.642	26,953.64	3,812,449.22	3,819,825.52 3,846,779.16	3,858,319.58 3,885,273.22
9128284G2 UNITED STATES TREASURY US GOV	3.680%	Fixed	N	1.262	AA+ Aaa	5,000,000.00	04/15/2021 04/15/2021	2.525 1.615	25,307.38	4,978,515.65	4,990,561.52 5,015,868.89	5,048,240.00 5,073,547.38
912828Y20 UNITED STATES TREASURY US GOV	5.423%	Fixed	N	1.491	AA+ Aaa	7,275,000.00	07/15/2021 07/15/2021	2.896 1.599	88,219.26	7,222,142.61	7,245,552.39 7,333,771.65	7,388,104.42 7,476,323.68
912828RC6 UNITED STATES TREASURY US GOV	5.437%	Fixed	N	1.581	AA+ Aaa	7,375,000.00	08/15/2021 08/15/2021	2.897 1.601	59,195.40	7,218,281.25	7,285,395.41 7,344,590.80	7,436,647.63 7,495,843.02
912828F21 UNITED STATES TREASURY US GOV	3.531%	Fixed	N	1.704	AA+ Aaa	4,800,000.00	09/30/2021 09/30/2021	2.687 1.604	25,918.03	4,728,187.49	4,754,314.58 4,780,232.61	4,842,936.00 4,868,854.03
9128285L0 UNITED STATES TREASURY US GOV	3.502%	Fixed	N	1.818	AA+ Aaa	4,700,000.00	11/15/2021 11/15/2021	2.698 1.591	17,447.46	4,722,949.22	4,715,033.21 4,732,480.66	4,810,891.80 4,828,339.26
912828J76 UNITED STATES TREASURY US GOV	1.463%	Fixed	N	2.188	AA+ Aaa	2,000,000.00	03/31/2022 03/31/2022	1.605 1.579	8,893.44	2,006,562.50	2,006,345.77 2,015,239.21	2,007,500.00 2,016,393.44
912828SV3 UNITED STATES TREASURY US GOV	1.459%	Fixed	N	2.312	AA+ Aaa	2,000,000.00	05/15/2022 05/15/2022	1.608 1.591	4,519.23	2,006,796.88	2,006,580.33 2,011,099.56	2,007,344.00 2,011,863.23
912828XD7 UNITED STATES TREASURY US GOV	1.152%	Fixed	N	2.351	AA+ Aaa	1,575,000.00	05/31/2022 05/31/2022	1.627 1.584	2,581.97	1,584,843.75	1,584,217.04 1,586,799.01	1,585,828.13 1,588,410.09
912828XG0 UNITED STATES TREASURY US GOV	0.735%	Fixed	N	2.429	AA+ Aaa	1,000,000.00	06/30/2022 06/30/2022	1.602 1.584	58.38	1,013,242.19	1,012,758.98 1,012,817.35	1,013,203.00 1,013,261.38
912828YA2 UNITED STATES TREASURY US GOV	0.728%	Fixed	N	2.549	AA+ Aaa	1,000,000.00	08/15/2022 08/15/2022	1.605 1.585	5,665.76	997,304.69	997,307.54 1,002,973.30	997,812.00 1,003,477.76
9128282S8 UNITED STATES TREASURY US GOV	2.190%	Fixed	N	2.584	AA+ Aaa	3,000,000.00	08/31/2022 08/31/2022	1.595 1.593	16,473.21	3,002,578.14	3,002,363.83 3,018,837.04	3,002,460.00 3,018,933.21
9128283U2 UNITED STATES TREASURY US GOV	1.011%	Fixed	N	2.941	AA+ Aaa	1,350,000.00	01/31/2023 01/31/2023	1.668 1.617	13,417.46	1,378,898.44	1,378,534.45 1,391,951.91	1,380,638.25 1,394,055.71
--- UNITED STATES TREASURY US GOV	61.214%	Fixed	N	1.209	AA+ Aaa	83,430,000.00	03/28/2021 03/28/2021	2.138 1.613	433,551.89	83,124,614.80	83,313,041.90 83,746,593.79	83,962,838.68 84,396,390.57

## 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%	---	---	1.135	AA Aa1	136,394,725.10	03/01/2021 03/05/2021	2.126 1.659	633,248.17	136,126,510.20	136,371,316.70 137,004,564.87	137,238,625.09 137,871,873.26

\* 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)

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

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	2,193.26	0.00	15,364,802.12	0.00	-15,707,329.91	0.00	0.00	0.00	0.00	547,621.70 205,093.91	547,621.70 205,093.91
CCYUSD Cash CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 287.47	0.00 287.47
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	684.91 0.00	684.91 0.00
31417B7J0 FN AB5396 FNMA	2,267.65	0.00	0.00	0.00	0.00	0.00	0.00	-56,842.21	-969.40	337,732.52 277,781.75	327,251.70 269,872.04
912828WC0 UNITED STATES TREASURY US GOV	8,750.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,007,578.12 1,007,578.12	999,336.00 1,000,820.00
478160CH5 JOHNSON & JOHNSON CORP	3,510.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	359,614.80 359,614.80	360,162.58 360,640.78
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	60,937.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,474,845.00 6,474,845.00	6,506,709.56 6,512,759.43
912828VZ0 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,480,607.44 2,480,607.44	2,479,351.05 2,481,380.55
912828A42 UNITED STATES TREASURY US GOV	7,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	725,254.88 725,254.88	726,586.30 727,350.45
9128284B3 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,812,449.22 3,812,449.22	3,859,065.45 3,858,319.58
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	24,337.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,649,340.00 1,649,340.00	1,676,588.64 1,674,884.95
9128284G2 UNITED STATES TREASURY US GOV	59,375.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,978,515.65 4,978,515.65	5,047,460.00 5,048,240.00
9128283X6 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,375,695.30 3,375,695.30	3,422,178.20 3,422,844.60
3137B3N95 FHMS K030 A1 FHLMC CMO	2,163.15	0.00	0.00	0.00	0.00	0.00	0.00	-38,038.98	188.34	321,954.11 284,155.84	327,214.00 288,335.66
3135G0U27 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	50,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,966,800.00 3,966,800.00	4,047,650.52 4,046,651.96
912828PC8 UNITED STATES TREASURY US GOV	52,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,990,468.76 3,990,468.76	4,035,936.00 4,033,592.00
912828Y20 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,222,142.61 7,222,142.61	7,393,218.75 7,388,104.42
912828RC6 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,218,281.25 7,218,281.25	7,434,634.25 7,436,647.63
931142DY6 WAL-MART STORES INC CORP	4,593.75	0.00	0.00	0.00	0.00	0.00	-525,000.00	0.00	0.00	524,989.50 0.00	524,947.50 0.00
912828T59 UNITED STATES TREASURY US GOV	7,050.00	0.00	0.00	0.00	0.00	0.00	-1,410,000.00	0.00	0.00	1,395,459.38 0.00	1,409,407.80 0.00
742718EZ8 PROCTER & GAMBLE CO CORP	2,625.00	0.00	0.00	0.00	0.00	0.00	-300,000.00	0.00	0.00	297,054.00 0.00	299,922.22 0.00

# Portfolio Activity Summary

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

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

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
912828TV2 UNITED STATES TREASURY US GOV	24,531.25	0.00	0.00	0.00	0.00	0.00	-3,925,000.00	0.00	0.00	3,901,695.31 0.00	3,922,279.98 0.00
166764BG4 CHEVRON CORP CORP	15,750.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,457,280.00 1,457,280.00	1,505,791.60 1,509,472.56
037833DH0 APPLE INC CORP	24,075.00	0.00	0.00	0.00	0.00	0.00	-2,675,000.00	0.00	0.00	2,673,689.25 0.00	2,674,249.88 0.00
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	16,050.00	0.00	0.00	0.00	0.00	0.00	-1,605,000.00	0.00	0.00	1,604,101.20 0.00	1,604,983.95 0.00
3135G0ZY2 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	8,750.00	0.00	0.00	0.00	0.00	0.00	-1,000,000.00	0.00	0.00	1,017,510.00 0.00	999,790.86 0.00
912828G61 UNITED STATES TREASURY US GOV	29,250.00	0.00	0.00	0.00	0.00	0.00	-3,900,000.00	0.00	0.00	3,899,238.29 0.00	3,896,427.60 0.00
912828U73 UNITED STATES TREASURY US GOV	8,593.75	0.00	0.00	0.00	0.00	0.00	-1,250,000.00	0.00	0.00	1,243,310.55 0.00	1,248,681.25 0.00
912828F21 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,728,187.49 4,728,187.49	4,844,064.00 4,842,936.00
9128285L0 UNITED STATES TREASURY US GOV	67,562.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,722,949.22 4,722,949.22	4,819,337.70 4,810,891.80
912828G95 UNITED STATES TREASURY US GOV	8,125.00	0.00	0.00	0.00	0.00	0.00	-1,000,000.00	0.00	0.00	1,002,265.62 0.00	999,141.00 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	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	1,200,720.82 1,199,994.58
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,000,390.00 1,000,390.00	999,125.58 1,000,027.05
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,273,776.00 1,273,776.00	1,274,115.23 1,274,950.80
594918BV5 MICROSOFT CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	999,330.00 999,330.00	999,522.93 999,956.59
912828W22 UNITED STATES TREASURY US GOV	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	3,841,730.20 3,848,652.50
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,994,600.00 1,994,600.00	1,996,591.88 1,999,613.30
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	765,188.25 761,184.68
912828J84 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,901,139.06 3,901,139.06	3,920,328.27 3,927,390.48
912828X21 UNITED STATES TREASURY US GOV	29,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,897,257.83 3,897,257.83	3,892,231.20 3,898,935.30
3137EAEF2 FREDDIE MAC AGCY BOND	34,375.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,977,450.00 4,977,450.00	4,985,424.95 4,996,000.00

# Portfolio Activity Summary

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

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

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
3137EADR7 FREDDIE MAC AGCY BOND	8,593.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,240,182.50 1,240,182.50	1,246,323.43 1,248,846.88
037833CS7 APPLE INC CORP	9,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	998,980.00 998,980.00	999,339.45 999,102.53
458140AZ3 INTEL CORP CORP	15,956.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,724,344.50 1,724,344.50	1,723,759.09 1,724,923.62
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	1,015,090.50 1,013,850.90
912828XE5 UNITED STATES TREASURY US GOV	5,625.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	746,103.52 746,103.52	748,154.25 749,586.00
313383HU8 FEDERAL HOME LOAN BANKS AGCY BOND	23,187.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,663,356.00 2,663,356.00	2,648,104.11 2,650,743.72
912828XU9 UNITED STATES TREASURY US GOV	37,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,990,234.40 4,990,234.40	4,987,095.00 4,998,240.00
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	18,375.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,223,346.25 1,223,346.25	1,232,906.20 1,230,158.92
931142EG4 WALMART INC CORP	69,825.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,898,481.00 4,898,481.00	4,932,057.61 4,924,792.68
912828XH8 UNITED STATES TREASURY US GOV	32,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,008,906.24 4,008,906.24	3,992,968.00 4,000,000.00
30231GBB7 EXXON MOBIL CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	800,000.00 800,000.00	803,482.78 804,415.87
912828Q2 UNITED STATES TREASURY US GOV	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	3,988,124.00 3,996,876.00
313380GJ0 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,771,700.00 1,771,700.00	1,768,188.64 1,769,105.33
912828V1 UNITED STATES TREASURY US GOV	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	1,494,258.00 1,497,246.00
912828S8 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,002,578.14 3,002,578.14	3,002,577.00 3,002,460.00
91159HHC7 U.S. BANCORP CORP	0.00	0.00	1,279,387.50	-3,229.17	0.00	0.00	0.00	0.00	0.00	0.00 1,279,387.50	0.00 1,278,966.10
532457BQ0 ELI LILLY AND CO CORP	11,750.00	0.00	1,012,460.00	-9,856.94	0.00	0.00	0.00	0.00	0.00	0.00 1,012,460.00	0.00 1,012,896.37
166764BN9 CHEVRON CORP CORP	0.00	0.00	2,027,320.00	-8,049.11	0.00	0.00	0.00	0.00	0.00	0.00 2,027,320.00	0.00 2,033,505.26
912828XD7 UNITED STATES TREASURY US GOV	14,765.63	0.00	1,584,843.75	-12,345.03	0.00	0.00	0.00	0.00	0.00	0.00 1,584,843.75	0.00 1,585,828.13
717081DZ3 PFIZER INC CORP	11,000.00	0.00	1,007,980.00	-8,311.11	0.00	0.00	0.00	0.00	0.00	0.00 1,007,980.00	0.00 1,009,800.17
037833CQ1 APPLE INC CORP	0.00	0.00	2,526,750.00	-479.17	0.00	0.00	0.00	0.00	0.00	0.00 2,526,750.00	0.00 2,530,015.90

# Portfolio Activity Summary

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

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

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
02665WCY5 AMERICAN HONDA FINANCE CORP CORP	14,025.00	0.00	1,283,389.50	-10,752.50	0.00	0.00	0.00	0.00	0.00	0.00 1,283,389.50	0.00 1,284,916.89
3137EADB2 FREDDIE MAC AGCY BOND	0.00	0.00	659,932.00	-5,360.24	0.00	0.00	0.00	0.00	0.00	0.00 659,932.00	0.00 660,019.53
912828XG0 UNITED STATES TREASURY US GOV	10,625.00	0.00	1,013,242.19	-8,603.94	0.00	0.00	0.00	0.00	0.00	0.00 1,013,242.19	0.00 1,013,203.00
912828SV3 UNITED STATES TREASURY US GOV	0.00	0.00	2,006,796.88	-1,730.77	0.00	0.00	0.00	0.00	0.00	0.00 2,006,796.88	0.00 2,007,344.00
912828J76 UNITED STATES TREASURY US GOV	0.00	0.00	2,006,562.50	-6,120.22	0.00	0.00	0.00	0.00	0.00	0.00 2,006,562.50	0.00 2,007,500.00
9128283U2 UNITED STATES TREASURY US GOV	0.00	0.00	1,378,898.44	-12,110.56	0.00	0.00	0.00	0.00	0.00	0.00 1,378,898.44	0.00 1,380,638.25
912828YA2 UNITED STATES TREASURY US GOV	0.00	0.00	997,304.69	-5,625.00	0.00	0.00	0.00	0.00	0.00	0.00 997,304.69	0.00 997,812.00
---	<b>850,319.70</b>	<b>0.00</b>	<b>34,149,669.57</b>	<b>-92,573.76</b>	<b>-15,707,329.91</b>	<b>0.00</b>	<b>-17,590,000.00</b>	<b>-94,881.19</b>	<b>-781.06</b>	<b>135,341,630.11</b> <b>136,126,510.20</b>	<b>136,398,082.32</b> <b>137,238,625.09</b>

\* 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.

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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 December 31, 2019



City of Cape Coral 0-5 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 0-5 Year Summary

### Investment Management Portfolio Review

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### City of Cape Coral 0-5 Year Summary Comparison for the period October 1, 2019 to December 31, 2019

City of Cape Coral 0-5 Year	October 1, 2019 Beginning Balance	December 31, 2019 Ending Balance	Portfolio Characteristic	October 1, 2019 Beginning Balance	December 31, 2019 Ending Balance
<b>Historical Cost</b>	<b>\$ 65,719,387.97</b>	<b>\$ 66,102,159.47</b>	<b>Book Yield Gross</b>	<b>1.98%</b>	<b>1.99%</b>
Book Value	\$ 65,554,146.82	\$ 65,929,260.56	<b>Market Yield Gross</b>	<b>1.76%</b>	<b>1.66%</b>
Accrued Interest	324,210.53	\$ 277,472.40	<b>Weighted Average Coupon</b>	<b>2.05%</b>	<b>2.08%</b>
<b>Book Value Plus Accrued</b>	<b>\$ 65,878,357.35</b>	<b>\$ 66,206,732.96</b>	<b>Duration</b>	<b>1.73 Years</b>	<b>1.86 Years</b>
Net Unrealized Gain/Loss	\$ 490,950.63	\$ 480,478.93	<b>Weighted Effective Maturity</b>	<b>1.81 Years</b>	<b>1.95 Years</b>
<b>Market Value Plus Accrued<sup>(2)</sup></b>	<b>\$ 66,369,307.98</b>	<b>\$ 66,687,211.89</b>	<b>Weighted Final Maturity</b>	<b>1.94 Years</b>	<b>2.06 Years</b>
Net Pending Transactions	202.50	119.04			
<b>Market Value Plus Accrued Net<sup>(2)</sup></b>	<b>\$ 66,369,510.48</b>	<b>\$ 66,687,330.93</b>			

City of Cape Coral 0-5 Year	December 2019 Net Income
Interest Income	\$ 338,399.79
Net Amortization/Accretion	(7,542.94)
Net Realized Gain/Loss <sup>(3)</sup>	(2,564.70)
Miscellaneous Income	0.00
<b>Net Income</b>	<b>\$ 328,292.15</b>

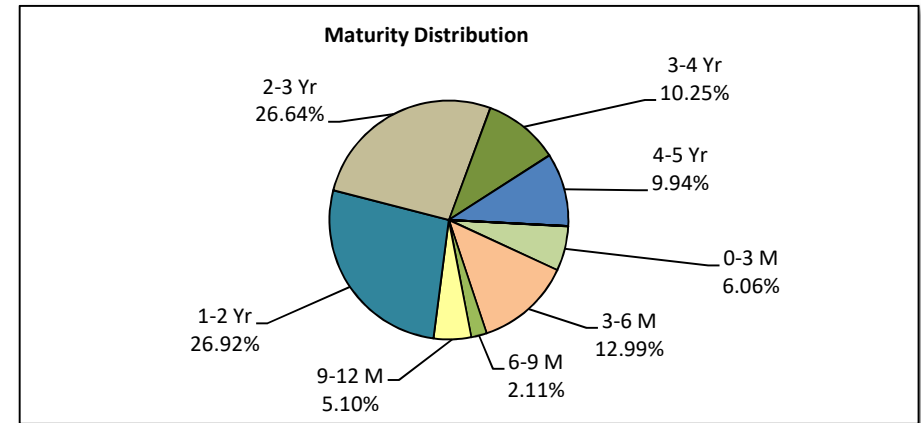
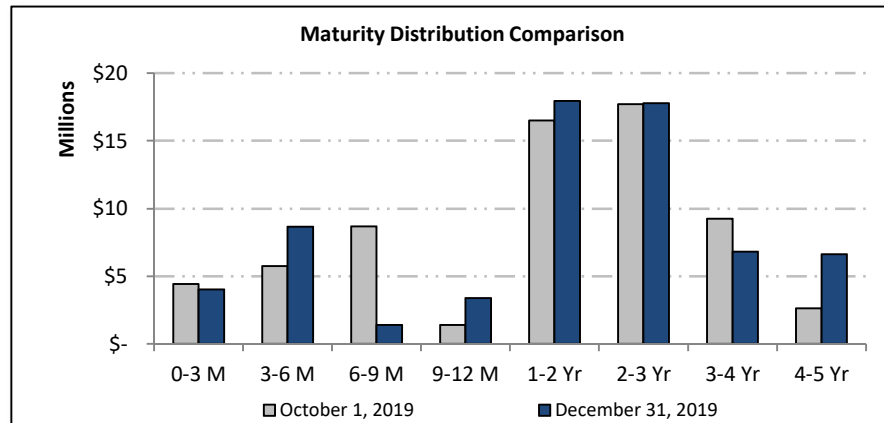
(1) Payables represent amounts due to settle security transactions that have been executed but have not settled as of period end. The funds used to settle these trades may come from a variety of sources including cash within the portfolio, proceeds from future security transactions including maturities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

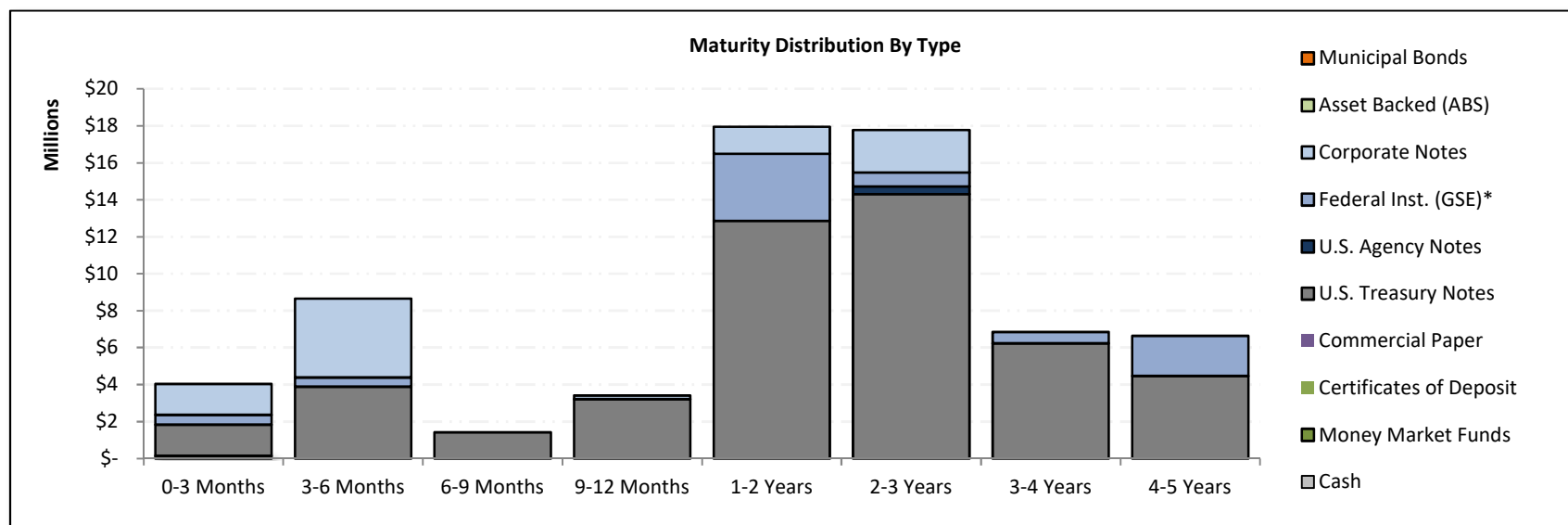
## City of Cape Coral 0-5 Year Maturity Distribution Market Value Basis October 1, 2019 to December 31, 2019

Maturity Distribution	October 1, 2019 Beginning Balance	December 31, 2019 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 4,431,716.28	\$ 4,039,635.03	6.06%	-0.62%
3-6 Months	5,763,111.90	8,661,831.81	12.99%	4.31%
6-9 Months	8,687,587.10	1,409,361.86	2.11%	-10.98%
9-12 Months	1,401,026.15	3,398,023.21	5.10%	2.98%
1-2 Years	16,493,286.41	17,949,478.79	26.92%	2.07%
2-3 Years	17,693,982.21	17,767,273.58	26.64%	-0.02%
3-4 Years	9,271,325.50	6,834,543.30	10.25%	-3.72%
4-5 Years	2,627,272.43	6,627,064.31	9.94%	5.98%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
<b>Total Portfolio</b>	<b>\$ 66,369,307.98</b>	<b>\$ 66,687,211.89</b>	<b>100.00%</b>	



## City of Cape Coral 0-5 Year Maturity Distribution Market Value Basis as of December 31, 2019

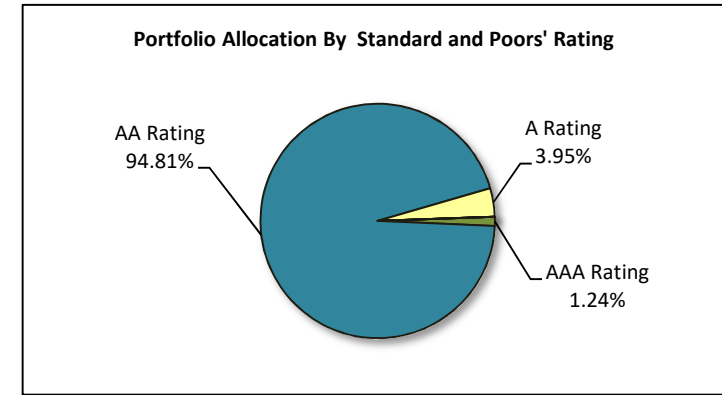
Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	141,733	-	-	-	-	-	-	-	141,733
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	1,683,352	3,892,496	1,409,362	3,217,206	12,860,576	14,304,205	6,231,035	4,466,897	48,065,130
U.S. Agency Notes	-	-	-	-	-	420,026	-	-	420,026
Federal Inst. (GSE)*	530,027	499,836	-	-	3,626,127	761,957	603,508	2,160,167	8,181,622
Corporate Notes	1,684,523	4,269,500	-	180,818	1,462,775	2,281,085	-	-	9,878,701
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>\$ 4,039,635</b>	<b>\$ 8,661,832</b>	<b>\$ 1,409,362</b>	<b>\$ 3,398,023</b>	<b>\$ 17,949,479</b>	<b>\$ 17,767,274</b>	<b>\$ 6,834,543</b>	<b>\$ 6,627,064</b>	<b>\$ 66,687,212</b>



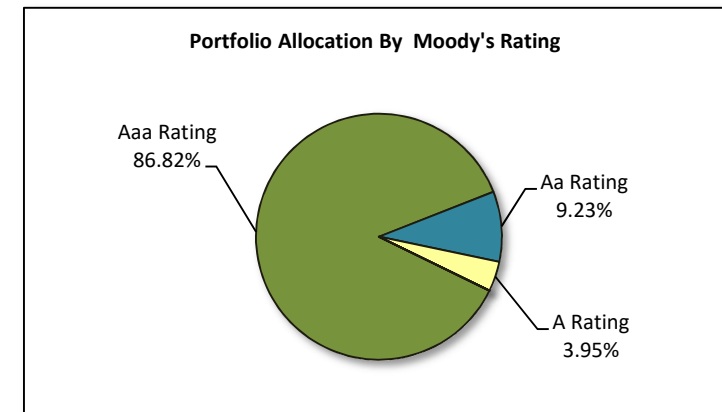
\*Mortgage backed securities shown to effective maturity.

## City of Cape Coral 0-5 Year Rating Distribution Market Value Basis as of December 31, 2019

<b>S&amp;P Rating Distribution</b>	<b>December 31, 2019 Ending Balance</b>	<b>Portfolio Allocation</b>
<b>Short Term Rating Distribution</b>		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
<b>Total Short Term Ratings</b>	<b>\$ -</b>	<b>0.00%</b>
<b>Long Term Rating Distribution</b>		
AAA Rating	\$ 826,254.25	1.24%
AA Rating	63,225,971.06	94.81%
A Rating	2,634,986.58	3.95%
Below A	-	0.00%
Not Rated	-	0.00%
<b>Total Long Term Rating</b>	<b>\$ 66,687,211.89</b>	<b>100.00%</b>
<b>Total Portfolio</b>	<b>\$ 66,687,211.89</b>	<b>100.00%</b>

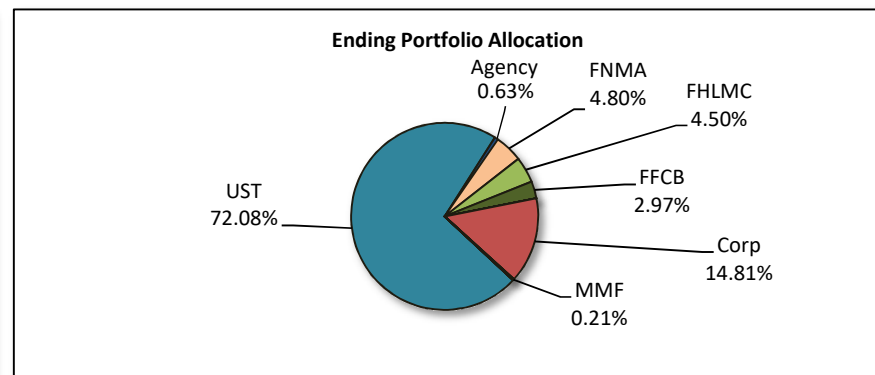
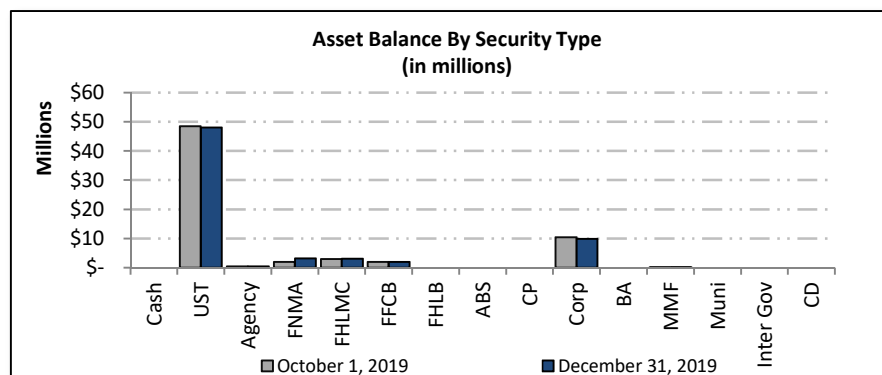


<b>Moody's Rating Distribution</b>	<b>December 31, 2019 Ending Balance</b>	<b>Portfolio Allocation</b>
<b>Short Term Rating Distribution</b>		
P-1	\$ -	0.00%
P-2	-	0.00%
<b>Total Short Term Ratings</b>	<b>\$ -</b>	<b>0.00%</b>
<b>Long Term Rating Distribution</b>		
Aaa Rating	\$ 57,898,093.22	86.82%
Aa Rating	6,154,132.09	9.23%
A Rating	2,634,986.58	3.95%
Below A	-	0.00%
Not Rated	-	0.00%
<b>Total Long Term Rating</b>	<b>\$ 66,687,211.89</b>	<b>100.00%</b>
<b>Total Portfolio</b>	<b>\$ 66,687,211.89</b>	<b>100.00%</b>



## City of Cape Coral 0-5 Year Market Value Basis Security Distribution October 1, 2019 to December 31, 2019

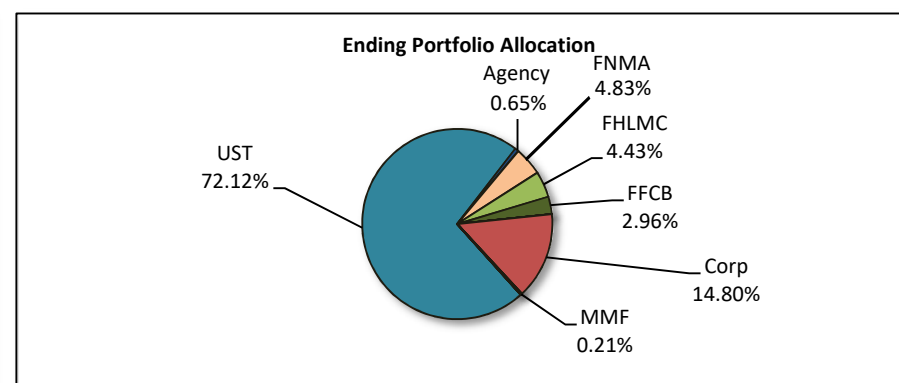
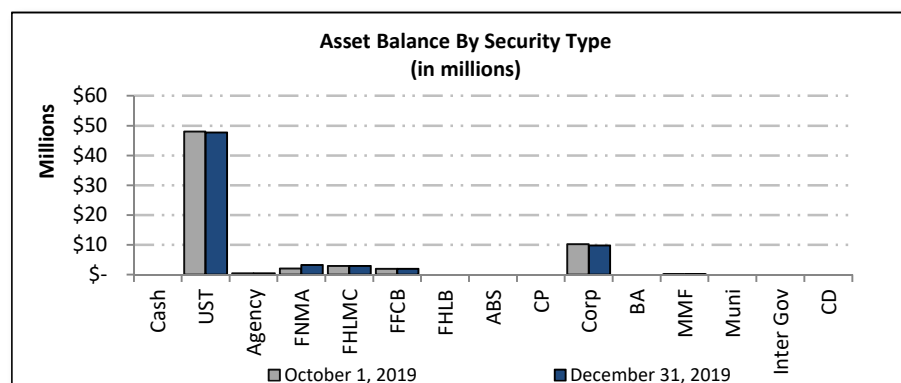
Security Distribution	October 1, 2019 Beginning Balance	Portfolio Allocation	December 31, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	48,518,209.11	73.10%	48,065,130.03	1.88%	72.08%	-1.03%
U.S. Agency Notes	451,422.16	0.68%	420,026.07	1.38%	0.63%	-0.05%
FNMA	1,985,134.53	2.99%	3,201,763.87	1.74%	4.80%	1.81%
FHLMC	2,987,205.01	4.50%	3,000,410.59	2.72%	4.50%	0.00%
FFCB	1,973,437.18	2.97%	1,979,447.47	2.12%	2.97%	-0.01%
FHLB	-	0.00%	-	0.00%	0.00%	0.00%
<b>Fed Instrumentality Subtotal</b>	<b>\$ 6,945,776.72</b>	<b>10.47%</b>	<b>\$ 8,181,621.94</b>	<b>2.19%</b>	<b>12.27%</b>	<b>1.80%</b>
Asset Backed Securities	\$ -	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	10,363,966.76	15.62%	9,878,701.24	2.39%	14.81%	-0.80%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	89,933.23	0.14%	141,732.62	1.23%	0.21%	0.08%
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%
<b>Total Portfolio Market Value</b>	<b>\$ 66,369,307.98</b>	<b>100.00%</b>	<b>\$ 66,687,211.89</b>	<b>1.99%</b>	<b>100.00%</b>	



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

# City of Cape Coral 0-5 Year Historical Cost Basis Security Distribution October 1, 2019 to December 31, 2019

Security Distribution	October 1, 2019 Beginning Balance	Portfolio Allocation	December 31, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	48,054,712.97	73.12%	47,670,282.13	1.88%	72.12%	-1.00%
U.S. Agency Notes	466,081.55	0.71%	432,755.10	1.38%	0.65%	-0.05%
FNMA	1,995,003.60	3.04%	3,194,888.91	1.74%	4.83%	1.80%
FHLMC	2,926,672.27	4.45%	2,926,672.27	2.72%	4.43%	-0.03%
FFCB	1,955,830.50	2.98%	1,955,830.50	2.12%	2.96%	-0.02%
FHLB	-	0.00%	-	0.00%	0.00%	0.00%
<b>Fed Instrumentality Subtotal</b>	<b>\$ 6,877,506.37</b>	<b>10.46%</b>	<b>\$ 8,077,391.68</b>	<b>2.19%</b>	<b>12.22%</b>	<b>1.75%</b>
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	10,231,153.85	15.57%	9,779,997.95	2.39%	14.80%	-0.77%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	89,933.23	0.14%	141,732.62	1.23%	0.21%	0.08%
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%
<b>Total Portfolio Historical Cost</b>	<b>\$ 65,719,387.97</b>	<b>100.00%</b>	<b>\$ 66,102,159.47</b>	<b>1.99%</b>	<b>100.00%</b>	



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



## City of Cape Coral 0-5 Year Quarterly Transactions October 1, 2019 to December 31, 2019

Trade Date	Settle Date	Type	Identifier	Description	Coupon Rate	Final Maturity	Principal	Yield	Net Realized Gain/Loss on Book	Net Realized Gain/Loss on Cost
10/1/2019	10/1/2019	Principal Paydown	31398M6U5	Federal National Mortgage Association	4.33%	3/25/2020	(\$1,997.43)			
10/1/2019	10/1/2019	Principal Paydown	31418AF29	Federal National Mortgage Association	3.50%	6/1/2032	(\$8,493.20)			
10/1/2019	10/1/2019	Principal Paydown	36202F3J3	Government National Mortgage Association	3.50%	2/20/2027	(\$5,289.44)			
10/1/2019	10/1/2019	Principal Paydown	36177NXM7	Government National Mortgage Association	3.50%	3/20/2027	(\$1,364.90)			
10/9/2019	10/9/2019	Maturity	931142DY6	Walmart Inc.	1.75%	10/9/2019	(\$250,000.00)			
10/9/2019	10/10/2019	Buy	912828XT2	United States Department of The Treasury	2.00%	5/31/2024	\$307,875.00	1.41%		
10/31/2019	10/31/2019	Maturity	912828F62	United States Department of The Treasury	1.50%	10/31/2019	(\$1,200,000.00)			
10/29/2019	10/31/2019	Buy	3135G0V34	Federal National Mortgage Association	2.50%	2/5/2024	\$1,238,520.00	1.72%		
11/1/2019	11/1/2019	Principal Paydown	31398M6U5	Federal National Mortgage Association	4.33%	3/25/2020	(\$62.09)			
11/1/2019	11/1/2019	Principal Paydown	31418AF29	Federal National Mortgage Association	3.50%	6/1/2032	(\$9,312.00)			
11/1/2019	11/1/2019	Principal Paydown	36202F3J3	Government National Mortgage Association	3.50%	2/20/2027	(\$7,523.98)			
11/1/2019	11/1/2019	Principal Paydown	36177NXM7	Government National Mortgage Association	3.50%	3/20/2027	(\$5,290.42)			
11/13/2019	11/13/2019	Maturity	037833DH0	Apple Inc.	1.80%	11/13/2019	(\$1,290,000.00)			
11/13/2019	11/13/2019	Maturity	02665WBZ3	American Honda Finance Corporation	2.00%	11/13/2019	(\$775,000.00)			
11/12/2019	11/14/2019	Buy	037833AY6	Apple Inc.	2.15%	2/9/2022	\$1,258,825.00	1.83%		
11/14/2019	11/15/2019	Buy	02665WCY5	American Honda Finance Corporation	2.20%	6/27/2022	\$603,948.00	1.94%		
11/30/2019	11/30/2019	Maturity	912828G61	United States Department of The Treasury	1.50%	11/30/2019	(\$800,000.00)			
12/1/2019	12/1/2019	Principal Paydown	31398M6U5	Federal National Mortgage Association	4.33%	3/25/2020	(\$6,526.41)			
12/1/2019	12/1/2019	Principal Paydown	31418AF29	Federal National Mortgage Association	3.50%	6/1/2032	(\$9,701.64)			
12/1/2019	12/1/2019	Principal Paydown	36202F3J3	Government National Mortgage Association	3.50%	2/20/2027	(\$10,411.60)			
12/1/2019	12/1/2019	Principal Paydown	36177NXM7	Government National Mortgage Association	3.50%	3/20/2027	(\$1,325.65)			
12/2/2019	12/3/2019	Buy	912828YM6	United States Department of The Treasury	1.50%	10/31/2024	\$1,240,185.55	1.67%		
12/31/2019	12/31/2019	Maturity	912828G95	United States Department of The Treasury	1.63%	12/31/2019	(\$1,870,000.00)			
12/30/2019	12/31/2019	Buy	912828Y5	United States Department of The Treasury	2.13%	9/30/2024	\$1,936,367.20	1.70%		
									\$ -	\$ -
Buy		\$	6,585,720.75							
Sell		\$	-							
Maturity		\$	(6,185,000.00)							
Principal Paydown		\$	(67,298.76)							

## 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 Street, Suite 1850  
Denver, CO 80202

## City of Cape Coral 0-5 Year Detail

**Portfolio Holdings**

**Portfolio Income**

**Portfolio Transactions**

**Issuer Concentration**

**Security Concentration**

**Portfolio Activity Summary**



## **Month End Report Trade Date**

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

Quarter End (Q1 Y2020)

10/01/2019 - 12/31/2019

Dated: 02/06/2020

Locked Down

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Dated: 02/06/2020

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# Holdings Report Trade Date

As of 12/31/2019

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

Dated: 02/06/2020

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 3135G0K69 AGCY BOND 1.250	05/06/2021 05/06/2021 N ---	318,918.40 320,000.00 99.5285	09/21/2016 09/23/2016	Aaa AA+ ---	319,678.36 320,289.47	611.11 -1,187.10	318,491.25 319,102.37
FEDERAL FARM CREDIT BANKS FUNDING CORP 3133EJCE7 AGCY BOND 2.350	02/12/2021 02/12/2021 N ---	1,042,618.50 1,050,000.00 100.8613	04/17/2018 04/19/2018	Aaa AA+ ---	1,047,021.86 1,056,549.16	9,527.29 12,022.09	1,059,043.95 1,068,571.25
FEDERAL HOME LOAN MORTGAGE CORP 3137EAE19 AGCY BOND 2.375	02/16/2021 02/16/2021 N ---	2,176,350.00 2,200,000.00 100.8573	07/26/2018 07/30/2018	Aaa AA+ ---	2,189,348.42 2,208,942.17	19,593.75 29,511.50	2,218,859.92 2,238,453.67
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0A78 AGCY BOND 1.625	01/21/2020 01/21/2020 N ---	500,015.00 500,000.00 100.0027	05/12/2015 05/13/2015	Aaa AA+ ---	500,000.23 503,611.34	3,611.11 13.30	500,013.53 503,624.64
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0D75 AGCY BOND 1.500	06/22/2020 06/22/2020 N ---	495,310.00 500,000.00 99.9297	09/15/2015 09/18/2015	Aaa AA+ ---	499,517.76 499,705.26	187.50 130.79	499,648.55 499,836.05
FEDERAL FARM CREDIT BANKS FUNDING CORP 3133EKWV4 AGCY BOND 1.850	07/26/2024 07/26/2024 N ---	913,212.00 900,000.00 100.4119	09/09/2019 09/12/2019	Aaa AA+ ---	912,420.83 919,589.58	7,168.75 -8,713.35	903,707.48 910,876.23
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0V34 AGCY BOND 2.500	02/05/2024 02/05/2024 N ---	1,238,520.00 1,200,000.00 103.0937	10/29/2019 10/31/2019	Aaa AA+ ---	1,237,071.88 1,249,238.54	12,166.67 52.09	1,237,123.97 1,249,290.63
TOYOTA MOTOR CREDIT CORP 89236TEU5 CORP 2.950	04/13/2021 04/13/2021 N ---	789,684.00 790,000.00 101.5082	04/10/2018 04/13/2018	Aa3 AA- ---	789,861.70 794,911.12	5,049.42 12,052.91	801,914.61 806,964.03
CHEVRON CORP 166764BG4 CORP Y 2.100	04/16/2021 05/16/2021 Y 04/16/2021	631,488.00 650,000.00 100.6315	11/02/2018 11/06/2018	Aa2 AA ---	639,758.79 641,465.04	1,706.25 14,345.98	654,104.78 655,811.03
TOYOTA MOTOR CREDIT CORP 89236TEJ0 CORP 2.200	01/10/2020 01/10/2020 N ---	574,488.25 575,000.00 99.9995	01/08/2018 01/11/2018	Aa3 AA- ---	574,993.63 581,002.38	6,008.75 3.78	574,997.40 581,006.15
INTERNATIONAL BUSINESS MACHINES CORP 459200JN2 CORP 1.900	01/27/2020 01/27/2020 N ---	594,428.80 595,000.00 99.9961	01/24/2017 01/27/2017	A2 A ---	594,986.22 599,822.25	4,836.03 -9.18	594,977.04 599,813.07
MICROSOFT CORP 594918BV5 CORP 1.850	02/06/2020 02/06/2020 N ---	499,665.00 500,000.00 99.9957	01/30/2017 02/06/2017	Aaa AAA ---	499,988.82 503,714.51	3,725.69 -10.52	499,978.29 503,703.99
APPLE INC 037833CS7 CORP 1.800	05/11/2020 05/11/2020 N ---	474,515.50 475,000.00 99.9103	05/04/2017 05/11/2017	Aa1 AA+ ---	474,940.54 476,128.04	1,187.50 -366.84	474,573.70 475,761.20
INTEL CORP 458140AZ3 CORP 1.850	05/11/2020 05/11/2020 N ---	824,686.50 825,000.00 99.9956	05/08/2017 05/11/2017	A1 A+ ---	824,961.51 827,081.31	2,119.79 1.95	824,963.47 827,083.26
AMERICAN HONDA FINANCE CORP 02665WCH2 CORP 3.000	06/16/2020 06/16/2020 N ---	599,190.00 600,000.00 100.4211	07/11/2018 07/16/2018	A2 A ---	599,800.69 600,550.69	750.00 2,726.12	602,526.82 603,276.82
WALMART INC 931142EG4 CORP 2.850	06/23/2020 06/23/2020 N ---	2,349,271.50 2,350,000.00 100.5060	06/20/2018 06/27/2018	Aa2 AA ---	2,349,820.91 2,351,309.24	1,488.33 12,069.46	2,361,890.37 2,363,378.70

# Holdings Report Trade Date

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

Dated: 02/06/2020

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
EXXON MOBIL CORP 30231GBB7 CORP 1.902	08/16/2022 08/16/2022 N ---	400,000.00 400,000.00 100.5520	08/13/2019 08/16/2019	Aaa AA+ ---	400,000.00 402,853.00	2,853.00 2,207.94	402,207.94 405,060.94
JOHNSON & JOHNSON 478160CH5 CORP 1.950	11/10/2020 11/10/2020 N ---	179,807.40 180,000.00 100.1780	11/08/2017 11/10/2017	Aaa AAA ---	179,943.38 180,440.63	497.25 377.01	180,320.39 180,817.64
APPLE INC 037833AY6 CORP 2.150	02/09/2022 02/09/2022 N ---	1,258,825.00 1,250,000.00 100.8488	11/12/2019 11/14/2019	Aa1 AA+ ---	1,258,327.71 1,268,928.40	10,600.69 2,282.58	1,260,610.29 1,271,210.98
AMERICAN HONDA FINANCE CORP 02665WCY5 CORP 2.200	06/27/2022 06/27/2022 N ---	603,948.00 600,000.00 100.7778	11/14/2019 11/15/2019	A2 A ---	603,761.38 603,908.05	146.67 905.39	604,666.77 604,813.44
FHMS K026 A2 3137B1BS0 FHLMC 2.510	10/16/2022 11/25/2022 Y ---	750,322.27 750,000.00 101.3851	05/21/2019 05/24/2019	Aaa AA+ ---	750,053.68 751,622.43	1,568.75 10,334.50	760,388.18 761,956.93
FN MA1084 31418AF29 FNMA 3.500	03/22/2023 06/01/2032 N ---	613,606.68 575,734.16 104.5324	07/17/2012 07/17/2012	Aaa AA+ ---	599,035.11 600,714.34	1,679.22 2,793.73	601,828.84 603,508.06
FNA 10M3 A3 31398M6U5 FNMA 4.332	03/01/2020 03/25/2020 N ---	28,518.83 26,277.07 100.1149	11/17/2015 11/20/2015	Aaa AA+ ---	26,363.13 26,457.99	94.86 -55.87	26,307.26 26,402.12
G2 005301 36202F3J3 GNMA 3.500	05/09/2022 02/20/2027 N ---	317,676.74 297,241.40 103.5599	06/15/2012 06/15/2012	Aaa AA+ ---	310,098.29 310,965.24	866.95 -2,275.53	307,822.75 308,689.71
G2 794283 36177NXM7 GNMA 3.500	05/09/2022 03/20/2027 N ---	115,078.35 107,991.42 102.8057	04/04/2013 04/04/2013	Aaa AA+ ---	114,698.35 115,013.33	314.98 -3,676.97	111,021.38 111,336.36
FIRST AMER:TRS OBG Y 31846V807 MMFUND 1.220	12/31/2019 12/31/2019 N ---	141,732.62 141,732.62 1.0000	---	Aaa AAAm ---	141,732.62 141,732.62	0.00 0.00	141,732.62 141,732.62
UNITED STATES TREASURY 912828WG1 US GOV 2.250	04/30/2021 04/30/2021 N ---	1,040,195.31 1,000,000.00 100.8438	05/18/2016 05/19/2016	Aaa AA+ ---	1,011,073.87 1,014,906.29	3,832.42 -2,635.87	1,008,438.00 1,012,270.42
UNITED STATES TREASURY 912828B90 US GOV 2.000	02/28/2021 02/28/2021 N ---	513,808.60 500,000.00 100.4102	05/25/2016 05/26/2016	Aaa AA+ ---	503,453.61 506,832.73	3,379.12 -1,402.61	502,051.00 505,430.12
UNITED STATES TREASURY 912828S27 US GOV 1.125	06/30/2021 06/30/2021 N ---	1,003,085.94 1,000,000.00 99.3008	07/12/2016 07/13/2016	Aaa AA+ ---	1,000,948.09 1,000,979.00	30.91 -7,940.09	993,008.00 993,038.91
UNITED STATES TREASURY 912828WN6 US GOV 2.000	05/31/2021 05/31/2021 N ---	912,768.55 875,000.00 100.5508	07/28/2016 07/29/2016	Aaa AA+ ---	886,230.12 887,760.17	1,530.05 -6,410.62	879,819.50 881,349.55
UNITED STATES TREASURY 912828R77 US GOV 1.375	05/31/2021 05/31/2021 N ---	607,500.00 600,000.00 99.6953	08/05/2016 08/08/2016	Aaa AA+ ---	602,243.83 602,965.14	721.31 -4,072.03	598,171.80 598,893.11
UNITED STATES TREASURY 912828N48 US GOV 1.750	12/31/2020 12/31/2020 N ---	1,202,034.18 1,175,000.00 100.0938	08/26/2016 08/29/2016	Aaa AA+ ---	1,181,343.02 1,181,399.51	56.49 -5,240.87	1,176,102.15 1,176,158.64

# Holdings Report Trade Date

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

As of 12/31/2019

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Dated: 02/06/2020

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 912828D72 US GOV 2.000	08/31/2021 08/31/2021 N ---	439,327.15 425,000.00 100.6602	10/05/2016 10/07/2016	Aaa AA+ ---	429,962.99 432,835.25	2,872.25 -2,157.14	427,805.85 430,678.10
UNITED STATES TREASURY 912828F21 US GOV 2.125	09/30/2021 09/30/2021 N ---	321,273.83 310,000.00 100.8945	11/01/2016 11/02/2016	Aaa AA+ ---	314,094.93 315,768.80	1,673.87 -1,321.98	312,772.95 314,446.82
UNITED STATES TREASURY 912828T67 US GOV 1.250	10/31/2021 10/31/2021 N ---	741,533.21 750,000.00 99.3984	11/10/2016 11/14/2016	Aaa AA+ ---	746,806.09 748,402.94	1,596.84 -1,318.09	745,488.00 747,084.84
UNITED STATES TREASURY 912828U65 US GOV 1.750	11/30/2021 11/30/2021 N ---	1,872,502.74 1,890,000.00 100.3086	01/19/2017 01/20/2017	Aaa AA+ ---	1,882,924.34 1,885,816.15	2,891.80 12,908.20	1,895,832.54 1,898,724.34
UNITED STATES TREASURY 912828F96 US GOV 2.000	10/31/2021 10/31/2021 N ---	1,871,460.94 1,870,000.00 100.7461	01/19/2017 01/20/2017	Aaa AA+ ---	1,870,584.79 1,876,955.12	6,370.33 13,367.28	1,883,952.07 1,890,322.40
UNITED STATES TREASURY 912828PX2 US GOV 3.625	02/15/2021 02/15/2021 N ---	1,686,911.14 1,575,000.00 102.1875	01/19/2017 01/20/2017	Aaa AA+ ---	1,606,669.17 1,628,234.47	21,565.30 2,783.95	1,609,453.13 1,631,018.43
UNITED STATES TREASURY 912828X47 US GOV 1.875	04/30/2022 04/30/2022 N ---	623,242.19 625,000.00 100.6484	05/09/2017 05/11/2017	Aaa AA+ ---	624,156.04 626,152.09	1,996.05 4,896.46	629,052.50 631,048.55
UNITED STATES TREASURY 912828SV3 US GOV 1.750	05/15/2022 05/15/2022 N ---	1,645,037.11 1,650,000.00 100.3672	06/28/2017 06/29/2017	Aaa AA+ ---	1,647,539.51 1,651,267.88	3,728.37 8,519.29	1,656,058.80 1,659,787.17
UNITED STATES TREASURY 912828SF8 US GOV 2.000	02/15/2022 02/15/2022 N ---	1,869,583.99 1,850,000.00 100.8516	06/27/2017 06/30/2017	Aaa AA+ ---	1,859,185.40 1,873,160.94	13,975.54 6,569.20	1,865,754.60 1,879,730.14
UNITED STATES TREASURY 912828XW5 US GOV 1.750	06/30/2022 06/30/2022 N ---	1,586,375.01 1,600,000.00 100.4141	07/10/2017 07/13/2017	Aaa AA+ ---	1,592,986.47 1,593,063.39	76.92 13,639.13	1,606,625.60 1,606,702.52
UNITED STATES TREASURY 912828L24 US GOV 1.875	08/31/2022 08/31/2022 N ---	1,253,125.00 1,250,000.00 100.7344	09/15/2017 09/19/2017	Aaa AA+ ---	1,251,718.68 1,259,638.50	7,919.81 7,461.32	1,259,180.00 1,267,099.81
UNITED STATES TREASURY 912828J43 US GOV 1.750	02/28/2022 02/28/2022 N ---	1,270,417.97 1,275,000.00 100.3750	09/20/2017 09/22/2017	Aaa AA+ ---	1,272,725.17 1,280,264.83	7,539.66 7,056.08	1,279,781.25 1,287,320.91
UNITED STATES TREASURY 912828XG0 US GOV 2.125	06/30/2022 06/30/2022 N ---	1,514,355.47 1,500,000.00 101.3203	10/02/2017 10/04/2017	Aaa AA+ ---	1,507,735.91 1,507,823.47	87.57 12,068.59	1,519,804.50 1,519,892.07
UNITED STATES TREASURY 912828WR7 US GOV 2.125	06/30/2021 06/30/2021 N ---	785,050.78 775,000.00 100.7891	10/02/2017 10/04/2017	Aaa AA+ ---	779,107.70 779,152.94	45.24 2,007.83	781,115.53 781,160.77
UNITED STATES TREASURY 912828M80 US GOV 2.000	11/30/2022 11/30/2022 N ---	1,166,600.58 1,175,000.00 101.1289	12/11/2017 12/13/2017	Aaa AA+ ---	1,169,967.29 1,172,021.93	2,054.64 18,297.29	1,188,264.57 1,190,319.22
UNITED STATES TREASURY 912828W9 US GOV 1.875	09/30/2022 09/30/2022 N ---	1,111,025.39 1,125,000.00 100.7617	12/11/2017 12/13/2017	Aaa AA+ ---	1,116,835.19 1,122,195.07	5,359.89 16,733.94	1,133,569.13 1,138,929.01



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

Dated: 02/06/2020

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 912828W89 US GOV 1.875	03/31/2022 03/31/2022 N ---	2,041,347.65 2,100,000.00 100.6367	04/17/2018 04/19/2018	Aaa AA+ ---	2,065,915.65 2,075,920.77	10,005.12 47,455.05	2,113,370.70 2,123,375.82
UNITED STATES TREASURY 9128284L1 US GOV 2.750	04/30/2023 04/30/2023 N ---	2,155,289.06 2,175,000.00 103.6211	09/24/2018 09/26/2018	Aaa AA+ ---	2,160,482.73 2,170,670.57	10,187.84 93,276.20	2,253,758.92 2,263,946.77
UNITED STATES TREASURY 9128284U1 US GOV 2.625	06/30/2023 06/30/2023 N ---	2,166,914.07 2,200,000.00 103.3828	09/24/2018 09/26/2018	Aaa AA+ ---	2,175,288.51 2,175,447.16	158.65 99,133.09	2,274,421.60 2,274,580.25
UNITED STATES TREASURY 912828VS6 US GOV 2.500	08/15/2023 08/15/2023 N ---	905,416.02 925,000.00 102.9961	09/24/2018 09/26/2018	Aaa AA+ ---	910,227.71 918,962.42	8,734.71 42,486.22	952,713.93 961,448.64
UNITED STATES TREASURY 912828WE6 US GOV 2.750	11/15/2023 11/15/2023 N ---	700,984.38 700,000.00 104.0820	12/17/2018 12/20/2018	Aaa AA+ ---	700,795.78 703,281.35	2,485.58 27,778.22	728,574.00 731,059.58
UNITED STATES TREASURY 912828UL2 US GOV 1.375	01/31/2020 01/31/2020 N ---	1,010,859.38 1,000,000.00 99.9776	08/26/2016 08/29/2016	Aaa AA+ ---	1,000,262.80 1,006,016.87	5,754.08 -486.80	999,776.00 1,005,530.08
UNITED STATES TREASURY 912828J50 US GOV 1.375	02/29/2020 02/29/2020 N ---	669,014.65 675,000.00 99.9535	03/16/2015 03/17/2015	Aaa AA+ ---	674,797.36 677,933.60	3,136.25 -111.23	674,686.13 677,822.37
UNITED STATES TREASURY 912828J84 US GOV 1.375	03/31/2020 03/31/2020 N ---	1,871,598.84 1,885,000.00 99.9336	01/19/2017 01/20/2017	Aaa AA+ ---	1,883,946.35 1,890,532.26	6,585.91 -197.99	1,883,748.36 1,890,334.27
UNITED STATES TREASURY 912828K58 US GOV 1.375	04/30/2020 04/30/2020 N ---	981,875.00 1,000,000.00 99.9060	06/05/2015 06/08/2015	Aaa AA+ ---	998,731.80 1,001,073.83	2,342.03 328.20	999,060.00 1,001,402.03
UNITED STATES TREASURY 912828XE5 US GOV 1.500	05/31/2020 05/31/2020 N ---	994,804.69 1,000,000.00 99.9448	06/02/2015 06/03/2015	Aaa AA+ ---	999,555.04 1,000,866.51	1,311.48 -107.04	999,448.00 1,000,759.48
UNITED STATES TREASURY 912828XT2 US GOV 2.000	05/31/2024 05/31/2024 N ---	328,935.55 325,000.00 101.3867	06/20/2019 06/21/2019	Aaa AA+ ---	328,530.52 329,098.82	568.31 976.26	329,506.78 330,075.08
UNITED STATES TREASURY 912828VP2 US GOV 2.000	07/31/2020 07/31/2020 N ---	452,613.68 445,000.00 100.2070	11/04/2015 11/05/2015	Aaa AA+ ---	445,966.59 449,691.04	3,724.46 -45.44	445,921.15 449,645.61
UNITED STATES TREASURY 912828V99 US GOV 2.125	08/31/2020 08/31/2020 N ---	965,994.14 950,000.00 100.3047	12/16/2015 12/17/2015	Aaa AA+ ---	952,331.44 959,153.04	6,821.60 563.21	952,894.65 959,716.25
UNITED STATES TREASURY 912828W48 US GOV 2.125	02/29/2024 02/29/2024 N ---	639,453.13 625,000.00 101.8555	09/23/2019 09/24/2019	Aaa AA+ ---	638,595.99 643,083.88	4,487.89 -1,999.11	636,596.88 641,084.77
UNITED STATES TREASURY 912828L65 US GOV 1.375	09/30/2020 09/30/2020 N ---	700,082.03 700,000.00 99.7969	10/28/2015 10/29/2015	Aaa AA+ ---	700,013.12 702,458.82	2,445.70 -1,434.82	698,578.30 701,024.00
UNITED STATES TREASURY 912828XT2 US GOV 2.000	05/31/2024 05/31/2024 N ---	307,875.00 300,000.00 101.3867	10/09/2019 10/10/2019	Aaa AA+ ---	307,503.51 308,028.10	524.59 -3,343.41	304,160.10 304,684.69

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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 912828WC0 US GOV 1.750 ---	10/31/2020 10/31/2020 N ---	1,007,578.12 1,000,000.00 100.0820	11/02/2015 11/05/2015	Aaa AA+ ---	1,001,302.29 1,004,283.06	2,980.77 -482.29	1,000,820.00 1,003,800.77
UNITED STATES TREASURY 912828PC8 US GOV 2.625 ---	11/15/2020 11/15/2020 N ---	1,059,023.44 1,000,000.00 100.8398	08/26/2016 08/29/2016	Aaa AA+ ---	1,012,443.71 1,015,833.14	3,389.42 -4,045.71	1,008,398.00 1,011,787.42
UNITED STATES TREASURY 912828M98 US GOV 1.625 ---	11/30/2020 11/30/2020 N ---	496,855.47 500,000.00 99.9766	12/03/2015 12/04/2015	Aaa AA+ ---	499,404.40 500,114.78	710.38 478.60	499,883.00 500,593.38
UNITED STATES TREASURY 912828YM6 US GOV 1.500 ---	10/31/2024 10/31/2024 N ---	1,240,185.55 1,250,000.00 99.1680	12/02/2019 12/03/2019	Aaa AA+ ---	1,240,339.97 1,243,533.65	3,193.68 -739.97	1,239,600.00 1,242,793.68
UNITED STATES TREASURY 912828Y5 US GOV 2.125 ---	09/30/2024 09/30/2024 N ---	1,936,367.20 1,900,000.00 102.0000	12/30/2019 12/31/2019	Aaa AA+ ---	1,936,347.29 1,946,606.51	10,259.22 1,652.71	1,938,000.00 1,948,259.22
---	12/11/2021	66,102,159.47	---	Aa1	65,929,260.56	277,472.41	66,409,739.49
---	01/22/2022	65,808,976.67	---	AA+	66,206,732.96	480,478.93	66,687,211.89
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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	575,734.16	5,121.42	0.00 -1,058.00	0.00	1,083.08	0.00	5,146.50	5,201.65 0.00
36177NXM7 G2 794283	03/20/2027	107,991.42	968.08	0.00 -482.58	0.00	123.98	0.00	609.48	991.36 0.00
36202F3J3 G2 005301	02/20/2027	297,241.40	2,683.54	0.00 -974.73	0.00	257.24	0.00	1,966.05	2,751.28 0.00
912828YM6 UNITED STATES TREASURY	10/31/2024	1,250,000.00	1,493.82	0.00 0.00	154.42	0.00	0.00	1,648.24	0.00 0.00
912828Y5 UNITED STATES TREASURY	09/30/2024	1,900,000.00	110.31	0.00 0.00	0.00	-19.91	0.00	90.40	0.00 0.00
3133EKWV4 FEDERAL FARM CREDIT BANKS FUNDING CORP	07/26/2024	900,000.00	4,162.50	0.00 0.00	0.00	-655.75	0.00	3,506.75	0.00 0.00
912828XT2 UNITED STATES TREASURY	05/31/2024	325,000.00	1,633.88	0.00 0.00	0.00	-192.52	0.00	1,441.36	3,250.00 0.00
912828XT2 UNITED STATES TREASURY	05/31/2024	300,000.00	1,360.66	0.00 0.00	0.00	-371.49	0.00	989.17	3,000.00 0.00
912828W48 UNITED STATES TREASURY	02/29/2024	625,000.00	3,356.80	0.00 0.00	0.00	-796.54	0.00	2,560.26	0.00 0.00
3135G0V34 FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/05/2024	1,200,000.00	5,000.00	0.00 0.00	0.00	-1,448.12	0.00	3,551.87	0.00 0.00
912828WE6 UNITED STATES TREASURY	11/15/2023	700,000.00	4,839.52	0.00 0.00	0.00	-48.88	0.00	4,790.64	9,625.00 0.00
912828VS6 UNITED STATES TREASURY	08/15/2023	925,000.00	5,781.25	0.00 0.00	962.65	0.00	0.00	6,743.90	0.00 0.00
9128284U1 UNITED STATES TREASURY	06/30/2023	2,200,000.00	14,439.22	0.00 0.00	1,665.19	0.00	0.00	16,104.41	28,875.00 0.00
9128284L1 UNITED STATES TREASURY	04/30/2023	2,175,000.00	15,063.86	0.00 0.00	1,042.95	0.00	0.00	16,106.81	29,906.25 0.00
912828M80 UNITED STATES TREASURY	11/30/2022	1,175,000.00	5,907.10	0.00 0.00	419.53	0.00	0.00	6,326.64	11,750.00 0.00
3137B1BS0 FHMS K026 A2	11/25/2022	750,000.00	4,706.25	0.00 0.00	0.00	-112.80	0.00	4,593.45	4,706.25 0.00
9128282W9 UNITED STATES TREASURY	09/30/2022	1,125,000.00	5,302.25	0.00 0.00	725.82	0.00	0.00	6,028.07	0.00 0.00
912828L24 UNITED STATES TREASURY	08/31/2022	1,250,000.00	5,923.76	0.00 0.00	0.00	-159.05	0.00	5,764.72	0.00 0.00
30231GBB7 EXXON MOBIL CORP	08/16/2022	400,000.00	1,902.00	0.00 0.00	0.00	0.00	0.00	1,902.00	0.00 0.00
912828XW5 UNITED STATES TREASURY	06/30/2022	1,600,000.00	7,000.84	0.00 0.00	682.25	0.00	0.00	7,683.09	14,000.00 0.00
912828XG0 UNITED STATES TREASURY	06/30/2022	1,500,000.00	7,969.70	0.00 0.00	0.00	-752.73	0.00	7,216.97	15,937.50 0.00
02665WCY5 AMERICAN HONDA FINANCE CORP	06/27/2022	600,000.00	1,686.67	0.00 0.00	0.00	-186.62	0.00	1,500.05	6,600.00 0.00
912828SV3 UNITED STATES TREASURY	05/15/2022	1,650,000.00	7,259.28	0.00 0.00	254.84	0.00	0.00	7,514.12	14,437.50 0.00
912828X47 UNITED STATES TREASURY	04/30/2022	625,000.00	2,951.39	0.00 0.00	89.09	0.00	0.00	3,040.48	5,859.38 0.00
912828W89 UNITED STATES TREASURY	03/31/2022	2,100,000.00	9,897.54	0.00 0.00	3,705.13	0.00	0.00	13,602.68	0.00 0.00
912828J43 UNITED STATES TREASURY	02/28/2022	1,275,000.00	5,639.42	0.00 0.00	260.35	0.00	0.00	5,899.78	0.00 0.00
912828SF8 UNITED STATES TREASURY	02/15/2022	1,850,000.00	9,250.00	0.00 0.00	0.00	-1,059.84	0.00	8,190.16	0.00 0.00
037833AY6 APPLE INC	02/09/2022	1,250,000.00	3,508.68	0.00 0.00	0.00	-497.29	0.00	3,011.39	0.00 0.00
912828U65 UNITED STATES TREASURY	11/30/2021	1,890,000.00	8,313.93	0.00 0.00	910.07	0.00	0.00	9,224.01	16,537.50 0.00
912828T67 UNITED STATES TREASURY	10/31/2021	750,000.00	2,361.11	0.00 0.00	433.28	0.00	0.00	2,794.39	4,687.50 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
912828F96 UNITED STATES TREASURY	10/31/2021	1,870,000.00	9,419.24	0.00 0.00	0.00	-78.95	0.00	9,340.29	18,700.00 0.00
912828F21 UNITED STATES TREASURY	09/30/2021	310,000.00	1,655.87	0.00 0.00	0.00	-582.74	0.00	1,073.13	0.00 0.00
912828D72 UNITED STATES TREASURY	08/31/2021	425,000.00	2,148.35	0.00 0.00	0.00	-746.00	0.00	1,402.35	0.00 0.00
912828S27 UNITED STATES TREASURY	06/30/2021	1,000,000.00	2,812.84	0.00 0.00	0.00	-156.66	0.00	2,656.17	5,625.00 0.00
912828WR7 UNITED STATES TREASURY	06/30/2021	775,000.00	4,117.68	0.00 0.00	0.00	-674.04	0.00	3,443.64	8,234.38 0.00
912828WN6 UNITED STATES TREASURY	05/31/2021	875,000.00	4,398.91	0.00 0.00	0.00	-1,979.99	0.00	2,418.92	8,750.00 0.00
912828R77 UNITED STATES TREASURY	05/31/2021	600,000.00	2,073.77	0.00 0.00	0.00	-395.53	0.00	1,678.24	4,125.00 0.00
166764BG4 CHEVRON CORP	05/16/2021	650,000.00	3,412.50	0.00 0.00	1,826.17	0.00	0.00	5,238.67	6,825.00 0.00
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/06/2021	320,000.00	1,000.00	0.00 0.00	59.54	0.00	0.00	1,059.54	2,000.00 0.00
912828WG1 UNITED STATES TREASURY	04/30/2021	1,000,000.00	5,666.66	0.00 0.00	0.00	-2,076.24	0.00	3,590.41	11,250.00 0.00
89236TEU5 TOYOTA MOTOR CREDIT CORP	04/13/2021	790,000.00	5,826.25	0.00 0.00	26.61	0.00	0.00	5,852.86	11,652.50 0.00
912828B90 UNITED STATES TREASURY	02/28/2021	500,000.00	2,527.47	0.00 0.00	0.00	-744.41	0.00	1,783.07	0.00 0.00
3137EAE19 FEDERAL HOME LOAN MORTGAGE CORP	02/16/2021	2,200,000.00	13,062.50	0.00 0.00	2,323.21	0.00	0.00	15,385.71	0.00 0.00
912828PX2 UNITED STATES TREASURY	02/15/2021	1,575,000.00	14,273.44	0.00 0.00	0.00	-6,970.24	0.00	7,303.20	0.00 0.00
3133EJCE7 FEDERAL FARM CREDIT BANKS FUNDING CORP	02/12/2021	1,050,000.00	6,168.75	0.00 0.00	656.68	0.00	0.00	6,825.43	0.00 0.00
912828N48 UNITED STATES TREASURY	12/31/2020	1,175,000.00	5,141.24	0.00 0.00	0.00	-1,576.15	0.00	3,565.09	10,281.25 0.00
912828M98 UNITED STATES TREASURY	11/30/2020	500,000.00	2,042.35	0.00 0.00	162.34	0.00	0.00	2,204.69	4,062.50 0.00
912828PC8 UNITED STATES TREASURY	11/15/2020	1,000,000.00	6,599.34	0.00 0.00	0.00	-3,569.81	0.00	3,029.53	13,125.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	180,000.00	877.50	0.00 0.00	16.34	0.00	0.00	893.84	1,755.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,000,000.00	4,407.40	0.00 0.00	0.00	-392.43	0.00	4,014.97	8,750.00 0.00
912828L65 UNITED STATES TREASURY	09/30/2020	700,000.00	2,419.40	0.00 0.00	0.00	-4.40	0.00	2,415.00	0.00 0.00
912828VV9 UNITED STATES TREASURY	08/31/2020	950,000.00	5,102.34	0.00 0.00	0.00	-884.17	0.00	4,218.17	0.00 0.00
912828VP2 UNITED STATES TREASURY	07/31/2020	445,000.00	2,225.00	0.00 0.00	0.00	-412.66	0.00	1,812.34	0.00 0.00
931142EG4 WALMART INC	06/23/2020	2,350,000.00	16,743.75	0.00 0.00	93.48	0.00	0.00	16,837.23	33,487.50 0.00
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/22/2020	500,000.00	1,875.00	0.00 0.00	254.52	0.00	0.00	2,129.52	3,750.00 0.00
02665WCH2 AMERICAN HONDA FINANCE CORP	06/16/2020	600,000.00	4,500.00	0.00 0.00	108.43	0.00	0.00	4,608.43	9,000.00 0.00
912828XE5 UNITED STATES TREASURY	05/31/2020	1,000,000.00	3,770.49	0.00 0.00	269.69	0.00	0.00	4,040.18	7,500.00 0.00
037833CS7 APPLE INC	05/11/2020	475,000.00	2,137.50	0.00 0.00	41.39	0.00	0.00	2,178.89	4,275.00 0.00
458140AZ3 INTEL CORP	05/11/2020	825,000.00	3,815.63	0.00 0.00	26.79	0.00	0.00	3,842.41	7,631.25 0.00
912828K58 UNITED STATES TREASURY	04/30/2020	1,000,000.00	3,462.96	0.00 0.00	966.10	0.00	0.00	4,429.06	6,875.00 0.00

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912828J84 UNITED STATES TREASURY	03/31/2020	1,885,000.00	6,515.10	0.00 0.00	1,077.07	0.00	0.00	7,592.16	0.00 0.00
31398M6U5 FNA 10M3 A3	03/25/2020	26,277.07	331.92	0.00 -49.39	0.00	-153.79	0.00	128.74	362.92 0.00
912828J50 UNITED STATES TREASURY	02/29/2020	675,000.00	2,345.81	0.00 0.00	315.98	0.00	0.00	2,661.80	0.00 0.00
594918BV5 MICROSOFT CORP	02/06/2020	500,000.00	2,312.50	0.00 0.00	28.57	0.00	0.00	2,341.07	0.00 0.00
912828U12 UNITED STATES TREASURY	01/31/2020	1,000,000.00	3,437.50	0.00 0.00	0.00	-805.91	0.00	2,631.59	0.00 0.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	01/27/2020	595,000.00	2,826.25	0.00 0.00	48.75	0.00	0.00	2,875.00	0.00 0.00
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	0.00 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP	01/10/2020	575,000.00	3,162.50	0.00 0.00	65.16	0.00	0.00	3,227.66	0.00 0.00
31846V807 FIRST AMER:TRS OBG Y	12/31/2019	141,732.62	594.58	0.00 0.00	0.00	0.00	0.00	594.58	678.04 119.04
912828G95 UNITED STATES TREASURY	12/31/2019	0.00	7,514.30	0.00 0.00	0.00	-462.87	0.00	7,051.43	15,193.75 0.00
912828G61 UNITED STATES TREASURY	11/30/2019	0.00	1,967.21	0.00 0.00	244.98	0.00	0.00	2,212.19	6,000.00 0.00
02665WBZ3 AMERICAN HONDA FINANCE CORP	11/13/2019	0.00	1,808.33	0.00 0.00	25.88	0.00	0.00	1,834.22	7,750.00 0.00
037833DH0 APPLE INC	11/13/2019	0.00	2,709.00	0.00 0.00	37.43	0.00	0.00	2,746.43	11,610.00 0.00
912828F62 UNITED STATES TREASURY	10/31/2019	0.00	1,467.39	0.00 0.00	0.00	-18.44	0.00	1,448.95	9,000.00 0.00
931142DY6 WAL-MART STORES INC	10/09/2019	0.00	97.22	0.00 0.00	0.06	0.00	0.00	97.28	2,187.50 0.00
---	01/22/2022	65,808,976.67	338,399.79	0.00 -2,564.71	19,980.76	-27,523.70	0.00	328,292.15	418,552.76 119.04

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

# Transactions Realized Gain Loss Report

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

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

\* 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	09/30/2019	---	0.00	0.00	202.88
31398M6U5	FNA 10M3 A3	0.00	Coupon	10/01/2019	---	0.00	0.00	125.86
31398M6U5	FNA 10M3 A3	-1,997.43	Principal Paydown	10/01/2019	---	-1,997.43	-16.57	1,997.43
31418AF29	FN MA1084	0.00	Coupon	10/01/2019	---	0.00	0.00	1,759.45
31418AF29	FN MA1084	-8,493.20	Principal Paydown	10/01/2019	---	-8,493.20	-327.71	8,493.20
36202F3J3	G2 005301	0.00	Coupon	10/01/2019	---	0.00	0.00	934.69
36202F3J3	G2 005301	-5,289.44	Principal Paydown	10/01/2019	---	-5,289.44	-224.05	5,289.44
3137B1BS0	FHMS K026 A2	0.00	Coupon	10/01/2019	---	0.00	0.00	1,568.75
36177NXM7	G2 794283	0.00	Coupon	10/01/2019	---	0.00	0.00	338.25
36177NXM7	G2 794283	-1,364.89	Principal Paydown	10/01/2019	---	-1,364.90	-83.15	1,364.90
31846V807	FIRST AMER:TRS OBG Y	202.88	Buy	10/02/2019	1.000	202.88	0.00	-202.88
31846V807	FIRST AMER:TRS OBG Y	252,187.50	Buy	10/09/2019	1.000	252,187.50	0.00	-252,187.50
931142DY6	WAL-MART STORES INC	0.00	Coupon	10/09/2019	---	0.00	0.00	2,187.50
931142DY6	WAL-MART STORES INC	-250,000.00	Maturity	10/09/2019	100.000	-250,000.00	0.00	250,000.00
31846V807	FIRST AMER:TRS OBG Y	-310,038.93	Sell	10/10/2019	1.000	-310,038.93	0.00	310,038.93
912828XT2	UNITED STATES TREASURY	300,000.00	Buy	10/10/2019	102.625	307,875.00	0.00	-310,038.93
89236TEU5	TOYOTA MOTOR CREDIT CORP	0.00	Coupon	10/13/2019	---	0.00	0.00	11,652.50
31846V807	FIRST AMER:TRS OBG Y	11,652.50	Buy	10/15/2019	1.000	11,652.50	0.00	-11,652.50
31846V807	FIRST AMER:TRS OBG Y	7,927.28	Buy	10/21/2019	1.000	7,927.28	0.00	-7,927.28
31846V807	FIRST AMER:TRS OBG Y	2,123.29	Buy	10/25/2019	1.000	2,123.29	0.00	-2,123.29
31846V807	FIRST AMER:TRS OBG Y	11,821.40	Buy	10/25/2019	1.000	11,821.40	0.00	-11,821.40
31846V807	FIRST AMER:TRS OBG Y	49,341.46	Buy	10/31/2019	1.000	49,341.46	0.00	-49,341.46
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	10/31/2019	---	0.00	0.00	88.99
912828WC0	UNITED STATES TREASURY	0.00	Coupon	10/31/2019	---	0.00	0.00	8,750.00
912828WG1	UNITED STATES TREASURY	0.00	Coupon	10/31/2019	---	0.00	0.00	11,250.00
912828F96	UNITED STATES TREASURY	0.00	Coupon	10/31/2019	---	0.00	0.00	18,700.00
912828F62	UNITED STATES TREASURY	0.00	Coupon	10/31/2019	---	0.00	0.00	9,000.00
912828F62	UNITED STATES TREASURY	-1,200,000.00	Maturity	10/31/2019	100.000	-1,200,000.00	0.00	1,200,000.00
912828K58	UNITED STATES TREASURY	0.00	Coupon	10/31/2019	---	0.00	0.00	6,875.00
912828T67	UNITED STATES TREASURY	0.00	Coupon	10/31/2019	---	0.00	0.00	4,687.50
912828X47	UNITED STATES TREASURY	0.00	Coupon	10/31/2019	---	0.00	0.00	5,859.38
9128284L1	UNITED STATES TREASURY	0.00	Coupon	10/31/2019	---	0.00	0.00	29,906.25
3135G0V34	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,200,000.00	Buy	10/31/2019	103.210	1,238,520.00	0.00	-1,245,686.67
31398M6U5	FNA 10M3 A3	-62.09	Principal Paydown	11/01/2019	---	-62.09	-0.41	62.09
31398M6U5	FNA 10M3 A3	0.00	Coupon	11/01/2019	---	0.00	0.00	118.64
31418AF29	FN MA1084	-9,312.00	Principal Paydown	11/01/2019	---	-9,312.00	-358.21	9,312.00
31418AF29	FN MA1084	0.00	Coupon	11/01/2019	---	0.00	0.00	1,734.68
36202F3J3	G2 005301	0.00	Coupon	11/01/2019	---	0.00	0.00	919.27
36202F3J3	G2 005301	-7,523.98	Principal Paydown	11/01/2019	---	-7,523.98	-316.31	7,523.98
3137B1BS0	FHMS K026 A2	0.00	Coupon	11/01/2019	---	0.00	0.00	1,568.75
36177NXM7	G2 794283	0.00	Coupon	11/01/2019	---	0.00	0.00	334.27
36177NXM7	G2 794283	-5,290.42	Principal Paydown	11/01/2019	---	-5,290.42	-319.89	5,290.42
31846V807	FIRST AMER:TRS OBG Y	88.99	Buy	11/04/2019	1.000	88.99	0.00	-88.99
31846V807	FIRST AMER:TRS OBG Y	2,000.00	Buy	11/06/2019	1.000	2,000.00	0.00	-2,000.00
3135G0K69	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	11/06/2019	---	0.00	0.00	2,000.00
478160CH5	JOHNSON & JOHNSON	0.00	Coupon	11/10/2019	---	0.00	0.00	1,755.00
037833CS7	APPLE INC	0.00	Coupon	11/11/2019	---	0.00	0.00	4,275.00
458140AZ3	INTEL CORP	0.00	Coupon	11/11/2019	---	0.00	0.00	7,631.25
31846V807	FIRST AMER:TRS OBG Y	13,661.25	Buy	11/12/2019	1.000	13,661.25	0.00	-13,661.25

# Transactions Realized Gain Loss Report

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

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMER:TRS OBG Y	2,076,610.00	Buy	11/13/2019	1.000	2,076,610.00	0.00	-2,076,610.00
31846V807	FIRST AMER:TRS OBG Y	7,750.00	Buy	11/13/2019	1.000	7,750.00	0.00	-7,750.00
037833DH0	APPLE INC	0.00	Coupon	11/13/2019	---	0.00	0.00	11,610.00
037833DH0	APPLE INC	-1,290,000.00	Maturity	11/13/2019	100.000	-1,290,000.00	0.00	1,290,000.00
02665WBZ3	AMERICAN HONDA FINANCE CORP	0.00	Coupon	11/13/2019	---	0.00	0.00	7,750.00
02665WBZ3	AMERICAN HONDA FINANCE CORP	-775,000.00	Maturity	11/13/2019	100.000	-775,000.00	0.00	775,000.00
31846V807	FIRST AMER:TRS OBG Y	-1,265,917.01	Sell	11/14/2019	1.000	-1,265,917.01	0.00	1,265,917.01
037833AY6	APPLE INC	1,250,000.00	Buy	11/14/2019	100.706	1,258,825.00	0.00	-1,265,917.01
31846V807	FIRST AMER:TRS OBG Y	-571,820.50	Sell	11/15/2019	1.000	-571,820.50	0.00	571,820.50
912828PC8	UNITED STATES TREASURY	0.00	Coupon	11/15/2019	---	0.00	0.00	13,125.00
912828SV3	UNITED STATES TREASURY	0.00	Coupon	11/15/2019	---	0.00	0.00	14,437.50
912828WE6	UNITED STATES TREASURY	0.00	Coupon	11/15/2019	---	0.00	0.00	9,625.00
02665WCY5	AMERICAN HONDA FINANCE CORP	600,000.00	Buy	11/15/2019	100.658	603,948.00	0.00	-609,008.00
166764BG4	CHEVRON CORP	0.00	Coupon	11/16/2019	---	0.00	0.00	6,825.00
31846V807	FIRST AMER:TRS OBG Y	6,825.00	Buy	11/18/2019	1.000	6,825.00	0.00	-6,825.00
31846V807	FIRST AMER:TRS OBG Y	14,067.94	Buy	11/20/2019	1.000	14,067.94	0.00	-14,067.94
31846V807	FIRST AMER:TRS OBG Y	12,796.16	Buy	11/25/2019	1.000	12,796.16	0.00	-12,796.16
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	11/30/2019	---	0.00	0.00	386.17
912828WN6	UNITED STATES TREASURY	0.00	Coupon	11/30/2019	---	0.00	0.00	8,750.00
912828G61	UNITED STATES TREASURY	-800,000.00	Maturity	11/30/2019	100.000	-800,000.00	0.00	800,000.00
912828G61	UNITED STATES TREASURY	0.00	Coupon	11/30/2019	---	0.00	0.00	6,000.00
912828XE5	UNITED STATES TREASURY	0.00	Coupon	11/30/2019	---	0.00	0.00	7,500.00
912828M98	UNITED STATES TREASURY	0.00	Coupon	11/30/2019	---	0.00	0.00	4,062.50
912828M80	UNITED STATES TREASURY	0.00	Coupon	11/30/2019	---	0.00	0.00	11,750.00
912828R77	UNITED STATES TREASURY	0.00	Coupon	11/30/2019	---	0.00	0.00	4,125.00
912828U65	UNITED STATES TREASURY	0.00	Coupon	11/30/2019	---	0.00	0.00	16,537.50
912828XT2	UNITED STATES TREASURY	0.00	Coupon	11/30/2019	---	0.00	0.00	6,250.00
31398M6U5	FNA 10M3 A3	0.00	Coupon	12/01/2019	---	0.00	0.00	118.42
31398M6U5	FNA 10M3 A3	-6,526.41	Principal Paydown	12/01/2019	---	-6,526.41	-32.41	6,526.41
31418AF29	FN MA1084	0.00	Coupon	12/01/2019	---	0.00	0.00	1,707.52
31418AF29	FN MA1084	-9,701.64	Principal Paydown	12/01/2019	---	-9,701.64	-372.08	9,701.64
36202F3J3	G2 005301	0.00	Coupon	12/01/2019	---	0.00	0.00	897.32
36202F3J3	G2 005301	-10,411.60	Principal Paydown	12/01/2019	---	-10,411.60	-434.37	10,411.60
3137B1BS0	FHMS K026 A2	0.00	Coupon	12/01/2019	---	0.00	0.00	1,568.75
36177NXM7	G2 794283	0.00	Coupon	12/01/2019	---	0.00	0.00	318.84
36177NXM7	G2 794283	-1,325.65	Principal Paydown	12/01/2019	---	-1,325.65	-79.54	1,325.65
31846V807	FIRST AMER:TRS OBG Y	864,975.00	Buy	12/02/2019	1.000	864,975.00	0.00	-864,975.00
31846V807	FIRST AMER:TRS OBG Y	-1,241,885.41	Sell	12/03/2019	1.000	-1,241,885.41	0.00	1,241,885.41
31846V807	FIRST AMER:TRS OBG Y	386.17	Buy	12/03/2019	1.000	386.17	0.00	-386.17
912828YM6	UNITED STATES TREASURY	1,250,000.00	Buy	12/03/2019	99.215	1,240,185.55	0.00	-1,241,885.41
31846V807	FIRST AMER:TRS OBG Y	9,000.00	Buy	12/16/2019	1.000	9,000.00	0.00	-9,000.00
02665WCH2	AMERICAN HONDA FINANCE CORP	0.00	Coupon	12/16/2019	---	0.00	0.00	9,000.00
31846V807	FIRST AMER:TRS OBG Y	12,953.41	Buy	12/20/2019	1.000	12,953.41	0.00	-12,953.41
3135G0D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	12/22/2019	---	0.00	0.00	3,750.00
31846V807	FIRST AMER:TRS OBG Y	37,237.50	Buy	12/23/2019	1.000	37,237.50	0.00	-37,237.50
931142EG4	WALMART INC	0.00	Coupon	12/23/2019	---	0.00	0.00	33,487.50
31846V807	FIRST AMER:TRS OBG Y	18,053.99	Buy	12/26/2019	1.000	18,053.99	0.00	-18,053.99
31846V807	FIRST AMER:TRS OBG Y	1,568.75	Buy	12/26/2019	1.000	1,568.75	0.00	-1,568.75
31846V807	FIRST AMER:TRS OBG Y	6,600.00	Buy	12/27/2019	1.000	6,600.00	0.00	-6,600.00
02665WCY5	AMERICAN HONDA FINANCE CORP	0.00	Coupon	12/27/2019	---	0.00	0.00	6,600.00
31846V807	FIRST AMER:TRS OBG Y	21,630.77	Buy	12/31/2019	1.000	21,630.77	0.00	-21,630.77

# Transactions Realized Gain Loss Report

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

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	12/31/2019	---	0.00	0.00	119.74
912828WR7	UNITED STATES TREASURY	0.00	Coupon	12/31/2019	---	0.00	0.00	8,234.38
912828G95	UNITED STATES TREASURY	0.00	Coupon	12/31/2019	---	0.00	0.00	15,193.75
912828G95	UNITED STATES TREASURY	-1,870,000.00	Maturity	12/31/2019	100.000	-1,870,000.00	0.00	1,870,000.00
912828XG0	UNITED STATES TREASURY	0.00	Coupon	12/31/2019	---	0.00	0.00	15,937.50
912828N48	UNITED STATES TREASURY	0.00	Coupon	12/31/2019	---	0.00	0.00	10,281.25
912828S27	UNITED STATES TREASURY	0.00	Coupon	12/31/2019	---	0.00	0.00	5,625.00
912828XW5	UNITED STATES TREASURY	0.00	Coupon	12/31/2019	---	0.00	0.00	14,000.00
9128284U1	UNITED STATES TREASURY	0.00	Coupon	12/31/2019	---	0.00	0.00	28,875.00
9128282Y5	UNITED STATES TREASURY	1,900,000.00	Buy	12/31/2019	101.914	1,936,367.20	0.00	-1,946,516.11
---	---	<b>299,500.64</b>	---	---	---	<b>385,221.38</b>	<b>-2,564.70</b>	<b>119.74</b>

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

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



# Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2019

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Dated: 02/06/2020

Issuer Concentration

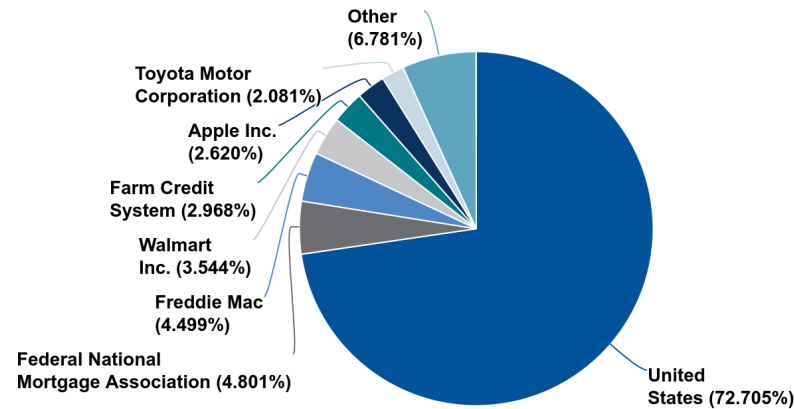


Chart calculated by: Ending Market Value + Accrued

## 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	0.358	1.835	2.045	05/11/2020 05/11/2020	1,187.50	474,940.54 476,128.04	474,573.70 475,761.20	0.715%
037833AY6	CORP	APPLE INC Apple Inc.	1,250,000.00	Fixed	N	2.036	1.826	1.737	02/09/2022 02/09/2022	10,600.69	1,258,327.71 1,268,928.40	1,260,610.29 1,271,210.98	1.898%
---	CORP	APPLE INC Apple Inc.	1,725,000.00	Fixed	N	1.579	1.828	1.821	08/19/2021 08/19/2021	11,788.19	1,733,268.25 1,745,056.44	1,735,183.99 1,746,972.18	2.613%

## 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	1.268	3.283	1.604	04/16/2021 05/16/2021	1,706.25	639,758.79 641,465.04	654,104.78 655,811.03	0.985%
166764BG4	CORP	CHEVRON CORP Chevron Corporation	650,000.00	Fixed	Y	1.268	3.283	1.604	04/16/2021 05/16/2021	1,706.25	639,758.79 641,465.04	654,104.78 655,811.03	0.985%

## Exxon Mobil Corporation

# Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2019

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Dated: 02/06/2020

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	2.534	1.902	1.686	08/16/2022 08/16/2022	2,853.00	400,000.00 402,853.00	402,207.94 405,060.94	0.606%
<b>30231GBB7</b>	<b>CORP</b>	<b>EXXON MOBIL CORP Exxon Mobil Corporation</b>	<b>400,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>2.534</b>	<b>1.902</b>	<b>1.686</b>	<b>08/16/2022 08/16/2022</b>	<b>2,853.00</b>	<b>400,000.00 402,853.00</b>	<b>402,207.94 405,060.94</b>	<b>0.606%</b>

## 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	1.088	2.610	1.566	02/12/2021 02/12/2021	9,527.29	1,047,021.86 1,056,549.16	1,059,043.95 1,068,571.25	1.595%
3133EKWV4	AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP Farm Credit System	900,000.00	Fixed	N	4.331	1.536	1.756	07/26/2024 07/26/2024	7,168.75	912,420.83 919,589.58	903,707.48 910,876.23	1.361%
<b>---</b>	<b>AGCY BOND</b>	<b>FEDERAL FARM CREDIT BANKS FUNDING CORP Farm Credit System</b>	<b>1,950,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>2.580</b>	<b>2.110</b>	<b>1.653</b>	<b>09/15/2022 09/15/2022</b>	<b>16,696.04</b>	<b>1,959,442.69 1,976,138.73</b>	<b>1,962,751.43 1,979,447.47</b>	<b>2.956%</b>

## 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	575,734.16	Fixed	N	1.531	2.130	1.956	03/22/2023 06/01/2032	1,679.22	599,035.11 600,714.34	601,828.84 603,508.06	0.906%
31398M6U5	FNMA	FNA 10M3 A3 Federal National Mortgage Association	26,277.07	Variable	N	0.179	1.685	2.039	03/01/2020 03/25/2020	94.86	26,363.13 26,457.99	26,307.26 26,402.12	0.040%
3135G0K69	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	320,000.00	Fixed	N	1.327	1.326	1.605	05/06/2021 05/06/2021	611.11	319,678.36 320,289.47	318,491.25 319,102.37	0.480%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	500,000.00	Fixed	N	0.056	1.624	1.565	01/21/2020 01/21/2020	3,611.11	500,000.23 503,611.34	500,013.53 503,624.64	0.753%
3135G0D75	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	500,000.00	Fixed	N	0.471	1.706	1.649	06/22/2020 06/22/2020	187.50	499,517.76 499,705.26	499,648.55 499,836.05	0.752%
3135G0V34	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	1,200,000.00	Fixed	N	3.850	1.715	1.714	02/05/2024 02/05/2024	12,166.67	1,237,071.88 1,249,238.54	1,237,123.97 1,249,290.63	1.863%
<b>---</b>	<b>---</b>	<b>--- Federal National Mortgage Association</b>	<b>3,122,011.23</b>	<b>---</b>	<b>N</b>	<b>2.007</b>	<b>1.738</b>	<b>1.718</b>	<b>06/04/2022 02/27/2024</b>	<b>18,350.47</b>	<b>3,181,666.46 3,200,016.93</b>	<b>3,183,413.40 3,201,763.87</b>	<b>4.794%</b>

## 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	2.673	2.458	1.944	10/16/2022 11/25/2022	1,568.75	750,053.68 751,622.43	760,388.18 761,956.93	1.145%
3137EAE19	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Freddie Mac	2,200,000.00	Fixed	N	1.099	2.815	1.602	02/16/2021 02/16/2021	19,593.75	2,189,348.42 2,208,942.17	2,218,859.92 2,238,453.67	3.341%
<b>---</b>	<b>---</b>	<b>--- Freddie Mac</b>	<b>2,950,000.00</b>	<b>Fixed</b>	<b>---</b>	<b>1.499</b>	<b>2.725</b>	<b>1.689</b>	<b>07/20/2021 07/30/2021</b>	<b>21,162.50</b>	<b>2,939,402.10 2,960,564.60</b>	<b>2,979,248.09 3,000,410.59</b>	<b>4.486%</b>

# Issuer Concentration with Yield GASB 40 Trade Date

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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
02665WCH2	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	600,000.00	Fixed	N	0.454	3.074	2.070	06/16/2020 06/16/2020	750.00	599,800.69 600,550.69	602,526.82 603,276.82	0.907%
02665WCY5	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	600,000.00	Fixed	N	2.413	1.941	1.879	06/27/2022 06/27/2022	146.67	603,761.38 603,908.05	604,666.77 604,813.44	0.911%
---	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,200,000.00	Fixed	N	1.435	2.506	1.974	06/22/2021 06/22/2021	896.67	1,203,562.07 1,204,458.74	1,207,193.59 1,208,090.25	1.818%

## 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	0.359	1.863	1.858	05/11/2020 05/11/2020	2,119.79	824,961.51 827,081.31	824,963.47 827,083.26	1.242%
458140AZ3	CORP	INTEL CORP Intel Corporation	825,000.00	Fixed	N	0.359	1.863	1.858	05/11/2020 05/11/2020	2,119.79	824,961.51 827,081.31	824,963.47 827,083.26	1.242%

## 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	0.072	1.933	1.938	01/27/2020 01/27/2020	4,836.03	594,986.22 599,822.25	594,977.04 599,813.07	0.896%
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	595,000.00	Fixed	N	0.072	1.933	1.938	01/27/2020 01/27/2020	4,836.03	594,986.22 599,822.25	594,977.04 599,813.07	0.896%

## 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	0.846	1.987	1.739	11/10/2020 11/10/2020	497.25	179,943.38 180,440.63	180,320.39 180,817.64	0.272%
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	180,000.00	Fixed	N	0.846	1.987	1.739	11/10/2020 11/10/2020	497.25	179,943.38 180,440.63	180,320.39 180,817.64	0.272%

## 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	0.097	1.873	1.881	02/06/2020 02/06/2020	3,725.69	499,988.82 503,714.51	499,978.29 503,703.99	0.753%
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	500,000.00	Fixed	N	0.097	1.873	1.881	02/06/2020 02/06/2020	3,725.69	499,988.82 503,714.51	499,978.29 503,703.99	0.753%

# Issuer Concentration with Yield GASB 40 Trade Date

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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
89236TEU5	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	790,000.00	Fixed	N	1.251	2.964	1.755	04/13/2021 04/13/2021	5,049.42	789,861.70 794,911.12	801,914.61 806,964.03	1.208%
89236TEJ0	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	575,000.00	Fixed	N	0.025	2.246	2.195	01/10/2020 01/10/2020	6,008.75	574,993.63 581,002.38	574,997.40 581,006.15	0.866%
---	<b>CORP</b>	<b>TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation</b>	<b>1,365,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>0.738</b>	<b>2.661</b>	<b>1.939</b>	<b>10/03/2020 10/03/2020</b>	<b>11,058.17</b>	<b>1,364,855.33 1,375,913.49</b>	<b>1,376,912.02 1,387,970.18</b>	<b>2.073%</b>

## 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	141,732.62	Fixed	N	0.000	1.230	1.230	12/31/2019 12/31/2019	0.00	141,732.62 141,732.62	141,732.62 141,732.62	0.213%
<b>31846V807</b>	<b>MMFUND</b>	<b>FIRST AMER:TRS OBG Y U.S. Bancorp</b>	<b>141,732.62</b>	<b>Fixed</b>	<b>N</b>	<b>0.000</b>	<b>1.230</b>	<b>1.230</b>	<b>12/31/2019 12/31/2019</b>	<b>0.00</b>	<b>141,732.62 141,732.62</b>	<b>141,732.62 141,732.62</b>	<b>0.213%</b>

## 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
912828WG1	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	1.305	1.406	1.607	04/30/2021 04/30/2021	3,832.42	1,011,073.87 1,014,906.29	1,008,438.00 1,012,270.42	1.519%
912828B90	US GOV	UNITED STATES TREASURY United States	500,000.00	Fixed	N	1.141	1.399	1.642	02/28/2021 02/28/2021	3,379.12	503,453.61 506,832.73	502,051.00 505,430.12	0.756%
912828S27	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	1.480	1.061	1.599	06/30/2021 06/30/2021	30.91	1,000,948.09 1,000,979.00	993,008.00 993,038.91	1.495%
912828WN6	US GOV	UNITED STATES TREASURY United States	875,000.00	Fixed	N	1.389	1.082	1.604	05/31/2021 05/31/2021	1,530.05	886,230.12 887,760.17	879,819.50 881,349.55	1.325%
912828R77	US GOV	UNITED STATES TREASURY United States	600,000.00	Fixed	N	1.394	1.107	1.593	05/31/2021 05/31/2021	721.31	602,243.83 602,965.14	598,171.80 598,893.11	0.901%
912828N48	US GOV	UNITED STATES TREASURY United States	1,175,000.00	Fixed	N	0.987	1.204	1.655	12/31/2020 12/31/2020	56.49	1,181,343.02 1,181,399.51	1,176,102.15 1,176,158.64	1.771%
912828D72	US GOV	UNITED STATES TREASURY United States	425,000.00	Fixed	N	1.623	1.287	1.596	08/31/2021 08/31/2021	2,872.25	429,962.99 432,835.25	427,805.85 430,678.10	0.644%
912828F21	US GOV	UNITED STATES TREASURY United States	310,000.00	Fixed	N	1.704	1.357	1.604	09/30/2021 09/30/2021	1,673.87	314,094.93 315,768.80	312,772.95 314,446.82	0.471%
912828T67	US GOV	UNITED STATES TREASURY United States	750,000.00	Fixed	N	1.800	1.487	1.584	10/31/2021 10/31/2021	1,596.84	746,806.09 748,402.94	745,488.00 747,084.84	1.123%
912828U65	US GOV	UNITED STATES TREASURY United States	1,890,000.00	Fixed	N	1.875	1.950	1.586	11/30/2021 11/30/2021	2,891.80	1,882,924.34 1,885,816.15	1,895,832.54 1,898,724.34	2.855%
912828F96	US GOV	UNITED STATES TREASURY United States	1,870,000.00	Fixed	N	1.789	1.983	1.585	10/31/2021 10/31/2021	6,370.33	1,870,584.79 1,876,955.12	1,883,952.07 1,890,322.40	2.837%
912828PX2	US GOV	UNITED STATES TREASURY United States	1,575,000.00	Fixed	N	1.090	1.806	1.653	02/15/2021 02/15/2021	21,565.30	1,606,669.17 1,628,234.47	1,609,453.13 1,631,018.43	2.424%
912828X47	US GOV	UNITED STATES TREASURY United States	625,000.00	Fixed	N	2.269	1.935	1.590	04/30/2022 04/30/2022	1,996.05	624,156.04 626,152.09	629,052.50 631,048.55	0.947%
912828SV3	US GOV	UNITED STATES TREASURY United States	1,650,000.00	Fixed	N	2.312	1.815	1.591	05/15/2022 05/15/2022	3,728.37	1,647,539.51 1,651,267.88	1,656,058.80 1,659,787.17	2.494%
912828SF8	US GOV	UNITED STATES TREASURY United States	1,850,000.00	Fixed	N	2.060	1.761	1.590	02/15/2022 02/15/2022	13,975.54	1,859,185.40 1,873,160.94	1,865,754.60 1,879,730.14	2.809%
912828XW5	US GOV	UNITED STATES TREASURY United States	1,600,000.00	Fixed	N	2.438	1.931	1.580	06/30/2022 06/30/2022	76.92	1,592,986.47 1,593,063.39	1,606,625.60 1,606,702.52	2.419%

# 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
912828L24	US GOV	UNITED STATES TREASURY United States	1,250,000.00	Fixed	N	2.576	1.822	1.592	08/31/2022 08/31/2022	7,919.81	1,251,718.68 1,259,638.50	1,259,180.00 1,267,099.81	1.896%
912828J43	US GOV	UNITED STATES TREASURY United States	1,275,000.00	Fixed	N	2.105	1.835	1.573	02/28/2022 02/28/2022	7,539.66	1,272,725.17 1,280,264.83	1,279,781.25 1,287,320.91	1.927%
912828XG0	US GOV	UNITED STATES TREASURY United States	1,500,000.00	Fixed	N	2.429	1.913	1.584	06/30/2022 06/30/2022	87.57	1,507,735.91 1,507,823.47	1,519,804.50 1,519,892.07	2.289%
912828WR7	US GOV	UNITED STATES TREASURY United States	775,000.00	Fixed	N	1.473	1.765	1.591	06/30/2021 06/30/2021	45.24	779,107.70 779,152.94	781,115.53 781,160.77	1.176%
912828M80	US GOV	UNITED STATES TREASURY United States	1,175,000.00	Fixed	N	2.820	2.153	1.602	11/30/2022 11/30/2022	2,054.64	1,169,967.29 1,172,021.93	1,188,264.57 1,190,319.22	1.789%
912828W9	US GOV	UNITED STATES TREASURY United States	1,125,000.00	Fixed	N	2.659	2.149	1.590	09/30/2022 09/30/2022	5,359.89	1,116,835.19 1,122,195.07	1,133,569.13 1,138,929.01	1.707%
912828W89	US GOV	UNITED STATES TREASURY United States	2,100,000.00	Fixed	N	2.185	2.624	1.585	03/31/2022 03/31/2022	10,005.12	2,065,915.65 2,075,920.77	2,113,370.70 2,123,375.82	3.182%
9128284L1	US GOV	UNITED STATES TREASURY United States	2,175,000.00	Fixed	N	3.170	2.962	1.629	04/30/2023 04/30/2023	10,187.84	2,160,482.73 2,170,670.57	2,253,758.92 2,263,946.77	3.394%
9128284U1	US GOV	UNITED STATES TREASURY United States	2,200,000.00	Fixed	N	3.342	2.965	1.627	06/30/2023 06/30/2023	158.65	2,175,288.51 2,175,447.16	2,274,421.60 2,274,580.25	3.425%
912828VS6	US GOV	UNITED STATES TREASURY United States	925,000.00	Fixed	N	3.431	2.968	1.645	08/15/2023 08/15/2023	8,734.71	910,227.71 918,962.42	952,713.93 961,448.64	1.435%
912828WE6	US GOV	UNITED STATES TREASURY United States	700,000.00	Fixed	N	3.663	2.719	1.657	11/15/2023 11/15/2023	2,485.58	700,795.78 703,281.35	728,574.00 731,059.58	1.097%
912828UL2	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	0.084	1.051	1.632	01/31/2020 01/31/2020	5,754.08	1,000,262.80 1,006,016.87	999,776.00 1,005,530.08	1.505%
912828J50	US GOV	UNITED STATES TREASURY United States	675,000.00	Fixed	N	0.164	1.562	1.650	02/29/2020 02/29/2020	3,136.25	674,797.36 677,933.60	674,686.13 677,822.37	1.016%
912828J84	US GOV	UNITED STATES TREASURY United States	1,885,000.00	Fixed	N	0.248	1.604	1.637	03/31/2020 03/31/2020	6,585.91	1,883,946.35 1,890,532.26	1,883,748.36 1,890,334.27	2.837%
912828K58	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	0.331	1.763	1.656	04/30/2020 04/30/2020	2,342.03	998,731.80 1,001,073.83	999,060.00 1,001,402.03	1.504%
912828XE5	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	0.413	1.609	1.632	05/31/2020 05/31/2020	1,311.48	999,555.04 1,000,866.51	999,448.00 1,000,759.48	1.505%
912828XT2	US GOV	UNITED STATES TREASURY United States	325,000.00	Fixed	N	4.207	1.743	1.673	05/31/2024 05/31/2024	568.31	328,530.52 329,098.82	329,506.78 330,075.08	0.496%
912828VP2	US GOV	UNITED STATES TREASURY United States	445,000.00	Fixed	N	0.575	1.623	1.642	07/31/2020 07/31/2020	3,724.46	445,966.59 449,691.04	445,921.15 449,645.61	0.671%
912828VV9	US GOV	UNITED STATES TREASURY United States	950,000.00	Fixed	N	0.654	1.750	1.661	08/31/2020 08/31/2020	6,821.60	952,331.44 959,153.04	952,894.65 959,716.25	1.435%
912828W48	US GOV	UNITED STATES TREASURY United States	625,000.00	Fixed	N	3.950	1.583	1.662	02/29/2024 02/29/2024	4,487.89	638,595.99 643,083.88	636,596.88 641,084.77	0.959%
912828L65	US GOV	UNITED STATES TREASURY United States	700,000.00	Fixed	N	0.739	1.372	1.648	09/30/2020 09/30/2020	2,445.70	700,013.12 702,458.82	698,578.30 701,024.00	1.052%
912828XT2	US GOV	UNITED STATES TREASURY United States	300,000.00	Fixed	N	4.207	1.413	1.673	05/31/2024 05/31/2024	524.59	307,503.51 308,028.10	304,160.10 304,684.69	0.458%
912828WC0	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	0.821	1.591	1.649	10/31/2020 10/31/2020	2,980.77	1,001,302.29 1,004,283.06	1,000,820.00 1,003,800.77	1.507%
912828PC8	US GOV	UNITED STATES TREASURY United States	1,000,000.00	Fixed	N	0.860	1.184	1.652	11/15/2020 11/15/2020	3,389.42	1,012,443.71 1,015,833.14	1,008,398.00 1,011,787.42	1.518%
912828M98	US GOV	UNITED STATES TREASURY United States	500,000.00	Fixed	N	0.904	1.757	1.650	11/30/2020 11/30/2020	710.38	499,404.40 500,114.78	499,883.00 500,593.38	0.753%
912828YM6	US GOV	UNITED STATES TREASURY United States	1,250,000.00	Fixed	N	4.628	1.667	1.680	10/31/2024 10/31/2024	3,193.68	1,240,339.97 1,243,533.65	1,239,600.00 1,242,793.68	1.867%
912828Y5	US GOV	UNITED STATES TREASURY United States	1,900,000.00	Fixed	N	4.484	1.703	1.685	09/30/2024 09/30/2024	10,259.22	1,936,347.29 1,946,606.51	1,938,000.00 1,948,259.22	2.918%
36202F3J3	GNMA	G2 005301 United States	297,241.40	Fixed	N	1.585	1.580	1.874	05/09/2022 02/20/2027	866.95	310,098.29 310,965.24	307,822.75 308,689.71	0.464%
36177NXM7	GNMA	G2 794283 United States	107,991.42	Fixed	N	1.689	0.810	2.197	05/09/2022 03/20/2027	314.98	114,698.35 115,013.33	111,021.38 111,336.36	0.167%

# 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	47,855,232.82	Fixed	N	2.039	1.864	1.623	02/12/2022 02/27/2022	180,294.01	47,915,871.41 48,096,165.43	48,304,862.08 48,485,156.10	72.738%

## 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
931142EG4	CORP	WALMART INC Walmart Inc.	2,350,000.00	Fixed	N	0.474	2.866	1.781	06/23/2020 06/23/2020	1,488.33	2,349,820.91 2,351,309.24	2,361,890.37 2,363,378.70	3.557%
931142EG4	CORP	WALMART INC Walmart Inc.	2,350,000.00	Fixed	N	0.474	2.866	1.781	06/23/2020 06/23/2020	1,488.33	2,349,820.91 2,351,309.24	2,361,890.37 2,363,378.70	3.557%

## 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
---	---	---	65,808,976.67	---	---	1.858	1.980	1.662	12/11/2021 01/22/2022	277,472.41	65,929,260.56 66,206,732.96	66,409,739.49 66,687,211.89	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

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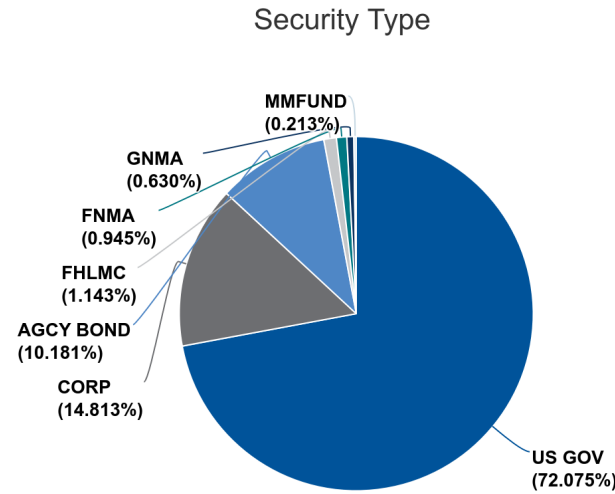


Chart calculated by: Ending Market Value + Accrued

## AGCY BOND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callable	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	0.056	AA+ Aaa	500,000.00	01/21/2020 01/21/2020	1.624 1.565	3,611.11	500,015.00	500,000.23 503,611.34	500,013.53 503,624.64
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.750%	Fixed	N	0.471	AA+ Aaa	500,000.00	06/22/2020 06/22/2020	1.706 1.649	187.50	495,310.00	499,517.76 499,705.26	499,648.55 499,836.05
3133EJCE7 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	1.602%	Fixed	N	1.088	AA+ Aaa	1,050,000.00	02/12/2021 02/12/2021	2.610 1.566	9,527.29	1,042,618.50	1,047,021.86 1,056,549.16	1,059,043.95 1,068,571.25
3137EAE19 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	3.357%	Fixed	N	1.099	AA+ Aaa	2,200,000.00	02/16/2021 02/16/2021	2.815 1.602	19,593.75	2,176,350.00	2,189,348.42 2,208,942.17	2,218,859.92 2,238,453.67
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.479%	Fixed	N	1.327	AA+ Aaa	320,000.00	05/06/2021 05/06/2021	1.326 1.605	611.11	318,918.40	319,678.36 320,289.47	318,491.25 319,102.37
3135G0V34 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	1.873%	Fixed	N	3.850	AA+ Aaa	1,200,000.00	02/05/2024 02/05/2024	1.715 1.714	12,166.67	1,238,520.00	1,237,071.88 1,249,238.54	1,237,123.97 1,249,290.63
3133EKVV4 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	1.366%	Fixed	N	4.331	AA+ Aaa	900,000.00	07/26/2024 07/26/2024	1.536 1.756	7,168.75	913,212.00	912,420.83 919,589.58	903,707.48 910,876.23



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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
--- --- AGCY BOND	10.181%	Fixed	N	1.924	AA+ Aaa	6,670,000.00	01/06/2022 01/06/2022	2.164 1.639	52,866.18	6,684,943.90	6,705,059.33 6,757,925.51	6,736,888.65 6,789,754.83

## 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
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.871%	Fixed	N	0.025	AA- Aa3	575,000.00	01/10/2020 01/10/2020	2.246 2.195	6,008.75	574,488.25	574,993.63 581,002.38	574,997.40 581,006.15
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.899%	Fixed	N	0.072	A A2	595,000.00	01/27/2020 01/27/2020	1.933 1.938	4,836.03	594,428.80	594,986.22 599,822.25	594,977.04 599,813.07
594918BV5 MICROSOFT CORP CORP	0.755%	Fixed	N	0.097	AAA Aaa	500,000.00	02/06/2020 02/06/2020	1.873 1.881	3,725.69	499,665.00	499,988.82 503,714.51	499,978.29 503,703.99
037833CS7 APPLE INC CORP	0.713%	Fixed	N	0.358	AA+ Aa1	475,000.00	05/11/2020 05/11/2020	1.835 2.045	1,187.50	474,515.50	474,940.54 476,128.04	474,573.70 475,761.20
458140AZ3 INTEL CORP CORP	1.240%	Fixed	N	0.359	A+ A1	825,000.00	05/11/2020 05/11/2020	1.863 1.858	2,119.79	824,686.50	824,961.51 827,081.31	824,963.47 827,083.26
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.905%	Fixed	N	0.454	A A2	600,000.00	06/16/2020 06/16/2020	3.074 2.070	750.00	599,190.00	599,800.69 600,550.69	602,526.82 603,276.82
931142EG4 WALMART INC CORP	3.544%	Fixed	N	0.474	AA Aa2	2,350,000.00	06/23/2020 06/23/2020	2.866 1.781	1,488.33	2,349,271.50	2,349,820.91 2,351,309.24	2,361,890.37 2,363,378.70
478160CH5 JOHNSON & JOHNSON CORP	0.271%	Fixed	N	0.846	AAA Aaa	180,000.00	11/10/2020 11/10/2020	1.987 1.739	497.25	179,807.40	179,943.38 180,440.63	180,320.39 180,817.64
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	1.210%	Fixed	N	1.251	AA- Aa3	790,000.00	04/13/2021 04/13/2021	2.964 1.755	5,049.42	789,684.00	789,861.70 794,911.12	801,914.61 806,964.03
166764BG4 CHEVRON CORP CORP	0.983%	Fixed	Y	1.268	AA Aa2	650,000.00	04/16/2021 05/16/2021	3.283 1.604	1,706.25	631,488.00	639,758.79 641,465.04	654,104.78 655,811.03
037833AY6 APPLE INC CORP	1.906%	Fixed	N	2.036	AA+ Aa1	1,250,000.00	02/09/2022 02/09/2022	1.826 1.737	10,600.69	1,258,825.00	1,258,327.71 1,268,928.40	1,260,610.29 1,271,210.98
02665WCY5 AMERICAN HONDA FINANCE CORP CORP	0.907%	Fixed	N	2.413	A A2	600,000.00	06/27/2022 06/27/2022	1.941 1.879	146.67	603,948.00	603,761.38 603,908.05	604,666.77 604,813.44
30231GBB7 EXXON MOBIL CORP CORP	0.607%	Fixed	N	2.534	AA+ Aaa	400,000.00	08/16/2022 08/16/2022	1.902 1.686	2,853.00	400,000.00	400,000.00 402,853.00	402,207.94 405,060.94
--- --- CORP	14.813%	Fixed	---	0.915	AA- Aa3	9,790,000.00	12/08/2020 12/10/2020	2.388 1.839	40,969.38	9,779,997.95	9,791,145.28 9,832,114.66	9,837,731.86 9,878,701.24

## FHLMC



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3137B1BS0 FHMS K026 A2 FHLMC	1.143%	Fixed	Y	2.673	AA+ Aaa	750,000.00	10/16/2022 11/25/2022	2.458 1.944	1,568.75	750,322.27	750,053.68 751,622.43	760,388.18 761,956.93
<b>3137B1BS0 FHMS K026 A2 FHLMC</b>	<b>1.143%</b>	<b>Fixed</b>	<b>Y</b>	<b>2.673</b>	<b>AA+ Aaa</b>	<b>750,000.00</b>	<b>10/16/2022 11/25/2022</b>	<b>2.458 1.944</b>	<b>1,568.75</b>	<b>750,322.27</b>	<b>750,053.68 751,622.43</b>	<b>760,388.18 761,956.93</b>

## 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	0.040%	Variable	N	0.179	AA+ Aaa	26,277.07	03/01/2020 03/25/2020	1.685 2.039	94.86	28,518.83	26,363.13 26,457.99	26,307.26 26,402.12
31418AF29 FN MA1084 FNMA	0.905%	Fixed	N	1.531	AA+ Aaa	575,734.16	03/22/2023 06/01/2032	2.130 1.956	1,679.22	613,606.68	599,035.11 600,714.34	601,828.84 603,508.06
<b>--- FNMA</b>	<b>0.945%</b>	<b>---</b>	<b>N</b>	<b>1.474</b>	<b>AA+ Aaa</b>	<b>602,011.23</b>	<b>02/03/2023 11/27/2031</b>	<b>2.112 1.960</b>	<b>1,774.08</b>	<b>642,125.51</b>	<b>625,398.24 627,172.32</b>	<b>628,136.10 629,910.18</b>

## 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	0.463%	Fixed	N	1.585	AA+ Aaa	297,241.40	05/09/2022 02/20/2027	1.580 1.874	866.95	317,676.74	310,098.29 310,965.24	307,822.75 308,689.71
36177NXM7 G2 794283 GNMA	0.167%	Fixed	N	1.689	AA+ Aaa	107,991.42	05/09/2022 03/20/2027	0.810 2.197	314.98	115,078.35	114,698.35 115,013.33	111,021.38 111,336.36
<b>--- GNMA</b>	<b>0.630%</b>	<b>Fixed</b>	<b>N</b>	<b>1.612</b>	<b>AA+ Aaa</b>	<b>405,232.82</b>	<b>05/09/2022 02/27/2027</b>	<b>1.372 1.960</b>	<b>1,181.93</b>	<b>432,755.10</b>	<b>424,796.64 425,978.57</b>	<b>418,844.14 420,026.07</b>

## 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	0.213%	Fixed	N	0.000	AAAm Aaa	141,732.62	12/31/2019 12/31/2019	1.230 1.230	0.00	141,732.62	141,732.62 141,732.62	141,732.62 141,732.62
<b>31846V807 FIRST AMER:TRS OBG Y MMFUND</b>	<b>0.213%</b>	<b>Fixed</b>	<b>N</b>	<b>0.000</b>	<b>AAAm Aaa</b>	<b>141,732.62</b>	<b>12/31/2019 12/31/2019</b>	<b>1.230 1.230</b>	<b>0.00</b>	<b>141,732.62</b>	<b>141,732.62 141,732.62</b>	<b>141,732.62 141,732.62</b>

## 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
912828UL2 UNITED STATES TREASURY US GOV	1.508%	Fixed	N	0.084	AA+ Aaa	1,000,000.00	01/31/2020 01/31/2020	1.051 1.632	5,754.08	1,010,859.38	1,000,262.80 1,006,016.87	999,776.00 1,005,530.08

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912828J50 UNITED STATES TREASURY US GOV	1.016%	Fixed	N	0.164	AA+ Aaa	675,000.00	02/29/2020 02/29/2020	1.562 1.650	3,136.25	669,014.65	674,797.36 677,933.60	674,686.13 677,822.37
912828J84 UNITED STATES TREASURY US GOV	2.835%	Fixed	N	0.248	AA+ Aaa	1,885,000.00	03/31/2020 03/31/2020	1.604 1.637	6,585.91	1,871,598.84	1,883,946.35 1,890,532.26	1,883,748.36 1,890,334.27
912828K58 UNITED STATES TREASURY US GOV	1.502%	Fixed	N	0.331	AA+ Aaa	1,000,000.00	04/30/2020 04/30/2020	1.763 1.656	2,342.03	981,875.00	998,731.80 1,001,073.83	999,060.00 1,001,402.03
912828XE5 UNITED STATES TREASURY US GOV	1.501%	Fixed	N	0.413	AA+ Aaa	1,000,000.00	05/31/2020 05/31/2020	1.609 1.632	1,311.48	994,804.69	999,555.04 1,000,866.51	999,448.00 1,000,759.48
912828VP2 UNITED STATES TREASURY US GOV	0.674%	Fixed	N	0.575	AA+ Aaa	445,000.00	07/31/2020 07/31/2020	1.623 1.642	3,724.46	452,613.68	445,966.59 449,691.04	445,921.15 449,645.61
912828VV9 UNITED STATES TREASURY US GOV	1.439%	Fixed	N	0.654	AA+ Aaa	950,000.00	08/31/2020 08/31/2020	1.750 1.661	6,821.60	965,994.14	952,331.44 959,153.04	952,894.65 959,716.25
912828L65 UNITED STATES TREASURY US GOV	1.051%	Fixed	N	0.739	AA+ Aaa	700,000.00	09/30/2020 09/30/2020	1.372 1.648	2,445.70	700,082.03	700,013.12 702,458.82	698,578.30 701,024.00
912828WC0 UNITED STATES TREASURY US GOV	1.505%	Fixed	N	0.821	AA+ Aaa	1,000,000.00	10/31/2020 10/31/2020	1.591 1.649	2,980.77	1,007,578.12	1,001,302.29 1,004,283.06	1,000,820.00 1,003,800.77
912828PC8 UNITED STATES TREASURY US GOV	1.517%	Fixed	N	0.860	AA+ Aaa	1,000,000.00	11/15/2020 11/15/2020	1.184 1.652	3,389.42	1,059,023.44	1,012,443.71 1,015,833.14	1,008,398.00 1,011,787.42
912828M98 UNITED STATES TREASURY US GOV	0.751%	Fixed	N	0.904	AA+ Aaa	500,000.00	11/30/2020 11/30/2020	1.757 1.650	710.38	496,855.47	499,404.40 500,114.78	499,883.00 500,593.38
912828N48 UNITED STATES TREASURY US GOV	1.764%	Fixed	N	0.987	AA+ Aaa	1,175,000.00	12/31/2020 12/31/2020	1.204 1.655	56.49	1,202,034.18	1,181,343.02 1,181,399.51	1,176,102.15 1,176,158.64
912828PX2 UNITED STATES TREASURY US GOV	2.446%	Fixed	N	1.090	AA+ Aaa	1,575,000.00	02/15/2021 02/15/2021	1.806 1.653	21,565.30	1,686,911.14	1,606,669.17 1,628,234.47	1,609,453.13 1,631,018.43
912828B90 UNITED STATES TREASURY US GOV	0.758%	Fixed	N	1.141	AA+ Aaa	500,000.00	02/28/2021 02/28/2021	1.399 1.642	3,379.12	513,808.60	503,453.61 506,832.73	502,051.00 505,430.12
912828WG1 UNITED STATES TREASURY US GOV	1.518%	Fixed	N	1.305	AA+ Aaa	1,000,000.00	04/30/2021 04/30/2021	1.406 1.607	3,832.42	1,040,195.31	1,011,073.87 1,014,906.29	1,008,438.00 1,012,270.42
912828WN6 UNITED STATES TREASURY US GOV	1.322%	Fixed	N	1.389	AA+ Aaa	875,000.00	05/31/2021 05/31/2021	1.082 1.604	1,530.05	912,768.55	886,230.12 887,760.17	879,819.50 881,349.55
912828R77 UNITED STATES TREASURY US GOV	0.898%	Fixed	N	1.394	AA+ Aaa	600,000.00	05/31/2021 05/31/2021	1.107 1.593	721.31	607,500.00	602,243.83 602,965.14	598,171.80 598,893.11
912828S27 UNITED STATES TREASURY US GOV	1.489%	Fixed	N	1.480	AA+ Aaa	1,000,000.00	06/30/2021 06/30/2021	1.061 1.599	30.91	1,003,085.94	1,000,948.09 1,000,979.00	993,008.00 993,038.91
912828WR7 UNITED STATES TREASURY US GOV	1.171%	Fixed	N	1.473	AA+ Aaa	775,000.00	06/30/2021 06/30/2021	1.765 1.591	45.24	785,050.78	779,107.70 779,152.94	781,115.53 781,160.77
912828D72 UNITED STATES TREASURY US GOV	0.646%	Fixed	N	1.623	AA+ Aaa	425,000.00	08/31/2021 08/31/2021	1.287 1.596	2,872.25	439,327.15	429,962.99 432,835.25	427,805.85 430,678.10
912828F21 UNITED STATES TREASURY US GOV	0.472%	Fixed	N	1.704	AA+ Aaa	310,000.00	09/30/2021 09/30/2021	1.357 1.604	1,673.87	321,273.83	314,094.93 315,768.80	312,772.95 314,446.82
912828T67 UNITED STATES TREASURY US GOV	1.120%	Fixed	N	1.800	AA+ Aaa	750,000.00	10/31/2021 10/31/2021	1.487 1.584	1,596.84	741,533.21	746,806.09 748,402.94	745,488.00 747,084.84

# Security Type GASB 40 Trade Date

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

As of 12/31/2019

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Dated: 02/06/2020

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	2.835%	Fixed	N	1.789	AA+ Aaa	1,870,000.00	10/31/2021 10/31/2021	1.983 1.585	6,370.33	1,871,460.94	1,870,584.79 1,876,955.12	1,883,952.07 1,890,322.40
912828U65 UNITED STATES TREASURY US GOV	2.847%	Fixed	N	1.875	AA+ Aaa	1,890,000.00	11/30/2021 11/30/2021	1.950 1.586	2,891.80	1,872,502.74	1,882,924.34 1,885,816.15	1,895,832.54 1,898,724.34
912828SF8 UNITED STATES TREASURY US GOV	2.819%	Fixed	N	2.060	AA+ Aaa	1,850,000.00	02/15/2022 02/15/2022	1.761 1.590	13,975.54	1,869,583.99	1,859,185.40 1,873,160.94	1,865,754.60 1,879,730.14
912828J43 UNITED STATES TREASURY US GOV	1.930%	Fixed	N	2.105	AA+ Aaa	1,275,000.00	02/28/2022 02/28/2022	1.835 1.573	7,539.66	1,270,417.97	1,272,725.17 1,280,264.83	1,279,781.25 1,287,320.91
912828W89 UNITED STATES TREASURY US GOV	3.184%	Fixed	N	2.185	AA+ Aaa	2,100,000.00	03/31/2022 03/31/2022	2.624 1.585	10,005.12	2,041,347.65	2,065,915.65 2,075,920.77	2,113,370.70 2,123,375.82
912828X47 UNITED STATES TREASURY US GOV	0.946%	Fixed	N	2.269	AA+ Aaa	625,000.00	04/30/2022 04/30/2022	1.935 1.590	1,996.05	623,242.19	624,156.04 626,152.09	629,052.50 631,048.55
912828SV3 UNITED STATES TREASURY US GOV	2.489%	Fixed	N	2.312	AA+ Aaa	1,650,000.00	05/15/2022 05/15/2022	1.815 1.591	3,728.37	1,645,037.11	1,647,539.51 1,651,267.88	1,656,058.80 1,659,787.17
912828XW5 UNITED STATES TREASURY US GOV	2.409%	Fixed	N	2.438	AA+ Aaa	1,600,000.00	06/30/2022 06/30/2022	1.931 1.580	76.92	1,586,375.01	1,592,986.47 1,593,063.39	1,606,625.60 1,606,702.52
912828XG0 UNITED STATES TREASURY US GOV	2.279%	Fixed	N	2.429	AA+ Aaa	1,500,000.00	06/30/2022 06/30/2022	1.913 1.584	87.57	1,514,355.47	1,507,735.91 1,507,823.47	1,519,804.50 1,519,892.07
912828L24 UNITED STATES TREASURY US GOV	1.900%	Fixed	N	2.576	AA+ Aaa	1,250,000.00	08/31/2022 08/31/2022	1.822 1.592	7,919.81	1,253,125.00	1,251,718.68 1,259,638.50	1,259,180.00 1,267,099.81
912828W9 UNITED STATES TREASURY US GOV	1.708%	Fixed	N	2.659	AA+ Aaa	1,125,000.00	09/30/2022 09/30/2022	2.149 1.590	5,359.89	1,111,025.39	1,116,835.19 1,122,195.07	1,133,569.13 1,138,929.01
912828M80 UNITED STATES TREASURY US GOV	1.785%	Fixed	N	2.820	AA+ Aaa	1,175,000.00	11/30/2022 11/30/2022	2.153 1.602	2,054.64	1,166,600.58	1,169,967.29 1,172,021.93	1,188,264.57 1,190,319.22
912828L1 UNITED STATES TREASURY US GOV	3.395%	Fixed	N	3.170	AA+ Aaa	2,175,000.00	04/30/2023 04/30/2023	2.962 1.629	10,187.84	2,155,289.06	2,160,482.73 2,170,670.57	2,253,758.92 2,263,946.77
912828U1 UNITED STATES TREASURY US GOV	3.411%	Fixed	N	3.342	AA+ Aaa	2,200,000.00	06/30/2023 06/30/2023	2.965 1.627	158.65	2,166,914.07	2,175,288.51 2,175,447.16	2,274,421.60 2,274,580.25
912828VS6 UNITED STATES TREASURY US GOV	1.442%	Fixed	N	3.431	AA+ Aaa	925,000.00	08/15/2023 08/15/2023	2.968 1.645	8,734.71	905,416.02	910,227.71 918,962.42	952,713.93 961,448.64
912828WE6 UNITED STATES TREASURY US GOV	1.096%	Fixed	N	3.663	AA+ Aaa	700,000.00	11/15/2023 11/15/2023	2.719 1.657	2,485.58	700,984.38	700,795.78 703,281.35	728,574.00 731,059.58
912828W48 UNITED STATES TREASURY US GOV	0.961%	Fixed	N	3.950	AA+ Aaa	625,000.00	02/29/2024 02/29/2024	1.583 1.662	4,487.89	639,453.13	638,595.99 643,083.88	636,596.88 641,084.77
912828XT2 UNITED STATES TREASURY US GOV	0.495%	Fixed	N	4.207	AA+ Aaa	325,000.00	05/31/2024 05/31/2024	1.743 1.673	568.31	328,935.55	328,530.52 329,098.82	329,506.78 330,075.08
912828XT2 UNITED STATES TREASURY US GOV	0.457%	Fixed	N	4.207	AA+ Aaa	300,000.00	05/31/2024 05/31/2024	1.413 1.673	524.59	307,875.00	307,503.51 308,028.10	304,160.10 304,684.69
912828Y5 UNITED STATES TREASURY US GOV	2.921%	Fixed	N	4.484	AA+ Aaa	1,900,000.00	09/30/2024 09/30/2024	1.703 1.685	10,259.22	1,936,367.20	1,936,347.29 1,946,606.51	1,938,000.00 1,948,259.22
912828YM6 UNITED STATES TREASURY US GOV	1.864%	Fixed	N	4.628	AA+ Aaa	1,250,000.00	10/31/2024 10/31/2024	1.667 1.680	3,193.68	1,240,185.55	1,240,339.97 1,243,533.65	1,239,600.00 1,242,793.68

# Security Type GASB 40 Trade Date

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

As of 12/31/2019

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Dated: 02/06/2020

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
--- UNITED STATES TREASURY US GOV	72.075%	Fixed	N	2.043	AA+ Aaa	47,450,000.00	02/11/2022 02/11/2022	1.868 1.620	179,112.09	47,670,282.13	47,491,074.77 47,670,186.86	47,886,017.95 48,065,130.03

## 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%	---	---	1.858	AA+ Aa1	65,808,976.67	12/11/2021 01/22/2022	1.980 1.662	277,472.41	66,102,159.47	65,929,260.56 66,206,732.96	66,409,739.49 66,687,211.89
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\* 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)

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

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	678.04	0.00	3,441,461.24	0.00	-3,389,661.85		0.00	0.00	0.00	0.00	89,933.23 141,732.62	89,933.23 141,732.62
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	202.50 119.04	202.50 119.04
36202F3J3 G2 005301 GNMA	2,751.28	0.00	0.00	0.00	0.00		0.00	0.00	-23,225.02	-974.73	342,498.48 317,676.74	331,178.08 307,822.75
31418AF29 FN MA1084 FNMA	5,201.65	0.00	0.00	0.00	0.00		0.00	0.00	-27,506.84	-1,058.00	642,922.95 613,606.68	627,205.37 601,828.84
36177NXM7 G2 794283 GNMA	991.36	0.00	0.00	0.00	0.00		0.00	0.00	-7,980.97	-482.58	123,583.06 115,078.35	118,971.13 111,021.38
912828L65 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	700,082.03 700,082.03	696,937.50 698,578.30
912828WC0 UNITED STATES TREASURY US GOV	8,750.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,007,578.12 1,007,578.12	999,336.00 1,000,820.00
912828M98 UNITED STATES TREASURY US GOV	4,062.50	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	496,855.47 496,855.47	498,984.50 499,883.00
912828WG1 UNITED STATES TREASURY US GOV	11,250.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,040,195.31 1,040,195.31	1,008,008.00 1,008,438.00
912828B90 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	513,808.60 513,808.60	501,758.00 502,051.00
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	990,078.00 993,008.00
912828WN6 UNITED STATES TREASURY US GOV	8,750.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	912,768.55 912,768.55	879,067.00 879,819.50
912828R77 UNITED STATES TREASURY US GOV	4,125.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	607,500.00 607,500.00	596,625.00 598,171.80
912828PC8 UNITED STATES TREASURY US GOV	13,125.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,059,023.44 1,059,023.44	1,008,984.00 1,008,398.00
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	1,174,219.80 1,176,102.15
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	2,000.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	318,918.40 318,918.40	317,569.15 318,491.25
912828D72 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	439,327.15 439,327.15	427,623.10 427,805.85
912828F21 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	321,273.83 321,273.83	312,845.80 312,772.95
912828T67 UNITED STATES TREASURY US GOV	4,687.50	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	741,533.21 741,533.21	743,906.25 745,488.00
912828U65 UNITED STATES TREASURY US GOV	16,537.50	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,872,502.74 1,872,502.74	1,894,209.03 1,895,832.54
912828F96 UNITED STATES TREASURY US GOV	18,700.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,871,460.94 1,871,460.94	1,883,075.04 1,883,952.07

# Portfolio Activity Summary

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

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

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
912828PX2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,686,911.14 1,686,911.14	1,614,804.98 1,609,453.13
912828X47 UNITED STATES TREASURY US GOV	5,859.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	623,242.19 623,242.19	629,223.75 629,052.50
912828SV3 UNITED STATES TREASURY US GOV	14,437.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,645,037.11 1,645,037.11	1,656,702.30 1,656,058.80
912828SF8 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,869,583.99 1,869,583.99	1,866,983.00 1,865,754.60
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	1,607,000.00 1,606,625.60
912828L24 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,253,125.00 1,253,125.00	1,260,497.50 1,259,180.00
912828J43 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,270,417.97 1,270,417.97	1,279,034.10 1,279,781.25
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	1,521,738.00 1,519,804.50
912828WR7 UNITED STATES TREASURY US GOV	8,234.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	785,050.78 785,050.78	780,752.05 781,115.53
478160CH5 JOHNSON & JOHNSON CORP	1,755.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	179,807.40 179,807.40	180,081.29 180,320.39
912828M80 UNITED STATES TREASURY US GOV	11,750.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,166,600.58 1,166,600.58	1,189,779.15 1,188,264.57
912828W9 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,111,025.39 1,111,025.39	1,134,975.38 1,133,569.13
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	11,652.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	789,684.00 789,684.00	802,730.32 801,914.61
912828W89 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,041,347.65 2,041,347.65	2,114,273.70 2,113,370.70
3133EJCE7 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,042,618.50 1,042,618.50	1,057,427.16 1,059,043.95
3137EAEI9 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	2,176,350.00 2,176,350.00	2,217,787.13 2,218,859.92
9128284L1 UNITED STATES TREASURY US GOV	29,906.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,155,289.06 2,155,289.06	2,263,274.55 2,253,758.92
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	2,283,789.20 2,274,421.60
912828VS6 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	905,416.02 905,416.02	957,122.47 952,713.93
931142DY6 WAL-MART STORES INC CORP	2,187.50	0.00	0.00	0.00	0.00	0.00	-250,000.00	0.00	0.00	249,995.00 0.00	249,975.00 0.00
912828F62 UNITED STATES TREASURY US GOV	9,000.00	0.00	0.00	0.00	0.00	0.00	-1,200,000.00	0.00	0.00	1,200,609.37 0.00	1,199,412.00 0.00

# Portfolio Activity Summary

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

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

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
166764BG4 CHEVRON CORP CORP	6,825.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	631,488.00 631,488.00	652,509.70 654,104.78
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	7,750.00	0.00	0.00	0.00	0.00	0.00	0.00	-775,000.00	0.00	0.00	774,566.00 0.00	774,992.25 0.00
037833DH0 APPLE INC CORP	11,610.00	0.00	0.00	0.00	0.00	0.00	0.00	-1,290,000.00	0.00	0.00	1,289,367.90 0.00	1,289,638.26 0.00
912828G61 UNITED STATES TREASURY US GOV	6,000.00	0.00	0.00	0.00	0.00	0.00	0.00	-800,000.00	0.00	0.00	792,843.75 0.00	799,267.20 0.00
912828WE6 UNITED STATES TREASURY US GOV	9,625.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	700,984.38 700,984.38	732,703.30 728,574.00
912828G95 UNITED STATES TREASURY US GOV	15,193.75	0.00	0.00	0.00	0.00	0.00	0.00	-1,870,000.00	0.00	0.00	1,875,405.48 0.00	1,868,393.67 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	574,488.25 574,488.25	575,345.39 574,997.40
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	500,015.00 500,015.00	499,562.79 500,013.53
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	594,428.80 594,428.80	594,587.11 594,977.04
912828UL2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,010,859.38 1,010,859.38	998,125.00 999,776.00
594918BV5 MICROSOFT CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	499,665.00 499,665.00	499,761.47 499,978.29
912828J50 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	669,014.65 669,014.65	673,523.10 674,686.13
31398M6U5 FNA 10M3 A3 FNMA	362.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-8,585.93	-49.39	37,837.25 28,518.83	35,051.98 26,307.26
912828J84 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,871,598.84 1,871,598.84	1,880,361.01 1,883,748.36
912828K58 UNITED STATES TREASURY US GOV	6,875.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	981,875.00 981,875.00	997,070.00 999,060.00
037833CS7 APPLE INC CORP	4,275.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	474,515.50 474,515.50	474,686.24 474,573.70
458140AZ3 INTEL CORP CORP	7,631.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	824,686.50 824,686.50	824,406.52 824,963.47
3137B1BS0 FHMS K026 A2 FHLMC	4,706.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	750,322.27 750,322.27	761,317.88 760,388.18
912828XE5 UNITED STATES TREASURY US GOV	7,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	994,804.69 994,804.69	997,539.00 999,448.00
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	9,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	599,190.00 599,190.00	603,872.42 602,526.82
912828XT2 UNITED STATES TREASURY US GOV	3,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	328,935.55 328,935.55	331,487.33 329,506.78

# Portfolio Activity Summary

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

10/01/2019 - 12/31/2019

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Dated: 02/06/2020

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
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	3,750.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	495,310.00 495,310.00	498,606.46 499,648.55
931142EG4 WALMART INC CORP	33,487.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,349,271.50 2,349,271.50	2,365,374.57 2,361,890.37
912828VP2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	452,613.68 452,613.68	445,469.47 445,921.15
30231GBB7 EXXON MOBIL CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	400,000.00 400,000.00	401,741.39 402,207.94
912828VV9 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	965,994.14 965,994.14	952,337.95 952,894.65
3133EKVV4 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	913,212.00 913,212.00	909,645.23 903,707.48
912828W48 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	639,453.13 639,453.13	639,843.75 636,596.88
912828XT2 UNITED STATES TREASURY US GOV	3,000.00	0.00	307,875.00	-2,163.93	0.00	0.00	0.00	0.00	0.00	0.00 307,875.00	0.00 304,160.10
3135G0V34 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	1,238,520.00	-7,166.67	0.00	0.00	0.00	0.00	0.00	0.00 1,238,520.00	0.00 1,237,123.97
037833AY6 APPLE INC CORP	0.00	0.00	1,258,825.00	-7,092.01	0.00	0.00	0.00	0.00	0.00	0.00 1,258,825.00	0.00 1,260,610.29
02665WCY5 AMERICAN HONDA FINANCE CORP CORP	6,600.00	0.00	603,948.00	-5,060.00	0.00	0.00	0.00	0.00	0.00	0.00 603,948.00	0.00 604,666.77
912828YM6 UNITED STATES TREASURY US GOV	0.00	0.00	1,240,185.55	-1,699.86	0.00	0.00	0.00	0.00	0.00	0.00 1,240,185.55	0.00 1,239,600.00
9128282Y5 UNITED STATES TREASURY US GOV	0.00	0.00	1,936,367.20	-10,148.91	0.00	0.00	0.00	0.00	0.00	0.00 1,936,367.20	0.00 1,938,000.00
----	<b>418,552.76</b>	<b>0.00</b>	<b>10,027,181.99</b>	<b>-33,331.38</b>	<b>-3,389,661.85</b>	<b>0.00</b>	<b>-6,185,000.00</b>	<b>-67,298.76</b>	<b>-2,564.70</b>	<b>65,719,590.47 66,102,278.51</b>	<b>66,045,299.94 66,409,858.53</b>

\* 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.

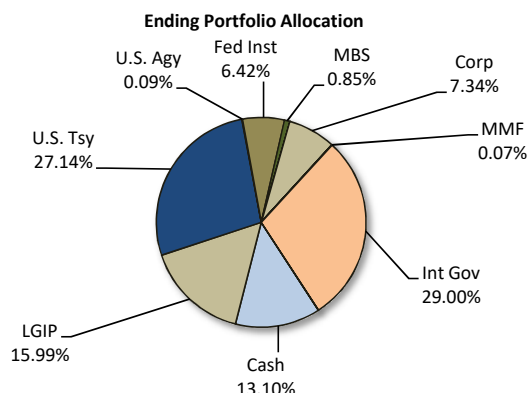
Beginning and ending balances are based on market value plus accrued interest on a trade date basis. Statements and reports made available to the end user either from Public Trust or through the online reporting platform may present information and portfolio analytics using various optional methods including, 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 December 31, 2019

Security Distribution <sup>(1)</sup>	December 31, 2019 Ending Balance	Portfolio Allocation	Permitted by Policy <sup>(2)</sup>	Compliant	Issuer Description <sup>(1)</sup>	Sec. Desc.	December 31, 2019 Ending Balance	Portfolio Allocation	Permitted by Policy <sup>(2)</sup>	Compliant
Cash	\$ 63,960,043.92	13.10%	100.00%	YES	FLCLASS <sup>(2)</sup>	Int Gov	\$ 75,513,169.35	15.47%	40.00%	YES
LGIP	78,041,046.64	15.99%	25.00%	YES	FL SAFE <sup>(2)</sup>	Int Gov	66,069,068.30	13.53%	40.00%	YES
U.S. Treasury Notes	132,461,520.60	27.14%	100.00%	YES	FL PRIME (SBA) <sup>(2)</sup>	LGIP	78,041,046.64	15.99%	40.00%	YES
U.S. Agency Notes	420,026.07	0.09%	25.00%	YES	MMF - Fidelity Prime	MMF	346,827.72	0.07%	10.00%	YES
FNMA	10,557,725.55	2.16%	25.00%	YES	Custody Cash	Cash	287.47	0.00%	100.00%	YES
FHLMC	18,525,168.95	3.80%	25.00%	YES	Capital Bank Local Account	Cash	4,271,685.53	0.88%	100.00%	YES
FFCB	1,979,447.47	0.41%	25.00%	YES	BankUnited Local Account	Cash	7,371,557.92	1.51%	100.00%	YES
FHLB	4,433,185.51	0.91%	25.00%	YES	Bank of America Local Account <sup>(2)</sup>	Cash	52,316,513.00	10.72%	100.00%	YES
<b>Fed Instrumentality Subtotal</b>	<b>\$ 35,495,527.48</b>	<b>7.27%</b>	<b>80.00%</b>	YES	U.S. Treasury Notes	UST	132,461,520.60	27.14%	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	9,657,284.89	1.98%	25.00%	YES
Corporate Notes	35,834,897.00	7.34%	25.00%	YES	FHLMC	GSE	15,694,603.12	3.22%	25.00%	YES
Bankers Acceptances	-	0.00%	25.00%	YES	FFCB	GSE	1,979,447.47	0.41%	25.00%	YES
Money Market Funds	346,827.72	0.07%	25.00%	YES	FHLB	GSE	4,433,185.51	0.91%	25.00%	YES
Municipal Bonds	-	0.00%	20.00%	YES	American Honda Finance	Corp	3,725,008.97	0.76%	5.00%	YES
Intergovernmental Funds	141,582,237.65	29.00%	40.00%	YES	Apple Inc.	Corp	5,286,576.72	1.08%	5.00%	YES
Certificates of Deposit	-	0.00%	25.00%	YES	Chevron Corp	Corp	4,219,102.12	0.86%	5.00%	YES
<b>Total Portfolio Market Value</b>	<b>\$ 488,142,127.08</b>	<b>100.00%</b>			Exxon Mobil Corp	Corp	1,215,182.81	0.25%	5.00%	YES
 <p><b>Ending Portfolio Allocation</b></p> <ul style="list-style-type: none"> <li>U.S. Tsy: 27.14%</li> <li>U.S. Agy: 0.09%</li> <li>Fed Inst: 6.42%</li> <li>MBS: 0.85%</li> <li>Corp: 7.34%</li> <li>MMF: 0.07%</li> <li>Int Gov: 29.00%</li> <li>Cash: 13.10%</li> <li>LGIP: 15.99%</li> </ul>					IBM Corp	Corp	1,885,126.78	0.39%	5.00%	YES
					Intel Corp	Corp	2,556,439.17	0.52%	5.00%	YES
					Johnson & Johnson	Corp	542,452.92	0.11%	5.00%	YES
					Microsoft Corp	Corp	1,511,111.97	0.31%	5.00%	YES
					US Bank	Corp	1,290,007.77	0.26%	5.00%	YES
					Toyota Motor Credit Corp	Corp	4,285,935.96	0.88%	5.00%	YES
					Walmart	Corp	7,291,274.71	1.49%	5.00%	YES
					Eli Lilly	Corp	1,015,899.15	0.21%	5.00%	YES
					Pfizer Inc.	Corp	1,010,777.95	0.21%	5.00%	YES
					FNMA MBS	MBS	900,440.66	0.18%	5.00%	YES
					FHLMC MBS	MBS	2,830,565.83	0.58%	5.00%	YES
					GNMA MBS	MBS	420,026.07	0.09%	5.00%	YES
					MBS	MBS	-	0.00%	5.00%	YES
					MBS	MBS	-	0.00%	5.00%	YES
					<b>Total Portfolio Market Value</b>		<b>\$ 488,142,127.08</b>	<b>100.00%</b>		

(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.