

## Quarterly Investment Report for Period Ended December 31, 2017



### City of Cape Coral Investment Review

1015 Cultural Park Blvd  
Cape Coral, Florida 33990

Public Trust Advisors LLC  
201 E. Pine Street, Suite 450  
Orlando, Florida 32801

## City of Cape Coral Investment Review

### Investment Management Portfolio Review

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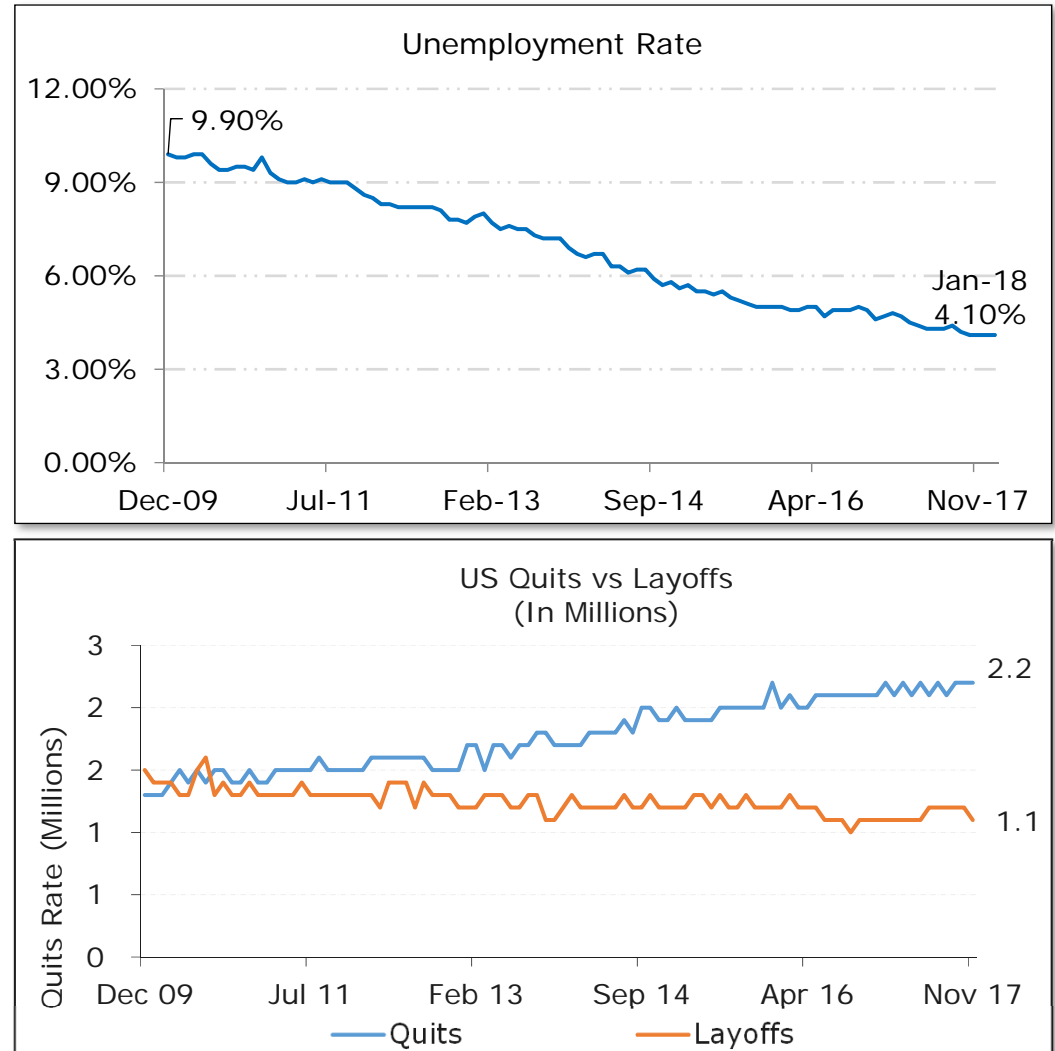
# Economic Update and Yield Curve Analysis

Fourth Quarter 2017

# Labor Force

■ The unemployment rate remained at 4.1% in December. This is the lowest level in more than 15 years.

■ The number of workers quitting (assuming to find better jobs in most instances) is twice the number of those being laid off.

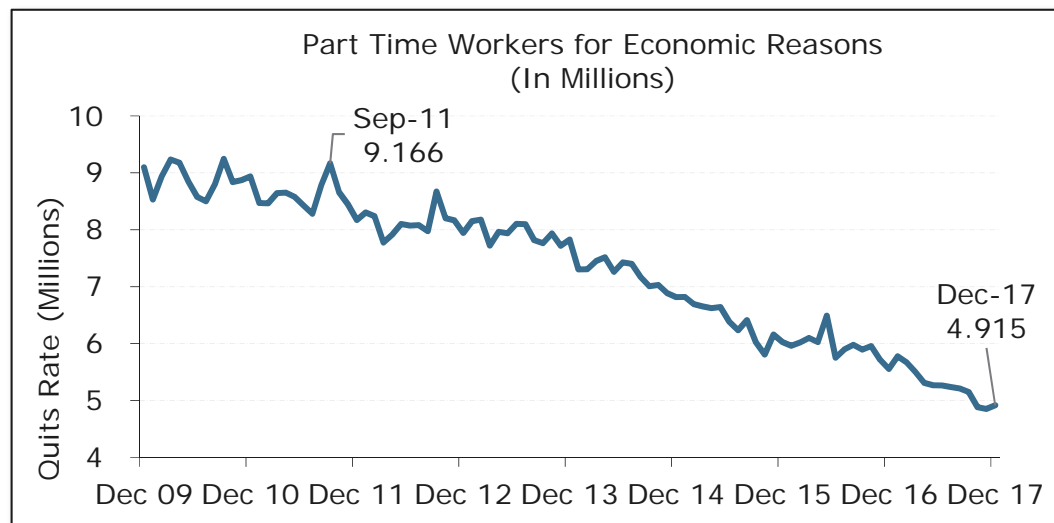


Source: Bloomberg

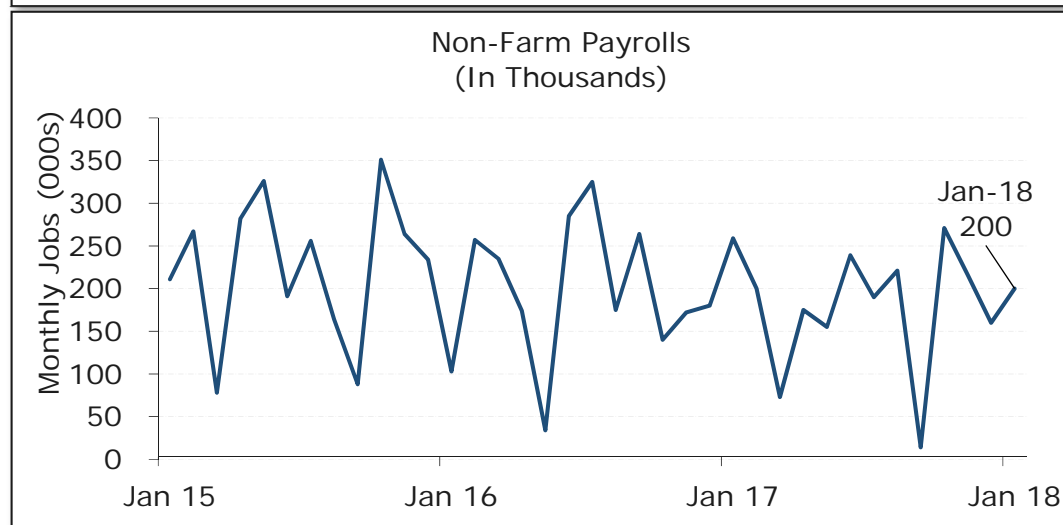
Benchmarks are provided for illustrative purposes only. Comparisons to benchmarks have limitations because benchmarks have volatility and other material characteristics that may differ from the portfolio. Also, performance results for benchmarks do not reflect payment of investment management/incentive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

# Labor Force

- The number of part time workers for economic reasons has declined by more than 4 million since the end of the recession in December 2009.



- 200 thousand jobs were created in January, exceeded expectations of 180k. This indicator was a factor in pushing the inflation outlook higher.



Source: Bloomberg

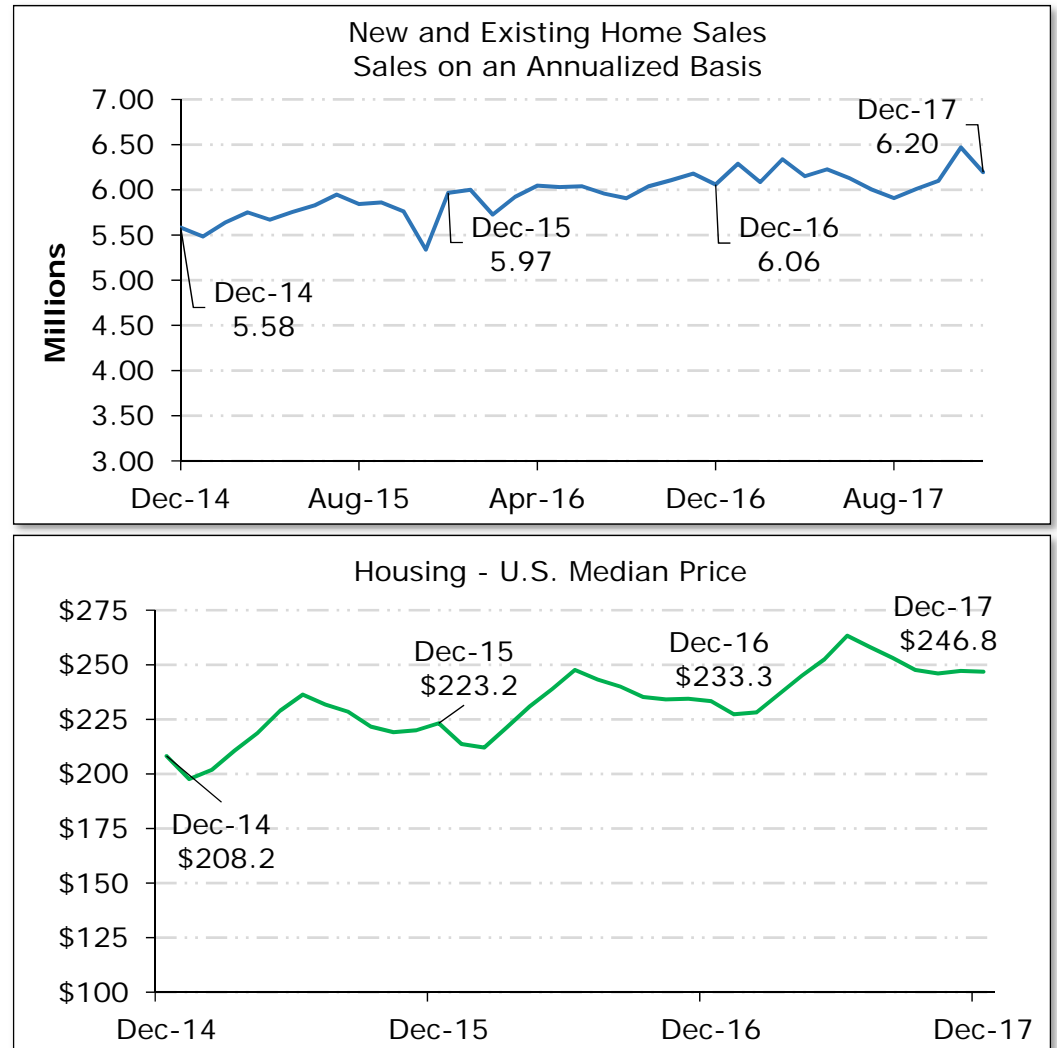
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# Housing Market

- 30 year mortgage rates declined during the third quarter and remained at these low levels in the fourth quarter providing continued support for strong housing sales.

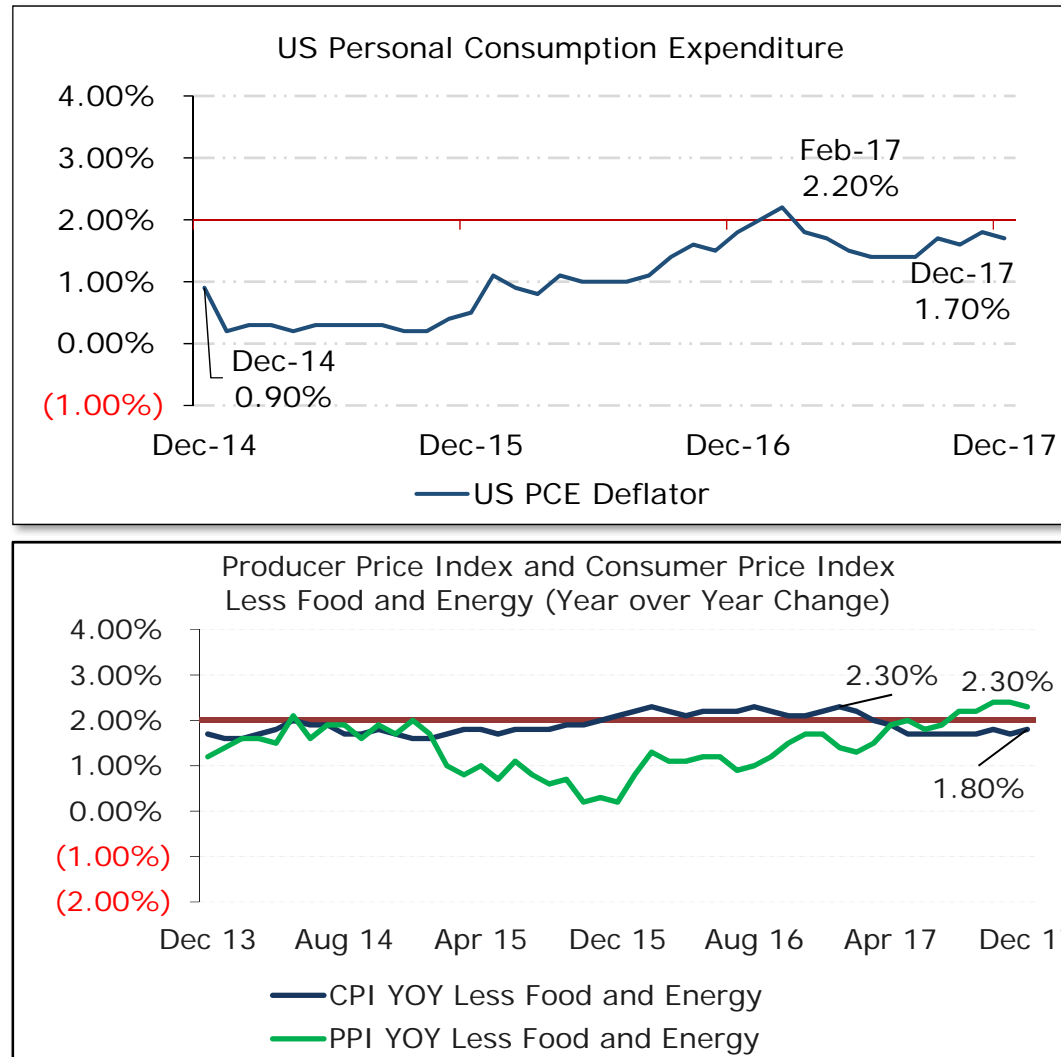
- Housing prices have declined from the summer peak, although this is a normal for the fall and winter months, while higher prices continue over the longer trend.

Source: Bloomberg



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# Inflation Indicators

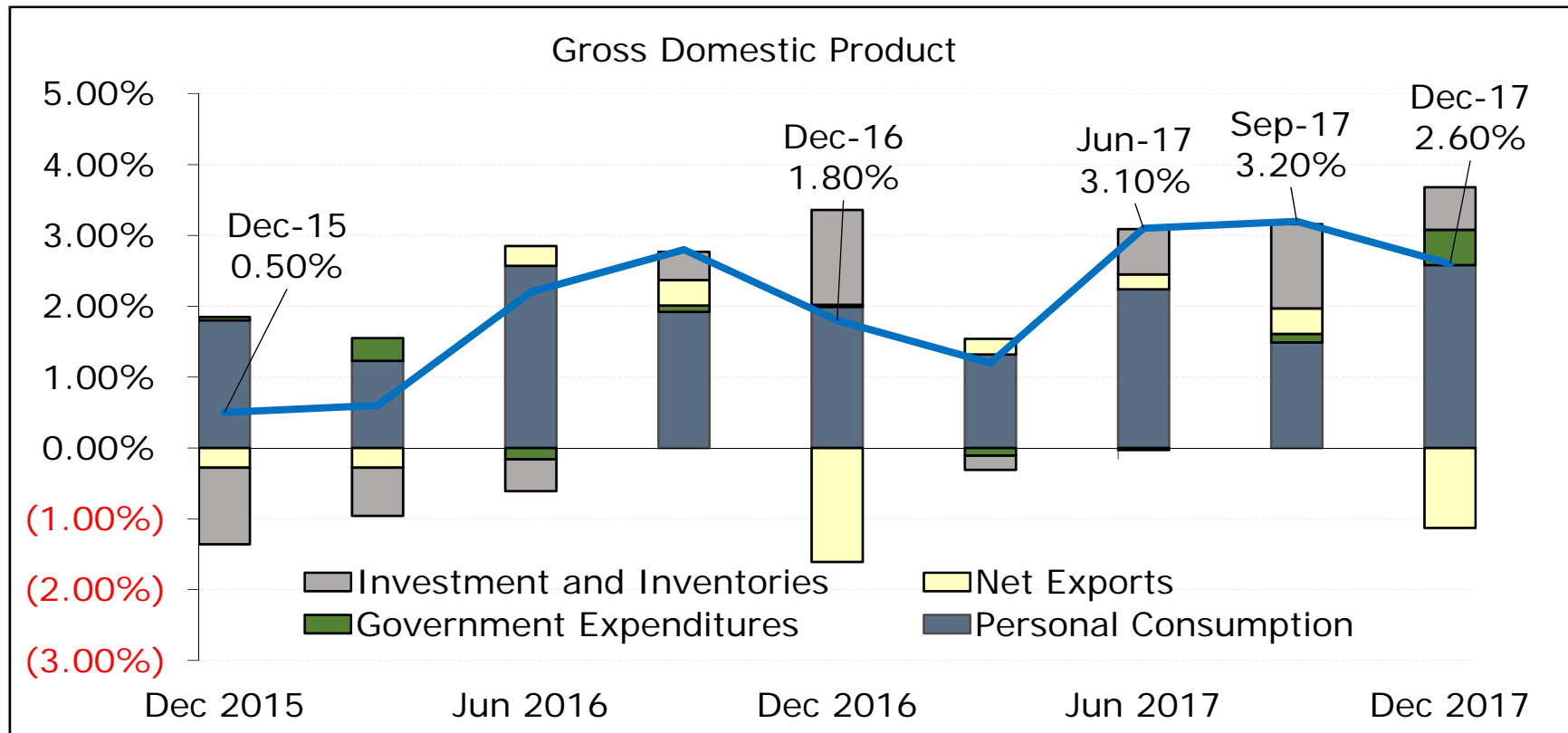


Source: Bloomberg

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# Economic Growth and Inflation

- GDP growth posted the strongest fourth quarter growth since 2013. While net exports were a considerable drag on GDP at -1.13%, Consumers and Businesses contributed 3.18% based on the initial reading.



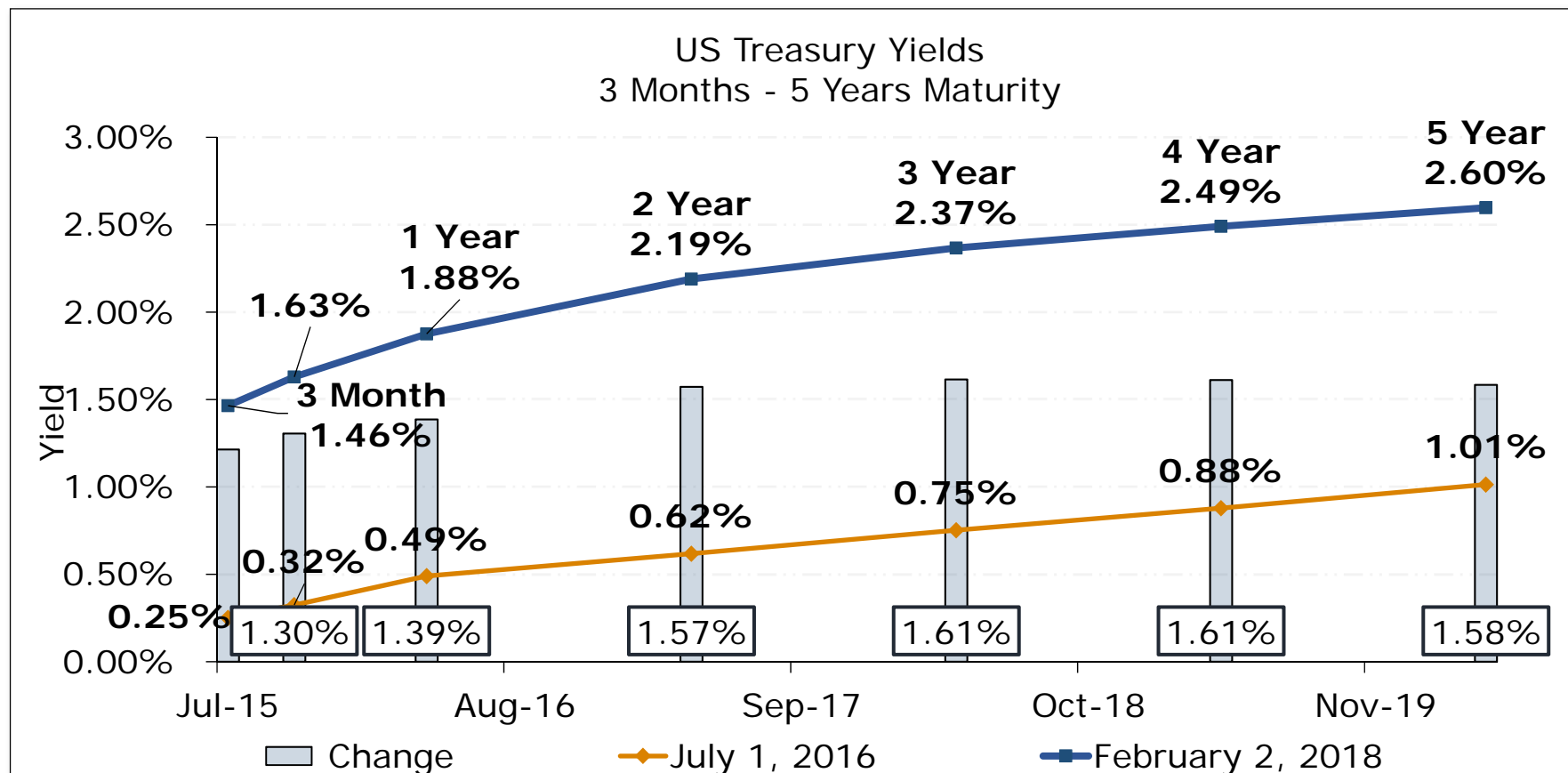
Source: Bloomberg

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# Yield Curve July 1, 2016 vs. February 2, 2018

- Federal Funds rate increases and decreasing inflationary measures have resulted in a flatter yield curve.

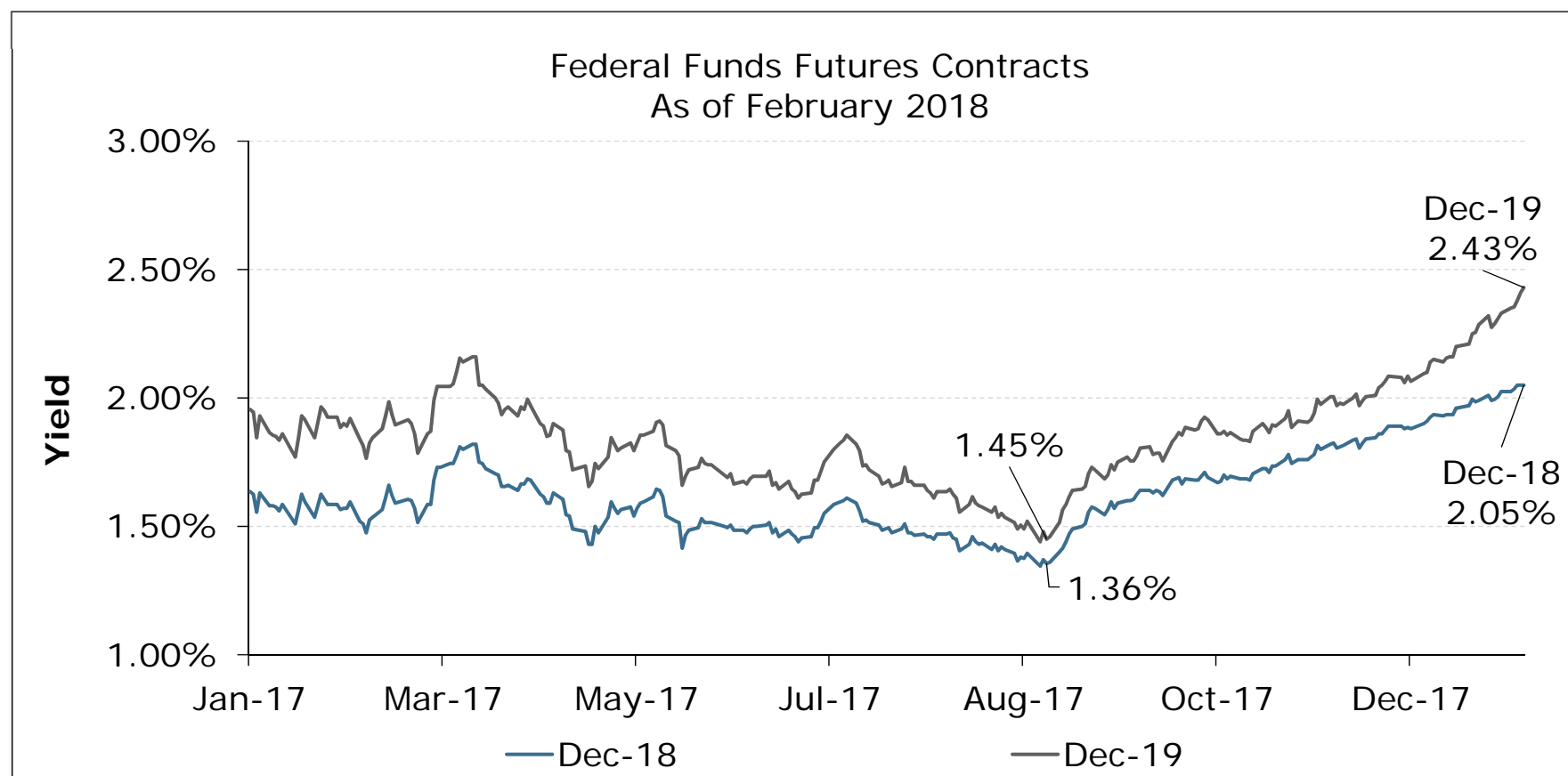


Source: Bloomberg

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# Fed Funds Futures Contracts

- Fed Futures contracts indicate market expectations of 2-3 0.25% rate hikes during 2018.

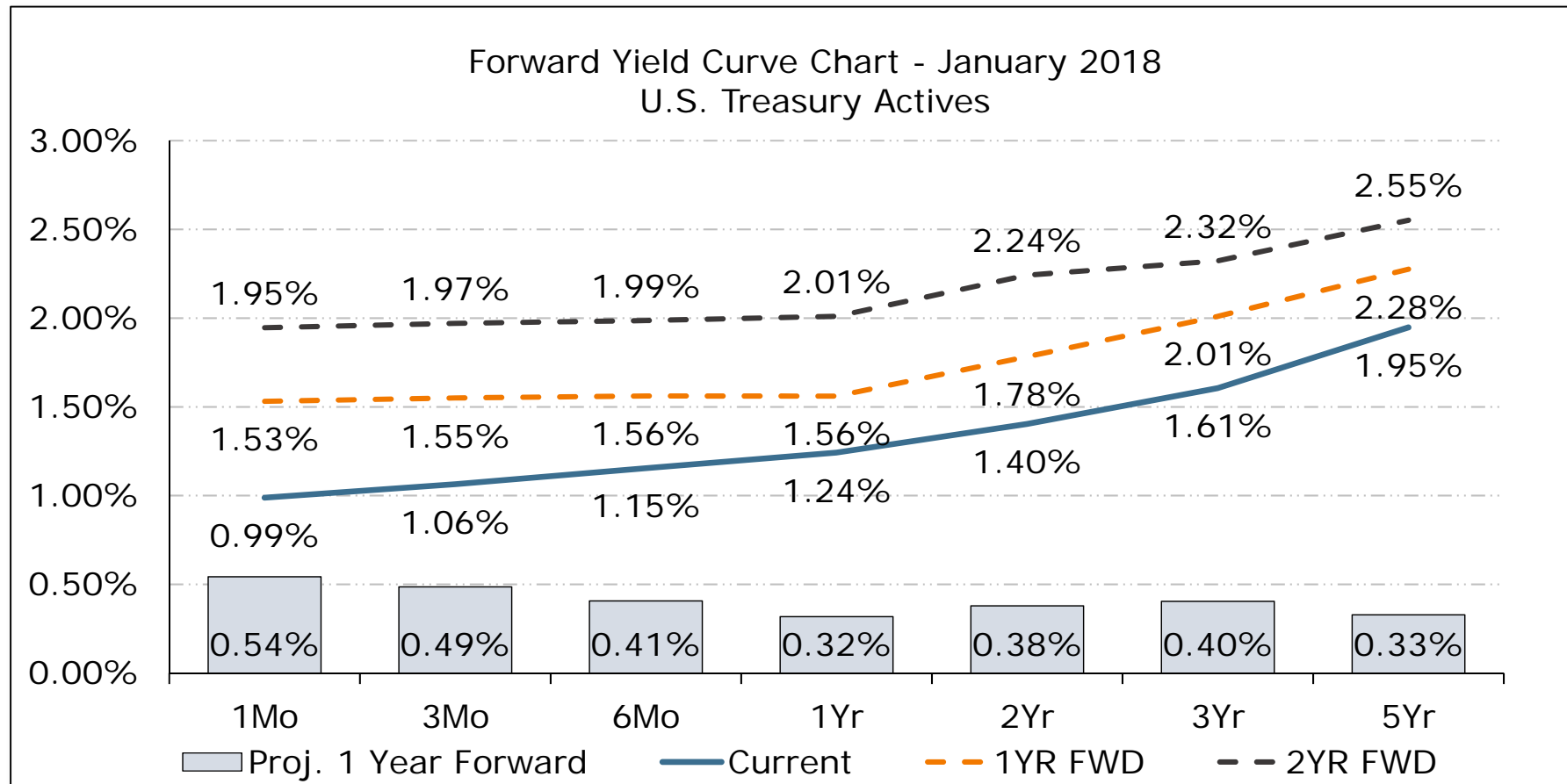


Source: Bloomberg

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# Projected Interest Rates

- Current projections indicate higher rates with a flatter yield curve.



Source: Bloomberg

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

## Quarterly Investment Report for Period Ended December 31, 2017



City of Cape Coral ST

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## City of Cape Coral ST Summary

### Investment Management Portfolio Review

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### City of Cape Coral ST Summary Comparison for the period October 1, 2017 to December 31, 2017

City of Cape Coral ST	October 1, 2017 Beginning Balance	December 31, 2017 Ending Balance	Portfolio Characteristic	October 1, 2017 Beginning Balance	December 31, 2017 Ending Balance
<b>Historical Cost</b>	<b>\$ 2,999.09</b>	<b>\$ 3,003.72</b>	<b>Book Yield Gross</b>	<b>0.62%</b>	<b>0.91%</b>
Book Value	\$ 2,999.09	\$ 3,003.72	<b>Market Yield Gross</b>	<b>0.62%</b>	<b>0.91%</b>
Accrued Interest	0.00	0.00	<b>Weighted Average Coupon</b>	<b>0.62%</b>	<b>0.91%</b>
<b>Book Value Plus Accrued</b>	<b>\$ 2,999.09</b>	<b>\$ 3,003.72</b>	<b>Duration</b>	<b>0.00 Years</b>	<b>0.00 Years</b>
Net Unrealized Gain/Loss	0.00	0.00	<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>\$ 2,999.09</b>	<b>\$ 3,003.72</b>	<b>Weighted Final Maturity</b>	<b>0.00 Years</b>	<b>0.00 Years</b>
Net Pending Transactions	1.30	2.09			
<b>Market Value Plus Accrued Net<sup>(2)</sup></b>	<b>\$ 3,000.39</b>	<b>\$ 3,005.81</b>			

City of Cape Coral ST	December 2017 Net Income
Interest Income	\$ 5.42
Net Amortization/Accretion	0.00
Net Realized Gain/Loss <sup>(3)</sup>	0.00
Miscellaneous Income	0.00
<b>Net Income</b>	<b>\$ 5.42</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.

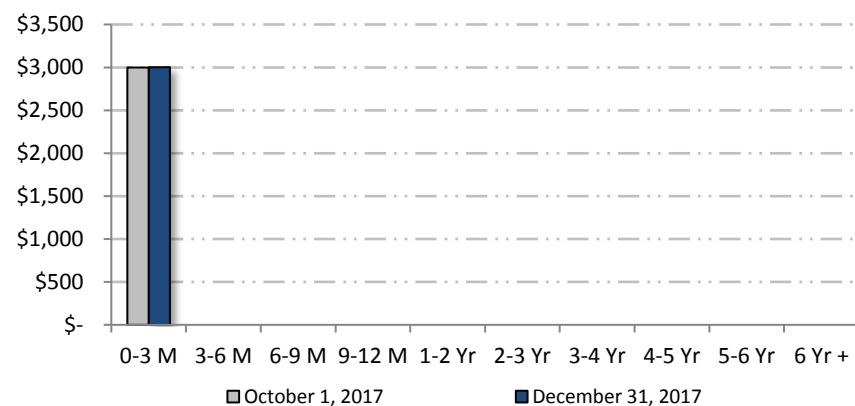
(2) Market Value Plus Accrued Net represents the market value of the portfolio net payables and receivables from transactions that settle in the following reporting period.

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

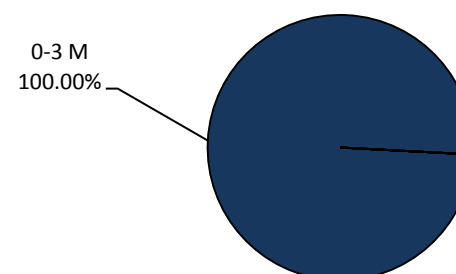
# City of Cape Coral ST Maturity Distribution Market Value Basis October 1, 2017 to December 31, 2017

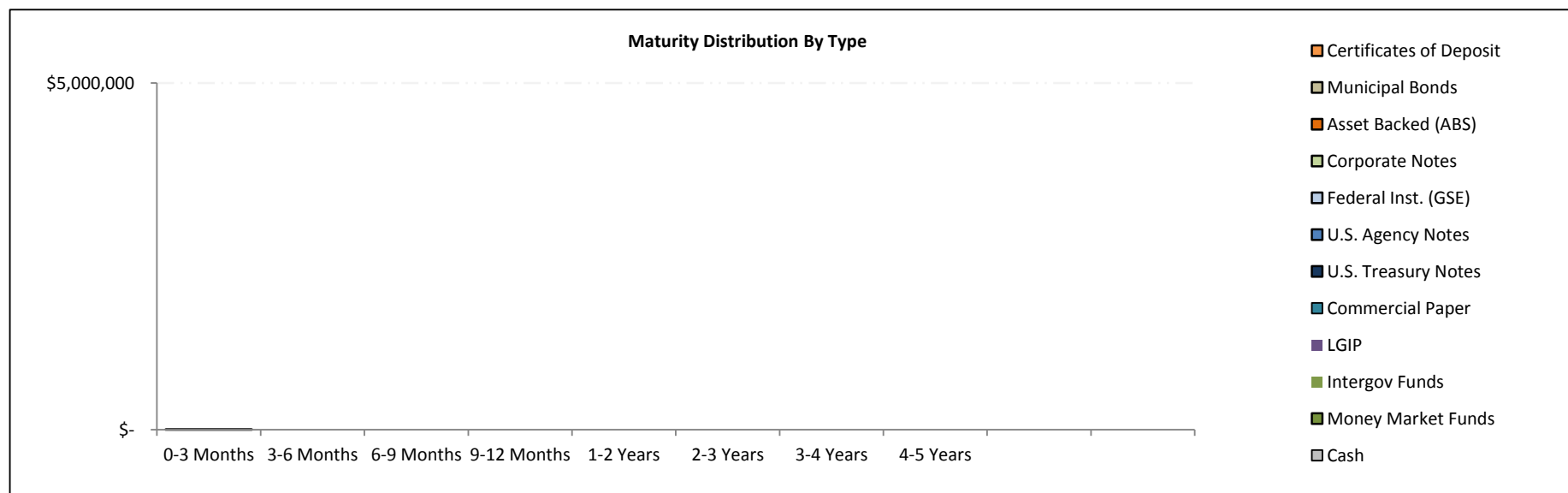
Maturity Distribution	October 1, 2017 Beginning Balance	December 31, 2017 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 2,999.09	\$ 3,003.72	100.00%	0.00%
3-6 Months	-	-	0.00%	0.00%
6-9 Months	-	-	0.00%	0.00%
9-12 Months	-	-	0.00%	0.00%
1-2 Years	-	-	0.00%	0.00%
2-3 Years	-	-	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>\$ 2,999.09</b>	<b>\$ 3,003.72</b>	<b>100.00%</b>	

Maturity Distribution Comparison



Maturity Distribution



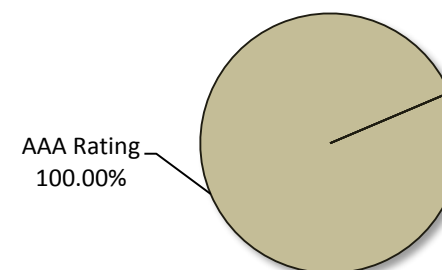




# City of Cape Coral ST Rating Distribution Market Value Basis as of December 31, 2017

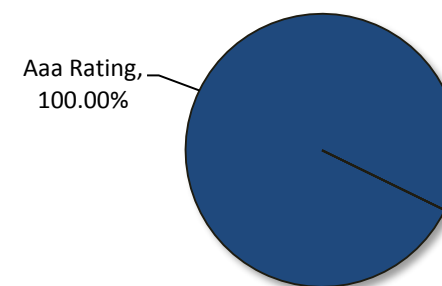
S&P Rating Distribution	December 31, 2017 Ending Balance	Portfolio Allocation
<b>Short Term Rating Distribution</b>		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
<b>Total Short Term Ratings</b>	<b>\$ -</b>	<b>0.00%</b>
<b>Long Term Rating Distribution</b>		
AAA Rating	\$ 3,003.72	100.00%
AA Rating	-	0.00%
A Rating	-	0.00%
Below A	-	0.00%
Not Rated	-	0.00%
<b>Total Long Term Rating</b>	<b>\$ 3,003.72</b>	<b>100.00%</b>
<b>Total Portfolio</b>	<b>\$ 3,003.72</b>	<b>100.00%</b>

Portfolio Allocation By Standard and Poors' Rating



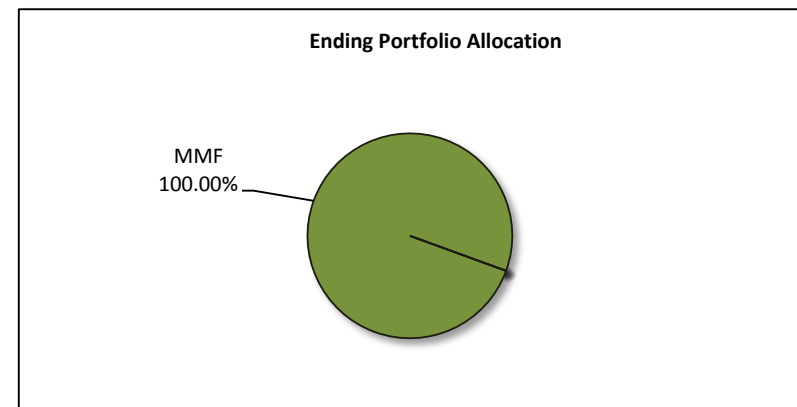
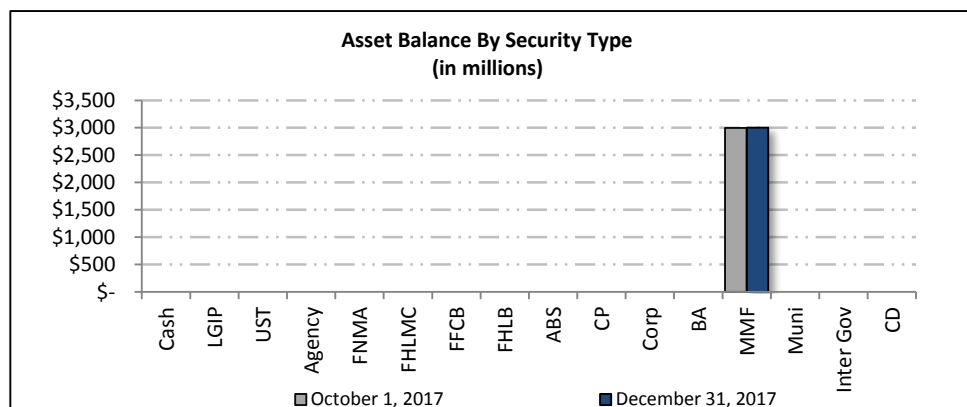
Moody's Rating Distribution	December 31, 2017 Ending Balance	Portfolio Allocation
<b>Short Term Rating Distribution</b>		
P-1	\$ -	0.00%
P-2	-	0.00%
<b>Total Short Term Ratings</b>	<b>\$ -</b>	<b>0.00%</b>
<b>Long Term Rating Distribution</b>		
Aaa Rating	\$ 3,003.72	100.00%
Aa Rating	-	0.00%
A Rating	-	0.00%
Below A	-	0.00%
Not Rated	-	0.00%
<b>Total Long Term Rating</b>	<b>\$ 3,003.72</b>	<b>100.00%</b>
<b>Total Portfolio</b>	<b>\$ 3,003.72</b>	<b>100.00%</b>

Portfolio Allocation By Moody's Rating



# City of Cape Coral ST Market Value Basis Security Distribution October 1, 2017 to December 31, 2017

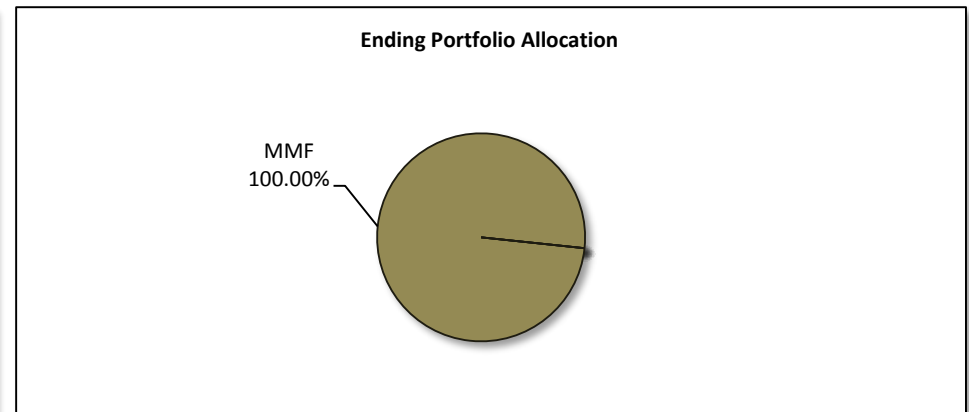
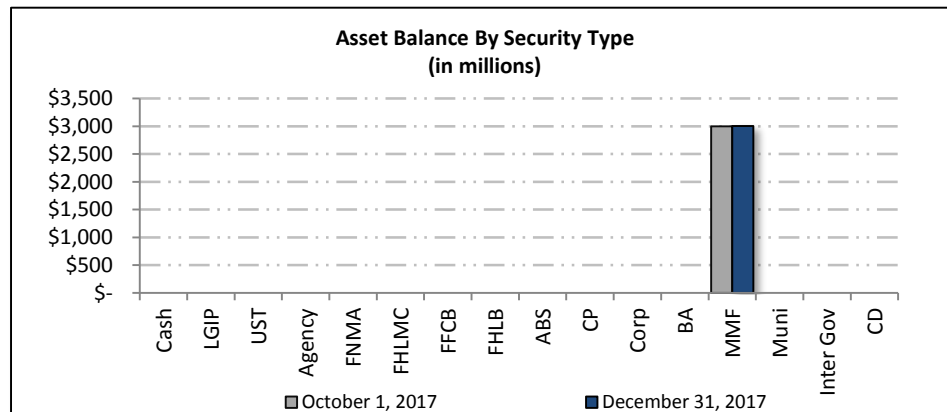
Security Distribution	October 1, 2017 Beginning Balance	Portfolio Allocation	December 31, 2017 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -		\$ -	0.00%	0.00%	0.00%
LGIP	-		-	0.00%	0.00%	0.00%
U.S. Treasury Notes	-		-	0.00%	0.00%	0.00%
U.S. Agency Notes	-		-	0.00%	0.00%	0.00%
FNMA	-		-	0.00%	0.00%	0.00%
FHLMC	-		-	0.00%	0.00%	0.00%
FFCB	-		-	0.00%	0.00%	0.00%
FHLB	-		-	0.00%	0.00%	0.00%
<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%
Commercial Paper	-		-	0.00%	0.00%	0.00%
Corporate Notes	-		-	0.00%	0.00%	0.00%
Bankers Acceptances	-		-	0.00%	0.00%	0.00%
Money Market Funds	2,999.09		3,003.72	0.91%	100.00%	0.00%
Municipal Bonds	-		-	0.00%	0.00%	0.00%
Intergovernmental Funds	-		-	0.00%	0.00%	0.00%
Certificates of Deposit	-		-	0.00%	0.00%	0.00%
<b>Total Portfolio Market Value</b>	<b>\$ 2,999.09</b>	<b>100.00%</b>	<b>\$ 3,003.72</b>	<b>0.91%</b>	<b>100.00%</b>	



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

### City of Cape Coral ST Historical Cost Basis Security Distribution October 1, 2017 to December 31, 2017

Security Distribution	October 1, 2017 Beginning Balance	Portfolio Allocation	December 31, 2017 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -		\$ -	0.00%	0.00%	0.00%
LGIP	-		-	0.00%	0.00%	0.00%
U.S. Treasury Notes	-		-	0.00%	0.00%	0.00%
U.S. Agency Notes	-		-	0.00%	0.00%	0.00%
FNMA	-		-	0.00%	0.00%	0.00%
FHLMC	-		-	0.00%	0.00%	0.00%
FFCB	-		-	0.00%	0.00%	0.00%
FHLB	-		-	0.00%	0.00%	0.00%
<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%
Commercial Paper	-		-	0.00%	0.00%	0.00%
Corporate Notes	-		-	0.00%	0.00%	0.00%
Bankers Acceptances	-		-	0.00%	0.00%	0.00%
Money Market Funds	2,999.09		3,003.72	0.91%	100.00%	0.00%
Municipal Bonds	-		-	0.00%	0.00%	0.00%
Intergovernmental Funds	-		-	0.00%	0.00%	0.00%
Certificates of Deposit	-		-	0.00%	0.00%	0.00%
<b>Total Portfolio Historical Cost</b>	<b>\$ 2,999.09</b>	<b>100.00%</b>	<b>\$ 3,003.72</b>	<b>0.91%</b>	<b>100.00%</b>	



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

## Additional Disclosure

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

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

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

## City of Cape Coral ST Detail

**Portfolio Holdings**

**Portfolio Income**

**Portfolio Transactions**

**Issuer Concentration**

**Security Concentration**

**Portfolio Activity Summary**



# **Month End Report Trade Date**

Cape Coral, City of ST (44762)

Quarter End (Q1 Y2018)

10/01/2017 - 12/31/2017

Dated: 02/10/2018

Locked Down

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Dated: 02/10/2018

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# Holdings Report Trade Date

Cape Coral, City of ST (44762)

As of 12/31/2017

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Dated: 02/10/2018

<i>Description, Identifier, Security Type, Coupon</i>	<i>Effective Maturity, Final Maturity, Callable, Next Call Date</i>	<i>Original Cost, Current Units, Market Price</i>	<i>Trade Date, Settle Date</i>	<i>Moodys Rating, S&amp;P Rating, Fitch Rating</i>	<i>Book Value, Book Value + Accrued</i>	<i>Accrued Balance, Net Unrealized Gain/Loss</i>	<i>Market Value, Market Value + Accrued</i>
FIRST AMER:TRES OBLG:Y 31846V807 MMFUND 0.910	12/31/2017 12/31/2017 N ---	3,003.72 3,003.72 1.0000	--- --- ---	Aaa AAAm ---	3,003.72 3,003.72	0.00 0.00	3,003.72 3,003.72
<b>FIRST AMER:TRES OBLG:Y 31846V807 MMFUND 0.910</b>	<b>12/31/2017 12/31/2017 N ---</b>	<b>3,003.72 3,003.72 1.0000</b>	<b>--- --- ---</b>	<b>Aaa AAAm ---</b>	<b>3,003.72 3,003.72</b>	<b>0.00 0.00</b>	<b>3,003.72 3,003.72</b>

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



# Income Detail Report Trade Date

Cape Coral, City of ST (44762)

10/01/2017 - 12/31/2017

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Dated: 02/10/2018

Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
31846V807 FIRST AMER:TRES OBLG;Y	12/31/2017	3,003.72	5.42	0.00 0.00	0.00	0.00	0.00	5.42	4.63 2.09
<b>31846V807 FIRST AMER:TRES OBLG;Y</b>	<b>12/31/2017</b>	<b>3,003.72</b>	<b>5.42</b>	<b>0.00 0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>5.42</b>	<b>4.63 2.09</b>

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

# Transactions Realized Gain Loss Report

Cape Coral, City of ST (44762)

10/01/2017 - 12/31/2017

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Dated: 02/10/2018

\* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	0.00	Money Market Funds	09/30/2017	---	0.00	0.00	1.30
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	1.30	Buy	10/03/2017	1.000	1.30	0.00	-1.30
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	0.00	Money Market Funds	10/31/2017	---	0.00	0.00	1.62
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	1.62	Buy	11/02/2017	1.000	1.62	0.00	-1.62
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	0.00	Money Market Funds	11/30/2017	---	0.00	0.00	1.71
31846V807	FIRST AMER:TRES OBLG;Y	1.71	Buy	12/04/2017	1.000	1.71	0.00	-1.71
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	12/31/2017	---	0.00	0.00	2.09
<b>31846V807</b>	<b>---</b>	<b>4.63</b>	<b>---</b>	<b>---</b>	<b>---</b>	<b>4.63</b>	<b>0.00</b>	<b>2.09</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. \* MMF transactions are expanded.

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

# Issuer Concentration with Yield GASB 40 Trade Date

As of 12/31/2017

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Cape Coral, City of ST (44762)

Dated: 02/10/2018

## Issuer Concentration

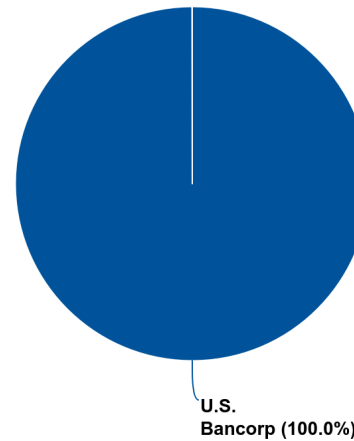


Chart calculated by: Market Value + Accrued

### U.S. Bancorp

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
31846V807	MMFUND	FIRST AMER:TRES OBLG;Y U.S. Bancorp	3,003.72	Fixed	N	0.000	0.910	0.910	12/31/2017 12/31/2017	0.00	3,003.72 3,003.72	3,003.72 3,003.72	100.000%
31846V807	MMFUND	FIRST AMER:TRES OBLG;Y U.S. Bancorp	3,003.72	Fixed	N	0.000	0.910	0.910	12/31/2017 12/31/2017	0.00	3,003.72 3,003.72	3,003.72 3,003.72	100.000%

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

# Security Type GASB 40 Trade Date

As of 12/31/2017

Cape Coral, City of ST (44762)

Dated: 02/10/2018

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## Security Type

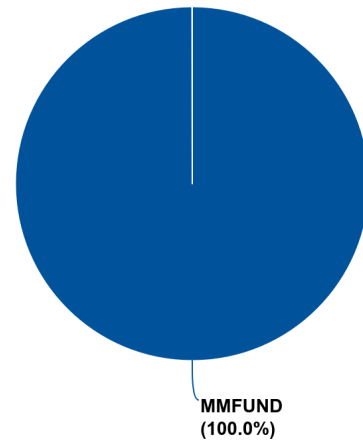


Chart calculated by: Market Value + Accrued

### MMFUND

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	Fixed	N	0.000	AAAm Aaa	3,003.72	12/31/2017 12/31/2017	0.910 0.910	0.00	3,003.72	3,003.72 3,003.72	3,003.72 3,003.72
<b>31846V807 FIRST AMER:TRES OBLG;Y MMFUND</b>	<b>Fixed</b>	<b>N</b>	<b>0.000</b>	<b>AAAm Aaa</b>	<b>3,003.72</b>	<b>12/31/2017 12/31/2017</b>	<b>0.910 0.910</b>	<b>0.00</b>	<b>3,003.72</b>	<b>3,003.72 3,003.72</b>	<b>3,003.72 3,003.72</b>

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

# Portfolio Activity Summary

Cape Coral, City of ST (44762)

10/01/2017 - 12/31/2017

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Dated: 02/10/2018

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed	Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	4.63	0.00	4.63	0.00	0.00		0.00	0.00	0.00	0.00	2,999.09 3,003.72	2,999.09 3,003.72
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1.30 2.09	1.30 2.09
---	<b>4.63</b>	<b>0.00</b>	<b>4.63</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>3,000.39</b> <b>3,005.81</b>	<b>3,000.39</b> <b>3,005.81</b>

\* Weighted by: Ending Market Value + Accrued.

# Disclaimer

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Dated: 02/10/2018

## Additional Disclosure:

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

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

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

## Quarterly Investment Report for Period Ended December 31, 2017



City of Cape Coral 1-3 Year

1015 Cultural Park Blvd  
Cape Coral, Florida 33990

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

## City of Cape Coral 1-3 Year Summary

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## City of Cape Coral 1-3 Year Summary Comparison for the period October 1, 2017 to December 31, 2017

City of Cape Coral 1-3 Year	October 1, 2017 Beginning Balance	December 31, 2017 Ending Balance	Portfolio Characteristic	October 1, 2017 Beginning Balance	December 31, 2017 Ending Balance
Historical Cost	\$ 131,751,045.66	\$ 132,152,714.33	Book Yield Gross	1.35%	1.47%
Book Value	\$ 131,368,682.94	\$ 131,766,344.48	Market Yield Gross	1.51%	1.92%
Accrued Interest	494,007.85	\$ 452,828.39	Weighted Average Coupon	1.58%	1.65%
<b>Book Value Plus Accrued</b>	<b>\$ 131,862,690.79</b>	<b>\$ 132,219,172.87</b>	Duration	1.79 Years	1.83 Years
Net Unrealized Gain/Loss	\$ (301,565.21)	\$ (986,101.30)	Weighted Effective Maturity	1.83 Years	1.87 Years
<b>Market Value Plus Accrued<sup>(2)</sup></b>	<b>\$ 131,561,125.58</b>	<b>\$ 131,233,071.57</b>	Weighted Final Maturity	1.85 Years	1.89 Years
Net Pending Transactions	60,032.10	85,713.09			
<b>Market Value Plus Accrued Net<sup>(2)</sup></b>	<b>\$ 131,621,157.68</b>	<b>\$ 131,318,784.66</b>			

City of Cape Coral 1-3 Year	December 2017 Net Income
Interest Income	\$ 532,087.93
Net Amortization/Accretion	(65,836.13)
Net Realized Gain/Loss <sup>(3)</sup>	(84,088.73)
Miscellaneous Income	0.00
<b>Net Income</b>	<b>\$ 382,163.07</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.

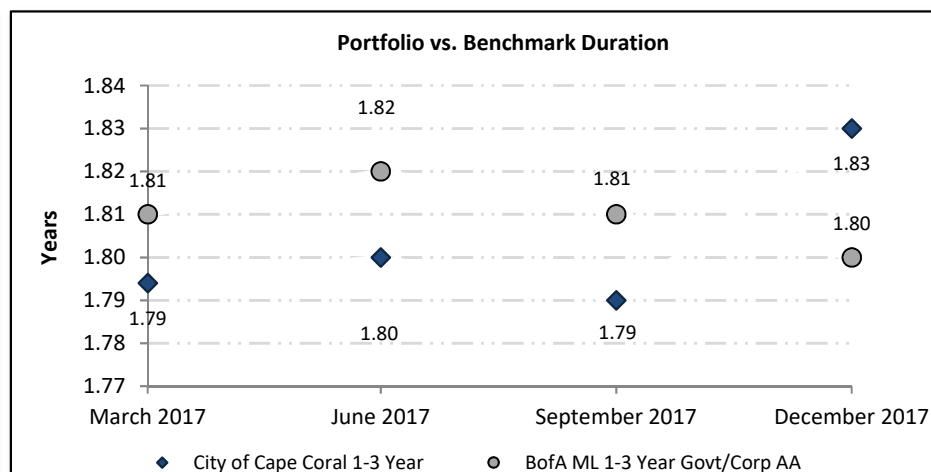
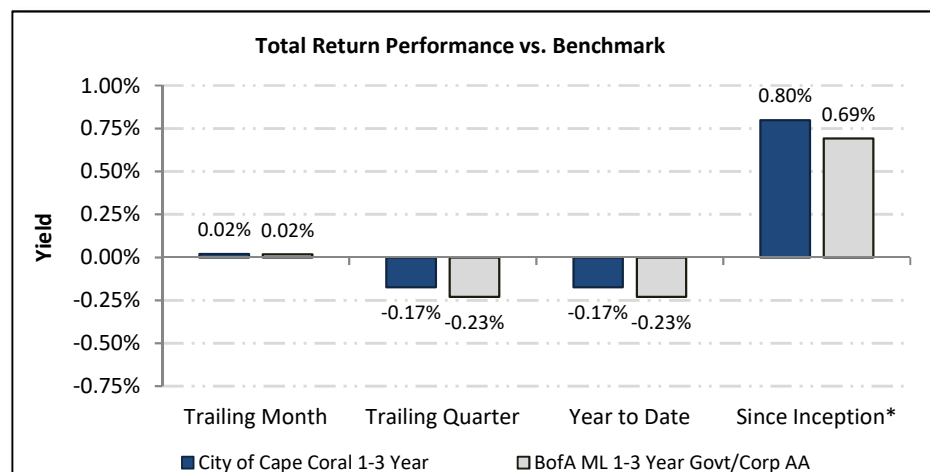
(3) MBS paydowns may result in negative realized losses rather than amortization in as a result of accounting method.

## City of Cape Coral 1-3 Year Total Return October 1, 2017 to December 31, 2017

Total Return Performance	Trailing Month Periodic	Trailing Quarter Periodic	Year to Date Periodic	Since Inception* Annualized
City of Cape Coral 1-3 Year	0.02%	(0.17%)	(0.17%)	0.80%
BofA ML 1-3 Year Govt/Corp AA	0.02%	(0.23%)	(0.23%)	0.69%

Yield to Maturity	December 31, 2017 Ending Balance
City of Cape Coral 1-3 Year	1.92%
BofA ML 1-3 Year Govt/Corp AA	1.92%

Duration	March 2017	June 2017	September 2017	December 2017
City of Cape Coral 1-3 Year	1.794	1.800	1.790	1.830
BofA ML 1-3 Year Govt/Corp AA	1.810	1.820	1.810	1.800



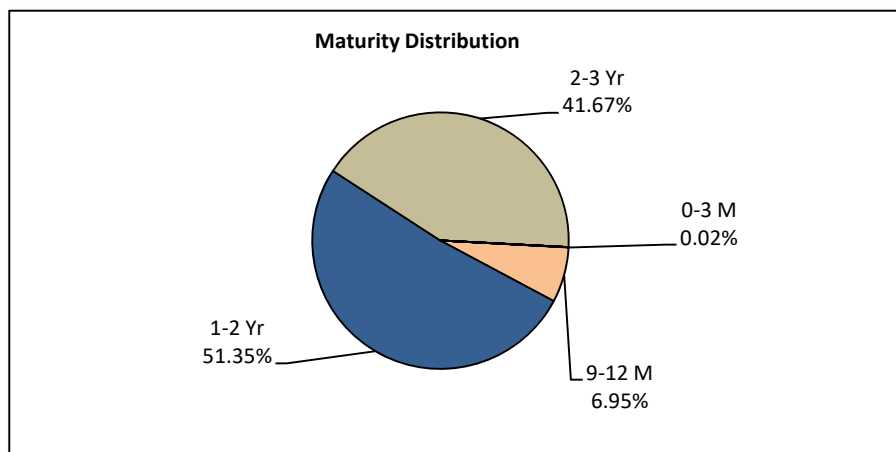
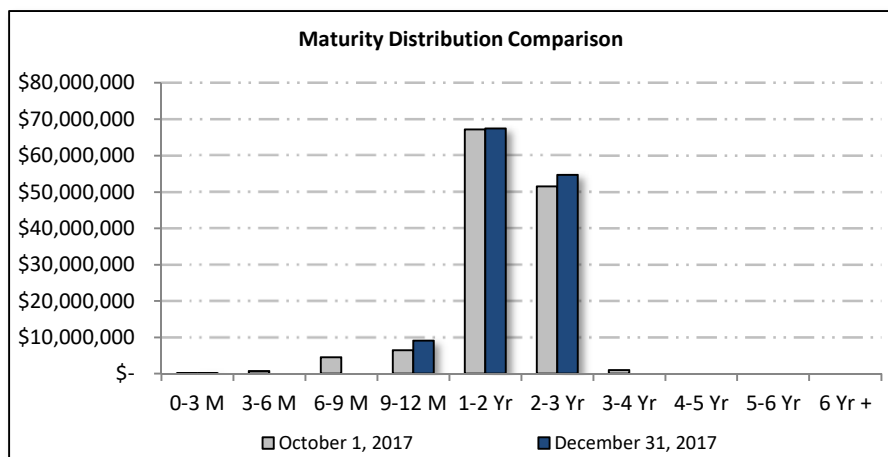
\*Total return since inception date: October 1, 2014

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

## City of Cape Coral 1-3 Year Maturity Distribution Market Value Basis October 1, 2017 to December 31, 2017

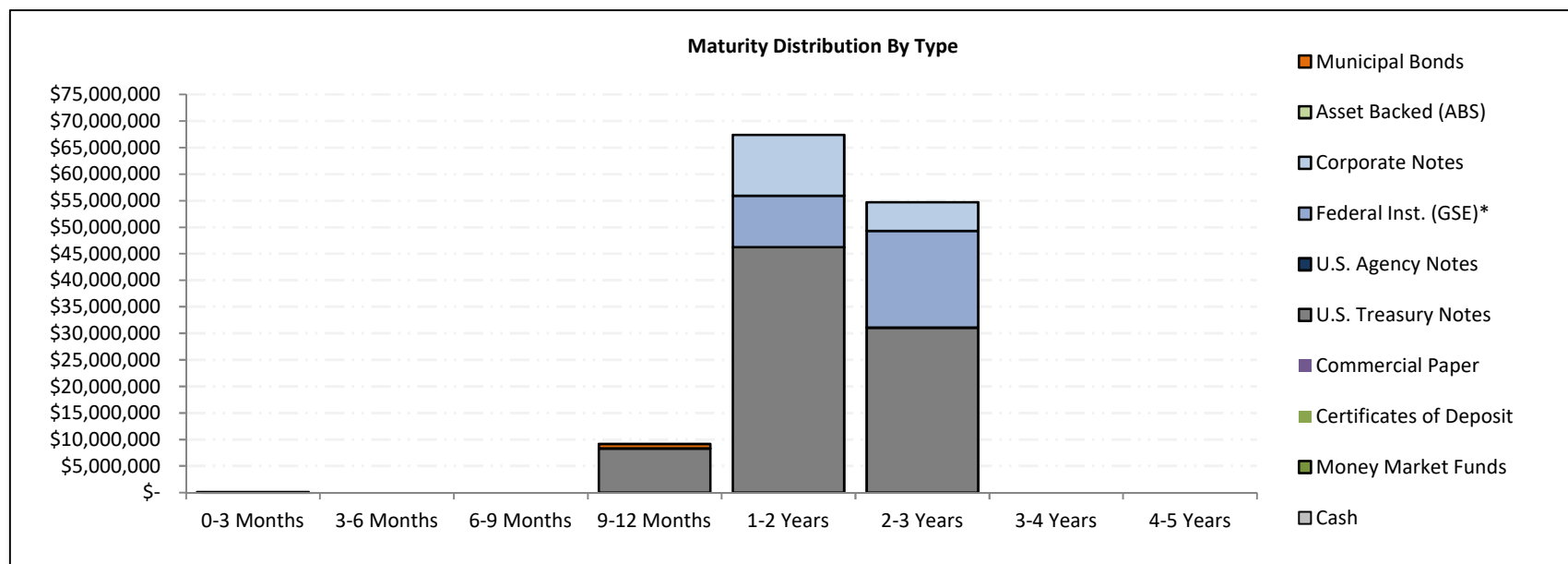
Quarterly Investment Report for Period Ended December 31, 2017

Maturity Distribution	October 1, 2017 Beginning Balance	December 31, 2017 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 117,283.62	\$ 31,096.54	0.02%	-0.07%
3-6 Months	701,517.86	-	0.00%	-0.53%
6-9 Months	4,517,705.97	-	0.00%	-3.43%
9-12 Months	6,475,532.90	9,123,021.93	6.95%	2.03%
1-2 Years	67,171,926.41	67,388,676.07	51.35%	0.29%
2-3 Years	51,566,825.45	54,690,277.03	41.67%	2.48%
3-4 Years	1,010,333.37	-	0.00%	-0.77%
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>\$ 131,561,125.58</b>	<b>\$ 131,233,071.57</b>	<b>100.00%</b>	



### City of Cape Coral 1-3 Year Maturity Distribution Market Value Basis as of December 31, 2017

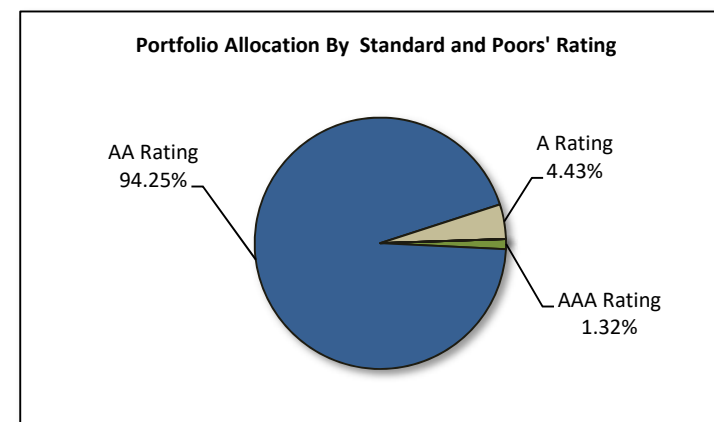
Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	15,908	-	-	-	-	-	-	-	15,908
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	-	8,323,927	46,268,693	31,048,158	-	-	85,640,777
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)*	15,188	-	-	-	9,663,547	18,283,268	-	-	27,962,004
Corporate Notes	-	-	-	-	11,456,436	5,358,851	-	-	16,815,287
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	799,095	-	-	-	-	799,095
<b>Total</b>	<b>\$ 31,097</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 9,123,022</b>	<b>\$ 67,388,676</b>	<b>\$ 54,690,277</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 131,233,072</b>



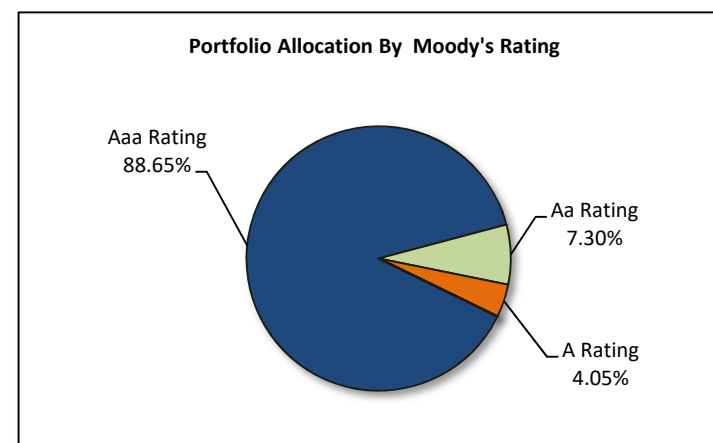
\*Mortgage backed securities shown to effective maturity.

## City of Cape Coral 1-3 Year Rating Distribution Market Value Basis as of December 31, 2017

Quarterly S&P Rating Distribution	December 31, 2017 Ending Balance	Portfolio Allocation
<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	\$ 1,731,495.94	1.32%
AA Rating	123,688,311.01	94.25%
A Rating	5,813,264.62	4.43%
Below A	-	0.00%
Not Rated	-	0.00%
<b>Total Long Term Rating</b>	<b>\$ 131,233,071.57</b>	<b>100.00%</b>
<b>Total Portfolio</b>	<b>\$ 131,233,071.57</b>	<b>100.00%</b>

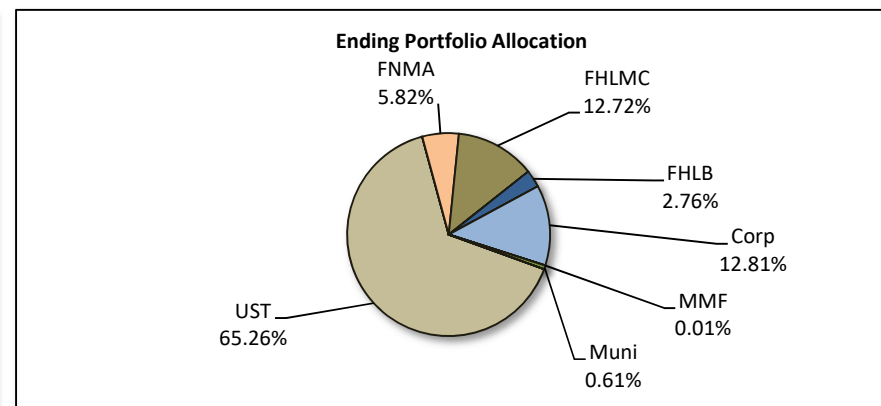
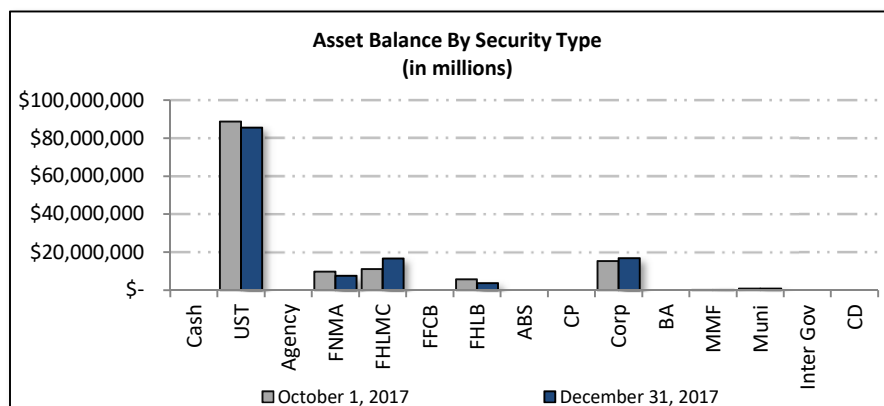


Moody's Rating Distribution	December 31, 2017 Ending Balance	Portfolio Allocation
<b>Short Term Rating Distribution</b>		
P-1	\$ -	0.00%
P-2	-	0.00%
<b>Total Short Term Ratings</b>	<b>\$ -</b>	<b>0.00%</b>
<b>Long Term Rating Distribution</b>		
Aaa Rating	\$ 116,337,630.68	88.65%
Aa Rating	9,585,182.36	7.30%
A Rating	5,310,258.53	4.05%
Below A	-	0.00%
Not Rated	-	0.00%
<b>Total Long Term Rating</b>	<b>\$ 131,233,071.57</b>	<b>100.00%</b>
<b>Total Portfolio</b>	<b>\$ 131,233,071.57</b>	<b>100.00%</b>



## City of Cape Coral 1-3 Year Market Value Basis Security Distribution October 1, 2017 to December 31, 2017

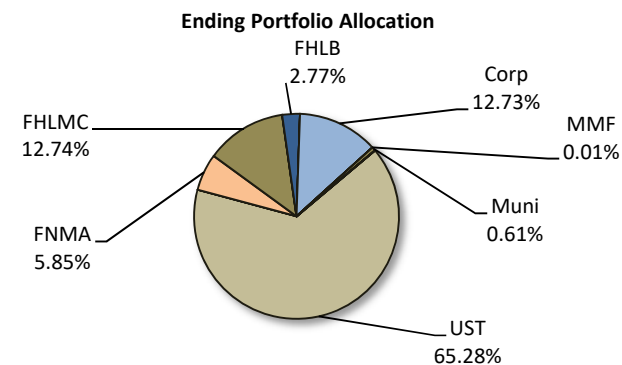
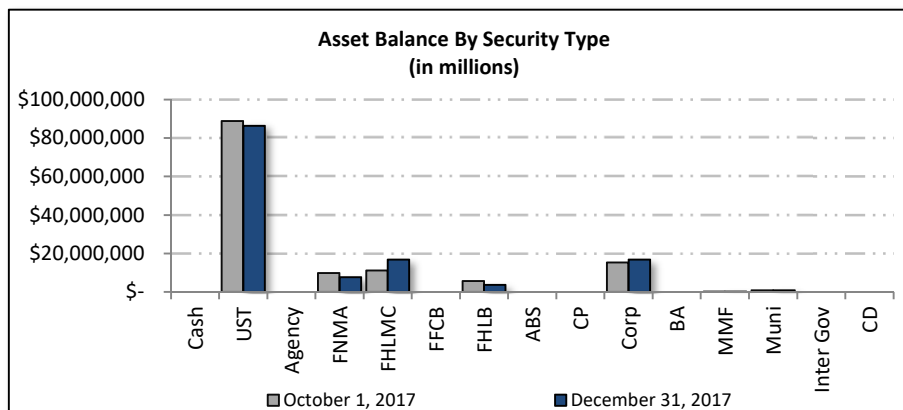
Security Distribution	October 1, 2017 Beginning Balance	Portfolio Allocation	December 31, 2017 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	88,720,931.77	67.44%	85,640,777.50	1.38%	65.26%	-2.18%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	9,831,387.94	7.47%	7,641,418.37	1.38%	5.82%	-1.65%
FHLMC	11,051,652.55	8.40%	16,698,789.86	1.67%	12.72%	4.32%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	5,665,318.65	4.31%	3,621,795.68	1.40%	2.76%	-1.55%
<b>Fed Instrumentality Subtotal</b>	<b>\$ 26,548,359.14</b>	<b>20.18%</b>	<b>\$ 27,962,003.91</b>	<b>1.56%</b>	<b>21.31%</b>	<b>1.13%</b>
Asset Backed Securities	\$ -	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	15,371,102.38	11.68%	16,815,287.45	1.77%	12.81%	1.13%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	117,283.62	0.09%	15,908.05	0.91%	0.01%	-0.08%
Municipal Bonds	803,448.67	0.61%	799,094.67	1.43%	0.61%	0.00%
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%
<b>Total Portfolio Market Value</b>	<b>\$ 131,561,125.58</b>	<b>100.00%</b>	<b>\$ 131,233,071.57</b>	<b>1.47%</b>	<b>100.00%</b>	



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

### City of Cape Coral 1-3 Year Historical Cost Basis Security Distribution October 1, 2017 to December 31, 2017

Security Distribution	October 1, 2017 Beginning Balance	Portfolio Allocation	December 31, 2017 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	88,856,757.53	67.44%	86,273,314.60	1.38%	65.28%	-2.16%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	9,889,807.00	7.51%	7,735,990.42	1.38%	5.85%	-1.65%
FHLMC	11,111,835.22	8.43%	16,837,737.72	1.67%	12.74%	4.31%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	5,669,976.00	4.30%	3,661,436.00	1.40%	2.77%	-1.53%
<b>Fed Instrumentality Subtotal</b>	<b>\$ 26,671,618.22</b>	<b>20.24%</b>	<b>\$ 28,235,164.14</b>	<b>1.56%</b>	<b>21.37%</b>	<b>1.12%</b>
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	15,305,386.30	11.62%	16,828,327.55	1.77%	12.73%	1.12%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	117,283.62	0.09%	15,908.05	0.91%	0.01%	-0.08%
Municipal Bonds	800,000.00	0.61%	800,000.00	1.43%	0.61%	0.00%
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%
<b>Total Portfolio Historical Cost</b>	<b>\$ 131,751,045.66</b>	<b>100.00%</b>	<b>\$ 132,152,714.33</b>	<b>1.47%</b>	<b>100.00%</b>	



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

## City of Cape Coral 1-3 Year Quarterly Transactions October 1, 2017 to December 31, 2017

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
10/01/2017	10/01/2017	Principal Paydown	31417B7J0	Federal National Mortgage Association	3.00%	06/01/2022	(\$14,759.69)			
10/01/2017	10/01/2017	Principal Paydown	3136AMKW8	Federal National Mortgage Association	1.63%	02/25/2018	(\$9,458.53)			
10/02/2017	10/04/2017	Sell	912828RE2	Treasury, United States Department of	1.50%	08/31/2018	(\$1,001,367.19)	1.35%	(\$2,085.44)	(\$10,570.94)
10/02/2017	10/04/2017	Sell	313379DT3	FHLBanks Office of Finance	1.25%	06/08/2018	(\$1,999,400.00)	1.29%	(\$2,544.11)	(\$13,237.22)
10/02/2017	10/04/2017	Sell	191216BA7	The Coca-Cola Company	1.15%	04/01/2018	(\$998,640.00)	1.43%	(\$206.05)	\$1,378.05
10/02/2017	10/04/2017	Sell	931142DF7	Wal-Mart Stores, Inc.	1.13%	04/11/2018	(\$1,498,155.00)	1.36%	(\$1,147.78)	\$7,513.13
10/02/2017	10/04/2017	Buy	912828D80	Treasury, United States Department of	1.63%	08/31/2019	\$5,215,031.28	1.47%		
10/02/2017	10/04/2017	Buy	912828G95	Treasury, United States Department of	1.63%	12/31/2019	\$1,002,265.62	1.52%		
10/02/2017	10/04/2017	Sell	166764AV2	Chevron Corporation	1.37%	03/02/2018	(\$599,928.00)	1.39%	(\$59.40)	\$427.50
10/02/2017	10/04/2017	Sell	912828L40	Treasury, United States Department of	1.00%	09/15/2018	(\$3,871,797.06)	1.36%	(\$7,520.21)	(\$14,929.30)
10/02/2017	10/04/2017	Buy	912828W22	Treasury, United States Department of	1.38%	02/15/2020	\$3,834,359.38	1.55%		
10/18/2017	10/20/2017	Sell	912828F39	Treasury, United States Department of	1.75%	09/30/2019	(\$401,406.25)	1.57%	(\$3,099.20)	(\$9,653.38)
10/11/2017	10/20/2017	Buy	931142DY6	WAL-MART STORES INC	1.75%	10/09/2019	\$524,989.50	1.75%		
11/01/2017	11/01/2017	Principal Paydown	31417B7J0	Federal National Mortgage Association	3.00%	06/01/2022	(\$15,447.92)			
11/01/2017	11/01/2017	Principal Paydown	3136AMKW8	Federal National Mortgage Association	1.63%	02/25/2018	(\$8,503.69)			
11/09/2017	11/10/2017	Sell	912828RH5	Treasury, United States Department of	1.38%	09/30/2018	(\$324,593.75)	1.52%	(\$864.99)	(\$1,896.90)
11/08/2017	11/10/2017	Buy	478160CH5	Johnson & Johnson	1.95%	11/10/2020	\$359,614.80	1.99%		
11/09/2017	11/13/2017	Sell	912828WD8	Treasury, United States Department of	1.25%	10/31/2018	(\$2,592,585.94)	1.55%	(\$8,583.76)	(\$15,651.84)
11/06/2017	11/13/2017	Buy	037833DH0	Apple Inc.	1.80%	11/13/2019	\$2,673,689.25	1.83%		
11/14/2017	11/15/2017	Sell	912828L81	Treasury, United States Department of	0.88%	10/15/2018	(\$318,037.50)	1.55%	(\$1,896.40)	(\$1,848.55)
11/14/2017	11/16/2017	Sell	912828RH5	Treasury, United States Department of	1.38%	09/30/2018	(\$1,273,057.61)	1.55%	(\$3,708.74)	(\$7,510.36)
11/13/2017	11/16/2017	Buy	02665WBZ3	American Honda Finance Corporation	2.00%	11/13/2019	\$1,604,101.20	2.03%		
									<u>\$ (31,716.08)</u>	<u>\$ (65,979.81)</u>
Buy	\$		15,214,051.03							
Sell	\$		(14,878,968.30)							
Maturity	\$		-							
Principal Paydown	\$		(48,169.83)							



### City of Cape Coral 1-3 Year Quarterly Transactions October 1, 2017 to December 31, 2017

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
12/01/2017	12/01/2017	Principal Paydown	31417B7J0	Federal National Mortgage Association Fannie M	3.00%	06/01/2022	(\$18,798.32)			
12/01/2017	12/01/2017	Principal Paydown	3136AMKW8	Federal National Mortgage Association Fannie M	1.63%	02/25/2018	(\$67,712.57)			
12/05/2017	12/07/2017	Sell	912828JR2	Treasury, United States Department of	3.75%	11/15/2018	(\$1,390,807.03)	1.71%	(\$10,417.13)	(\$72,409.27)
12/05/2017	12/07/2017	Sell	3136G0HK0	Federal National Mortgage Association Fannie M	1.50%	11/30/2018	(\$1,995,400.00)	1.74%	(\$9,045.82)	(\$33,420.00)
12/05/2017	12/07/2017	Buy	912828VZ0	Treasury, United States Department of	2.00%	09/30/2020	\$2,580,834.00	1.92%		
12/05/2017	12/07/2017	Sell	912828WD8	Treasury, United States Department of	1.25%	10/31/2018	(\$1,294,921.88)	1.69%	(\$5,622.88)	(\$8,119.66)
12/05/2017	12/07/2017	Sell	912828L81	Treasury, United States Department of	0.88%	10/15/2018	(\$526,418.36)	1.67%	(\$3,479.37)	(\$2,719.17)
12/05/2017	12/07/2017	Sell	912828M64	Treasury, United States Department of	1.25%	11/15/2018	(\$995,898.43)	1.69%	(\$4,213.15)	(\$3,727.80)
12/05/2017	12/07/2017	Sell	3137EAED7	Federal Home Loan Mortgage Corp	0.88%	10/12/2018	(\$744,832.50)	1.70%	(\$4,721.74)	(\$3,490.21)
12/05/2017	12/07/2017	Sell	912828T83	Treasury, United States Department of	0.75%	10/31/2018	(\$1,834,679.69)	1.68%	(\$13,094.53)	(\$9,596.95)
12/05/2017	12/07/2017	Sell	94988J5F0	Wells Fargo Bank, National Association	1.80%	11/28/2018	(\$549,416.03)	1.91%	(\$355.63)	\$120.03
12/05/2017	12/07/2017	Buy	3137EAEK1	Federal Home Loan Mortgage Corp	1.88%	11/17/2020	\$6,474,845.00	2.01%		
12/27/2017	12/28/2017	Buy	912828A42	Treasury, United States Department of	2.00%	11/30/2020	\$725,254.88	1.99%		
									<u>\$ (50,950.25)</u>	<u>\$ (133,363.03)</u>
Buy	\$	9,780,933.88								
Sell	\$	(9,332,373.92)								
Maturity	\$	-								
Principal Paydown	\$	(86,510.89)								

## Additional Disclosure

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

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

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Past performance is not an indication of future performance.

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

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

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

## City of Cape Coral 1-3 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 Y2018)

10/01/2017 - 12/31/2017

Dated: 01/10/2018

Locked Down

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Dated: 01/10/2018

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# Holdings Report Trade Date

As of 12/31/2017

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

Dated: 01/10/2018

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
FREDDIE MAC 3137EACA5 AGCY BOND 3.750 ---	03/27/2019 03/27/2019 N ---	2,150,176.00 2,000,000.00 102.3380	03/14/2016 03/15/2016	Aaa AA+ ---	2,061,787.45 2,081,370.78	19,583.33 -15,027.45	2,046,760.00 2,066,343.33
FREDDIE MAC 3137EADR7 AGCY BOND 1.375 ---	05/01/2020 05/01/2020 N ---	1,240,182.50 1,250,000.00 98.5050	03/28/2017 03/31/2017	Aaa AA+ ---	1,242,536.24 1,245,400.82	2,864.58 -11,223.74	1,231,312.50 1,234,177.08
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZA4 AGCY BOND 1.875 ---	02/19/2019 02/19/2019 N ---	944,730.25 925,000.00 100.0260	11/02/2015 11/05/2015	Aaa AA+ ---	931,886.96 938,246.34	6,359.38 -6,646.46	925,240.50 931,599.88
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZE6 AGCY BOND 1.750 ---	06/20/2019 06/20/2019 N ---	1,017,911.00 1,000,000.00 99.8340	05/18/2016 05/19/2016	Aaa AA+ ---	1,008,595.06 1,009,129.78	534.72 -10,255.06	998,340.00 998,874.72
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZG1 AGCY BOND 1.750 ---	09/12/2019 09/12/2019 N ---	1,017,920.00 1,000,000.00 99.7170	05/18/2016 05/19/2016	Aaa AA+ ---	1,009,246.71 1,014,545.32	5,298.61 -12,076.71	997,170.00 1,002,468.61
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZY2 AGCY BOND 1.750 ---	11/26/2019 11/26/2019 N ---	1,017,510.00 1,000,000.00 99.6620	03/21/2016 03/23/2016	Aaa AA+ ---	1,009,158.44 1,010,859.83	1,701.39 -12,538.44	996,620.00 998,321.39
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0A78 AGCY BOND 1.625 ---	01/21/2020 01/21/2020 N ---	1,000,390.00 1,000,000.00 99.3450	05/12/2015 05/13/2015	Aaa AA+ ---	1,000,177.92 1,007,400.15	7,222.22 -6,727.92	993,450.00 1,000,672.22
FEDERAL HOME LOAN BANKS 313383HU8 AGCY BOND 1.750 ---	06/12/2020 06/12/2020 N ---	2,663,356.00 2,650,000.00 99.3230	06/22/2017 06/26/2017	Aaa AA+ ---	2,661,077.31 2,663,524.88	2,447.57 -29,017.81	2,632,059.50 2,634,507.07
FEDERAL HOME LOAN MORTGAGE CORP 3137EADZ9 AGCY BOND 1.125 ---	04/15/2019 04/15/2019 N ---	992,510.00 1,000,000.00 99.0850	03/14/2017 03/15/2017	Aaa AA+ ---	995,353.68 997,728.68	2,375.00 -4,503.68	990,850.00 993,225.00
FEDERAL HOME LOAN BANKS 3130A8Y72 AGCY BOND 0.875 ---	08/05/2019 08/05/2019 N ---	998,080.00 1,000,000.00 98.3740	08/03/2016 08/04/2016	Aaa AA+ ---	998,973.49 1,002,522.10	3,548.61 -15,233.49	983,740.00 987,288.61
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0T29 AGCY BOND 1.500 ---	02/28/2020 02/28/2020 N ---	1,994,600.00 2,000,000.00 98.9620	03/30/2017 03/31/2017	Aaa AA+ ---	1,995,977.53 2,006,227.53	10,250.00 -16,737.53	1,979,240.00 1,989,490.00
FREDDIE MAC 3137EAEF2 AGCY BOND 1.375 ---	04/20/2020 04/20/2020 N ---	4,977,450.00 5,000,000.00 98.5870	04/27/2017 04/28/2017	Aaa AA+ ---	4,982,504.88 4,996,063.91	13,559.03 -53,154.88	4,929,350.00 4,942,909.03
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 99.4760	12/05/2017 12/07/2017	Aaa AA+ ---	6,475,424.72 6,490,997.64	15,572.92 -9,484.72	6,465,940.00 6,481,512.92
BERKSHIRE HATHAWAY INC 084670BL1 CORP 2.100 ---	08/14/2019 08/14/2019 N ---	1,263,831.40 1,252,000.00 100.0480	03/28/2017 03/31/2017	Aa2 AA ---	1,260,143.39 1,270,148.95	10,005.57 -7,542.43	1,252,600.96 1,262,606.53
EXXON MOBIL CORP 30231GAP7 CORP 1.708 ---	03/01/2019 03/01/2019 N ---	1,008,940.00 1,000,000.00 99.7660	03/28/2016 03/31/2016	Aaa AA+ ---	1,003,608.46 1,009,301.79	5,693.33 -5,948.46	997,660.00 1,003,353.33
WELLS FARGO BANK NA 94988J5D5 CORP 1.750 ---	05/24/2019 05/24/2019 N ---	499,785.00 500,000.00 99.4440	05/25/2016 06/02/2016	Aa2 AA- ---	499,897.52 500,796.82	899.31 -2,677.52	497,220.00 498,119.31

# Holdings Report Trade Date

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

As of 12/31/2017

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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
MICROSOFT CORP 594918BN3 CORP 1.100	08/08/2019 08/08/2019 N ---	354,634.35 355,000.00 98.6630	08/01/2016 08/08/2016	Aaa AAA ---	354,803.07 356,354.23	1,551.15 -4,549.42	350,253.65 351,804.80
JPMORGAN CHASE BANK NA 48125LRG9 CORP 1.650	09/23/2019 09/23/2019 Y 08/23/2019	504,484.90 505,000.00 99.1560	09/20/2016 09/23/2016	Aa3 A+ ---	504,700.95 506,969.25	2,268.29 -3,963.15	500,737.80 503,006.09
INTERNATIONAL BUSINESS MACHINES CORP 459200JN2 CORP 1.900	01/27/2020 01/27/2020 N ---	1,273,776.00 1,275,000.00 99.5420	01/24/2017 01/27/2017	A1 A+ ---	1,274,147.77 1,284,510.68	10,362.92 -4,987.27	1,269,160.50 1,279,523.42
MICROSOFT CORP 594918BV5 CORP 1.850	02/06/2020 02/06/2020 N ---	999,330.00 1,000,000.00 99.7040	01/30/2017 02/06/2017	Aaa AAA ---	999,527.64 1,006,979.03	7,451.39 -2,487.64	997,040.00 1,004,491.39
APPLE INC 037833CE8 CORP 1.550	02/08/2019 02/08/2019 N ---	814,380.60 815,000.00 99.6740	02/02/2017 02/09/2017	Aa1 AA+ ---	814,655.45 819,673.36	5,017.91 -2,312.35	812,343.10 817,361.01
APPLE INC 037833CS7 CORP 1.800	05/11/2020 05/11/2020 N ---	998,980.00 1,000,000.00 99.1530	05/04/2017 05/11/2017	Aa1 AA+ ---	999,193.39 1,001,693.39	2,500.00 -7,663.39	991,530.00 994,030.00
INTEL CORP 458140AZ3 CORP 1.850	05/11/2020 05/11/2020 N ---	1,724,344.50 1,725,000.00 99.5410	05/08/2017 05/11/2017	A1 A+ ---	1,724,481.59 1,728,913.88	4,432.29 -7,399.34	1,717,082.25 1,721,514.54
APPLE INC 037833CZ1 CORP 1.500	09/12/2019 09/12/2019 N ---	1,518,692.80 1,520,000.00 99.1660	09/05/2017 09/12/2017	Aa1 AA+ ---	1,518,890.91 1,525,794.24	6,903.33 -11,567.71	1,507,323.20 1,514,226.53
GILEAD SCIENCES INC 375558BR3 CORP 1.850	09/20/2019 09/20/2019 N ---	704,753.25 705,000.00 99.5850	09/14/2017 09/21/2017	A3 A ---	704,787.51 708,410.42	3,622.92 -2,713.26	702,074.25 705,697.17
WAL-MART STORES INC 931142DY6 CORP 1.750	10/09/2019 10/09/2019 N ---	524,989.50 525,000.00 99.6450	10/11/2017 10/20/2017	Aa2 AA ---	524,990.18 526,802.16	1,811.98 -1,853.93	523,136.25 524,948.23
APPLE INC 037833DH0 CORP 1.800	11/13/2019 11/13/2019 N ---	2,673,689.25 2,675,000.00 99.6400	11/06/2017 11/13/2017	Aa1 AA+ ---	2,673,776.76 2,680,196.76	6,420.00 -8,406.76	2,665,370.00 2,671,790.00
JOHNSON & JOHNSON 478160CH5 CORP 1.950	11/10/2020 11/10/2020 N ---	359,614.80 360,000.00 99.5270	11/08/2017 11/10/2017	Aaa AAA ---	359,632.53 360,627.03	994.50 -1,335.33	358,297.20 359,291.70
AMERICAN HONDA FINANCE CORP 02665WBZ3 CORP 2.000	11/13/2019 11/13/2019 N ---	1,604,101.20 1,605,000.00 99.6580	11/13/2017 11/16/2017	A2 A+ ---	1,604,157.42 1,608,169.92	4,012.50 -4,646.52	1,599,510.90 1,603,523.40
FHMS K503 A2 3137BEF58 FHLMC 2.456	04/12/2019 08/25/2019 Y ---	1,002,574.22 975,000.00 100.3720	07/25/2016 07/28/2016	Aaa AA+ ---	987,337.12 989,332.62	1,995.50 -8,710.12	978,627.00 980,622.50
FN AB5396 31417B7J0 FNMA 3.000	11/14/2019 06/01/2022 N ---	727,630.17 689,901.19 101.9100	08/15/2012 08/15/2012	Aaa AA+ ---	709,650.88 711,375.63	1,724.75 -6,572.57	703,078.30 704,803.06
FN 15M01A AS2 3136AMKV8 FNMA 1.626	01/01/2018 02/25/2018 N ---	15,299.00 15,186.29 99.8790	11/18/2015 11/23/2015	Aaa AA+ ---	15,186.29 15,206.87	20.58 -18.38	15,167.91 15,188.49

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

Dated: 01/10/2018

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	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:TRES OBLG:Y 31846V807 MMFUND 0.910 ---	12/31/2017 12/31/2017 N ---	15,908.05 15,908.05 1.0000 ---	--- ---	Aaa AAAm ---	15,908.05 15,908.05 ---	0.00 0.00 ---	15,908.05 15,908.05 ---
MISSISSIPPI ST 605581GK7 MUNI 1.433 ---	11/01/2018 11/01/2018 N ---	800,000.00 800,000.00 99.6480 ---	11/18/2015 12/08/2015 ---	Aa2 AA ---	800,000.00 801,910.67 ---	1,910.67 -2,816.00 ---	797,184.00 799,094.67 ---
UNITED STATES TREASURY 912828KD1 US GOV 2.750 ---	02/15/2019 02/15/2019 N ---	1,442,944.33 1,375,000.00 100.9960 ---	08/08/2016 08/09/2016 ---	Aaa AA+ ---	1,405,458.13 1,419,740.57 ---	14,282.44 -16,763.13 ---	1,388,695.00 1,402,977.44 ---
UNITED STATES TREASURY 912828KQ2 US GOV 3.125 ---	05/15/2019 05/15/2019 N ---	2,553,468.74 2,400,000.00 101.7110 ---	03/23/2016 03/24/2016 ---	Aaa AA+ ---	2,467,525.05 2,477,262.62 ---	9,737.57 -26,461.05 ---	2,441,064.00 2,450,801.57 ---
UNITED STATES TREASURY 912828LJ7 US GOV 3.625 ---	08/15/2019 08/15/2019 N ---	3,008,197.26 2,850,000.00 102.7810 ---	01/19/2017 01/20/2017 ---	Aaa AA+ ---	2,950,496.87 2,989,519.80 ---	39,022.93 -21,238.37 ---	2,929,258.50 2,968,281.43 ---
UNITED STATES TREASURY 912828SD3 US GOV 1.250 ---	01/31/2019 01/31/2019 N ---	3,904,084.79 3,905,000.00 99.3750 ---	01/19/2017 01/20/2017 ---	Aaa AA+ ---	3,904,511.88 3,924,938.85 ---	20,426.97 -23,918.13 ---	3,880,593.75 3,901,020.72 ---
UNITED STATES TREASURY 912828ST8 US GOV 1.250 ---	04/30/2019 04/30/2019 N ---	1,086,505.85 1,075,000.00 99.2070 ---	08/17/2016 08/22/2016 ---	Aaa AA+ ---	1,080,716.20 1,083,017.65 ---	2,301.45 -14,240.95 ---	1,066,475.25 1,068,776.70 ---
UNITED STATES TREASURY 912828TC4 US GOV 1.000 ---	06/30/2019 06/30/2019 N ---	2,630,332.03 2,625,000.00 98.7540 ---	09/21/2016 09/23/2016 ---	Aaa AA+ ---	2,627,904.08 2,627,976.60 ---	72.51 -35,611.58 ---	2,592,292.50 2,592,365.01 ---
UNITED STATES TREASURY 912828TV2 US GOV 1.250 ---	10/31/2019 10/31/2019 N ---	3,901,695.31 3,925,000.00 98.8790 ---	01/19/2017 01/20/2017 ---	Aaa AA+ ---	3,909,561.00 3,917,963.97 ---	8,402.97 -28,560.25 ---	3,881,000.75 3,889,403.72 ---
UNITED STATES TREASURY 912828VZ0 US GOV 2.000 ---	09/30/2020 09/30/2020 N ---	2,580,834.00 2,575,000.00 100.1370 ---	12/05/2017 12/07/2017 ---	Aaa AA+ ---	2,580,700.56 2,593,858.52 ---	13,157.97 -2,172.80 ---	2,578,527.75 2,591,685.72 ---
UNITED STATES TREASURY 912828WC0 US GOV 1.750 ---	10/31/2020 10/31/2020 N ---	1,007,578.12 1,000,000.00 99.4340 ---	11/02/2015 11/05/2015 ---	Aaa AA+ ---	1,004,372.33 1,007,369.56 ---	2,997.24 -10,032.33 ---	994,340.00 997,337.24 ---
UNITED STATES TREASURY 912828A34 US GOV 1.250 ---	11/30/2018 11/30/2018 N ---	1,000,078.13 1,000,000.00 99.5120 ---	12/22/2016 12/23/2016 ---	Aaa AA+ ---	1,000,038.03 1,001,136.93 ---	1,098.90 -4,918.03 ---	995,120.00 996,218.90 ---
UNITED STATES TREASURY 912828A42 US GOV 2.000 ---	11/30/2020 11/30/2020 N ---	725,254.88 725,000.00 100.0940 ---	12/27/2017 12/28/2017 ---	Aaa AA+ ---	725,254.05 726,528.77 ---	1,274.73 427.45 ---	725,681.50 726,956.23 ---
UNITED STATES TREASURY 912828A75 US GOV 1.500 ---	12/31/2018 12/31/2018 N ---	2,078,587.89 2,050,000.00 99.6840 ---	03/28/2016 03/29/2016 ---	Aaa AA+ ---	2,060,439.12 2,060,524.06 ---	84.94 -16,917.12 ---	2,043,522.00 2,043,606.94 ---
UNITED STATES TREASURY 912828B33 US GOV 1.500 ---	01/31/2019 01/31/2019 N ---	1,287,850.00 1,280,000.00 99.6330 ---	01/12/2017 01/13/2017 ---	Aaa AA+ ---	1,284,168.09 1,292,202.87 ---	8,034.78 -8,865.69 ---	1,275,302.40 1,283,337.18 ---
UNITED STATES TREASURY 912828C24 US GOV 1.500 ---	02/28/2019 02/28/2019 N ---	2,016,093.76 2,000,000.00 99.6020 ---	05/12/2015 05/13/2015 ---	Aaa AA+ ---	2,005,000.40 2,015,193.77 ---	10,193.37 -12,960.40 ---	1,992,040.00 2,002,233.37 ---



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

Dated: 01/10/2018

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	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 912828WL0 US GOV 1.500 ---	05/31/2019 05/31/2019 N ---	3,900,940.63 3,890,000.00 99.5000	01/19/2017 01/20/2017	Aaa AA+ ---	3,896,600.12 3,901,729.79	5,129.67 -26,050.12	3,870,550.00 3,875,679.67
UNITED STATES TREASURY 912828WS5 US GOV 1.625 ---	06/30/2019 06/30/2019 N ---	2,044,609.38 2,000,000.00 99.6520	08/08/2016 08/09/2016	Aaa AA+ ---	2,023,238.86 2,023,328.64	89.78 -30,198.86	1,993,040.00 1,993,129.78
UNITED STATES TREASURY 912828D80 US GOV 1.625 ---	08/31/2019 08/31/2019 N ---	5,215,031.28 5,200,000.00 99.5940	10/02/2017 10/04/2017	Aaa AA+ ---	5,213,124.98 5,241,836.31	28,711.33 -34,236.98	5,178,888.00 5,207,599.33
UNITED STATES TREASURY 912828F39 US GOV 1.750 ---	09/30/2019 09/30/2019 N ---	2,142,410.16 2,100,000.00 99.7730	03/23/2016 03/24/2016	Aaa AA+ ---	2,121,236.49 2,130,625.91	9,389.42 -26,003.49	2,095,233.00 2,104,622.42
UNITED STATES TREASURY 912828G61 US GOV 1.500 ---	11/30/2019 11/30/2019 N ---	3,899,238.29 3,900,000.00 99.2770	01/19/2017 01/20/2017	Aaa AA+ ---	3,899,502.09 3,904,644.94	5,142.86 -27,699.09	3,871,803.00 3,876,945.86
UNITED STATES TREASURY 912828G95 US GOV 1.625 ---	12/31/2019 12/31/2019 N ---	1,002,265.62 1,000,000.00 99.4770	10/02/2017 10/04/2017	Aaa AA+ ---	1,002,031.41 1,002,076.30	44.89 -7,261.41	994,770.00 994,814.89
UNITED STATES TREASURY 912828J84 US GOV 1.375 ---	03/31/2020 03/31/2020 N ---	3,901,139.06 3,930,000.00 98.8280	01/19/2017 01/20/2017	Aaa AA+ ---	3,909,576.77 3,923,383.05	13,806.28 -25,636.37	3,883,940.40 3,897,746.68
UNITED STATES TREASURY 912828XE5 US GOV 1.500 ---	05/31/2020 05/31/2020 N ---	746,103.52 750,000.00 99.0160	06/02/2015 06/03/2015	Aaa AA+ ---	748,078.66 749,067.68	989.01 -5,458.66	742,620.00 743,609.01
UNITED STATES TREASURY 912828XH8 US GOV 1.625 ---	06/30/2020 06/30/2020 N ---	4,008,906.24 4,000,000.00 99.2620	06/19/2017 06/20/2017	Aaa AA+ ---	4,007,381.33 4,007,560.89	179.56 -36,901.33	3,970,480.00 3,970,659.56
UNITED STATES TREASURY 912828N22 US GOV 1.250 ---	12/15/2018 12/15/2018 N ---	1,402,023.43 1,400,000.00 99.4770	01/12/2017 01/13/2017	Aaa AA+ ---	1,401,011.74 1,401,829.05	817.31 -8,333.74	1,392,678.00 1,393,495.31
UNITED STATES TREASURY 912828N63 US GOV 1.125 ---	01/15/2019 01/15/2019 N ---	1,046,923.83 1,050,000.00 99.2730	12/22/2016 12/23/2016	Aaa AA+ ---	1,048,442.95 1,053,899.81	5,456.86 -6,076.45	1,042,366.50 1,047,823.36
UNITED STATES TREASURY 912828P95 US GOV 1.000 ---	03/15/2019 03/15/2019 N ---	2,985,937.50 3,000,000.00 98.9960	03/15/2016 03/16/2016	Aaa AA+ ---	2,994,305.26 3,003,255.54	8,950.28 -24,425.26	2,969,880.00 2,978,830.28
UNITED STATES TREASURY 912828T59 US GOV 1.000 ---	10/15/2019 10/15/2019 N ---	1,395,459.38 1,410,000.00 98.4770	01/12/2017 01/13/2017	Aaa AA+ ---	1,400,510.91 1,403,532.34	3,021.43 -11,985.21	1,388,525.70 1,391,547.13
UNITED STATES TREASURY 912828U40 US GOV 1.000 ---	11/30/2018 11/30/2018 N ---	3,899,401.19 3,915,000.00 99.2890	01/19/2017 01/20/2017	Aaa AA+ ---	3,907,314.12 3,910,755.88	3,441.76 -20,149.77	3,887,164.35 3,890,606.11
UNITED STATES TREASURY 912828U73 US GOV 1.375 ---	12/15/2019 12/15/2019 N ---	1,243,310.55 1,250,000.00 99.0160	12/27/2016 12/28/2016	Aaa AA+ ---	1,245,559.32 1,246,362.03	802.71 -7,859.32	1,237,700.00 1,238,502.71
UNITED STATES TREASURY 912828W22 US GOV 1.375 ---	02/15/2020 02/15/2020 N ---	3,834,359.38 3,850,000.00 98.8980	10/02/2017 10/04/2017	Aaa AA+ ---	3,835,946.18 3,855,941.59	19,995.41 -28,373.18	3,807,573.00 3,827,568.41

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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 912828X21 US GOV 1.500	04/15/2020 04/15/2020 N ---	3,897,257.83 3,900,000.00 99.0700	09/20/2017 09/22/2017	Aaa AA+ ---	3,897,560.65 3,910,096.36	12,535.71 -33,830.65	3,863,730.00 3,876,265.71
UNITED STATES TREASURY 912828XU9 US GOV 1.500	06/15/2020 06/15/2020 N ---	4,990,234.40 5,000,000.00 98.9920	07/10/2017 07/13/2017	Aaa AA+ ---	4,991,791.62 4,995,294.37	3,502.75 -42,191.62	4,949,600.00 4,953,102.75
UNITED STATES TREASURY 9128282Q2 US GOV 1.500	08/15/2020 08/15/2020 N ---	4,000,937.52 4,000,000.00 98.8950	09/14/2017 09/18/2017	Aaa AA+ ---	4,000,857.35 4,023,520.39	22,663.04 -45,057.35	3,955,800.00 3,978,463.04
UNITED STATES TREASURY 9128282V1 US GOV 1.375	09/15/2020 09/15/2020 N ---	1,493,320.32 1,500,000.00 98.5740	09/15/2017 09/19/2017	Aaa AA+ ---	1,493,950.62 1,500,103.94	6,153.31 -15,340.62	1,478,610.00 1,484,763.31
---	11/14/2019	132,152,714.33	---	Aa1	131,766,344.48	452,828.39	130,780,243.18
---	11/20/2019	131,467,995.53	---	AA+	132,219,172.87	-986,101.30	131,233,071.57
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\* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". \* Weighted by: Market Value + Accrued.

# Income Detail Report Trade Date

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

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Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
31417B7J0 FN AB5396	06/01/2022	689,901.19	5,306.88	0.00 -1,423.59	0.00	-676.82	0.00	3,206.46	5,429.39 0.00
912828A42 UNITED STATES TREASURY	11/30/2020	725,000.00	159.35	0.00 0.00	0.00	-0.83	0.00	158.51	0.00 0.00
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP	11/17/2020	6,500,000.00	8,125.00	0.00 0.00	579.72	0.00	0.00	8,704.72	0.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	360,000.00	994.50	0.00 0.00	17.73	0.00	0.00	1,012.23	0.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,000,000.00	4,423.87	0.00 0.00	0.00	-381.61	0.00	4,042.26	8,750.00 0.00
912828VZ0 UNITED STATES TREASURY	09/30/2020	2,575,000.00	3,537.09	0.00 0.00	0.00	-133.44	0.00	3,403.64	0.00 0.00
912828ZV1 UNITED STATES TREASURY	09/15/2020	1,500,000.00	5,241.71	0.00 0.00	557.58	0.00	0.00	5,799.29	0.00 0.00
912828Q2 UNITED STATES TREASURY	08/15/2020	4,000,000.00	15,000.00	0.00 0.00	0.00	-70.25	0.00	14,929.75	0.00 0.00
912828XH8 UNITED STATES TREASURY	06/30/2020	4,000,000.00	16,252.93	0.00 0.00	0.00	-722.18	0.00	15,530.75	0.00 32,500.00
912828XU9 UNITED STATES TREASURY	06/15/2020	5,000,000.00	18,871.60	0.00 0.00	832.87	0.00	0.00	19,704.47	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	-1,111.40	0.00	10,482.35	23,187.50 0.00
912828XE5 UNITED STATES TREASURY	05/31/2020	750,000.00	2,833.27	0.00 0.00	196.27	0.00	0.00	3,029.54	5,625.00 0.00
037833CS7 APPLE INC	05/11/2020	1,000,000.00	4,500.00	0.00 0.00	84.26	0.00	0.00	4,584.26	9,000.00 0.00
458140AZ3 INTEL CORP	05/11/2020	1,725,000.00	7,978.13	0.00 0.00	54.14	0.00	0.00	8,032.26	15,956.25 0.00
3137EADR7 FREDDIE MAC	05/01/2020	1,250,000.00	4,296.88	0.00 0.00	792.89	0.00	0.00	5,089.77	8,593.75 0.00
3137EAEF2 FREDDIE MAC	04/20/2020	5,000,000.00	17,187.50	0.00 0.00	1,886.58	0.00	0.00	19,074.08	34,375.00 0.00
912828X21 UNITED STATES TREASURY	04/15/2020	3,900,000.00	14,773.42	0.00 0.00	272.33	0.00	0.00	15,045.75	29,250.00 0.00
912828J84 UNITED STATES TREASURY	03/31/2020	3,930,000.00	13,657.83	0.00 0.00	2,258.92	0.00	0.00	15,916.75	27,018.75 0.00
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/28/2020	2,000,000.00	7,500.00	0.00 0.00	457.55	0.00	0.00	7,957.55	0.00 0.00
912828W22 UNITED STATES TREASURY	02/15/2020	3,850,000.00	12,802.82	0.00 0.00	1,586.80	0.00	0.00	14,389.62	0.00 0.00
594918BV5 MICROSOFT CORP	02/06/2020	1,000,000.00	4,625.00	0.00 0.00	55.05	0.00	0.00	4,680.05	0.00 0.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	01/27/2020	1,275,000.00	6,056.25	0.00 0.00	100.53	0.00	0.00	6,156.78	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	-21.23	0.00	4,041.27	0.00 0.00
912828G95 UNITED STATES TREASURY	12/31/2019	1,000,000.00	3,930.76	0.00 0.00	0.00	-234.21	0.00	3,696.55	0.00 8,125.00
912828U73 UNITED STATES TREASURY	12/15/2019	1,250,000.00	4,324.74	0.00 0.00	561.67	0.00	0.00	4,886.41	8,593.75 0.00
912828G61 UNITED STATES TREASURY	11/30/2019	3,900,000.00	14,733.02	0.00 0.00	64.50	0.00	0.00	14,797.52	29,250.00 0.00
3135G0ZY2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/26/2019	1,000,000.00	4,375.00	0.00 0.00	0.00	-1,195.98	0.00	3,179.02	8,750.00 0.00
037833DH0 APPLE INC	11/13/2019	2,675,000.00	6,420.00	0.00 0.00	87.51	0.00	0.00	6,507.51	0.00 0.00
02665WBZ3 AMERICAN HONDA FINANCE CORP	11/13/2019	1,605,000.00	4,012.50	0.00 0.00	56.22	0.00	0.00	4,068.72	0.00 0.00
912828TV2 UNITED STATES TREASURY	10/31/2019	3,925,000.00	12,402.63	0.00 0.00	2,103.71	0.00	0.00	14,506.34	24,531.25 0.00

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Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
912828T59 UNITED STATES TREASURY	10/15/2019	1,410,000.00	3,560.77	0.00 0.00	1,325.09	0.00	0.00	4,885.87	7,050.00 0.00
931142DY6 WAL-MART STORES INC	10/09/2019	525,000.00	1,811.98	0.00 0.00	0.68	0.00	0.00	1,812.66	0.00 0.00
912828F39 UNITED STATES TREASURY	09/30/2019	2,100,000.00	9,653.84	0.00 -3,099.20	0.00	-3,166.04	0.00	3,388.60	21,875.00 0.00
48125LRG9 JPMORGAN CHASE BANK NA	09/23/2019	505,000.00	2,083.13	0.00 0.00	43.45	0.00	0.00	2,126.57	0.00 0.00
375558BR3 GILEAD SCIENCES INC	09/20/2019	705,000.00	3,260.63	0.00 0.00	30.90	0.00	0.00	3,291.52	0.00 0.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/12/2019	1,000,000.00	4,375.00	0.00 0.00	0.00	-1,373.15	0.00	3,001.85	0.00 0.00
037833CZ1 APPLE INC	09/12/2019	1,520,000.00	5,700.00	0.00 0.00	164.20	0.00	0.00	5,864.20	0.00 0.00
912828D80 UNITED STATES TREASURY	08/31/2019	5,200,000.00	20,774.87	0.00 0.00	0.00	-1,906.30	0.00	18,868.57	0.00 0.00
3137BEF58 FHMS K503 A2	08/25/2019	975,000.00	5,986.50	0.00 0.00	0.00	-2,701.30	0.00	3,285.20	5,986.50 0.00
912828LJ7 UNITED STATES TREASURY	08/15/2019	2,850,000.00	25,828.13	0.00 0.00	0.00	-15,285.57	0.00	10,542.55	0.00 0.00
084670BL1 BERKSHIRE HATHAWAY INC	08/14/2019	1,252,000.00	6,573.00	0.00 0.00	0.00	-1,237.54	0.00	5,335.46	0.00 0.00
594918BN3 MICROSOFT CORP	08/08/2019	355,000.00	976.25	0.00 0.00	30.38	0.00	0.00	1,006.63	0.00 0.00
3130A8Y72 FEDERAL HOME LOAN BANKS	08/05/2019	1,000,000.00	2,187.50	0.00 0.00	159.47	0.00	0.00	2,346.97	0.00 0.00
912828WS5 UNITED STATES TREASURY	06/30/2019	2,000,000.00	8,126.46	0.00 0.00	0.00	-3,848.63	0.00	4,277.84	0.00 16,250.00
912828TC4 UNITED STATES TREASURY	06/30/2019	2,625,000.00	6,563.68	0.00 0.00	0.00	-480.55	0.00	6,083.13	0.00 13,125.00
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/20/2019	1,000,000.00	4,375.00	0.00 0.00	0.00	-1,457.75	0.00	2,917.25	8,750.00 0.00
912828WL0 UNITED STATES TREASURY	05/31/2019	3,890,000.00	14,695.24	0.00 0.00	0.00	-1,163.35	0.00	13,531.89	29,175.00 0.00
94988J5D5 WELLS FARGO BANK NA	05/24/2019	500,000.00	2,187.50	0.00 0.00	18.22	0.00	0.00	2,205.72	4,375.00 0.00
912828KQ2 UNITED STATES TREASURY	05/15/2019	2,400,000.00	18,908.76	0.00 0.00	0.00	-12,322.41	0.00	6,586.36	37,500.00 0.00
912828ST8 UNITED STATES TREASURY	04/30/2019	1,075,000.00	3,396.90	0.00 0.00	0.00	-1,080.86	0.00	2,316.03	6,718.75 0.00
3137EADZ9 FEDERAL HOME LOAN MORTGAGE CORP	04/15/2019	1,000,000.00	2,812.50	0.00 0.00	903.72	0.00	0.00	3,716.22	5,625.00 0.00
3137EACA5 FREDDIE MAC	03/27/2019	2,000,000.00	18,750.00	0.00 0.00	0.00	-12,623.09	0.00	6,126.91	0.00 0.00
912828P95 UNITED STATES TREASURY	03/15/2019	3,000,000.00	7,624.31	0.00 0.00	1,195.73	0.00	0.00	8,820.04	0.00 0.00
30231GAP7 EXXON MOBIL CORP	03/01/2019	1,000,000.00	4,270.00	0.00 0.00	0.00	-781.50	0.00	3,488.50	0.00 0.00
912828C24 UNITED STATES TREASURY	02/28/2019	2,000,000.00	7,624.31	0.00 0.00	0.00	-1,086.30	0.00	6,538.01	0.00 0.00
3135G0ZA4 FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/19/2019	925,000.00	4,335.94	0.00 0.00	0.00	-1,507.32	0.00	2,828.62	0.00 0.00
912828KD1 UNITED STATES TREASURY	02/15/2019	1,375,000.00	9,453.13	0.00 0.00	0.00	-6,750.37	0.00	2,702.76	0.00 0.00
037833CE8 APPLE INC	02/08/2019	815,000.00	3,158.13	0.00 0.00	77.24	0.00	0.00	3,235.36	0.00 0.00
912828B33 UNITED STATES TREASURY	01/31/2019	1,280,000.00	4,800.00	0.00 0.00	0.00	-955.54	0.00	3,844.46	0.00 0.00
912828SD3 UNITED STATES TREASURY	01/31/2019	3,905,000.00	12,203.13	0.00 0.00	111.85	0.00	0.00	12,314.98	0.00 0.00

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912828N63 UNITED STATES TREASURY	01/15/2019	1,050,000.00	2,953.13	0.00 0.00	371.58	0.00	0.00	3,324.71	0.00 0.00
912828A75 UNITED STATES TREASURY	12/31/2018	2,050,000.00	7,688.89	0.00 0.00	0.00	-2,598.37	0.00	5,090.52	0.00 15,375.00
912828N22 UNITED STATES TREASURY	12/15/2018	1,400,000.00	4,403.37	0.00 0.00	0.00	-264.96	0.00	4,138.41	8,750.00 0.00
3136G0HK0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/30/2018	0.00	5,500.00	0.00 -9,045.82	0.00	-819.50	0.00	-4,365.32	15,000.00 0.00
912828A34 UNITED STATES TREASURY	11/30/2018	1,000,000.00	3,148.08	0.00 0.00	0.00	-10.42	0.00	3,137.66	6,250.00 0.00
912828U40 UNITED STATES TREASURY	11/30/2018	3,915,000.00	9,859.79	0.00 0.00	2,106.85	0.00	0.00	11,966.64	19,575.00 0.00
94988J5F0 WELLS FARGO BANK NA	11/28/2018	0.00	1,815.00	0.00 -355.63	42.19	0.00	0.00	1,501.56	4,950.00 0.00
912828M64 UNITED STATES TREASURY	11/15/2018	0.00	2,288.20	0.00 -4,213.15	0.00	-21.59	0.00	-1,946.54	6,250.00 0.00
912828JR2 UNITED STATES TREASURY	11/15/2018	0.00	9,370.18	0.00 -10,417.13	0.00	-7,021.93	0.00	-8,068.88	25,593.75 0.00
605581GK7 MISSISSIPPI ST	11/01/2018	800,000.00	2,866.00	0.00 0.00	0.00	0.00	0.00	2,866.00	5,732.00 0.00
912828T83 UNITED STATES TREASURY	10/31/2018	0.00	2,549.27	0.00 -13,094.53	453.50	0.00	0.00	-10,091.76	6,937.50 0.00
912828WD8 UNITED STATES TREASURY	10/31/2018	0.00	6,802.22	0.00 -14,206.64	0.00	-252.26	0.00	-7,656.68	24,375.00 0.00
912828L81 UNITED STATES TREASURY	10/15/2018	0.00	1,198.19	0.00 -5,375.77	30.81	0.00	0.00	-4,146.76	3,718.75 0.00
3137EAED7 FEDERAL HOME LOAN MORTGAGE CORP	10/12/2018	0.00	1,203.12	0.00 -4,721.74	96.54	0.00	0.00	-3,422.08	3,281.25 0.00
912828RH5 UNITED STATES TREASURY	09/30/2018	0.00	2,706.56	0.00 -4,573.73	0.00	-312.04	0.00	-2,179.21	11,000.00 0.00
912828L40 UNITED STATES TREASURY	09/15/2018	0.00	321.96	0.00 -7,520.21	49.55	0.00	0.00	-7,148.70	0.00 0.00
912828RE2 UNITED STATES TREASURY	08/31/2018	0.00	124.31	0.00 -2,085.44	0.00	-31.48	0.00	-1,992.61	0.00 0.00
313379DT3 FEDERAL HOME LOAN BANKS	06/08/2018	0.00	208.34	0.00 -2,544.11	0.00	-23.42	0.00	-2,359.20	0.00 0.00
931142DF7 WAL MART STORES INC	04/11/2018	0.00	140.63	0.00 -1,147.78	10.94	0.00	0.00	-996.21	0.00 0.00
191216BA7 COCA-COLA CO	04/01/2018	0.00	95.83	0.00 -206.05	19.34	0.00	0.00	-90.88	5,750.00 0.00
166764AV2 CHEVRON CORP	03/02/2018	0.00	68.25	0.00 -59.40	0.25	0.00	0.00	9.11	0.00 0.00
3136AMKW8 FN 15M01A AS2	02/25/2018	15,186.29	256.76	7.54 -6.34	-7.53	-46.41	0.00	204.02	372.85 0.00
31846V807 FIRST AMER:TRES OBLG;Y	12/31/2017	15,908.05	484.36	0.00 0.00	0.00	0.00	0.00	484.36	284.62 338.09
---	11/20/2019	131,467,995.53	532,087.93	7.54 -84,096.27	19,841.77	-85,677.90	0.00	382,163.07	550,686.61 85,713.09

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

# Transactions Realized Gain Loss Report

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

10/01/2017 - 12/31/2017

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Dated: 01/10/2018

\* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	0.00	Money Market Funds	09/30/2017	---	0.00	0.00	138.39
912828RH5	UNITED STATES TREASURY	0.00	Coupon	09/30/2017	---	0.00	0.00	11,000.00
912828F39	UNITED STATES TREASURY	0.00	Coupon	09/30/2017	---	0.00	0.00	21,875.00
912828J84	UNITED STATES TREASURY	0.00	Coupon	09/30/2017	---	0.00	0.00	27,018.75
191216BA7	COCA-COLA CO	0.00	Coupon	10/01/2017	---	0.00	0.00	5,750.00
31417B7J0	FN AB5396	0.00	Coupon	10/01/2017	---	0.00	0.00	1,847.27
31417B7J0	FN AB5396	-14,759.68	Principal Paydown	10/01/2017	---	-14,759.69	-436.45	14,759.69
3137BEF58	FHMS K503 A2	0.00	Coupon	10/01/2017	---	0.00	0.00	1,995.50
3136AMKW8	FN 15M01A AS2	0.00	Coupon	10/01/2017	---	0.00	0.00	136.67
3136AMKW8	FN 15M01A AS2	-9,458.52	Principal Paydown	10/01/2017	---	-9,458.53	-4.94	9,458.53
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	65,643.75	Buy	10/02/2017	1.000	65,643.75	0.00	-65,643.75
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	138.39	Buy	10/03/2017	1.000	138.39	0.00	-138.39
912828RE2	UNITED STATES TREASURY	-1,000,000.00	Sell	10/04/2017	100.137	-1,001,367.19	-2,085.44	1,002,776.03
313379DT3	FEDERAL HOME LOAN BANKS	-2,000,000.00	Sell	10/04/2017	99.970	-1,999,400.00	-2,544.11	2,007,455.56
191216BA7	COCA-COLA CO	-1,000,000.00	Sell	10/04/2017	99.864	-998,640.00	-206.05	998,735.83
931142DF7	WAL MART STORES INC	-1,500,000.00	Sell	10/04/2017	99.877	-1,498,155.00	-1,147.78	1,506,264.38
912828D80	UNITED STATES TREASURY	5,200,000.00	Buy	10/04/2017	100.289	5,215,031.28	0.00	-5,222,967.74
912828G95	UNITED STATES TREASURY	1,000,000.00	Buy	10/04/2017	100.227	1,002,265.62	0.00	-1,006,504.75
166764AV2	CHEVRON CORP	-600,000.00	Sell	10/04/2017	99.988	-599,928.00	-59.40	600,656.00
912828L40	UNITED STATES TREASURY	-3,885,000.00	Sell	10/04/2017	99.660	-3,871,797.06	-7,520.21	3,873,836.15
912828W22	UNITED STATES TREASURY	3,850,000.00	Buy	10/04/2017	99.594	3,834,359.38	0.00	-3,841,551.97
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	-81,300.51	Sell	10/04/2017	1.000	-81,300.51	0.00	81,300.51
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	3,281.25	Buy	10/12/2017	1.000	3,281.25	0.00	-3,281.25
3137EAD7	FEDERAL HOME LOAN MORTGAGE CORP	0.00	Coupon	10/12/2017	---	0.00	0.00	3,281.25
912828L81	UNITED STATES TREASURY	0.00	Coupon	10/15/2017	---	0.00	0.00	3,718.75
3137EADZ9	FEDERAL HOME LOAN MORTGAGE CORP	0.00	Coupon	10/15/2017	---	0.00	0.00	5,625.00
912828T59	UNITED STATES TREASURY	0.00	Coupon	10/15/2017	---	0.00	0.00	7,050.00
912828X21	UNITED STATES TREASURY	0.00	Coupon	10/15/2017	---	0.00	0.00	29,250.00
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	45,643.75	Buy	10/16/2017	1.000	45,643.75	0.00	-45,643.75
931142DY6	WAL-MART STORES INC	525,000.00	Buy	10/20/2017	99.998	524,989.50	0.00	-524,989.50
912828F39	UNITED STATES TREASURY	-400,000.00	Sell	10/20/2017	100.352	-401,406.25	-3,099.20	401,790.86
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	-88,823.64	Sell	10/20/2017	1.000	-88,823.64	0.00	88,823.64
3137EAEF2	FREDDIE MAC	0.00	Coupon	10/20/2017	---	0.00	0.00	34,375.00
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	28,197.66	Buy	10/25/2017	1.000	28,197.66	0.00	-28,197.66
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	71,312.50	Buy	10/31/2017	1.000	71,312.50	0.00	-71,312.50
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	0.00	Money Market Funds	10/31/2017	---	0.00	0.00	57.93
912828S78	UNITED STATES TREASURY	0.00	Coupon	10/31/2017	---	0.00	0.00	6,718.75
912828TV2	UNITED STATES TREASURY	0.00	Coupon	10/31/2017	---	0.00	0.00	24,531.25
912828WD8	UNITED STATES TREASURY	0.00	Coupon	10/31/2017	---	0.00	0.00	24,375.00
912828WC0	UNITED STATES TREASURY	0.00	Coupon	10/31/2017	---	0.00	0.00	8,750.00
912828T83	UNITED STATES TREASURY	0.00	Coupon	10/31/2017	---	0.00	0.00	6,937.50
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	14,325.75	Buy	11/01/2017	1.000	14,325.75	0.00	-14,325.75
3137EADR7	FREDDIE MAC	0.00	Coupon	11/01/2017	---	0.00	0.00	8,593.75
31417B7J0	FN AB5396	0.00	Coupon	11/01/2017	---	0.00	0.00	1,810.37
31417B7J0	FN AB5396	-15,447.92	Principal Paydown	11/01/2017	---	-15,447.92	-449.39	15,447.92
3137BEF58	FHMS K503 A2	0.00	Coupon	11/01/2017	---	0.00	0.00	1,995.50
3136AMKW8	FN 15M01A AS2	0.00	Coupon	11/01/2017	---	0.00	0.00	123.85
3136AMKW8	FN 15M01A AS2	-8,503.69	Principal Paydown	11/01/2017	---	-8,503.69	-1.40	8,503.69
605581GK7	MISSISSIPPI ST	0.00	Coupon	11/01/2017	---	0.00	0.00	5,732.00
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	57.93	Buy	11/02/2017	1.000	57.93	0.00	-57.93

# Transactions Realized Gain Loss Report

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

10/01/2017 - 12/31/2017

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Dated: 01/10/2018

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
478160CH5	JOHNSON & JOHNSON	360,000.00	Buy	11/10/2017	99.893	359,614.80	0.00	-359,614.80
912828RH5	UNITED STATES TREASURY	-325,000.00	Sell	11/10/2017	99.875	-324,593.75	-864.99	325,097.10
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	-34,517.70	Sell	11/10/2017	1.000	-34,517.70	0.00	34,517.70
037833CS7	APPLE INC	0.00	Coupon	11/11/2017	---	0.00	0.00	9,000.00
458140AZ3	INTEL CORP	0.00	Coupon	11/11/2017	---	0.00	0.00	15,956.25
037833DH0	APPLE INC	2,675,000.00	Buy	11/13/2017	99.951	2,673,689.25	0.00	-2,673,689.25
912828WD8	UNITED STATES TREASURY	-2,600,000.00	Sell	11/13/2017	99.715	-2,592,585.94	-8,583.76	2,593,753.07
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	-54,979.93	Sell	11/13/2017	1.000	-54,979.93	0.00	54,979.93
912828L81	UNITED STATES TREASURY	-320,000.00	Sell	11/15/2017	99.387	-318,037.50	-1,896.40	318,275.96
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	69,343.75	Buy	11/15/2017	1.000	69,343.75	0.00	-69,343.75
912828JR2	UNITED STATES TREASURY	0.00	Coupon	11/15/2017	---	0.00	0.00	25,593.75
912828KQ2	UNITED STATES TREASURY	0.00	Coupon	11/15/2017	---	0.00	0.00	37,500.00
912828M64	UNITED STATES TREASURY	0.00	Coupon	11/15/2017	---	0.00	0.00	6,250.00
02665WBZ3	AMERICAN HONDA FINANCE CORP	1,605,000.00	Buy	11/16/2017	99.944	1,604,101.20	0.00	-1,604,101.20
912828RH5	UNITED STATES TREASURY	-1,275,000.00	Sell	11/16/2017	99.848	-1,273,057.61	-3,708.74	1,275,321.26
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	-155,606.57	Sell	11/16/2017	1.000	-155,606.57	0.00	155,606.57
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	145,102.59	Buy	11/17/2017	1.000	145,102.59	0.00	-145,102.59
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	4,375.00	Buy	11/24/2017	1.000	4,375.00	0.00	-4,375.00
94988J5D5	WELLS FARGO BANK NA	0.00	Coupon	11/24/2017	---	0.00	0.00	4,375.00
3135G0ZY2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	11/26/2017	---	0.00	0.00	8,750.00
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	36,631.33	Buy	11/27/2017	1.000	36,631.33	0.00	-36,631.33
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	4,950.00	Buy	11/28/2017	1.000	4,950.00	0.00	-4,950.00
94988J5F0	WELLS FARGO BANK NA	0.00	Coupon	11/28/2017	---	0.00	0.00	4,950.00
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	104,875.00	Buy	11/30/2017	1.000	104,875.00	0.00	-104,875.00
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	0.00	Money Market Funds	11/30/2017	---	0.00	0.00	88.30
3136G0HK0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	11/30/2017	---	0.00	0.00	15,000.00
912828A34	UNITED STATES TREASURY	0.00	Coupon	11/30/2017	---	0.00	0.00	6,250.00
912828WL0	UNITED STATES TREASURY	0.00	Coupon	11/30/2017	---	0.00	0.00	29,175.00
912828G61	UNITED STATES TREASURY	0.00	Coupon	11/30/2017	---	0.00	0.00	29,250.00
912828XE5	UNITED STATES TREASURY	0.00	Coupon	11/30/2017	---	0.00	0.00	5,625.00
912828U40	UNITED STATES TREASURY	0.00	Coupon	11/30/2017	---	0.00	0.00	19,575.00
31417B7J0	FN AB5396	0.00	Coupon	12/01/2017	---	0.00	0.00	1,771.75
31417B7J0	FN AB5396	-18,798.32	Principal Paydown	12/01/2017	---	-18,798.32	-537.75	18,798.32
3137BEF58	FHMS K503 A2	0.00	Coupon	12/01/2017	---	0.00	0.00	1,995.50
3136AMKW8	FN 15M01A AS2	0.00	Coupon	12/01/2017	---	0.00	0.00	112.33
3136AMKW8	FN 15M01A AS2	-67,712.57	Principal Paydown	12/01/2017	---	-67,712.57	7.54	67,712.57
31846V807	FIRST AMER:TRES OBLG:Y	88.30	Buy	12/04/2017	1.000	88.30	0.00	-88.30
912828JR2	UNITED STATES TREASURY	-1,365,000.00	Sell	12/07/2017	101.891	-1,390,807.03	-10,417.13	1,393,917.87
3136G0HK0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-2,000,000.00	Sell	12/07/2017	99.770	-1,995,400.00	-9,045.82	1,995,983.33
912828VZ0	UNITED STATES TREASURY	2,575,000.00	Buy	12/07/2017	100.227	2,580,834.00	0.00	-2,590,454.88
912828WD8	UNITED STATES TREASURY	-1,300,000.00	Sell	12/07/2017	99.609	-1,294,921.88	-5,622.88	1,296,582.79
912828L81	UNITED STATES TREASURY	-530,000.00	Sell	12/07/2017	99.324	-526,418.36	-3,479.37	527,093.60
912828M64	UNITED STATES TREASURY	-1,000,000.00	Sell	12/07/2017	99.590	-995,898.43	-4,213.15	996,658.10
3137EAD7	FEDERAL HOME LOAN MORTGAGE CORP	-750,000.00	Sell	12/07/2017	99.311	-744,832.50	-4,721.74	745,835.10
912828T83	UNITED STATES TREASURY	-1,850,000.00	Sell	12/07/2017	99.172	-1,834,679.69	-13,094.53	1,836,097.85
94988J5F0	WELLS FARGO BANK NA	-550,000.00	Sell	12/07/2017	99.894	-549,416.03	-355.63	549,663.53
3137EAEK1	FEDERAL HOME LOAN MORTGAGE CORP	6,500,000.00	Buy	12/07/2017	99.613	6,474,845.00	0.00	-6,482,292.92
31846V807	FIRST AMER:TRES OBLG:Y	269,084.37	Buy	12/07/2017	1.000	269,084.37	0.00	-269,084.37
31846V807	FIRST AMER:TRES OBLG:Y	23,187.50	Buy	12/12/2017	1.000	23,187.50	0.00	-23,187.50

# Transactions Realized Gain Loss Report

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

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Dated: 01/10/2018

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
313383HU8	FEDERAL HOME LOAN BANKS	0.00	Coupon	12/12/2017	---	0.00	0.00	23,187.50
31846V807	FIRST AMER:TRES OBLG;Y	54,843.75	Buy	12/15/2017	1.000	54,843.75	0.00	-54,843.75
912828N22	UNITED STATES TREASURY	0.00	Coupon	12/15/2017	---	0.00	0.00	8,750.00
912828U73	UNITED STATES TREASURY	0.00	Coupon	12/15/2017	---	0.00	0.00	8,593.75
912828XU9	UNITED STATES TREASURY	0.00	Coupon	12/15/2017	---	0.00	0.00	37,500.00
31846V807	FIRST AMER:TRES OBLG;Y	8,750.00	Buy	12/20/2017	1.000	8,750.00	0.00	-8,750.00
3135G0ZE6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	12/20/2017	---	0.00	0.00	8,750.00
31846V807	FIRST AMER:TRES OBLG;Y	22,565.57	Buy	12/26/2017	1.000	22,565.57	0.00	-22,565.57
31846V807	FIRST AMER:TRES OBLG;Y	67,824.90	Buy	12/26/2017	1.000	67,824.90	0.00	-67,824.90
912828A42	UNITED STATES TREASURY	725,000.00	Buy	12/28/2017	100.035	725,254.88	0.00	-726,370.26
31846V807	FIRST AMER:TRES OBLG;Y	-726,370.26	Sell	12/28/2017	1.000	-726,370.26	0.00	726,370.26
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	12/31/2017	---	0.00	0.00	338.09
912828TC4	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	13,125.00
912828A75	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	15,375.00
912828WS5	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	16,250.00
912828G95	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	8,125.00
912828XH8	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	32,500.00
---	---	<b>528,943.73</b>	---	---	---	<b>547,586.40</b>	<b>-84,088.73</b>	<b>85,713.09</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. \* 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 12/31/2017

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Dated: 01/10/2018

Issuer Concentration

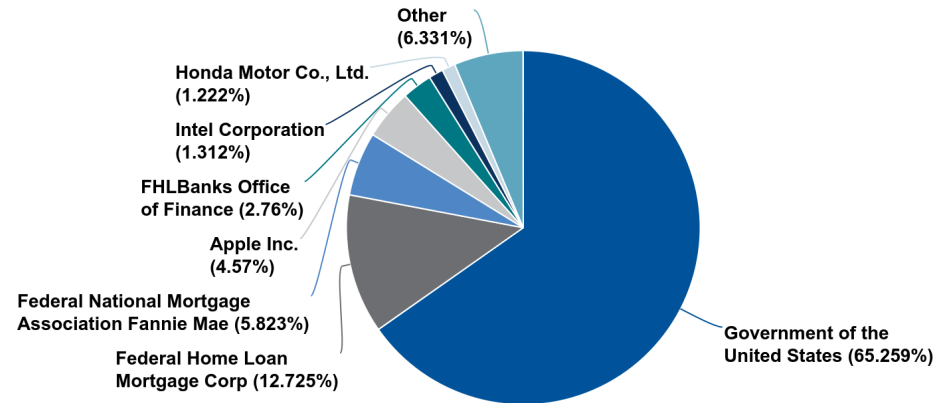


Chart calculated by: Market Value + Accrued

## Apple Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
037833CE8	CORP	APPLE INC Apple Inc.	815,000.00	Fixed	N	1.087	1.589	1.848	02/08/2019 02/08/2019	5,017.91	814,655.45 819,673.36	812,343.10 817,361.01	0.621%
037833CS7	CORP	APPLE INC Apple Inc.	1,000,000.00	Fixed	N	2.297	1.835	2.169	05/11/2020 05/11/2020	2,500.00	999,193.39 1,001,693.39	991,530.00 994,030.00	0.758%
037833CZ1	CORP	APPLE INC Apple Inc.	1,520,000.00	Fixed	N	1.664	1.544	2.000	09/12/2019 09/12/2019	6,903.33	1,518,890.91 1,525,794.24	1,507,323.20 1,514,226.53	1.153%
037833DH0	CORP	APPLE INC Apple Inc.	2,675,000.00	Fixed	N	1.827	1.825	1.996	11/13/2019 11/13/2019	6,420.00	2,673,776.76 2,680,196.76	2,665,370.00 2,671,790.00	2.038%
---	CORP	APPLE INC Apple Inc.	6,010,000.00	Fixed	N	1.763	1.723	2.006	10/20/2019 10/20/2019	20,841.24	6,006,516.50 6,027,357.74	5,976,566.30 5,997,407.54	4.570%

## Berkshire Hathaway Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
084670BL1	CORP	BERKSHIRE HATHAWAY INC Berkshire Hathaway Inc.	1,252,000.00	Fixed	N	1.578	1.691	2.069	08/14/2019 08/14/2019	10,005.57	1,260,143.39 1,270,148.95	1,252,600.96 1,262,606.53	0.958%
084670BL1	CORP	BERKSHIRE HATHAWAY INC Berkshire Hathaway Inc.	1,252,000.00	Fixed	N	1.578	1.691	2.069	08/14/2019 08/14/2019	10,005.57	1,260,143.39 1,270,148.95	1,252,600.96 1,262,606.53	0.958%

## Exxon Mobil Corporation

# Issuer Concentration with Yield GASB 40 Trade Date

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30231GAP7	CORP	EXXON MOBIL CORP Exxon Mobil Corporation	1,000,000.00	Fixed	N	1.149	1.394	1.910	03/01/2019 03/01/2019	5,693.33	1,003,608.46 1,009,301.79	997,660.00 1,003,353.33	0.763%
<b>30231GAP7</b>	<b>CORP</b>	<b>EXXON MOBIL CORP Exxon Mobil Corporation</b>	<b>1,000,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.149</b>	<b>1.394</b>	<b>1.910</b>	<b>03/01/2019 03/01/2019</b>	<b>5,693.33</b>	<b>1,003,608.46 1,009,301.79</b>	<b>997,660.00 1,003,353.33</b>	<b>0.763%</b>

## Federal Home Loan Mortgage Corp

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
3137BEF58	FHLMC	FHMS K503 A2 Federal Home Loan Mortgage Corp	975,000.00	Fixed	Y	1.256	1.335	2.043	04/12/2019 08/25/2019	1,995.50	987,337.12 989,332.62	978,627.00 980,622.50	0.748%
3137EACA5	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corp	2,000,000.00	Fixed	N	1.206	1.221	1.839	03/27/2019 03/27/2019	19,583.33	2,061,787.45 2,081,370.78	2,046,760.00 2,066,343.33	1.565%
3137EADR7	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corp	1,250,000.00	Fixed	N	2.281	1.637	2.032	05/01/2020 05/01/2020	2,864.58	1,242,536.24 1,245,400.82	1,231,312.50 1,234,177.08	0.942%
3137EADZ9	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corp	1,000,000.00	Fixed	N	1.274	1.491	1.843	04/15/2019 04/15/2019	2,375.00	995,353.68 997,728.68	990,850.00 993,225.00	0.758%
3137EAEF2	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corp	5,000,000.00	Fixed	N	2.252	1.530	2.004	04/20/2020 04/20/2020	13,559.03	4,982,504.88 4,996,063.91	4,929,350.00 4,942,909.03	3.769%
3137EAEK1	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corp	6,500,000.00	Fixed	N	2.785	2.011	2.063	11/17/2020 11/17/2020	15,572.92	6,475,424.72 6,490,997.64	6,465,940.00 6,481,512.92	4.944%
---	---	--- <b>Federal Home Loan Mortgage Corp</b>	<b>16,725,000.00</b>	<b>Fixed</b>	<b>---</b>	<b>2.215</b>	<b>1.672</b>	<b>2.001</b>	<b>04/10/2020 04/18/2020</b>	<b>55,950.36</b>	<b>16,744,944.08 16,800,894.44</b>	<b>16,642,839.50 16,698,789.86</b>	<b>12.726%</b>

## Federal National Mortgage Association Fannie Mae

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
31417B7J0	FNMA	FN AB5396 Federal National Mortgage Association Fannie Mae	689,901.19	Fixed	N	1.671	1.378	1.861	11/14/2019 06/01/2022	1,724.75	709,650.88 711,375.63	703,078.30 704,803.06	0.538%
3136AMKW8	FNMA	FN 15M01A AS2 Federal National Mortgage Association Fannie Mae	15,186.29	Fixed	N	0.072	1.160	1.807	01/01/2018 02/25/2018	20.58	15,186.29 15,206.87	15,167.91 15,188.49	0.012%
3135G0ZA4	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	925,000.00	Fixed	N	1.115	1.211	1.851	02/19/2019 02/19/2019	6,359.38	931,886.96 938,246.34	925,240.50 931,599.88	0.707%
3135G0ZE6	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	1,000,000.00	Fixed	N	1.449	1.157	1.864	06/20/2019 06/20/2019	534.72	1,008,595.06 1,009,129.78	998,340.00 998,874.72	0.763%
3135G0ZG1	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	1,000,000.00	Fixed	N	1.661	1.197	1.919	09/12/2019 09/12/2019	5,298.61	1,009,246.71 1,014,545.32	997,170.00 1,002,468.61	0.762%
3135G0ZY2	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	1,000,000.00	Fixed	N	1.864	1.261	1.931	11/26/2019 11/26/2019	1,701.39	1,009,158.44 1,010,859.83	996,620.00 998,321.39	0.762%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	1,000,000.00	Fixed	N	2.001	1.616	1.951	01/21/2020 01/21/2020	7,222.22	1,000,177.92 1,007,400.15	993,450.00 1,000,672.22	0.760%
3135G0T29	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	2,000,000.00	Fixed	N	2.106	1.595	1.992	02/28/2020 02/28/2020	10,250.00	1,995,977.53 2,006,227.53	1,979,240.00 1,989,490.00	1.513%

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---	---	--- <b>Federal National Mortgage Association Fannie Mae</b>	<b>7,630,087.48</b>	<b>Fixed</b>	<b>N</b>	<b>1.751</b>	<b>1.377</b>	<b>1.923</b>	<b>10/22/2019 01/15/2020</b>	<b>33,111.65</b>	<b>7,679,879.80 7,712,991.45</b>	<b>7,608,306.72 7,641,418.37</b>	<b>5.818%</b>

## FHLBanks Office of Finance

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
313383HU8	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	2,650,000.00	Fixed	N	2.385	1.575	2.034	06/12/2020 06/12/2020	2,447.57	2,661,077.31 2,663,524.88	2,632,059.50 2,634,507.07	2.013%
3130A8Y72	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	1,000,000.00	Fixed	N	1.572	0.940	1.912	08/05/2019 08/05/2019	3,548.61	998,973.49 1,002,522.10	983,740.00 987,288.61	0.752%
---	<b>AGCY BOND</b>	<b>FEDERAL HOME LOAN BANKS FHLBanks Office of Finance</b>	<b>3,650,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>2.164</b>	<b>1.401</b>	<b>2.001</b>	<b>03/19/2020 03/19/2020</b>	<b>5,996.18</b>	<b>3,660,050.80 3,666,046.98</b>	<b>3,615,799.50 3,621,795.68</b>	<b>2.765%</b>

## Gilead Sciences, Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	705,000.00	Fixed	N	1.680	1.868	2.096	09/20/2019 09/20/2019	3,622.92	704,787.51 708,410.42	702,074.25 705,697.17	0.537%
<b>375558BR3</b>	<b>CORP</b>	<b>GILEAD SCIENCES INC Gilead Sciences, Inc.</b>	<b>705,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.680</b>	<b>1.868</b>	<b>2.096</b>	<b>09/20/2019 09/20/2019</b>	<b>3,622.92</b>	<b>704,787.51 708,410.42</b>	<b>702,074.25 705,697.17</b>	<b>0.537%</b>

## Government of the United States

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
912828KD1	US GOV	UNITED STATES TREASURY Government of the United States	1,375,000.00	Fixed	N	1.100	0.764	1.854	02/15/2019 02/15/2019	14,282.44	1,405,458.13 1,419,740.57	1,388,695.00 1,402,977.44	1.062%
912828KQ2	US GOV	UNITED STATES TREASURY Government of the United States	2,400,000.00	Fixed	N	1.343	1.051	1.861	05/15/2019 05/15/2019	9,737.57	2,467,525.05 2,477,262.62	2,441,064.00 2,450,801.57	1.867%
912828LJ7	US GOV	UNITED STATES TREASURY Government of the United States	2,850,000.00	Fixed	N	1.564	1.418	1.884	08/15/2019 08/15/2019	39,022.93	2,950,496.87 2,989,519.80	2,929,258.50 2,968,281.43	2.240%
912828SD3	US GOV	UNITED STATES TREASURY Government of the United States	3,905,000.00	Fixed	N	1.071	1.262	1.832	01/31/2019 01/31/2019	20,426.97	3,904,511.88 3,924,938.85	3,880,593.75 3,901,020.72	2.967%
912828ST8	US GOV	UNITED STATES TREASURY Government of the United States	1,075,000.00	Fixed	N	1.315	0.847	1.853	04/30/2019 04/30/2019	2,301.45	1,080,716.20 1,083,017.65	1,066,475.25 1,068,776.70	0.815%
912828TC4	US GOV	UNITED STATES TREASURY Government of the United States	2,625,000.00	Fixed	N	1.477	0.925	1.843	06/30/2019 06/30/2019	72.51	2,627,904.08 2,627,976.60	2,592,292.50 2,592,365.01	1.982%
912828TV2	US GOV	UNITED STATES TREASURY Government of the United States	3,925,000.00	Fixed	N	1.801	1.469	1.873	10/31/2019 10/31/2019	8,402.97	3,909,561.00 3,917,963.97	3,881,000.75 3,889,403.72	2.968%
912828VZ0	US GOV	UNITED STATES TREASURY Government of the United States	2,575,000.00	Fixed	N	2.654	1.916	1.948	09/30/2020 09/30/2020	13,157.97	2,580,700.56 2,593,858.52	2,578,527.75 2,591,685.72	1.972%
912828WC0	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.746	1.591	1.956	10/31/2020 10/31/2020	2,997.24	1,004,372.33 1,007,369.56	994,340.00 997,337.24	0.760%
912828A34	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	0.909	1.246	1.787	11/30/2018 11/30/2018	1,098.90	1,000,038.03 1,001,136.93	995,120.00 996,218.90	0.761%
912828A42	US GOV	UNITED STATES TREASURY Government of the United States	725,000.00	Fixed	N	2.819	1.987	1.966	11/30/2020 11/30/2020	1,274.73	725,254.05 726,528.77	725,681.50 726,956.23	0.555%
912828A75	US GOV	UNITED STATES TREASURY Government of the United States	2,050,000.00	Fixed	N	0.985	0.986	1.819	12/31/2018 12/31/2018	84.94	2,060,439.12 2,060,524.06	2,043,522.00 2,043,606.94	1.563%
912828B33	US GOV	UNITED STATES TREASURY Government of the United States	1,280,000.00	Fixed	N	1.069	1.196	1.841	01/31/2019 01/31/2019	8,034.78	1,284,168.09 1,292,202.87	1,275,302.40 1,283,337.18	0.975%
912828C24	US GOV	UNITED STATES TREASURY Government of the United States	2,000,000.00	Fixed	N	1.147	1.282	1.845	02/28/2019 02/28/2019	10,193.37	2,005,000.40 2,015,193.77	1,992,040.00 2,002,233.37	1.523%

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912828WL0	US GOV	UNITED STATES TREASURY Government of the United States	3,890,000.00	Fixed	N	1.396	1.378	1.858	05/31/2019 05/31/2019	5,129.67	3,896,600.12 3,901,729.79	3,870,550.00 3,875,679.67	2.960%
912828WS5	US GOV	UNITED STATES TREASURY Government of the United States	2,000,000.00	Fixed	N	1.468	0.842	1.860	06/30/2019 06/30/2019	89.78	2,023,238.86 2,023,328.64	1,993,040.00 1,993,129.78	1.524%
912828D80	US GOV	UNITED STATES TREASURY Government of the United States	5,200,000.00	Fixed	N	1.629	1.470	1.873	08/31/2019 08/31/2019	28,711.33	5,213,124.98 5,241,836.31	5,178,888.00 5,207,599.33	3.960%
912828F39	US GOV	UNITED STATES TREASURY Government of the United States	2,100,000.00	Fixed	N	1.711	1.163	1.882	09/30/2019 09/30/2019	9,389.42	2,121,236.49 2,130,625.91	2,095,233.00 2,104,622.42	1.602%
912828G61	US GOV	UNITED STATES TREASURY Government of the United States	3,900,000.00	Fixed	N	1.880	1.507	1.885	11/30/2019 11/30/2019	5,142.86	3,899,502.09 3,904,644.94	3,871,803.00 3,876,945.86	2.961%
912828G95	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.947	1.521	1.892	12/31/2019 12/31/2019	44.89	1,002,031.41 1,002,076.30	994,770.00 994,814.89	0.761%
912828J84	US GOV	UNITED STATES TREASURY Government of the United States	3,930,000.00	Fixed	N	2.198	1.612	1.909	03/31/2020 03/31/2020	13,806.28	3,909,576.77 3,923,383.05	3,883,940.40 3,897,746.68	2.970%
912828XE5	US GOV	UNITED STATES TREASURY Government of the United States	750,000.00	Fixed	N	2.361	1.609	1.918	05/31/2020 05/31/2020	989.01	748,078.66 749,067.68	742,620.00 743,609.01	0.568%
912828XH8	US GOV	UNITED STATES TREASURY Government of the United States	4,000,000.00	Fixed	N	2.422	1.549	1.928	06/30/2020 06/30/2020	179.56	4,007,381.33 4,007,560.89	3,970,480.00 3,970,659.56	3.036%
912828N22	US GOV	UNITED STATES TREASURY Government of the United States	1,400,000.00	Fixed	N	0.950	1.174	1.801	12/15/2018 12/15/2018	817.31	1,401,011.74 1,401,829.05	1,392,678.00 1,393,495.31	1.065%
912828N63	US GOV	UNITED STATES TREASURY Government of the United States	1,050,000.00	Fixed	N	1.028	1.269	1.830	01/15/2019 01/15/2019	5,456.86	1,048,442.95 1,053,899.81	1,042,366.50 1,047,823.36	0.797%
912828P95	US GOV	UNITED STATES TREASURY Government of the United States	3,000,000.00	Fixed	N	1.191	1.160	1.842	03/15/2019 03/15/2019	8,950.28	2,994,305.26 3,003,255.54	2,969,880.00 2,978,830.28	2.271%
912828T59	US GOV	UNITED STATES TREASURY Government of the United States	1,410,000.00	Fixed	N	1.762	1.383	1.867	10/15/2019 10/15/2019	3,021.43	1,400,510.91 1,403,532.34	1,388,525.70 1,391,547.13	1.062%
912828U40	US GOV	UNITED STATES TREASURY Government of the United States	3,915,000.00	Fixed	N	0.910	1.217	1.782	11/30/2018 11/30/2018	3,441.76	3,907,314.12 3,910,755.88	3,887,164.35 3,890,606.11	2.972%
912828U73	US GOV	UNITED STATES TREASURY Government of the United States	1,250,000.00	Fixed	N	1.923	1.560	1.888	12/15/2019 12/15/2019	802.71	1,245,559.32 1,246,362.03	1,237,700.00 1,238,502.71	0.946%
912828W22	US GOV	UNITED STATES TREASURY Government of the United States	3,850,000.00	Fixed	N	2.076	1.550	1.905	02/15/2020 02/15/2020	19,995.41	3,835,946.18 3,855,941.59	3,807,573.00 3,827,568.41	2.911%
912828X21	US GOV	UNITED STATES TREASURY Government of the United States	3,900,000.00	Fixed	N	2.235	1.528	1.916	04/15/2020 04/15/2020	12,535.71	3,897,560.65 3,910,096.36	3,863,730.00 3,876,265.71	2.954%
912828XU9	US GOV	UNITED STATES TREASURY Government of the United States	5,000,000.00	Fixed	N	2.401	1.568	1.921	06/15/2020 06/15/2020	3,502.75	4,991,791.62 4,995,294.37	4,949,600.00 4,953,102.75	3.785%
912828Q2	US GOV	UNITED STATES TREASURY Government of the United States	4,000,000.00	Fixed	N	2.550	1.492	1.933	08/15/2020 08/15/2020	22,663.04	4,000,857.35 4,023,520.39	3,955,800.00 3,978,463.04	3.025%
912828V1	US GOV	UNITED STATES TREASURY Government of the United States	1,500,000.00	Fixed	N	2.633	1.528	1.917	09/15/2020 09/15/2020	6,153.31	1,493,950.62 1,500,103.94	1,478,610.00 1,484,763.31	1.131%
---	US GOV	UNITED STATES TREASURY Government of the United States	85,830,000.00	Fixed	N	1.759	1.379	1.878	10/18/2019 10/18/2019	281,912.15	86,044,167.23 86,326,079.38	85,358,865.35 85,640,777.50	65.269%

## Honda Motor Co., Ltd.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
02665WBZ3	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,605,000.00	Fixed	N	1.823	2.029	2.187	11/13/2019 11/13/2019	4,012.50	1,604,157.42 1,608,169.92	1,599,510.90 1,603,523.40	1.223%
02665WBZ3	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,605,000.00	Fixed	N	1.823	2.029	2.187	11/13/2019 11/13/2019	4,012.50	1,604,157.42 1,608,169.92	1,599,510.90 1,603,523.40	1.223%

## Intel Corporation

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
458140AZ3	CORP	INTEL CORP Intel Corporation	1,725,000.00	Fixed	N	2.298	1.863	2.049	05/11/2020 05/11/2020	4,432.29	1,724,481.59 1,728,913.88	1,717,082.25 1,721,514.54	1.313%
<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>2.298</b>	<b>1.863</b>	<b>2.049</b>	<b>05/11/2020 05/11/2020</b>	<b>4,432.29</b>	<b>1,724,481.59 1,728,913.88</b>	<b>1,717,082.25 1,721,514.54</b>	<b>1.313%</b>

## International Business Machines Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	1,275,000.00	Fixed	N	2.010	1.933	2.126	01/27/2020 01/27/2020	10,362.92	1,274,147.77 1,284,510.68	1,269,160.50 1,279,523.42	0.970%
<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>2.010</b>	<b>1.933</b>	<b>2.126</b>	<b>01/27/2020 01/27/2020</b>	<b>10,362.92</b>	<b>1,274,147.77 1,284,510.68</b>	<b>1,269,160.50 1,279,523.42</b>	<b>0.970%</b>

## Johnson & Johnson

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	360,000.00	Fixed	N	2.762	1.987	2.138	11/10/2020 11/10/2020	994.50	359,632.53 360,627.03	358,297.20 359,291.70	0.274%
<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>2.762</b>	<b>1.987</b>	<b>2.138</b>	<b>11/10/2020 11/10/2020</b>	<b>994.50</b>	<b>359,632.53 360,627.03</b>	<b>358,297.20 359,291.70</b>	<b>0.274%</b>

## JPMorgan Chase & Co.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	505,000.00	Fixed	Y	1.687	1.685	2.148	09/23/2019 09/23/2019	2,268.29	504,700.95 506,969.25	500,737.80 503,006.09	0.383%
<b>48125LRG9</b>	<b>CORP</b>	<b>JPMORGAN CHASE BANK NA JPMorgan Chase &amp; Co.</b>	<b>505,000.00</b>	<b>Fixed</b>	<b>Y</b>	<b>1.687</b>	<b>1.685</b>	<b>2.148</b>	<b>09/23/2019 09/23/2019</b>	<b>2,268.29</b>	<b>504,700.95 506,969.25</b>	<b>500,737.80 503,006.09</b>	<b>0.383%</b>

## Microsoft Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
594918BN3	CORP	MICROSOFT CORP Microsoft Corporation	355,000.00	Fixed	N	1.576	1.135	1.948	08/08/2019 08/08/2019	1,551.15	354,803.07 356,354.23	350,253.65 351,804.80	0.268%
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	1,000,000.00	Fixed	N	2.037	1.873	1.994	02/06/2020 02/06/2020	7,451.39	999,527.64 1,006,979.03	997,040.00 1,004,491.39	0.762%
<b>---</b>	<b>CORP</b>	<b>MICROSOFT CORP Microsoft Corporation</b>	<b>1,355,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.918</b>	<b>1.680</b>	<b>1.982</b>	<b>12/21/2019 12/21/2019</b>	<b>9,002.54</b>	<b>1,354,330.71 1,363,333.26</b>	<b>1,347,293.65 1,356,296.19</b>	<b>1.030%</b>

## Mississippi, State of

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
605581GK7	MUNI	MISSISSIPPI ST Mississippi, State of	800,000.00	Fixed	N	0.828	1.433	1.857	11/01/2018 11/01/2018	1,910.67	800,000.00 801,910.67	797,184.00 799,094.67	0.610%
<b>605581GK7</b>	<b>MUNI</b>	<b>MISSISSIPPI ST Mississippi, State of</b>	<b>800,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>0.828</b>	<b>1.433</b>	<b>1.857</b>	<b>11/01/2018 11/01/2018</b>	<b>1,910.67</b>	<b>800,000.00 801,910.67</b>	<b>797,184.00 799,094.67</b>	<b>0.610%</b>

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## U.S. Bancorp

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
31846V807	MMFUND	FIRST AMER:TRES OBLG;Y U.S. Bancorp	15,908.05	Fixed	N	0.000	0.910	0.910	12/31/2017 12/31/2017	0.00	15,908.05 15,908.05	15,908.05 15,908.05	0.012%
<b>31846V807</b>	<b>MMFUND</b>	<b>FIRST AMER:TRES OBLG;Y U.S. Bancorp</b>	<b>15,908.05</b>	<b>Fixed</b>	<b>N</b>	<b>0.000</b>	<b>0.910</b>	<b>0.910</b>	<b>12/31/2017 12/31/2017</b>	<b>0.00</b>	<b>15,908.05 15,908.05</b>	<b>15,908.05 15,908.05</b>	<b>0.012%</b>

## Wal-Mart Stores, Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
931142DY6	CORP	WAL-MART STORES INC Wal-Mart Stores, Inc.	525,000.00	Fixed	N	1.736	1.751	1.954	10/09/2019 10/09/2019	1,811.98	524,990.18 526,802.16	523,136.25 524,948.23	0.400%
<b>931142DY6</b>	<b>CORP</b>	<b>WAL-MART STORES INC Wal-Mart Stores, Inc.</b>	<b>525,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.736</b>	<b>1.751</b>	<b>1.954</b>	<b>10/09/2019 10/09/2019</b>	<b>1,811.98</b>	<b>524,990.18 526,802.16</b>	<b>523,136.25 524,948.23</b>	<b>0.400%</b>

## Wells Fargo & Company

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
94988J5D5	CORP	WELLS FARGO BANK NA Wells Fargo & Company	500,000.00	Fixed	N	1.375	1.765	2.154	05/24/2019 05/24/2019	899.31	499,897.52 500,796.82	497,220.00 498,119.31	0.380%
<b>94988J5D5</b>	<b>CORP</b>	<b>WELLS FARGO BANK NA Wells Fargo &amp; Company</b>	<b>500,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.375</b>	<b>1.765</b>	<b>2.154</b>	<b>05/24/2019 05/24/2019</b>	<b>899.31</b>	<b>499,897.52 500,796.82</b>	<b>497,220.00 498,119.31</b>	<b>0.380%</b>

## Summary

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
---	---	---	131,467,995.53	Fixed	---	1.828	1.467	1.921	11/14/2019 11/20/2019	452,828.39	131,766,344.48 132,219,172.87	130,780,243.18 131,233,071.57	100.000%

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

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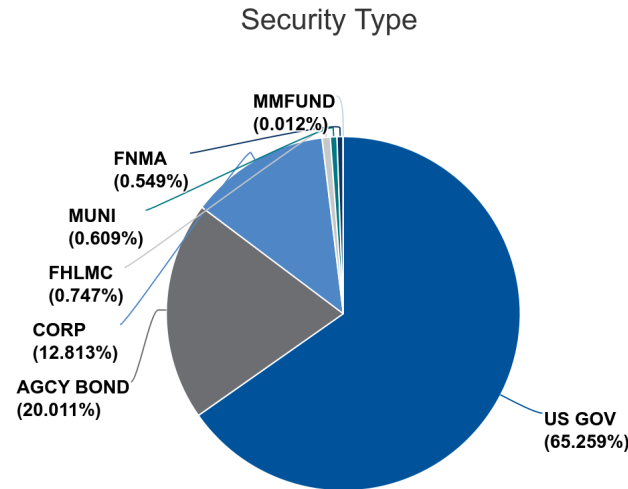


Chart calculated by: Market Value + Accrued

## AGCY BOND

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3137EACA5 FREDDIE MAC AGCY BOND	Fixed	N	1.206	AA+ Aaa	2,000,000.00	03/27/2019 03/27/2019	1.221 1.839	19,583.33	2,150,176.00	2,061,787.45 2,081,370.78	2,046,760.00 2,066,343.33
3137EADR7 FREDDIE MAC AGCY BOND	Fixed	N	2.281	AA+ Aaa	1,250,000.00	05/01/2020 05/01/2020	1.637 2.032	2,864.58	1,240,182.50	1,242,536.24 1,245,400.82	1,231,312.50 1,234,177.08
3135G0ZA4 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	1.115	AA+ Aaa	925,000.00	02/19/2019 02/19/2019	1.211 1.851	6,359.38	944,730.25	931,886.96 938,246.34	925,240.50 931,599.88
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	1.449	AA+ Aaa	1,000,000.00	06/20/2019 06/20/2019	1.157 1.864	534.72	1,017,911.00	1,008,595.06 1,009,129.78	998,340.00 998,874.72
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	1.661	AA+ Aaa	1,000,000.00	09/12/2019 09/12/2019	1.197 1.919	5,298.61	1,017,920.00	1,009,246.71 1,014,545.32	997,170.00 1,002,468.61
3135G0ZY2 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	1.864	AA+ Aaa	1,000,000.00	11/26/2019 11/26/2019	1.261 1.931	1,701.39	1,017,510.00	1,009,158.44 1,010,859.83	996,620.00 998,321.39
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	2.001	AA+ Aaa	1,000,000.00	01/21/2020 01/21/2020	1.616 1.951	7,222.22	1,000,390.00	1,000,177.92 1,007,400.15	993,450.00 1,000,672.22



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Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
313383HU8 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	2.385	AA+ Aaa	2,650,000.00	06/12/2020 06/12/2020	1.575 2.034	2,447.57	2,663,356.00	2,661,077.31 2,663,524.88	2,632,059.50 2,634,507.07
3137EADZ9 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	Fixed	N	1.274	AA+ Aaa	1,000,000.00	04/15/2019 04/15/2019	1.491 1.843	2,375.00	992,510.00	995,353.68 997,728.68	990,850.00 993,225.00
3130A8Y72 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	1.572	AA+ Aaa	1,000,000.00	08/05/2019 08/05/2019	0.940 1.912	3,548.61	998,080.00	998,973.49 1,002,522.10	983,740.00 987,288.61
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	2.106	AA+ Aaa	2,000,000.00	02/28/2020 02/28/2020	1.595 1.992	10,250.00	1,994,600.00	1,995,977.53 2,006,227.53	1,979,240.00 1,989,490.00
3137EAEF2 FREDDIE MAC AGCY BOND	Fixed	N	2.252	AA+ Aaa	5,000,000.00	04/20/2020 04/20/2020	1.530 2.004	13,559.03	4,977,450.00	4,982,504.88 4,996,063.91	4,929,350.00 4,942,909.03
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	Fixed	N	2.785	AA+ Aaa	6,500,000.00	11/17/2020 11/17/2020	2.011 2.063	15,572.92	6,474,845.00	6,475,424.72 6,490,997.64	6,465,940.00 6,481,512.92
--- AGCY BOND	Fixed	N	2.125	AA+ Aaa	26,325,000.00	03/06/2020 03/06/2020	1.569 1.981	91,317.36	26,489,660.75	26,372,700.40 26,464,017.76	26,170,072.50 26,261,389.86

## CORP

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
30231GAP7 EXXON MOBIL CORP CORP	Fixed	N	1.149	AA+ Aaa	1,000,000.00	03/01/2019 03/01/2019	1.394 1.910	5,693.33	1,008,940.00	1,003,608.46 1,009,301.79	997,660.00 1,003,353.33
594918BN3 MICROSOFT CORP CORP	Fixed	N	1.576	AAA Aaa	355,000.00	08/08/2019 08/08/2019	1.135 1.948	1,551.15	354,634.35	354,803.07 356,354.23	350,253.65 351,804.80
594918BV5 MICROSOFT CORP CORP	Fixed	N	2.037	AAA Aaa	1,000,000.00	02/06/2020 02/06/2020	1.873 1.994	7,451.39	999,330.00	999,527.64 1,006,979.03	997,040.00 1,004,491.39
478160CH5 JOHNSON & JOHNSON CORP	Fixed	N	2.762	AAA Aaa	360,000.00	11/10/2020 11/10/2020	1.987 2.138	994.50	359,614.80	359,632.53 360,627.03	358,297.20 359,291.70
037833CE8 APPLE INC CORP	Fixed	N	1.087	AA+ Aa1	815,000.00	02/08/2019 02/08/2019	1.589 1.848	5,017.91	814,380.60	814,655.45 819,673.36	812,343.10 817,361.01
037833CS7 APPLE INC CORP	Fixed	N	2.297	AA+ Aa1	1,000,000.00	05/11/2020 05/11/2020	1.835 2.169	2,500.00	998,980.00	999,193.39 1,001,693.39	991,530.00 994,030.00
037833CZ1 APPLE INC CORP	Fixed	N	1.664	AA+ Aa1	1,520,000.00	09/12/2019 09/12/2019	1.544 2.000	6,903.33	1,518,692.80	1,518,890.91 1,525,794.24	1,507,323.20 1,514,226.53
037833DH0 APPLE INC CORP	Fixed	N	1.827	AA+ Aa1	2,675,000.00	11/13/2019 11/13/2019	1.825 1.996	6,420.00	2,673,689.25	2,673,776.76 2,680,196.76	2,665,370.00 2,671,790.00
084670BL1 BERKSHIRE HATHAWAY INC CORP	Fixed	N	1.578	AA Aa2	1,252,000.00	08/14/2019 08/14/2019	1.691 2.069	10,005.57	1,263,831.40	1,260,143.39 1,270,148.95	1,252,600.96 1,262,606.53
94988J5D5 WELLS FARGO BANK NA CORP	Fixed	N	1.375	AA- Aa2	500,000.00	05/24/2019 05/24/2019	1.765 2.154	899.31	499,785.00	499,897.52 500,796.82	497,220.00 498,119.31
931142DY6 WAL-MART STORES INC CORP	Fixed	N	1.736	AA Aa2	525,000.00	10/09/2019 10/09/2019	1.751 1.954	1,811.98	524,989.50	524,990.18 526,802.16	523,136.25 524,948.23



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48125LRG9 JPMORGAN CHASE BANK NA CORP	Fixed	Y	1.687	A+ Aa3	505,000.00	09/23/2019 09/23/2019	1.685 2.148	2,268.29	504,484.90	504,700.95 506,969.25	500,737.80 503,006.09
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	Fixed	N	2.010	A+ A1	1,275,000.00	01/27/2020 01/27/2020	1.933 2.126	10,362.92	1,273,776.00	1,274,147.77 1,284,510.68	1,269,160.50 1,279,523.42
458140AZ3 INTEL CORP CORP	Fixed	N	2.298	A+ A1	1,725,000.00	05/11/2020 05/11/2020	1.863 2.049	4,432.29	1,724,344.50	1,724,481.59 1,728,913.88	1,717,082.25 1,721,514.54
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	Fixed	N	1.823	A+ A2	1,605,000.00	11/13/2019 11/13/2019	2.029 2.187	4,012.50	1,604,101.20	1,604,157.42 1,608,169.92	1,599,510.90 1,603,523.40
375558BR3 GILEAD SCIENCES INC CORP	Fixed	N	1.680	A A3	705,000.00	09/20/2019 09/20/2019	1.868 2.096	3,622.92	704,753.25	704,787.51 708,410.42	702,074.25 705,697.17
--- CORP	Fixed	---	1.807	AA- Aa3	16,817,000.00	11/07/2019 11/07/2019	1.770 2.047	73,947.39	16,828,327.55	16,821,394.52 16,895,341.90	16,741,340.06 16,815,287.45

## FHLMC

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3137BEF58 FHMS K503 A2 FHLMC	Fixed	Y	1.256	AA+ Aaa	975,000.00	04/12/2019 08/25/2019	1.335 2.043	1,995.50	1,002,574.22	987,337.12 989,332.62	978,627.00 980,622.50
3137BEF58 FHMS K503 A2 FHLMC	Fixed	Y	1.256	AA+ Aaa	975,000.00	04/12/2019 08/25/2019	1.335 2.043	1,995.50	1,002,574.22	987,337.12 989,332.62	978,627.00 980,622.50

## FNMA

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
31417B7J0 FN AB5396 FNMA	Fixed	N	1.671	AA+ Aaa	689,901.19	11/14/2019 06/01/2022	1.378 1.861	1,724.75	727,630.17	709,650.88 711,375.63	703,078.30 704,803.06
3136AMKW8 FN 15M01A AS2 FNMA	Fixed	N	0.072	AA+ Aaa	15,186.29	01/01/2018 02/25/2018	1.160 1.807	20.58	15,299.00	15,186.29 15,206.87	15,167.91 15,188.49
--- FNMA	Fixed	N	1.637	AA+ Aaa	705,087.48	10/31/2019 04/29/2022	1.374 1.860	1,745.33	742,929.17	724,837.17 726,582.50	718,246.22 719,991.55

## MMFUND

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	Fixed	N	0.000	AAAm Aaa	15,908.05	12/31/2017 12/31/2017	0.910 0.910	0.00	15,908.05	15,908.05 15,908.05	15,908.05 15,908.05
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	Fixed	N	0.000	AAAm Aaa	15,908.05	12/31/2017 12/31/2017	0.910 0.910	0.00	15,908.05	15,908.05 15,908.05	15,908.05 15,908.05

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## MUNI

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
605581GK7 MISSISSIPPI ST MUNI	Fixed	N	0.828	AA Aa2	800,000.00	11/01/2018 11/01/2018	1.433 1.857	1,910.67	800,000.00	800,000.00 801,910.67	797,184.00 799,094.67
<b>605581GK7 MISSISSIPPI ST MUNI</b>	<b>Fixed</b>	<b>N</b>	<b>0.828</b>	<b>AA Aa2</b>	<b>800,000.00</b>	<b>11/01/2018 11/01/2018</b>	<b>1.433 1.857</b>	<b>1,910.67</b>	<b>800,000.00</b>	<b>800,000.00 801,910.67</b>	<b>797,184.00 799,094.67</b>

## US GOV

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828KD1 UNITED STATES TREASURY US GOV	Fixed	N	1.100	AA+ Aaa	1,375,000.00	02/15/2019 02/15/2019	0.764 1.854	14,282.44	1,442,944.33	1,405,458.13 1,419,740.57	1,388,695.00 1,402,977.44
912828KQ2 UNITED STATES TREASURY US GOV	Fixed	N	1.343	AA+ Aaa	2,400,000.00	05/15/2019 05/15/2019	1.051 1.861	9,737.57	2,553,468.74	2,467,525.05 2,477,262.62	2,441,064.00 2,450,801.57
912828LJ7 UNITED STATES TREASURY US GOV	Fixed	N	1.564	AA+ Aaa	2,850,000.00	08/15/2019 08/15/2019	1.418 1.884	39,022.93	3,008,197.26	2,950,496.87 2,989,519.80	2,929,258.50 2,968,281.43
912828SD3 UNITED STATES TREASURY US GOV	Fixed	N	1.071	AA+ Aaa	3,905,000.00	01/31/2019 01/31/2019	1.262 1.832	20,426.97	3,904,084.79	3,904,511.88 3,924,938.85	3,880,593.75 3,901,020.72
912828ST8 UNITED STATES TREASURY US GOV	Fixed	N	1.315	AA+ Aaa	1,075,000.00	04/30/2019 04/30/2019	0.847 1.853	2,301.45	1,086,505.85	1,080,716.20 1,083,017.65	1,066,475.25 1,068,776.70
912828TC4 UNITED STATES TREASURY US GOV	Fixed	N	1.477	AA+ Aaa	2,625,000.00	06/30/2019 06/30/2019	0.925 1.843	72.51	2,630,332.03	2,627,904.08 2,627,976.60	2,592,292.50 2,592,365.01
912828TV2 UNITED STATES TREASURY US GOV	Fixed	N	1.801	AA+ Aaa	3,925,000.00	10/31/2019 10/31/2019	1.469 1.873	8,402.97	3,901,695.31	3,909,561.00 3,917,963.97	3,881,000.75 3,889,403.72
912828VZ0 UNITED STATES TREASURY US GOV	Fixed	N	2.654	AA+ Aaa	2,575,000.00	09/30/2020 09/30/2020	1.916 1.948	13,157.97	2,580,834.00	2,580,700.56 2,593,858.52	2,578,527.75 2,591,685.72
912828WC0 UNITED STATES TREASURY US GOV	Fixed	N	2.746	AA+ Aaa	1,000,000.00	10/31/2020 10/31/2020	1.591 1.956	2,997.24	1,007,578.12	1,004,372.33 1,007,369.56	994,340.00 997,337.24
912828A34 UNITED STATES TREASURY US GOV	Fixed	N	0.909	AA+ Aaa	1,000,000.00	11/30/2018 11/30/2018	1.246 1.787	1,098.90	1,000,078.13	1,000,038.03 1,001,136.93	995,120.00 996,218.90
912828A42 UNITED STATES TREASURY US GOV	Fixed	N	2.819	AA+ Aaa	725,000.00	11/30/2020 11/30/2020	1.987 1.966	1,274.73	725,254.88	725,254.05 726,528.77	725,681.50 726,956.23
912828A75 UNITED STATES TREASURY US GOV	Fixed	N	0.985	AA+ Aaa	2,050,000.00	12/31/2018 12/31/2018	0.986 1.819	84.94	2,078,587.89	2,060,439.12 2,060,524.06	2,043,522.00 2,043,606.94
912828B33 UNITED STATES TREASURY US GOV	Fixed	N	1.069	AA+ Aaa	1,280,000.00	01/31/2019 01/31/2019	1.196 1.841	8,034.78	1,287,850.00	1,284,168.09 1,292,202.87	1,275,302.40 1,283,337.18
912828C24 UNITED STATES TREASURY US GOV	Fixed	N	1.147	AA+ Aaa	2,000,000.00	02/28/2019 02/28/2019	1.282 1.845	10,193.37	2,016,093.76	2,005,000.40 2,015,193.77	1,992,040.00 2,002,233.37
912828WL0 UNITED STATES TREASURY US GOV	Fixed	N	1.396	AA+ Aaa	3,890,000.00	05/31/2019 05/31/2019	1.378 1.858	5,129.67	3,900,940.63	3,896,600.12 3,901,729.79	3,870,550.00 3,875,679.67
912828WS5 UNITED STATES TREASURY US GOV	Fixed	N	1.468	AA+ Aaa	2,000,000.00	06/30/2019 06/30/2019	0.842 1.860	89.78	2,044,609.38	2,023,238.86 2,023,328.64	1,993,040.00 1,993,129.78

# Security Type GASB 40 Trade Date

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

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Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828D80 UNITED STATES TREASURY US GOV	Fixed	N	1.629	AA+ Aaa	5,200,000.00	08/31/2019 08/31/2019	1.470 1.873	28,711.33	5,215,031.28	5,213,124.98 5,241,836.31	5,178,888.00 5,207,599.33
912828F39 UNITED STATES TREASURY US GOV	Fixed	N	1.711	AA+ Aaa	2,100,000.00	09/30/2019 09/30/2019	1.163 1.882	9,389.42	2,142,410.16	2,121,236.49 2,130,625.91	2,095,233.00 2,104,622.42
912828G61 UNITED STATES TREASURY US GOV	Fixed	N	1.880	AA+ Aaa	3,900,000.00	11/30/2019 11/30/2019	1.507 1.885	5,142.86	3,899,238.29	3,899,502.09 3,904,644.94	3,871,803.00 3,876,945.86
912828G95 UNITED STATES TREASURY US GOV	Fixed	N	1.947	AA+ Aaa	1,000,000.00	12/31/2019 12/31/2019	1.521 1.892	44.89	1,002,265.62	1,002,031.41 1,002,076.30	994,770.00 994,814.89
912828J84 UNITED STATES TREASURY US GOV	Fixed	N	2.198	AA+ Aaa	3,930,000.00	03/31/2020 03/31/2020	1.612 1.909	13,806.28	3,901,139.06	3,909,576.77 3,923,383.05	3,883,940.40 3,897,746.68
912828XE5 UNITED STATES TREASURY US GOV	Fixed	N	2.361	AA+ Aaa	750,000.00	05/31/2020 05/31/2020	1.609 1.918	989.01	746,103.52	748,078.66 749,067.68	742,620.00 743,609.01
912828XH8 UNITED STATES TREASURY US GOV	Fixed	N	2.422	AA+ Aaa	4,000,000.00	06/30/2020 06/30/2020	1.549 1.928	179.56	4,008,906.24	4,007,381.33 4,007,560.89	3,970,480.00 3,970,659.56
912828N22 UNITED STATES TREASURY US GOV	Fixed	N	0.950	AA+ Aaa	1,400,000.00	12/15/2018 12/15/2018	1.174 1.801	817.31	1,402,023.43	1,401,011.74 1,401,829.05	1,392,678.00 1,393,495.31
912828N63 UNITED STATES TREASURY US GOV	Fixed	N	1.028	AA+ Aaa	1,050,000.00	01/15/2019 01/15/2019	1.269 1.830	5,456.86	1,046,923.83	1,048,442.95 1,053,899.81	1,042,366.50 1,047,823.36
912828P95 UNITED STATES TREASURY US GOV	Fixed	N	1.191	AA+ Aaa	3,000,000.00	03/15/2019 03/15/2019	1.160 1.842	8,950.28	2,985,937.50	2,994,305.26 3,003,255.54	2,969,880.00 2,978,830.28
912828T59 UNITED STATES TREASURY US GOV	Fixed	N	1.762	AA+ Aaa	1,410,000.00	10/15/2019 10/15/2019	1.383 1.867	3,021.43	1,395,459.38	1,400,510.91 1,403,532.34	1,388,525.70 1,391,547.13
912828U40 UNITED STATES TREASURY US GOV	Fixed	N	0.910	AA+ Aaa	3,915,000.00	11/30/2018 11/30/2018	1.217 1.782	3,441.76	3,899,401.19	3,907,314.12 3,910,755.88	3,887,164.35 3,890,606.11
912828U73 UNITED STATES TREASURY US GOV	Fixed	N	1.923	AA+ Aaa	1,250,000.00	12/15/2019 12/15/2019	1.560 1.888	802.71	1,243,310.55	1,245,559.32 1,246,362.03	1,237,700.00 1,238,502.71
912828W22 UNITED STATES TREASURY US GOV	Fixed	N	2.076	AA+ Aaa	3,850,000.00	02/15/2020 02/15/2020	1.550 1.905	19,995.41	3,834,359.38	3,835,946.18 3,855,941.59	3,807,573.00 3,827,568.41
912828X21 UNITED STATES TREASURY US GOV	Fixed	N	2.235	AA+ Aaa	3,900,000.00	04/15/2020 04/15/2020	1.528 1.916	12,535.71	3,897,257.83	3,897,560.65 3,910,096.36	3,863,730.00 3,876,265.71
912828XU9 UNITED STATES TREASURY US GOV	Fixed	N	2.401	AA+ Aaa	5,000,000.00	06/15/2020 06/15/2020	1.568 1.921	3,502.75	4,990,234.40	4,991,791.62 4,995,294.37	4,949,600.00 4,953,102.75
912828Q2 UNITED STATES TREASURY US GOV	Fixed	N	2.550	AA+ Aaa	4,000,000.00	08/15/2020 08/15/2020	1.492 1.933	22,663.04	4,000,937.52	4,000,857.35 4,023,520.39	3,955,800.00 3,978,463.04
912828V1 UNITED STATES TREASURY US GOV	Fixed	N	2.633	AA+ Aaa	1,500,000.00	09/15/2020 09/15/2020	1.528 1.917	6,153.31	1,493,320.32	1,493,950.62 1,500,103.94	1,478,610.00 1,484,763.31
--- UNITED STATES TREASURY US GOV	Fixed	N	1.759	AA+ Aaa	85,830,000.00	10/18/2019 10/18/2019	1.379 1.878	281,912.15	86,273,314.60	86,044,167.23 86,326,079.38	85,358,865.35 85,640,777.50

Summary

# Security Type GASB 40 Trade Date

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Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
---	Fixed	---	1.828	AA+ Aa1	131,467,995.53	11/14/2019 11/20/2019	1.467 1.921	452,828.39	132,152,714.33	131,766,344.48 132,219,172.87	130,780,243.18 131,233,071.57

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

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

Dated: 01/10/2018

Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	284.62	0.00	1,040,223.04	0.00	-1,141,598.61	0.00	0.00	0.00	0.00	117,283.62 15,908.05	117,283.62 15,908.05
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	60,032.10 85,713.09	60,032.10 85,713.09
31417B7J0 FN AB5396 FNMA	5,429.39	0.00	0.00	0.00	0.00	0.00	0.00	-49,005.93	-1,423.59	779,316.10 727,630.17	759,707.35 703,078.30
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	1,001,260.00 993,450.00
3136G0HK0 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	15,000.00	0.00	0.00	0.00	-1,995,400.00	-583.33	0.00	0.00	-9,045.82	2,015,820.00 0.00	1,999,860.00 0.00
912828C24 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,016,093.76 2,016,093.76	2,001,880.00 1,992,040.00
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	748,357.50 742,620.00
912828L81 UNITED STATES TREASURY US GOV	3,718.75	0.00	0.00	0.00	-844,455.86	-913.70	0.00	0.00	-5,375.77	849,435.55 0.00	845,554.50 0.00
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	1,003,010.00 994,340.00
3135G0ZA4 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	944,730.25 944,730.25	930,143.00 925,240.50
912828M64 UNITED STATES TREASURY US GOV	6,250.00	0.00	0.00	0.00	-995,898.43	-759.67	0.00	0.00	-4,213.15	1,000,351.56 0.00	998,320.00 0.00
605581GK7 MISSISSIPPI ST MUNI	5,732.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	800,000.00 800,000.00	798,672.00 797,184.00
3137EACA5 FREDDIE MAC AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,150,176.00 2,150,176.00	2,066,160.00 2,046,760.00
912828P95 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,985,937.50 2,985,937.50	2,981,940.00 2,969,880.00
3135G0ZY2 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	8,750.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,017,510.00 1,017,510.00	1,003,800.00 996,620.00
912828KQ2 UNITED STATES TREASURY US GOV	37,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,553,468.74 2,553,468.74	2,464,872.00 2,441,064.00
912828F39 UNITED STATES TREASURY US GOV	21,875.00	0.00	0.00	0.00	-401,406.25	-384.61	0.00	0.00	-3,099.20	2,550,488.28 2,142,410.16	2,512,600.00 2,095,233.00
912828A75 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,078,587.89 2,078,587.89	2,052,234.50 2,043,522.00
30231GAP7 EXXON MOBIL CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,008,940.00 1,008,940.00	1,000,850.00 997,660.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,017,920.00 1,017,920.00	1,004,240.00 997,170.00

# Portfolio Activity Summary

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Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed	Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	8,750.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,017,911.00 1,017,911.00	1,004,440.00 998,340.00
94988J5D5 WELLS FARGO BANK NA CORP	4,375.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	499,785.00 499,785.00	499,655.00 497,220.00
3137BEF58 FHMS K503 A2 FHLMC	5,986.50	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,002,574.22 1,002,574.22	983,970.00 978,627.00
594918BN3 MICROSOFT CORP CORP	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	354,634.35 354,634.35	351,833.40 350,253.65
3130A8Y72 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	998,080.00 998,080.00	988,170.00 983,740.00
912828KD1 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,442,944.33 1,442,944.33	1,399,763.75 1,388,695.00
912828WS5 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	2,044,609.38 2,044,609.38	2,005,700.00 1,993,040.00
912828ST8 UNITED STATES TREASURY US GOV	6,718.75	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,086,505.85 1,086,505.85	1,071,893.25 1,066,475.25
912828TC4 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	2,630,332.03 2,630,332.03	2,604,997.50 2,592,292.50
48125LRG9 JPMORGAN CHASE BANK NA CORP	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	504,484.90 504,484.90	503,146.65 500,737.80
3137EAD7 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	3,281.25	0.00	0.00	0.00	-744,832.50		-1,002.60	0.00	0.00	-4,721.74	748,942.50 0.00	746,272.50 0.00
912828JR2 UNITED STATES TREASURY US GOV	25,593.75	0.00	0.00	0.00	-1,390,807.03		-3,110.84	0.00	0.00	-10,417.13	1,444,767.19 0.00	1,400,353.50 0.00
912828T83 UNITED STATES TREASURY US GOV	6,937.50	0.00	0.00	0.00	-1,834,679.69		-1,418.16	0.00	0.00	-13,094.53	1,845,158.20 0.00	1,837,420.00 0.00
94988J5F0 WELLS FARGO BANK NA CORP	4,950.00	0.00	0.00	0.00	-549,416.03		-247.50	0.00	0.00	-355.63	549,543.50 0.00	550,660.00 0.00
912828A34 UNITED STATES TREASURY US GOV	6,250.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,000,078.13 1,000,078.13	998,360.00 995,120.00
912828N63 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,046,923.83 1,046,923.83	1,046,146.50 1,042,366.50
912828U73 UNITED STATES TREASURY US GOV	8,593.75	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,243,310.55 1,243,310.55	1,246,137.50 1,237,700.00
912828B33 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,287,850.00 1,287,850.00	1,281,356.80 1,275,302.40
912828N22 UNITED STATES TREASURY US GOV	8,750.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,402,023.43 1,402,023.43	1,397,536.00 1,392,678.00
912828T59 UNITED STATES TREASURY US GOV	7,050.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,395,459.38 1,395,459.38	1,396,125.60 1,388,525.70
912828WD8 UNITED STATES TREASURY US GOV	24,375.00	0.00	0.00	0.00	-3,887,507.82		-2,828.04	0.00	0.00	-14,206.64	3,903,199.21 0.00	3,894,072.00 0.00

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

Dated: 01/10/2018

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
912828SD3 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,904,084.79 3,904,084.79	3,896,604.25 3,880,593.75
912828LJ7 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,008,197.26 3,008,197.26	2,963,658.00 2,929,258.50
912828G61 UNITED STATES TREASURY US GOV	29,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,899,238.29 3,899,238.29	3,899,376.00 3,871,803.00
912828J84 UNITED STATES TREASURY US GOV	27,018.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,901,139.06 3,901,139.06	3,911,725.50 3,883,940.40
912828TV2 UNITED STATES TREASURY US GOV	24,531.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,901,695.31 3,901,695.31	3,905,846.00 3,881,000.75
912828WL0 UNITED STATES TREASURY US GOV	29,175.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,900,940.63 3,900,940.63	3,893,656.60 3,870,550.00
912828U40 UNITED STATES TREASURY US GOV	19,575.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,899,401.19 3,899,401.19	3,897,265.05 3,887,164.35
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	1,276,632.00 1,269,160.50
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	1,004,120.00 997,040.00
3136AMKW8 FN 15M01A AS2 FNMA	372.85	0.00	0.00	0.00	0.00	0.00	0.00	-85,674.79	1.20	101,609.65 15,299.00	100,787.44 15,167.91
037833CE8 APPLE INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	814,380.60 814,380.60	815,252.65 812,343.10
166764AV2 CHEVRON CORP CORP	0.00	0.00	0.00	0.00	-599,928.00	-728.00	0.00	0.00	-59.40	599,910.00 0.00	599,934.00 0.00
3137EADZ9 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	5,625.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	992,510.00 992,510.00	994,920.00 990,850.00
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	1,243,175.00 1,231,312.50
084670BL1 BERKSHIRE HATHAWAY INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,263,831.40 1,263,831.40	1,264,156.92 1,252,600.96
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	1,995,240.00 1,979,240.00
191216BA7 COCA-COLA CO CORP	5,750.00	0.00	0.00	0.00	-998,640.00	-95.83	0.00	0.00	-206.05	993,780.00 0.00	998,650.00 0.00
931142DF7 WAL MART STORES INC CORP	0.00	0.00	0.00	0.00	-1,498,155.00	-8,109.38	0.00	0.00	-1,147.78	1,496,220.00 0.00	1,497,990.00 0.00
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	4,968,150.00 4,929,350.00
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	1,000,450.00 991,530.00

# Portfolio Activity Summary

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

10/01/2017 - 12/31/2017

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Dated: 01/10/2018

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
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	1,728,639.75 1,717,082.25
313379DT3 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	-1,999,400.00	-8,055.56	0.00	0.00	-2,544.11	2,008,540.00 0.00	1,999,500.00 0.00
912828XH8 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,008,906.24 4,008,906.24	4,003,280.00 3,970,480.00
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	2,654,399.00 2,632,059.50
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	4,989,050.00 4,949,600.00
912828RE2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-1,001,367.19	-1,408.84	0.00	0.00	-2,085.44	1,010,625.00 0.00	1,001,210.00 0.00
037833CZ1 APPLE INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,518,692.80 1,518,692.80	1,517,142.40 1,507,323.20
912828L40 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-3,871,797.06	-2,039.09	0.00	0.00	-7,520.21	3,875,135.76 0.00	3,871,324.80 0.00
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	3,988,120.00 3,955,800.00
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	1,489,635.00 1,478,610.00
375558BR3 GILEAD SCIENCES INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	704,753.25 704,753.25	705,556.95 702,074.25
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	3,892,980.00 3,863,730.00
912828RH5 UNITED STATES TREASURY US GOV	11,000.00	0.00	0.00	0.00	-1,597,651.36	-2,767.00	0.00	0.00	-4,573.73	1,604,437.50 0.00	1,599,936.00 0.00
912828D80 UNITED STATES TREASURY US GOV	0.00	0.00	5,215,031.28	-7,936.46	0.00	0.00	0.00	0.00	0.00	0.00 5,215,031.28	0.00 5,178,888.00
912828W22 UNITED STATES TREASURY US GOV	0.00	0.00	3,834,359.38	-7,192.59	0.00	0.00	0.00	0.00	0.00	0.00 3,834,359.38	0.00 3,807,573.00
912828G95 UNITED STATES TREASURY US GOV	0.00	0.00	1,002,265.62	-4,239.13	0.00	0.00	0.00	0.00	0.00	0.00 1,002,265.62	0.00 994,770.00
931142DY6 WAL-MART STORES INC CORP	0.00	0.00	524,989.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00 524,989.50	0.00 523,136.25
037833DH0 APPLE INC CORP	0.00	0.00	2,673,689.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00 2,673,689.25	0.00 2,665,370.00
478160CH5 JOHNSON & JOHNSON CORP	0.00	0.00	359,614.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00 359,614.80	0.00 358,297.20
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	0.00	0.00	1,604,101.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00 1,604,101.20	0.00 1,599,510.90
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	0.00	0.00	6,474,845.00	-7,447.92	0.00	0.00	0.00	0.00	0.00	0.00 6,474,845.00	0.00 6,465,940.00



# Portfolio Activity Summary

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

10/01/2017 - 12/31/2017

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Dated: 01/10/2018

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
912828VZ0 UNITED STATES TREASURY US GOV	0.00	0.00	2,580,834.00	-9,620.88	0.00	0.00	0.00	0.00	0.00	0.00 2,580,834.00	0.00 2,578,527.75
912828A42 UNITED STATES TREASURY US GOV	0.00	0.00	725,254.88	-1,115.38	0.00	0.00	0.00	0.00	0.00	0.00 725,254.88	0.00 725,681.50
---	<b>550,686.61</b>	<b>0.00</b>	<b>26,035,207.95</b>	<b>-37,552.36</b>	<b>-25,352,940.83</b>	<b>-34,452.15</b>	<b>0.00</b>	<b>-134,680.72</b>	<b>-84,088.73</b>	<b>131,811,077.76</b> <b>132,238,427.42</b>	<b>131,127,149.83</b> <b>130,865,956.27</b>

\* Weighted by: Ending Market Value + Accrued.

# Disclaimer

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Dated: 01/10/2018

## 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, 2017



City of Cape Coral 1-5 Year

1015 Cultural Park Blvd  
Cape Coral, Florida 33990

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

## City of Cape Coral 1-5 Year Summary

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## City of Cape Coral 1-5 Year Summary Comparison for the period October 1, 2017 to December 31, 2017

City of Cape Coral 1-5 Year	October 1, 2017 Beginning Balance	December 31, 2017 Ending Balance	Portfolio Characteristic	October 1, 2017 Beginning Balance	December 31, 2017 Ending Balance
<b>Historical Cost</b>	<b>\$ 63,544,054.48</b>	<b>\$ 63,772,681.81</b>	<b>Book Yield Gross</b>	<b>1.55%</b>	<b>1.63%</b>
Book Value	\$ 63,374,899.41	\$ 63,592,953.64	<b>Market Yield Gross</b>	<b>1.65%</b>	<b>2.02%</b>
Accrued Interest	\$ 264,659.83	\$ 221,055.40	<b>Weighted Average Coupon</b>	<b>1.82%</b>	<b>1.87%</b>
<b>Book Value Plus Accrued</b>	<b>\$ 63,639,559.23</b>	<b>\$ 63,814,009.05</b>	<b>Duration</b>	<b>2.58 Years</b>	<b>2.63 Years</b>
Net Unrealized Gain/Loss	\$ (167,736.17)	(635,081.02)	<b>Weighted Effective Maturity</b>	<b>2.69 Years</b>	<b>2.75 Years</b>
<b>Market Value Plus Accrued<sup>(2)</sup></b>	<b>\$ 63,471,823.07</b>	<b>\$ 63,178,928.03</b>	<b>Weighted Final Maturity</b>	<b>2.91 Years</b>	<b>2.95 Years</b>
Net Pending Transactions	25,624.96	89,163.69			
<b>Market Value Plus Accrued Net<sup>(2)</sup></b>	<b>\$ 63,497,448.02</b>	<b>\$ 63,268,091.71</b>			
<b>City of Cape Coral 1-5 Year</b>	<b>December 2017 Net Income</b>				
Interest Income	\$ 291,977.11				
Net Amortization/Accretion	(31,185.37)				
Net Realized Gain/Loss <sup>(3)</sup>	(22,803.19)				
Miscellaneous Income	0.00				
<b>Net Income</b>	<b>\$ 237,988.55</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.

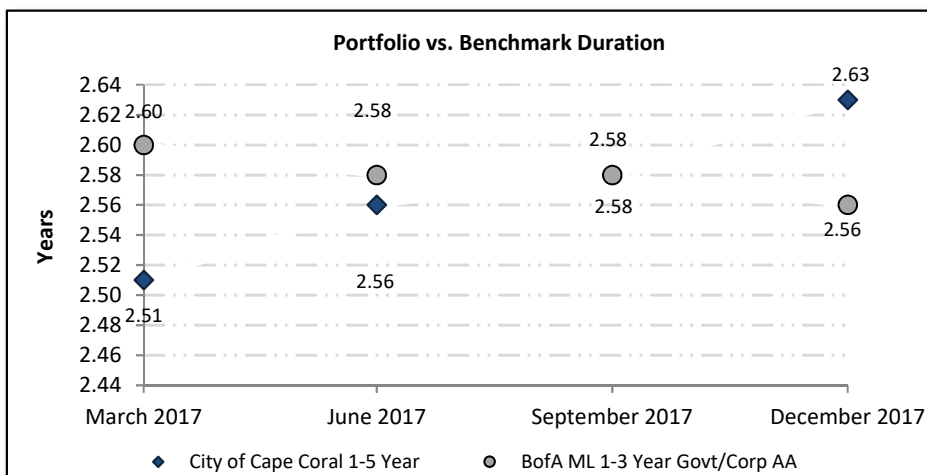
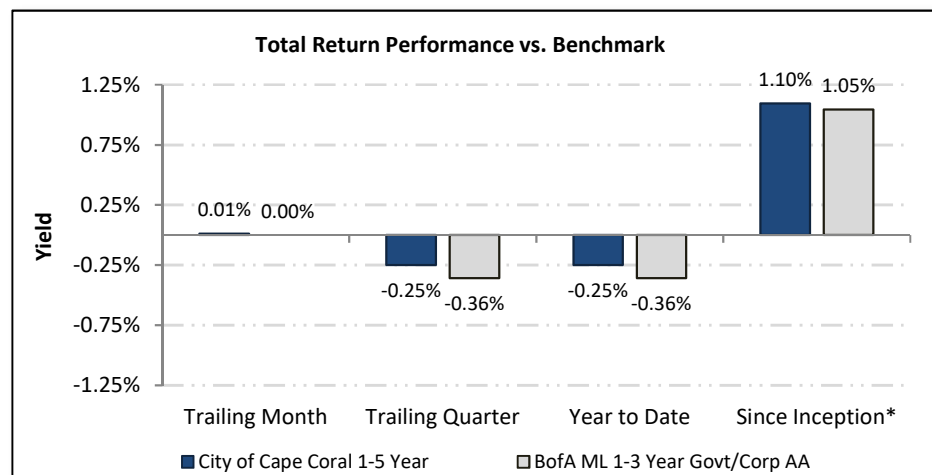
(3) MBS paydowns may result in negative realized losses rather than amortization in as a result of accounting method.

## City of Cape Coral 1-5 Year Total Return October 1, 2017 to December 31, 2017

Total Return Performance	Trailing Month Periodic	Trailing Quarter Periodic	Year to Date Periodic	Since Inception* Annualized
City of Cape Coral 1-5 Year	0.01%	(0.25%)	(0.25%)	1.10%
BofA ML 1-3 Year Govt/Corp AA	0.00%	(0.36%)	(0.36%)	1.05%

Yield to Maturity	December 31, 2017 Ending Balance
City of Cape Coral 1-5 Year	2.02%
BofA ML 1-3 Year Govt/Corp AA	2.01%

Duration	March 2017	June 2017	September 2017	December 2017
City of Cape Coral 1-5 Year	2.510	2.560	2.580	2.630
BofA ML 1-3 Year Govt/Corp AA	2.600	2.580	2.580	2.560

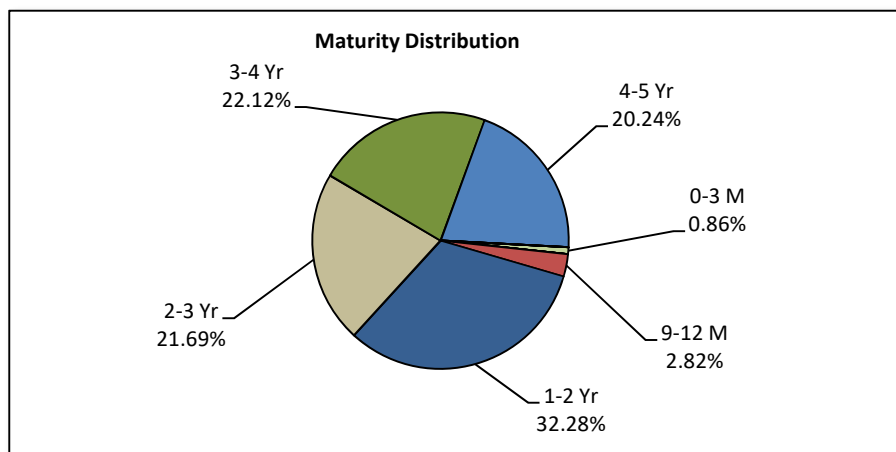
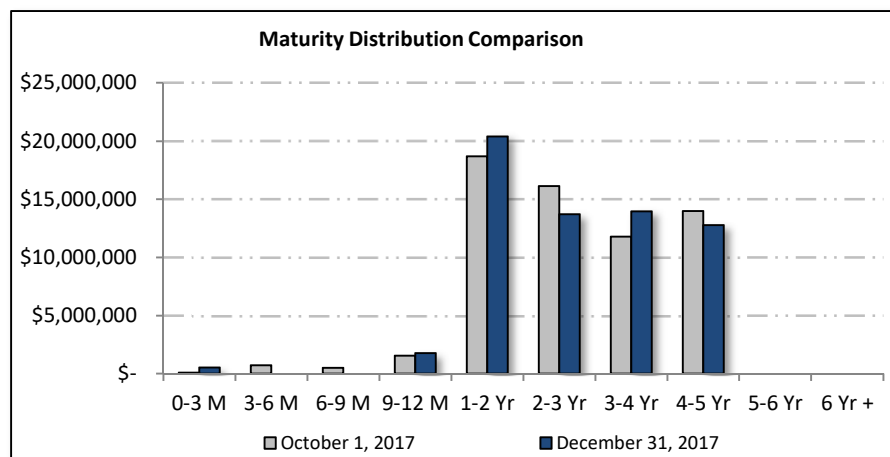


\*Total return since inception date: October 1, 2014

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

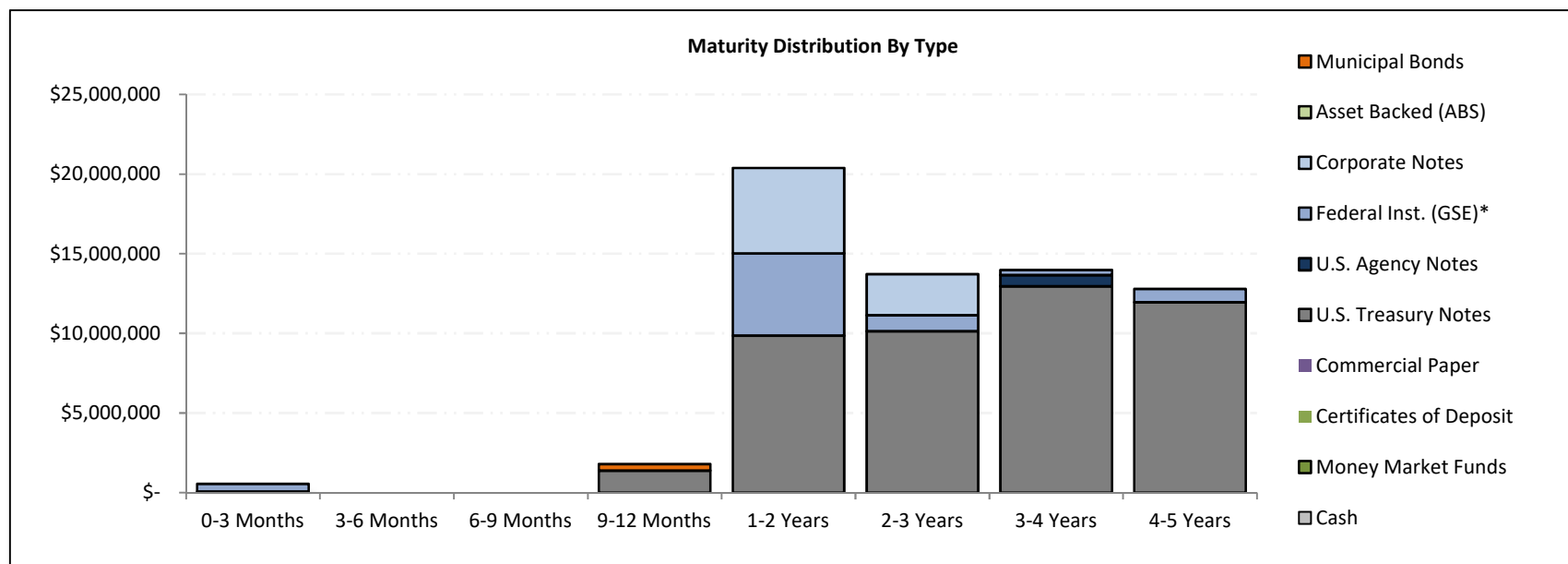
# City of Cape Coral 1-5 Year Maturity Distribution Market Value Basis October 1, 2017 to December 31, 2017

Maturity Distribution	October 1, 2017 Beginning Balance	December 31, 2017 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 97,307.02	\$ 540,914.13	0.86%	0.70%
3-6 Months	727,979.84	-	0.00%	-1.15%
6-9 Months	502,200.00	-	0.00%	-0.79%
9-12 Months	1,540,800.26	1,780,228.12	2.82%	0.39%
1-2 Years	18,686,057.00	20,391,447.68	32.28%	2.84%
2-3 Years	16,124,284.55	13,702,754.68	21.69%	-3.72%
3-4 Years	11,800,930.12	13,973,576.87	22.12%	3.53%
4-5 Years	13,992,264.27	12,790,006.56	20.24%	-1.80%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
<b>Total Portfolio</b>	<b>\$ 63,471,823.07</b>	<b>\$ 63,178,928.03</b>	<b>100.00%</b>	



### City of Cape Coral 1-5 Year Maturity Distribution Market Value Basis as of December 31, 2017

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	67,548	-	-	-	-	-	-	-	67,548
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	-	1,380,681	9,857,860	10,133,661	12,948,374	11,954,262	46,274,838
U.S. Agency Notes	-	-	-	-	-	-	713,344	-	713,344
Federal Inst. (GSE)*	473,366	-	-	-	5,176,491	994,594	311,859	835,744	7,792,054
Corporate Notes	-	-	-	-	5,357,097	2,574,500	-	-	7,931,597
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	399,547	-	-	-	-	399,547
<b>Total</b>	<b>\$ 540,914</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 1,780,228</b>	<b>\$ 20,391,448</b>	<b>\$ 13,702,755</b>	<b>\$ 13,973,577</b>	<b>\$ 12,790,007</b>	<b>\$ 63,178,928</b>

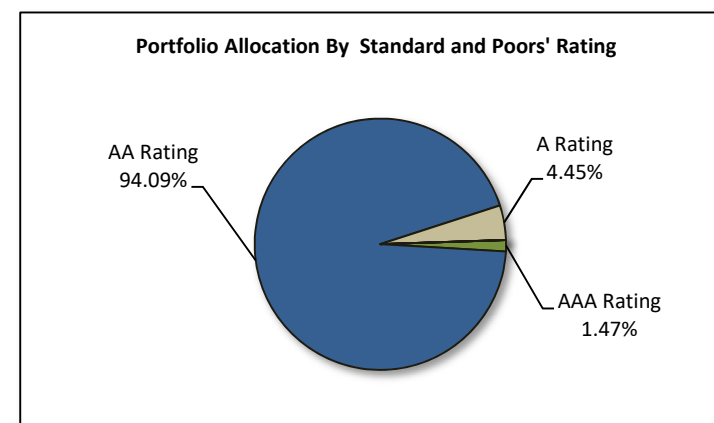


\*Mortgage backed securities shown to effective maturity.

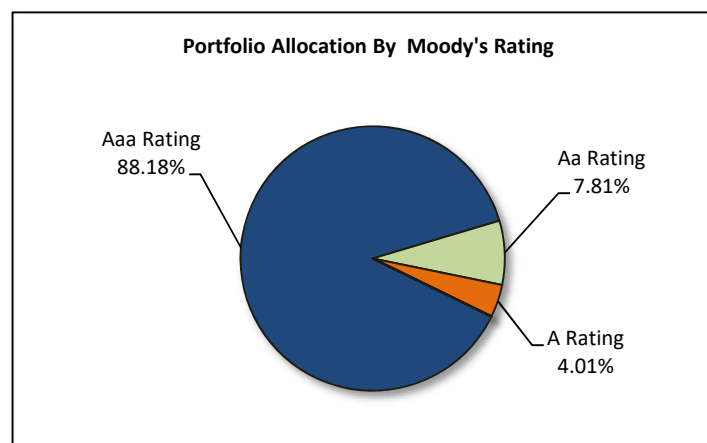


# City of Cape Coral 1-5 Year Rating Distribution Market Value Basis as of December 31, 2017

<b>S&amp;P Rating Distribution</b>	<b>December 31, 2017 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	\$ 927,819.23	1.47%
AA Rating	59,442,127.39	94.09%
A Rating	2,808,981.40	4.45%
Below A	-	0.00%
Not Rated	-	0.00%
<b>Total Long Term Rating</b>	<b>\$ 63,178,928.03</b>	<b>100.00%</b>
<b>Total Portfolio</b>	<b>\$ 63,178,928.03</b>	<b>100.00%</b>

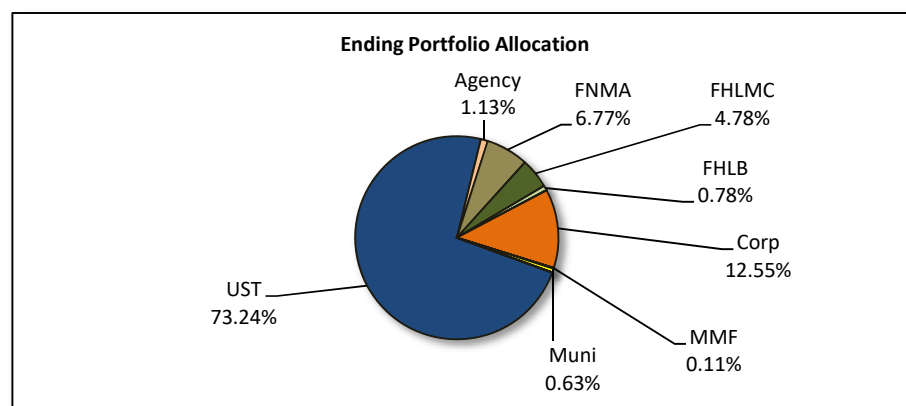
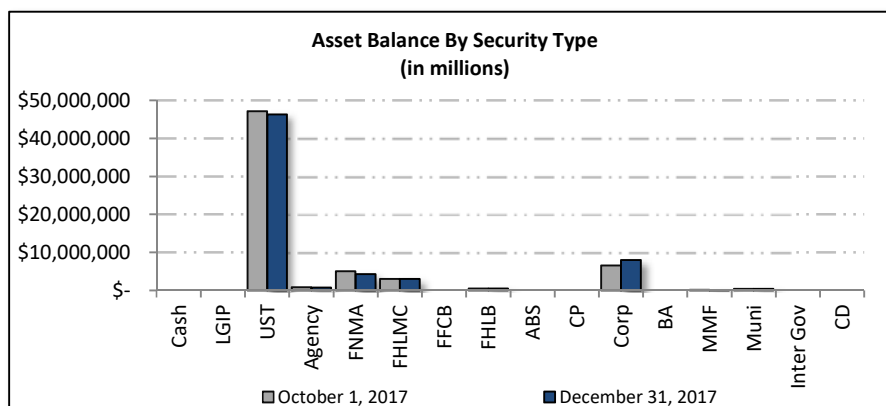


<b>Moody's Rating Distribution</b>	<b>December 31, 2017 Ending Balance</b>	<b>Portfolio Allocation</b>
<b>Short Term Rating Distribution</b>		
P-1	\$ -	0.00%
P-2	-	0.00%
<b>Total Short Term Ratings</b>	<b>\$ -</b>	<b>0.00%</b>
<b>Long Term Rating Distribution</b>		
Aaa Rating	\$ 55,708,055.57	88.18%
Aa Rating	4,935,805.27	7.81%
A Rating	2,535,067.19	4.01%
Below A	-	0.00%
Not Rated	-	0.00%
<b>Total Long Term Rating</b>	<b>\$ 63,178,928.03</b>	<b>100.00%</b>
<b>Total Portfolio</b>	<b>\$ 63,178,928.03</b>	<b>100.00%</b>



## City of Cape Coral 1-5 Year Market Value Basis Security Distribution October 1, 2017 to December 31, 2017

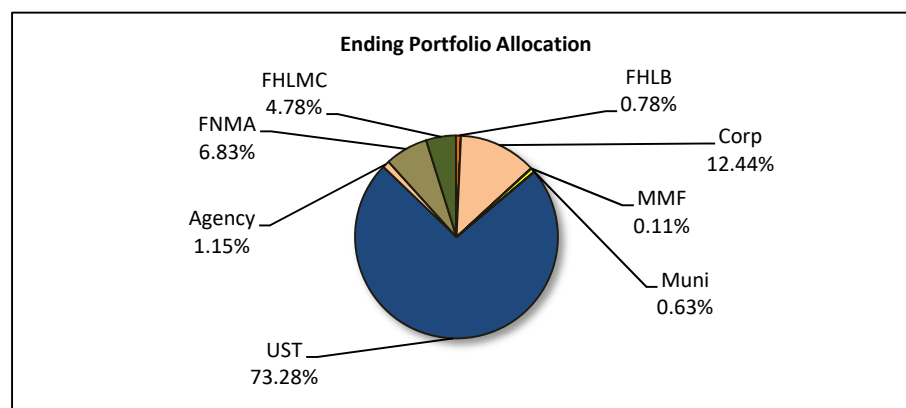
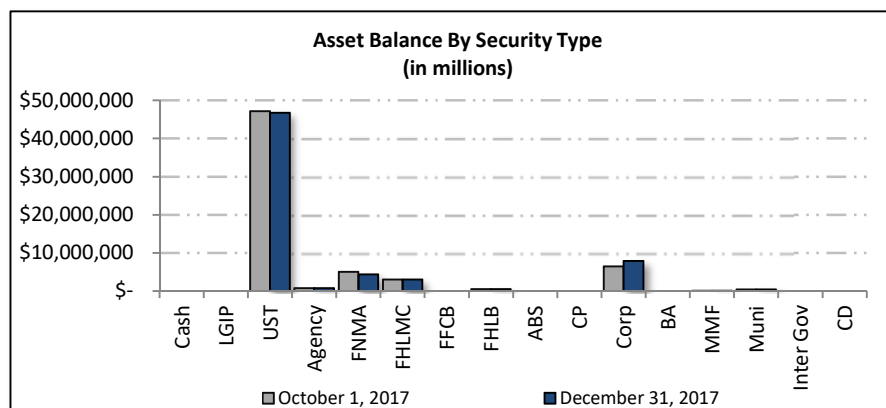
Security Distribution	October 1, 2017 Beginning Balance	Portfolio Allocation	December 31, 2017 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	47,154,237.55	74.29%	46,274,837.87	1.62%	73.24%	-1.05%
U.S. Agency Notes	762,279.14	1.20%	713,344.05	1.45%	1.13%	-0.07%
FNMA	5,014,316.56	7.90%	4,278,629.83	1.70%	6.77%	-1.13%
FHLMC	3,031,315.28	4.78%	3,019,780.28	1.48%	4.78%	0.00%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	494,765.56	0.78%	493,644.31	0.94%	0.78%	0.00%
<b>Fed Instrumentality Subtotal</b>	<b>\$ 8,540,397.39</b>	<b>13.46%</b>	<b>\$ 7,792,054.42</b>	<b>1.57%</b>	<b>12.33%</b>	<b>-1.12%</b>
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	6,515,877.64	10.27%	7,931,596.57	1.79%	12.55%	2.29%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	97,307.02	0.15%	67,547.79	0.91%	0.11%	-0.05%
Municipal Bonds	401,724.33	0.63%	399,547.33	1.43%	0.63%	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>\$ 63,471,823.07</b>	<b>100.00%</b>	<b>\$ 63,178,928.03</b>	<b>1.63%</b>	<b>100.00%</b>	



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

## City of Cape Coral 1-5 Year Historical Cost Basis Security Distribution October 1, 2017 to December 31, 2017

Security Distribution	October 1, 2017 Beginning Balance	Portfolio Allocation	December 31, 2017 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	47,173,904.78	74.24%	46,735,493.83	1.62%	73.28%	-0.95%
U.S. Agency Notes	779,903.61	1.23%	735,760.38	1.45%	1.15%	-0.07%
FNMA	5,064,232.27	7.97%	4,353,081.86	1.70%	6.83%	-1.14%
FHLMC	3,045,548.00	4.79%	3,045,548.00	1.48%	4.78%	-0.02%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	499,040.00	0.79%	499,040.00	0.94%	0.78%	0.00%
<b>Fed Instrumentality Subtotal</b>	<b>\$ 8,608,820.27</b>	<b>13.55%</b>	<b>\$ 7,897,669.86</b>	<b>1.57%</b>	<b>12.38%</b>	<b>-1.16%</b>
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	6,484,118.80	10.20%	7,936,209.95	1.79%	12.44%	2.24%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	97,307.02	0.15%	67,547.79	0.91%	0.11%	-0.05%
Municipal Bonds	400,000.00	0.63%	400,000.00	1.43%	0.63%	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>\$ 63,544,054.48</b>	<b>100.00%</b>	<b>\$ 63,772,681.81</b>	<b>1.63%</b>	<b>100.00%</b>	



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

## City of Cape Coral 1-5 Year Quarterly Transactions October 1, 2017 to December 31, 2017

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
10/01/2017	10/01/2017	Principal Paydown	31398M6U5	Federal National Mortgage Association	4.33%	03/25/2020	(\$1,447.43)			
10/01/2017	10/01/2017	Principal Paydown	31418AF29	Federal National Mortgage Association	3.50%	06/01/2032	(\$13,349.76)			
10/01/2017	10/01/2017	Principal Paydown	36202F3J3	Ginnie Mae II	3.50%	02/20/2027	(\$11,831.16)			
10/01/2017	10/01/2017	Principal Paydown	31381QQW9	Federal National Mortgage Association	3.85%	03/01/2018	(\$721.40)			
10/01/2017	10/01/2017	Principal Paydown	36177NXM7	Government National Mortgage Association	3.50%	03/20/2027	(\$7,637.78)			
10/02/2017	10/04/2017	Sell	912828RE2	Treasury, United States Department of	1.50%	08/31/2018	(\$886,209.96)	1.35%	(\$1,607.96)	(\$7,728.67)
10/02/2017	10/04/2017	Sell	191216BA7	The Coca-Cola Company	1.15%	04/01/2018	(\$499,320.00)	1.43%	(\$103.03)	\$689.03
10/02/2017	10/04/2017	Sell	3135G0YM9	Federal National Mortgage Association	1.88%	09/18/2018	(\$653,139.50)	1.36%	\$360.87	(\$8,797.20)
10/02/2017	10/04/2017	Buy	912828WR7	Treasury, United States Department of	2.13%	06/30/2021	\$785,050.78	1.76%		
10/02/2017	10/04/2017	Sell	30231GAL6	Exxon Mobil Corporation	1.31%	03/06/2018	(\$249,965.00)	1.34%	(\$35.00)	\$218.75
10/02/2017	10/04/2017	Buy	912828XG0	Treasury, United States Department of	2.13%	06/30/2022	\$1,514,355.47	1.91%		
10/11/2017	10/20/2017	Buy	931142DY6	WAL-MART STORES INC	1.75%	10/09/2019	\$249,995.00	1.75%		
10/18/2017	10/20/2017	Sell	912828F62	Treasury, United States Department of	1.50%	10/31/2019	(\$149,789.06)	1.57%	(\$267.69)	\$267.18
11/01/2017	11/01/2017	Principal Paydown	31398M6U5	Federal National Mortgage Association	4.33%	03/25/2020	(\$250.43)			
11/01/2017	11/01/2017	Principal Paydown	31418AF29	Federal National Mortgage Association	3.50%	06/01/2032	(\$15,467.40)			
11/01/2017	11/01/2017	Principal Paydown	36202F3J3	Ginnie Mae II	3.50%	02/20/2027	(\$7,507.28)			
11/01/2017	11/01/2017	Principal Paydown	31381QQW9	Federal National Mortgage Association	3.85%	03/01/2018	(\$660.13)			
11/01/2017	11/01/2017	Principal Paydown	36177NXM7	Government National Mortgage Association Gu	3.50%	03/20/2027	(\$1,672.92)			
11/06/2017	11/13/2017	Buy	037833DH0	Apple Inc.	1.80%	11/13/2019	\$1,289,367.90	1.83%		
11/08/2017	11/10/2017	Buy	478160CH5	Johnson & Johnson	1.95%	11/10/2020	\$179,807.40	1.99%		
11/09/2017	11/10/2017	Sell	912828RP7	Treasury, United States Department of	1.75%	10/31/2018	(\$175,348.63)	1.54%	(\$599.44)	(\$1,974.68)
11/09/2017	11/13/2017	Sell	912828RP7	Treasury, United States Department of	1.75%	10/31/2018	(\$1,152,246.09)	1.54%	(\$3,931.15)	(\$12,854.61)
11/13/2017	11/16/2017	Buy	02665WBZ3	American Honda Finance Corporation	2.00%	11/13/2019	\$774,566.00	2.03%		
11/14/2017	11/16/2017	Sell	912828RP7	Treasury, United States Department of	1.75%	10/31/2018	(\$530,931.64)	1.56%	(\$1,890.86)	(\$5,950.94)
11/14/2017	11/16/2017	Sell	912828C65	Treasury, United States Department of	1.63%	03/31/2019	(\$225,000.00)	1.62%	(\$798.89)	(\$1,909.83)
12/01/2017	12/01/2017	Principal Paydown	31398M6U5	Federal National Mortgage Association Fannie N	4.33%	03/25/2020	(\$276.04)			
12/01/2017	12/01/2017	Principal Paydown	31418AF29	Federal National Mortgage Association Fannie N	3.50%	06/01/2032	(\$14,067.50)			
12/01/2017	12/01/2017	Principal Paydown	36202F3J3	Ginnie Mae II	3.50%	02/20/2027	(\$11,007.44)			
12/01/2017	12/01/2017	Principal Paydown	31381QQW9	Federal National Mortgage Association Fannie N	3.85%	03/01/2018	(\$727.03)			
									<u>\$ (8,873.16)</u>	<u>\$ (38,040.98)</u>
Buy	\$	4,793,142.55								
Sell	\$	(4,521,949.88)								
Maturity	\$	-								
Principal Paydown	\$	(86,623.70)								

## City of Cape Coral 1-5 Year Quarterly Transactions October 1, 2017 to December 31, 2017

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
12/01/2017	12/01/2017	Principal Paydown	36177NXM7	Government National Mortgage Association Gua	3.50%	03/20/2027	(\$1,679.16)			
12/11/2017	12/13/2017	Sell	912828RT9	Treasury, United States Department of	1.38%	11/30/2018	(\$1,864,156.25)	1.70%	(\$8,551.20)	(\$13,714.36)
12/11/2017	12/13/2017	Buy	912828M80	Treasury, United States Department of	2.00%	11/30/2022	\$1,166,600.58	2.15%		
12/11/2017	12/13/2017	Sell	94988J5F0	Wells Fargo Bank, National Association	1.80%	11/28/2018	(\$294,557.50)	1.96%	(\$322.10)	\$23.60
12/11/2017	12/13/2017	Buy	9128282W9	Treasury, United States Department of	1.88%	09/30/2022	\$1,111,025.39	2.15%		
									<u>\$ (8,873.29)</u>	<u>\$ (13,690.76)</u>
Buy	\$	2,277,625.97								
Sell	\$	(2,158,713.75)								
Maturity	\$	-								
Principal Paydown	\$	(1,679.16)								

## Additional Disclosure

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

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

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Public Trust Advisors  
999 18th Street, Suite 1230  
Denver, CO 80202

## City of Cape Coral 1-5 Year Detail

Portfolio Holdings

Portfolio Income

Portfolio Transactions

Issuer Concentration

Security Concentration

Portfolio Activity Summary



## **Month End Report Trade Date**

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

Quarter End (Q1 Y2018)

10/01/2017 - 12/31/2017

Dated: 01/10/2018

Locked Down



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Dated: 01/10/2018

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# Holdings Report Trade Date

As of 12/31/2017

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

Dated: 01/10/2018

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZG1 AGCY BOND 1.750 ---	09/12/2019 09/12/2019 N ---	500,355.00 500,000.00 99.7170	12/22/2014 12/24/2014	Aaa AA+ ---	500,132.46 502,781.77	2,649.31 -1,547.46	498,585.00 501,234.31
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0A78 AGCY BOND 1.625 ---	01/21/2020 01/21/2020 N ---	500,015.00 500,000.00 99.3450	05/12/2015 05/13/2015	Aaa AA+ ---	500,008.44 503,619.55	3,611.11 -3,283.44	496,725.00 500,336.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZE6 AGCY BOND 1.750 ---	06/20/2019 06/20/2019 N ---	1,011,840.00 1,000,000.00 99.8340	06/02/2015 06/03/2015	Aaa AA+ ---	1,004,372.49 1,004,907.22	534.72 -6,032.49	998,340.00 998,874.72
FREDDIE MAC 3137EADM8 AGCY BOND 1.250 ---	10/02/2019 10/02/2019 N ---	986,930.00 1,000,000.00 98.8090	06/02/2015 06/03/2015	Aaa AA+ ---	994,615.74 997,706.01	3,090.28 -6,525.74	988,090.00 991,180.28
FREDDIE MAC 3137EADK2 AGCY BOND 1.250 ---	08/01/2019 08/01/2019 N ---	983,530.00 1,000,000.00 99.0220	06/05/2015 06/08/2015	Aaa AA+ ---	993,577.88 998,786.21	5,208.33 -3,357.88	990,220.00 995,428.33
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0D75 AGCY BOND 1.500 ---	06/22/2020 06/22/2020 N ---	495,310.00 500,000.00 98.8140	09/15/2015 09/18/2015	Aaa AA+ ---	497,519.31 497,706.81	187.50 -3,449.31	494,070.00 494,257.50
FREDDIE MAC 3137EACA5 AGCY BOND 3.750 ---	03/27/2019 03/27/2019 N ---	1,075,088.00 1,000,000.00 102.3380	03/14/2016 03/15/2016	Aaa AA+ ---	1,030,893.73 1,040,685.39	9,791.67 -7,513.73	1,023,380.00 1,033,171.67
FEDERAL HOME LOAN BANKS 3130A8Y72 AGCY BOND 0.875 ---	08/05/2019 08/05/2019 N ---	499,040.00 500,000.00 98.3740	08/03/2016 08/04/2016	Aaa AA+ ---	499,486.75 501,261.05	1,774.31 -7,616.75	491,870.00 493,644.31
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0K69 AGCY BOND 1.250 ---	05/06/2021 05/06/2021 N ---	318,918.40 320,000.00 97.2650	09/21/2016 09/23/2016	Aaa AA+ ---	319,211.00 319,822.11	611.11 -7,963.00	311,248.00 311,859.11
WELLS FARGO BANK NA 94988J5D5 CORP 1.750 ---	05/24/2019 05/24/2019 N ---	499,785.00 500,000.00 99.4440	05/25/2016 06/02/2016	Aa2 AA- ---	499,897.52 500,796.82	899.31 -2,677.52	497,220.00 498,119.31
MICROSOFT CORP 594918BN3 CORP 1.100 ---	08/08/2019 08/08/2019 N ---	179,814.60 180,000.00 98.6630	08/01/2016 08/08/2016	Aaa AAA ---	179,900.15 180,686.65	786.50 -2,306.75	177,593.40 178,379.90
JPMORGAN CHASE BANK NA 48125LRG9 CORP 1.650 ---	09/23/2019 09/23/2019 Y ---	274,719.50 275,000.00 99.1560	09/20/2016 09/23/2016	Aa3 A+ ---	274,837.15 276,072.36	1,235.21 -2,158.15	272,679.00 273,914.21
INTERNATIONAL BUSINESS MACHINES CORP 459200JN2 CORP 1.900 ---	01/27/2020 01/27/2020 N ---	594,428.80 595,000.00 99.5420	01/24/2017 01/27/2017	A1 A+ ---	594,602.29 599,438.32	4,836.03 -2,327.39	592,274.90 597,110.93
MICROSOFT CORP 594918BV5 CORP 1.850 ---	02/06/2020 02/06/2020 N ---	499,665.00 500,000.00 99.7040	01/30/2017 02/06/2017	Aaa AAA ---	499,763.82 503,489.51	3,725.69 -1,243.82	498,520.00 502,245.69
APPLE INC 037833CE8 CORP 1.550 ---	02/08/2019 02/08/2019 N ---	389,703.60 390,000.00 99.6740	02/02/2017 02/09/2017	Aa1 AA+ ---	389,835.12 392,236.33	2,401.21 -1,106.52	388,728.60 391,129.81
BERKSHIRE HATHAWAY INC 084670BL1 CORP 2.100 ---	08/14/2019 08/14/2019 N ---	630,906.25 625,000.00 100.0480	03/28/2017 03/31/2017	Aa2 AA ---	629,065.19 634,059.98	4,994.79 -3,765.19	625,300.00 630,294.79

# Holdings Report Trade Date

As of 12/31/2017

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

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Dated: 01/10/2018

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	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 ---	824,686.50 825,000.00 99.5410	05/08/2017 05/11/2017	A1 A+ ---	824,752.06 826,871.86	2,119.79 -3,538.81	821,213.25 823,333.04
APPLE INC 037833CS7 CORP 1.800	05/11/2020 05/11/2020 N ---	474,515.50 475,000.00 99.1530	05/04/2017 05/11/2017	Aa1 AA+ ---	474,616.86 475,804.36	1,187.50 -3,640.11	470,976.75 472,164.25
APPLE INC 037833CZ1 CORP 1.500	09/12/2019 09/12/2019 N ---	734,367.90 735,000.00 99.1660	09/05/2017 09/12/2017	Aa1 AA+ ---	734,463.70 737,801.82	3,338.13 -5,593.60	728,870.10 732,208.22
GILEAD SCIENCES INC 375558BR3 CORP 1.850	09/20/2019 09/20/2019 N ---	339,881.00 340,000.00 99.5850	09/14/2017 09/21/2017	A3 A ---	339,897.52 341,644.74	1,747.22 -1,308.52	338,589.00 340,336.22
WAL-MART STORES INC 931142DY6 CORP 1.750	10/09/2019 10/09/2019 N ---	249,995.00 250,000.00 99.6450	10/11/2017 10/20/2017	Aa2 AA ---	249,995.32 250,858.17	862.85 -882.82	249,112.50 249,975.35
JOHNSON & JOHNSON 478160CH5 CORP 1.950	11/10/2020 11/10/2020 N ---	179,807.40 180,000.00 99.5270	11/08/2017 11/10/2017	Aaa AAA ---	179,816.27 180,313.52	497.25 -667.67	179,148.60 179,645.85
APPLE INC 037833DH0 CORP 1.800	11/13/2019 11/13/2019 N ---	1,289,367.90 1,290,000.00 99.6400	11/06/2017 11/13/2017	Aa1 AA+ ---	1,289,410.10 1,292,506.10	3,096.00 -4,054.10	1,285,356.00 1,288,452.00
AMERICAN HONDA FINANCE CORP 02665WBZ3 CORP 2.000	11/13/2019 11/13/2019 N ---	774,566.00 775,000.00 99.6580	11/13/2017 11/16/2017	A2 A+ ---	774,593.15 776,530.65	1,937.50 -2,243.65	772,349.50 774,287.00
FN MA1084 31418AF29 FNMA 3.500	06/12/2022 06/01/2032 N ---	853,665.68 800,976.44 104.0490	07/17/2012 07/17/2012	Aaa AA+ ---	843,542.62 845,878.81	2,336.18 -10,134.65	833,407.98 835,744.16
FN 10M3 A3 31398M6U5 FNMA 4.332	03/17/2019 03/25/2020 N ---	170,955.12 157,516.95 103.0930	11/17/2015 11/20/2015	Aaa AA+ ---	164,309.12 164,877.75	568.64 -1,920.16	162,388.95 162,957.59
FN 467669 31381QQW9 FNMA 3.850	03/01/2018 03/01/2018 N ---	502,022.67 471,313.64 100.1040	03/26/2015 03/31/2015	Aaa AA+ ---	472,650.41 474,212.94	1,562.54 -846.61	471,803.80 473,366.34
G2 005301 36202F3J3 GNMA 3.500	05/23/2021 02/20/2027 N ---	539,693.95 504,976.80 103.4730	06/15/2012 06/15/2012	Aaa AA+ ---	535,113.70 536,586.55	1,472.85 -12,599.05	522,514.64 523,987.49
G2 794283 36177NXM7 GNMA 3.500	05/14/2021 03/20/2027 N ---	196,066.43 183,991.96 102.6240	04/04/2013 04/04/2013	Aaa AA+ ---	199,661.76 200,198.40	536.64 -10,841.85	188,819.91 189,356.55
FIRST AMER:TRES OBLG:Y 31846V807 MMFUND 0.910	12/31/2017 12/31/2017 N ---	67,547.79 67,547.79 1.0000	---	Aaa AAAm ---	67,547.79 67,547.79	0.00 0.00	67,547.79 67,547.79
MISSISSIPPI ST 605581GK7 MUNI 1.433	11/01/2018 11/01/2018 N ---	400,000.00 400,000.00 99.6480	11/18/2015 12/08/2015	Aa2 AA ---	400,000.00 400,955.33	955.33 -1,408.00	398,592.00 399,547.33
UNITED STATES TREASURY 912828B33 US GOV 1.500	01/31/2019 01/31/2019 N ---	1,468,143.55 1,475,000.00 99.6330	07/29/2014 07/29/2014	Aaa AA+ ---	1,473,309.31 1,482,568.14	9,258.83 -3,722.56	1,469,586.75 1,478,845.58

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

Dated: 01/10/2018

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	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 912828SX9 US GOV 1.125 ---	05/31/2019 05/31/2019 N ---	784,437.50 800,000.00 99.0000	12/08/2014 12/11/2014	Aaa AA+ ---	794,966.24 795,757.45	791.21 -2,966.24	792,000.00 792,791.21
UNITED STATES TREASURY 912828G61 US GOV 1.500 ---	11/30/2019 11/30/2019 N ---	792,843.75 800,000.00 99.2770	12/08/2014 12/11/2014	Aaa AA+ ---	797,176.70 798,231.65	1,054.95 -2,960.70	794,216.00 795,270.95
UNITED STATES TREASURY 912828J50 US GOV 1.375 ---	02/29/2020 02/29/2020 N ---	669,014.65 675,000.00 98.8710	03/16/2015 03/17/2015	Aaa AA+ ---	672,334.34 675,487.91	3,153.57 -4,955.09	667,379.25 670,532.82
UNITED STATES TREASURY 912828XE5 US GOV 1.500 ---	05/31/2020 05/31/2020 N ---	994,804.69 1,000,000.00 99.0160	06/02/2015 06/03/2015	Aaa AA+ ---	997,438.22 998,756.90	1,318.68 -7,278.22	990,160.00 991,478.68
UNITED STATES TREASURY 912828K58 US GOV 1.375 ---	04/30/2020 04/30/2020 N ---	981,875.00 1,000,000.00 98.7620	06/05/2015 06/08/2015	Aaa AA+ ---	991,185.56 993,540.53	2,354.97 -3,565.56	987,620.00 989,974.97
UNITED STATES TREASURY 912828L65 US GOV 1.375 ---	09/30/2020 09/30/2020 N ---	700,082.03 700,000.00 98.4770	10/28/2015 10/29/2015	Aaa AA+ ---	700,047.66 702,506.80	2,459.13 -10,708.66	689,339.00 691,798.13
UNITED STATES TREASURY 912828WC0 US GOV 1.750 ---	10/31/2020 10/31/2020 N ---	1,007,578.12 1,000,000.00 99.4340	11/02/2015 11/05/2015	Aaa AA+ ---	1,004,372.33 1,007,369.56	2,997.24 -10,032.33	994,340.00 997,337.24
UNITED STATES TREASURY 912828VP2 US GOV 2.000 ---	07/31/2020 07/31/2020 N ---	452,613.68 445,000.00 100.1640	11/04/2015 11/05/2015	Aaa AA+ ---	449,223.96 452,948.42	3,724.46 -3,494.16	445,729.80 449,454.26
UNITED STATES TREASURY 912828C65 US GOV 1.625 ---	03/31/2019 03/31/2019 N ---	327,805.67 325,000.00 99.7070	11/12/2015 11/13/2015	Aaa AA+ ---	326,048.37 327,397.70	1,349.33 -2,000.62	324,047.75 325,397.08
UNITED STATES TREASURY 912828M98 US GOV 1.625 ---	11/30/2020 11/30/2020 N ---	496,855.47 500,000.00 98.9960	12/03/2015 12/04/2015	Aaa AA+ ---	498,131.72 498,846.01	714.29 -3,151.72	494,980.00 495,694.29
UNITED STATES TREASURY 912828V99 US GOV 2.125 ---	08/31/2020 08/31/2020 N ---	965,994.14 950,000.00 100.4610	12/16/2015 12/17/2015	Aaa AA+ ---	959,211.65 966,070.94	6,859.29 -4,832.15	954,379.50 961,238.79
UNITED STATES TREASURY 912828KQ2 US GOV 3.125 ---	05/15/2019 05/15/2019 N ---	1,060,625.00 1,000,000.00 101.7110	03/14/2016 03/15/2016	Aaa AA+ ---	1,026,497.97 1,030,555.29	4,057.32 -9,387.97	1,017,110.00 1,021,167.32
UNITED STATES TREASURY 912828WG1 US GOV 2.250 ---	04/30/2021 04/30/2021 N ---	1,040,195.31 1,000,000.00 100.6640	05/18/2016 05/19/2016	Aaa AA+ ---	1,027,343.96 1,031,197.55	3,853.59 -20,703.96	1,006,640.00 1,010,493.59
UNITED STATES TREASURY 912828B90 US GOV 2.000 ---	02/28/2021 02/28/2021 N ---	513,808.60 500,000.00 99.9410	05/25/2016 05/26/2016	Aaa AA+ ---	509,264.59 512,662.38	3,397.79 -9,559.59	499,705.00 503,102.79
UNITED STATES TREASURY 912828S27 US GOV 1.125 ---	06/30/2021 06/30/2021 N ---	1,003,085.94 1,000,000.00 96.8440	07/12/2016 07/13/2016	Aaa AA+ ---	1,002,191.32 1,002,222.39	31.08 -33,751.32	968,440.00 968,471.08
UNITED STATES TREASURY 912828WN6 US GOV 2.000 ---	05/31/2021 05/31/2021 N ---	912,768.55 875,000.00 99.8280	07/28/2016 07/29/2016	Aaa AA+ ---	901,838.96 903,377.42	1,538.46 -28,343.96	873,495.00 875,033.46

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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 912828R77 US GOV 1.375	05/31/2021 05/31/2021 N ---	607,500.00 600,000.00 97.7500	08/05/2016 08/08/2016	Aaa AA+ ---	605,361.22 606,086.49	725.27 -18,861.22	586,500.00 587,225.27
UNITED STATES TREASURY 912828PC8 US GOV 2.625	11/15/2020 11/15/2020 N ---	1,059,023.44 1,000,000.00 101.8050	08/26/2016 08/29/2016	Aaa AA+ ---	1,040,540.66 1,043,948.81	3,408.15 -22,490.66	1,018,050.00 1,021,458.15
UNITED STATES TREASURY 912828UL2 US GOV 1.375	01/31/2020 01/31/2020 N ---	1,010,859.38 1,000,000.00 98.9410	08/26/2016 08/29/2016	Aaa AA+ ---	1,006,654.29 1,012,408.36	5,754.08 -17,244.28	989,410.00 995,164.08
UNITED STATES TREASURY 912828N48 US GOV 1.750	12/31/2020 12/31/2020 N ---	1,202,034.18 1,175,000.00 99.3050	08/26/2016 08/29/2016	Aaa AA+ ---	1,193,837.49 1,193,894.29	56.80 -27,003.74	1,166,833.75 1,166,890.55
UNITED STATES TREASURY 912828D72 US GOV 2.000	08/31/2021 08/31/2021 N ---	439,327.15 425,000.00 99.6720	10/05/2016 10/07/2016	Aaa AA+ ---	435,792.22 438,680.34	2,888.12 -12,186.22	423,606.00 426,494.12
UNITED STATES TREASURY 912828F21 US GOV 2.125	09/30/2021 09/30/2021 N ---	321,273.83 310,000.00 100.0630	11/01/2016 11/02/2016	Aaa AA+ ---	318,666.53 320,349.60	1,683.07 -8,471.23	310,195.30 311,878.37
UNITED STATES TREASURY 912828T67 US GOV 1.250	10/31/2021 10/31/2021 N ---	741,533.21 750,000.00 96.8750	11/10/2016 11/14/2016	Aaa AA+ ---	743,413.27 745,018.93	1,605.66 -16,850.77	726,562.50 728,168.16
UNITED STATES TREASURY 912828F62 US GOV 1.500	10/31/2019 10/31/2019 N ---	1,725,875.97 1,725,000.00 99.3130	01/19/2017 01/20/2017	Aaa AA+ ---	1,725,588.72 1,730,020.35	4,431.63 -12,439.47	1,713,149.25 1,717,580.88
UNITED STATES TREASURY 912828TC4 US GOV 1.000	06/30/2019 06/30/2019 N ---	1,872,502.74 1,890,000.00 98.7540	01/19/2017 01/20/2017	Aaa AA+ ---	1,879,216.16 1,879,268.37	52.21 -12,765.56	1,866,450.60 1,866,502.81
UNITED STATES TREASURY 912828U65 US GOV 1.750	11/30/2021 11/30/2021 N ---	1,872,502.74 1,890,000.00 98.6060	01/19/2017 01/20/2017	Aaa AA+ ---	1,875,801.22 1,878,708.91	2,907.69 -12,147.82	1,863,653.40 1,866,561.09
UNITED STATES TREASURY 912828F96 US GOV 2.000	10/31/2021 10/31/2021 N ---	1,871,460.94 1,870,000.00 99.5700	01/19/2017 01/20/2017	Aaa AA+ ---	1,871,200.24 1,877,605.76	6,405.52 -9,241.24	1,861,959.00 1,868,364.52
UNITED STATES TREASURY 912828J84 US GOV 1.375	03/31/2020 03/31/2020 N ---	1,871,598.84 1,885,000.00 98.8280	01/19/2017 01/20/2017	Aaa AA+ ---	1,875,517.33 1,882,139.43	6,622.10 -12,609.53	1,862,907.80 1,869,529.90
UNITED STATES TREASURY 912828G95 US GOV 1.625	12/31/2019 12/31/2019 N ---	1,875,405.48 1,870,000.00 99.4770	01/19/2017 01/20/2017	Aaa AA+ ---	1,873,696.34 1,873,780.29	83.94 -13,476.44	1,860,219.90 1,860,303.84
UNITED STATES TREASURY 912828PX2 US GOV 3.625	02/15/2021 02/15/2021 N ---	1,874,345.71 1,750,000.00 104.8670	01/19/2017 01/20/2017	Aaa AA+ ---	1,846,184.88 1,870,146.33	23,961.45 -11,012.38	1,835,172.50 1,859,133.95
UNITED STATES TREASURY 912828X47 US GOV 1.875	04/30/2022 04/30/2022 N ---	623,242.19 625,000.00 98.8050	05/09/2017 05/11/2017	Aaa AA+ ---	623,461.26 625,468.34	2,007.08 -5,930.01	617,531.25 619,538.33
UNITED STATES TREASURY 912828SV3 US GOV 1.750	05/15/2022 05/15/2022 N ---	1,645,037.11 1,650,000.00 98.3910	06/28/2017 06/29/2017	Aaa AA+ ---	1,645,544.64 1,649,293.60	3,748.96 -22,093.14	1,623,451.50 1,627,200.46

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

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 912828SF8 US GOV 2.000	02/15/2022 02/15/2022 N ---	1,869,583.99 1,850,000.00 99.5230	06/27/2017 06/30/2017	Aaa AA+ ---	1,867,535.95 1,881,511.50	13,975.54 -26,360.45	1,841,175.50 1,855,151.04
UNITED STATES TREASURY 912828XW5 US GOV 1.750	06/30/2022 06/30/2022 N ---	1,586,375.01 1,600,000.00 98.1910	07/10/2017 07/13/2017	Aaa AA+ ---	1,587,607.18 1,587,684.53	77.35 -16,551.18	1,571,056.00 1,571,133.35
UNITED STATES TREASURY 912828L24 US GOV 1.875	08/31/2022 08/31/2022 N ---	1,253,125.00 1,250,000.00 98.5940	09/15/2017 09/19/2017	Aaa AA+ ---	1,252,953.77 1,260,917.34	7,963.57 -20,528.77	1,232,425.00 1,240,388.57
UNITED STATES TREASURY 912828J43 US GOV 1.750	02/28/2022 02/28/2022 N ---	1,270,417.97 1,275,000.00 98.4690	09/20/2017 09/22/2017	Aaa AA+ ---	1,270,698.67 1,278,279.99	7,581.32 -15,218.92	1,255,479.75 1,263,061.07
UNITED STATES TREASURY 912828XG0 US GOV 2.125	06/30/2022 06/30/2022 N ---	1,514,355.47 1,500,000.00 99.8160	10/02/2017 10/04/2017	Aaa AA+ ---	1,513,671.64 1,513,759.70	88.05 -16,431.64	1,497,240.00 1,497,328.05
UNITED STATES TREASURY 912828WR7 US GOV 2.125	06/30/2021 06/30/2021 N ---	785,050.78 775,000.00 100.1950	10/02/2017 10/04/2017	Aaa AA+ ---	784,428.79 784,474.28	45.49 -7,917.54	776,511.25 776,556.74
UNITED STATES TREASURY 912828M80 US GOV 2.000	11/30/2022 11/30/2022 N ---	1,166,600.58 1,175,000.00 99.0900	12/11/2017 12/13/2017	Aaa AA+ ---	1,166,685.13 1,168,751.06	2,065.93 -2,377.63	1,164,307.50 1,166,373.43
UNITED STATES TREASURY 912828W9 US GOV 1.875	09/30/2022 09/30/2022 N ---	1,111,025.39 1,125,000.00 98.5510	12/11/2017 12/13/2017	Aaa AA+ ---	1,111,172.51 1,116,561.85	5,389.34 -2,473.76	1,108,698.75 1,114,088.09
UNITED STATES TREASURY 912828A75 US GOV 1.500	12/31/2018 12/31/2018 N ---	840,283.99 835,000.00 99.6840	01/12/2017 01/13/2017	Aaa AA+ ---	837,698.64 837,733.24	34.60 -5,337.24	832,361.40 832,396.00
UNITED STATES TREASURY 912828A75 US GOV 1.500	12/31/2018 12/31/2018 N ---	552,621.10 550,000.00 99.6840	01/19/2017 01/20/2017	Aaa AA+ ---	551,352.64 551,375.43	22.79 -3,090.64	548,262.00 548,284.79
---	09/30/2020	63,772,681.81	---	Aa1	63,592,953.64	221,055.40	62,957,872.62
---	12/12/2020	63,236,323.58	---	AA+	63,814,009.05	-635,081.02	63,178,928.03
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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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Dated: 01/10/2018

Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
31418AF29 FN MA1084	06/01/2032	800,976.44	7,135.71	0.00 -2,197.60	0.00	1,386.53	0.00	6,324.65	7,260.79 0.00
36177NXM7 G2 794283	03/20/2027	183,991.96	1,624.61	0.00 -940.11	0.00	-122.76	0.00	561.73	1,656.66 0.00
36202F3J3 G2 005301	02/20/2027	504,976.80	4,504.65	0.00 -1,811.17	0.00	-213.97	0.00	2,479.51	4,593.16 0.00
912828M80 UNITED STATES TREASURY	11/30/2022	1,175,000.00	1,226.64	0.00 0.00	84.55	0.00	0.00	1,311.19	0.00 0.00
912828W9 UNITED STATES TREASURY	09/30/2022	1,125,000.00	1,101.05	0.00 0.00	147.12	0.00	0.00	1,248.17	0.00 0.00
912828L24 UNITED STATES TREASURY	08/31/2022	1,250,000.00	5,956.49	0.00 0.00	0.00	-151.47	0.00	5,805.02	0.00 0.00
912828XW5 UNITED STATES TREASURY	06/30/2022	1,600,000.00	7,001.26	0.00 0.00	659.14	0.00	0.00	7,660.40	0.00 14,000.00
912828XG0 UNITED STATES TREASURY	06/30/2022	1,500,000.00	7,710.33	0.00 0.00	0.00	-683.83	0.00	7,026.51	0.00 15,937.50
912828SV3 UNITED STATES TREASURY	05/15/2022	1,650,000.00	7,279.87	0.00 0.00	250.53	0.00	0.00	7,530.40	14,437.50 0.00
912828X47 UNITED STATES TREASURY	04/30/2022	625,000.00	2,962.42	0.00 0.00	86.33	0.00	0.00	3,048.74	5,859.38 0.00
912828J43 UNITED STATES TREASURY	02/28/2022	1,275,000.00	5,670.58	0.00 0.00	255.69	0.00	0.00	5,926.27	0.00 0.00
912828SF8 UNITED STATES TREASURY	02/15/2022	1,850,000.00	9,250.00	0.00 0.00	0.00	-1,023.33	0.00	8,226.67	0.00 0.00
912828U65 UNITED STATES TREASURY	11/30/2021	1,890,000.00	8,329.82	0.00 0.00	877.11	0.00	0.00	9,206.93	16,537.50 0.00
912828T67 UNITED STATES TREASURY	10/31/2021	750,000.00	2,369.93	0.00 0.00	422.21	0.00	0.00	2,792.13	4,687.50 0.00
912828F96 UNITED STATES TREASURY	10/31/2021	1,870,000.00	9,454.44	0.00 0.00	0.00	-76.18	0.00	9,378.26	18,700.00 0.00
912828F21 UNITED STATES TREASURY	09/30/2021	310,000.00	1,664.97	0.00 0.00	0.00	-570.31	0.00	1,094.66	3,293.75 0.00
912828D72 UNITED STATES TREASURY	08/31/2021	425,000.00	2,160.22	0.00 0.00	0.00	-731.11	0.00	1,429.11	0.00 0.00
912828S27 UNITED STATES TREASURY	06/30/2021	1,000,000.00	2,813.01	0.00 0.00	0.00	-153.39	0.00	2,659.61	0.00 5,625.00
912828WR7 UNITED STATES TREASURY	06/30/2021	775,000.00	3,983.67	0.00 0.00	0.00	-621.99	0.00	3,361.67	0.00 8,234.38
912828WN6 UNITED STATES TREASURY	05/31/2021	875,000.00	4,407.31	0.00 0.00	0.00	-1,941.44	0.00	2,465.88	8,750.00 0.00
912828R77 UNITED STATES TREASURY	05/31/2021	600,000.00	2,077.73	0.00 0.00	0.00	-387.63	0.00	1,690.11	4,125.00 0.00
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/06/2021	320,000.00	1,000.00	0.00 0.00	58.18	0.00	0.00	1,058.18	2,000.00 0.00
912828WG1 UNITED STATES TREASURY	04/30/2021	1,000,000.00	5,687.83	0.00 0.00	0.00	-2,026.42	0.00	3,661.41	11,250.00 0.00
912828B90 UNITED STATES TREASURY	02/28/2021	500,000.00	2,541.44	0.00 0.00	0.00	-727.94	0.00	1,813.49	0.00 0.00
912828PX2 UNITED STATES TREASURY	02/15/2021	1,750,000.00	15,859.38	0.00 0.00	0.00	-7,471.12	0.00	8,388.26	0.00 0.00
912828N48 UNITED STATES TREASURY	12/31/2020	1,175,000.00	5,141.55	0.00 0.00	0.00	-1,538.86	0.00	3,602.69	0.00 10,281.25
912828M98 UNITED STATES TREASURY	11/30/2020	500,000.00	2,046.25	0.00 0.00	157.06	0.00	0.00	2,203.32	4,062.50 0.00
912828PC8 UNITED STATES TREASURY	11/15/2020	1,000,000.00	6,618.07	0.00 0.00	0.00	-3,496.43	0.00	3,121.64	13,125.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	180,000.00	497.25	0.00 0.00	8.87	0.00	0.00	506.12	0.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,000,000.00	4,423.87	0.00 0.00	0.00	-381.61	0.00	4,042.26	8,750.00 0.00

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

Dated: 01/10/2018

Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
912828L65 UNITED STATES TREASURY	09/30/2020	700,000.00	2,432.69	0.00 0.00	0.00	-4.31	0.00	2,428.38	4,812.50 0.00
912828VV9 UNITED STATES TREASURY	08/31/2020	950,000.00	5,130.52	0.00 0.00	0.00	-858.60	0.00	4,271.93	0.00 0.00
912828VP2 UNITED STATES TREASURY	07/31/2020	445,000.00	2,225.00	0.00 0.00	0.00	-399.54	0.00	1,825.46	0.00 0.00
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/22/2020	500,000.00	1,875.00	0.00 0.00	246.16	0.00	0.00	2,121.16	3,750.00 0.00
912828XE5 UNITED STATES TREASURY	05/31/2020	1,000,000.00	3,777.70	0.00 0.00	261.69	0.00	0.00	4,039.39	7,500.00 0.00
458140AZ3 INTEL CORP	05/11/2020	825,000.00	3,815.63	0.00 0.00	25.89	0.00	0.00	3,841.52	7,631.25 0.00
037833CS7 APPLE INC	05/11/2020	475,000.00	2,137.50	0.00 0.00	40.03	0.00	0.00	2,177.53	4,275.00 0.00
912828K58 UNITED STATES TREASURY	04/30/2020	1,000,000.00	3,475.90	0.00 0.00	936.27	0.00	0.00	4,412.16	6,875.00 0.00
912828J84 UNITED STATES TREASURY	03/31/2020	1,885,000.00	6,550.90	0.00 0.00	1,048.92	0.00	0.00	7,599.82	12,959.38 0.00
31398M6U5 FN 10M3 A3	03/25/2020	157,516.95	1,726.87	0.00 -93.69	0.00	-792.33	0.00	840.86	1,734.00 0.00
912828J50 UNITED STATES TREASURY	02/29/2020	675,000.00	2,358.77	0.00 0.00	308.00	0.00	0.00	2,666.77	0.00 0.00
594918BV5 MICROSOFT CORP	02/06/2020	500,000.00	2,312.50	0.00 0.00	27.53	0.00	0.00	2,340.03	0.00 0.00
912828UL2 UNITED STATES TREASURY	01/31/2020	1,000,000.00	3,437.50	0.00 0.00	0.00	-789.20	0.00	2,648.30	0.00 0.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	01/27/2020	595,000.00	2,826.25	0.00 0.00	46.91	0.00	0.00	2,873.16	0.00 0.00
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/21/2020	500,000.00	2,031.25	0.00 0.00	0.00	-1.01	0.00	2,030.24	0.00 0.00
912828G95 UNITED STATES TREASURY	12/31/2019	1,870,000.00	7,598.24	0.00 0.00	0.00	-454.08	0.00	7,144.16	0.00 15,193.75
912828G61 UNITED STATES TREASURY	11/30/2019	800,000.00	3,022.16	0.00 0.00	364.98	0.00	0.00	3,387.14	6,000.00 0.00
037833DH0 APPLE INC	11/13/2019	1,290,000.00	3,096.00	0.00 0.00	42.20	0.00	0.00	3,138.20	0.00 0.00
02665WBZ3 AMERICAN HONDA FINANCE CORP	11/13/2019	775,000.00	1,937.50	0.00 0.00	27.15	0.00	0.00	1,964.65	0.00 0.00
912828F62 UNITED STATES TREASURY	10/31/2019	1,725,000.00	6,657.17	0.00 -267.69	0.00	-81.63	0.00	6,307.85	12,937.50 0.00
931142DY6 WAL-MART STORES INC	10/09/2019	250,000.00	862.85	0.00 0.00	0.32	0.00	0.00	863.17	0.00 0.00
3137EADM8 FREDDIE MAC	10/02/2019	1,000,000.00	3,125.00	0.00 0.00	767.19	0.00	0.00	3,892.19	6,250.00 0.00
48125LRG9 JPMORGAN CHASE BANK NA	09/23/2019	275,000.00	1,134.38	0.00 0.00	23.66	0.00	0.00	1,158.04	0.00 0.00
375558BR3 GILEAD SCIENCES INC	09/20/2019	340,000.00	1,572.50	0.00 0.00	14.90	0.00	0.00	1,587.40	0.00 0.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/12/2019	500,000.00	2,187.50	0.00 0.00	0.00	-19.58	0.00	2,167.92	0.00 0.00
037833CZ1 APPLE INC	09/12/2019	735,000.00	2,756.25	0.00 0.00	79.40	0.00	0.00	2,835.65	0.00 0.00
084670BL1 BERKSHIRE HATHAWAY INC	08/14/2019	625,000.00	3,281.25	0.00 0.00	0.00	-617.78	0.00	2,663.47	0.00 0.00
594918BN3 MICROSOFT CORP	08/08/2019	180,000.00	495.00	0.00 0.00	15.41	0.00	0.00	510.41	0.00 0.00
3130A8Y72 FEDERAL HOME LOAN BANKS	08/05/2019	500,000.00	1,093.75	0.00 0.00	79.73	0.00	0.00	1,173.48	0.00 0.00
3137EADK2 FREDDIE MAC	08/01/2019	1,000,000.00	3,125.00	0.00 0.00	997.65	0.00	0.00	4,122.65	0.00 0.00



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

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Dated: 01/10/2018

Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
912828TC4 UNITED STATES TREASURY	06/30/2019	1,890,000.00	4,725.85	0.00 0.00	1,776.32	0.00	0.00	6,502.17	0.00 9,450.00
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/20/2019	1,000,000.00	4,375.00	0.00 0.00	0.00	-739.57	0.00	3,635.43	8,750.00 0.00
912828SX9 UNITED STATES TREASURY	05/31/2019	800,000.00	2,266.62	0.00 0.00	885.76	0.00	0.00	3,152.38	4,500.00 0.00
94988J5D5 WELLS FARGO BANK NA	05/24/2019	500,000.00	2,187.50	0.00 0.00	18.22	0.00	0.00	2,205.72	4,375.00 0.00
912828KQ2 UNITED STATES TREASURY	05/15/2019	1,000,000.00	7,878.65	0.00 0.00	0.00	-4,831.02	0.00	3,047.64	15,625.00 0.00
912828C65 UNITED STATES TREASURY	03/31/2019	325,000.00	1,796.88	0.00 -798.89	0.00	-284.27	0.00	713.71	4,468.75 0.00
3137EACA5 FREDDIE MAC	03/27/2019	1,000,000.00	9,375.00	0.00 0.00	0.00	-6,311.55	0.00	3,063.45	0.00 0.00
037833CE8 APPLE INC	02/08/2019	390,000.00	1,511.25	0.00 0.00	36.96	0.00	0.00	1,548.21	0.00 0.00
912828B33 UNITED STATES TREASURY	01/31/2019	1,475,000.00	5,531.25	0.00 0.00	386.49	0.00	0.00	5,917.74	0.00 0.00
912828A75 UNITED STATES TREASURY	12/31/2018	835,000.00	3,131.81	0.00 0.00	0.00	-670.78	0.00	2,461.04	0.00 6,262.50
912828A75 UNITED STATES TREASURY	12/31/2018	550,000.00	2,062.87	0.00 0.00	0.00	-336.02	0.00	1,726.85	0.00 4,125.00
912828RT9 UNITED STATES TREASURY	11/30/2018	0.00	5,133.46	0.00 -8,551.20	0.00	-556.00	0.00	-3,973.73	12,856.25 0.00
94988J5F0 WELLS FARGO BANK NA	11/28/2018	0.00	1,062.00	0.00 -322.10	24.70	0.00	0.00	764.60	2,655.00 0.00
605581GK7 MISSISSIPPI ST	11/01/2018	400,000.00	1,433.00	0.00 0.00	0.00	0.00	0.00	1,433.00	2,866.00 0.00
912828RP7 UNITED STATES TREASURY	10/31/2018	0.00	3,863.67	0.00 -6,421.45	0.00	-1,221.36	0.00	-3,779.15	16,231.25 0.00
3135G0YM9 FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/18/2018	0.00	101.57	360.87 0.00	0.00	-24.00	0.00	438.44	0.00 0.00
912828RE2 UNITED STATES TREASURY	08/31/2018	0.00	110.01	0.00 -1,607.96	0.00	-25.69	0.00	-1,523.64	0.00 0.00
191216BA7 COCA-COLA CO	04/01/2018	0.00	47.92	0.00 -103.03	9.67	0.00	0.00	-45.44	2,875.00 0.00
30231GAL6 EXXON MOBIL CORP	03/06/2018	0.00	27.19	0.00 -35.00	0.00	0.00	0.00	-7.81	0.00 0.00
31381QQW9 FN 467669	03/01/2018	471,313.64	4,644.12	0.00 -14.18	0.00	-2,732.70	0.00	1,897.24	4,600.48 0.00
31846V807 FIRST AMER:TRES OBLG,Y	12/31/2017	67,547.79	152.61	0.00 0.00	0.00	0.00	0.00	152.61	188.88 54.31
---	12/12/2020	63,236,323.58	291,977.11	360.87 -23,164.07	11,498.88	-42,684.25	0.00	237,988.54	283,804.98 89,163.68

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

# Transactions Realized Gain Loss Report

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

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Dated: 01/10/2018

\* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	0.00	Money Market Funds	09/30/2017	---	0.00	0.00	90.61
912828C65	UNITED STATES TREASURY	0.00	Coupon	09/30/2017	---	0.00	0.00	4,468.75
912828F21	UNITED STATES TREASURY	0.00	Coupon	09/30/2017	---	0.00	0.00	3,293.75
912828J84	UNITED STATES TREASURY	0.00	Coupon	09/30/2017	---	0.00	0.00	12,959.38
912828L65	UNITED STATES TREASURY	0.00	Coupon	09/30/2017	---	0.00	0.00	4,812.50
31398M6U5	FN 10M3 A3	0.00	Coupon	10/01/2017	---	0.00	0.00	593.83
31398M6U5	FN 10M3 A3	-1,447.43	Principal Paydown	10/01/2017	---	-1,447.43	-69.69	1,447.43
31418AF29	FN MA1084	0.00	Coupon	10/01/2017	---	0.00	0.00	2,461.26
31418AF29	FN MA1084	-13,349.76	Principal Paydown	10/01/2017	---	-13,349.76	-686.22	13,349.76
191216BA7	COCA-COLA CO	0.00	Coupon	10/01/2017	---	0.00	0.00	2,875.00
36202F3J3	G2 005301	0.00	Coupon	10/01/2017	---	0.00	0.00	1,561.36
36202F3J3	G2 005301	-11,831.16	Principal Paydown	10/01/2017	---	-11,831.16	-710.81	11,831.16
31381QQW9	FN 467669	0.00	Coupon	10/01/2017	---	0.00	0.00	1,518.90
31381QQW9	FN 467669	-721.40	Principal Paydown	10/01/2017	---	-721.40	-6.22	721.40
36177NXM7	G2 794283	0.00	Coupon	10/01/2017	---	0.00	0.00	568.70
36177NXM7	G2 794283	-7,637.78	Principal Paydown	10/01/2017	---	-7,637.78	-655.45	7,637.78
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	34,659.38	Buy	10/02/2017	1.000	34,659.38	0.00	-34,659.38
3137EADM8	FREDDIE MAC	0.00	Coupon	10/02/2017	---	0.00	0.00	6,250.00
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	90.61	Buy	10/03/2017	1.000	90.61	0.00	-90.61
912828RE2	UNITED STATES TREASURY	-885,000.00	Sell	10/04/2017	100.137	-886,209.96	-1,607.96	887,456.78
191216BA7	COCA-COLA CO	-500,000.00	Sell	10/04/2017	99.864	-499,320.00	-103.03	499,367.92
3135G0YM9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-650,000.00	Sell	10/04/2017	100.483	-653,139.50	360.87	653,681.17
912828WR7	UNITED STATES TREASURY	775,000.00	Buy	10/04/2017	101.297	785,050.78	0.00	-789,346.98
30231GAL6	EXXON MOBIL CORP	-250,000.00	Sell	10/04/2017	99.986	-249,965.00	-35.00	250,218.75
912828XG0	UNITED STATES TREASURY	1,500,000.00	Buy	10/04/2017	100.957	1,514,355.47	0.00	-1,522,670.69
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	-21,293.05	Sell	10/04/2017	1.000	-21,293.05	0.00	21,293.05
931142DY6	WAL-MART STORES INC	250,000.00	Buy	10/20/2017	99.998	249,995.00	0.00	-249,995.00
912828F62	UNITED STATES TREASURY	-150,000.00	Sell	10/20/2017	99.859	-149,789.06	-267.69	150,846.80
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	-77,549.20	Sell	10/20/2017	1.000	-77,549.20	0.00	77,549.20
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	2,041.26	Buy	10/25/2017	1.000	2,041.26	0.00	-2,041.26
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	18,051.32	Buy	10/25/2017	1.000	18,051.32	0.00	-18,051.32
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	85,290.63	Buy	10/31/2017	1.000	85,290.63	0.00	-85,290.63
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	0.00	Money Market Funds	10/31/2017	---	0.00	0.00	47.85
912828RP7	UNITED STATES TREASURY	0.00	Coupon	10/31/2017	---	0.00	0.00	16,231.25
912828WC0	UNITED STATES TREASURY	0.00	Coupon	10/31/2017	---	0.00	0.00	8,750.00
912828WG1	UNITED STATES TREASURY	0.00	Coupon	10/31/2017	---	0.00	0.00	11,250.00
912828F96	UNITED STATES TREASURY	0.00	Coupon	10/31/2017	---	0.00	0.00	18,700.00
912828F62	UNITED STATES TREASURY	0.00	Coupon	10/31/2017	---	0.00	0.00	12,937.50
912828K58	UNITED STATES TREASURY	0.00	Coupon	10/31/2017	---	0.00	0.00	6,875.00
912828T67	UNITED STATES TREASURY	0.00	Coupon	10/31/2017	---	0.00	0.00	4,687.50
912828X47	UNITED STATES TREASURY	0.00	Coupon	10/31/2017	---	0.00	0.00	5,859.38
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	2,866.00	Buy	11/01/2017	1.000	2,866.00	0.00	-2,866.00
31398M6U5	FN 10M3 A3	0.00	Coupon	11/01/2017	---	0.00	0.00	570.54
31398M6U5	FN 10M3 A3	-250.43	Principal Paydown	11/01/2017	---	-250.43	-11.63	250.43
31418AF29	FN MA1084	0.00	Coupon	11/01/2017	---	0.00	0.00	2,422.32
31418AF29	FN MA1084	-15,467.40	Principal Paydown	11/01/2017	---	-15,467.40	-792.67	15,467.40
36202F3J3	G2 005301	0.00	Coupon	11/01/2017	---	0.00	0.00	1,526.85
36202F3J3	G2 005301	-7,507.28	Principal Paydown	11/01/2017	---	-7,507.28	-447.99	7,507.28
31381QQW9	FN 467669	0.00	Coupon	11/01/2017	---	0.00	0.00	1,567.12

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Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31381QQW9	FN 467669	-660.13	Principal Paydown	11/01/2017	---	-660.13	-4.45	660.13
36177NXM7	G2 794283	0.00	Coupon	11/01/2017	---	0.00	0.00	546.42
36177NXM7	G2 794283	-1,672.92	Principal Paydown	11/01/2017	---	-1,672.92	-142.57	1,672.92
605581GK7	MISSISSIPPI ST	0.00	Coupon	11/01/2017	---	0.00	0.00	2,866.00
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	47.85	Buy	11/02/2017	1.000	47.85	0.00	-47.85
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	2,000.00	Buy	11/06/2017	1.000	2,000.00	0.00	-2,000.00
3135G0K69	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	11/06/2017	---	0.00	0.00	2,000.00
478160CH5	JOHNSON & JOHNSON	180,000.00	Buy	11/10/2017	99.893	179,807.40	0.00	-179,807.40
912828RP7	UNITED STATES TREASURY	-175,000.00	Sell	11/10/2017	100.199	-175,348.63	-599.44	175,433.23
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	-4,374.17	Sell	11/10/2017	1.000	-4,374.17	0.00	4,374.17
037833CS7	APPLE INC	0.00	Coupon	11/11/2017	---	0.00	0.00	4,275.00
458140AZ3	INTEL CORP	0.00	Coupon	11/11/2017	---	0.00	0.00	7,631.25
037833DH0	APPLE INC	1,290,000.00	Buy	11/13/2017	99.951	1,289,367.90	0.00	-1,289,367.90
912828RP7	UNITED STATES TREASURY	-1,150,000.00	Sell	11/13/2017	100.195	-1,152,246.09	-3,931.15	1,152,968.81
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	-124,492.84	Sell	11/13/2017	1.000	-124,492.84	0.00	124,492.84
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	43,187.50	Buy	11/15/2017	1.000	43,187.50	0.00	-43,187.50
912828KQ2	UNITED STATES TREASURY	0.00	Coupon	11/15/2017	---	0.00	0.00	15,625.00
912828PC8	UNITED STATES TREASURY	0.00	Coupon	11/15/2017	---	0.00	0.00	13,125.00
912828SV3	UNITED STATES TREASURY	0.00	Coupon	11/15/2017	---	0.00	0.00	14,437.50
02665WBZ3	AMERICAN HONDA FINANCE CORP	775,000.00	Buy	11/16/2017	99.944	774,566.00	0.00	-774,566.00
912828RP7	UNITED STATES TREASURY	-530,000.00	Sell	11/16/2017	100.176	-530,931.64	-1,890.86	531,341.59
912828C65	UNITED STATES TREASURY	-225,000.00	Sell	11/16/2017	100.000	-225,000.00	-798.89	225,472.10
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	-17,752.31	Sell	11/16/2017	1.000	-17,752.31	0.00	17,752.31
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	11,253.47	Buy	11/20/2017	1.000	11,253.47	0.00	-11,253.47
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	4,375.00	Buy	11/24/2017	1.000	4,375.00	0.00	-4,375.00
94988J5D5	WELLS FARGO BANK NA	0.00	Coupon	11/24/2017	---	0.00	0.00	4,375.00
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	20,937.94	Buy	11/27/2017	1.000	20,937.94	0.00	-20,937.94
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	2,655.00	Buy	11/28/2017	1.000	2,655.00	0.00	-2,655.00
94988J5F0	WELLS FARGO BANK NA	0.00	Coupon	11/28/2017	---	0.00	0.00	2,655.00
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	64,331.25	Buy	11/30/2017	1.000	64,331.25	0.00	-64,331.25
31846V807	FIRST AMERICAN TRS OBL CL INST Y MMF	0.00	Money Market Funds	11/30/2017	---	0.00	0.00	50.42
912828RT9	UNITED STATES TREASURY	0.00	Coupon	11/30/2017	---	0.00	0.00	12,856.25
912828SX9	UNITED STATES TREASURY	0.00	Coupon	11/30/2017	---	0.00	0.00	4,500.00
912828WN6	UNITED STATES TREASURY	0.00	Coupon	11/30/2017	---	0.00	0.00	8,750.00
912828G61	UNITED STATES TREASURY	0.00	Coupon	11/30/2017	---	0.00	0.00	6,000.00
912828XE5	UNITED STATES TREASURY	0.00	Coupon	11/30/2017	---	0.00	0.00	7,500.00
912828M98	UNITED STATES TREASURY	0.00	Coupon	11/30/2017	---	0.00	0.00	4,062.50
912828R77	UNITED STATES TREASURY	0.00	Coupon	11/30/2017	---	0.00	0.00	4,125.00
912828U65	UNITED STATES TREASURY	0.00	Coupon	11/30/2017	---	0.00	0.00	16,537.50
31398M6U5	FN 10M3 A3	0.00	Coupon	12/01/2017	---	0.00	0.00	569.63
31398M6U5	FN 10M3 A3	-276.04	Principal Paydown	12/01/2017	---	-276.04	-12.37	276.04
31418AF29	FN MA1084	0.00	Coupon	12/01/2017	---	0.00	0.00	2,377.21
31418AF29	FN MA1084	-14,067.50	Principal Paydown	12/01/2017	---	-14,067.50	-718.71	14,067.50
36202F3J3	G2 005301	0.00	Coupon	12/01/2017	---	0.00	0.00	1,504.95
36202F3J3	G2 005301	-11,007.44	Principal Paydown	12/01/2017	---	-11,007.44	-652.37	11,007.44
31381QQW9	FN 467669	0.00	Coupon	12/01/2017	---	0.00	0.00	1,514.46
31381QQW9	FN 467669	-727.03	Principal Paydown	12/01/2017	---	-727.03	-3.50	727.03
36177NXM7	G2 794283	0.00	Coupon	12/01/2017	---	0.00	0.00	541.54
36177NXM7	G2 794283	-1,679.16	Principal Paydown	12/01/2017	---	-1,679.16	-142.10	1,679.16
31846V807	FIRST AMER:TRES OBLG;Y	50.42	Buy	12/04/2017	1.000	50.42	0.00	-50.42
912828RT9	UNITED STATES TREASURY	-1,870,000.00	Sell	12/13/2017	99.688	-1,864,156.25	-8,551.20	1,865,074.55

# Transactions Realized Gain Loss Report

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

10/01/2017 - 12/31/2017

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Dated: 01/10/2018

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
912828M80	UNITED STATES TREASURY	1,175,000.00	Buy	12/13/2017	99.285	1,166,600.58	0.00	-1,167,439.87
94988J5F0	WELLS FARGO BANK NA	-295,000.00	Sell	12/13/2017	99.850	-294,557.50	-322.10	294,778.75
9128282W9	UNITED STATES TREASURY	1,125,000.00	Buy	12/13/2017	98.758	1,111,025.39	0.00	-1,115,313.68
31846V807	FIRST AMER:TRES OBLG;Y	-122,900.25	Sell	12/13/2017	1.000	-122,900.25	0.00	122,900.25
31846V807	FIRST AMER:TRES OBLG;Y	23,483.09	Buy	12/20/2017	1.000	23,483.09	0.00	-23,483.09
3135G0ZE6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	12/20/2017	---	0.00	0.00	8,750.00
31846V807	FIRST AMER:TRES OBLG;Y	3,750.00	Buy	12/22/2017	1.000	3,750.00	0.00	-3,750.00
3135G0D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	12/22/2017	---	0.00	0.00	3,750.00
31846V807	FIRST AMER:TRES OBLG;Y	19,531.87	Buy	12/26/2017	1.000	19,531.87	0.00	-19,531.87
31846V807	FIRST AMER:TRES OBLG;Y	0.00	Money Market Funds	12/31/2017	---	0.00	0.00	54.31
912828TC4	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	9,450.00
912828A75	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	10,387.50
912828WR7	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	8,234.38
912828G95	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	15,193.75
912828XG0	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	15,937.50
912828N48	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	10,281.25
912828S27	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	5,625.00
912828XW5	UNITED STATES TREASURY	0.00	Coupon	12/31/2017	---	0.00	0.00	14,000.00
---	---	<b>271,937.91</b>	---	---	---	<b>272,042.80</b>	<b>-22,803.19</b>	<b>89,163.69</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. \* MMF transactions are expanded.

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

# Issuer Concentration with Yield GASB 40 Trade Date

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

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Dated: 01/10/2018

Issuer Concentration

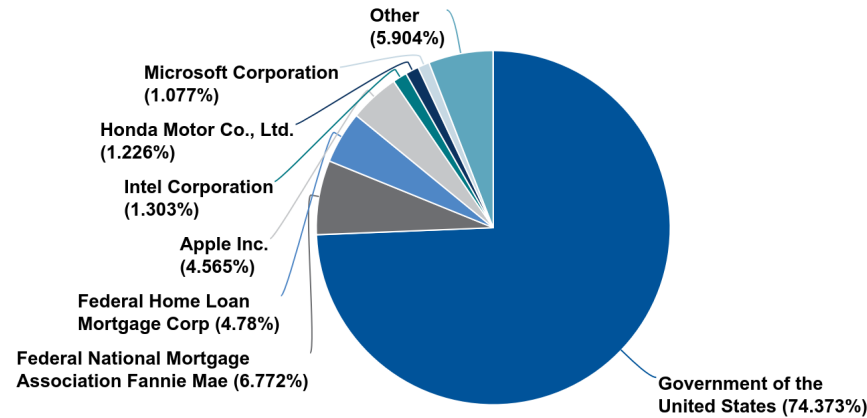


Chart calculated by: Market Value + Accrued

## Apple Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
037833CE8	CORP	APPLE INC Apple Inc.	390,000.00	Fixed	N	1.087	1.589	1.848	02/08/2019 02/08/2019	2,401.21	389,835.12 392,236.33	388,728.60 391,129.81	0.617%
037833CS7	CORP	APPLE INC Apple Inc.	475,000.00	Fixed	N	2.297	1.835	2.169	05/11/2020 05/11/2020	1,187.50	474,616.86 475,804.36	470,976.75 472,164.25	0.748%
037833CZ1	CORP	APPLE INC Apple Inc.	735,000.00	Fixed	N	1.664	1.544	2.000	09/12/2019 09/12/2019	3,338.13	734,463.70 737,801.82	728,870.10 732,208.22	1.158%
037833DH0	CORP	APPLE INC Apple Inc.	1,290,000.00	Fixed	N	1.827	1.825	1.996	11/13/2019 11/13/2019	3,096.00	1,289,410.10 1,292,506.10	1,285,356.00 1,288,452.00	2.042%
---	CORP	APPLE INC Apple Inc.	2,890,000.00	Fixed	N	1.762	1.723	2.005	10/20/2019 10/20/2019	10,022.83	2,888,325.78 2,898,348.61	2,873,931.45 2,883,954.28	4.565%

## Berkshire Hathaway Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
084670BL1	CORP	BERKSHIRE HATHAWAY INC Berkshire Hathaway Inc.	625,000.00	Fixed	N	1.578	1.691	2.069	08/14/2019 08/14/2019	4,994.79	629,065.19 634,059.98	625,300.00 630,294.79	0.993%
084670BL1	CORP	BERKSHIRE HATHAWAY INC Berkshire Hathaway Inc.	625,000.00	Fixed	N	1.578	1.691	2.069	08/14/2019 08/14/2019	4,994.79	629,065.19 634,059.98	625,300.00 630,294.79	0.993%

## Federal Home Loan Mortgage Corp

# Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2017

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
3137EADM8	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corp	1,000,000.00	Fixed	N	1.723	1.563	1.942	10/02/2019 10/02/2019	3,090.28	994,615.74 997,706.01	988,090.00 991,180.28	1.569%
3137EADK2	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corp	1,000,000.00	Fixed	N	1.556	1.662	1.877	08/01/2019 08/01/2019	5,208.33	993,577.88 998,786.21	990,220.00 995,428.33	1.573%
3137EACA5	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corp	1,000,000.00	Fixed	N	1.206	1.221	1.839	03/27/2019 03/27/2019	9,791.67	1,030,893.73 1,040,685.39	1,023,380.00 1,033,171.67	1.625%
---	<b>AGCY BOND</b>	<b>FREDDIE MAC Federal Home Loan Mortgage Corp</b>	<b>3,000,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.491</b>	<b>1.479</b>	<b>1.885</b>	<b>07/09/2019 07/09/2019</b>	<b>18,090.28</b>	<b>3,019,087.34 3,037,177.62</b>	<b>3,001,690.00 3,019,780.28</b>	<b>4.768%</b>

## Federal National Mortgage Association Fannie Mae

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
31418AF29	FNMA	FN MA1084 Federal National Mortgage Association Fannie Mae	800,976.44	Fixed	N	3.402	2.182	2.461	06/12/2022 06/01/2032	2,336.18	843,542.62 845,878.81	833,407.98 835,744.16	1.324%
31398M6U5	FNMA	FN 10M3 A3 Federal National Mortgage Association Fannie Mae	157,516.95	Variable	N	1.174	2.290	1.856	03/17/2019 03/25/2020	568.64	164,309.12 164,877.75	162,388.95 162,957.59	0.258%
31381QQW9	FNMA	FN 467669 Federal National Mortgage Association Fannie Mae	471,313.64	Fixed	N	0.222	1.507	2.249	03/01/2018 03/01/2018	1,562.54	472,650.41 474,212.94	471,803.80 473,366.34	0.749%
3135G0ZG1	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	500,000.00	Fixed	N	1.661	1.734	1.919	09/12/2019 09/12/2019	2,649.31	500,132.46 502,781.77	498,585.00 501,234.31	0.792%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	500,000.00	Fixed	N	2.001	1.624	1.951	01/21/2020 01/21/2020	3,611.11	500,008.44 503,619.55	496,725.00 500,336.11	0.789%
3135G0ZE6	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	1,000,000.00	Fixed	N	1.449	1.448	1.864	06/20/2019 06/20/2019	534.72	1,004,372.49 1,004,907.22	998,340.00 998,874.72	1.586%
3135G0D75	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	500,000.00	Fixed	N	2.419	1.706	1.992	06/22/2020 06/22/2020	187.50	497,519.31 497,706.81	494,070.00 494,257.50	0.785%
3135G0K69	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	320,000.00	Fixed	N	3.253	1.326	2.099	05/06/2021 05/06/2021	611.11	319,211.00 319,822.11	311,248.00 311,859.11	0.494%
---	---	--- <b>Federal National Mortgage Association Fannie Mae</b>	<b>4,249,807.03</b>	---	<b>N</b>	<b>2.017</b>	<b>1.705</b>	<b>2.072</b>	<b>03/30/2020 03/25/2022</b>	<b>12,061.10</b>	<b>4,301,745.84 4,313,806.95</b>	<b>4,266,568.73 4,278,629.83</b>	<b>6.777%</b>

## FHLBanks Office of Finance

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
3130A8Y72	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	500,000.00	Fixed	N	1.572	0.940	1.912	08/05/2019 08/05/2019	1,774.31	499,486.75 501,261.05	491,870.00 493,644.31	0.781%
<b>3130A8Y72</b>	<b>AGCY BOND</b>	<b>FEDERAL HOME LOAN BANKS FHLBanks Office of Finance</b>	<b>500,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.572</b>	<b>0.940</b>	<b>1.912</b>	<b>08/05/2019 08/05/2019</b>	<b>1,774.31</b>	<b>499,486.75 501,261.05</b>	<b>491,870.00 493,644.31</b>	<b>0.781%</b>

Gilead Sciences, Inc.

# Issuer Concentration with Yield GASB 40 Trade Date

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

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	340,000.00	Fixed	N	1.680	1.868	2.096	09/20/2019 09/20/2019	1,747.22	339,897.52 341,644.74	338,589.00 340,336.22	0.538%
<b>375558BR3</b>	<b>CORP</b>	<b>GILEAD SCIENCES INC Gilead Sciences, Inc.</b>	<b>340,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.680</b>	<b>1.868</b>	<b>2.096</b>	<b>09/20/2019 09/20/2019</b>	<b>1,747.22</b>	<b>339,897.52 341,644.74</b>	<b>338,589.00 340,336.22</b>	<b>0.538%</b>

## Government of the United States

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
912828B33	US GOV	UNITED STATES TREASURY Government of the United States	1,475,000.00	Fixed	N	1.069	1.607	1.841	01/31/2019 01/31/2019	9,258.83	1,473,309.31 1,482,568.14	1,469,586.75 1,478,845.58	2.334%
912828SX9	US GOV	UNITED STATES TREASURY Government of the United States	800,000.00	Fixed	N	1.399	1.577	1.841	05/31/2019 05/31/2019	791.21	794,966.24 795,757.45	792,000.00 792,791.21	1.258%
912828G61	US GOV	UNITED STATES TREASURY Government of the United States	800,000.00	Fixed	N	1.880	1.688	1.885	11/30/2019 11/30/2019	1,054.95	797,176.70 798,231.65	794,216.00 795,270.95	1.262%
912828J50	US GOV	UNITED STATES TREASURY Government of the United States	675,000.00	Fixed	N	2.114	1.562	1.909	02/29/2020 02/29/2020	3,153.57	672,334.34 675,487.91	667,379.25 670,532.82	1.060%
912828XE5	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.361	1.609	1.918	05/31/2020 05/31/2020	1,318.68	997,438.22 998,756.90	990,160.00 991,478.68	1.573%
912828K58	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.281	1.763	1.919	04/30/2020 04/30/2020	2,354.97	991,185.56 993,540.53	987,620.00 989,974.97	1.569%
912828L65	US GOV	UNITED STATES TREASURY Government of the United States	700,000.00	Fixed	N	2.675	1.372	1.946	09/30/2020 09/30/2020	2,459.13	700,047.66 702,506.80	689,339.00 691,798.13	1.095%
912828WC0	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.746	1.591	1.956	10/31/2020 10/31/2020	2,997.24	1,004,372.33 1,007,369.56	994,340.00 997,337.24	1.579%
912828VP2	US GOV	UNITED STATES TREASURY Government of the United States	445,000.00	Fixed	N	2.492	1.623	1.934	07/31/2020 07/31/2020	3,724.46	449,223.96 452,948.42	445,729.80 449,454.26	0.708%
912828C65	US GOV	UNITED STATES TREASURY Government of the United States	325,000.00	Fixed	N	1.229	1.363	1.862	03/31/2019 03/31/2019	1,349.33	326,048.37 327,397.70	324,047.75 325,397.08	0.515%
912828M98	US GOV	UNITED STATES TREASURY Government of the United States	500,000.00	Fixed	N	2.832	1.757	1.980	11/30/2020 11/30/2020	714.29	498,131.72 498,846.01	494,980.00 495,694.29	0.786%
912828VV9	US GOV	UNITED STATES TREASURY Government of the United States	950,000.00	Fixed	N	2.566	1.750	1.946	08/31/2020 08/31/2020	6,859.29	959,211.65 966,070.94	954,379.50 961,238.79	1.516%
912828KQ2	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.343	1.169	1.861	05/15/2019 05/15/2019	4,057.32	1,026,497.97 1,030,555.29	1,017,110.00 1,021,167.32	1.616%
912828WG1	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	3.190	1.406	2.043	04/30/2021 04/30/2021	3,853.59	1,027,343.96 1,031,197.55	1,006,640.00 1,010,493.59	1.599%
912828B90	US GOV	UNITED STATES TREASURY Government of the United States	500,000.00	Fixed	N	3.036	1.399	2.019	02/28/2021 02/28/2021	3,397.79	509,264.59 512,662.38	499,705.00 503,102.79	0.794%
912828S27	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	3.391	1.061	2.063	06/30/2021 06/30/2021	31.08	1,002,191.32 1,002,222.39	968,440.00 968,471.08	1.538%
912828WN6	US GOV	UNITED STATES TREASURY Government of the United States	875,000.00	Fixed	N	3.284	1.082	2.052	05/31/2021 05/31/2021	1,538.46	901,838.96 903,377.42	873,495.00 875,033.46	1.387%
912828R77	US GOV	UNITED STATES TREASURY Government of the United States	600,000.00	Fixed	N	3.314	1.107	2.060	05/31/2021 05/31/2021	725.27	605,361.22 606,086.49	586,500.00 587,225.27	0.932%
912828PC8	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.757	1.184	1.976	11/15/2020 11/15/2020	3,408.15	1,040,540.66 1,043,948.81	1,018,050.00 1,021,458.15	1.617%
912828UL2	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.036	1.051	1.894	01/31/2020 01/31/2020	5,754.08	1,006,654.29 1,012,408.36	989,410.00 995,164.08	1.572%
912828N48	US GOV	UNITED STATES TREASURY Government of the United States	1,175,000.00	Fixed	N	2.887	1.204	1.989	12/31/2020 12/31/2020	56.80	1,193,837.49 1,193,894.29	1,166,833.75 1,166,890.55	1.853%
912828D72	US GOV	UNITED STATES TREASURY Government of the United States	425,000.00	Fixed	N	3.496	1.287	2.093	08/31/2021 08/31/2021	2,888.12	435,792.22 438,680.34	423,606.00 426,494.12	0.673%
912828F21	US GOV	UNITED STATES TREASURY Government of the United States	310,000.00	Fixed	N	3.571	1.357	2.107	09/30/2021 09/30/2021	1,683.07	318,666.53 320,349.60	310,195.30 311,878.37	0.493%
912828T67	US GOV	UNITED STATES TREASURY Government of the United States	750,000.00	Fixed	N	3.710	1.487	2.102	10/31/2021 10/31/2021	1,605.66	743,413.27 745,018.93	726,562.50 728,168.16	1.154%
912828F62	US GOV	UNITED STATES TREASURY Government of the United States	1,725,000.00	Fixed	N	1.798	1.481	1.882	10/31/2019 10/31/2019	4,431.63	1,725,588.72 1,730,020.35	1,713,149.25 1,717,580.88	2.721%



# Issuer Concentration with Yield GASB 40 Trade Date

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
912828TC4	US GOV	UNITED STATES TREASURY Government of the United States	1,890,000.00	Fixed	N	1.477	1.386	1.843	06/30/2019 06/30/2019	52.21	1,879,216.16 1,879,268.37	1,866,450.60 1,866,502.81	2.965%
912828U65	US GOV	UNITED STATES TREASURY Government of the United States	1,890,000.00	Fixed	N	3.760	1.950	2.122	11/30/2021 11/30/2021	2,907.69	1,875,801.22 1,878,708.91	1,863,653.40 1,866,561.09	2.960%
912828F96	US GOV	UNITED STATES TREASURY Government of the United States	1,870,000.00	Fixed	N	3.662	1.983	2.117	10/31/2021 10/31/2021	6,405.52	1,871,200.24 1,877,605.76	1,861,959.00 1,868,364.52	2.957%
912828J84	US GOV	UNITED STATES TREASURY Government of the United States	1,885,000.00	Fixed	N	2.198	1.604	1.909	03/31/2020 03/31/2020	6,622.10	1,875,517.33 1,882,139.43	1,862,907.80 1,869,529.90	2.959%
912828G95	US GOV	UNITED STATES TREASURY Government of the United States	1,870,000.00	Fixed	N	1.947	1.524	1.892	12/31/2019 12/31/2019	83.94	1,873,696.34 1,873,780.29	1,860,219.90 1,860,303.84	2.955%
912828PX2	US GOV	UNITED STATES TREASURY Government of the United States	1,750,000.00	Fixed	N	2.925	1.806	2.012	02/15/2021 02/15/2021	23,961.45	1,846,184.88 1,870,146.33	1,835,172.50 1,859,133.95	2.915%
912828X47	US GOV	UNITED STATES TREASURY Government of the United States	625,000.00	Fixed	N	4.127	1.935	2.165	04/30/2022 04/30/2022	2,007.08	623,461.26 625,468.34	617,531.25 619,538.33	0.981%
912828SV3	US GOV	UNITED STATES TREASURY Government of the United States	1,650,000.00	Fixed	N	4.179	1.815	2.137	05/15/2022 05/15/2022	3,748.96	1,645,544.64 1,649,293.60	1,623,451.50 1,627,200.46	2.579%
912828SF8	US GOV	UNITED STATES TREASURY Government of the United States	1,850,000.00	Fixed	N	3.914	1.761	2.121	02/15/2022 02/15/2022	13,975.54	1,867,535.95 1,881,511.50	1,841,175.50 1,855,151.04	2.924%
912828XW5	US GOV	UNITED STATES TREASURY Government of the United States	1,600,000.00	Fixed	N	4.266	1.931	2.174	06/30/2022 06/30/2022	77.35	1,587,607.18 1,587,684.53	1,571,056.00 1,571,133.35	2.495%
912828L24	US GOV	UNITED STATES TREASURY Government of the United States	1,250,000.00	Fixed	N	4.414	1.822	2.193	08/31/2022 08/31/2022	7,963.57	1,252,953.77 1,260,917.34	1,232,425.00 1,240,388.57	1.958%
912828J43	US GOV	UNITED STATES TREASURY Government of the United States	1,275,000.00	Fixed	N	3.972	1.835	2.136	02/28/2022 02/28/2022	7,581.32	1,270,698.67 1,278,279.99	1,255,479.75 1,263,061.07	1.994%
912828XG0	US GOV	UNITED STATES TREASURY Government of the United States	1,500,000.00	Fixed	N	4.229	1.913	2.168	06/30/2022 06/30/2022	88.05	1,513,671.64 1,513,759.70	1,497,240.00 1,497,328.05	2.378%
912828WR7	US GOV	UNITED STATES TREASURY Government of the United States	775,000.00	Fixed	N	3.327	1.765	2.067	06/30/2021 06/30/2021	45.49	784,428.79 784,474.28	776,511.25 776,556.74	1.233%
912828M80	US GOV	UNITED STATES TREASURY Government of the United States	1,175,000.00	Fixed	N	4.651	2.153	2.196	11/30/2022 11/30/2022	2,065.93	1,166,685.13 1,168,751.06	1,164,307.50 1,166,373.43	1.849%
912828W9	US GOV	UNITED STATES TREASURY Government of the United States	1,125,000.00	Fixed	N	4.497	2.149	2.197	09/30/2022 09/30/2022	5,389.34	1,111,172.51 1,116,561.85	1,108,698.75 1,114,088.09	1.761%
912828A75	US GOV	UNITED STATES TREASURY Government of the United States	835,000.00	Fixed	N	0.985	1.173	1.819	12/31/2018 12/31/2018	34.60	837,698.64 837,733.24	832,361.40 832,396.00	1.322%
912828A75	US GOV	UNITED STATES TREASURY Government of the United States	550,000.00	Fixed	N	0.985	1.251	1.819	12/31/2018 12/31/2018	22.79	551,352.64 551,375.43	548,262.00 548,284.79	0.871%
36202F3J3	GNMA	G2 005301 Government of the United States	504,976.80	Fixed	N	3.001	1.645	2.385	05/23/2021 02/20/2027	1,472.85	535,113.70 536,586.55	522,514.64 523,987.49	0.830%
36177NXM7	GNMA	G2 794283 Government of the United States	183,991.96	Fixed	N	3.003	0.901	2.637	05/14/2021 03/20/2027	536.64	199,661.76 200,198.40	188,819.91 189,356.55	0.300%
---	---	--- Government of the United States	47,083,968.76	Fixed	N	2.925	1.612	2.018	01/19/2021 02/20/2021	154,509.41	47,369,639.70 47,524,149.12	46,833,672.51 46,988,181.92	74.389%

## Honda Motor Co., Ltd.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
02665WBZ3	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	775,000.00	Fixed	N	1.823	2.029	2.187	11/13/2019 11/13/2019	1,937.50	774,593.15 776,530.65	772,349.50 774,287.00	1.227%
02665WBZ3	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	775,000.00	Fixed	N	1.823	2.029	2.187	11/13/2019 11/13/2019	1,937.50	774,593.15 776,530.65	772,349.50 774,287.00	1.227%

## Intel Corporation



# Issuer Concentration with Yield GASB 40 Trade Date

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

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
458140AZ3	CORP	INTEL CORP Intel Corporation	825,000.00	Fixed	N	2.298	1.863	2.049	05/11/2020 05/11/2020	2,119.79	824,752.06 826,871.86	821,213.25 823,333.04	1.304%
<b>458140AZ3</b>	<b>CORP</b>	<b>INTEL CORP Intel Corporation</b>	<b>825,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>2.298</b>	<b>1.863</b>	<b>2.049</b>	<b>05/11/2020 05/11/2020</b>	<b>2,119.79</b>	<b>824,752.06 826,871.86</b>	<b>821,213.25 823,333.04</b>	<b>1.304%</b>

## International Business Machines Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	595,000.00	Fixed	N	2.010	1.933	2.126	01/27/2020 01/27/2020	4,836.03	594,602.29 599,438.32	592,274.90 597,110.93	0.941%
<b>459200JN2</b>	<b>CORP</b>	<b>INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation</b>	<b>595,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>2.010</b>	<b>1.933</b>	<b>2.126</b>	<b>01/27/2020 01/27/2020</b>	<b>4,836.03</b>	<b>594,602.29 599,438.32</b>	<b>592,274.90 597,110.93</b>	<b>0.941%</b>

## Johnson & Johnson

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	180,000.00	Fixed	N	2.762	1.987	2.138	11/10/2020 11/10/2020	497.25	179,816.27 180,313.52	179,148.60 179,645.85	0.285%
<b>478160CH5</b>	<b>CORP</b>	<b>JOHNSON &amp; JOHNSON Johnson &amp; Johnson</b>	<b>180,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>2.762</b>	<b>1.987</b>	<b>2.138</b>	<b>11/10/2020 11/10/2020</b>	<b>497.25</b>	<b>179,816.27 180,313.52</b>	<b>179,148.60 179,645.85</b>	<b>0.285%</b>

## JPMorgan Chase & Co.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	275,000.00	Fixed	Y	1.687	1.685	2.148	09/23/2019 09/23/2019	1,235.21	274,837.15 276,072.36	272,679.00 273,914.21	0.433%
<b>48125LRG9</b>	<b>CORP</b>	<b>JPMORGAN CHASE BANK NA JPMorgan Chase &amp; Co.</b>	<b>275,000.00</b>	<b>Fixed</b>	<b>Y</b>	<b>1.687</b>	<b>1.685</b>	<b>2.148</b>	<b>09/23/2019 09/23/2019</b>	<b>1,235.21</b>	<b>274,837.15 276,072.36</b>	<b>272,679.00 273,914.21</b>	<b>0.433%</b>

## Microsoft Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
594918BN3	CORP	MICROSOFT CORP Microsoft Corporation	180,000.00	Fixed	N	1.576	1.135	1.948	08/08/2019 08/08/2019	786.50	179,900.15 180,686.65	177,593.40 178,379.90	0.282%
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	500,000.00	Fixed	N	2.037	1.873	1.994	02/06/2020 02/06/2020	3,725.69	499,763.82 503,489.51	498,520.00 502,245.69	0.792%
<b>---</b>	<b>CORP</b>	<b>MICROSOFT CORP Microsoft Corporation</b>	<b>680,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.916</b>	<b>1.678</b>	<b>1.982</b>	<b>12/20/2019 12/20/2019</b>	<b>4,512.19</b>	<b>679,663.97 684,176.16</b>	<b>676,113.40 680,625.59</b>	<b>1.074%</b>

## Mississippi, State of

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
605581GK7	MUNI	MISSISSIPPI ST Mississippi, State of	400,000.00	Fixed	N	0.828	1.433	1.857	11/01/2018 11/01/2018	955.33	400,000.00 400,955.33	398,592.00 399,547.33	0.633%
<b>605581GK7</b>	<b>MUNI</b>	<b>MISSISSIPPI ST Mississippi, State of</b>	<b>400,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>0.828</b>	<b>1.433</b>	<b>1.857</b>	<b>11/01/2018 11/01/2018</b>	<b>955.33</b>	<b>400,000.00 400,955.33</b>	<b>398,592.00 399,547.33</b>	<b>0.633%</b>

# Issuer Concentration with Yield GASB 40 Trade Date

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## U.S. Bancorp

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
31846V807	MMFUND	FIRST AMER:TRES OBLG;Y U.S. Bancorp	67,547.79	Fixed	N	0.000	0.910	0.910	12/31/2017 12/31/2017	0.00	67,547.79 67,547.79	67,547.79 67,547.79	0.107%
<b>31846V807</b>	<b>MMFUND</b>	<b>FIRST AMER:TRES OBLG;Y U.S. Bancorp</b>	<b>67,547.79</b>	<b>Fixed</b>	<b>N</b>	<b>0.000</b>	<b>0.910</b>	<b>0.910</b>	<b>12/31/2017 12/31/2017</b>	<b>0.00</b>	<b>67,547.79 67,547.79</b>	<b>67,547.79 67,547.79</b>	<b>0.107%</b>

## Wal-Mart Stores, Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
931142DY6	CORP	WAL-MART STORES INC Wal-Mart Stores, Inc.	250,000.00	Fixed	N	1.736	1.751	1.954	10/09/2019 10/09/2019	862.85	249,995.32 250,858.17	249,112.50 249,975.35	0.396%
<b>931142DY6</b>	<b>CORP</b>	<b>WAL-MART STORES INC Wal-Mart Stores, Inc.</b>	<b>250,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.736</b>	<b>1.751</b>	<b>1.954</b>	<b>10/09/2019 10/09/2019</b>	<b>862.85</b>	<b>249,995.32 250,858.17</b>	<b>249,112.50 249,975.35</b>	<b>0.396%</b>

## Wells Fargo & Company

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
94988J5D5	CORP	WELLS FARGO BANK NA Wells Fargo & Company	500,000.00	Fixed	N	1.375	1.765	2.154	05/24/2019 05/24/2019	899.31	499,897.52 500,796.82	497,220.00 498,119.31	0.790%
<b>94988J5D5</b>	<b>CORP</b>	<b>WELLS FARGO BANK NA Wells Fargo &amp; Company</b>	<b>500,000.00</b>	<b>Fixed</b>	<b>N</b>	<b>1.375</b>	<b>1.765</b>	<b>2.154</b>	<b>05/24/2019 05/24/2019</b>	<b>899.31</b>	<b>499,897.52 500,796.82</b>	<b>497,220.00 498,119.31</b>	<b>0.790%</b>

## Summary

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
---	---	---	63,236,323.58	---	---	2.631	1.627	2.017	09/30/2020 12/12/2020	221,055.40	63,592,953.64 63,814,009.05	62,957,872.62 63,178,928.03	100.000%

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

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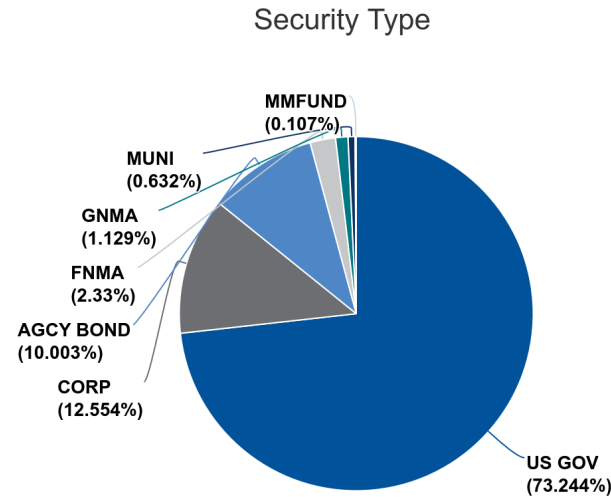


Chart calculated by: Market Value + Accrued

## AGCY BOND

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	1.661	AA+ Aaa	500,000.00	09/12/2019 09/12/2019	1.734 1.919	2,649.31	500,355.00	500,132.46 502,781.77	498,585.00 501,234.31
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	2.001	AA+ Aaa	500,000.00	01/21/2020 01/21/2020	1.624 1.951	3,611.11	500,015.00	500,008.44 503,619.55	496,725.00 500,336.11
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	1.449	AA+ Aaa	1,000,000.00	06/20/2019 06/20/2019	1.448 1.864	534.72	1,011,840.00	1,004,372.49 1,004,907.22	998,340.00 998,874.72
3137EADM8 FREDDIE MAC AGCY BOND	Fixed	N	1.723	AA+ Aaa	1,000,000.00	10/02/2019 10/02/2019	1.563 1.942	3,090.28	986,930.00	994,615.74 997,706.01	988,090.00 991,180.28
3137EADK2 FREDDIE MAC AGCY BOND	Fixed	N	1.556	AA+ Aaa	1,000,000.00	08/01/2019 08/01/2019	1.662 1.877	5,208.33	983,530.00	993,577.88 998,786.21	990,220.00 995,428.33
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	2.419	AA+ Aaa	500,000.00	06/22/2020 06/22/2020	1.706 1.992	187.50	495,310.00	497,519.31 497,706.81	494,070.00 494,257.50
3137EACA5 FREDDIE MAC AGCY BOND	Fixed	N	1.206	AA+ Aaa	1,000,000.00	03/27/2019 03/27/2019	1.221 1.839	9,791.67	1,075,088.00	1,030,893.73 1,040,685.39	1,023,380.00 1,033,171.67

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Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3130A8Y72 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	1.572	AA+ Aaa	500,000.00	08/05/2019 08/05/2019	0.940 1.912	1,774.31	499,040.00	499,486.75 501,261.05	491,870.00 493,644.31
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	3.253	AA+ Aaa	320,000.00	05/06/2021 05/06/2021	1.326 2.099	611.11	318,918.40	319,211.00 319,822.11	311,248.00 311,859.11
--- AGCY BOND	Fixed	N	1.704	AA+ Aaa	6,320,000.00	09/27/2019 09/27/2019	1.473 1.911	27,458.33	6,371,026.40	6,339,817.78 6,367,276.12	6,292,528.00 6,319,986.33

## CORP

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
594918BN3 MICROSOFT CORP CORP	Fixed	N	1.576	AAA Aaa	180,000.00	08/08/2019 08/08/2019	1.135 1.948	786.50	179,814.60	179,900.15 180,686.65	177,593.40 178,379.90
594918BV5 MICROSOFT CORP CORP	Fixed	N	2.037	AAA Aaa	500,000.00	02/06/2020 02/06/2020	1.873 1.994	3,725.69	499,665.00	499,763.82 503,489.51	498,520.00 502,245.69
478160CH5 JOHNSON & JOHNSON CORP	Fixed	N	2.762	AAA Aaa	180,000.00	11/10/2020 11/10/2020	1.987 2.138	497.25	179,807.40	179,816.27 180,313.52	179,148.60 179,645.85
037833CE8 APPLE INC CORP	Fixed	N	1.087	AA+ Aa1	390,000.00	02/08/2019 02/08/2019	1.589 1.848	2,401.21	389,703.60	389,835.12 392,236.33	388,728.60 391,129.81
037833CS7 APPLE INC CORP	Fixed	N	2.297	AA+ Aa1	475,000.00	05/11/2020 05/11/2020	1.835 2.169	1,187.50	474,515.50	474,616.86 475,804.36	470,976.75 472,164.25
037833CZ1 APPLE INC CORP	Fixed	N	1.664	AA+ Aa1	735,000.00	09/12/2019 09/12/2019	1.544 2.000	3,338.13	734,367.90	734,463.70 737,801.82	728,870.10 732,208.22
037833DH0 APPLE INC CORP	Fixed	N	1.827	AA+ Aa1	1,290,000.00	11/13/2019 11/13/2019	1.825 1.996	3,096.00	1,289,367.90	1,289,410.10 1,292,506.10	1,285,356.00 1,288,452.00
94988J5D5 WELLS FARGO BANK NA CORP	Fixed	N	1.375	AA- Aa2	500,000.00	05/24/2019 05/24/2019	1.765 2.154	899.31	499,785.00	499,897.52 500,796.82	497,220.00 498,119.31
084670BL1 BERKSHIRE HATHAWAY INC CORP	Fixed	N	1.578	AA Aa2	625,000.00	08/14/2019 08/14/2019	1.691 2.069	4,994.79	630,906.25	629,065.19 634,059.98	625,300.00 630,294.79
931142DY6 WAL-MART STORES INC CORP	Fixed	N	1.736	AA Aa2	250,000.00	10/09/2019 10/09/2019	1.751 1.954	862.85	249,995.00	249,995.32 250,858.17	249,112.50 249,975.35
48125LRG9 JPMORGAN CHASE BANK NA CORP	Fixed	Y	1.687	A+ Aa3	275,000.00	09/23/2019 09/23/2019	1.685 2.148	1,235.21	274,719.50	274,837.15 276,072.36	272,679.00 273,914.21
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	Fixed	N	2.010	A+ A1	595,000.00	01/27/2020 01/27/2020	1.933 2.126	4,836.03	594,428.80	594,602.29 599,438.32	592,274.90 597,110.93
458140AZ3 INTEL CORP CORP	Fixed	N	2.298	A+ A1	825,000.00	05/11/2020 05/11/2020	1.863 2.049	2,119.79	824,686.50	824,752.06 826,871.86	821,213.25 823,333.04
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	Fixed	N	1.823	A+ A2	775,000.00	11/13/2019 11/13/2019	2.029 2.187	1,937.50	774,566.00	774,593.15 776,530.65	772,349.50 774,287.00
375558BR3 GILEAD SCIENCES INC CORP	Fixed	N	1.680	A A3	340,000.00	09/20/2019 09/20/2019	1.868 2.096	1,747.22	339,881.00	339,897.52 341,644.74	338,589.00 340,336.22

# Security Type GASB 40 Trade Date

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

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Dated: 01/10/2018

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
--- CORP	Fixed	---	1.832	AA-Aa3	7,935,000.00	11/17/2019 11/17/2019	1.791 2.059	33,664.97	7,936,209.95	7,935,446.22 7,969,111.19	7,897,931.60 7,931,596.57

## FNMA

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
31418AF29 FN MA1084 FNMA	Fixed	N	3.402	AA+ Aaa	800,976.44	06/12/2022 06/01/2032	2.182 2.461	2,336.18	853,665.68	843,542.62 845,878.81	833,407.98 835,744.16
31398M6U5 FN 10M3 A3 FNMA	Variable	N	1.174	AA+ Aaa	157,516.95	03/17/2019 03/25/2020	2.290 1.856	568.64	170,955.12	164,309.12 164,877.75	162,388.95 162,957.59
31381QQW9 FN 467669 FNMA	Fixed	N	0.222	AA+ Aaa	471,313.64	03/01/2018 03/01/2018	1.507 2.249	1,562.54	502,022.67	472,650.41 474,212.94	471,803.80 473,366.34
--- FNMA	---	N	2.133	AA+ Aaa	1,429,807.03	09/16/2020 06/26/2026	1.978 2.326	4,467.35	1,526,643.46	1,480,502.15 1,484,969.50	1,467,600.73 1,472,068.08

## GNMA

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
36202F3J3 G2 005301 GNMA	Fixed	N	3.001	AA+ Aaa	504,976.80	05/23/2021 02/20/2027	1.645 2.385	1,472.85	539,693.95	535,113.70 536,586.55	522,514.64 523,987.49
36177NXM7 G2 794283 GNMA	Fixed	N	3.003	AA+ Aaa	183,991.96	05/14/2021 03/20/2027	0.901 2.637	536.64	196,066.43	199,661.76 200,198.40	188,819.91 189,356.55
--- GNMA	Fixed	N	3.001	AA+ Aaa	688,968.76	05/21/2021 02/27/2027	1.443 2.452	2,009.49	735,760.38	734,775.45 736,784.95	711,334.56 713,344.05

## MMFUND

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	Fixed	N	0.000	AAAm Aaa	67,547.79	12/31/2017 12/31/2017	0.910 0.910	0.00	67,547.79	67,547.79 67,547.79	67,547.79 67,547.79
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	Fixed	N	0.000	AAAm Aaa	67,547.79	12/31/2017 12/31/2017	0.910 0.910	0.00	67,547.79	67,547.79 67,547.79	67,547.79 67,547.79

## MUNI

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
605581GK7 MISSISSIPPI ST MUNI	Fixed	N	0.828	AA Aa2	400,000.00	11/01/2018 11/01/2018	1.433 1.857	955.33	400,000.00	400,000.00 400,955.33	398,592.00 399,547.33

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

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Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
605581GK7 MISSISSIPPI ST MUNI	Fixed	N	0.828	AA Aa2	400,000.00	11/01/2018 11/01/2018	1.433 1.857	955.33	400,000.00	400,000.00 400,955.33	398,592.00 399,547.33

## US GOV

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828B33 UNITED STATES TREASURY US GOV	Fixed	N	1.069	AA+ Aaa	1,475,000.00	01/31/2019 01/31/2019	1.607 1.841	9,258.83	1,468,143.55	1,473,309.31 1,482,568.14	1,469,586.75 1,478,845.58
912828SX9 UNITED STATES TREASURY US GOV	Fixed	N	1.399	AA+ Aaa	800,000.00	05/31/2019 05/31/2019	1.577 1.841	791.21	784,437.50	794,966.24 795,757.45	792,000.00 792,791.21
912828G61 UNITED STATES TREASURY US GOV	Fixed	N	1.880	AA+ Aaa	800,000.00	11/30/2019 11/30/2019	1.688 1.885	1,054.95	792,843.75	797,176.70 798,231.65	794,216.00 795,270.95
912828J50 UNITED STATES TREASURY US GOV	Fixed	N	2.114	AA+ Aaa	675,000.00	02/29/2020 02/29/2020	1.562 1.909	3,153.57	669,014.65	672,334.34 675,487.91	667,379.25 670,532.82
912828XE5 UNITED STATES TREASURY US GOV	Fixed	N	2.361	AA+ Aaa	1,000,000.00	05/31/2020 05/31/2020	1.609 1.918	1,318.68	994,804.69	997,438.22 998,756.90	990,160.00 991,478.68
912828K58 UNITED STATES TREASURY US GOV	Fixed	N	2.281	AA+ Aaa	1,000,000.00	04/30/2020 04/30/2020	1.763 1.919	2,354.97	981,875.00	991,185.56 993,540.53	987,620.00 989,974.97
912828L65 UNITED STATES TREASURY US GOV	Fixed	N	2.675	AA+ Aaa	700,000.00	09/30/2020 09/30/2020	1.372 1.946	2,459.13	700,082.03	700,047.66 702,506.80	689,339.00 691,798.13
912828WC0 UNITED STATES TREASURY US GOV	Fixed	N	2.746	AA+ Aaa	1,000,000.00	10/31/2020 10/31/2020	1.591 1.956	2,997.24	1,007,578.12	1,004,372.33 1,007,369.56	994,340.00 997,337.24
912828VP2 UNITED STATES TREASURY US GOV	Fixed	N	2.492	AA+ Aaa	445,000.00	07/31/2020 07/31/2020	1.623 1.934	3,724.46	452,613.68	449,223.96 452,948.42	445,729.80 449,454.26
912828C65 UNITED STATES TREASURY US GOV	Fixed	N	1.229	AA+ Aaa	325,000.00	03/31/2019 03/31/2019	1.363 1.862	1,349.33	327,805.67	326,048.37 327,397.70	324,047.75 325,397.08
912828M98 UNITED STATES TREASURY US GOV	Fixed	N	2.832	AA+ Aaa	500,000.00	11/30/2020 11/30/2020	1.757 1.980	714.29	496,855.47	498,131.72 498,846.01	494,980.00 495,694.29
912828VV9 UNITED STATES TREASURY US GOV	Fixed	N	2.566	AA+ Aaa	950,000.00	08/31/2020 08/31/2020	1.750 1.946	6,859.29	965,994.14	959,211.65 966,070.94	954,379.50 961,238.79
912828KQ2 UNITED STATES TREASURY US GOV	Fixed	N	1.343	AA+ Aaa	1,000,000.00	05/15/2019 05/15/2019	1.169 1.861	4,057.32	1,060,625.00	1,026,497.97 1,030,555.29	1,017,110.00 1,021,167.32
912828WG1 UNITED STATES TREASURY US GOV	Fixed	N	3.190	AA+ Aaa	1,000,000.00	04/30/2021 04/30/2021	1.406 2.043	3,853.59	1,040,195.31	1,027,343.96 1,031,197.55	1,006,640.00 1,010,493.59
912828B90 UNITED STATES TREASURY US GOV	Fixed	N	3.036	AA+ Aaa	500,000.00	02/28/2021 02/28/2021	1.399 2.019	3,397.79	513,808.60	509,264.59 512,662.38	499,705.00 503,102.79
912828S27 UNITED STATES TREASURY US GOV	Fixed	N	3.391	AA+ Aaa	1,000,000.00	06/30/2021 06/30/2021	1.061 2.063	31.08	1,003,085.94	1,002,191.32 1,002,222.39	968,440.00 968,471.08
912828WN6 UNITED STATES TREASURY US GOV	Fixed	N	3.284	AA+ Aaa	875,000.00	05/31/2021 05/31/2021	1.082 2.052	1,538.46	912,768.55	901,838.96 903,377.42	873,495.00 875,033.46

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Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828R77 UNITED STATES TREASURY US GOV	Fixed	N	3.314	AA+ Aaa	600,000.00	05/31/2021 05/31/2021	1.107 2.060	725.27	607,500.00	605,361.22 606,086.49	586,500.00 587,225.27
912828PC8 UNITED STATES TREASURY US GOV	Fixed	N	2.757	AA+ Aaa	1,000,000.00	11/15/2020 11/15/2020	1.184 1.976	3,408.15	1,059,023.44	1,040,540.66 1,043,948.81	1,018,050.00 1,021,458.15
912828UL2 UNITED STATES TREASURY US GOV	Fixed	N	2.036	AA+ Aaa	1,000,000.00	01/31/2020 01/31/2020	1.051 1.894	5,754.08	1,010,859.38	1,006,654.29 1,012,408.36	989,410.00 995,164.08
912828N48 UNITED STATES TREASURY US GOV	Fixed	N	2.887	AA+ Aaa	1,175,000.00	12/31/2020 12/31/2020	1.204 1.989	56.80	1,202,034.18	1,193,837.49 1,193,894.29	1,166,833.75 1,166,890.55
912828D72 UNITED STATES TREASURY US GOV	Fixed	N	3.496	AA+ Aaa	425,000.00	08/31/2021 08/31/2021	1.287 2.093	2,888.12	439,327.15	435,792.22 438,680.34	423,606.00 426,494.12
912828F21 UNITED STATES TREASURY US GOV	Fixed	N	3.571	AA+ Aaa	310,000.00	09/30/2021 09/30/2021	1.357 2.107	1,683.07	321,273.83	318,666.53 320,349.60	310,195.30 311,878.37
912828T67 UNITED STATES TREASURY US GOV	Fixed	N	3.710	AA+ Aaa	750,000.00	10/31/2021 10/31/2021	1.487 2.102	1,605.66	741,533.21	743,413.27 745,018.93	726,562.50 728,168.16
912828F62 UNITED STATES TREASURY US GOV	Fixed	N	1.798	AA+ Aaa	1,725,000.00	10/31/2019 10/31/2019	1.481 1.882	4,431.63	1,725,875.97	1,725,588.72 1,730,020.35	1,713,149.25 1,717,580.88
912828TC4 UNITED STATES TREASURY US GOV	Fixed	N	1.477	AA+ Aaa	1,890,000.00	06/30/2019 06/30/2019	1.386 1.843	52.21	1,872,502.74	1,879,216.16 1,879,268.37	1,866,450.60 1,866,502.81
912828U65 UNITED STATES TREASURY US GOV	Fixed	N	3.760	AA+ Aaa	1,890,000.00	11/30/2021 11/30/2021	1.950 2.122	2,907.69	1,872,502.74	1,875,801.22 1,878,708.91	1,863,653.40 1,866,561.09
912828F96 UNITED STATES TREASURY US GOV	Fixed	N	3.662	AA+ Aaa	1,870,000.00	10/31/2021 10/31/2021	1.983 2.117	6,405.52	1,871,460.94	1,871,200.24 1,877,605.76	1,861,959.00 1,868,364.52
912828J84 UNITED STATES TREASURY US GOV	Fixed	N	2.198	AA+ Aaa	1,885,000.00	03/31/2020 03/31/2020	1.604 1.909	6,622.10	1,871,598.84	1,875,517.33 1,882,139.43	1,862,907.80 1,869,529.90
912828G95 UNITED STATES TREASURY US GOV	Fixed	N	1.947	AA+ Aaa	1,870,000.00	12/31/2019 12/31/2019	1.524 1.892	83.94	1,875,405.48	1,873,696.34 1,873,780.29	1,860,219.90 1,860,303.84
912828PX2 UNITED STATES TREASURY US GOV	Fixed	N	2.925	AA+ Aaa	1,750,000.00	02/15/2021 02/15/2021	1.806 2.012	23,961.45	1,874,345.71	1,846,184.88 1,870,146.33	1,835,172.50 1,859,133.95
912828X47 UNITED STATES TREASURY US GOV	Fixed	N	4.127	AA+ Aaa	625,000.00	04/30/2022 04/30/2022	1.935 2.165	2,007.08	623,242.19	623,461.26 625,468.34	617,531.25 619,538.33
912828SV3 UNITED STATES TREASURY US GOV	Fixed	N	4.179	AA+ Aaa	1,650,000.00	05/15/2022 05/15/2022	1.815 2.137	3,748.96	1,645,037.11	1,645,544.64 1,649,293.60	1,623,451.50 1,627,200.46
912828SF8 UNITED STATES TREASURY US GOV	Fixed	N	3.914	AA+ Aaa	1,850,000.00	02/15/2022 02/15/2022	1.761 2.121	13,975.54	1,869,583.99	1,867,535.95 1,881,511.50	1,841,175.50 1,855,151.04
912828XW5 UNITED STATES TREASURY US GOV	Fixed	N	4.266	AA+ Aaa	1,600,000.00	06/30/2022 06/30/2022	1.931 2.174	77.35	1,586,375.01	1,587,607.18 1,587,684.53	1,571,056.00 1,571,133.35
912828L24 UNITED STATES TREASURY US GOV	Fixed	N	4.414	AA+ Aaa	1,250,000.00	08/31/2022 08/31/2022	1.822 2.193	7,963.57	1,253,125.00	1,252,953.77 1,260,917.34	1,232,425.00 1,240,388.57
912828J43 UNITED STATES TREASURY US GOV	Fixed	N	3.972	AA+ Aaa	1,275,000.00	02/28/2022 02/28/2022	1.835 2.136	7,581.32	1,270,417.97	1,270,698.67 1,278,279.99	1,255,479.75 1,263,061.07
912828XG0 UNITED STATES TREASURY US GOV	Fixed	N	4.229	AA+ Aaa	1,500,000.00	06/30/2022 06/30/2022	1.913 2.168	88.05	1,514,355.47	1,513,671.64 1,513,759.70	1,497,240.00 1,497,328.05

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Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828WR7 UNITED STATES TREASURY US GOV	Fixed	N	3.327	AA+ Aaa	775,000.00	06/30/2021 06/30/2021	1.765 2.067	45.49	785,050.78	784,428.79 784,474.28	776,511.25 776,556.74
912828M80 UNITED STATES TREASURY US GOV	Fixed	N	4.651	AA+ Aaa	1,175,000.00	11/30/2022 11/30/2022	2.153 2.196	2,065.93	1,166,600.58	1,166,685.13 1,168,751.06	1,164,307.50 1,166,373.43
9128282W9 UNITED STATES TREASURY US GOV	Fixed	N	4.497	AA+ Aaa	1,125,000.00	09/30/2022 09/30/2022	2.149 2.197	5,389.34	1,111,025.39	1,111,172.51 1,116,561.85	1,108,698.75 1,114,088.09
912828A75 UNITED STATES TREASURY US GOV	Fixed	N	0.985	AA+ Aaa	835,000.00	12/31/2018 12/31/2018	1.173 1.819	34.60	840,283.99	837,698.64 837,733.24	832,361.40 832,396.00
912828A75 UNITED STATES TREASURY US GOV	Fixed	N	0.985	AA+ Aaa	550,000.00	12/31/2018 12/31/2018	1.251 1.819	22.79	552,621.10	551,352.64 551,375.43	548,262.00 548,284.79
--- UNITED STATES TREASURY US GOV	Fixed	N	2.924	AA+ Aaa	46,395,000.00	01/17/2021 01/17/2021	1.615 2.011	152,499.92	46,735,493.83	46,634,864.25 46,787,364.17	46,122,337.95 46,274,837.87

## Summary

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
---	---	---	2.631	AA+ Aa1	63,236,323.58	09/30/2020 12/12/2020	1.627 2.017	221,055.40	63,772,681.81	63,592,953.64 63,814,009.05	62,957,872.62 63,178,928.03

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



# Portfolio Activity Summary

10/01/2017 - 12/31/2017

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

Dated: 01/10/2018

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
31846V807 FIRST AMER:TRES OBLG;Y MMFUND	188.88	0.00	338,602.59	0.00	-368,361.82	0.00	0.00	0.00	0.00	97,307.02 67,547.79	97,307.02 67,547.79
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,624.96 89,163.68	25,624.96 89,163.68
36202F3J3 G2 005301 GNMA	4,593.16	0.00	0.00	0.00	0.00	0.00	0.00	-30,345.88	-1,811.17	572,126.11 539,693.95	558,411.15 522,514.64
31418AF29 FN MA1084 FNMA	7,260.79	0.00	0.00	0.00	0.00	0.00	0.00	-42,884.66	-2,197.60	899,371.34 853,665.68	881,986.74 833,407.98
36177NXM7 G2 794283 GNMA	1,656.66	0.00	0.00	0.00	0.00	0.00	0.00	-10,989.86	-940.11	207,777.50 196,066.43	201,737.94 188,819.91
912828B33 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,468,143.55 1,468,143.55	1,476,563.50 1,469,586.75
912828SX9 UNITED STATES TREASURY US GOV	4,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	784,437.50 784,437.50	795,936.00 792,000.00
912828G61 UNITED STATES TREASURY US GOV	6,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	792,843.75 792,843.75	799,872.00 794,216.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	500,355.00 500,355.00	502,120.00 498,585.00
912828J50 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	669,014.65 669,014.65	672,205.50 667,379.25
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	500,015.00 500,015.00	500,630.00 496,725.00
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	8,750.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,011,840.00 1,011,840.00	1,004,440.00 998,340.00
3137EADM8 FREDDIE MAC AGCY BOND	6,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	986,930.00 986,930.00	994,270.00 988,090.00
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	994,804.69 994,804.69	997,810.00 990,160.00
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	981,875.00 981,875.00	995,000.00 987,620.00
3137EADK2 FREDDIE MAC AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	983,530.00 983,530.00	995,250.00 990,220.00
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	498,600.00 494,070.00
912828L65 UNITED STATES TREASURY US GOV	4,812.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	700,082.03 700,082.03	694,750.00 689,339.00
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	1,003,010.00 994,340.00
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	449,832.70 445,729.80

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

Dated: 01/10/2018

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed	Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
912828C65 UNITED STATES TREASURY US GOV	4,468.75	0.00	0.00	0.00	-225,000.00		-472.10	0.00	0.00	-798.89	554,748.05 327,805.67	551,611.50 324,047.75
31398M6U5 FN 10M3 A3 FNMA	1,734.00	0.00	0.00	0.00	0.00		0.00	0.00	-1,973.90	-93.69	173,097.42 170,955.12	167,085.81 162,388.95
605581GK7 MISSISSIPPI ST MUNI	2,866.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	400,000.00 400,000.00	399,336.00 398,592.00
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	499,260.00 494,980.00
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	963,623.00 954,379.50
3137EACA5 FREDDIE MAC AGCY BOND	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,075,088.00 1,075,088.00	1,033,080.00 1,023,380.00
912828KQ2 UNITED STATES TREASURY US GOV	15,625.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,060,625.00 1,060,625.00	1,027,030.00 1,017,110.00
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	1,017,660.00 1,006,640.00
94988J5D5 WELLS FARGO BANK NA CORP	4,375.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	499,785.00 499,785.00	499,655.00 497,220.00
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	504,805.00 499,705.00
912828S27 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,003,085.94 1,003,085.94	976,880.00 968,440.00
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	882,796.25 873,495.00
594918BN3 MICROSOFT CORP CORP	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	179,814.60 179,814.60	178,394.40 177,593.40
3130A8Y72 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	499,040.00 499,040.00	494,085.00 491,870.00
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	591,888.00 586,500.00
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	1,029,410.00 1,018,050.00
912828UL2 UNITED STATES TREASURY US GOV	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	996,370.00 989,410.00
912828N48 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,202,034.18 1,202,034.18	1,177,209.00 1,166,833.75
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	314,313.60 311,248.00
48125LRG9 JPMORGAN CHASE BANK NA CORP	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	274,719.50 274,719.50	273,990.75 272,679.00
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	428,387.25 423,606.00

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

Dated: 01/10/2018

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
912828F21 UNITED STATES TREASURY US GOV	3,293.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	321,273.83 321,273.83	313,754.10 310,195.30
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	733,245.00 726,562.50
94988J5F0 WELLS FARGO BANK NA CORP	2,655.00	0.00	0.00	0.00	-294,557.50	-221.25	0.00	0.00	-322.10	294,755.15 0.00	295,354.00 0.00
912828A75 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	840,283.99 840,283.99	835,910.15 832,361.40
912828F62 UNITED STATES TREASURY US GOV	12,937.50	0.00	0.00	0.00	-149,789.06	-1,057.74	0.00	0.00	-267.69	1,875,952.14 1,725,875.97	1,875,000.00 1,713,149.25
912828RT9 UNITED STATES TREASURY US GOV	12,856.25	0.00	0.00	0.00	-1,864,156.25	-918.30	0.00	0.00	-8,551.20	1,875,186.33 0.00	1,869,495.10 0.00
912828A75 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	552,621.10 552,621.10	550,599.50 548,262.00
912828RP7 UNITED STATES TREASURY US GOV	16,231.25	0.00	0.00	0.00	-1,858,526.36	-1,217.27	0.00	0.00	-6,421.45	1,873,260.16 0.00	1,862,104.65 0.00
912828TC4 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,872,502.74 1,872,502.74	1,875,598.20 1,866,450.60
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	1,883,574.00 1,863,653.40
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	1,883,445.30 1,861,959.00
912828J84 UNITED STATES TREASURY US GOV	12,959.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,871,598.84 1,871,598.84	1,876,234.75 1,862,907.80
912828G95 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,875,405.48 1,875,405.48	1,874,170.10 1,860,219.90
912828PX2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,874,345.71 1,874,345.71	1,860,880.00 1,835,172.50
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	594,428.80 594,428.80	595,761.60 592,274.90
594918BV5 MICROSOFT CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	499,665.00 499,665.00	502,060.00 498,520.00
037833CE8 APPLE INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	389,703.60 389,703.60	390,120.90 388,728.60
31381QQW9 FN 467669 FNMA	4,600.48	0.00	0.00	0.00	0.00	0.00	0.00	-2,108.56	-14.18	504,268.61 502,022.67	476,366.88 471,803.80
30231GAL6 EXXON MOBIL CORP CORP	0.00	0.00	0.00	0.00	-249,965.00	-253.75	0.00	0.00	-35.00	250,000.00 0.00	249,867.50 0.00
084670BL1 BERKSHIRE HATHAWAY INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	630,906.25 630,906.25	631,068.75 625,300.00
191216BA7 COCA-COLA CO CORP	2,875.00	0.00	0.00	0.00	-499,320.00	-47.92	0.00	0.00	-103.03	496,890.00 0.00	499,325.00 0.00

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

Dated: 01/10/2018

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
458140AZ3 INTEL CORP CORP	7,631.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	824,686.50 824,686.50	826,740.75 821,213.25
037833CS7 APPLE INC CORP	4,275.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	474,515.50 474,515.50	475,213.75 470,976.75
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	624,437.50 617,531.25
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	1,641,238.50 1,623,451.50
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	1,862,062.00 1,841,175.50
912828XW5 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,586,375.01 1,586,375.01	1,588,320.00 1,571,056.00
912828RE2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-886,209.96	-1,246.82	0.00	0.00	-1,607.96	889,978.13 0.00	886,070.85 0.00
037833CZ1 APPLE INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	734,367.90 734,367.90	733,618.20 728,870.10
3135G0YM9 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	-653,139.50	-541.67	0.00	0.00	360.87	661,056.50 0.00	653,152.50 0.00
375558BR3 GILEAD SCIENCES INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	339,881.00 339,881.00	340,268.60 338,589.00
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	1,246,775.00 1,232,425.00
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	1,268,727.00 1,255,479.75
912828XG0 UNITED STATES TREASURY US GOV	0.00	0.00	1,514,355.47	-8,315.22	0.00	0.00	0.00	0.00	0.00	0.00 1,514,355.47	0.00 1,497,240.00
912828WR7 UNITED STATES TREASURY US GOV	0.00	0.00	785,050.78	-4,296.20	0.00	0.00	0.00	0.00	0.00	0.00 785,050.78	0.00 776,511.25
931142DY6 WAL-MART STORES INC CORP	0.00	0.00	249,995.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 249,995.00	0.00 249,112.50
478160CH5 JOHNSON & JOHNSON CORP	0.00	0.00	179,807.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00 179,807.40	0.00 179,148.60
037833DH0 APPLE INC CORP	0.00	0.00	1,289,367.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00 1,289,367.90	0.00 1,285,356.00
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	0.00	0.00	774,566.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 774,566.00	0.00 772,349.50
912828M80 UNITED STATES TREASURY US GOV	0.00	0.00	1,166,600.58	-839.29	0.00	0.00	0.00	0.00	0.00	0.00 1,166,600.58	0.00 1,164,307.50
912828W9 UNITED STATES TREASURY US GOV	0.00	0.00	1,111,025.39	-4,288.29	0.00	0.00	0.00	0.00	0.00	0.00 1,111,025.39	0.00 1,108,698.75
---	283,804.98	0.00	7,409,371.11	-17,739.00	-7,049,025.45	-5,976.82	0.00	-88,302.86	-22,803.19	63,569,679.44 63,861,845.50	63,232,788.19 63,047,036.31

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

Dated: 01/10/2018

\* Weighted by: Ending Market Value + Accrued.

# Disclaimer

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Dated: 01/10/2018

## Additional Disclosure:

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

## Asset Allocation as of December 31, 2017

Security Distribution <sup>(1)</sup>	December 31, 2017 Ending Balance	Portfolio Allocation	Issuer Description <sup>(1)</sup>	Sec. Desc.	December 31, 2017 Ending Balance	Portfolio Allocation	Permitted by Policy <sup>(2)</sup>	Compliant
Cash	\$ 51,923,531.31	12.84%	FLCLASS <sup>(2)</sup>	Int Gov	\$ 69,601,646.22	17.21%	25.00%	YES
LGIP	67,287,323.11	16.63%	FL SAFE <sup>(2)</sup>	Int Gov	21,283,066.74	5.26%	25.00%	YES
U.S. Treasury Notes	131,915,615.37	32.61%	FL PRIME (SBA) <sup>(2)</sup>	LGIP	67,287,323.11	16.63%	25.00%	YES
U.S. Agency Notes	713,344.05	0.18%	MMF - Fidelity Prime	MMF	86,459.56	0.02%	10.00%	YES
FNMA	11,920,048.20	2.95%	Capital Bank Local Account	Cash	9,640,569.71	2.38%	100.00%	YES
FHLMC	19,718,570.14	4.87%	BankUnited Local Account	Cash	29,980,940.31	7.41%	100.00%	YES
FFCB	-	0.00%	5/3 Bank Account LIBOR <sup>(2)</sup>	Cash	-	0.00%	100.00%	YES
FHLB	4,115,439.99	1.02%	Bank of America Local Account <sup>(2)</sup>	Cash	12,302,021.29	3.04%	100.00%	YES
<b>Fed Instrumentality Subtotal</b>	<b>\$ 35,754,058.32</b>	<b>8.84%</b>	U.S. Treasury Notes	UST	131,915,615.37	32.61%	100.00%	YES
Asset Backed Securities	-	0.00%	U.S. Agency Notes	US Agy	-	0.00%	25.00%	YES
Commercial Paper	-	0.00%	FNMA	GSE	9,727,988.57	2.40%	25.00%	YES
Corporate Notes	24,746,884.02	6.12%	FHLMC	GSE	18,737,947.64	4.63%	25.00%	YES
Bankers Acceptances	-	0.00%	FFCB	GSE	-	0.00%	25.00%	YES
Money Market Funds	86,459.56	0.02%	FHLB	GSE	4,115,439.99	1.02%	25.00%	YES
Municipal Bonds	1,198,642.00	0.30%	American Honda Finance	Corp	2,377,810.40	0.59%	5.00%	YES
Intergovernmental Funds	90,884,712.96	22.47%	Apple Inc.	Corp	8,881,361.83	2.20%	5.00%	YES
Certificates of Deposit	-	0.00%	Berkshire Hathaway Inc	Corp	1,892,901.32	0.47%	5.00%	YES
<b>Total Portfolio Market Value</b>	<b>\$ 404,510,570.70</b>	<b>100.00%</b>	Exxon Mobil Corp	Corp	1,003,353.33	0.25%	5.00%	YES
<p><b>Ending Portfolio Allocation</b></p> <ul style="list-style-type: none"> <li>U.S. Tsy: 32.61%</li> <li>LGIP: 16.63%</li> <li>Cash: 12.84%</li> <li>Int Gov: 22.47%</li> <li>Muni: 0.30%</li> <li>MMF: 0.02%</li> <li>Corp: 6.12%</li> <li>MBS: 0.96%</li> <li>Fed Inst: 7.88%</li> <li>U.S. Agy: 0.18%</li> </ul>			Gilead Sciences	Corp	1,046,033.39	0.26%	5.00%	YES
			IBM Corp	Corp	1,876,634.34	0.46%	5.00%	YES
			Intel Corp	Corp	2,544,847.58	0.63%	5.00%	YES
			Johnson & Johnson	Corp	538,937.55	0.13%	5.00%	YES
			JP Morgan Chase	Corp	776,920.30	0.19%	5.00%	YES
			Microsoft Corp	Corp	2,036,921.79	0.50%	5.00%	YES
			Wal-Mart Stores Inc	Corp	774,923.58	0.19%	5.00%	YES
			Wells Fargo Bank NA	Corp	996,238.61	0.25%	5.00%	YES
			FHLMC MBS	MBS	980,622.50	0.24%	5.00%	YES
			FNMA MBS	MBS	2,192,059.63	0.54%	5.00%	YES
			GNMA MBS	MBS	713,344.05	0.18%	5.00%	YES
			State of Mississippi	Muni	1,198,642.00	0.30%	5.00%	YES
			<b>Total Portfolio Market Value</b>		<b>\$ 404,510,570.70</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.