

Quarterly Investment Report for Period Ended December 31, 2018



City of Cape Coral Investment Review

1015 Cultural Park Blvd
Cape Coral, Florida 33990

Public Trust Advisors LLC
201 E. Pine Street, Suite 750
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City of Cape Coral Investment Review

Investment Management Portfolio Review

	Page
Economic Summary	1
Short Term Investment Portfolio Review	2
1-3 Year Investment Portfolio Review	3
1-5 Year Investment Portfolio Review	4
Asset Allocation Chart	5

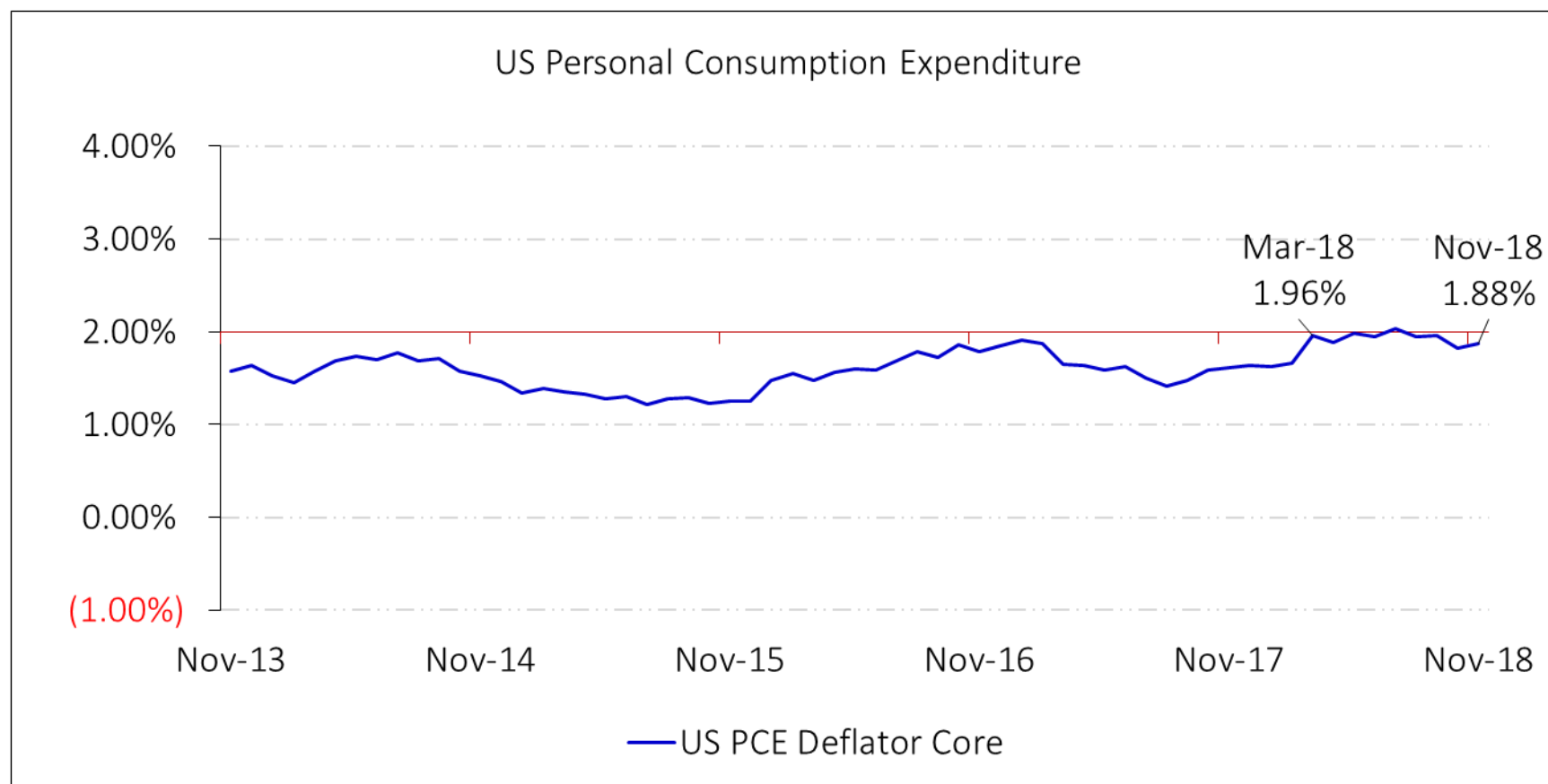


Yield Curve Analysis

February 19, 2019

Personal Consumption Expenditures

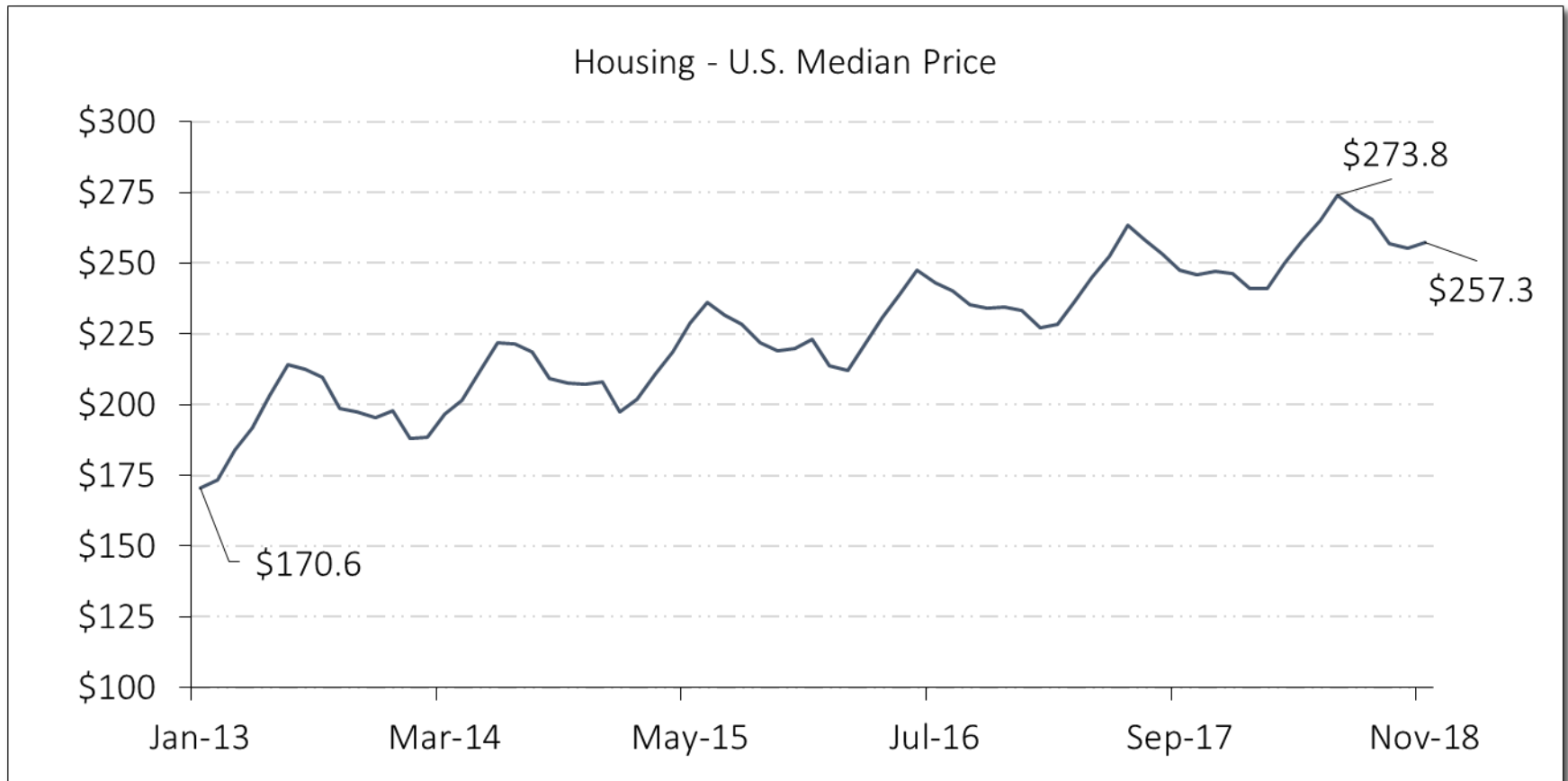
- Inflation as measured by the PCE Index has been trending very close to the FOMC's target of 2.0%.



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

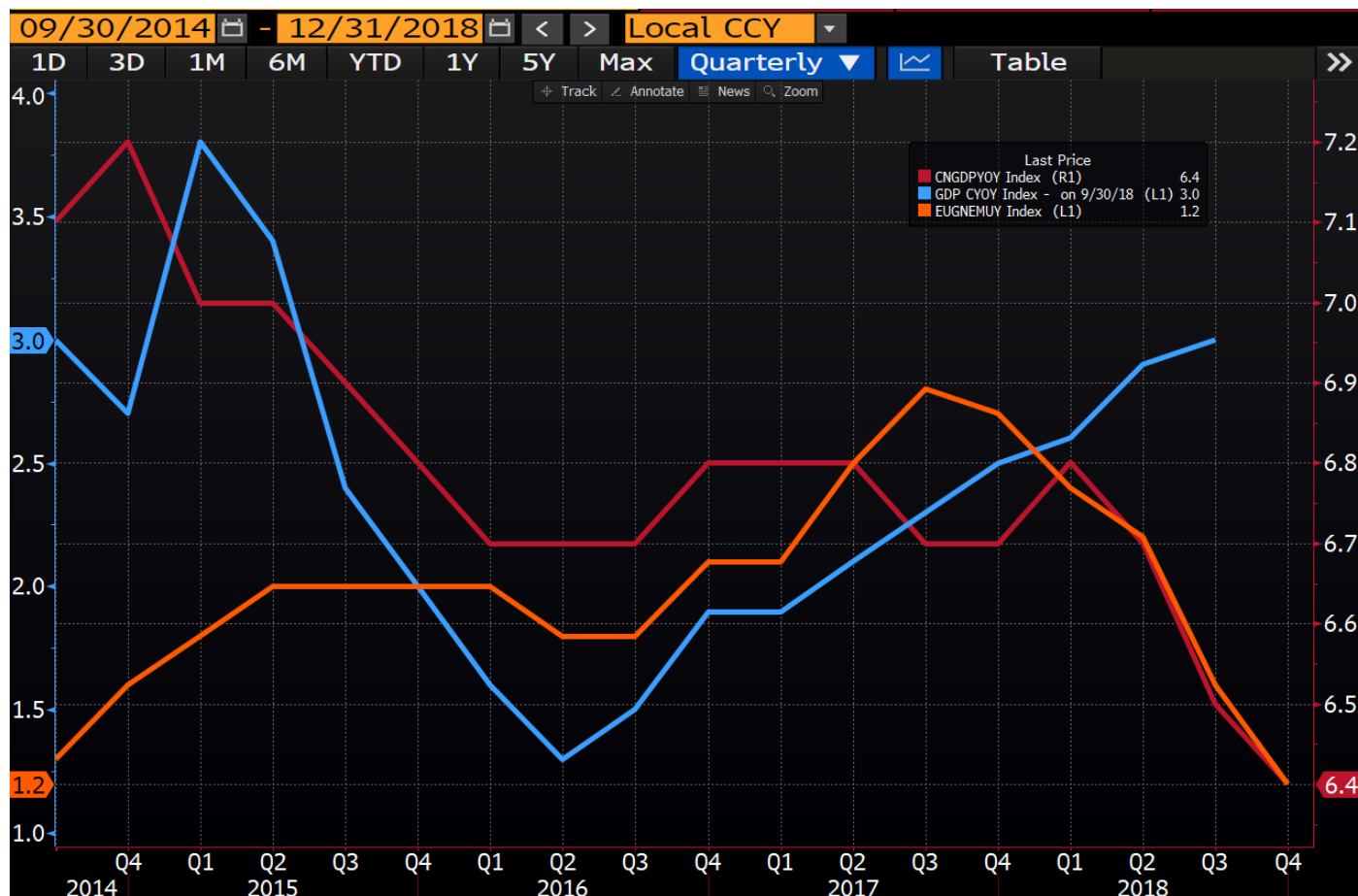
Housing

- Housing sales have cooled although year over year prices remain higher.



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

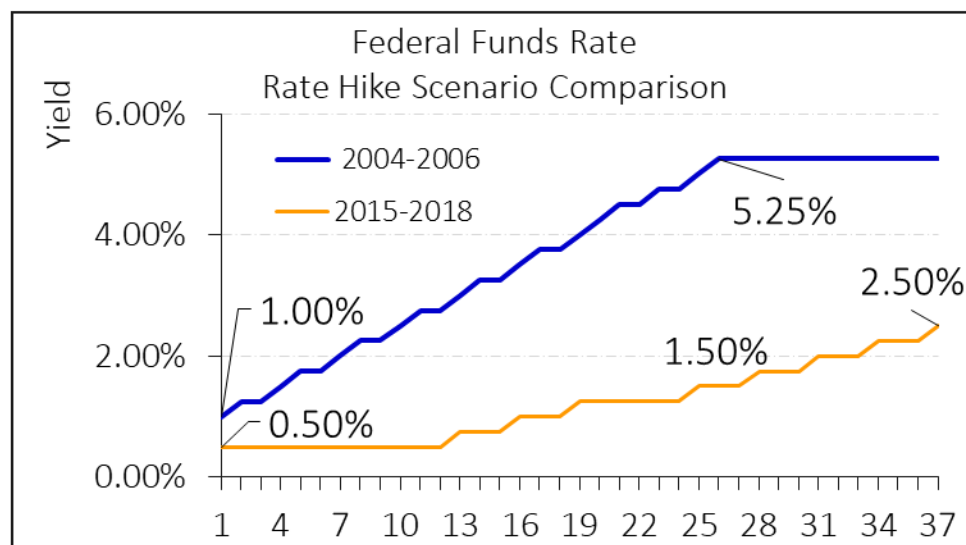
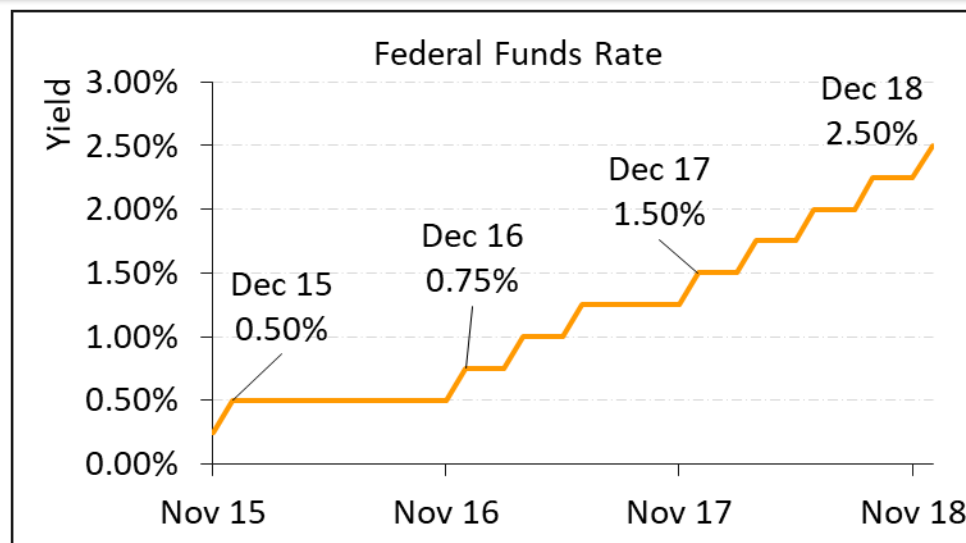
GDP YoY (United States, China & Eurozone)



Source: Bloomberg, LP

Federal Funds Rate Hike Current Cycle

- The FOMC voted to increase the Federal Funds overnight rate to a range of 2.25% - 2.50% during the December 2018 meeting. This was the ninth 0.25% rate hike during the current cycle.
- The first 36 months of the current rate hike cycle has nine 0.25% increases compared to the 2004-2006 cycle which had 17 0.25% in the same time frame. Current FOMC projections anticipate a maximum rate between 3.0% - 3.5%.



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

FOMC Rate Projections – December 2018 Meeting

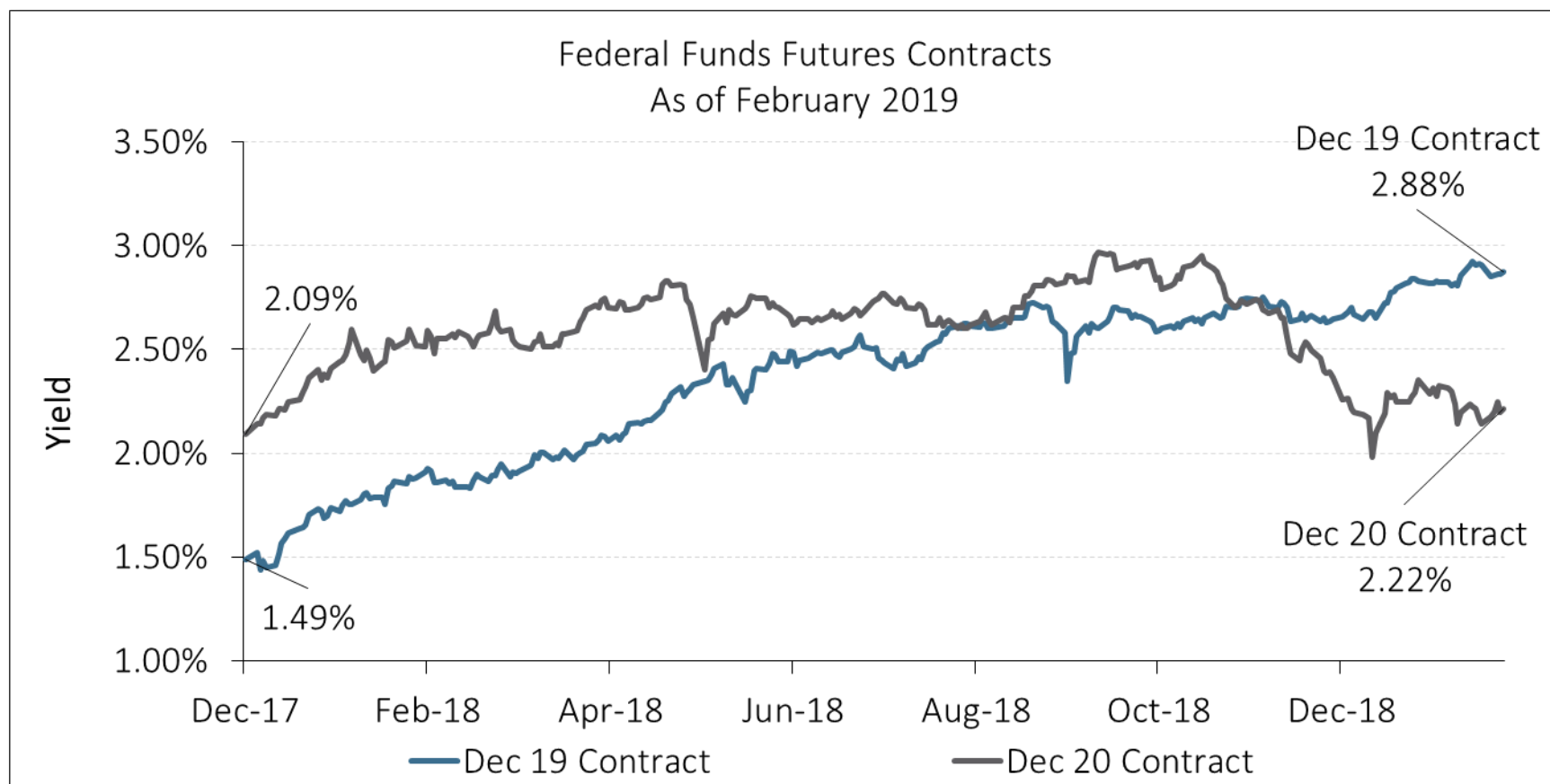
- FOMC members appear conflicted regarding the direction of the Federal Funds rate as indicated by the Dot Plot and the Market currently expects decreases during 2020.



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

Fed Funds Futures Contracts

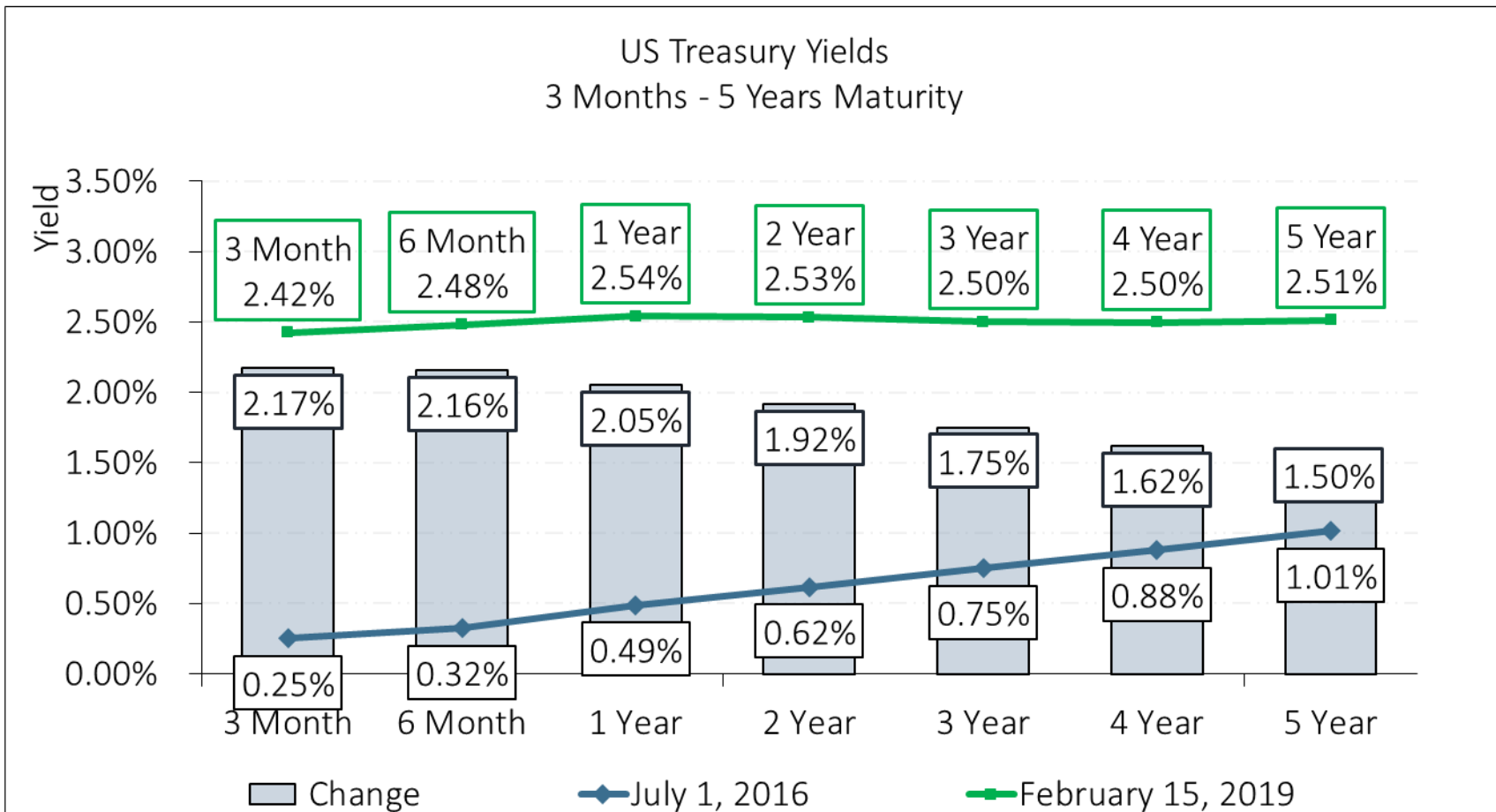
- Fed Futures contracts indicate market expectations of one potential rate hike in 2019.
- Lower futures in 2020 indicate expectations of rate cuts based on current information.



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

Yield Curve February 2019

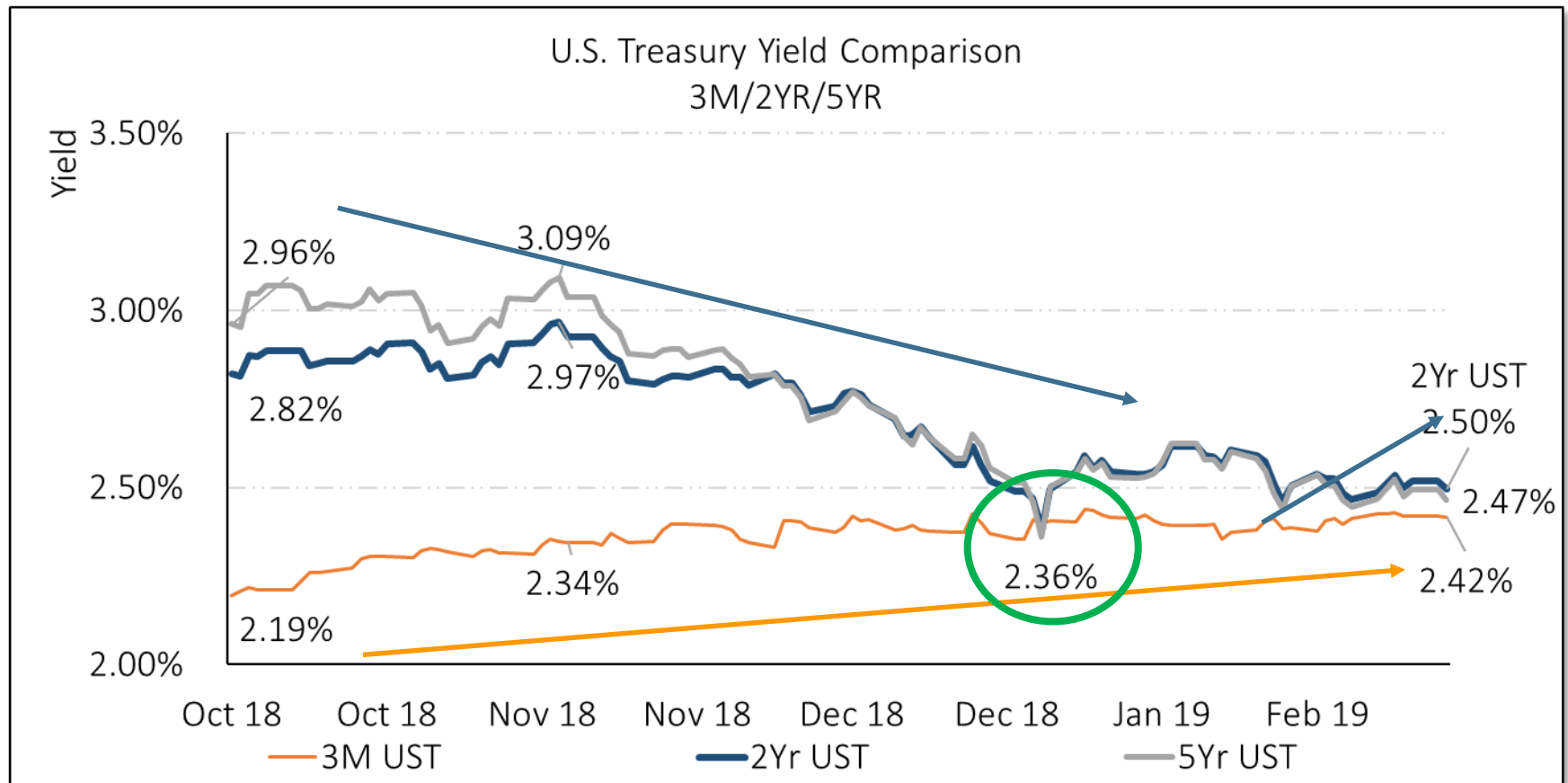
- Longer term interest rates fell during November and December, although they remain higher during the current interest rate cycle.



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

The Yield Curve Inverted in December

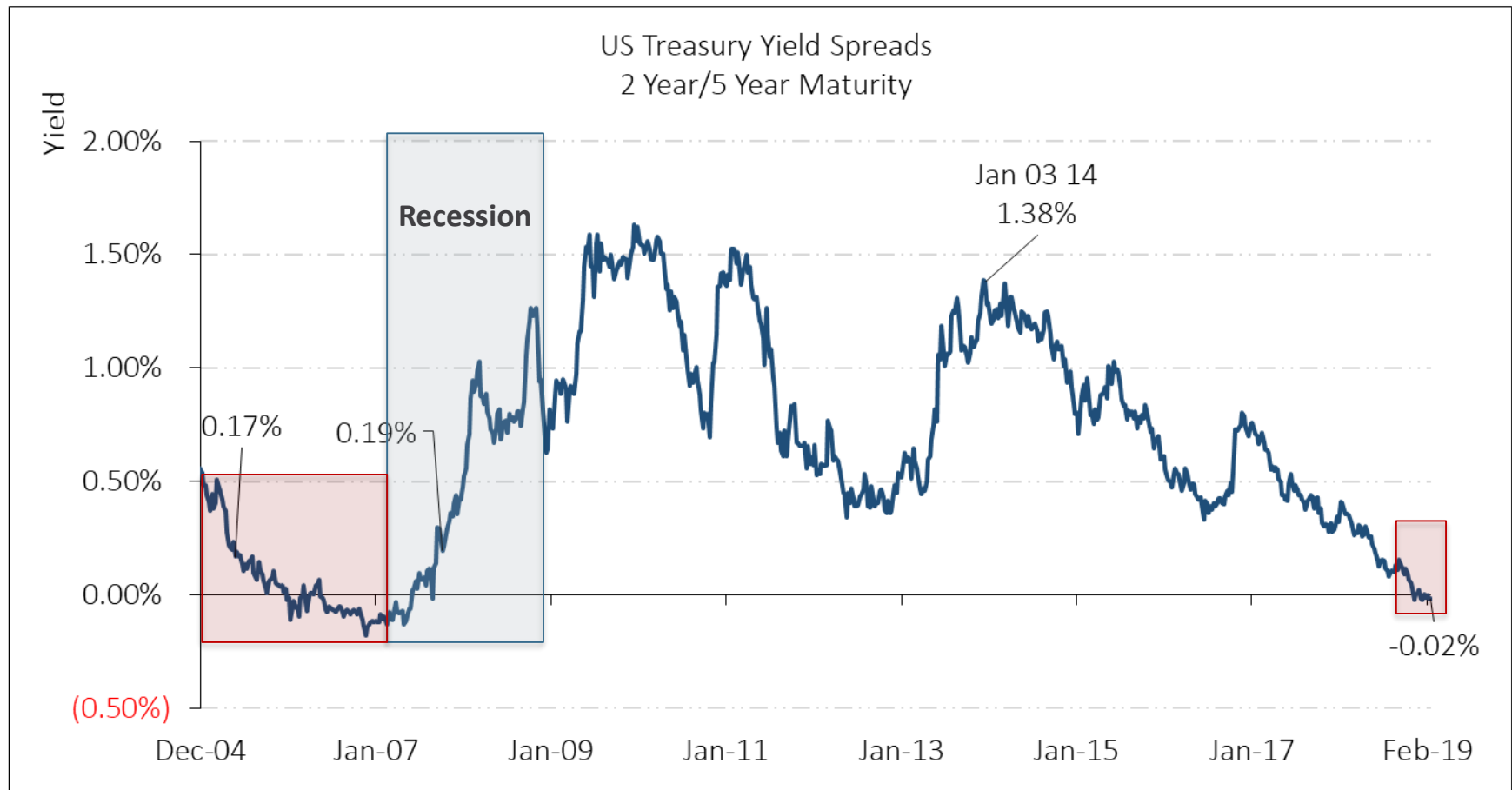
- Yields for maturities longer than one year plummeted in November and December, although they have rebounded in the first few weeks of January.



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

Spreads Go Negative as the Yield Curve Inverts

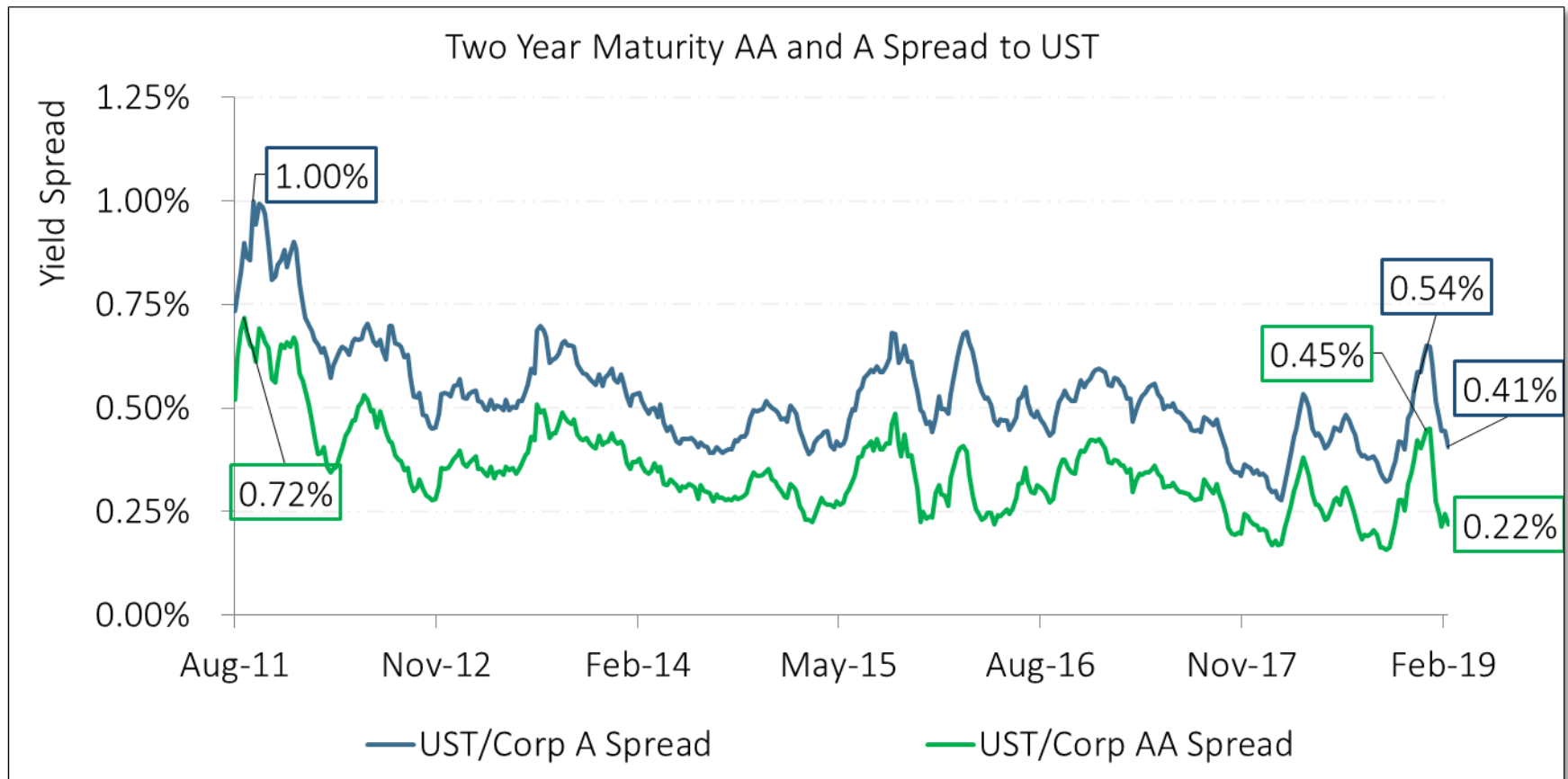
- Spreads between maturities greater than two years continue to narrow approaching levels seen last seen in 2006 - 2007.



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

Corporate Note Spreads Are Narrow

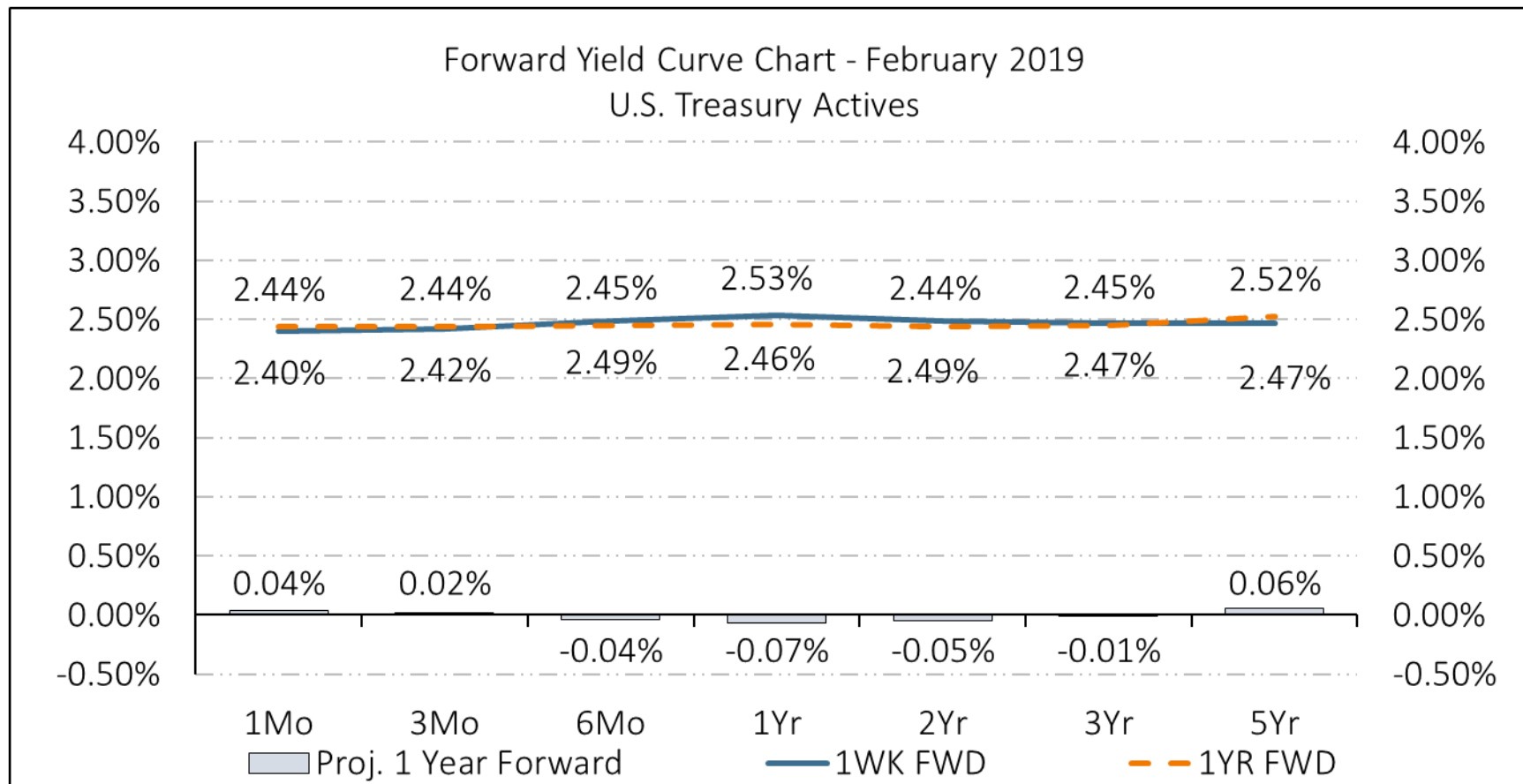
- Spreads between U.S. Treasuries and Corporate Notes remain extremely narrow.



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

Forward Yield Curve Suggests Flat Yield Curve Environment

- The yield curve has inverted.



Source: Bloomberg ICE Index information See additional disclosures

Disclosures

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Benchmarks are provided for illustrative purposes only. Comparisons to benchmarks have limitations because benchmarks have volatility and other material characteristics that may differ from the portfolio. 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, 2018



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City of Cape Coral ST Summary

Investment Management Portfolio Review

Page

Investment Portfolio Summary Comparison

3

Investment Portfolio Maturity Distribution

4

Investment Portfolio Maturity Distribution By Security Type

5

Investment Portfolio Rating Distribution

6

Investment Portfolio Security Distribution - Historical Cost

7

Investment Portfolio Security Distribution - Historical Cost

8

Transaction Summary

9

Additional Disclosure

10

Portfolio Holding Details

11

City of Cape Coral ST Summary Comparison for the period October 1, 2018 to December 31, 2018

City of Cape Coral ST	October 1, 2018 Beginning Balance	December 31, 2018 Ending Balance	Portfolio Characteristic	October 1, 2018 Beginning Balance	December 31, 2018 Ending Balance
Historical Cost	\$ 3,030.92	\$ 3,044.03	Book Yield Gross	1.71%	2.03%
Book Value	\$ 3,030.92	\$ 3,044.03	Market Yield Gross	1.71%	2.03%
Accrued Interest	0.00	0.00	Weighted Average Coupon	1.76%	2.25%
Book Value Plus Accrued	\$ 3,030.92	\$ 3,044.03	Duration	0.00 Years	0.00 Years
Net Unrealized Gain/Loss	0.00	0.00	Weighted Effective Maturity	0.00 Years	0.00 Years
Market Value Plus Accrued⁽²⁾	\$ 3,030.92	\$ 3,044.03	Weighted Final Maturity	0.00 Years	0.00 Years
Net Pending Transactions	3.97	4.95			
Market Value Plus Accrued Net⁽²⁾	\$ 3,034.89	\$ 3,048.98			

City of Cape Coral ST	December 2018 Net Income
Interest Income	\$ 14.09
Net Amortization/Accretion	0.00
Net Realized Gain/Loss ⁽³⁾	0.00
Miscellaneous Income	0.00
Net Income	\$ 14.09

(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.

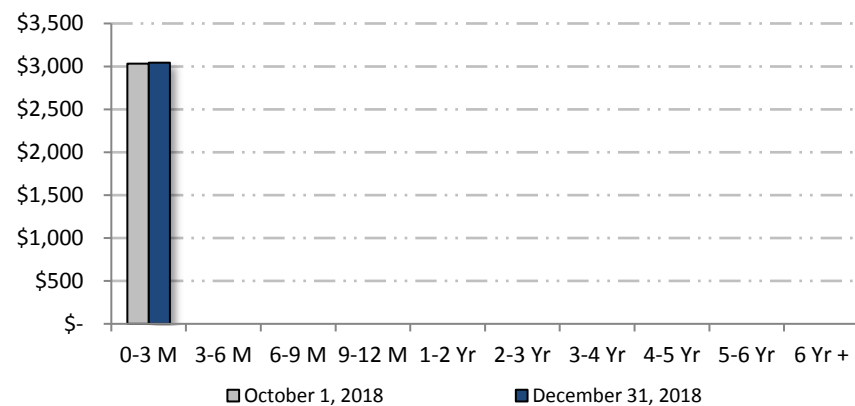
(2) Market Value Plus Accrued Net represents the market value of the portfolio net payables and receivables from transactions that settle in the following reporting period.

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

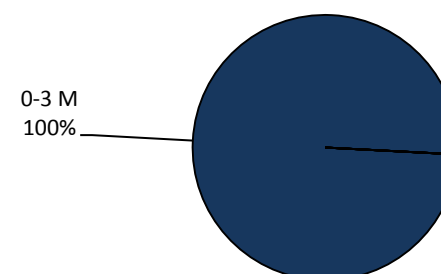
City of Cape Coral ST Maturity Distribution Market Value Basis October 1, 2018 to December 31, 2018

Maturity Distribution	October 1, 2018 Beginning Balance	December 31, 2018 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 3,030.92	\$ 3,044.03	100.00%	0.00%
3-6 Months	-	-	0.00%	0.00%
6-9 Months	-	-	0.00%	0.00%
9-12 Months	-	-	0.00%	0.00%
1-2 Years	-	-	0.00%	0.00%
2-3 Years	-	-	0.00%	0.00%
3-4 Years	-	-	0.00%	0.00%
4-5 Years	-	-	0.00%	0.00%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
Total Portfolio	\$ 3,030.92	\$ 3,044.03	100.00%	

Maturity Distribution Comparison

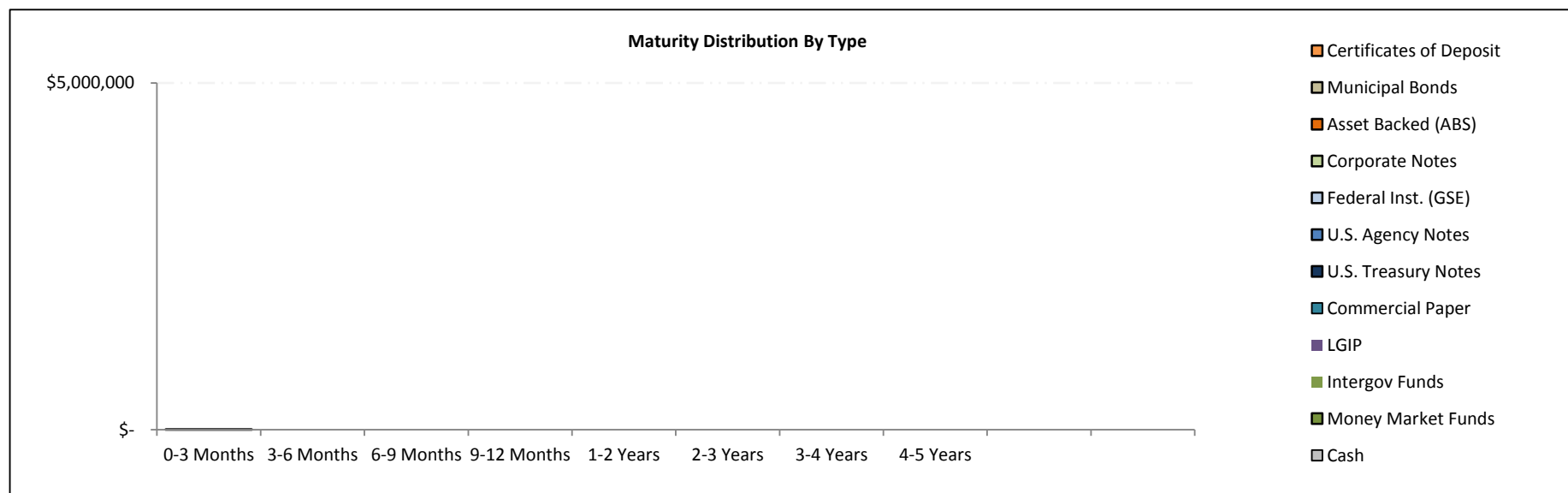


Maturity Distribution



City of Cape Coral ST Maturity Distribution Market Value Basis as of December 31, 2018

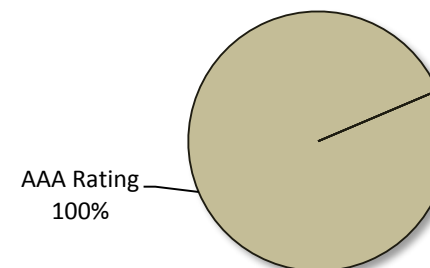
Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	3,044.03	-	-	-	-	-	-	-	3,044.03
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	-	-	-	-	-	-	-
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)	-	-	-	-	-	-	-	-	-
Corporate Notes	-	-	-	-	-	-	-	-	-
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
Total	\$ 3,044.03	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 3,044.03



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

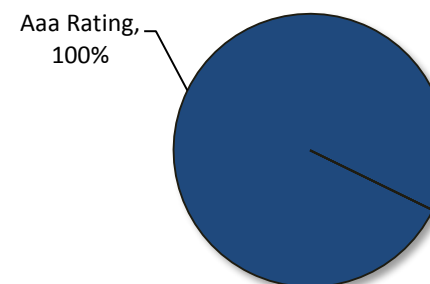
S&P Rating Distribution	December 31, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
AAA Rating	\$ 3,044.03	100.00%
AA Rating	-	0.00%
A Rating	-	0.00%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 3,044.03	100.00%
Total Portfolio	\$ 3,044.03	100.00%

Portfolio Allocation By Standard and Poors' Rating



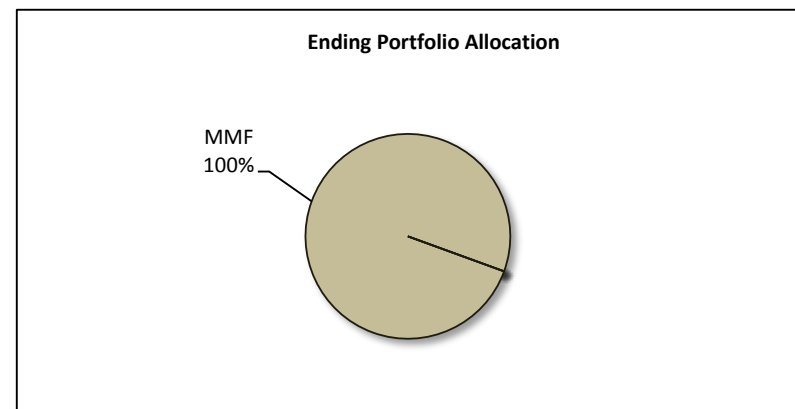
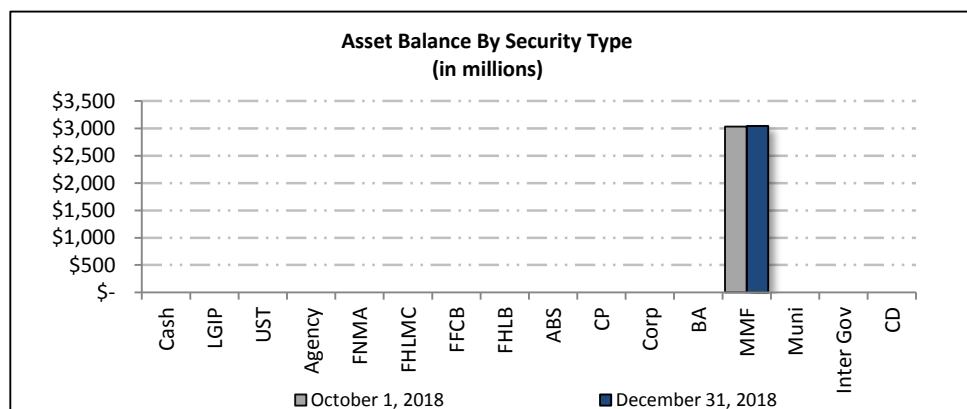
Moody's Rating Distribution	December 31, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 3,044.03	100.00%
Aa Rating	-	0.00%
A Rating	-	0.00%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 3,044.03	100.00%
Total Portfolio	\$ 3,044.03	100.00%

Portfolio Allocation By Moody's Rating



City of Cape Coral ST Market Value Basis Security Distribution October 1, 2018 to December 31, 2018

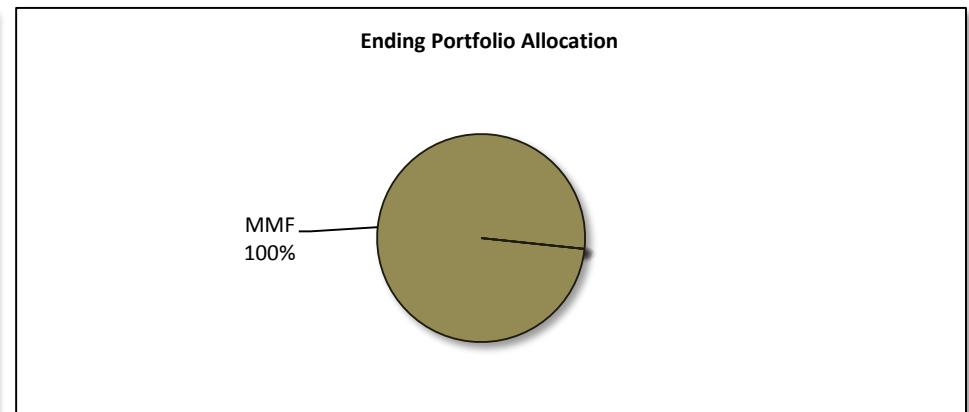
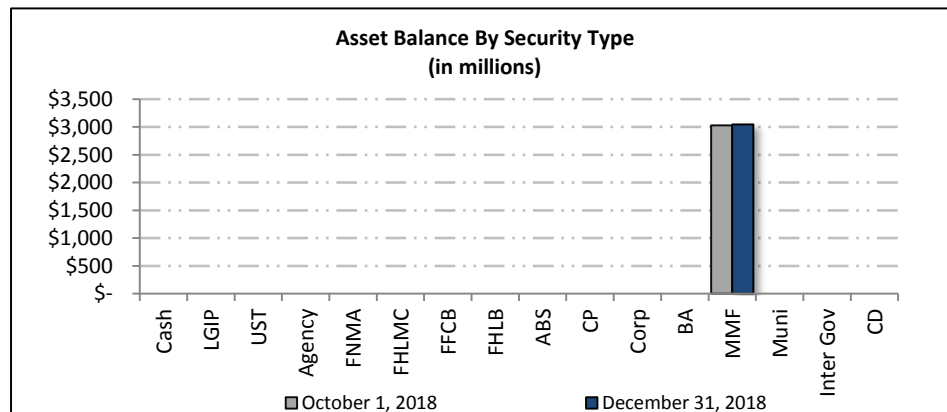
Security Distribution	October 1, 2018 Beginning Balance	Portfolio Allocation	December 31, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	-	0.00%	-	0.00%	0.00%	0.00%
FHLMC	-	0.00%	-	0.00%	0.00%	0.00%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	-	0.00%	-	0.00%	0.00%	0.00%
Fed Instrumentality Subtotal	\$ -	0.00%	\$ -		0.00%	0.00%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	-	0.00%	-	0.00%	0.00%	0.00%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	3,030.92	100.00%	3,044.03	2.03%	100.00%	0.00%
Municipal Bonds	-	0.00%	-	0.00%	0.00%	0.00%
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%
Total Portfolio Market Value	\$ 3,030.92	100.00%	\$ 3,044.03	2.03%	100.00%	



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

City of Cape Coral ST Historical Cost Basis Security Distribution October 1, 2018 to December 31, 2018

Security Distribution	October 1, 2018 Beginning Balance	Portfolio Allocation	December 31, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	-	0.00%	-	0.00%	0.00%	0.00%
FHLMC	-	0.00%	-	0.00%	0.00%	0.00%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	-	0.00%	-	0.00%	0.00%	0.00%
Fed Instrumentality Subtotal	\$ -	0.00%	\$ -		0.00%	0.00%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	-	0.00%	-	0.00%	0.00%	0.00%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	3,030.92	100.00%	3,044.03	2.03%	100.00%	0.00%
Municipal Bonds	-	0.00%	-	0.00%	0.00%	0.00%
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%
Total Portfolio Historical Cost	\$ 3,030.92	100.00%	\$ 3,044.03	2.03%	100.00%	



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

Page 9

Additional Disclosure

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Past performance is not an indication of future performance.

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

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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 Y2019)

10/01/2018 - 12/31/2018

Dated: 01/04/2019

Locked Down

Table of Contents

Dated: 01/04/2019

<u>Holdings Report Trade Date (Cape Coral, City of ST (44762))</u>	1
<u>Income Detail Report Trade Date (Cape Coral, City of ST (44762))</u>	2
<u>Transactions Realized Gain Loss Report (Cape Coral, City of ST (44762))</u>	3
<u>Issuer Concentration with Yield GASB 40 Trade Date (Cape Coral, City of ST (44762))</u>	4
<u>Security Type GASB 40 Trade Date (Cape Coral, City of ST (44762))</u>	5
<u>Portfolio Activity Summary (Cape Coral, City of ST (44762))</u>	6

Holdings Report Trade Date

Cape Coral, City of ST (44762)

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 01/04/2019

<i>Description, Identifier, Security Type, Coupon</i>	<i>Effective Maturity, Final Maturity, Callable, Next Call Date</i>	<i>Original Cost, Current Units, Market Price</i>	<i>Trade Date, Settle Date</i>	<i>Moodys Rating, S&P Rating, Fitch Rating</i>	<i>Book Value, Book Value + Accrued</i>	<i>Accrued Balance, Net Unrealized Gain/Loss</i>	<i>Market Value, Market Value + Accrued</i>
FIRST AMER:TRS OBG Y	12/31/2018	3,044.03	---	Aaa	3,044.03	0.00	3,044.03
31846V807	12/31/2018	3,044.03	---	AAAm	3,044.03	0.00	3,044.03
MMFUND	N	1.0000		---			
2.250	---						
FIRST AMER:TRS OBG Y	12/31/2018	3,044.03	---	Aaa	3,044.03	0.00	3,044.03
31846V807	12/31/2018	3,044.03	---	AAAm	3,044.03	0.00	3,044.03
MMFUND	N	1.0000		---			
2.250	---						

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

Income Detail Report Trade Date

Cape Coral, City of ST (44762)

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 01/04/2019

Identifier, Description	Final Maturity	Ending Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
31846V807 FIRST AMER:TRS OBG Y	12/31/2018	3,044.03	14.09	0.00 0.00	0.00	0.00	0.00	14.09	13.11 4.95
31846V807 FIRST AMER:TRS OBG Y	12/31/2018	3,044.03	14.09	0.00 0.00	0.00	0.00	0.00	14.09	13.11 4.95

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

Transactions Realized Gain Loss Report

Cape Coral, City of ST (44762)

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 01/04/2019

* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	09/30/2018	---	0.00	0.00	3.97
31846V807	FIRST AMER:TRS OBG Y	3.97	Buy	10/02/2018	1.000	3.97	0.00	-3.97
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	10/31/2018	---	0.00	0.00	4.57
31846V807	FIRST AMER:TRS OBG Y	4.57	Buy	11/02/2018	1.000	4.57	0.00	-4.57
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	11/30/2018	---	0.00	0.00	4.57
31846V807	FIRST AMER:TRS OBG Y	4.57	Buy	12/04/2018	1.000	4.57	0.00	-4.57
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	12/31/2018	---	0.00	0.00	4.97
31846V807	FIRST AMER:TRS OBG Y	13.11	---	---	---	13.11	0.00	4.97

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

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

Issuer Concentration with Yield GASB 40 Trade Date

Cape Coral, City of ST (44762)

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 01/04/2019

Issuer Concentration

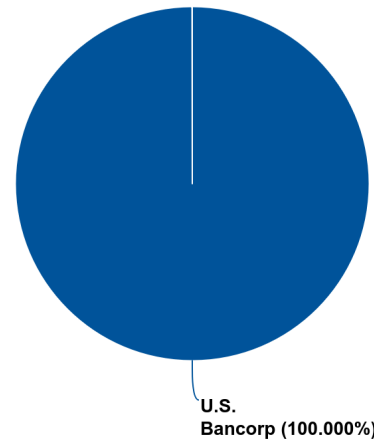


Chart calculated by: Ending Market Value + Accrued

U.S. Bancorp

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	3,044.03	Fixed	N	0.000	2.030	2.030	12/31/2018 12/31/2018	0.00	3,044.03 3,044.03	3,044.03 3,044.03	100.000%
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	3,044.03	Fixed	N	0.000	2.030	2.030	12/31/2018 12/31/2018	0.00	3,044.03 3,044.03	3,044.03 3,044.03	100.000%

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

Security Type GASB 40 Trade Date

As of 12/31/2018

Cape Coral, City of ST (44762)

Dated: 01/04/2019

[Return to Table of Contents](#)

Security Type

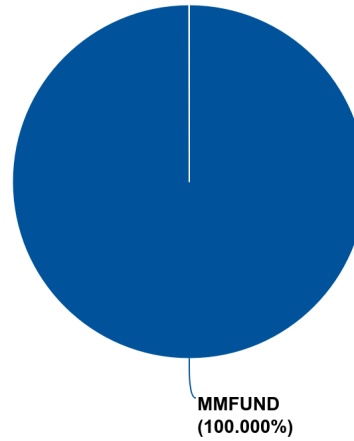


Chart calculated by: Ending Market Value + Accrued

MMFUND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
31846V807 FIRST AMER:TRS OBG Y MMFUND	100.000%	Fixed	N	0.000	AAAm Aaa	3,044.03	12/31/2018 12/31/2018	2.030 2.030	0.00	3,044.03	3,044.03 3,044.03	3,044.03 3,044.03
31846V807 FIRST AMER:TRS OBG Y MMFUND	100.000%	Fixed	N	0.000	AAAm Aaa	3,044.03	12/31/2018 12/31/2018	2.030 2.030	0.00	3,044.03	3,044.03 3,044.03	3,044.03 3,044.03

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

Portfolio Activity Summary

Cape Coral, City of ST (44762)

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 01/04/2019

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed	Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
31846V807 FIRST AMER:TRS OBG Y MMFUND	13.11	0.00	13.11	0.00	0.00		0.00	0.00	0.00	0.00	3,030.92 3,044.03	3,030.92 3,044.03
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	3.97 4.95	3.97 4.95
---	13.11	0.00	13.11	0.00	0.00		0.00	0.00	0.00	0.00	3,034.89 3,048.98	3,034.89 3,048.98

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

Additional Disclosure:

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

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

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

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

Quarterly Investment Report for Period Ended December 31, 2018



City of Cape Coral 1-3 Year

1015 Cultural Park Blvd
Cape Coral, Florida 33990

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

City of Cape Coral 1-3 Year Summary

	Page
Investment Management Portfolio Review	
Investment Portfolio Summary Comparison	3
Total Return Performance Summary	4
Investment Portfolio Maturity Distribution	5
Investment Portfolio Maturity Distribution By Security Type	6
Investment Portfolio Rating Distribution	7
Investment Portfolio Security Distribution - Market Value	8
Investment Portfolio Security Distribution - Historical Cost	9
Investment Portfolio Transaction Activity	10
Additional Disclosure	11
Portfolio Holdings Detail	12

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

City of Cape Coral 1-3 Year	October 1, 2018 Beginning Balance	December 31, 2018 Ending Balance	Portfolio Characteristic	October 1, 2018 Beginning Balance	December 31, 2018 Ending Balance
Historical Cost	\$ 132,969,167.45	\$ 133,540,594.13	Book Yield Gross	1.99%	2.10%
Book Value	\$ 132,849,844.81	\$ 133,593,782.52	Market Yield Gross	2.80%	2.60%
Accrued Interest	649,628.17	\$ 572,334.91	Weighted Average Coupon	1.95%	1.97%
Book Value Plus Accrued	\$ 133,499,472.98	\$ 134,166,117.43	Duration	1.71 Years	1.64 Years
Net Unrealized Gain/Loss	\$ (1,552,285.07)	\$ (654,974.82)	Weighted Effective Maturity	1.77 Years	1.69 Years
Market Value Plus Accrued⁽²⁾	\$ 131,947,187.91	\$ 133,511,142.61	Weighted Final Maturity	1.79 Years	1.71 Years
Net Pending Transactions	71,745.42	907.24			
Market Value Plus Accrued Net⁽²⁾	\$ 132,018,933.33	\$ 133,512,049.85			

City of Cape Coral 1-3 Year	December 2018 Net Income
Interest Income	\$ 652,626.95
Net Amortization/Accretion	22,246.48
Net Realized Gain/Loss ⁽³⁾	(79,067.15)
Miscellaneous Income	0.00
Net Income	\$ 595,806.28

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

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

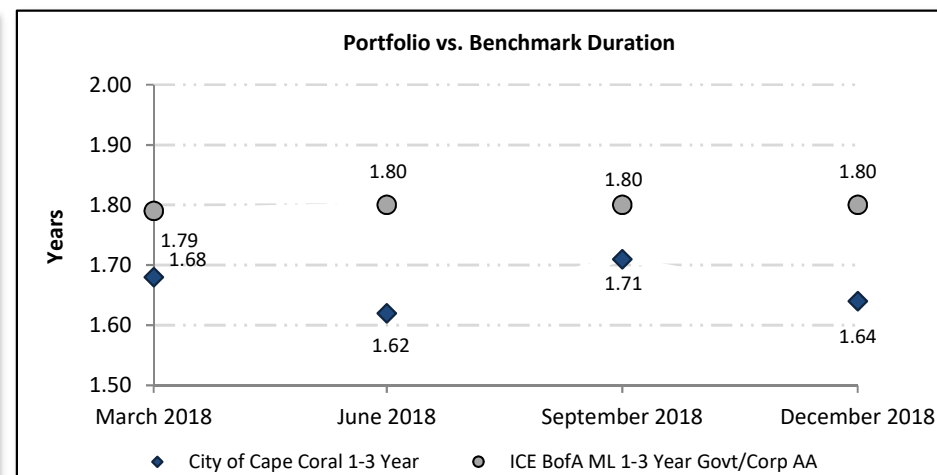
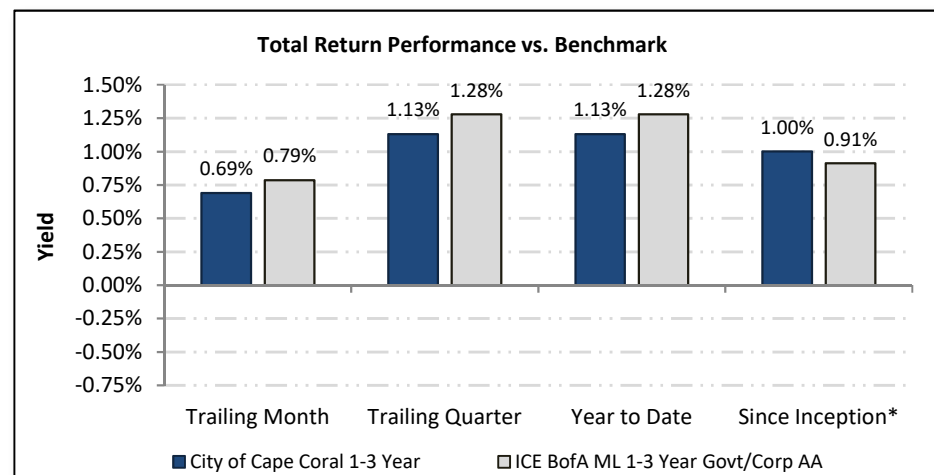
(3) MBS paydowns may result in negative realized losses rather than amortization in as a result of accounting method.

City of Cape Coral 1-3 Year Total Return October 1, 2018 to December 31, 2018

Total Return Performance	Trailing Month Periodic	Trailing Quarter Periodic	Year to Date Periodic	Since Inception* Annualized
City of Cape Coral 1-3 Year	0.69%	1.13%	1.13%	1.00%
ICE BofA ML 1-3 Year Govt/Corp AA	0.79%	1.28%	1.28%	0.91%

Yield to Maturity	December 31, 2018 Ending Balance
City of Cape Coral 1-3 Year	2.60%
ICE BofA ML 1-3 Year Govt/Corp AA	2.57%

Duration	March 2018	June 2018	September 2018	December 2018
City of Cape Coral 1-3 Year	1.680	1.620	1.710	1.640
ICE BofA ML 1-3 Year Govt/Corp AA	1.790	1.800	1.800	1.800

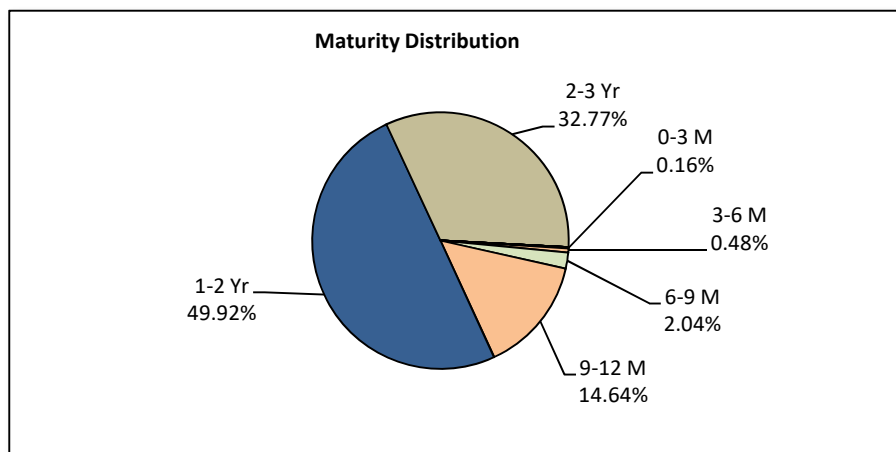
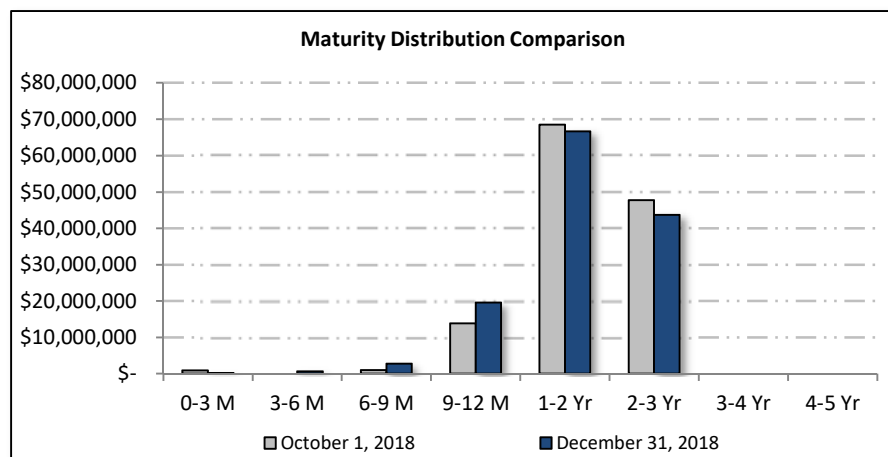


*Total return since inception date: October 1, 2014. Year to date as of October 1st.

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

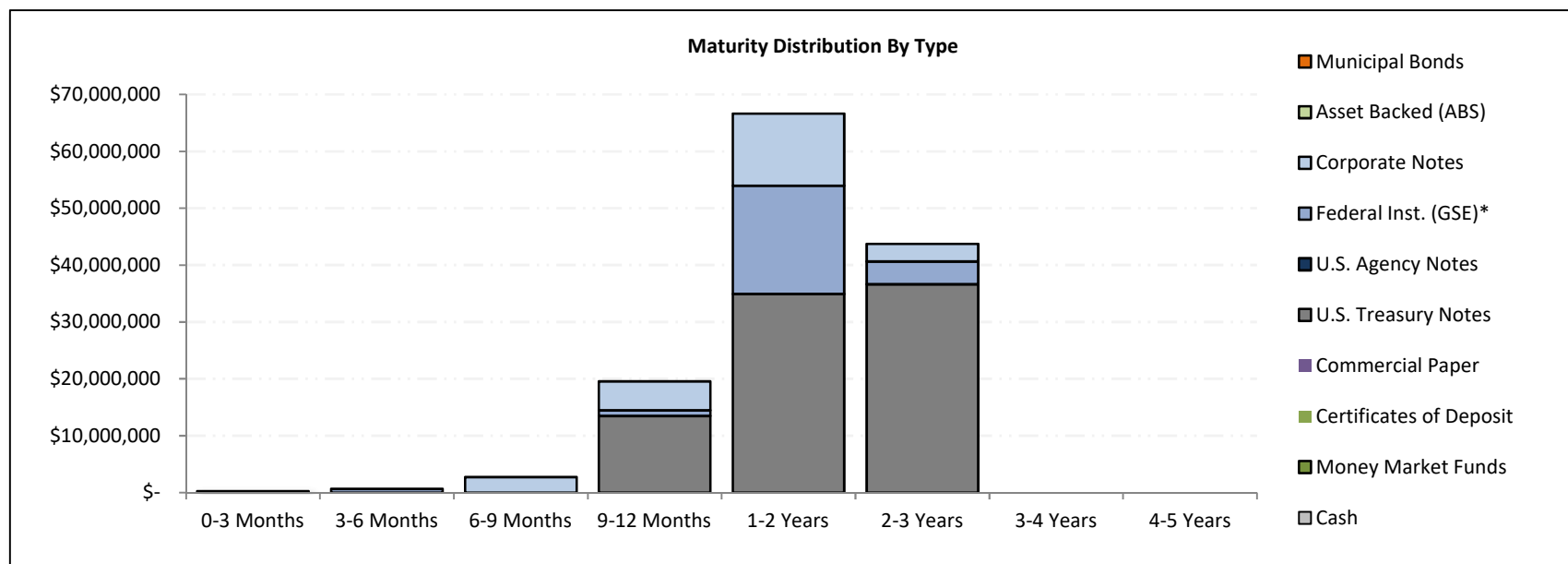
City of Cape Coral 1-3 Year Maturity Distribution Market Value Basis October 1, 2018 to December 31, 2018

Maturity Distribution	October 1, 2018 Beginning Balance	December 31, 2018 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 888,218.86	\$ 208,830.48	0.16%	-0.52%
3-6 Months	-	646,404.13	0.48%	0.48%
6-9 Months	974,138.75	2,718,536.47	2.04%	1.30%
9-12 Months	13,824,569.93	19,542,796.53	14.64%	4.16%
1-2 Years	68,464,997.32	66,643,561.61	49.92%	-1.97%
2-3 Years	47,795,263.05	43,751,013.39	32.77%	-3.45%
3-4 Years	-	-	0.00%	0.00%
4-5 Years	-	-	0.00%	0.00%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
Total Portfolio	\$ 131,947,187.91	\$ 133,511,142.61	100.00%	



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

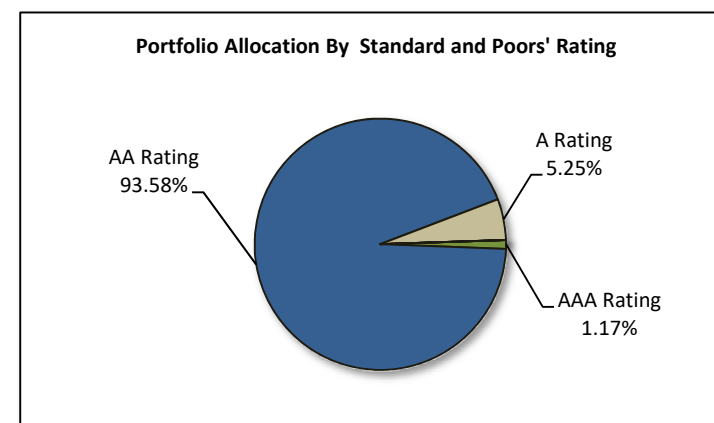
Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	208,830	-	-	-	-	-	-	-	208,830
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	-	13,471,032	34,910,660	36,596,845	-	-	84,978,538
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)*	-	646,404	-	993,651	19,071,316	4,018,387	-	-	24,729,758
Corporate Notes	-	-	2,718,536	5,078,113	12,661,585	3,135,781	-	-	23,594,016
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
Total	\$ 208,830	\$ 646,404	\$ 2,718,536	\$ 19,542,797	\$ 66,643,562	\$ 43,751,013	\$ -	\$ -	\$ 133,511,143



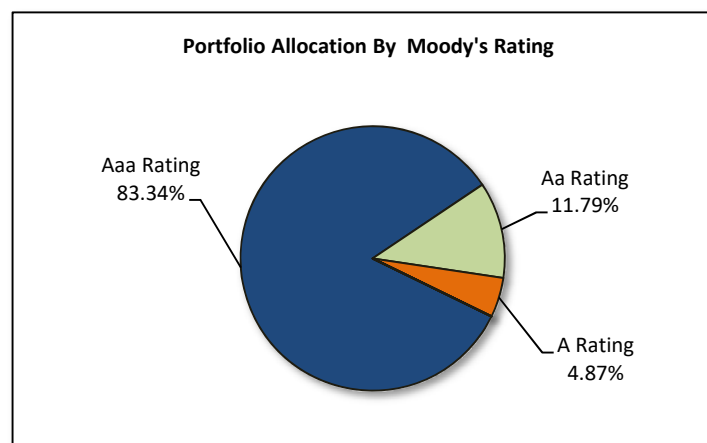
*Mortgage backed securities shown to effective maturity.

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

S&P Rating Distribution	December 31, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
AAA Rating	\$ 1,564,742.37	1.17%
AA Rating	124,941,644.45	93.58%
A Rating	7,004,755.80	5.25%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 133,511,142.61	100.00%
Total Portfolio	\$ 133,511,142.61	100.00%

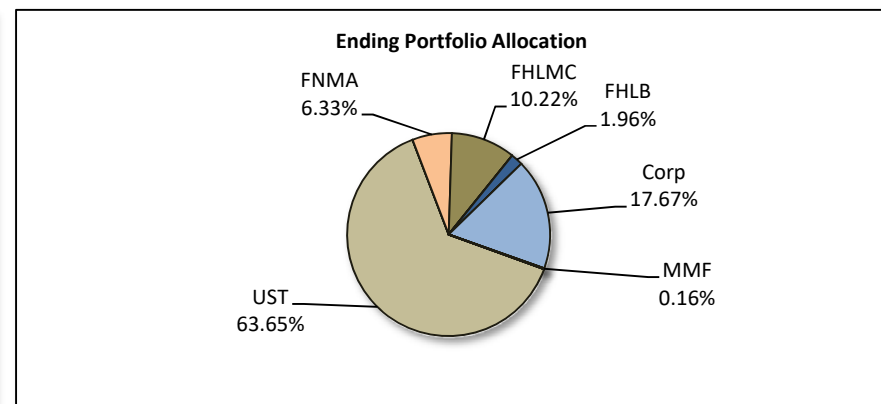
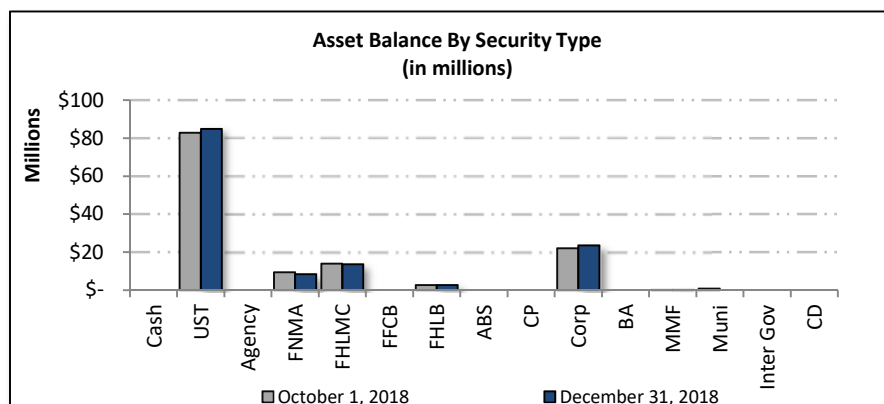


Moody's Rating Distribution	December 31, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 111,273,038.54	83.34%
Aa Rating	15,735,970.57	11.79%
A Rating	6,502,133.50	4.87%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 133,511,142.61	100.00%
Total Portfolio	\$ 133,511,142.61	100.00%



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

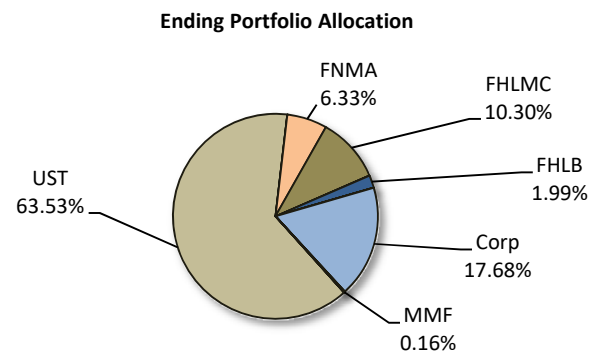
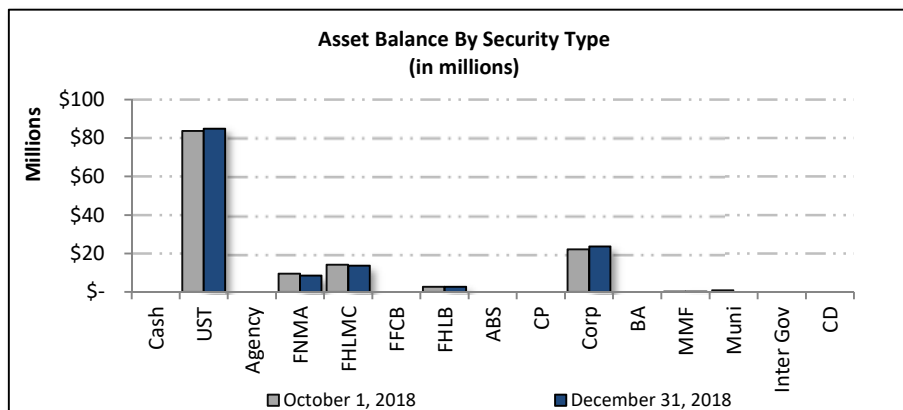
Security Distribution	October 1, 2018 Beginning Balance	Portfolio Allocation	December 31, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	\$ 82,880,955.10	62.81%	\$ 84,978,537.97	2.10%	63.65%	0.84%
U.S. Agency Notes	\$ -	0.00%	-	0.00%	0.00%	0.00%
FNMA	\$ 9,463,457.61	7.17%	\$ 8,456,563.71	2.13%	6.33%	-0.84%
FHLMC	\$ 13,965,221.73	10.58%	\$ 13,651,327.92	1.80%	10.22%	-0.36%
FFCB	\$ -	0.00%	-	0.00%	0.00%	0.00%
FHLB	\$ 2,616,182.32	1.98%	\$ 2,621,866.57	1.58%	1.96%	-0.02%
Fed Instrumentality Subtotal	\$ 26,044,861.66	19.74%	\$ 24,729,758.20	1.89%	18.52%	-1.22%
Asset Backed Securities	\$ -	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	\$ -	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	\$ 22,133,152.29	16.77%	\$ 23,594,015.96	2.31%	17.67%	0.90%
Bankers Acceptances	\$ -	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	\$ 84,050.19	0.06%	\$ 208,830.48	2.03%	0.16%	0.09%
Municipal Bonds	\$ 804,168.67	0.61%	-	0.00%	0.00%	-0.61%
Intergovernmental Funds	\$ -	0.00%	-	0.00%	0.00%	0.00%
Certificates of Deposit	\$ -	0.00%	-	0.00%	0.00%	0.00%
Total Portfolio Market Value	\$ 131,947,187.91	100.00%	\$ 133,511,142.61	2.10%	100.00%	



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

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

Security Distribution	October 1, 2018 Beginning Balance	Portfolio Allocation	December 31, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	83,615,554.66	62.88%	84,843,462.83	2.10%	63.53%	0.65%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	9,536,589.16	7.17%	8,459,372.42	2.13%	6.33%	-0.84%
FHLMC	14,115,707.99	10.62%	13,754,382.95	1.80%	10.30%	-0.32%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	2,663,356.00	2.00%	2,663,356.00	1.58%	1.99%	-0.01%
Fed Instrumentality Subtotal	\$ 26,315,653.15	19.79%	\$ 24,877,111.37	1.89%	18.63%	-1.16%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	22,153,909.45	16.66%	23,611,189.45	2.31%	17.68%	1.02%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	84,050.19	0.06%	208,830.48	2.03%	0.16%	0.09%
Municipal Bonds	800,000.00	0.60%	-	0.00%	0.00%	-0.60%
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%
Total Portfolio Historical Cost	\$ 132,969,167.45	100.00%	\$ 133,540,594.13	2.10%	100.00%	



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

City of Cape Coral 1-3 Year Quarterly Transactions October 1, 2018 to December 31, 2018

Trade Date	Settle Date	Type	Identifier	Description	Coupon Rate	Final Maturity	Principal	Yield	Net Realized Gain/Loss on Book	Net Realized Gain/Loss on Cost
10/01/2018	10/01/2018	Principal Paydown	3137B3N95	Federal Home Loan Mortgage Corp	2.78%	09/25/2022	(\$8,311.33)			
10/01/2018	10/01/2018	Principal Paydown	31417B7J0	Federal National Mortgage Association, Inc.	3.00%	06/01/2022	(\$13,188.15)			
10/01/2018	10/01/2018	Principal Paydown	3137BEF58	Federal Home Loan Mortgage Corp	2.46%	08/25/2019	(\$273,632.65)			
11/01/2018	11/01/2018	Principal Paydown	3137B3N95	Federal Home Loan Mortgage Corporation	2.78%	09/25/2022	(\$7,912.57)			
11/01/2018	11/01/2018	Principal Paydown	31417B7J0	Federal National Mortgage Association, Inc.	3.00%	06/01/2022	(\$13,574.36)			
11/01/2018	11/01/2018	Principal Paydown	3137BEF58	Federal Home Loan Mortgage Corporation	2.46%	08/25/2019	(\$34,595.58)			
11/01/2018	11/01/2018	Maturity	605581GK7	Mississippi, State of	1.43%	11/01/2018	(\$800,000.00)			
11/02/2018	11/06/2018	Buy	166764BG4	Chevron Corporation	2.10%	05/16/2021	\$1,457,280.00	3.28%		
12/01/2018	12/01/2018	Principal Paydown	3137B3N95	Federal Home Loan Mortgage Corporation	2.78%	09/25/2022	(\$8,361.83)			
12/01/2018	12/01/2018	Principal Paydown	31417B7J0	Federal National Mortgage Association, Inc.	3.00%	06/01/2022	(\$29,459.59)			
12/01/2018	12/01/2018	Principal Paydown	3137BEF58	Federal Home Loan Mortgage Corporation	2.46%	08/25/2019	(\$19,400.90)			
12/17/2018	12/19/2018	Sell	912828LJ7	Treasury, United States Department of	3.63%	08/15/2019	(\$2,868,146.49)	2.64%	(\$22,853.30)	(\$149,034.47)
12/17/2018	12/19/2018	Sell	3135G0ZG1	Federal National Mortgage Association, Inc.	1.75%	09/12/2019	(\$993,230.17)	2.69%	(\$10,773.82)	(\$23,231.49)
12/17/2018	12/19/2018	Sell	912828D80	Treasury, United States Department of	1.63%	08/31/2019	(\$5,162,625.00)	2.67%	(\$42,918.63)	(\$34,665.94)
12/17/2018	12/20/2018	Buy	912828F21	Treasury, United States Department of	2.13%	09/30/2021	\$4,728,187.49	2.69%		
12/17/2018	12/20/2018	Buy	9128285L0	Treasury, United States Department of	2.88%	11/15/2021	\$4,722,949.22	2.70%		
									<u>\$ (76,545.75)</u>	<u>\$ (206,931.90)</u>
Buy	\$	10,908,416.71								
Sell	\$	(9,024,001.66)								
Maturity	\$	(800,000.00)								
Principal Paydown	\$	(408,436.96)								

Additional Disclosure

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Past performance is not an indication of future performance.

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

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

City of Cape Coral 1-3 Year Detail

Portfolio Holdings

Portfolio Income

Portfolio Transactions

Issuer Concentration

Security Concentration

Portfolio Activity Summary



Month End Report Trade Date

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

Quarter End (Q1 Y2019)

10/01/2018 - 12/31/2018

Dated: 02/20/2019

Locked Down

Table of Contents

Dated: 02/20/2019

<u>Holdings Report Trade Date (Cape Coral, City of LT 1-3 (44761))</u>	<i>1</i>
<u>Income Detail Report Trade Date (Cape Coral, City of LT 1-3 (44761))</u>	<i>5</i>
<u>Transactions Realized Gain Loss Report (Cape Coral, City of LT 1-3 (44761))</u>	<i>8</i>
<u>Issuer Concentration with Yield GASB 40 Trade Date (Cape Coral, City of LT 1-3 (44761))</u>	<i>10</i>
<u>Security Type GASB 40 Trade Date (Cape Coral, City of LT 1-3 (44761))</u>	<i>16</i>
<u>Portfolio Activity Summary (Cape Coral, City of LT 1-3 (44761))</u>	<i>21</i>

Holdings Report Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0A78 AGCY BOND 1.625	01/21/2020 01/21/2020 N ---	1,000,390.00 1,000,000.00 99.0050	05/12/2015 05/13/2015	Aaa AA+ ---	1,000,092.04 1,007,314.26	7,222.22 -10,042.04	990,050.00 997,272.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZY2 AGCY BOND 1.750	11/26/2019 11/26/2019 N ---	1,017,510.00 1,000,000.00 99.1950	03/21/2016 03/23/2016	Aaa AA+ ---	1,004,366.25 1,006,067.63	1,701.39 -12,416.25	991,950.00 993,651.39
FREDDIE MAC 3137EADR7 AGCY BOND 1.375	05/01/2020 05/01/2020 N ---	1,240,182.50 1,250,000.00 98.4560	03/28/2017 03/31/2017	Aaa AA+ ---	1,245,703.43 1,248,568.02	2,864.58 -15,003.43	1,230,700.00 1,233,564.58
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0T29 AGCY BOND 1.500	02/28/2020 02/28/2020 N ---	1,994,600.00 2,000,000.00 98.8620	03/30/2017 03/31/2017	Aaa AA+ ---	1,997,825.08 2,008,075.08	10,250.00 -20,585.08	1,977,240.00 1,987,490.00
FREDDIE MAC 3137EAEF2 AGCY BOND 1.375	04/20/2020 04/20/2020 N ---	4,977,450.00 5,000,000.00 98.4860	04/27/2017 04/28/2017	Aaa AA+ ---	4,990,039.49 5,003,598.52	13,559.03 -65,739.49	4,924,300.00 4,937,859.03
FEDERAL HOME LOAN BANKS 313383HU8 AGCY BOND 1.750	06/12/2020 06/12/2020 N ---	2,663,356.00 2,650,000.00 98.8460	06/22/2017 06/26/2017	Aaa AA+ ---	2,656,597.75 2,659,045.32	2,447.57 -37,178.75	2,619,419.00 2,621,866.57
FEDERAL HOME LOAN MORTGAGE CORP 3137EAEK1 AGCY BOND 1.875	11/17/2020 11/17/2020 N ---	6,474,845.00 6,500,000.00 98.7550	12/05/2017 12/07/2017	Aaa AA+ ---	6,483,831.90 6,498,727.74	14,895.83 -64,756.90	6,419,075.00 6,433,970.83
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0U27 AGCY BOND 2.500	04/13/2021 04/13/2021 N ---	3,966,800.00 4,000,000.00 99.9180	07/26/2018 07/30/2018	Aaa AA+ ---	3,971,908.22 3,993,574.89	21,666.67 24,811.78	3,996,720.00 4,018,386.67
JPMORGAN CHASE BANK NA 48125LRG9 CORP Y 1.650	09/23/2019 09/23/2019 Y 08/23/2019	504,484.90 505,000.00 99.0800	09/20/2016 09/23/2016	Aa2 A+ ---	504,873.44 507,141.73	2,268.29 -4,519.44	500,354.00 502,622.29
INTERNATIONAL BUSINESS MACHINES CORP 459200JN2 CORP 1.900	01/27/2020 01/27/2020 N ---	1,273,776.00 1,275,000.00 98.8620	01/24/2017 01/27/2017	A1 A ---	1,274,555.17 1,284,918.08	10,362.92 -14,064.67	1,260,490.50 1,270,853.42
MICROSOFT CORP 594918BV5 CORP N 1.850	02/06/2020 02/06/2020 N ---	999,330.00 1,000,000.00 99.2740	01/30/2017 02/06/2017	Aaa AAA ---	999,750.54 1,007,201.93	7,451.39 -7,010.54	992,740.00 1,000,191.39
APPLE INC 037833CS7 CORP N 1.800	05/11/2020 05/11/2020 N ---	998,980.00 1,000,000.00 98.7400	05/04/2017 05/11/2017	Aa1 AA+ ---	999,531.13 1,002,031.13	2,500.00 -12,131.13	987,400.00 989,900.00
INTEL CORP 458140AZ3 CORP N 1.850	05/11/2020 05/11/2020 N ---	1,724,344.50 1,725,000.00 98.7750	05/08/2017 05/11/2017	A1 A+ ---	1,724,698.61 1,729,130.91	4,432.29 -20,829.86	1,703,868.75 1,708,301.04
APPLE INC 037833CZ1 CORP N 1.500	09/12/2019 09/12/2019 N ---	1,518,692.80 1,520,000.00 99.1220	09/05/2017 09/12/2017	Aa1 AA+ ---	1,519,542.55 1,526,445.89	6,903.33 -12,888.15	1,506,654.40 1,513,557.73
GILEAD SCIENCES INC 375558BR3 CORP N 1.850	09/20/2019 09/20/2019 N ---	704,753.25 705,000.00 99.1060	09/14/2017 09/21/2017	A3 A ---	704,910.56 708,569.71	3,659.15 -6,213.26	698,697.30 702,356.45
WAL-MART STORES INC 931142DY6 CORP N 1.750	10/09/2019 10/09/2019 N ---	524,989.50 525,000.00 99.2980	10/11/2017 10/20/2017	Aa2 AA ---	524,995.41 527,088.12	2,092.71 -3,680.91	521,314.50 523,407.21

Holdings Report Trade Date

As of 12/31/2018

[Return to Table of Contents](#)

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

Dated: 02/20/2019

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
APPLE INC 037833DH0 CORP 1.800 ---	11/13/2019 11/13/2019 N ---	2,673,689.25 2,675,000.00 99.1830	11/06/2017 11/13/2017	Aa1 AA+ ---	2,674,427.78 2,680,847.78	6,420.00 -21,282.53	2,653,145.25 2,659,565.25
JOHNSON & JOHNSON 478160CH5 CORP 1.950 ---	11/10/2020 11/10/2020 N ---	359,614.80 360,000.00 98.5350	11/08/2017 11/10/2017	Aaa AAA ---	359,758.16 360,752.66	994.50 -5,032.16	354,726.00 355,720.50
AMERICAN HONDA FINANCE CORP 02665WBZ3 CORP 2.000 ---	11/13/2019 11/13/2019 N ---	1,604,101.20 1,605,000.00 99.2170	11/13/2017 11/16/2017	A2 A+ ---	1,604,605.01 1,608,885.01	4,280.00 -12,172.16	1,592,432.85 1,596,712.85
TOYOTA MOTOR CREDIT CORP 89236TEJ0 CORP 2.200 ---	01/10/2020 01/10/2020 N ---	1,198,932.00 1,200,000.00 99.0940	01/08/2018 01/11/2018	Aa3 AA- ---	1,199,446.09 1,211,986.09	12,540.00 -10,318.09	1,189,128.00 1,201,668.00
PROCTER & GAMBLE CO 742718EZ8 CORP 1.750 ---	10/25/2019 10/25/2019 N ---	297,054.00 300,000.00 99.1550	02/26/2018 02/28/2018	Aa3 AA- ---	298,543.95 299,506.45	962.50 -1,078.95	297,465.00 298,427.50
TOYOTA MOTOR CREDIT CORP 89236TEU5 CORP 2.950 ---	04/13/2021 04/13/2021 N ---	1,649,340.00 1,650,000.00 100.0150	04/10/2018 04/13/2018	Aa3 AA- ---	1,649,493.28 1,660,039.53	10,546.25 754.22	1,650,247.50 1,660,793.75
WALMART INC 931142EG4 CORP 2.850 ---	06/23/2020 06/23/2020 N ---	4,898,481.00 4,900,000.00 100.1620	06/20/2018 06/27/2018	Aa2 AA ---	4,898,857.23 4,901,960.56	3,103.33 9,080.77	4,907,938.00 4,911,041.33
AMERICAN HONDA FINANCE CORP 02665WCH2 CORP 3.000 ---	06/16/2020 06/16/2020 N ---	1,223,346.25 1,225,000.00 99.7860	07/11/2018 07/16/2018	A2 A+ ---	1,223,720.44 1,225,251.69	1,531.25 -1,341.94	1,222,378.50 1,223,909.75
CHEVRON CORP 166764BG4 CORP 2.100 ---	05/16/2021 05/16/2021 Y ---	1,457,280.00 1,500,000.00 98.0700	11/02/2018 11/06/2018	Aa2 AA ---	1,459,816.05 1,463,753.55	3,937.50 11,233.95	1,471,050.00 1,474,987.50
FHMS K503 A2 3137BEF58 FHLMC 2.456 ---	04/12/2019 08/25/2019 Y ---	665,679.33 647,370.87 99.6460	07/25/2016 07/28/2016	Aaa AA+ ---	649,759.57 651,084.52	1,324.95 -4,680.40	645,079.17 646,404.13
FHMS K030 A1 3137B3N95 FHLMC CMO 2.779 ---	12/03/2020 09/25/2022 Y ---	396,226.13 398,749.46 99.9640	06/14/2018 06/19/2018	Aaa AA+ ---	396,400.89 397,324.32	923.44 2,205.03	398,605.91 399,529.35
FN AB5396 31417B7J0 FNMA 3.000 ---	06/27/2020 06/01/2022 N ---	480,072.42 455,179.77 100.7570	08/15/2012 08/15/2012	Aaa AA+ ---	465,477.36 466,615.31	1,137.95 -6,851.88	458,625.48 459,763.43
FIRST AMER:TRS OBG Y 31846V807 MMFUND 2.250 ---	12/31/2018 12/31/2018 N ---	208,830.48 208,830.48 1.0000	---	Aaa AAAm ---	208,830.48 208,830.48	0.00 0.00	208,830.48 208,830.48
UNITED STATES TREASURY 912828XE5 US GOV 1.500 ---	05/31/2020 05/31/2020 N ---	746,103.52 750,000.00 98.5310	06/02/2015 06/03/2015	Aaa AA+ ---	748,866.30 749,855.32	989.01 -9,883.80	738,982.50 739,971.51
UNITED STATES TREASURY 912828WC0 US GOV 1.750 ---	10/31/2020 10/31/2020 N ---	1,007,578.12 1,000,000.00 98.6330	11/02/2015 11/05/2015	Aaa AA+ ---	1,002,848.75 1,005,845.98	2,997.24 -16,518.75	986,330.00 989,327.24
UNITED STATES TREASURY 912828F39 US GOV 1.750 ---	09/30/2019 09/30/2019 N ---	2,142,410.16 2,100,000.00 99.3520	03/23/2016 03/24/2016	Aaa AA+ ---	2,109,113.15 2,118,502.57	9,389.42 -22,721.15	2,086,392.00 2,095,781.42

Holdings Report Trade Date

As of 12/31/2018

[Return to Table of Contents](#)

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

Dated: 02/20/2019

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 912828U73 US GOV 1.375	12/15/2019 12/15/2019 N ---	1,243,310.55 1,250,000.00 98.8090	12/27/2016 12/28/2016	Aaa AA+ ---	1,247,816.10 1,248,618.81	802.71 -12,703.60	1,235,112.50 1,235,915.21
UNITED STATES TREASURY 912828T59 US GOV 1.000	10/15/2019 10/15/2019 N ---	1,395,459.38 1,410,000.00 98.7380	01/12/2017 01/13/2017	Aaa AA+ ---	1,405,797.28 1,408,818.71	3,021.43 -13,591.48	1,392,205.80 1,395,227.23
UNITED STATES TREASURY 912828TV2 US GOV 1.250	10/31/2019 10/31/2019 N ---	3,901,695.31 3,925,000.00 98.8710	01/19/2017 01/20/2017	Aaa AA+ ---	3,917,954.17 3,926,357.14	8,402.97 -37,267.42	3,880,686.75 3,889,089.72
UNITED STATES TREASURY 912828G61 US GOV 1.500	11/30/2019 11/30/2019 N ---	3,899,238.29 3,900,000.00 98.9690	01/19/2017 01/20/2017	Aaa AA+ ---	3,899,760.74 3,904,903.60	5,142.86 -39,969.74	3,859,791.00 3,864,933.86
UNITED STATES TREASURY 912828J84 US GOV 1.375	03/31/2020 03/31/2020 N ---	3,901,139.06 3,930,000.00 98.5310	01/19/2017 01/20/2017	Aaa AA+ ---	3,918,587.20 3,932,393.48	13,806.28 -46,318.90	3,872,268.30 3,886,074.58
UNITED STATES TREASURY 912828XH8 US GOV 1.625	06/30/2020 06/30/2020 N ---	4,008,906.24 4,000,000.00 98.6480	06/19/2017 06/20/2017	Aaa AA+ ---	4,004,459.63 4,004,639.19	179.56 -58,539.63	3,945,920.00 3,946,099.56
UNITED STATES TREASURY 912828XU9 US GOV 1.500	06/15/2020 06/15/2020 N ---	4,990,234.40 5,000,000.00 98.5470	07/10/2017 07/13/2017	Aaa AA+ ---	4,995,099.77 4,998,602.51	3,502.75 -67,749.77	4,927,350.00 4,930,852.75
UNITED STATES TREASURY 912828Q2 US GOV 1.500	08/15/2020 08/15/2020 N ---	4,000,937.52 4,000,000.00 98.3630	09/14/2017 09/18/2017	Aaa AA+ ---	4,000,537.41 4,023,200.46	22,663.04 -66,017.41	3,934,520.00 3,957,183.04
UNITED STATES TREASURY 912828V1 US GOV 1.375	09/15/2020 09/15/2020 N ---	1,493,320.32 1,500,000.00 98.1090	09/15/2017 09/19/2017	Aaa AA+ ---	1,496,161.44 1,502,314.75	6,153.31 -24,526.44	1,471,635.00 1,477,788.31
UNITED STATES TREASURY 912828X21 US GOV 1.500	04/15/2020 04/15/2020 N ---	3,897,257.83 3,900,000.00 98.6680	09/20/2017 09/22/2017	Aaa AA+ ---	3,898,617.65 3,911,153.36	12,535.71 -50,565.65	3,848,052.00 3,860,587.71
UNITED STATES TREASURY 912828W22 US GOV 1.375	02/15/2020 02/15/2020 N ---	3,834,359.38 3,850,000.00 98.6210	10/02/2017 10/04/2017	Aaa AA+ ---	3,842,516.02 3,862,511.43	19,995.41 -45,607.52	3,796,908.50 3,816,903.91
UNITED STATES TREASURY 912828G95 US GOV 1.625	12/31/2019 12/31/2019 N ---	1,002,265.62 1,000,000.00 99.0040	10/02/2017 10/04/2017	Aaa AA+ ---	1,001,021.98 1,001,066.87	44.89 -10,981.98	990,040.00 990,084.89
UNITED STATES TREASURY 912828VZ0 US GOV 2.000	09/30/2020 09/30/2020 N ---	2,580,834.00 2,575,000.00 99.1130	12/05/2017 12/07/2017	Aaa AA+ ---	2,578,671.31 2,591,829.28	13,157.97 -26,511.56	2,552,159.75 2,565,317.72
UNITED STATES TREASURY 912828A42 US GOV 2.000	11/30/2020 11/30/2020 N ---	725,254.88 725,000.00 99.0740	12/27/2017 12/28/2017	Aaa AA+ ---	725,171.44 726,446.16	1,274.73 -6,884.94	718,286.50 719,561.23
UNITED STATES TREASURY 9128284B3 US GOV 2.375	03/15/2021 03/15/2021 N ---	3,812,449.22 3,825,000.00 99.7340	03/21/2018 03/23/2018	Aaa AA+ ---	3,815,645.09 3,842,747.65	27,102.56 -819.59	3,814,825.50 3,841,928.06
UNITED STATES TREASURY 9128283X6 US GOV 2.250	02/15/2021 02/15/2021 N ---	3,375,695.30 3,400,000.00 99.4570	04/17/2018 04/19/2018	Aaa AA+ ---	3,381,633.78 3,410,529.16	28,895.38 -95.78	3,381,538.00 3,410,433.38

Holdings Report Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 9128284G2 US GOV 2.375	04/15/2021 04/15/2021 N ---	4,978,515.65 5,000,000.00 99.7500	04/17/2018 04/19/2018	Aaa AA+ ---	4,983,438.66 5,008,885.09	25,446.43 4,061.34	4,987,500.00 5,012,946.43
UNITED STATES TREASURY 912828PC8 US GOV 2.625	11/15/2020 11/15/2020 N ---	3,990,468.76 4,000,000.00 100.1840	07/26/2018 07/30/2018	Aaa AA+ ---	3,992,257.04 4,005,889.63	13,632.60 15,102.96	4,007,360.00 4,020,992.60
UNITED STATES TREASURY 912828Y20 US GOV 2.625	07/15/2021 07/15/2021 N ---	7,222,142.61 7,275,000.00 100.3560	09/24/2018 09/26/2018	Aaa AA+ ---	7,227,067.35 7,315,286.61	88,219.26 73,831.65	7,300,899.00 7,389,118.26
UNITED STATES TREASURY 912828RC6 US GOV 2.125	08/15/2021 08/15/2021 N ---	7,242,750.00 7,400,000.00 99.0900	09/24/2018 09/26/2018	Aaa AA+ ---	7,256,660.77 7,316,056.83	59,396.06 75,999.23	7,332,660.00 7,392,056.06
UNITED STATES TREASURY 912828F21 US GOV 2.125	09/30/2021 09/30/2021 N ---	4,728,187.49 4,800,000.00 99.0510	12/17/2018 12/20/2018	Aaa AA+ ---	4,729,020.73 4,755,081.17	26,060.44 25,427.27	4,754,448.00 4,780,508.44
UNITED STATES TREASURY 9128285L0 US GOV 2.875	11/15/2021 11/15/2021 N ---	4,722,949.22 4,700,000.00 101.1130	12/17/2018 12/20/2018	Aaa AA+ ---	4,722,700.91 4,740,244.76	17,543.85 29,610.09	4,752,311.00 4,769,854.85
---	09/09/2020	133,540,594.13	---	Aa1	133,593,782.52	572,334.91	132,938,807.70
---	09/14/2020	133,995,130.58	---	AA	134,166,117.43	-654,974.82	133,511,142.61
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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)

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description	Final Maturity	Ending Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
3137B3N95 FHMS K030 A1	09/25/2022	398,749.46	2,827.36	149.17 0.00	108.14	0.00	0.00	3,084.67	2,884.30 0.00
31417B7J0 FN AB5396	06/01/2022	455,179.77	3,595.07	0.00 -1,327.69	0.00	-820.05	0.00	1,447.33	3,735.63 0.00
9128285L0 UNITED STATES TREASURY	11/15/2021	4,700,000.00	4,479.28	0.00 0.00	0.00	-248.31	0.00	4,230.97	0.00 0.00
912828F21 UNITED STATES TREASURY	09/30/2021	4,800,000.00	3,362.64	0.00 0.00	833.24	0.00	0.00	4,195.88	0.00 0.00
912828RC6 UNITED STATES TREASURY	08/15/2021	7,400,000.00	39,312.50	0.00 0.00	13,193.72	0.00	0.00	52,506.22	0.00 0.00
912828Y20 UNITED STATES TREASURY	07/15/2021	7,275,000.00	47,742.19	0.00 0.00	4,670.89	0.00	0.00	52,413.08	0.00 0.00
166764BG4 CHEVRON CORP	05/16/2021	1,500,000.00	4,812.50	0.00 0.00	2,536.05	0.00	0.00	7,348.55	15,750.00 0.00
9128284G2 UNITED STATES TREASURY	04/15/2021	5,000,000.00	29,988.78	0.00 0.00	1,777.29	0.00	0.00	31,766.07	59,375.00 0.00
89236TEU5 TOYOTA MOTOR CREDIT CORP	04/13/2021	1,650,000.00	12,168.75	0.00 0.00	54.23	0.00	0.00	12,222.98	24,337.50 0.00
3135G0U27 FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/13/2021	4,000,000.00	25,000.00	0.00 0.00	3,022.58	0.00	0.00	28,022.58	50,000.00 0.00
9128284B3 UNITED STATES TREASURY	03/15/2021	3,825,000.00	23,087.36	0.00 0.00	1,049.81	0.00	0.00	24,137.17	0.00 0.00
9128283X6 UNITED STATES TREASURY	02/15/2021	3,400,000.00	19,125.00	0.00 0.00	2,100.53	0.00	0.00	21,225.53	0.00 0.00
912828A42 UNITED STATES TREASURY	11/30/2020	725,000.00	3,651.77	0.00 0.00	0.00	-22.09	0.00	3,629.69	7,250.00 0.00
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP	11/17/2020	6,500,000.00	30,468.75	0.00 0.00	2,127.03	0.00	0.00	32,595.78	60,937.50 0.00
912828PC8 UNITED STATES TREASURY	11/15/2020	4,000,000.00	26,472.27	0.00 0.00	1,051.90	0.00	0.00	27,524.17	52,500.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	360,000.00	1,755.00	0.00 0.00	32.16	0.00	0.00	1,787.16	3,510.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,000,000.00	4,423.87	0.00 0.00	0.00	-387.70	0.00	4,036.16	8,750.00 0.00
912828VZ0 UNITED STATES TREASURY	09/30/2020	2,575,000.00	13,016.48	0.00 0.00	0.00	-523.23	0.00	12,493.25	25,750.00 0.00
9128282V1 UNITED STATES TREASURY	09/15/2020	1,500,000.00	5,241.71	0.00 0.00	565.63	0.00	0.00	5,807.35	0.00 0.00
9128282Q2 UNITED STATES TREASURY	08/15/2020	4,000,000.00	15,000.00	0.00 0.00	0.00	-81.69	0.00	14,918.31	0.00 0.00
912828XH8 UNITED STATES TREASURY	06/30/2020	4,000,000.00	16,252.93	0.00 0.00	0.00	-733.41	0.00	15,519.52	32,500.00 0.00
931142EG4 WALMART INC	06/23/2020	4,900,000.00	34,912.50	0.00 0.00	184.58	0.00	0.00	35,097.07	68,273.33 0.00
02665WCH2 AMERICAN HONDA FINANCE CORP	06/16/2020	1,225,000.00	9,187.50	0.00 0.00	205.01	0.00	0.00	9,392.51	15,312.50 0.00
912828XU9 UNITED STATES TREASURY	06/15/2020	5,000,000.00	18,871.60	0.00 0.00	836.25	0.00	0.00	19,707.85	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	-1,132.74	0.00	10,461.01	23,187.50 0.00
912828XE5 UNITED STATES TREASURY	05/31/2020	750,000.00	2,833.27	0.00 0.00	199.44	0.00	0.00	3,032.71	5,625.00 0.00
037833CS7 APPLE INC	05/11/2020	1,000,000.00	4,500.00	0.00 0.00	85.82	0.00	0.00	4,585.82	9,000.00 0.00
458140AZ3 INTEL CORP	05/11/2020	1,725,000.00	7,978.13	0.00 0.00	55.15	0.00	0.00	8,033.28	15,956.25 0.00
3137EADR7 FREDDIE MAC	05/01/2020	1,250,000.00	4,296.88	0.00 0.00	805.93	0.00	0.00	5,102.80	8,593.75 0.00
3137EAEF2 FREDDIE MAC	04/20/2020	5,000,000.00	17,187.50	0.00 0.00	1,915.18	0.00	0.00	19,102.68	34,375.00 0.00

Income Detail Report Trade Date

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

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description	Final Maturity	Ending Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
912828X21 UNITED STATES TREASURY	04/15/2020	3,900,000.00	14,773.42	0.00 0.00	268.80	0.00	0.00	15,042.22	29,250.00 0.00
912828J84 UNITED STATES TREASURY	03/31/2020	3,930,000.00	13,657.83	0.00 0.00	2,295.47	0.00	0.00	15,953.30	27,018.75 0.00
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/28/2020	2,000,000.00	7,500.00	0.00 0.00	464.88	0.00	0.00	7,964.88	0.00 0.00
912828W22 UNITED STATES TREASURY	02/15/2020	3,850,000.00	13,234.38	0.00 0.00	1,649.99	0.00	0.00	14,884.37	0.00 0.00
594918BV5 MICROSOFT CORP	02/06/2020	1,000,000.00	4,625.00	0.00 0.00	56.09	0.00	0.00	4,681.09	0.00 0.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	01/27/2020	1,275,000.00	6,056.25	0.00 0.00	102.48	0.00	0.00	6,158.73	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	-21.58	0.00	4,040.92	0.00 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP	01/10/2020	1,200,000.00	6,600.00	0.00 0.00	132.98	0.00	0.00	6,732.98	0.00 0.00
912828G95 UNITED STATES TREASURY	12/31/2019	1,000,000.00	4,063.23	0.00 0.00	0.00	-253.37	0.00	3,809.86	8,125.00 0.00
912828U73 UNITED STATES TREASURY	12/15/2019	1,250,000.00	4,324.74	0.00 0.00	570.47	0.00	0.00	4,895.21	8,593.75 0.00
912828G61 UNITED STATES TREASURY	11/30/2019	3,900,000.00	14,733.02	0.00 0.00	65.47	0.00	0.00	14,798.49	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	-1,211.10	0.00	3,163.90	8,750.00 0.00
037833DH0 APPLE INC	11/13/2019	2,675,000.00	12,037.50	0.00 0.00	165.34	0.00	0.00	12,202.84	24,075.00 0.00
02665WBZ3 AMERICAN HONDA FINANCE CORP	11/13/2019	1,605,000.00	8,025.00	0.00 0.00	114.01	0.00	0.00	8,139.01	16,050.00 0.00
912828TV2 UNITED STATES TREASURY	10/31/2019	3,925,000.00	12,402.63	0.00 0.00	2,134.72	0.00	0.00	14,537.35	24,531.25 0.00
742718EZ8 PROCTER & GAMBLE CO	10/25/2019	300,000.00	1,312.50	0.00 0.00	447.30	0.00	0.00	1,759.80	2,625.00 0.00
912828T59 UNITED STATES TREASURY	10/15/2019	1,410,000.00	3,560.77	0.00 0.00	1,343.48	0.00	0.00	4,904.26	7,050.00 0.00
931142DY6 WAL-MART STORES INC	10/09/2019	525,000.00	2,296.88	0.00 0.00	1.50	0.00	0.00	2,298.37	4,593.75 0.00
912828F39 UNITED STATES TREASURY	09/30/2019	2,100,000.00	9,288.46	0.00 0.00	0.00	-3,081.73	0.00	6,206.73	18,375.00 0.00
48125LRG9 JPMORGAN CHASE BANK NA	09/23/2019	505,000.00	2,083.13	0.00 0.00	44.18	0.00	0.00	2,127.31	0.00 0.00
375558BR3 GILEAD SCIENCES INC	09/20/2019	705,000.00	3,260.63	0.00 0.00	31.56	0.00	0.00	3,292.19	0.00 0.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/12/2019	0.00	3,791.67	0.00 -10,773.82	0.00	-1,193.27	0.00	-8,175.42	0.00 0.00
037833CZ1 APPLE INC	09/12/2019	1,520,000.00	5,700.00	0.00 0.00	166.74	0.00	0.00	5,866.74	0.00 0.00
912828D80 UNITED STATES TREASURY	08/31/2019	0.00	18,440.61	0.00 -42,918.63	0.00	-1,728.76	0.00	-26,206.78	0.00 0.00
3137BEF58 FHMS K503 A2	08/25/2019	647,370.87	4,125.08	0.00 -1,342.87	0.00	-468.07	0.00	2,314.14	4,795.63 0.00
912828LJ7 UNITED STATES TREASURY	08/15/2019	0.00	22,178.50	0.00 -22,853.30	0.00	-13,312.46	0.00	-13,987.26	0.00 0.00
31846V807 FIRST AMER:TRS OBG Y	12/31/2018	208,830.48	2,017.55	0.00 0.00	0.00	0.00	0.00	2,017.55	1,711.98 907.24
605581GK7 MISSISSIPPI ST	11/01/2018	0.00	955.33	0.00 0.00	0.00	0.00	0.00	955.33	5,732.00 0.00
---	09/14/2020	133,995,130.58	652,626.95	149.17 -79,216.32	47,466.03	-25,219.55	0.00	595,806.28	785,630.37 907.24

Income Detail Report Trade Date

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

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

Dated: 02/20/2019

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

Transactions Realized Gain Loss Report

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

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	09/30/2018	---	0.00	0.00	601.67
912828VZ0	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	25,750.00
912828J84	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	27,018.75
912828F39	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	18,375.00
31846V807	FIRST AMER:TRS OBG Y	71,143.75	Buy	10/01/2018	1.000	71,143.75	0.00	-71,143.75
3137BEF58	FHMS K503 A2	0.00	Coupon	10/01/2018	---	0.00	0.00	1,995.50
3137BEF58	FHMS K503 A2	-273,632.65	Principal Paydown	10/01/2018	---	-273,632.65	-1,178.62	273,632.65
3137B3N95	FHMS K030 A1	0.00	Coupon	10/01/2018	---	0.00	0.00	980.37
3137B3N95	FHMS K030 A1	-8,311.33	Principal Paydown	10/01/2018	---	-8,311.33	51.16	8,311.33
31417B7J0	FN AB5396	0.00	Coupon	10/01/2018	---	0.00	0.00	1,278.50
31417B7J0	FN AB5396	-13,188.15	Principal Paydown	10/01/2018	---	-13,188.15	-320.94	13,188.15
31846V807	FIRST AMER:TRS OBG Y	601.67	Buy	10/02/2018	1.000	601.67	0.00	-601.67
31846V807	FIRST AMER:TRS OBG Y	4,593.75	Buy	10/09/2018	1.000	4,593.75	0.00	-4,593.75
931142DY6	WAL-MART STORES INC	0.00	Coupon	10/09/2018	---	0.00	0.00	4,593.75
89236TEU5	TOYOTA MOTOR CREDIT CORP	0.00	Coupon	10/13/2018	---	0.00	0.00	24,337.50
3135G0U27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	10/13/2018	---	0.00	0.00	50,000.00
31846V807	FIRST AMER:TRS OBG Y	170,012.50	Buy	10/15/2018	1.000	170,012.50	0.00	-170,012.50
912828T59	UNITED STATES TREASURY	0.00	Coupon	10/15/2018	---	0.00	0.00	7,050.00
912828X21	UNITED STATES TREASURY	0.00	Coupon	10/15/2018	---	0.00	0.00	29,250.00
9128284G2	UNITED STATES TREASURY	0.00	Coupon	10/15/2018	---	0.00	0.00	59,375.00
3137EAEF2	FREDDIE MAC	0.00	Coupon	10/20/2018	---	0.00	0.00	34,375.00
31846V807	FIRST AMER:TRS OBG Y	34,375.00	Buy	10/22/2018	1.000	34,375.00	0.00	-34,375.00
31846V807	FIRST AMER:TRS OBG Y	284,919.85	Buy	10/25/2018	1.000	284,919.85	0.00	-284,919.85
31846V807	FIRST AMER:TRS OBG Y	17,091.65	Buy	10/25/2018	1.000	17,091.65	0.00	-17,091.65
742718E28	PROCTER & GAMBLE CO	0.00	Coupon	10/25/2018	---	0.00	0.00	2,625.00
31846V807	FIRST AMER:TRS OBG Y	33,281.25	Buy	10/31/2018	1.000	33,281.25	0.00	-33,281.25
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	10/31/2018	---	0.00	0.00	505.19
912828TV2	UNITED STATES TREASURY	0.00	Coupon	10/31/2018	---	0.00	0.00	24,531.25
912828WC0	UNITED STATES TREASURY	0.00	Coupon	10/31/2018	---	0.00	0.00	8,750.00
31846V807	FIRST AMER:TRS OBG Y	814,325.75	Buy	11/01/2018	1.000	814,325.75	0.00	-814,325.75
3137EADR7	FREDDIE MAC	0.00	Coupon	11/01/2018	---	0.00	0.00	8,593.75
3137B3N95	FHMS K030 A1	0.00	Coupon	11/01/2018	---	0.00	0.00	961.13
3137B3N95	FHMS K030 A1	-7,912.57	Principal Paydown	11/01/2018	---	-7,912.57	48.00	7,912.57
31417B7J0	FN AB5396	0.00	Coupon	11/01/2018	---	0.00	0.00	1,245.53
31417B7J0	FN AB5396	-13,574.36	Principal Paydown	11/01/2018	---	-13,574.36	-322.77	13,574.36
3137BEF58	FHMS K503 A2	0.00	Coupon	11/01/2018	---	0.00	0.00	1,435.47
3137BEF58	FHMS K503 A2	-34,595.58	Principal Paydown	11/01/2018	---	-34,595.58	-116.82	34,595.58
605581GK7	MISSISSIPPI ST	0.00	Coupon	11/01/2018	---	0.00	0.00	5,732.00
605581GK7	MISSISSIPPI ST	-800,000.00	Maturity	11/01/2018	100.000	-800,000.00	0.00	800,000.00
31846V807	FIRST AMER:TRS OBG Y	505.19	Buy	11/02/2018	1.000	505.19	0.00	-505.19
166764BG4	CHEVRON CORP	1,500,000.00	Buy	11/06/2018	97.152	1,457,280.00	0.00	-1,472,155.00
31846V807	FIRST AMER:TRS OBG Y	-1,472,155.00	Sell	11/06/2018	1.000	-1,472,155.00	0.00	1,472,155.00
478160CH5	JOHNSON & JOHNSON	0.00	Coupon	11/10/2018	---	0.00	0.00	3,510.00
037833CS7	APPLE INC	0.00	Coupon	11/11/2018	---	0.00	0.00	9,000.00
458140AZ3	INTEL CORP	0.00	Coupon	11/11/2018	---	0.00	0.00	15,956.25
31846V807	FIRST AMER:TRS OBG Y	24,075.00	Buy	11/13/2018	1.000	24,075.00	0.00	-24,075.00
31846V807	FIRST AMER:TRS OBG Y	44,516.25	Buy	11/13/2018	1.000	44,516.25	0.00	-44,516.25
037833DH0	APPLE INC	0.00	Coupon	11/13/2018	---	0.00	0.00	24,075.00
02665WBZ3	AMERICAN HONDA FINANCE CORP	0.00	Coupon	11/13/2018	---	0.00	0.00	16,050.00

Transactions Realized Gain Loss Report

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

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMER:TRS OBG Y	52,500.00	Buy	11/15/2018	1.000	52,500.00	0.00	-52,500.00
912828PC8	UNITED STATES TREASURY	0.00	Coupon	11/15/2018	---	0.00	0.00	52,500.00
31846V807	FIRST AMER:TRS OBG Y	15,750.00	Buy	11/16/2018	1.000	15,750.00	0.00	-15,750.00
166764BG4	CHEVRON CORP	0.00	Coupon	11/16/2018	---	0.00	0.00	15,750.00
3137EAEK1	FEDERAL HOME LOAN MORTGAGE CORP	0.00	Coupon	11/17/2018	---	0.00	0.00	60,937.50
31846V807	FIRST AMER:TRS OBG Y	60,937.50	Buy	11/19/2018	1.000	60,937.50	0.00	-60,937.50
31846V807	FIRST AMER:TRS OBG Y	68,474.64	Buy	11/26/2018	1.000	68,474.64	0.00	-68,474.64
3135G0ZY2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	11/26/2018	---	0.00	0.00	8,750.00
31846V807	FIRST AMER:TRS OBG Y	42,125.00	Buy	11/30/2018	1.000	42,125.00	0.00	-42,125.00
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	11/30/2018	---	0.00	0.00	605.12
912828A42	UNITED STATES TREASURY	0.00	Coupon	11/30/2018	---	0.00	0.00	7,250.00
912828G61	UNITED STATES TREASURY	0.00	Coupon	11/30/2018	---	0.00	0.00	29,250.00
912828XE5	UNITED STATES TREASURY	0.00	Coupon	11/30/2018	---	0.00	0.00	5,625.00
3137B3N95	FHMS K030 A1	0.00	Coupon	12/01/2018	---	0.00	0.00	942.80
3137B3N95	FHMS K030 A1	-8,361.83	Principal Paydown	12/01/2018	---	-8,361.83	50.01	8,361.83
31417B7J0	FN AB5396	0.00	Coupon	12/01/2018	---	0.00	0.00	1,211.60
31417B7J0	FN AB5396	-29,459.59	Principal Paydown	12/01/2018	---	-29,459.59	-683.98	29,459.59
3137BEF58	FHMS K503 A2	0.00	Coupon	12/01/2018	---	0.00	0.00	1,364.66
3137BEF58	FHMS K503 A2	-19,400.90	Principal Paydown	12/01/2018	---	-19,400.90	-47.43	19,400.90
31846V807	FIRST AMER:TRS OBG Y	605.12	Buy	12/04/2018	1.000	605.12	0.00	-605.12
31846V807	FIRST AMER:TRS OBG Y	23,187.50	Buy	12/12/2018	1.000	23,187.50	0.00	-23,187.50
313383HU8	FEDERAL HOME LOAN BANKS	0.00	Coupon	12/12/2018	---	0.00	0.00	23,187.50
912828U73	UNITED STATES TREASURY	0.00	Coupon	12/15/2018	---	0.00	0.00	8,593.75
912828XU9	UNITED STATES TREASURY	0.00	Coupon	12/15/2018	---	0.00	0.00	37,500.00
02665WCH2	AMERICAN HONDA FINANCE CORP	0.00	Coupon	12/16/2018	---	0.00	0.00	15,312.50
31846V807	FIRST AMER:TRS OBG Y	61,406.25	Buy	12/17/2018	1.000	61,406.25	0.00	-61,406.25
912828LJ7	UNITED STATES TREASURY	-2,850,000.00	Sell	12/19/2018	100.637	-2,868,146.49	-22,853.30	2,903,519.79
3135G0ZG1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-1,000,000.00	Sell	12/19/2018	99.323	-993,230.17	-10,773.82	997,945.45
912828D80	UNITED STATES TREASURY	-5,200,000.00	Sell	12/19/2018	99.281	-5,162,625.00	-42,918.63	5,188,301.80
31846V807	FIRST AMER:TRS OBG Y	3,901,465.24	Buy	12/19/2018	1.000	3,901,465.24	0.00	-3,901,465.24
31846V807	FIRST AMER:TRS OBG Y	5,188,301.80	Buy	12/19/2018	1.000	5,188,301.80	0.00	-5,188,301.80
912828F21	UNITED STATES TREASURY	4,800,000.00	Buy	12/20/2018	98.504	4,728,187.49	0.00	-4,750,885.29
9128285L0	UNITED STATES TREASURY	4,700,000.00	Buy	12/20/2018	100.488	4,722,949.22	0.00	-4,736,013.79
31846V807	FIRST AMER:TRS OBG Y	-9,486,899.08	Sell	12/20/2018	1.000	-9,486,899.08	0.00	9,486,899.08
931142EG4	WALMART INC	0.00	Coupon	12/23/2018	---	0.00	0.00	68,273.33
31846V807	FIRST AMER:TRS OBG Y	68,273.33	Buy	12/24/2018	1.000	68,273.33	0.00	-68,273.33
31846V807	FIRST AMER:TRS OBG Y	9,304.63	Buy	12/26/2018	1.000	9,304.63	0.00	-9,304.63
31846V807	FIRST AMER:TRS OBG Y	51,436.75	Buy	12/26/2018	1.000	51,436.75	0.00	-51,436.75
31846V807	FIRST AMER:TRS OBG Y	40,625.00	Buy	12/31/2018	1.000	40,625.00	0.00	-40,625.00
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	12/31/2018	---	0.00	0.00	910.79
912828G95	UNITED STATES TREASURY	0.00	Coupon	12/31/2018	---	0.00	0.00	8,125.00
912828XH8	UNITED STATES TREASURY	0.00	Coupon	12/31/2018	---	0.00	0.00	32,500.00
---	---	866,343.34	---	---	---	800,758.38	-79,067.15	910.79

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

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

Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Issuer Concentration

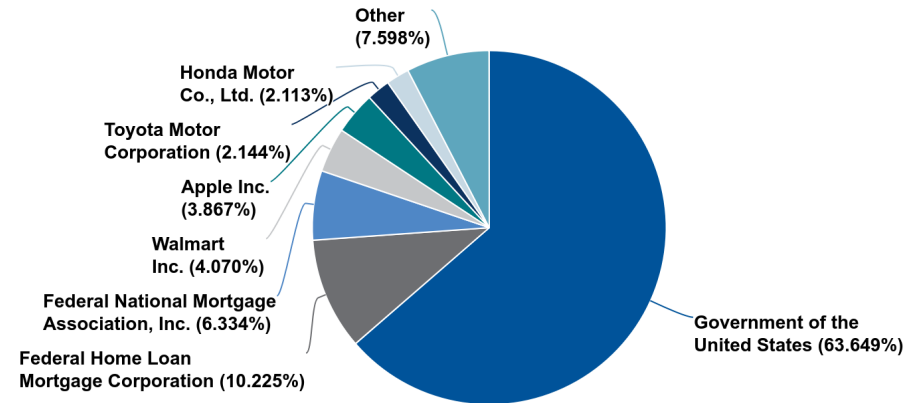


Chart calculated by: Ending Market Value + Accrued

Apple Inc.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
037833CS7	CORP	APPLE INC Apple Inc.	1,000,000.00	Fixed	N	1.329	1.835	2.749	05/11/2020 05/11/2020	2,500.00	999,531.13 1,002,031.13	987,400.00 989,900.00	0.743%
037833CZ1	CORP	APPLE INC Apple Inc.	1,520,000.00	Fixed	N	0.684	1.544	2.778	09/12/2019 09/12/2019	6,903.33	1,519,542.55 1,526,445.89	1,506,654.40 1,513,557.73	1.133%
037833DH0	CORP	APPLE INC Apple Inc.	2,675,000.00	Fixed	N	0.850	1.825	2.759	11/13/2019 11/13/2019	6,420.00	2,674,427.78 2,680,847.78	2,653,145.25 2,659,565.25	1.996%
---	CORP	APPLE INC Apple Inc.	5,195,000.00	Fixed	N	0.893	1.745	2.763	11/29/2019 11/29/2019	15,823.33	5,193,501.46 5,209,324.79	5,147,199.65 5,163,022.98	3.872%

Chevron Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
166764BG4	CORP	CHEVRON CORP Chevron Corporation	1,500,000.00	Fixed	Y	2.284	3.283	2.947	05/16/2021 05/16/2021	3,937.50	1,459,816.05 1,463,753.55	1,471,050.00 1,474,987.50	1.107%
166764BG4	CORP	CHEVRON CORP Chevron Corporation	1,500,000.00	Fixed	Y	2.284	3.283	2.947	05/16/2021 05/16/2021	3,937.50	1,459,816.05 1,463,753.55	1,471,050.00 1,474,987.50	1.107%

Federal Home Loan Banks Office of Finance

Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
313383HU8	AGCY BOND	FEDERAL HOME LOAN BANKS Federal Home Loan Banks Office of Finance	2,650,000.00	Fixed	N	1.416	1.575	2.567	06/12/2020 06/12/2020	2,447.57	2,656,597.75 2,659,045.32	2,619,419.00 2,621,866.57	1.970%
313383HU8	AGCY BOND	FEDERAL HOME LOAN BANKS Federal Home Loan Banks Office of Finance	2,650,000.00	Fixed	N	1.416	1.575	2.567	06/12/2020 06/12/2020	2,447.57	2,656,597.75 2,659,045.32	2,619,419.00 2,621,866.57	1.970%

Federal Home Loan Mortgage Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
3137B3N95	FHLMC CMO	FHMS K030 A1 Federal Home Loan Mortgage Corporation	398,749.46	Fixed	Y	1.852	3.012	2.710	12/03/2020 09/25/2022	923.44	396,400.89 397,324.32	398,605.91 399,529.35	0.300%
3137BEF58	FHLMC	FHMS K503 A2 Federal Home Loan Mortgage Corporation	647,370.87	Fixed	Y	0.382	1.335	2.949	04/12/2019 08/25/2019	1,324.95	649,759.57 651,084.52	645,079.17 646,404.13	0.485%
3137EADR7	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	1,250,000.00	Fixed	N	1.306	1.637	2.560	05/01/2020 05/01/2020	2,864.58	1,245,703.43 1,248,568.02	1,230,700.00 1,233,564.58	0.926%
3137EAEF2	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	5,000,000.00	Fixed	N	1.276	1.530	2.563	04/20/2020 04/20/2020	13,559.03	4,990,039.49 5,003,598.52	4,924,300.00 4,937,859.03	3.704%
3137EAEK1	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	6,500,000.00	Fixed	N	1.827	2.011	2.558	11/17/2020 11/17/2020	14,895.83	6,483,831.90 6,498,727.74	6,419,075.00 6,433,970.83	4.829%
---	---	--- Federal Home Loan Mortgage Corporation	13,796,120.33	Fixed	---	1.513	1.800	2.583	07/18/2020 08/13/2020	33,567.83	13,765,735.28 13,799,303.12	13,617,760.09 13,651,327.92	10.244%

Federal National Mortgage Association, Inc.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
31417B7J0	FNMA	FN AB5396 Federal National Mortgage Association, Inc.	455,179.77	Fixed	N	1.426	1.377	2.348	06/27/2020 06/01/2022	1,137.95	465,477.36 466,615.31	458,625.48 459,763.43	0.345%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	1,000,000.00	Fixed	N	1.030	1.616	2.586	01/21/2020 01/21/2020	7,222.22	1,000,092.04 1,007,314.26	990,050.00 997,272.22	0.745%
3135G0ZY2	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	1,000,000.00	Fixed	N	0.887	1.261	2.657	11/26/2019 11/26/2019	1,701.39	1,004,366.25 1,006,067.63	991,950.00 993,651.39	0.746%
3135G0T29	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	2,000,000.00	Fixed	N	1.133	1.595	2.502	02/28/2020 02/28/2020	10,250.00	1,997,825.08 2,008,075.08	1,977,240.00 1,987,490.00	1.487%
3135G0U27	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	4,000,000.00	Fixed	N	2.195	2.820	2.536	04/13/2021 04/13/2021	21,666.67	3,971,908.22 3,993,574.89	3,996,720.00 4,018,386.67	3.006%
---	---	--- Federal National Mortgage Association, Inc.	8,455,179.77	Fixed	N	1.612	2.123	2.538	09/01/2020 10/09/2020	41,978.23	8,439,668.95 8,481,647.17	8,414,585.48 8,456,563.71	6.330%

Gilead Sciences, Inc.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	705,000.00	Fixed	N	0.704	1.868	3.114	09/20/2019 09/20/2019	3,659.15	704,910.56 708,569.71	698,697.30 702,356.45	0.526%
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	705,000.00	Fixed	N	0.704	1.868	3.114	09/20/2019 09/20/2019	3,659.15	704,910.56 708,569.71	698,697.30 702,356.45	0.526%

Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Government of the United States

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
912828XE5	US GOV	UNITED STATES TREASURY Government of the United States	750,000.00	Fixed	N	1.386	1.609	2.563	05/31/2020 05/31/2020	989.01	748,866.30 749,855.32	738,982.50 739,971.51	0.556%
912828WC0	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.783	1.591	2.518	10/31/2020 10/31/2020	2,997.24	1,002,848.75 1,005,845.98	986,330.00 989,327.24	0.742%
912828F39	US GOV	UNITED STATES TREASURY Government of the United States	2,100,000.00	Fixed	N	0.733	1.163	2.629	09/30/2019 09/30/2019	9,389.42	2,109,113.15 2,118,502.57	2,086,392.00 2,095,781.42	1.569%
912828U73	US GOV	UNITED STATES TREASURY Government of the United States	1,250,000.00	Fixed	N	0.940	1.560	2.644	12/15/2019 12/15/2019	802.71	1,247,816.10 1,248,618.81	1,235,112.50 1,235,915.21	0.929%
912828T59	US GOV	UNITED STATES TREASURY Government of the United States	1,410,000.00	Fixed	N	0.776	1.383	2.627	10/15/2019 10/15/2019	3,021.43	1,405,797.28 1,408,818.71	1,392,205.80 1,395,227.23	1.047%
912828TV2	US GOV	UNITED STATES TREASURY Government of the United States	3,925,000.00	Fixed	N	0.818	1.469	2.630	10/31/2019 10/31/2019	8,402.97	3,917,954.17 3,926,357.14	3,880,686.75 3,889,089.72	2.919%
912828G61	US GOV	UNITED STATES TREASURY Government of the United States	3,900,000.00	Fixed	N	0.899	1.507	2.647	11/30/2019 11/30/2019	5,142.86	3,899,760.74 3,904,903.60	3,859,791.00 3,864,933.86	2.903%
912828J84	US GOV	UNITED STATES TREASURY Government of the United States	3,930,000.00	Fixed	N	1.221	1.612	2.579	03/31/2020 03/31/2020	13,806.28	3,918,587.20 3,932,393.48	3,872,268.30 3,886,074.58	2.913%
912828XH8	US GOV	UNITED STATES TREASURY Government of the United States	4,000,000.00	Fixed	N	1.469	1.549	2.549	06/30/2020 06/30/2020	179.56	4,004,459.63 4,004,639.19	3,945,920.00 3,946,099.56	2.968%
912828XU9	US GOV	UNITED STATES TREASURY Government of the United States	5,000,000.00	Fixed	N	1.427	1.568	2.522	06/15/2020 06/15/2020	3,502.75	4,995,099.77 4,998,602.51	4,927,350.00 4,930,852.75	3.706%
912828Q2	US GOV	UNITED STATES TREASURY Government of the United States	4,000,000.00	Fixed	N	1.582	1.492	2.534	08/15/2020 08/15/2020	22,663.04	4,000,537.41 4,023,200.46	3,934,520.00 3,957,183.04	2.960%
912828V1	US GOV	UNITED STATES TREASURY Government of the United States	1,500,000.00	Fixed	N	1.663	1.528	2.515	09/15/2020 09/15/2020	6,153.31	1,496,161.44 1,502,314.75	1,471,635.00 1,477,788.31	1.107%
912828X21	US GOV	UNITED STATES TREASURY Government of the United States	3,900,000.00	Fixed	N	1.261	1.528	2.557	04/15/2020 04/15/2020	12,535.71	3,898,617.65 3,911,153.36	3,848,052.00 3,860,587.71	2.895%
912828W22	US GOV	UNITED STATES TREASURY Government of the United States	3,850,000.00	Fixed	N	1.100	1.550	2.626	02/15/2020 02/15/2020	19,995.41	3,842,516.02 3,862,511.43	3,796,908.50 3,816,903.91	2.856%
912828G95	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	0.983	1.521	2.641	12/31/2019 12/31/2019	44.89	1,001,021.98 1,001,066.87	990,040.00 990,084.89	0.745%
912828VZ0	US GOV	UNITED STATES TREASURY Government of the United States	2,575,000.00	Fixed	N	1.696	1.916	2.521	09/30/2020 09/30/2020	13,157.97	2,578,671.31 2,591,829.28	2,552,159.75 2,565,317.72	1.920%
912828A42	US GOV	UNITED STATES TREASURY Government of the United States	725,000.00	Fixed	N	1.862	1.987	2.498	11/30/2020 11/30/2020	1,274.73	725,171.44 726,446.16	718,286.50 719,561.23	0.540%
9128284B3	US GOV	UNITED STATES TREASURY Government of the United States	3,825,000.00	Fixed	N	2.120	2.490	2.499	03/15/2021 03/15/2021	27,102.56	3,815,645.09 3,842,747.65	3,814,825.50 3,841,928.06	2.870%
9128283X6	US GOV	UNITED STATES TREASURY Government of the United States	3,400,000.00	Fixed	N	2.044	2.513	2.513	02/15/2021 02/15/2021	28,895.38	3,381,633.78 3,410,529.16	3,381,538.00 3,410,433.38	2.544%
9128284G2	US GOV	UNITED STATES TREASURY Government of the United States	5,000,000.00	Fixed	N	2.203	2.525	2.487	04/15/2021 04/15/2021	25,446.43	4,983,438.66 5,008,885.09	4,987,500.00 5,012,946.43	3.752%
912828PC8	US GOV	UNITED STATES TREASURY Government of the United States	4,000,000.00	Fixed	N	1.812	2.732	2.523	11/15/2020 11/15/2020	13,632.60	3,992,257.04 4,005,889.63	4,007,360.00 4,020,992.60	3.014%
912828Y20	US GOV	UNITED STATES TREASURY Government of the United States	7,275,000.00	Fixed	N	2.416	2.896	2.479	07/15/2021 07/15/2021	88,219.26	7,227,067.35 7,315,286.61	7,300,899.00 7,389,118.26	5.492%
912828RC6	US GOV	UNITED STATES TREASURY Government of the United States	7,400,000.00	Fixed	N	2.516	2.897	2.485	08/15/2021 08/15/2021	59,396.06	7,256,660.77 7,316,056.83	7,332,660.00 7,392,056.06	5.516%
912828F21	US GOV	UNITED STATES TREASURY Government of the United States	4,800,000.00	Fixed	N	2.636	2.687	2.484	09/30/2021 09/30/2021	26,060.44	4,729,020.73 4,755,081.17	4,754,448.00 4,780,508.44	3.576%
9128285L0	US GOV	UNITED STATES TREASURY Government of the United States	4,700,000.00	Fixed	N	2.736	2.698	2.471	11/15/2021 11/15/2021	17,543.85	4,722,700.91 4,740,244.76	4,752,311.00 4,769,854.85	3.575%
---	US GOV	UNITED STATES TREASURY Government of the United States	85,215,000.00	Fixed	N	1.774	2.099	2.535	11/02/2020 11/02/2020	410,355.87	84,901,424.66 85,311,780.53	84,568,182.10 84,978,537.97	63.614%

Honda Motor Co., Ltd.

Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
02665WBZ3	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,605,000.00	Fixed	N	0.849	2.029	2.920	11/13/2019 11/13/2019	4,280.00	1,604,605.01 1,608,885.01	1,592,432.85 1,596,712.85	1.198%
02665WCH2	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,225,000.00	Fixed	N	1.414	3.074	3.151	06/16/2020 06/16/2020	1,531.25	1,223,720.44 1,225,251.69	1,222,378.50 1,223,909.75	0.920%
---	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	2,830,000.00	Fixed	N	1.094	2.481	3.020	02/15/2020 02/15/2020	5,811.25	2,828,325.45 2,834,136.70	2,814,811.35 2,820,622.60	2.117%

Intel Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
458140AZ3	CORP	INTEL CORP Intel Corporation	1,725,000.00	Fixed	N	1.329	1.863	2.772	05/11/2020 05/11/2020	4,432.29	1,724,698.61 1,729,130.91	1,703,868.75 1,708,301.04	1.282%
458140AZ3	CORP	INTEL CORP Intel Corporation	1,725,000.00	Fixed	N	1.329	1.863	2.772	05/11/2020 05/11/2020	4,432.29	1,724,698.61 1,729,130.91	1,703,868.75 1,708,301.04	1.282%

International Business Machines Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	1,275,000.00	Fixed	N	1.042	1.933	2.985	01/27/2020 01/27/2020	10,362.92	1,274,555.17 1,284,918.08	1,260,490.50 1,270,853.42	0.948%
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	1,275,000.00	Fixed	N	1.042	1.933	2.985	01/27/2020 01/27/2020	10,362.92	1,274,555.17 1,284,918.08	1,260,490.50 1,270,853.42	0.948%

Johnson & Johnson

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	360,000.00	Fixed	N	1.804	1.987	2.763	11/10/2020 11/10/2020	994.50	359,758.16 360,752.66	354,726.00 355,720.50	0.267%
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	360,000.00	Fixed	N	1.804	1.987	2.763	11/10/2020 11/10/2020	994.50	359,758.16 360,752.66	354,726.00 355,720.50	0.267%

JPMorgan Chase & Co.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	505,000.00	Fixed	Y	0.714	1.685	2.935	09/23/2019 09/23/2019	2,268.29	504,873.44 507,141.73	500,354.00 502,622.29	0.376%
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	505,000.00	Fixed	Y	0.714	1.685	2.935	09/23/2019 09/23/2019	2,268.29	504,873.44 507,141.73	500,354.00 502,622.29	0.376%

Microsoft Corporation

Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	1,000,000.00	Fixed	N	1.070	1.873	2.524	02/06/2020 02/06/2020	7,451.39	999,750.54 1,007,201.93	992,740.00 1,000,191.39	0.747%
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	1,000,000.00	Fixed	N	1.070	1.873	2.524	02/06/2020 02/06/2020	7,451.39	999,750.54 1,007,201.93	992,740.00 1,000,191.39	0.747%

The Procter & Gamble Company

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
742718EZ8	CORP	PROCTER & GAMBLE CO The Procter & Gamble Company	300,000.00	Fixed	N	0.801	2.357	2.802	10/25/2019 10/25/2019	962.50	298,543.95 299,506.45	297,465.00 298,427.50	0.224%
742718EZ8	CORP	PROCTER & GAMBLE CO The Procter & Gamble Company	300,000.00	Fixed	N	0.801	2.357	2.802	10/25/2019 10/25/2019	962.50	298,543.95 299,506.45	297,465.00 298,427.50	0.224%

Toyota Motor Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
89236TEJ0	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,200,000.00	Fixed	N	0.993	2.246	3.104	01/10/2020 01/10/2020	12,540.00	1,199,446.09 1,211,986.09	1,189,128.00 1,201,668.00	0.894%
89236TEU5	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,650,000.00	Fixed	N	2.180	2.964	2.942	04/13/2021 04/13/2021	10,546.25	1,649,493.28 1,660,039.53	1,650,247.50 1,660,793.75	1.241%
---	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	2,850,000.00	Fixed	N	1.682	2.661	3.010	10/02/2020 10/02/2020	23,086.25	2,848,939.37 2,872,025.62	2,839,375.50 2,862,461.75	2.136%

U.S. Bancorp

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	208,830.48	Fixed	N	0.000	2.030	2.030	12/31/2018 12/31/2018	0.00	208,830.48 208,830.48	208,830.48 208,830.48	0.157%
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	208,830.48	Fixed	N	0.000	2.030	2.030	12/31/2018 12/31/2018	0.00	208,830.48 208,830.48	208,830.48 208,830.48	0.157%

Walmart Inc.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
931142DY6	CORP	WAL-MART STORES INC Walmart Inc.	525,000.00	Fixed	N	0.758	1.751	2.673	10/09/2019 10/09/2019	2,092.71	524,995.41 527,088.12	521,314.50 523,407.21	0.392%
931142EG4	CORP	WALMART INC Walmart Inc.	4,900,000.00	Fixed	N	1.437	2.866	2.737	06/23/2020 06/23/2020	3,103.33	4,898,857.23 4,901,960.56	4,907,938.00 4,911,041.33	3.692%
---	CORP	--- Walmart Inc.	5,425,000.00	Fixed	N	1.372	2.758	2.731	05/29/2020 05/29/2020	5,196.04	5,423,852.64 5,429,048.68	5,429,252.50 5,434,448.54	4.084%

Summary

Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
---	---	---	133,995,130.58	Fixed	---	1.637	2.096	2.595	09/09/2020 09/14/2020	572,334.91	133,593,782.52 134,166,117.43	132,938,807.70 133,511,142.61	100.000%

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

Security Type GASB 40 Trade Date

As of 12/31/2018

[Return to Table of Contents](#)

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

Dated: 02/20/2019

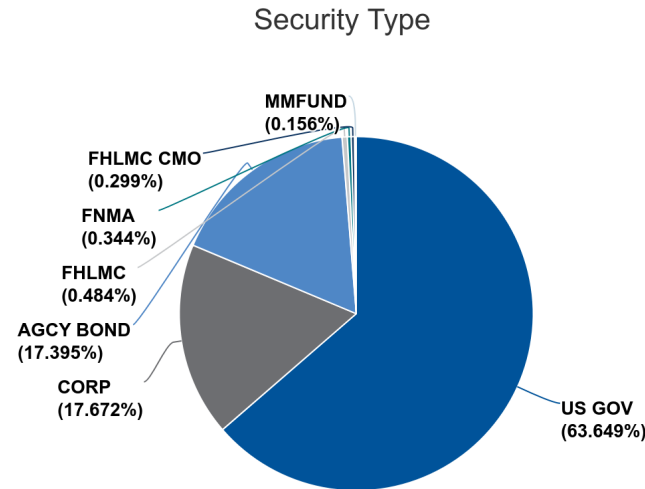


Chart calculated by: Ending Market Value + Accrued

AGCY BOND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.747%	Fixed	N	1.030	AA+ Aaa	1,000,000.00	01/21/2020 01/21/2020	1.616 2.586	7,222.22	1,000,390.00	1,000,092.04 1,007,314.26	990,050.00 997,272.22
3135G0ZY2 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.744%	Fixed	N	0.887	AA+ Aaa	1,000,000.00	11/26/2019 11/26/2019	1.261 2.657	1,701.39	1,017,510.00	1,004,366.25 1,006,067.63	991,950.00 993,651.39
3137EADR7 FREDDIE MAC AGCY BOND	0.924%	Fixed	N	1.306	AA+ Aaa	1,250,000.00	05/01/2020 05/01/2020	1.637 2.560	2,864.58	1,240,182.50	1,245,703.43 1,248,568.02	1,230,700.00 1,233,564.58
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	1.489%	Fixed	N	1.133	AA+ Aaa	2,000,000.00	02/28/2020 02/28/2020	1.595 2.502	10,250.00	1,994,600.00	1,997,825.08 2,008,075.08	1,977,240.00 1,987,490.00
3137EAEF2 FREDDIE MAC AGCY BOND	3.698%	Fixed	N	1.276	AA+ Aaa	5,000,000.00	04/20/2020 04/20/2020	1.530 2.563	13,559.03	4,977,450.00	4,990,039.49 5,003,598.52	4,924,300.00 4,937,859.03
313383HU8 FEDERAL HOME LOAN BANKS AGCY BOND	1.964%	Fixed	N	1.416	AA+ Aaa	2,650,000.00	06/12/2020 06/12/2020	1.575 2.567	2,447.57	2,663,356.00	2,656,597.75 2,659,045.32	2,619,419.00 2,621,866.57
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	4.819%	Fixed	N	1.827	AA+ Aaa	6,500,000.00	11/17/2020 11/17/2020	2.011 2.558	14,895.83	6,474,845.00	6,483,831.90 6,498,727.74	6,419,075.00 6,433,970.83

Security Type GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3135G0U27 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	3.010%	Fixed	N	2.195	AA+ Aaa	4,000,000.00	04/13/2021 04/13/2021	2.820 2.536	21,666.67	3,966,800.00	3,971,908.22 3,993,574.89	3,996,720.00 4,018,386.67
--- AGCY BOND	17.395%	Fixed	N	1.565	AA+ Aaa	23,400,000.00	08/10/2020 08/10/2020	1.892 2.557	74,607.29	23,335,133.50	23,350,364.17 23,424,971.46	23,149,454.00 23,224,061.29

CORP

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
594918BV5 MICROSOFT CORP CORP	0.749%	Fixed	N	1.070	AAA Aaa	1,000,000.00	02/06/2020 02/06/2020	1.873 2.524	7,451.39	999,330.00	999,750.54 1,007,201.93	992,740.00 1,000,191.39
478160CH5 JOHNSON & JOHNSON CORP	0.266%	Fixed	N	1.804	AAA Aaa	360,000.00	11/10/2020 11/10/2020	1.987 2.763	994.50	359,614.80	359,758.16 360,752.66	354,726.00 355,720.50
037833CS7 APPLE INC CORP	0.741%	Fixed	N	1.329	AA+ Aa1	1,000,000.00	05/11/2020 05/11/2020	1.835 2.749	2,500.00	998,980.00	999,531.13 1,002,031.13	987,400.00 989,900.00
037833CZ1 APPLE INC CORP	1.134%	Fixed	N	0.684	AA+ Aa1	1,520,000.00	09/12/2019 09/12/2019	1.544 2.778	6,903.33	1,518,692.80	1,519,542.55 1,526,445.89	1,506,654.40 1,513,557.73
037833DH0 APPLE INC CORP	1.992%	Fixed	N	0.850	AA+ Aa1	2,675,000.00	11/13/2019 11/13/2019	1.825 2.759	6,420.00	2,673,689.25	2,674,427.78 2,680,847.78	2,653,145.25 2,659,565.25
48125LRG9 JPMORGAN CHASE BANK NA CORP	0.376%	Fixed	Y	0.714	A+ Aa2	505,000.00	09/23/2019 09/23/2019	1.685 2.935	2,268.29	504,484.90	504,873.44 507,141.73	500,354.00 502,622.29
931142DY6 WAL-MART STORES INC CORP	0.392%	Fixed	N	0.758	AA Aa2	525,000.00	10/09/2019 10/09/2019	1.751 2.673	2,092.71	524,989.50	524,995.41 527,088.12	521,314.50 523,407.21
931142EG4 WALMART INC CORP	3.678%	Fixed	N	1.437	AA Aa2	4,900,000.00	06/23/2020 06/23/2020	2.866 2.737	3,103.33	4,898,481.00	4,898,857.23 4,901,960.56	4,907,938.00 4,911,041.33
166764BG4 CHEVRON CORP CORP	1.105%	Fixed	Y	2.284	AA Aa2	1,500,000.00	05/16/2021 05/16/2021	3.283 2.947	3,937.50	1,457,280.00	1,459,816.05 1,463,753.55	1,471,050.00 1,474,987.50
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.900%	Fixed	N	0.993	AA- Aa3	1,200,000.00	01/10/2020 01/10/2020	2.246 3.104	12,540.00	1,198,932.00	1,199,446.09 1,211,986.09	1,189,128.00 1,201,668.00
742718EZ8 PROCTER & GAMBLE CO CORP	0.224%	Fixed	N	0.801	AA- Aa3	300,000.00	10/25/2019 10/25/2019	2.357 2.802	962.50	297,054.00	298,543.95 299,506.45	297,465.00 298,427.50
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	1.244%	Fixed	N	2.180	AA- Aa3	1,650,000.00	04/13/2021 04/13/2021	2.964 2.942	10,546.25	1,649,340.00	1,649,493.28 1,660,039.53	1,650,247.50 1,660,793.75
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.952%	Fixed	N	1.042	A A1	1,275,000.00	01/27/2020 01/27/2020	1.933 2.985	10,362.92	1,273,776.00	1,274,555.17 1,284,918.08	1,260,490.50 1,270,853.42
458140AZ3 INTEL CORP CORP	1.280%	Fixed	N	1.329	A+ A1	1,725,000.00	05/11/2020 05/11/2020	1.863 2.772	4,432.29	1,724,344.50	1,724,698.61 1,729,130.91	1,703,868.75 1,708,301.04
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	1.196%	Fixed	N	0.849	A+ A2	1,605,000.00	11/13/2019 11/13/2019	2.029 2.920	4,280.00	1,604,101.20	1,604,605.01 1,608,885.01	1,592,432.85 1,596,712.85
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.917%	Fixed	N	1.414	A+ A2	1,225,000.00	06/16/2020 06/16/2020	3.074 3.151	1,531.25	1,223,346.25	1,223,720.44 1,225,251.69	1,222,378.50 1,223,909.75

Security Type GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
375558BR3 GILEAD SCIENCES INC CORP	0.526%	Fixed	N	0.704	A A3	705,000.00	09/20/2019 09/20/2019	1.868 3.114	3,659.15	704,753.25	704,910.56 708,569.71	698,697.30 702,356.45
--- CORP	17.672%	Fixed	---	1.260	AA- Aaa3	23,670,000.00	04/18/2020 04/18/2020	2.309 2.845	83,985.41	23,611,189.45	23,621,525.40 23,705,510.81	23,510,030.55 23,594,015.96

FHLMC

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3137BEF58 FHMS K503 A2 FHLMC	0.484%	Fixed	Y	0.382	AA+ Aaa	647,370.87	04/12/2019 08/25/2019	1.335 2.949	1,324.95	665,679.33	649,759.57 651,084.52	645,079.17 646,404.13
3137BEF58 FHMS K503 A2 FHLMC	0.484%	Fixed	Y	0.382	AA+ Aaa	647,370.87	04/12/2019 08/25/2019	1.335 2.949	1,324.95	665,679.33	649,759.57 651,084.52	645,079.17 646,404.13

FHLMC CMO

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3137B3N95 FHMS K030 A1 FHLMC CMO	0.299%	Fixed	Y	1.852	AA+ Aaa	398,749.46	12/03/2020 09/25/2022	3.012 2.710	923.44	396,226.13	396,400.89 397,324.32	398,605.91 399,529.35
3137B3N95 FHMS K030 A1 FHLMC CMO	0.299%	Fixed	Y	1.852	AA+ Aaa	398,749.46	12/03/2020 09/25/2022	3.012 2.710	923.44	396,226.13	396,400.89 397,324.32	398,605.91 399,529.35

FNMA

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
31417B7J0 FN AB5396 FNMA	0.344%	Fixed	N	1.426	AA+ Aaa	455,179.77	06/27/2020 06/01/2022	1.377 2.348	1,137.95	480,072.42	465,477.36 466,615.31	458,625.48 459,763.43
31417B7J0 FN AB5396 FNMA	0.344%	Fixed	N	1.426	AA+ Aaa	455,179.77	06/27/2020 06/01/2022	1.377 2.348	1,137.95	480,072.42	465,477.36 466,615.31	458,625.48 459,763.43

MMFUND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
31846V807 FIRST AMER:TRS OBG Y MMFUND	0.156%	Fixed	N	0.000	AAAm Aaa	208,830.48	12/31/2018 12/31/2018	2.030 2.030	0.00	208,830.48	208,830.48 208,830.48	208,830.48 208,830.48
31846V807 FIRST AMER:TRS OBG Y MMFUND	0.156%	Fixed	N	0.000	AAAm Aaa	208,830.48	12/31/2018 12/31/2018	2.030 2.030	0.00	208,830.48	208,830.48 208,830.48	208,830.48 208,830.48

Security Type GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

US GOV

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
912828XE5 UNITED STATES TREASURY US GOV	0.554%	Fixed	N	1.386	AA+ Aaa	750,000.00	05/31/2020 05/31/2020	1.609 2.563	989.01	746,103.52	748,866.30 749,855.32	738,982.50 739,971.51
912828WC0 UNITED STATES TREASURY US GOV	0.741%	Fixed	N	1.783	AA+ Aaa	1,000,000.00	10/31/2020 10/31/2020	1.591 2.518	2,997.24	1,007,578.12	1,002,848.75 1,005,845.98	986,330.00 989,327.24
912828F39 UNITED STATES TREASURY US GOV	1.570%	Fixed	N	0.733	AA+ Aaa	2,100,000.00	09/30/2019 09/30/2019	1.163 2.629	9,389.42	2,142,410.16	2,109,113.15 2,118,502.57	2,086,392.00 2,095,781.42
912828U73 UNITED STATES TREASURY US GOV	0.926%	Fixed	N	0.940	AA+ Aaa	1,250,000.00	12/15/2019 12/15/2019	1.560 2.644	802.71	1,243,310.55	1,247,816.10 1,248,618.81	1,235,112.50 1,235,915.21
912828T59 UNITED STATES TREASURY US GOV	1.045%	Fixed	N	0.776	AA+ Aaa	1,410,000.00	10/15/2019 10/15/2019	1.383 2.627	3,021.43	1,395,459.38	1,405,797.28 1,408,818.71	1,392,205.80 1,395,227.23
912828TV2 UNITED STATES TREASURY US GOV	2.913%	Fixed	N	0.818	AA+ Aaa	3,925,000.00	10/31/2019 10/31/2019	1.469 2.630	8,402.97	3,901,695.31	3,917,954.17 3,926,357.14	3,880,686.75 3,889,089.72
912828G61 UNITED STATES TREASURY US GOV	2.895%	Fixed	N	0.899	AA+ Aaa	3,900,000.00	11/30/2019 11/30/2019	1.507 2.647	5,142.86	3,899,238.29	3,899,760.74 3,904,903.60	3,859,791.00 3,864,933.86
912828J84 UNITED STATES TREASURY US GOV	2.911%	Fixed	N	1.221	AA+ Aaa	3,930,000.00	03/31/2020 03/31/2020	1.612 2.579	13,806.28	3,901,139.06	3,918,587.20 3,932,393.48	3,872,268.30 3,886,074.58
912828XH8 UNITED STATES TREASURY US GOV	2.956%	Fixed	N	1.469	AA+ Aaa	4,000,000.00	06/30/2020 06/30/2020	1.549 2.549	179.56	4,008,906.24	4,004,459.63 4,004,639.19	3,945,920.00 3,946,099.56
912828XU9 UNITED STATES TREASURY US GOV	3.693%	Fixed	N	1.427	AA+ Aaa	5,000,000.00	06/15/2020 06/15/2020	1.568 2.522	3,502.75	4,990,234.40	4,995,099.77 4,998,602.51	4,927,350.00 4,930,852.75
912828Q2 UNITED STATES TREASURY US GOV	2.964%	Fixed	N	1.582	AA+ Aaa	4,000,000.00	08/15/2020 08/15/2020	1.492 2.534	22,663.04	4,000,937.52	4,000,537.41 4,023,200.46	3,934,520.00 3,957,183.04
912828V1 UNITED STATES TREASURY US GOV	1.107%	Fixed	N	1.663	AA+ Aaa	1,500,000.00	09/15/2020 09/15/2020	1.528 2.515	6,153.31	1,493,320.32	1,496,161.44 1,502,314.75	1,471,635.00 1,477,788.31
912828X21 UNITED STATES TREASURY US GOV	2.892%	Fixed	N	1.261	AA+ Aaa	3,900,000.00	04/15/2020 04/15/2020	1.528 2.557	12,535.71	3,897,257.83	3,898,617.65 3,911,153.36	3,848,052.00 3,860,587.71
912828W22 UNITED STATES TREASURY US GOV	2.859%	Fixed	N	1.100	AA+ Aaa	3,850,000.00	02/15/2020 02/15/2020	1.550 2.626	19,995.41	3,834,359.38	3,842,516.02 3,862,511.43	3,796,908.50 3,816,903.91
912828G95 UNITED STATES TREASURY US GOV	0.742%	Fixed	N	0.983	AA+ Aaa	1,000,000.00	12/31/2019 12/31/2019	1.521 2.641	44.89	1,002,265.62	1,001,021.98 1,001,066.87	990,040.00 990,084.89
912828VZ0 UNITED STATES TREASURY US GOV	1.921%	Fixed	N	1.696	AA+ Aaa	2,575,000.00	09/30/2020 09/30/2020	1.916 2.521	13,157.97	2,580,834.00	2,578,671.31 2,591,829.28	2,552,159.75 2,565,317.72
912828A42 UNITED STATES TREASURY US GOV	0.539%	Fixed	N	1.862	AA+ Aaa	725,000.00	11/30/2020 11/30/2020	1.987 2.498	1,274.73	725,254.88	725,171.44 726,446.16	718,286.50 719,561.23
9128284B3 UNITED STATES TREASURY US GOV	2.878%	Fixed	N	2.120	AA+ Aaa	3,825,000.00	03/15/2021 03/15/2021	2.490 2.499	27,102.56	3,812,449.22	3,815,645.09 3,842,747.65	3,814,825.50 3,841,928.06
9128283X6 UNITED STATES TREASURY US GOV	2.554%	Fixed	N	2.044	AA+ Aaa	3,400,000.00	02/15/2021 02/15/2021	2.513 2.513	28,895.38	3,375,695.30	3,381,633.78 3,410,529.16	3,381,538.00 3,410,433.38
9128284G2 UNITED STATES TREASURY US GOV	3.755%	Fixed	N	2.203	AA+ Aaa	5,000,000.00	04/15/2021 04/15/2021	2.525 2.487	25,446.43	4,978,515.65	4,983,438.66 5,008,885.09	4,987,500.00 5,012,946.43

Security Type GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
912828PC8 UNITED STATES TREASURY US GOV	3.012%	Fixed	N	1.812	AA+ Aaa	4,000,000.00	11/15/2020 11/15/2020	2.732 2.523	13,632.60	3,990,468.76	3,992,257.04 4,005,889.63	4,007,360.00 4,020,992.60
912828Y20 UNITED STATES TREASURY US GOV	5.534%	Fixed	N	2.416	AA+ Aaa	7,275,000.00	07/15/2021 07/15/2021	2.896 2.479	88,219.26	7,222,142.61	7,227,067.35 7,315,286.61	7,300,899.00 7,389,118.26
912828RC6 UNITED STATES TREASURY US GOV	5.537%	Fixed	N	2.516	AA+ Aaa	7,400,000.00	08/15/2021 08/15/2021	2.897 2.485	59,396.06	7,242,750.00	7,256,660.77 7,316,056.83	7,332,660.00 7,392,056.06
912828F21 UNITED STATES TREASURY US GOV	3.581%	Fixed	N	2.636	AA+ Aaa	4,800,000.00	09/30/2021 09/30/2021	2.687 2.484	26,060.44	4,728,187.49	4,729,020.73 4,755,081.17	4,754,448.00 4,780,508.44
9128285L0 UNITED STATES TREASURY US GOV	3.573%	Fixed	N	2.736	AA+ Aaa	4,700,000.00	11/15/2021 11/15/2021	2.698 2.471	17,543.85	4,722,949.22	4,722,700.91 4,740,244.76	4,752,311.00 4,769,854.85
--- UNITED STATES TREASURY US GOV	63.649%	Fixed	N	1.774	AA+ Aaa	85,215,000.00	11/02/2020 11/02/2020	2.099 2.535	410,355.87	84,843,462.83	84,901,424.66 85,311,780.53	84,568,182.10 84,978,537.97

Summary

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
---	100.000%	Fixed	---	1.637	AA Aa1	133,995,130.58	09/09/2020 09/14/2020	2.096 2.595	572,334.91	133,540,594.13	133,593,782.52 134,166,117.43	132,938,807.70 133,511,142.61

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

Portfolio Activity Summary

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

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

Dated: 02/20/2019

Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
31846V807 FIRST AMER:TRS OBG Y MMFUND	1,711.98	0.00	11,083,834.37	0.00	-10,959,054.08	0.00	0.00	0.00	0.00	84,050.19 208,830.48	84,050.19 208,830.48
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	71,745.42 907.24	71,745.42 907.24
31417B7J0 FN AB5396 FNMA	3,735.63	0.00	0.00	0.00	0.00	0.00	0.00	-56,222.10	-1,327.69	539,369.16 480,072.42	510,542.71 458,625.48
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	985,770.00 990,050.00
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	734,295.00 738,982.50
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	978,090.00 986,330.00
605581GK7 MISSISSIPPI ST MUNI	5,732.00	0.00	0.00	0.00	0.00	0.00	-800,000.00	0.00	0.00	800,000.00 0.00	799,392.00 0.00
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	989,410.00 991,950.00
912828F39 UNITED STATES TREASURY US GOV	18,375.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,142,410.16 2,142,410.16	2,081,142.00 2,086,392.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	-993,230.17	-4,715.28	0.00	0.00	-10,773.82	1,017,920.00 0.00	991,760.00 0.00
3137BEF58 FHMS K503 A2 FHLMC	4,795.63	0.00	0.00	0.00	0.00	0.00	0.00	-327,629.13	-1,342.87	1,002,574.22 665,679.33	972,143.25 645,079.17
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	499,303.60 500,354.00
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	1,230,375.00 1,235,112.50
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	1,385,931.30 1,392,205.80
912828LJ7 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-2,868,146.49	-35,373.30	0.00	0.00	-22,853.30	3,008,197.26 0.00	2,873,826.00 0.00
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	3,865,065.25 3,880,686.75
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	3,846,531.00 3,859,791.00
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	3,850,181.70 3,872,268.30
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	1,259,534.25 1,260,490.50
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	987,870.00 992,740.00

Portfolio Activity Summary

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

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
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	1,222,775.00 1,230,700.00
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	1,965,800.00 1,977,240.00
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	4,893,350.00 4,924,300.00
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	983,260.00 987,400.00
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	1,697,382.75 1,703,868.75
912828XH8 UNITED STATES TREASURY US GOV	32,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,008,906.24 4,008,906.24	3,919,680.00 3,945,920.00
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	2,602,141.00 2,619,419.00
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	4,892,950.00 4,927,350.00
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	1,503,432.00 1,506,654.40
9128282Q2 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	3,905,000.00 3,934,520.00
9128282V1 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	1,458,990.00 1,471,635.00
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	699,183.75 698,697.30
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	3,825,666.00 3,848,052.00
912828W22 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,834,359.38 3,834,359.38	3,779,160.00 3,796,908.50
912828D80 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-5,162,625.00	-25,676.80	0.00	0.00	-42,918.63	5,215,031.28 0.00	5,152,680.00 0.00
912828G95 UNITED STATES TREASURY US GOV	8,125.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,002,265.62 1,002,265.62	986,640.00 990,040.00
931142DY6 WAL-MART STORES INC CORP	4,593.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	524,989.50 524,989.50	520,264.50 521,314.50
037833DH0 APPLE INC CORP	24,075.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,673,689.25 2,673,689.25	2,646,725.25 2,653,145.25
478160CH5 JOHNSON & JOHNSON CORP	3,510.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	359,614.80 359,614.80	352,724.40 354,726.00
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	16,050.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,604,101.20 1,604,101.20	1,588,966.05 1,592,432.85
912828VZ0 UNITED STATES TREASURY US GOV	25,750.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,580,834.00 2,580,834.00	2,533,671.25 2,552,159.75

Portfolio Activity Summary

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

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	60,937.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,474,845.00 6,474,845.00	6,370,130.00 6,419,075.00
912828A42 UNITED STATES TREASURY US GOV	7,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	725,254.88 725,254.88	712,174.75 718,286.50
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,198,932.00 1,198,932.00	1,189,308.00 1,189,128.00
742718EZ8 PROCTER & GAMBLE CO CORP	2,625.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	297,054.00 297,054.00	296,901.00 297,465.00
9128284B3 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,812,449.22 3,812,449.22	3,781,509.75 3,814,825.50
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	24,337.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,649,340.00 1,649,340.00	1,642,443.00 1,650,247.50
9128283X6 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,375,695.30 3,375,695.30	3,352,604.00 3,381,538.00
9128284G2 UNITED STATES TREASURY US GOV	59,375.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,978,515.65 4,978,515.65	4,939,850.00 4,987,500.00
3137B3N95 FHMS K030 A1 FHLMC CMO	2,884.30	0.00	0.00	0.00	0.00	0.00	0.00	-24,585.73	149.17	420,656.27 396,226.13	420,575.04 398,605.91
931142EG4 WALMART INC CORP	68,273.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,898,481.00 4,898,481.00	4,901,666.00 4,907,938.00
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	15,312.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,223,346.25 1,223,346.25	1,222,905.25 1,222,378.50
912828PC8 UNITED STATES TREASURY US GOV	52,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,990,468.76 3,990,468.76	3,981,560.00 4,007,360.00
3135G0U27 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	50,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,966,800.00 3,966,800.00	3,959,320.00 3,996,720.00
912828Y20 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,222,142.61 7,222,142.61	7,224,729.75 7,300,899.00
912828RC6 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,242,750.00 7,242,750.00	7,246,228.00 7,332,660.00
166764BG4 CHEVRON CORP CORP	15,750.00	0.00	1,457,280.00	-14,875.00	0.00	0.00	0.00	0.00	0.00	0.00 1,457,280.00	0.00 1,471,050.00
912828F21 UNITED STATES TREASURY US GOV	0.00	0.00	4,728,187.49	-22,697.80	0.00	0.00	0.00	0.00	0.00	0.00 4,728,187.49	0.00 4,754,448.00
9128285L0 UNITED STATES TREASURY US GOV	0.00	0.00	4,722,949.22	-13,064.57	0.00	0.00	0.00	0.00	0.00	0.00 4,722,949.22	0.00 4,752,311.00
---	785,630.37	0.00	21,992,251.08	-50,637.37	-19,983,055.74	-65,765.38	-800,000.00	-408,436.96	-79,067.15	133,040,912.87 133,541,501.37	131,369,305.16 132,939,714.94

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

Additional Disclosure:

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

Quarterly Investment Report for Period Ended December 31, 2018



City of Cape Coral 1-5 Year

1015 Cultural Park Blvd
Cape Coral, Florida 33990

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

City of Cape Coral 1-5 Year Summary

Investment Management Portfolio Review	Page
Investment Portfolio Summary Comparison	3
Total Return Performance Summary	4
Investment Portfolio Maturity Distribution	5
Investment Portfolio Maturity Distribution By Security Type	6
Investment Portfolio Rating Distribution	7
Investment Portfolio Security Distribution - Market Value	8
Investment Portfolio Security Distribution - Historical Cost	9
Investment Portfolio Transaction Activity	10
Additional Disclosure	11
Portfolio Holdings Detail	12

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

City of Cape Coral 1-5 Year	October 1, 2018 Beginning Balance	December 31, 2018 Ending Balance	Portfolio Characteristic	October 1, 2018 Beginning Balance	December 31, 2018 Ending Balance
Historical Cost	\$ 64,397,012.99	\$ 64,831,790.03	Book Yield Gross	1.95%	1.98%
Book Value	\$ 64,256,080.86	\$ 64,684,039.97	Market Yield Gross	2.86%	2.58%
Accrued Interest	\$ 310,326.47	\$ 244,713.75	Weighted Average Coupon	2.03%	2.05%
Book Value Plus Accrued	\$ 64,566,407.33	\$ 64,928,753.72	Duration	2.47 Years	2.30 Years
Net Unrealized Gain/Loss	(1,351,924.67)	(688,830.72)	Weighted Effective Maturity	2.59 Years	2.40 Years
Market Value Plus Accrued⁽²⁾	\$ 63,214,482.66	\$ 64,239,922.99	Weighted Final Maturity	2.74 Years	2.54 Years
Net Pending Transactions	51,621.88	267.64			
Market Value Plus Accrued Net⁽²⁾	\$ 63,266,104.54	\$ 64,240,190.63			
City of Cape Coral 1-5 Year	December 2018 Net Income				
Interest Income	\$ 328,238.41				
Net Amortization/Accretion	(7,861.84)				
Net Realized Gain/Loss ⁽³⁾	(9,384.42)				
Miscellaneous Income	-				
Net Income	\$ 310,992.15				

(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.

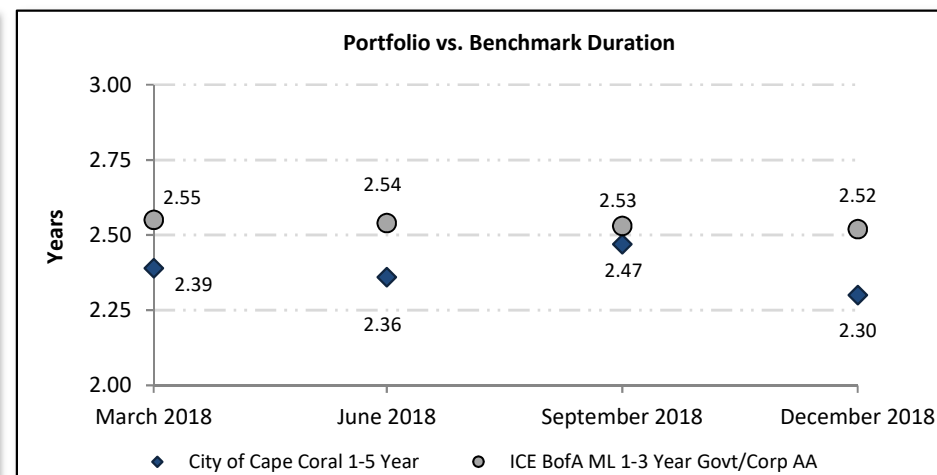
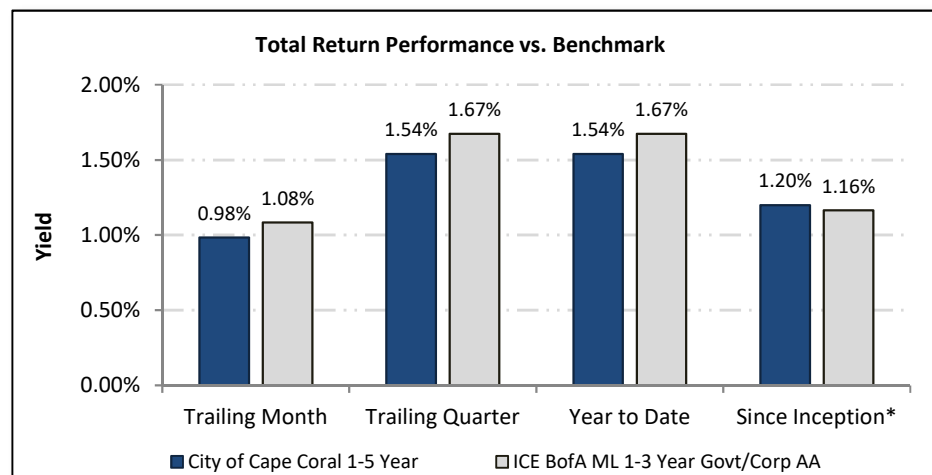
(3) MBS paydowns may result in negative realized losses rather than amortization in as a result of accounting method.

City of Cape Coral 1-5 Year Total Return October 1, 2018 to December 31, 2018

Total Return Performance	Trailing Month Periodic	Trailing Quarter Periodic	Year to Date Periodic	Since Inception* Annualized
City of Cape Coral 1-5 Year	0.98%	1.54%	1.54%	1.20%
ICE BofA ML 1-3 Year Govt/Corp AA	1.08%	1.67%	1.67%	1.16%

Yield to Maturity	December 31, 2018 Ending Balance
City of Cape Coral 1-5 Year	2.58%
ICE BofA ML 1-3 Year Govt/Corp AA	2.56%

Duration	March 2018	June 2018	September 2018	December 2018
City of Cape Coral 1-5 Year	2.390	2.360	2.470	2.300
ICE BofA ML 1-3 Year Govt/Corp AA	2.550	2.540	2.530	2.520

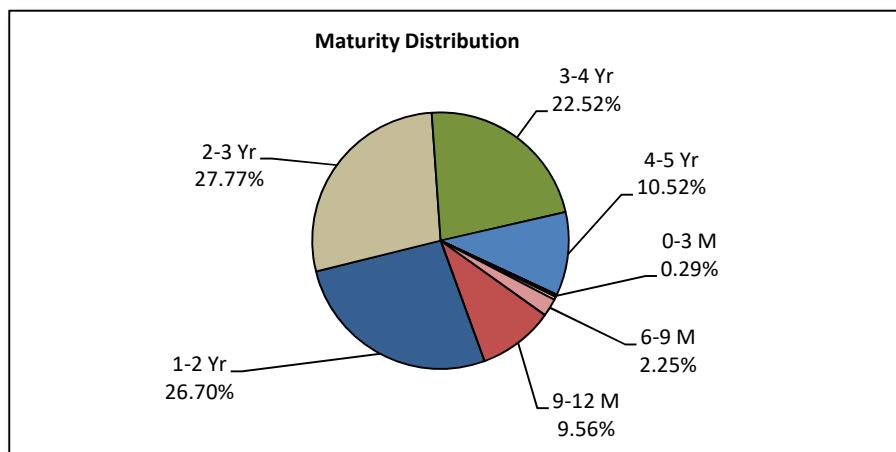
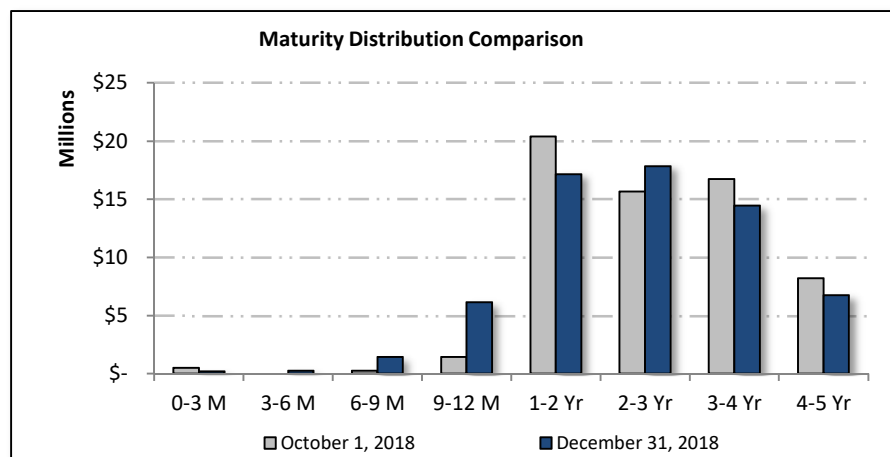


*Total return since inception date: October 1, 2014. Year to Date as of October 1st.

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

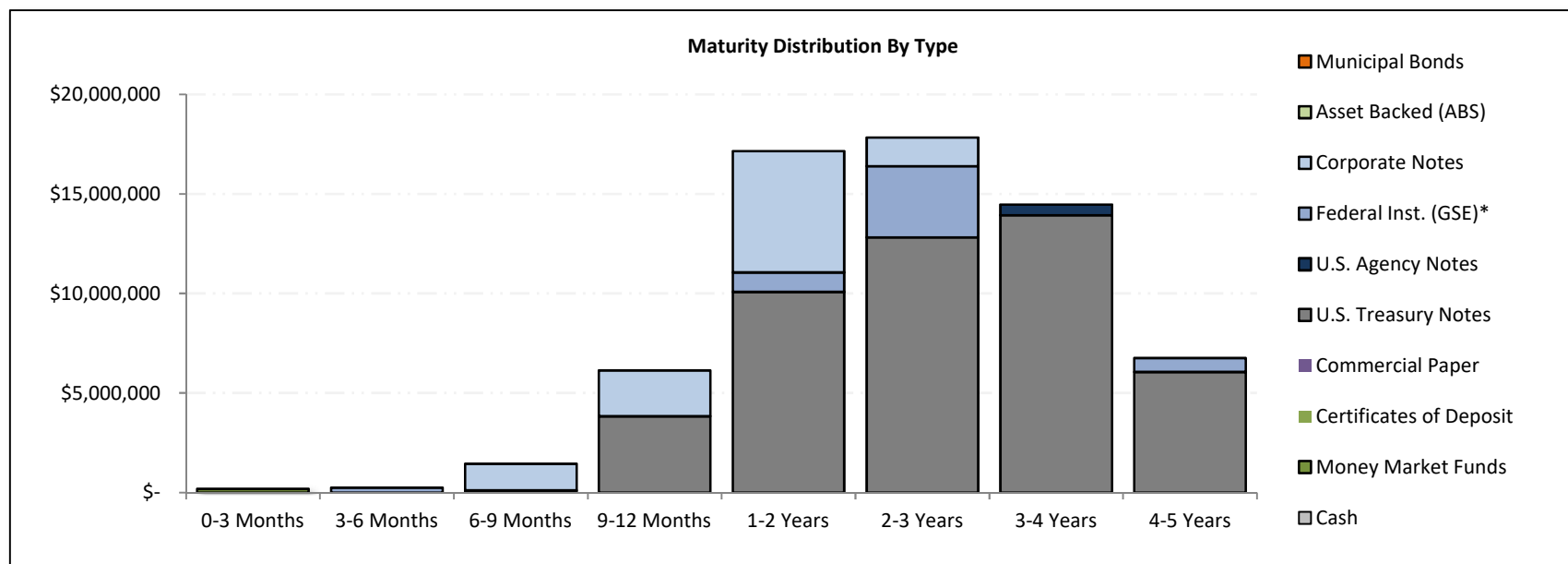
City of Cape Coral 1-5 Year Maturity Distribution Market Value Basis October 1, 2018 to December 31, 2018

Maturity Distribution	October 1, 2018 Beginning Balance	December 31, 2018 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 489,605.92	\$ 189,129.80	0.29%	-0.48%
3-6 Months	-	249,221.18	0.39%	0.39%
6-9 Months	249,857.43	1,447,354.57	2.25%	1.86%
9-12 Months	1,447,886.46	6,138,937.21	9.56%	7.27%
1-2 Years	20,413,022.84	17,150,575.11	26.70%	-5.59%
2-3 Years	15,668,670.43	17,836,526.38	27.77%	2.98%
3-4 Years	16,736,536.46	14,469,698.12	22.52%	-3.95%
4-5 Years	8,208,903.12	6,758,480.63	10.52%	-2.47%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
Total Portfolio	\$ 63,214,482.66	\$ 64,239,922.99	100.00%	



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

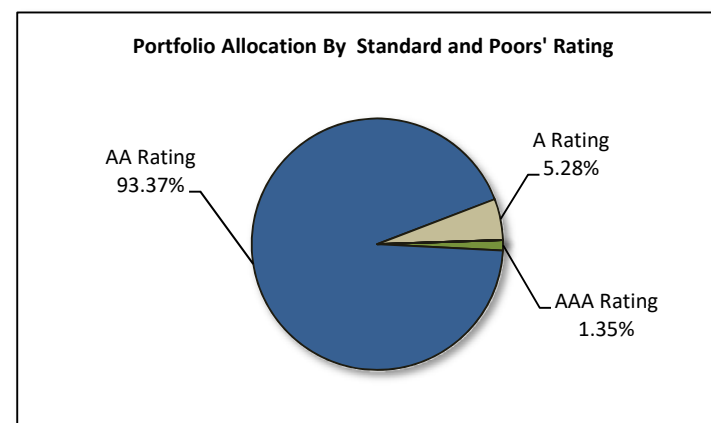
Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	189,130	-	-	-	-	-	-	-	189,130
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	-	3,836,141	10,070,269	12,823,874	13,929,887	6,062,786	46,722,957
U.S. Agency Notes	-	-	-	-	-	-	539,811	-	539,811
Federal Inst. (GSE)*	-	249,221	103,039	-	991,509	3,578,323	-	695,694	5,617,787
Corporate Notes	-	-	1,344,315	2,302,797	6,088,797	1,434,329	-	-	11,170,238
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
Total	\$ 189,130	\$ 249,221	\$ 1,447,355	\$ 6,138,937	\$ 17,150,575	\$ 17,836,526	\$ 14,469,698	\$ 6,758,481	\$ 64,239,923



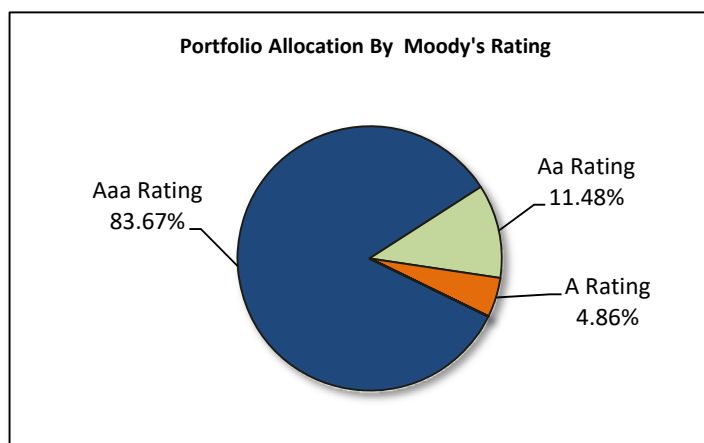
*Mortgage backed securities shown to effective maturity.

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

S&P Rating Distribution	December 31, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
AAA Rating	\$ 867,085.74	1.35%
AA Rating	59,979,864.06	93.37%
A Rating	3,392,973.19	5.28%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 64,239,922.99	100.00%
Total Portfolio	\$ 64,239,922.99	100.00%

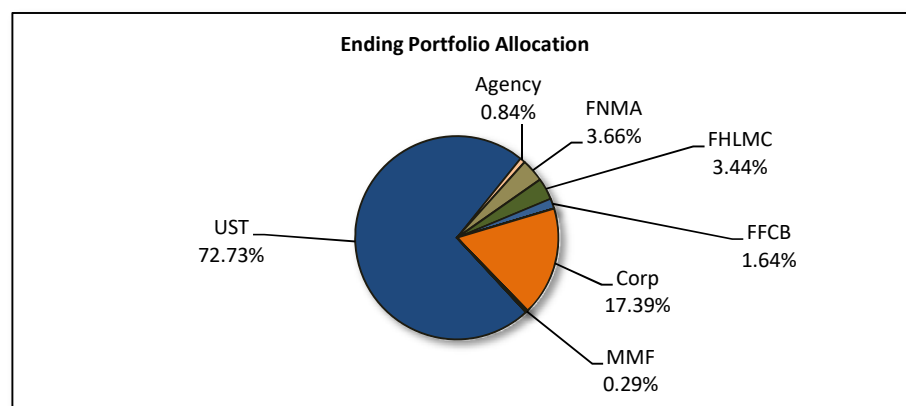
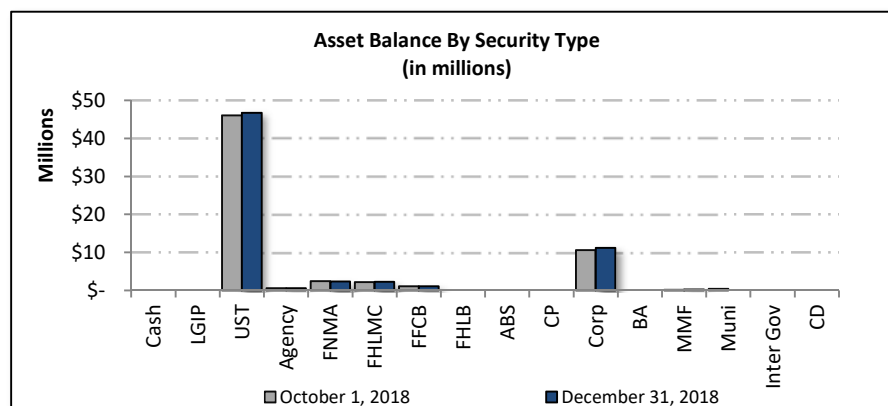


Moody's Rating Distribution	December 31, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 53,747,640.50	83.67%
Aa Rating	7,373,014.51	11.48%
A Rating	3,119,267.98	4.86%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 64,239,922.99	100.00%
Total Portfolio	\$ 64,239,922.99	100.00%



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

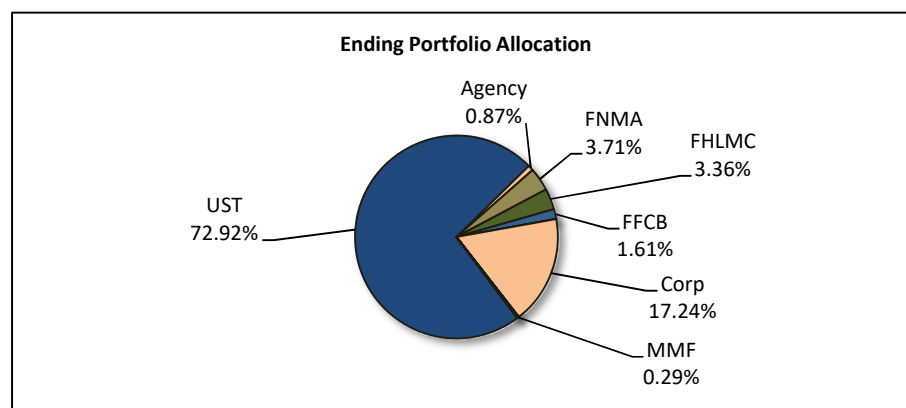
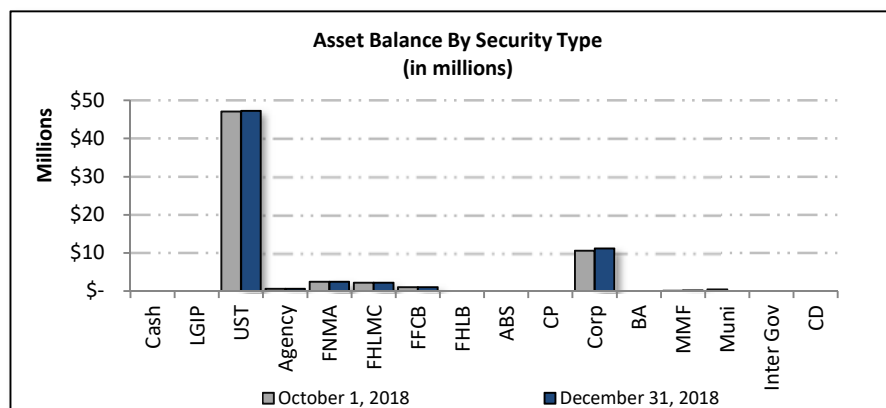
Security Distribution	October 1, 2018 Beginning Balance	Portfolio Allocation	December 31, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	46,025,805.41	72.81%	46,722,956.95	1.87%	72.73%	-0.08%
U.S. Agency Notes	571,111.75	0.90%	539,810.88	1.44%	0.84%	-0.06%
FNMA	2,369,173.86	3.75%	2,350,804.39	1.79%	3.66%	-0.09%
FHLMC	2,181,231.25	3.45%	2,211,959.75	2.82%	3.44%	-0.01%
FFCB	1,040,328.04	1.65%	1,055,022.79	2.61%	1.64%	0.00%
FHLB	-	0.00%	-	0.00%	0.00%	0.00%
Fed Instrumentality Subtotal	\$ 5,590,733.15	8.84%	\$ 5,617,786.93	2.35%	8.75%	-0.10%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	10,537,226.42	16.67%	11,170,238.44	2.30%	17.39%	0.72%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	87,521.59	0.14%	189,129.80	2.03%	0.29%	0.16%
Municipal Bonds	402,084.33	0.64%	-	0.00%	0.00%	-0.64%
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%
Total Portfolio Market Value	\$ 63,214,482.66	100.00%	\$ 64,239,922.99	1.98%	100.00%	



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

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

Security Distribution	October 1, 2018 Beginning Balance	Portfolio Allocation	December 31, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	47,098,041.08	73.14%	47,273,758.87	1.87%	72.92%	-0.22%
U.S. Agency Notes	602,297.54	0.94%	566,348.43	1.44%	0.87%	-0.06%
FNMA	2,441,550.03	3.79%	2,403,462.19	1.79%	3.71%	-0.08%
FHLMC	2,176,350.00	3.38%	2,176,350.00	2.82%	3.36%	-0.02%
FFCB	1,042,618.50	1.62%	1,042,618.50	2.61%	1.61%	-0.01%
FHLB	-	0.00%	-	0.00%	0.00%	0.00%
Fed Instrumentality Subtotal	\$ 5,660,518.53	8.79%	\$ 5,622,430.69	2.34%	8.67%	-0.12%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	10,548,634.25	16.38%	11,180,122.25	2.30%	17.24%	0.86%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	87,521.59	0.14%	189,129.80	2.03%	0.29%	0.16%
Municipal Bonds	400,000.00	0.62%	-	0.00%	0.00%	-0.62%
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%
Total Portfolio Historical Cost	\$ 64,397,012.99	100.00%	\$ 64,831,790.03	1.98%	100.00%	



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

City of Cape Coral 1-5 Year Quarterly Transactions October 1, 2018 to December 31, 2018

Trade Date	Settle Date	Type	Identifier	Description	Coupon Rate	Final Maturity	Principal	Yield	Net Realized Gain/Loss on Book	Net Realized Gain/Loss on Cost
10/01/2018	10/01/2018	Principal Paydown	31398M6U5	Federal National Mortgage Association, Inc.	4.33%	03/25/2020	(\$1,131.38)			
10/01/2018	10/01/2018	Principal Paydown	31418AF29	Federal National Mortgage Association, Inc.	3.50%	06/01/2032	(\$8,133.68)			
10/01/2018	10/01/2018	Principal Paydown	36202F3J3	Ginnie Mae II	3.50%	02/20/2027	(\$6,485.76)			
10/01/2018	10/01/2018	Principal Paydown	36177NXM7	Government National Mortgage Association	3.50%	03/20/2027	(\$5,816.64)			
11/01/2018	11/01/2018	Principal Paydown	31398M6U5	Federal National Mortgage Association, Inc.	4.33%	03/25/2020	(\$194.47)			
11/01/2018	11/01/2018	Principal Paydown	31418AF29	Federal National Mortgage Association, Inc.	3.50%	06/01/2032	(\$9,979.28)			
11/01/2018	11/01/2018	Principal Paydown	36202F3J3	Ginnie Mae II	3.50%	02/20/2027	(\$10,438.62)			
11/01/2018	11/01/2018	Principal Paydown	36177NXM7	Government National Mortgage Association	3.50%	03/20/2027	(\$3,925.66)			
11/01/2018	11/01/2018	Maturity	605581GK7	Mississippi, State of	1.43%	11/01/2018	(\$400,000.00)			
11/02/2018	11/06/2018	Buy	166764BG4	Chevron Corporation	2.10%	05/16/2021	\$631,488.00	3.28%		
12/01/2018	12/01/2018	Principal Paydown	31398M6U5	Federal National Mortgage Association, Inc.	4.33%	03/25/2020	(\$6,180.08)			
12/01/2018	12/01/2018	Principal Paydown	31418AF29	Federal National Mortgage Association, Inc.	3.50%	06/01/2032	(\$9,980.58)			
12/01/2018	12/01/2018	Principal Paydown	36202F3J3	Ginnie Mae II	3.50%	02/20/2027	(\$5,549.94)			
12/01/2018	12/01/2018	Principal Paydown	36177NXM7	Government National Mortgage Association	3.50%	03/20/2027	(\$1,452.70)			
12/17/2018	12/19/2018	Sell	912828F62	Treasury, United States Department of	1.50%	10/31/2019	(\$24,743.16)	2.71%	(\$260.90)	(\$302.68)
12/17/2018	12/19/2018	Sell	912828F62	Treasury, United States Department of	1.50%	10/31/2019	(\$494,863.28)	2.71%	(\$5,217.96)	(\$6,053.61)
12/17/2018	12/20/2018	Buy	912828WE6	Treasury, United States Department of	2.75%	11/15/2023	\$700,984.38	2.72%		
									\$ (5,478.86)	\$ (6,356.30)
Buy	\$	1,332,472.38								
Sell	\$	(519,606.44)								
Maturity	\$	(400,000.00)								
Principal Paydown	\$	(69,268.79)								

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 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 Y2019)

10/01/2018 - 12/31/2018

Dated: 02/20/2019

Locked Down

Table of Contents

Dated: 02/20/2019

<u>Holdings Report Trade Date (Cape Coral, City of LT 1-5 (44760))</u>	1
<u>Income Detail Report Trade Date (Cape Coral, City of LT 1-5 (44760))</u>	6
<u>Transactions Realized Gain Loss Report (Cape Coral, City of LT 1-5 (44760))</u>	9
<u>Issuer Concentration with Yield GASB 40 Trade Date (Cape Coral, City of LT 1-5 (44760))</u>	12
<u>Security Type GASB 40 Trade Date (Cape Coral, City of LT 1-5 (44760))</u>	18
<u>Portfolio Activity Summary (Cape Coral, City of LT 1-5 (44760))</u>	24

Holdings Report Trade Date

As of 12/31/2018

[Return to Table of Contents](#)

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

Dated: 02/20/2019

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0A78 AGCY BOND 1.625	01/21/2020 01/21/2020 N ---	500,015.00 500,000.00 99.0050	05/12/2015 05/13/2015	Aaa AA+ ---	500,004.37 503,615.48	3,611.11 -4,979.37	495,025.00 498,636.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZE6 AGCY BOND 1.750	06/20/2019 06/20/2019 N ---	252,960.00 250,000.00 99.6350	06/02/2015 06/03/2015	Aaa AA+ ---	250,350.45 250,484.13	133.68 -1,262.95	249,087.50 249,221.18
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0D75 AGCY BOND 1.500	06/22/2020 06/22/2020 N ---	495,310.00 500,000.00 98.5370	09/15/2015 09/18/2015	Aaa AA+ ---	498,510.12 498,697.62	187.50 -5,825.12	492,685.00 492,872.50
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0K69 AGCY BOND 1.250	05/06/2021 05/06/2021 N ---	318,918.40 320,000.00 97.1030	09/21/2016 09/23/2016	Aaa AA+ ---	319,443.23 320,054.34	611.11 -8,713.63	310,729.60 311,340.71
FEDERAL FARM CREDIT BANKS FUNDING CORP 3133EJCE7 AGCY BOND 2.350	02/12/2021 02/12/2021 N ---	1,042,618.50 1,050,000.00 99.5710	04/17/2018 04/19/2018	Aaa AA+ ---	1,044,419.75 1,053,947.04	9,527.29 1,075.75	1,045,495.50 1,055,022.79
FEDERAL HOME LOAN MORTGAGE CORP 3137EAE19 AGCY BOND 2.375	02/16/2021 02/16/2021 N ---	2,176,350.00 2,200,000.00 99.6530	07/26/2018 07/30/2018	Aaa AA+ ---	2,180,152.12 2,199,745.87	19,593.75 12,213.88	2,192,366.00 2,211,959.75
JPMORGAN CHASE BANK NA 48125LRG9 CORP Y 1.650	09/23/2019 09/23/2019 Y 08/23/2019	274,719.50 275,000.00 99.0800	09/20/2016 09/23/2016	Aa2 A+ ---	274,931.08 276,166.29	1,235.21 -2,461.08	272,470.00 273,705.21
INTERNATIONAL BUSINESS MACHINES CORP 459200JN2 CORP N 1.900	01/27/2020 01/27/2020 N ---	594,428.80 595,000.00 98.8620	01/24/2017 01/27/2017	A1 A ---	594,792.41 599,628.44	4,836.03 -6,563.51	588,228.90 593,064.93
MICROSOFT CORP 594918BV5 CORP N 1.850	02/06/2020 02/06/2020 N ---	499,665.00 500,000.00 99.2740	01/30/2017 02/06/2017	Aaa AAA ---	499,875.27 503,600.97	3,725.69 -3,505.27	496,370.00 500,095.69
APPLE INC 037833CS7 CORP N 1.800	05/11/2020 05/11/2020 N ---	474,515.50 475,000.00 98.7400	05/04/2017 05/11/2017	Aa1 AA+ ---	474,777.29 475,964.79	1,187.50 -5,762.29	469,015.00 470,202.50
INTEL CORP 458140AZ3 CORP N 1.850	05/11/2020 05/11/2020 N ---	824,686.50 825,000.00 98.7750	05/08/2017 05/11/2017	A1 A+ ---	824,855.86 826,975.65	2,119.79 -9,962.11	814,893.75 817,013.54
APPLE INC 037833CZ1 CORP N 1.500	09/12/2019 09/12/2019 N ---	734,367.90 735,000.00 99.1220	09/05/2017 09/12/2017	Aa1 AA+ ---	734,778.80 738,116.92	3,338.13 -6,232.10	728,546.70 731,884.82
GILEAD SCIENCES INC 375558BR3 CORP N 1.850	09/20/2019 09/20/2019 N ---	339,881.00 340,000.00 99.1060	09/14/2017 09/21/2017	A3 A ---	339,956.87 341,721.56	1,764.69 -2,996.47	336,960.40 338,725.09
WAL-MART STORES INC 931142DY6 CORP N 1.750	10/09/2019 10/09/2019 N ---	249,995.00 250,000.00 99.2980	10/11/2017 10/20/2017	Aa2 AA ---	249,997.81 250,994.34	996.53 -1,752.81	248,245.00 249,241.53
JOHNSON & JOHNSON 478160CH5 CORP N 1.950	11/10/2020 11/10/2020 N ---	179,807.40 180,000.00 98.5350	11/08/2017 11/10/2017	Aaa AAA ---	179,879.08 180,376.33	497.25 -2,516.08	177,363.00 177,860.25
APPLE INC 037833DH0 CORP N 1.800	11/13/2019 11/13/2019 N ---	1,289,367.90 1,290,000.00 99.1830	11/06/2017 11/13/2017	Aa1 AA+ ---	1,289,724.05 1,292,820.05	3,096.00 -10,263.35	1,279,460.70 1,282,556.70

Holdings Report Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
AMERICAN HONDA FINANCE CORP 02665WBZ3 CORP 2.000	11/13/2019 11/13/2019 N ---	774,566.00 775,000.00 99.2170	11/13/2017 11/16/2017	A2 A+ ---	774,809.27 776,875.94	2,066.67 -5,877.52	768,931.75 770,998.42
TOYOTA MOTOR CREDIT CORP 89236TEJ0 CORP 2.200	01/10/2020 01/10/2020 N ---	574,488.25 575,000.00 99.0940	01/08/2018 01/11/2018	Aa3 AA- ---	574,734.58 580,743.33	6,008.75 -4,944.08	569,790.50 575,799.25
TOYOTA MOTOR CREDIT CORP 89236TEU5 CORP 2.950	04/13/2021 04/13/2021 N ---	789,684.00 790,000.00 100.0150	04/10/2018 04/13/2018	Aa3 AA- ---	789,757.39 794,806.80	5,049.42 361.11	790,118.50 795,167.92
WALMART INC 931142EG4 CORP 2.850	06/23/2020 06/23/2020 N ---	2,349,271.50 2,350,000.00 100.1620	06/20/2018 06/27/2018	Aa2 AA ---	2,349,451.94 2,350,940.27	1,488.33 4,355.06	2,353,807.00 2,355,295.33
AMERICAN HONDA FINANCE CORP 02665WCH2 CORP 3.000	06/16/2020 06/16/2020 N ---	599,190.00 600,000.00 99.7860	07/11/2018 07/16/2018	A2 A+ ---	599,373.28 600,123.28	750.00 -657.28	598,716.00 599,466.00
CHEVRON CORP 166764BG4 CORP 2.100	05/16/2021 05/16/2021 Y 04/16/2021	631,488.00 650,000.00 98.0700	11/02/2018 11/06/2018	Aa2 AA ---	632,586.96 634,293.21	1,706.25 4,868.04	637,455.00 639,161.25
FN MA1084 31418AF29 FNMA 3.500	09/06/2023 06/01/2032 N ---	725,861.75 681,060.72 101.8570	07/17/2012 07/17/2012	Aaa AA+ ---	717,983.81 719,970.24	1,986.43 -24,275.80	693,708.02 695,694.44
FNA 10M3 A3 31398M6U5 FNMA 4.332	08/31/2019 03/25/2020 N ---	110,397.04 101,719.12 100.9370	11/17/2015 11/20/2015	Aaa AA+ ---	104,078.76 104,445.97	367.21 -1,406.53	102,672.23 103,039.44
G2 005301 36202F3J3 GNMA 3.500	02/24/2022 02/20/2027 N ---	416,889.11 390,071.68 101.8680	06/15/2012 06/15/2012	Aaa AA+ ---	411,794.78 412,932.49	1,137.71 -14,436.56	397,358.22 398,495.93
G2 794283 36177NXM7 GNMA 3.500	02/14/2022 03/20/2027 N ---	149,459.33 140,255.09 100.4640	04/04/2013 04/04/2013	Aaa AA+ ---	151,416.75 151,825.82	409.08 -10,510.88	140,905.87 141,314.95
FIRST AMER:TRS OBG Y 31846V807 MMFUND 2.250	12/31/2018 12/31/2018 N ---	189,129.80 189,129.80 1.0000	--- ---	Aaa AAAm ---	189,129.80 189,129.80	0.00 0.00	189,129.80 189,129.80
UNITED STATES TREASURY 912828G61 US GOV 1.500	11/30/2019 11/30/2019 N ---	792,843.75 800,000.00 98.9690	12/08/2014 12/11/2014	Aaa AA+ ---	798,642.17 799,697.11	1,054.95 -6,890.17	791,752.00 792,806.95
UNITED STATES TREASURY 912828J50 US GOV 1.375	02/29/2020 02/29/2020 N ---	669,014.65 675,000.00 98.6020	03/16/2015 03/17/2015	Aaa AA+ ---	673,557.43 676,711.00	3,153.57 -7,993.93	665,563.50 668,717.07
UNITED STATES TREASURY 912828XE5 US GOV 1.500	05/31/2020 05/31/2020 N ---	994,804.69 1,000,000.00 98.5310	06/02/2015 06/03/2015	Aaa AA+ ---	998,488.41 999,807.09	1,318.68 -13,178.41	985,310.00 986,628.68
UNITED STATES TREASURY 912828K58 US GOV 1.375	04/30/2020 04/30/2020 N ---	981,875.00 1,000,000.00 98.4610	06/05/2015 06/08/2015	Aaa AA+ ---	994,927.36 997,282.33	2,354.97 -10,317.36	984,610.00 986,964.97
UNITED STATES TREASURY 912828L65 US GOV 1.375	09/30/2020 09/30/2020 N ---	700,082.03 700,000.00 98.0350	10/28/2015 10/29/2015	Aaa AA+ ---	700,030.50 702,489.63	2,459.13 -13,785.50	686,245.00 688,704.13

Holdings Report Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 912828WC0 US GOV 1.750 ---	10/31/2020 10/31/2020 N ---	1,007,578.12 1,000,000.00 98.6330	11/02/2015 11/05/2015	Aaa AA+ ---	1,002,848.75 1,005,845.98	2,997.24 -16,518.75	986,330.00 989,327.24
UNITED STATES TREASURY 912828VP2 US GOV 2.000 ---	07/31/2020 07/31/2020 N ---	452,613.68 445,000.00 99.1760	11/04/2015 11/05/2015	Aaa AA+ ---	447,608.44 451,332.90	3,724.46 -6,275.24	441,333.20 445,057.66
UNITED STATES TREASURY 912828M98 US GOV 1.625 ---	11/30/2020 11/30/2020 N ---	496,855.47 500,000.00 98.3520	12/03/2015 12/04/2015	Aaa AA+ ---	498,762.65 499,476.94	714.29 -7,002.65	491,760.00 492,474.29
UNITED STATES TREASURY 912828VV9 US GOV 2.125 ---	08/31/2020 08/31/2020 N ---	965,994.14 950,000.00 99.3360	12/16/2015 12/17/2015	Aaa AA+ ---	955,798.28 962,657.57	6,859.29 -12,106.28	943,692.00 950,551.29
UNITED STATES TREASURY 912828WG1 US GOV 2.250 ---	04/30/2021 04/30/2021 N ---	1,040,195.31 1,000,000.00 99.5310	05/18/2016 05/19/2016	Aaa AA+ ---	1,019,262.05 1,023,115.64	3,853.59 -23,952.05	995,310.00 999,163.59
UNITED STATES TREASURY 912828B90 US GOV 2.000 ---	02/28/2021 02/28/2021 N ---	513,808.60 500,000.00 98.9610	05/25/2016 05/26/2016	Aaa AA+ ---	506,376.62 509,774.41	3,397.79 -11,571.62	494,805.00 498,202.79
UNITED STATES TREASURY 912828S27 US GOV 1.125 ---	06/30/2021 06/30/2021 N ---	1,003,085.94 1,000,000.00 96.7850	07/12/2016 07/13/2016	Aaa AA+ ---	1,001,572.99 1,001,604.06	31.08 -33,722.99	967,850.00 967,881.08
UNITED STATES TREASURY 912828WN6 US GOV 2.000 ---	05/31/2021 05/31/2021 N ---	912,768.55 875,000.00 98.8910	07/28/2016 07/29/2016	Aaa AA+ ---	894,074.76 895,613.22	1,538.46 -28,778.51	865,296.25 866,834.71
UNITED STATES TREASURY 912828R77 US GOV 1.375 ---	05/31/2021 05/31/2021 N ---	607,500.00 600,000.00 97.4300	08/05/2016 08/08/2016	Aaa AA+ ---	603,810.76 604,536.03	725.27 -19,230.76	584,580.00 585,305.27
UNITED STATES TREASURY 912828UL2 US GOV 1.375 ---	01/31/2020 01/31/2020 N ---	1,010,859.38 1,000,000.00 98.6910	08/26/2016 08/29/2016	Aaa AA+ ---	1,003,475.29 1,009,229.37	5,754.08 -16,565.29	986,910.00 992,664.08
UNITED STATES TREASURY 912828N48 US GOV 1.750 ---	12/31/2020 12/31/2020 N ---	1,202,034.18 1,175,000.00 98.5740	08/26/2016 08/29/2016	Aaa AA+ ---	1,187,627.69 1,187,684.50	56.80 -29,383.19	1,158,244.50 1,158,301.30
UNITED STATES TREASURY 912828PC8 US GOV 2.625 ---	11/15/2020 11/15/2020 N ---	1,059,023.44 1,000,000.00 100.1840	08/26/2016 08/29/2016	Aaa AA+ ---	1,026,570.06 1,029,978.21	3,408.15 -24,730.06	1,001,840.00 1,005,248.15
UNITED STATES TREASURY 912828D72 US GOV 2.000 ---	08/31/2021 08/31/2021 N ---	439,327.15 425,000.00 98.7580	10/05/2016 10/07/2016	Aaa AA+ ---	432,893.57 435,781.69	2,888.12 -13,172.07	419,721.50 422,609.62
UNITED STATES TREASURY 912828F21 US GOV 2.125 ---	09/30/2021 09/30/2021 N ---	321,273.83 310,000.00 99.0510	11/01/2016 11/02/2016	Aaa AA+ ---	316,394.57 318,077.64	1,683.07 -9,336.47	307,058.10 308,741.17
UNITED STATES TREASURY 912828T67 US GOV 1.250 ---	10/31/2021 10/31/2021 N ---	741,533.21 750,000.00 96.6640	11/10/2016 11/14/2016	Aaa AA+ ---	745,097.92 746,703.59	1,605.66 -20,117.92	724,980.00 726,585.66
UNITED STATES TREASURY 912828G95 US GOV 1.625 ---	12/31/2019 12/31/2019 N ---	1,875,405.48 1,870,000.00 99.0040	01/19/2017 01/20/2017	Aaa AA+ ---	1,871,859.62 1,871,943.56	83.94 -20,484.82	1,851,374.80 1,851,458.74

Holdings Report Trade Date

As of 12/31/2018

[Return to Table of Contents](#)

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

Dated: 02/20/2019

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 912828U65 US GOV 1.750 ---	11/30/2021 11/30/2021 N ---	1,872,502.74 1,890,000.00 97.9840	01/19/2017 01/20/2017	Aaa AA+ ---	1,879,329.09 1,882,236.78	2,907.69 -27,431.49	1,851,897.60 1,854,805.29
UNITED STATES TREASURY 912828J84 US GOV 1.375 ---	03/31/2020 03/31/2020 N ---	1,871,598.84 1,885,000.00 98.5310	01/19/2017 01/20/2017	Aaa AA+ ---	1,879,701.14 1,886,323.24	6,622.10 -22,391.79	1,857,309.35 1,863,931.45
UNITED STATES TREASURY 912828F96 US GOV 2.000 ---	10/31/2021 10/31/2021 N ---	1,871,460.94 1,870,000.00 98.7150	01/19/2017 01/20/2017	Aaa AA+ ---	1,870,895.40 1,877,300.93	6,405.52 -24,924.90	1,845,970.50 1,852,376.02
UNITED STATES TREASURY 912828F62 US GOV 1.500 ---	10/31/2019 10/31/2019 N ---	1,200,609.37 1,200,000.00 99.0660	01/19/2017 01/20/2017	Aaa AA+ ---	1,200,186.91 1,203,269.79	3,082.87 -11,394.91	1,188,792.00 1,191,874.87
UNITED STATES TREASURY 912828PX2 US GOV 3.625 ---	02/15/2021 02/15/2021 N ---	1,874,345.71 1,750,000.00 102.3130	01/19/2017 01/20/2017	Aaa AA+ ---	1,815,960.64 1,839,922.09	23,961.45 -25,483.14	1,790,477.50 1,814,438.95
UNITED STATES TREASURY 912828X47 US GOV 1.875 ---	04/30/2022 04/30/2022 N ---	623,242.19 625,000.00 98.0860	05/09/2017 05/11/2017	Aaa AA+ ---	623,805.47 625,812.55	2,007.08 -10,767.97	613,037.50 615,044.58
UNITED STATES TREASURY 912828SV3 US GOV 1.750 ---	05/15/2022 05/15/2022 N ---	1,645,037.11 1,650,000.00 97.6520	06/28/2017 06/29/2017	Aaa AA+ ---	1,646,533.43 1,650,282.39	3,748.96 -35,275.43	1,611,258.00 1,615,006.96
UNITED STATES TREASURY 912828SF8 US GOV 2.000 ---	02/15/2022 02/15/2022 N ---	1,869,583.99 1,850,000.00 98.5940	06/27/2017 06/30/2017	Aaa AA+ ---	1,863,397.27 1,877,372.81	13,975.54 -39,408.27	1,823,989.00 1,837,964.54
UNITED STATES TREASURY 912828XW5 US GOV 1.750 ---	06/30/2022 06/30/2022 N ---	1,586,375.01 1,600,000.00 97.5780	07/10/2017 07/13/2017	Aaa AA+ ---	1,590,271.01 1,590,348.35	77.35 -29,023.01	1,561,248.00 1,561,325.35
UNITED STATES TREASURY 912828L24 US GOV 1.875 ---	08/31/2022 08/31/2022 N ---	1,253,125.00 1,250,000.00 97.8590	09/15/2017 09/19/2017	Aaa AA+ ---	1,252,342.12 1,260,305.69	7,963.57 -29,104.62	1,223,237.50 1,231,201.07
UNITED STATES TREASURY 912828J43 US GOV 1.750 ---	02/28/2022 02/28/2022 N ---	1,270,417.97 1,275,000.00 97.8200	09/20/2017 09/22/2017	Aaa AA+ ---	1,271,704.66 1,279,285.98	7,581.32 -24,499.66	1,247,205.00 1,254,786.32
UNITED STATES TREASURY 912828WR7 US GOV 2.125 ---	06/30/2021 06/30/2021 N ---	785,050.78 775,000.00 99.1720	10/02/2017 10/04/2017	Aaa AA+ ---	781,791.59 781,837.09	45.49 -13,208.59	768,583.00 768,628.49
UNITED STATES TREASURY 912828XG0 US GOV 2.125 ---	06/30/2022 06/30/2022 N ---	1,514,355.47 1,500,000.00 98.8130	10/02/2017 10/04/2017	Aaa AA+ ---	1,510,732.00 1,510,820.05	88.05 -28,537.00	1,482,195.00 1,482,283.05
UNITED STATES TREASURY 912828W9 US GOV 1.875 ---	09/30/2022 09/30/2022 N ---	1,111,025.39 1,125,000.00 97.8240	12/11/2017 12/13/2017	Aaa AA+ ---	1,113,981.99 1,119,371.33	5,389.34 -13,461.99	1,100,520.00 1,105,909.34
UNITED STATES TREASURY 912828M80 US GOV 2.000 ---	11/30/2022 11/30/2022 N ---	1,166,600.58 1,175,000.00 98.1800	12/11/2017 12/13/2017	Aaa AA+ ---	1,168,311.04 1,170,376.97	2,065.93 -14,696.04	1,153,615.00 1,155,680.93
UNITED STATES TREASURY 912828W89 US GOV 1.875 ---	03/31/2022 03/31/2022 N ---	2,041,347.65 2,100,000.00 98.1250	04/17/2018 04/19/2018	Aaa AA+ ---	2,051,384.43 2,061,444.53	10,060.10 9,240.57	2,060,625.00 2,070,685.10

Holdings Report Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 9128284L1 US GOV 2.750	04/30/2023 04/30/2023 N ---	2,155,289.06 2,175,000.00 101.0270	09/24/2018 09/26/2018	Aaa AA+ ---	2,156,395.86 2,166,639.98	10,244.13 40,941.39	2,197,337.25 2,207,581.38
UNITED STATES TREASURY 9128284U1 US GOV 2.625	06/30/2023 06/30/2023 N ---	2,166,914.07 2,200,000.00 100.5200	09/24/2018 09/26/2018	Aaa AA+ ---	2,168,677.85 2,168,837.39	159.53 42,762.14	2,211,440.00 2,211,599.53
UNITED STATES TREASURY 912828VS6 US GOV 2.500	08/15/2023 08/15/2023 N ---	905,416.02 925,000.00 99.9690	09/24/2018 09/26/2018	Aaa AA+ ---	906,413.41 915,148.13	8,734.71 18,299.84	924,713.25 933,447.96
UNITED STATES TREASURY 912828WE6 US GOV 2.750	11/15/2023 11/15/2023 N ---	700,984.38 700,000.00 101.0940	12/17/2018 12/20/2018	Aaa AA+ ---	700,978.89 703,478.20	2,499.31 6,679.11	707,658.00 710,157.31
---	05/26/2021	64,831,790.03	---	Aa1	64,684,039.97	244,713.75	63,995,209.24
---	07/16/2021	64,622,236.41	---	AA+	64,928,753.72	-688,830.72	64,239,922.99
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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)

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description	Final Maturity	Ending Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
31418AF29 FN MA1084	06/01/2032	681,060.72	6,046.61	0.00 -1,532.63	0.00	-405.96	0.00	4,108.02	6,128.55 0.00
36177NXM7 G2 794283	03/20/2027	140,255.09	1,247.15	0.00 -906.74	0.00	-261.85	0.00	78.56	1,279.80 0.00
36202F3J3 G2 005301	02/20/2027	390,071.68	3,475.95	0.00 -1,275.28	0.00	-598.10	0.00	1,602.56	3,541.50 0.00
912828WE6 UNITED STATES TREASURY	11/15/2023	700,000.00	638.12	0.00 0.00	0.00	-5.49	0.00	632.63	0.00 0.00
912828VS6 UNITED STATES TREASURY	08/15/2023	925,000.00	5,781.25	0.00 0.00	945.98	0.00	0.00	6,727.23	0.00 0.00
9128284U1 UNITED STATES TREASURY	06/30/2023	2,200,000.00	14,440.10	0.00 0.00	1,672.87	0.00	0.00	16,112.97	28,875.00 0.00
9128284L1 UNITED STATES TREASURY	04/30/2023	2,175,000.00	15,120.15	0.00 0.00	1,047.53	0.00	0.00	16,167.68	29,906.25 0.00
912828M80 UNITED STATES TREASURY	11/30/2022	1,175,000.00	5,918.39	0.00 0.00	411.43	0.00	0.00	6,329.83	11,750.00 0.00
9128282W9 UNITED STATES TREASURY	09/30/2022	1,125,000.00	5,331.39	0.00 0.00	714.38	0.00	0.00	6,045.77	10,546.88 0.00
912828L24 UNITED STATES TREASURY	08/31/2022	1,250,000.00	5,956.49	0.00 0.00	0.00	-157.05	0.00	5,799.44	0.00 0.00
912828XW5 UNITED STATES TREASURY	06/30/2022	1,600,000.00	7,001.26	0.00 0.00	669.31	0.00	0.00	7,670.57	14,000.00 0.00
912828XG0 UNITED STATES TREASURY	06/30/2022	1,500,000.00	7,970.19	0.00 0.00	0.00	-738.58	0.00	7,231.60	15,937.50 0.00
912828SV3 UNITED STATES TREASURY	05/15/2022	1,650,000.00	7,279.87	0.00 0.00	250.99	0.00	0.00	7,530.87	14,437.50 0.00
912828X47 UNITED STATES TREASURY	04/30/2022	625,000.00	2,962.42	0.00 0.00	87.72	0.00	0.00	3,050.13	5,859.38 0.00
912828W89 UNITED STATES TREASURY	03/31/2022	2,100,000.00	9,951.92	0.00 0.00	3,629.62	0.00	0.00	13,581.54	19,687.50 0.00
912828J43 UNITED STATES TREASURY	02/28/2022	1,275,000.00	5,670.58	0.00 0.00	257.05	0.00	0.00	5,927.63	0.00 0.00
912828SF8 UNITED STATES TREASURY	02/15/2022	1,850,000.00	9,250.00	0.00 0.00	0.00	-1,041.43	0.00	8,208.57	0.00 0.00
912828U65 UNITED STATES TREASURY	11/30/2021	1,890,000.00	8,329.82	0.00 0.00	894.30	0.00	0.00	9,224.12	16,537.50 0.00
912828T67 UNITED STATES TREASURY	10/31/2021	750,000.00	2,369.93	0.00 0.00	428.51	0.00	0.00	2,798.44	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	-77.70	0.00	9,376.74	18,700.00 0.00
912828F21 UNITED STATES TREASURY	09/30/2021	310,000.00	1,664.97	0.00 0.00	0.00	-578.08	0.00	1,086.90	3,293.75 0.00
912828D72 UNITED STATES TREASURY	08/31/2021	425,000.00	2,160.22	0.00 0.00	0.00	-740.55	0.00	1,419.67	0.00 0.00
912828S27 UNITED STATES TREASURY	06/30/2021	1,000,000.00	2,813.01	0.00 0.00	0.00	-155.02	0.00	2,657.98	5,625.00 0.00
912828WR7 UNITED STATES TREASURY	06/30/2021	775,000.00	4,117.93	0.00 0.00	0.00	-662.35	0.00	3,455.59	8,234.38 0.00
912828WN6 UNITED STATES TREASURY	05/31/2021	875,000.00	4,407.31	0.00 0.00	0.00	-1,962.50	0.00	2,444.82	8,750.00 0.00
912828R77 UNITED STATES TREASURY	05/31/2021	600,000.00	2,077.73	0.00 0.00	0.00	-391.93	0.00	1,685.80	4,125.00 0.00
166764BG4 CHEVRON CORP	05/16/2021	650,000.00	2,085.42	0.00 0.00	1,098.96	0.00	0.00	3,184.38	6,825.00 0.00
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/06/2021	320,000.00	1,000.00	0.00 0.00	58.96	0.00	0.00	1,058.96	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	-2,055.02	0.00	3,632.81	11,250.00 0.00
89236TEU5 TOYOTA MOTOR CREDIT CORP	04/13/2021	790,000.00	5,826.25	0.00 0.00	25.97	0.00	0.00	5,852.22	11,652.50 0.00

Income Detail Report Trade Date

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

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description	Final Maturity	Ending Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
912828B90 UNITED STATES TREASURY	02/28/2021	500,000.00	2,541.44	0.00 0.00	0.00	-738.16	0.00	1,803.28	0.00 0.00
3137EAE19 FEDERAL HOME LOAN MORTGAGE CORP	02/16/2021	2,200,000.00	13,062.50	0.00 0.00	2,259.15	0.00	0.00	15,321.65	0.00 0.00
912828PX2 UNITED STATES TREASURY	02/15/2021	1,750,000.00	15,859.38	0.00 0.00	0.00	-7,606.68	0.00	8,252.69	0.00 0.00
3133EJCE7 FEDERAL FARM CREDIT BANKS FUNDING CORP	02/12/2021	1,050,000.00	6,168.75	0.00 0.00	639.87	0.00	0.00	6,808.62	0.00 0.00
912828N48 UNITED STATES TREASURY	12/31/2020	1,175,000.00	5,141.55	0.00 0.00	0.00	-1,557.44	0.00	3,584.11	10,281.25 0.00
912828M98 UNITED STATES TREASURY	11/30/2020	500,000.00	2,046.25	0.00 0.00	159.83	0.00	0.00	2,206.09	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	-3,537.95	0.00	3,080.12	13,125.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	180,000.00	877.50	0.00 0.00	16.08	0.00	0.00	893.58	1,755.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,000,000.00	4,423.87	0.00 0.00	0.00	-387.70	0.00	4,036.16	8,750.00 0.00
912828L65 UNITED STATES TREASURY	09/30/2020	700,000.00	2,432.69	0.00 0.00	0.00	-4.37	0.00	2,428.32	4,812.50 0.00
912828VV9 UNITED STATES TREASURY	08/31/2020	950,000.00	5,130.52	0.00 0.00	0.00	-873.69	0.00	4,256.83	0.00 0.00
912828VP2 UNITED STATES TREASURY	07/31/2020	445,000.00	2,225.00	0.00 0.00	0.00	-406.05	0.00	1,818.95	0.00 0.00
931142EG4 WALMART INC	06/23/2020	2,350,000.00	16,743.75	0.00 0.00	88.52	0.00	0.00	16,832.27	32,743.33 0.00
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/22/2020	500,000.00	1,875.00	0.00 0.00	250.38	0.00	0.00	2,125.38	3,750.00 0.00
02665WCH2 AMERICAN HONDA FINANCE CORP	06/16/2020	600,000.00	4,500.00	0.00 0.00	100.41	0.00	0.00	4,600.41	7,500.00 0.00
912828XE5 UNITED STATES TREASURY	05/31/2020	1,000,000.00	3,777.70	0.00 0.00	265.92	0.00	0.00	4,043.61	7,500.00 0.00
037833CS7 APPLE INC	05/11/2020	475,000.00	2,137.50	0.00 0.00	40.76	0.00	0.00	2,178.26	4,275.00 0.00
458140AZ3 INTEL CORP	05/11/2020	825,000.00	3,815.63	0.00 0.00	26.38	0.00	0.00	3,842.00	7,631.25 0.00
912828K58 UNITED STATES TREASURY	04/30/2020	1,000,000.00	3,475.90	0.00 0.00	952.85	0.00	0.00	4,428.74	6,875.00 0.00
912828J84 UNITED STATES TREASURY	03/31/2020	1,885,000.00	6,550.90	0.00 0.00	1,065.82	0.00	0.00	7,616.72	12,959.38 0.00
31398M6U5 FNA 10M3 A3	03/25/2020	101,719.12	1,178.09	0.00 -190.90	0.00	-531.70	0.00	455.49	1,205.19 0.00
912828J50 UNITED STATES TREASURY	02/29/2020	675,000.00	2,358.77	0.00 0.00	312.83	0.00	0.00	2,671.60	0.00 0.00
594918BV5 MICROSOFT CORP	02/06/2020	500,000.00	2,312.50	0.00 0.00	28.04	0.00	0.00	2,340.54	0.00 0.00
912828UL2 UNITED STATES TREASURY	01/31/2020	1,000,000.00	3,437.50	0.00 0.00	0.00	-797.51	0.00	2,639.99	0.00 0.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	01/27/2020	595,000.00	2,826.25	0.00 0.00	47.82	0.00	0.00	2,874.07	0.00 0.00
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/21/2020	500,000.00	2,031.25	0.00 0.00	0.00	-1.02	0.00	2,030.23	0.00 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP	01/10/2020	575,000.00	3,162.50	0.00 0.00	63.72	0.00	0.00	3,226.22	0.00 0.00
912828G95 UNITED STATES TREASURY	12/31/2019	1,870,000.00	7,598.24	0.00 0.00	0.00	-461.03	0.00	7,137.22	15,193.75 0.00
912828G61 UNITED STATES TREASURY	11/30/2019	800,000.00	3,022.16	0.00 0.00	371.17	0.00	0.00	3,393.32	6,000.00 0.00
037833DH0 APPLE INC	11/13/2019	1,290,000.00	5,805.00	0.00 0.00	79.73	0.00	0.00	5,884.73	11,610.00 0.00

Income Detail Report Trade Date

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

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description	Final Maturity	Ending Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
02665WBZ3 AMERICAN HONDA FINANCE CORP	11/13/2019	775,000.00	3,875.00	0.00 0.00	55.05	0.00	0.00	3,930.05	7,750.00 0.00
912828F62 UNITED STATES TREASURY	10/31/2019	1,200,000.00	6,258.20	0.00 -5,478.86	0.00	-77.87	0.00	701.46	12,937.50 0.00
931142DY6 WAL-MART STORES INC	10/09/2019	250,000.00	1,093.75	0.00 0.00	0.71	0.00	0.00	1,094.46	2,187.50 0.00
48125LRG9 JPMORGAN CHASE BANK NA	09/23/2019	275,000.00	1,134.38	0.00 0.00	24.06	0.00	0.00	1,158.44	0.00 0.00
375558BR3 GILEAD SCIENCES INC	09/20/2019	340,000.00	1,572.50	0.00 0.00	15.22	0.00	0.00	1,587.72	0.00 0.00
037833CZ1 APPLE INC	09/12/2019	735,000.00	2,756.25	0.00 0.00	80.63	0.00	0.00	2,836.88	0.00 0.00
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/20/2019	250,000.00	1,093.75	0.00 0.00	0.00	-187.58	0.00	906.17	2,187.50 0.00
31846V807 FIRST AMER:TRS OBG Y	12/31/2018	189,129.80	804.05	0.00 0.00	0.00	0.00	0.00	804.05	858.29 267.64
605581GK7 MISSISSIPPI ST	11/01/2018	0.00	477.67	0.00 0.00	0.00	0.00	0.00	477.67	2,866.00 0.00
----	07/16/2021	64,622,236.41	328,238.41	0.00 -9,384.42	19,138.52	-27,000.36	0.00	310,992.15	452,446.43 267.64

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

Transactions Realized Gain Loss Report

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

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	09/30/2018	---	0.00	0.00	321.88
912828F21	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	3,293.75
912828J84	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	12,959.38
912828L65	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	4,812.50
912828W89	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	19,687.50
912828W9	UNITED STATES TREASURY	0.00	Coupon	09/30/2018	---	0.00	0.00	10,546.88
31846V807	FIRST AMER:TRS OBG Y	51,300.01	Buy	10/01/2018	1.000	51,300.01	0.00	-51,300.01
36202F3J3	G2 005301	0.00	Coupon	10/01/2018	---	0.00	0.00	1,203.26
36202F3J3	G2 005301	-6,485.76	Principal Paydown	10/01/2018	---	-6,485.76	-370.97	6,485.76
36177NXM7	G2 794283	0.00	Coupon	10/01/2018	---	0.00	0.00	441.73
36177NXM7	G2 794283	-5,816.64	Principal Paydown	10/01/2018	---	-5,816.64	-473.56	5,816.64
31398M6U5	FNA 10M3 A3	0.00	Coupon	10/01/2018	---	0.00	0.00	399.38
31398M6U5	FNA 10M3 A3	-1,131.38	Principal Paydown	10/01/2018	---	-1,131.38	-31.93	1,131.38
31418AF29	FN MA1084	0.00	Coupon	10/01/2018	---	0.00	0.00	2,068.37
31418AF29	FN MA1084	-8,133.68	Principal Paydown	10/01/2018	---	-8,133.68	-445.73	8,133.68
31846V807	FIRST AMER:TRS OBG Y	321.88	Buy	10/02/2018	1.000	321.88	0.00	-321.88
31846V807	FIRST AMER:TRS OBG Y	2,187.50	Buy	10/09/2018	1.000	2,187.50	0.00	-2,187.50
931142DY6	WAL-MART STORES INC	0.00	Coupon	10/09/2018	---	0.00	0.00	2,187.50
89236TEU5	TOYOTA MOTOR CREDIT CORP	0.00	Coupon	10/13/2018	---	0.00	0.00	11,652.50
31846V807	FIRST AMER:TRS OBG Y	11,652.50	Buy	10/15/2018	1.000	11,652.50	0.00	-11,652.50
31846V807	FIRST AMER:TRS OBG Y	13,947.39	Buy	10/22/2018	1.000	13,947.39	0.00	-13,947.39
31846V807	FIRST AMER:TRS OBG Y	11,727.73	Buy	10/25/2018	1.000	11,727.73	0.00	-11,727.73
31846V807	FIRST AMER:TRS OBG Y	5.08	Buy	10/25/2018	1.000	5.08	0.00	-5.08
31846V807	FIRST AMER:TRS OBG Y	98,965.63	Buy	10/31/2018	1.000	98,965.63	0.00	-98,965.63
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	10/31/2018	---	0.00	0.00	237.64
912828WC0	UNITED STATES TREASURY	0.00	Coupon	10/31/2018	---	0.00	0.00	8,750.00
912828WG1	UNITED STATES TREASURY	0.00	Coupon	10/31/2018	---	0.00	0.00	11,250.00
912828F96	UNITED STATES TREASURY	0.00	Coupon	10/31/2018	---	0.00	0.00	18,700.00
912828F62	UNITED STATES TREASURY	0.00	Coupon	10/31/2018	---	0.00	0.00	12,937.50
912828K58	UNITED STATES TREASURY	0.00	Coupon	10/31/2018	---	0.00	0.00	6,875.00
912828T67	UNITED STATES TREASURY	0.00	Coupon	10/31/2018	---	0.00	0.00	4,687.50
912828X47	UNITED STATES TREASURY	0.00	Coupon	10/31/2018	---	0.00	0.00	5,859.38
9128284L1	UNITED STATES TREASURY	0.00	Coupon	10/31/2018	---	0.00	0.00	29,906.25
31846V807	FIRST AMER:TRS OBG Y	402,866.00	Buy	11/01/2018	1.000	402,866.00	0.00	-402,866.00
31398M6U5	FNA 10M3 A3	0.00	Coupon	11/01/2018	---	0.00	0.00	390.22
31398M6U5	FNA 10M3 A3	-194.47	Principal Paydown	11/01/2018	---	-194.47	-5.16	194.47
31418AF29	FN MA1084	0.00	Coupon	11/01/2018	---	0.00	0.00	2,044.64
31418AF29	FN MA1084	-9,979.28	Principal Paydown	11/01/2018	---	-9,979.28	-544.57	9,979.28
36202F3J3	G2 005301	0.00	Coupon	11/01/2018	---	0.00	0.00	1,184.34
36202F3J3	G2 005301	-10,438.62	Principal Paydown	11/01/2018	---	-10,438.62	-592.13	10,438.62
36177NXM7	G2 794283	0.00	Coupon	11/01/2018	---	0.00	0.00	424.76
36177NXM7	G2 794283	-3,925.66	Principal Paydown	11/01/2018	---	-3,925.66	-316.91	3,925.66
605581GK7	MISSISSIPPI ST	0.00	Coupon	11/01/2018	---	0.00	0.00	2,866.00
605581GK7	MISSISSIPPI ST	-400,000.00	Maturity	11/01/2018	100.000	-400,000.00	0.00	400,000.00
31846V807	FIRST AMER:TRS OBG Y	237.64	Buy	11/02/2018	1.000	237.64	0.00	-237.64
166764BG4	CHEVRON CORP	650,000.00	Buy	11/06/2018	97.152	631,488.00	0.00	-637,933.83
31846V807	FIRST AMER:TRS OBG Y	-635,933.83	Sell	11/06/2018	1.000	-635,933.83	0.00	635,933.83
3135G0K69	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	11/06/2018	---	0.00	0.00	2,000.00
478160CH5	JOHNSON & JOHNSON	0.00	Coupon	11/10/2018	---	0.00	0.00	1,755.00

Transactions Realized Gain Loss Report

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

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
037833CS7	APPLE INC	0.00	Coupon	11/11/2018	---	0.00	0.00	4,275.00
458140AZ3	INTEL CORP	0.00	Coupon	11/11/2018	---	0.00	0.00	7,631.25
31846V807	FIRST AMER:TRS OBG Y	21,411.25	Buy	11/13/2018	1.000	21,411.25	0.00	-21,411.25
31846V807	FIRST AMER:TRS OBG Y	11,610.00	Buy	11/13/2018	1.000	11,610.00	0.00	-11,610.00
037833DH0	APPLE INC	0.00	Coupon	11/13/2018	---	0.00	0.00	11,610.00
02665WBZ3	AMERICAN HONDA FINANCE CORP	0.00	Coupon	11/13/2018	---	0.00	0.00	7,750.00
31846V807	FIRST AMER:TRS OBG Y	27,562.50	Buy	11/15/2018	1.000	27,562.50	0.00	-27,562.50
912828PC8	UNITED STATES TREASURY	0.00	Coupon	11/15/2018	---	0.00	0.00	13,125.00
912828SV3	UNITED STATES TREASURY	0.00	Coupon	11/15/2018	---	0.00	0.00	14,437.50
31846V807	FIRST AMER:TRS OBG Y	6,825.00	Buy	11/16/2018	1.000	6,825.00	0.00	-6,825.00
166764BG4	CHEVRON CORP	0.00	Coupon	11/16/2018	---	0.00	0.00	6,825.00
31846V807	FIRST AMER:TRS OBG Y	15,973.38	Buy	11/20/2018	1.000	15,973.38	0.00	-15,973.38
31846V807	FIRST AMER:TRS OBG Y	12,608.61	Buy	11/26/2018	1.000	12,608.61	0.00	-12,608.61
31846V807	FIRST AMER:TRS OBG Y	58,725.00	Buy	11/30/2018	1.000	58,725.00	0.00	-58,725.00
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	11/30/2018	---	0.00	0.00	298.77
912828WN6	UNITED STATES TREASURY	0.00	Coupon	11/30/2018	---	0.00	0.00	8,750.00
912828G61	UNITED STATES TREASURY	0.00	Coupon	11/30/2018	---	0.00	0.00	6,000.00
912828XE5	UNITED STATES TREASURY	0.00	Coupon	11/30/2018	---	0.00	0.00	7,500.00
912828M98	UNITED STATES TREASURY	0.00	Coupon	11/30/2018	---	0.00	0.00	4,062.50
912828M80	UNITED STATES TREASURY	0.00	Coupon	11/30/2018	---	0.00	0.00	11,750.00
912828R77	UNITED STATES TREASURY	0.00	Coupon	11/30/2018	---	0.00	0.00	4,125.00
912828U65	UNITED STATES TREASURY	0.00	Coupon	11/30/2018	---	0.00	0.00	16,537.50
31398M6U5	FNA 10M3 A3	0.00	Coupon	12/01/2018	---	0.00	0.00	415.59
31398M6U5	FNA 10M3 A3	-6,180.08	Principal Paydown	12/01/2018	---	-6,180.08	-153.82	6,180.08
31418AF29	FN MA1084	0.00	Coupon	12/01/2018	---	0.00	0.00	2,015.54
31418AF29	FN MA1084	-9,980.58	Principal Paydown	12/01/2018	---	-9,980.58	-542.33	9,980.58
36202F3J3	G2 005301	0.00	Coupon	12/01/2018	---	0.00	0.00	1,153.90
36202F3J3	G2 005301	-5,549.94	Principal Paydown	12/01/2018	---	-5,549.94	-312.19	5,549.94
36177NXM7	G2 794283	0.00	Coupon	12/01/2018	---	0.00	0.00	413.31
36177NXM7	G2 794283	-1,452.70	Principal Paydown	12/01/2018	---	-1,452.70	-116.27	1,452.70
31846V807	FIRST AMER:TRS OBG Y	298.77	Buy	12/04/2018	1.000	298.77	0.00	-298.77
02665WCH2	AMERICAN HONDA FINANCE CORP	0.00	Coupon	12/16/2018	---	0.00	0.00	7,500.00
31846V807	FIRST AMER:TRS OBG Y	7,500.00	Buy	12/17/2018	1.000	7,500.00	0.00	-7,500.00
912828F62	UNITED STATES TREASURY	-25,000.00	Sell	12/19/2018	98.973	-24,743.16	-260.90	24,793.92
912828F62	UNITED STATES TREASURY	-500,000.00	Sell	12/19/2018	98.973	-494,863.28	-5,217.96	495,878.47
31846V807	FIRST AMER:TRS OBG Y	520,672.39	Buy	12/19/2018	1.000	520,672.39	0.00	-520,672.39
912828WE6	UNITED STATES TREASURY	700,000.00	Buy	12/20/2018	100.141	700,984.38	0.00	-702,845.57
31846V807	FIRST AMER:TRS OBG Y	-692,088.22	Sell	12/20/2018	1.000	-692,088.22	0.00	692,088.22
3135G0ZE6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	12/20/2018	---	0.00	0.00	2,187.50
3135G0D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	12/22/2018	---	0.00	0.00	3,750.00
931142EG4	WALMART INC	0.00	Coupon	12/23/2018	---	0.00	0.00	32,743.33
31846V807	FIRST AMER:TRS OBG Y	36,493.33	Buy	12/24/2018	1.000	36,493.33	0.00	-36,493.33
31846V807	FIRST AMER:TRS OBG Y	26.07	Buy	12/26/2018	1.000	26.07	0.00	-26.07
31846V807	FIRST AMER:TRS OBG Y	18,565.72	Buy	12/26/2018	1.000	18,565.72	0.00	-18,565.72
31846V807	FIRST AMER:TRS OBG Y	98,146.88	Buy	12/31/2018	1.000	98,146.88	0.00	-98,146.88
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	12/31/2018	---	0.00	0.00	274.26
912828WR7	UNITED STATES TREASURY	0.00	Coupon	12/31/2018	---	0.00	0.00	8,234.38
912828G95	UNITED STATES TREASURY	0.00	Coupon	12/31/2018	---	0.00	0.00	15,193.75
912828XG0	UNITED STATES TREASURY	0.00	Coupon	12/31/2018	---	0.00	0.00	15,937.50
912828N48	UNITED STATES TREASURY	0.00	Coupon	12/31/2018	---	0.00	0.00	10,281.25

Transactions Realized Gain Loss Report

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

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
912828S27	UNITED STATES TREASURY	0.00	Coupon	12/31/2018	---	0.00	0.00	5,625.00
912828XW5	UNITED STATES TREASURY	0.00	Coupon	12/31/2018	---	0.00	0.00	14,000.00
9128284U1	UNITED STATES TREASURY	0.00	Coupon	12/31/2018	---	0.00	0.00	28,875.00
---	---	457,339.42	---	---	---	445,205.36	-9,384.42	274.26

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

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

Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Issuer Concentration

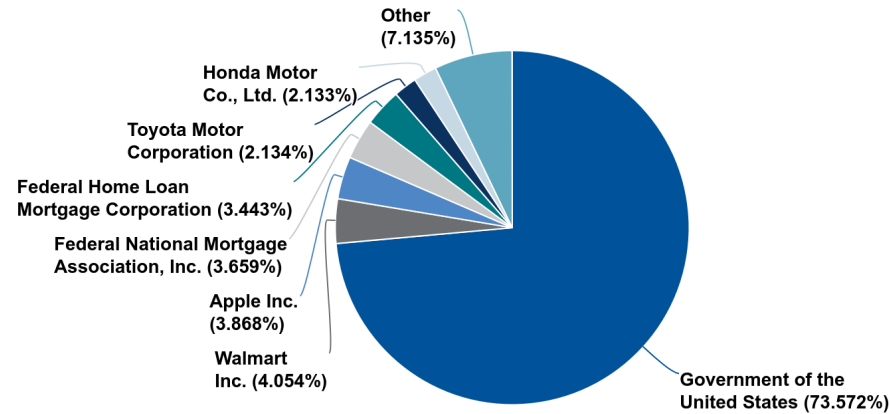


Chart calculated by: Ending Market Value + Accrued

Apple Inc.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
037833CS7	CORP	APPLE INC Apple Inc.	475,000.00	Fixed	N	1.329	1.835	2.749	05/11/2020 05/11/2020	1,187.50	474,777.29 475,964.79	469,015.00 470,202.50	0.733%
037833CZ1	CORP	APPLE INC Apple Inc.	735,000.00	Fixed	N	0.684	1.544	2.778	09/12/2019 09/12/2019	3,338.13	734,778.80 738,116.92	728,546.70 731,884.82	1.138%
037833DH0	CORP	APPLE INC Apple Inc.	1,290,000.00	Fixed	N	0.850	1.825	2.759	11/13/2019 11/13/2019	3,096.00	1,289,724.05 1,292,820.05	1,279,460.70 1,282,556.70	1.999%
---	CORP	APPLE INC Apple Inc.	2,500,000.00	Fixed	N	0.892	1.744	2.763	11/29/2019 11/29/2019	7,621.63	2,499,280.14 2,506,901.76	2,477,022.40 2,484,644.02	3.871%

Chevron Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
166764BG4	CORP	CHEVRON CORP Chevron Corporation	650,000.00	Fixed	Y	2.284	3.283	2.947	05/16/2021 05/16/2021	1,706.25	632,586.96 634,293.21	637,455.00 639,161.25	0.996%
166764BG4	CORP	CHEVRON CORP Chevron Corporation	650,000.00	Fixed	Y	2.284	3.283	2.947	05/16/2021 05/16/2021	1,706.25	632,586.96 634,293.21	637,455.00 639,161.25	0.996%

Federal Farm Credit Banks Funding Corporation

Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
3133EJCE7	AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP Federal Farm Credit Banks Funding Corporation	1,050,000.00	Fixed	N	2.030	2.610	2.559	02/12/2021 02/12/2021	9,527.29	1,044,419.75 1,053,947.04	1,045,495.50 1,055,022.79	1.634%
3133EJCE7	AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP Federal Farm Credit Banks Funding Corporation	1,050,000.00	Fixed	N	2.030	2.610	2.559	02/12/2021 02/12/2021	9,527.29	1,044,419.75 1,053,947.04	1,045,495.50 1,055,022.79	1.634%

Federal Home Loan Mortgage Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
3137EAE9	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	2,200,000.00	Fixed	N	2.041	2.815	2.543	02/16/2021 02/16/2021	19,593.75	2,180,152.12 2,199,745.87	2,192,366.00 2,211,959.75	3.426%
3137EAE9	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	2,200,000.00	Fixed	N	2.041	2.815	2.543	02/16/2021 02/16/2021	19,593.75	2,180,152.12 2,199,745.87	2,192,366.00 2,211,959.75	3.426%

Federal National Mortgage Association, Inc.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
31418AF29	FNMA	FN MA1084 Federal National Mortgage Association, Inc.	681,060.72	Fixed	N	3.877	2.220	3.022	09/06/2023 06/01/2032	1,986.43	717,983.81 719,970.24	693,708.02 695,694.44	1.084%
31398M6U5	FNMA	FNA 10M3 A3 Federal National Mortgage Association, Inc.	101,719.12	Variable	N	0.649	2.315	2.618	08/31/2019 03/25/2020	367.21	104,078.76 104,445.97	102,672.23 103,039.44	0.160%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	500,000.00	Fixed	N	1.030	1.624	2.586	01/21/2020 01/21/2020	3,611.11	500,004.37 503,615.48	495,025.00 498,636.11	0.774%
3135G0ZE6	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	250,000.00	Fixed	N	0.464	1.448	2.535	06/20/2019 06/20/2019	133.68	250,350.45 250,484.13	249,087.50 249,221.18	0.389%
3135G0D75	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	500,000.00	Fixed	N	1.446	1.706	2.516	06/22/2020 06/22/2020	187.50	498,510.12 498,697.62	492,685.00 492,872.50	0.770%
3135G0K69	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	320,000.00	Fixed	N	2.287	1.326	2.529	05/06/2021 05/06/2021	611.11	319,443.23 320,054.34	310,729.60 311,340.71	0.486%
---	---	--- Federal National Mortgage Association, Inc.	2,352,779.84	---	N	2.049	1.792	2.689	04/22/2021 12/02/2023	6,897.04	2,390,370.75 2,397,267.79	2,343,907.35 2,350,804.39	3.663%

Gilead Sciences, Inc.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	340,000.00	Fixed	N	0.704	1.868	3.114	09/20/2019 09/20/2019	1,764.69	339,956.87 341,721.56	336,960.40 338,725.09	0.527%
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	340,000.00	Fixed	N	0.704	1.868	3.114	09/20/2019 09/20/2019	1,764.69	339,956.87 341,721.56	336,960.40 338,725.09	0.527%

Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Government of the United States

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
912828G61	US GOV	UNITED STATES TREASURY Government of the United States	800,000.00	Fixed	N	0.899	1.688	2.647	11/30/2019 11/30/2019	1,054.95	798,642.17 799,697.11	791,752.00 792,806.95	1.237%
912828J50	US GOV	UNITED STATES TREASURY Government of the United States	675,000.00	Fixed	N	1.138	1.562	2.602	02/29/2020 02/29/2020	3,153.57	673,557.43 676,711.00	665,563.50 668,717.07	1.040%
912828XE5	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.386	1.609	2.563	05/31/2020 05/31/2020	1,318.68	998,488.41 999,807.09	985,310.00 986,628.68	1.540%
912828K58	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.304	1.763	2.557	04/30/2020 04/30/2020	2,354.97	994,927.36 997,282.33	984,610.00 986,964.97	1.539%
912828L65	US GOV	UNITED STATES TREASURY Government of the United States	700,000.00	Fixed	N	1.705	1.372	2.531	09/30/2020 09/30/2020	2,459.13	700,030.50 702,489.63	686,245.00 688,704.13	1.072%
912828WC0	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.783	1.591	2.518	10/31/2020 10/31/2020	2,997.24	1,002,848.75 1,005,845.98	986,330.00 989,327.24	1.541%
912828VP2	US GOV	UNITED STATES TREASURY Government of the United States	445,000.00	Fixed	N	1.535	1.623	2.533	07/31/2020 07/31/2020	3,724.46	447,608.44 451,332.90	441,333.20 445,057.66	0.690%
912828M98	US GOV	UNITED STATES TREASURY Government of the United States	500,000.00	Fixed	N	1.867	1.757	2.512	11/30/2020 11/30/2020	714.29	498,762.65 499,476.94	491,760.00 492,474.29	0.768%
912828VV9	US GOV	UNITED STATES TREASURY Government of the United States	950,000.00	Fixed	N	1.611	1.750	2.534	08/31/2020 08/31/2020	6,859.29	955,798.28 962,657.57	943,692.00 950,551.29	1.475%
912828WG1	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.249	1.406	2.458	04/30/2021 04/30/2021	3,853.59	1,019,262.05 1,023,115.64	995,310.00 999,163.59	1.555%
912828B90	US GOV	UNITED STATES TREASURY Government of the United States	500,000.00	Fixed	N	2.088	1.399	2.496	02/28/2021 02/28/2021	3,397.79	506,376.62 509,774.41	494,805.00 498,202.79	0.773%
912828S27	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	2.442	1.061	2.459	06/30/2021 06/30/2021	31.08	1,001,572.99 1,001,604.06	967,850.00 967,881.08	1.512%
912828WN6	US GOV	UNITED STATES TREASURY Government of the United States	875,000.00	Fixed	N	2.337	1.082	2.476	05/31/2021 05/31/2021	1,538.46	894,074.76 895,613.22	865,296.25 866,834.71	1.352%
912828R77	US GOV	UNITED STATES TREASURY Government of the United States	600,000.00	Fixed	N	2.351	1.107	2.478	05/31/2021 05/31/2021	725.27	603,810.76 604,536.03	584,580.00 585,305.27	0.913%
912828UL2	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.060	1.051	2.607	01/31/2020 01/31/2020	5,754.08	1,003,475.29 1,009,229.37	986,910.00 992,664.08	1.542%
912828N48	US GOV	UNITED STATES TREASURY Government of the United States	1,175,000.00	Fixed	N	1.950	1.204	2.485	12/31/2020 12/31/2020	56.80	1,187,627.69 1,187,684.50	1,158,244.50 1,158,301.30	1.810%
912828PC8	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.812	1.184	2.523	11/15/2020 11/15/2020	3,408.15	1,026,570.06 1,029,978.21	1,001,840.00 1,005,248.15	1.565%
912828D72	US GOV	UNITED STATES TREASURY Government of the United States	425,000.00	Fixed	N	2.557	1.287	2.484	08/31/2021 08/31/2021	2,888.12	432,893.57 435,781.69	419,721.50 422,609.62	0.656%
912828F21	US GOV	UNITED STATES TREASURY Government of the United States	310,000.00	Fixed	N	2.636	1.357	2.484	09/30/2021 09/30/2021	1,683.07	316,394.57 318,077.64	307,058.10 308,741.17	0.480%
912828T67	US GOV	UNITED STATES TREASURY Government of the United States	750,000.00	Fixed	N	2.750	1.487	2.477	10/31/2021 10/31/2021	1,605.66	745,097.92 746,703.59	724,980.00 726,585.66	1.133%
912828G95	US GOV	UNITED STATES TREASURY Government of the United States	1,870,000.00	Fixed	N	0.983	1.524	2.641	12/31/2019 12/31/2019	83.94	1,871,859.62 1,871,943.56	1,851,374.80 1,851,458.74	2.893%
912828U65	US GOV	UNITED STATES TREASURY Government of the United States	1,890,000.00	Fixed	N	2.815	1.950	2.471	11/30/2021 11/30/2021	2,907.69	1,879,329.09 1,882,236.78	1,851,897.60 1,854,805.29	2.894%
912828J84	US GOV	UNITED STATES TREASURY Government of the United States	1,885,000.00	Fixed	N	1.221	1.604	2.579	03/31/2020 03/31/2020	6,622.10	1,879,701.14 1,886,323.24	1,857,309.35 1,863,931.45	2.902%
912828F96	US GOV	UNITED STATES TREASURY Government of the United States	1,870,000.00	Fixed	N	2.724	1.983	2.472	10/31/2021 10/31/2021	6,405.52	1,870,895.40 1,877,300.93	1,845,970.50 1,852,376.02	2.885%
912828F62	US GOV	UNITED STATES TREASURY Government of the United States	1,200,000.00	Fixed	N	0.817	1.481	2.642	10/31/2019 10/31/2019	3,082.87	1,200,186.91 1,203,269.79	1,188,792.00 1,191,874.87	1.858%
912828PX2	US GOV	UNITED STATES TREASURY Government of the United States	1,750,000.00	Fixed	N	2.014	1.806	2.500	02/15/2021 02/15/2021	23,961.45	1,815,960.64 1,839,922.09	1,790,477.50 1,814,438.95	2.798%
912828X47	US GOV	UNITED STATES TREASURY Government of the United States	625,000.00	Fixed	N	3.195	1.935	2.477	04/30/2022 04/30/2022	2,007.08	623,805.47 625,812.55	613,037.50 615,044.58	0.958%
912828SV3	US GOV	UNITED STATES TREASURY Government of the United States	1,650,000.00	Fixed	N	3.242	1.815	2.480	05/15/2022 05/15/2022	3,748.96	1,646,533.43 1,650,282.39	1,611,258.00 1,615,006.96	2.518%

Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
912828SF8	US GOV	UNITED STATES TREASURY Government of the United States	1,850,000.00	Fixed	N	2.985	1.761	2.470	02/15/2022 02/15/2022	13,975.54	1,863,397.27 1,877,372.81	1,823,989.00 1,837,964.54	2.850%
912828XW5	US GOV	UNITED STATES TREASURY Government of the United States	1,600,000.00	Fixed	N	3.367	1.931	2.477	06/30/2022 06/30/2022	77.35	1,590,271.01 1,590,348.35	1,561,248.00 1,561,325.35	2.440%
912828L24	US GOV	UNITED STATES TREASURY Government of the United States	1,250,000.00	Fixed	N	3.490	1.822	2.490	08/31/2022 08/31/2022	7,963.57	1,252,342.12 1,260,305.69	1,223,237.50 1,231,201.07	1.911%
912828J43	US GOV	UNITED STATES TREASURY Government of the United States	1,275,000.00	Fixed	N	3.034	1.835	2.470	02/28/2022 02/28/2022	7,581.32	1,271,704.66 1,279,285.98	1,247,205.00 1,254,786.32	1.949%
912828WR7	US GOV	UNITED STATES TREASURY Government of the United States	775,000.00	Fixed	N	2.418	1.765	2.469	06/30/2021 06/30/2021	45.49	781,791.59 781,837.09	768,583.00 768,628.49	1.201%
912828XG0	US GOV	UNITED STATES TREASURY Government of the United States	1,500,000.00	Fixed	N	3.349	1.913	2.481	06/30/2022 06/30/2022	88.05	1,510,732.00 1,510,820.05	1,482,195.00 1,482,283.05	2.316%
9128282W9	US GOV	UNITED STATES TREASURY Government of the United States	1,125,000.00	Fixed	N	3.573	2.149	2.486	09/30/2022 09/30/2022	5,389.34	1,113,981.99 1,119,371.33	1,100,520.00 1,105,909.34	1.720%
912828M80	US GOV	UNITED STATES TREASURY Government of the United States	1,175,000.00	Fixed	N	3.731	2.153	2.491	11/30/2022 11/30/2022	2,065.93	1,168,311.04 1,170,376.97	1,153,615.00 1,155,680.93	1.803%
912828W89	US GOV	UNITED STATES TREASURY Government of the United States	2,100,000.00	Fixed	N	3.111	2.624	2.479	03/31/2022 03/31/2022	10,060.10	2,051,384.43 2,061,444.53	2,060,625.00 2,070,685.10	3.220%
9128284L1	US GOV	UNITED STATES TREASURY Government of the United States	2,175,000.00	Fixed	N	4.046	2.962	2.498	04/30/2023 06/30/2023	10,244.13	2,156,395.86 2,166,639.98	2,197,337.25 2,207,581.38	3.434%
9128284U1	US GOV	UNITED STATES TREASURY Government of the United States	2,200,000.00	Fixed	N	4.222	2.965	2.502	06/30/2023 06/30/2023	159.53	2,168,677.85 2,168,837.39	2,211,440.00 2,211,599.53	3.456%
912828VS6	US GOV	UNITED STATES TREASURY Government of the United States	925,000.00	Fixed	N	4.302	2.968	2.507	08/15/2023 08/15/2023	8,734.71	906,413.41 915,148.13	924,713.25 933,447.96	1.445%
912828WE6	US GOV	UNITED STATES TREASURY Government of the United States	700,000.00	Fixed	N	4.524	2.719	2.510	11/15/2023 11/15/2023	2,499.31	700,978.89 703,478.20	707,658.00 710,157.31	1.106%
36202F3J3	GNMA	G2 005301 Government of the United States	390,071.68	Fixed	N	2.898	1.639	2.820	02/24/2022 02/20/2027	1,137.71	411,794.78 412,932.49	397,358.22 398,495.93	0.621%
36177NXM7	GNMA	G2 794283 Government of the United States	140,255.09	Fixed	N	2.883	0.884	3.298	02/14/2022 03/20/2027	409.08	151,416.75 151,825.82	140,905.87 141,314.95	0.220%
---	---	--- Government of the United States	47,625,326.77	Fixed	N	2.579	1.855	2.516	09/11/2021 10/02/2021	168,829.44	47,695,685.60 47,864,515.05	47,093,938.39 47,262,767.83	73.590%

Honda Motor Co., Ltd.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
02665WBZ3	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	775,000.00	Fixed	N	0.849	2.029	2.920	11/13/2019 11/13/2019	2,066.67	774,809.27 776,875.94	768,931.75 770,998.42	1.202%
02665WCH2	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	600,000.00	Fixed	N	1.414	3.074	3.151	06/16/2020 06/16/2020	750.00	599,373.28 600,123.28	598,716.00 599,466.00	0.936%
---	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,375,000.00	Fixed	N	1.096	2.484	3.021	02/15/2020 02/15/2020	2,816.67	1,374,182.55 1,376,999.22	1,367,647.75 1,370,464.42	2.137%

Intel Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
458140AZ3	CORP	INTEL CORP Intel Corporation	825,000.00	Fixed	N	1.329	1.863	2.772	05/11/2020 05/11/2020	2,119.79	824,855.86 826,975.65	814,893.75 817,013.54	1.273%
458140AZ3	CORP	INTEL CORP Intel Corporation	825,000.00	Fixed	N	1.329	1.863	2.772	05/11/2020 05/11/2020	2,119.79	824,855.86 826,975.65	814,893.75 817,013.54	1.273%

Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

International Business Machines Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	595,000.00	Fixed	N	1.042	1.933	2.985	01/27/2020 01/27/2020	4,836.03	594,792.41 599,628.44	588,228.90 593,064.93	0.919%
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	595,000.00	Fixed	N	1.042	1.933	2.985	01/27/2020 01/27/2020	4,836.03	594,792.41 599,628.44	588,228.90 593,064.93	0.919%

Johnson & Johnson

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	180,000.00	Fixed	N	1.804	1.987	2.763	11/10/2020 11/10/2020	497.25	179,879.08 180,376.33	177,363.00 177,860.25	0.277%
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	180,000.00	Fixed	N	1.804	1.987	2.763	11/10/2020 11/10/2020	497.25	179,879.08 180,376.33	177,363.00 177,860.25	0.277%

JPMorgan Chase & Co.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	275,000.00	Fixed	Y	0.714	1.685	2.935	09/23/2019 09/23/2019	1,235.21	274,931.08 276,166.29	272,470.00 273,705.21	0.426%
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	275,000.00	Fixed	Y	0.714	1.685	2.935	09/23/2019 09/23/2019	1,235.21	274,931.08 276,166.29	272,470.00 273,705.21	0.426%

Microsoft Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	500,000.00	Fixed	N	1.070	1.873	2.524	02/06/2020 02/06/2020	3,725.69	499,875.27 503,600.97	496,370.00 500,095.69	0.776%
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	500,000.00	Fixed	N	1.070	1.873	2.524	02/06/2020 02/06/2020	3,725.69	499,875.27 503,600.97	496,370.00 500,095.69	0.776%

Toyota Motor Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
89236TEJ0	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	575,000.00	Fixed	N	0.993	2.246	3.104	01/10/2020 01/10/2020	6,008.75	574,734.58 580,743.33	569,790.50 575,799.25	0.890%
89236TEU5	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	790,000.00	Fixed	N	2.180	2.964	2.942	04/13/2021 04/13/2021	5,049.42	789,757.39 794,806.80	790,118.50 795,167.92	1.235%
---	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,365,000.00	Fixed	N	1.681	2.661	3.010	10/02/2020 10/02/2020	11,058.17	1,364,491.97 1,375,550.14	1,359,909.00 1,370,967.17	2.125%

Issuer Concentration with Yield GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

U.S. Bancorp

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	189,129.80	Fixed	N	0.000	2.030	2.030	12/31/2018 12/31/2018	0.00	189,129.80 189,129.80	189,129.80 189,129.80	0.296%
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	189,129.80	Fixed	N	0.000	2.030	2.030	12/31/2018 12/31/2018	0.00	189,129.80 189,129.80	189,129.80 189,129.80	0.296%

Walmart Inc.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
931142DY6	CORP	WAL-MART STORES INC Walmart Inc.	250,000.00	Fixed	N	0.758	1.751	2.673	10/09/2019 10/09/2019	996.53	249,997.81 250,994.34	248,245.00 249,241.53	0.388%
931142EG4	CORP	WALMART INC Walmart Inc.	2,350,000.00	Fixed	N	1.437	2.866	2.737	06/23/2020 06/23/2020	1,488.33	2,349,451.94 2,350,940.27	2,353,807.00 2,355,295.33	3.678%
---	CORP	--- Walmart Inc.	2,600,000.00	Fixed	N	1.372	2.759	2.731	05/29/2020 05/29/2020	2,484.86	2,599,449.75 2,601,934.61	2,602,052.00 2,604,536.86	4.066%

Summary

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
---	---	---	64,622,236.41	---	---	2.295	1.975	2.580	05/26/2021 07/16/2021	244,713.75	64,684,039.97 64,928,753.72	63,995,209.24 64,239,922.99	100.000%

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

Security Type GASB 40 Trade Date

As of 12/31/2018

[Return to Table of Contents](#)

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

Dated: 02/20/2019

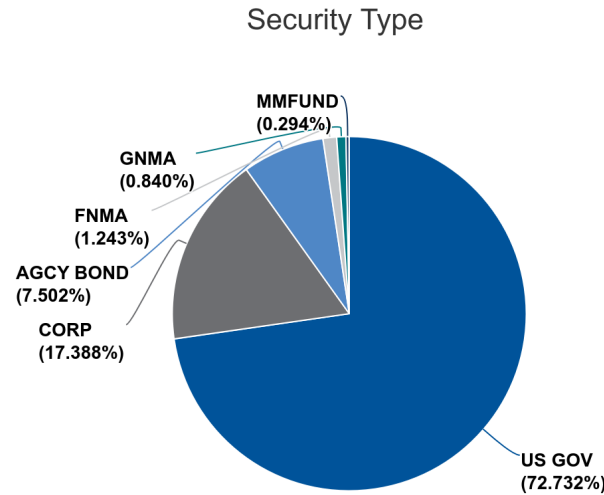


Chart calculated by: Ending Market Value + Accrued

AGCY BOND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.776%	Fixed	N	1.030	AA+ Aaa	500,000.00	01/21/2020 01/21/2020	1.624 2.586	3,611.11	500,015.00	500,004.37 503,615.48	495,025.00 498,636.11
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.388%	Fixed	N	0.464	AA+ Aaa	250,000.00	06/20/2019 06/20/2019	1.448 2.535	133.68	252,960.00	250,350.45 250,484.13	249,087.50 249,221.18
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.767%	Fixed	N	1.446	AA+ Aaa	500,000.00	06/22/2020 06/22/2020	1.706 2.516	187.50	495,310.00	498,510.12 498,697.62	492,685.00 492,872.50
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.485%	Fixed	N	2.287	AA+ Aaa	320,000.00	05/06/2021 05/06/2021	1.326 2.529	611.11	318,918.40	319,443.23 320,054.34	310,729.60 311,340.71
3133EJCE7 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	1.642%	Fixed	N	2.030	AA+ Aaa	1,050,000.00	02/12/2021 02/12/2021	2.610 2.559	9,527.29	1,042,618.50	1,044,419.75 1,053,947.04	1,045,495.50 1,055,022.79
3137EAE19 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	3.443%	Fixed	N	2.041	AA+ Aaa	2,200,000.00	02/16/2021 02/16/2021	2.815 2.543	19,593.75	2,176,350.00	2,180,152.12 2,199,745.87	2,192,366.00 2,211,959.75
--- AGCY BOND	7.502%	Fixed	N	1.807	AA+ Aaa	4,820,000.00	11/16/2020 11/16/2020	2.362 2.547	33,664.44	4,786,171.90	4,792,880.05 4,826,544.50	4,785,388.60 4,819,053.04

Security Type GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

CORP

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
594918BV5 MICROSOFT CORP CORP	0.778%	Fixed	N	1.070	AAA Aaa	500,000.00	02/06/2020 02/06/2020	1.873 2.524	3,725.69	499,665.00	499,875.27 503,600.97	496,370.00 500,095.69
478160CH5 JOHNSON & JOHNSON CORP	0.277%	Fixed	N	1.804	AAA Aaa	180,000.00	11/10/2020 11/10/2020	1.987 2.763	497.25	179,807.40	179,879.08 180,376.33	177,363.00 177,860.25
037833CS7 APPLE INC CORP	0.732%	Fixed	N	1.329	AA+ Aa1	475,000.00	05/11/2020 05/11/2020	1.835 2.749	1,187.50	474,515.50	474,777.29 475,964.79	469,015.00 470,202.50
037833CZ1 APPLE INC CORP	1.139%	Fixed	N	0.684	AA+ Aa1	735,000.00	09/12/2019 09/12/2019	1.544 2.778	3,338.13	734,367.90	734,778.80 738,116.92	728,546.70 731,884.82
037833DH0 APPLE INC CORP	1.997%	Fixed	N	0.850	AA+ Aa1	1,290,000.00	11/13/2019 11/13/2019	1.825 2.759	3,096.00	1,289,367.90	1,289,724.05 1,292,820.05	1,279,460.70 1,282,556.70
48125LRG9 JPMORGAN CHASE BANK NA CORP	0.426%	Fixed	Y	0.714	A+ Aa2	275,000.00	09/23/2019 09/23/2019	1.685 2.935	1,235.21	274,719.50	274,931.08 276,166.29	272,470.00 273,705.21
931142DY6 WAL-MART STORES INC CORP	0.388%	Fixed	N	0.758	AA Aa2	250,000.00	10/09/2019 10/09/2019	1.751 2.673	996.53	249,995.00	249,997.81 250,994.34	248,245.00 249,241.53
931142EG4 WALMART INC CORP	3.666%	Fixed	N	1.437	AA Aa2	2,350,000.00	06/23/2020 06/23/2020	2.866 2.737	1,488.33	2,349,271.50	2,349,451.94 2,350,940.27	2,353,807.00 2,355,295.33
166764BG4 CHEVRON CORP CORP	0.995%	Fixed	Y	2.284	AA Aa2	650,000.00	05/16/2021 05/16/2021	3.283 2.947	1,706.25	631,488.00	632,586.96 634,293.21	637,455.00 639,161.25
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.896%	Fixed	N	0.993	AA- Aa3	575,000.00	01/10/2020 01/10/2020	2.246 3.104	6,008.75	574,488.25	574,734.58 580,743.33	569,790.50 575,799.25
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	1.238%	Fixed	N	2.180	AA- Aa3	790,000.00	04/13/2021 04/13/2021	2.964 2.942	5,049.42	789,684.00	789,757.39 794,806.80	790,118.50 795,167.92
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.923%	Fixed	N	1.042	A A1	595,000.00	01/27/2020 01/27/2020	1.933 2.985	4,836.03	594,428.80	594,792.41 599,628.44	588,228.90 593,064.93
458140AZ3 INTEL CORP CORP	1.272%	Fixed	N	1.329	A+ A1	825,000.00	05/11/2020 05/11/2020	1.863 2.772	2,119.79	824,686.50	824,855.86 826,975.65	814,893.75 817,013.54
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	1.200%	Fixed	N	0.849	A+ A2	775,000.00	11/13/2019 11/13/2019	2.029 2.920	2,066.67	774,566.00	774,809.27 776,875.94	768,931.75 770,998.42
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.933%	Fixed	N	1.414	A+ A2	600,000.00	06/16/2020 06/16/2020	3.074 3.151	750.00	599,190.00	599,373.28 600,123.28	598,716.00 599,466.00
375558BR3 GILEAD SCIENCES INC CORP	0.527%	Fixed	N	0.704	A A3	340,000.00	09/20/2019 09/20/2019	1.868 3.114	1,764.69	339,881.00	339,956.87 341,721.56	336,960.40 338,725.09
--- CORP	17.388%	Fixed	---	1.258	AA- Aa3	11,205,000.00	04/17/2020 04/17/2020	2.300 2.845	39,866.24	11,180,122.25	11,184,281.93 11,224,148.17	11,130,372.20 11,170,238.44

FNMA

Security Type GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
31418AF29 FN MA1084 FNMA	1.083%	Fixed	N	3.877	AA+ Aaa	681,060.72	09/06/2023 06/01/2032	2.220 3.022	1,986.43	725,861.75	717,983.81 719,970.24	693,708.02 695,694.44
31398M6U5 FNA 10M3 A3 FNMA	0.160%	Variable	N	0.649	AA+ Aaa	101,719.12	08/31/2019 03/25/2020	2.315 2.618	367.21	110,397.04	104,078.76 104,445.97	102,672.23 103,039.44
--- FNMA	1.243%	---	N	3.461	AA+ Aaa	782,779.84	03/01/2023 11/05/2030	2.232 2.970	2,353.63	836,258.79	822,062.58 824,416.21	796,380.25 798,733.88

GNMA

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
36202F3J3 G2 005301 GNMA	0.620%	Fixed	N	2.898	AA+ Aaa	390,071.68	02/24/2022 02/20/2027	1.639 2.820	1,137.71	416,889.11	411,794.78 412,932.49	397,358.22 398,495.93
36177NXM7 G2 794283 GNMA	0.220%	Fixed	N	2.883	AA+ Aaa	140,255.09	02/14/2022 03/20/2027	0.884 3.298	409.08	149,459.33	151,416.75 151,825.82	140,905.87 141,314.95
--- GNMA	0.840%	Fixed	N	2.894	AA+ Aaa	530,326.77	02/21/2022 02/27/2027	1.436 2.945	1,546.79	566,348.43	563,211.53 564,758.32	538,264.09 539,810.88

MMFUND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
31846V807 FIRST AMER:TRS OBG Y MMFUND	0.294%	Fixed	N	0.000	AAAm Aaa	189,129.80	12/31/2018 12/31/2018	2.030 2.030	0.00	189,129.80	189,129.80 189,129.80	189,129.80 189,129.80
31846V807 FIRST AMER:TRS OBG Y MMFUND	0.294%	Fixed	N	0.000	AAAm Aaa	189,129.80	12/31/2018 12/31/2018	2.030 2.030	0.00	189,129.80	189,129.80 189,129.80	189,129.80 189,129.80

US GOV

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
912828G61 UNITED STATES TREASURY US GOV	1.234%	Fixed	N	0.899	AA+ Aaa	800,000.00	11/30/2019 11/30/2019	1.688 2.647	1,054.95	792,843.75	798,642.17 799,697.11	791,752.00 792,806.95
912828J50 UNITED STATES TREASURY US GOV	1.041%	Fixed	N	1.138	AA+ Aaa	675,000.00	02/29/2020 02/29/2020	1.562 2.602	3,153.57	669,014.65	673,557.43 676,711.00	665,563.50 668,717.07
912828XE5 UNITED STATES TREASURY US GOV	1.536%	Fixed	N	1.386	AA+ Aaa	1,000,000.00	05/31/2020 05/31/2020	1.609 2.563	1,318.68	994,804.69	998,488.41 999,807.09	985,310.00 986,628.68
912828K58 UNITED STATES TREASURY US GOV	1.536%	Fixed	N	1.304	AA+ Aaa	1,000,000.00	04/30/2020 04/30/2020	1.763 2.557	2,354.97	981,875.00	994,927.36 997,282.33	984,610.00 986,964.97
912828L65 UNITED STATES TREASURY US GOV	1.072%	Fixed	N	1.705	AA+ Aaa	700,000.00	09/30/2020 09/30/2020	1.372 2.531	2,459.13	700,082.03	700,030.50 702,489.63	686,245.00 688,704.13

Security Type GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
912828WC0 UNITED STATES TREASURY US GOV	1.540%	Fixed	N	1.783	AA+ Aaa	1,000,000.00	10/31/2020 10/31/2020	1.591 2.518	2,997.24	1,007,578.12	1,002,848.75 1,005,845.98	986,330.00 989,327.24
912828VP2 UNITED STATES TREASURY US GOV	0.693%	Fixed	N	1.535	AA+ Aaa	445,000.00	07/31/2020 07/31/2020	1.623 2.533	3,724.46	452,613.68	447,608.44 451,332.90	441,333.20 445,057.66
912828M98 UNITED STATES TREASURY US GOV	0.767%	Fixed	N	1.867	AA+ Aaa	500,000.00	11/30/2020 11/30/2020	1.757 2.512	714.29	496,855.47	498,762.65 499,476.94	491,760.00 492,474.29
912828VV9 UNITED STATES TREASURY US GOV	1.480%	Fixed	N	1.611	AA+ Aaa	950,000.00	08/31/2020 08/31/2020	1.750 2.534	6,859.29	965,994.14	955,798.28 962,657.57	943,692.00 950,551.29
912828WG1 UNITED STATES TREASURY US GOV	1.555%	Fixed	N	2.249	AA+ Aaa	1,000,000.00	04/30/2021 04/30/2021	1.406 2.458	3,853.59	1,040,195.31	1,019,262.05 1,023,115.64	995,310.00 999,163.59
912828B90 UNITED STATES TREASURY US GOV	0.776%	Fixed	N	2.088	AA+ Aaa	500,000.00	02/28/2021 02/28/2021	1.399 2.496	3,397.79	513,808.60	506,376.62 509,774.41	494,805.00 498,202.79
912828S27 UNITED STATES TREASURY US GOV	1.507%	Fixed	N	2.442	AA+ Aaa	1,000,000.00	06/30/2021 06/30/2021	1.061 2.459	31.08	1,003,085.94	1,001,572.99 1,001,604.06	967,850.00 967,881.08
912828WN6 UNITED STATES TREASURY US GOV	1.349%	Fixed	N	2.337	AA+ Aaa	875,000.00	05/31/2021 05/31/2021	1.082 2.476	1,538.46	912,768.55	894,074.76 895,613.22	865,296.25 866,834.71
912828R77 UNITED STATES TREASURY US GOV	0.911%	Fixed	N	2.351	AA+ Aaa	600,000.00	05/31/2021 05/31/2021	1.107 2.478	725.27	607,500.00	603,810.76 604,536.03	584,580.00 585,305.27
912828UL2 UNITED STATES TREASURY US GOV	1.545%	Fixed	N	1.060	AA+ Aaa	1,000,000.00	01/31/2020 01/31/2020	1.051 2.607	5,754.08	1,010,859.38	1,003,475.29 1,009,229.37	986,910.00 992,664.08
912828N48 UNITED STATES TREASURY US GOV	1.803%	Fixed	N	1.950	AA+ Aaa	1,175,000.00	12/31/2020 12/31/2020	1.204 2.485	56.80	1,202,034.18	1,187,627.69 1,187,684.50	1,158,244.50 1,158,301.30
912828PC8 UNITED STATES TREASURY US GOV	1.565%	Fixed	N	1.812	AA+ Aaa	1,000,000.00	11/15/2020 11/15/2020	1.184 2.523	3,408.15	1,059,023.44	1,026,570.06 1,029,978.21	1,001,840.00 1,005,248.15
912828D72 UNITED STATES TREASURY US GOV	0.658%	Fixed	N	2.557	AA+ Aaa	425,000.00	08/31/2021 08/31/2021	1.287 2.484	2,888.12	439,327.15	432,893.57 435,781.69	419,721.50 422,609.62
912828F21 UNITED STATES TREASURY US GOV	0.481%	Fixed	N	2.636	AA+ Aaa	310,000.00	09/30/2021 09/30/2021	1.357 2.484	1,683.07	321,273.83	316,394.57 318,077.64	307,058.10 308,741.17
912828T67 UNITED STATES TREASURY US GOV	1.131%	Fixed	N	2.750	AA+ Aaa	750,000.00	10/31/2021 10/31/2021	1.487 2.477	1,605.66	741,533.21	745,097.92 746,703.59	724,980.00 726,585.66
912828G95 UNITED STATES TREASURY US GOV	2.882%	Fixed	N	0.983	AA+ Aaa	1,870,000.00	12/31/2019 12/31/2019	1.524 2.641	83.94	1,875,405.48	1,871,859.62 1,871,943.56	1,851,374.80 1,851,458.74
912828U65 UNITED STATES TREASURY US GOV	2.887%	Fixed	N	2.815	AA+ Aaa	1,890,000.00	11/30/2021 11/30/2021	1.950 2.471	2,907.69	1,872,502.74	1,879,329.09 1,882,236.78	1,851,897.60 1,854,805.29
912828J84 UNITED STATES TREASURY US GOV	2.902%	Fixed	N	1.221	AA+ Aaa	1,885,000.00	03/31/2020 03/31/2020	1.604 2.579	6,622.10	1,871,598.84	1,879,701.14 1,886,323.24	1,857,309.35 1,863,931.45
912828F96 UNITED STATES TREASURY US GOV	2.884%	Fixed	N	2.724	AA+ Aaa	1,870,000.00	10/31/2021 10/31/2021	1.983 2.472	6,405.52	1,871,460.94	1,870,895.40 1,877,300.93	1,845,970.50 1,852,376.02
912828F62 UNITED STATES TREASURY US GOV	1.855%	Fixed	N	0.817	AA+ Aaa	1,200,000.00	10/31/2019 10/31/2019	1.481 2.642	3,082.87	1,200,609.37	1,200,186.91 1,203,269.79	1,188,792.00 1,191,874.87
912828PX2 UNITED STATES TREASURY US GOV	2.824%	Fixed	N	2.014	AA+ Aaa	1,750,000.00	02/15/2021 02/15/2021	1.806 2.500	23,961.45	1,874,345.71	1,815,960.64 1,839,922.09	1,790,477.50 1,814,438.95

Security Type GASB 40 Trade Date

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

As of 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
912828X47 UNITED STATES TREASURY US GOV	0.957%	Fixed	N	3.195	AA+ Aaa	625,000.00	04/30/2022 04/30/2022	1.935 2.477	2,007.08	623,242.19	623,805.47 625,812.55	613,037.50 615,044.58
912828SV3 UNITED STATES TREASURY US GOV	2.514%	Fixed	N	3.242	AA+ Aaa	1,650,000.00	05/15/2022 05/15/2022	1.815 2.480	3,748.96	1,645,037.11	1,646,533.43 1,650,282.39	1,611,258.00 1,615,006.96
912828SF8 UNITED STATES TREASURY US GOV	2.861%	Fixed	N	2.985	AA+ Aaa	1,850,000.00	02/15/2022 02/15/2022	1.761 2.470	13,975.54	1,869,583.99	1,863,397.27 1,877,372.81	1,823,989.00 1,837,964.54
912828XW5 UNITED STATES TREASURY US GOV	2.430%	Fixed	N	3.367	AA+ Aaa	1,600,000.00	06/30/2022 06/30/2022	1.931 2.477	77.35	1,586,375.01	1,590,271.01 1,590,348.35	1,561,248.00 1,561,325.35
912828L24 UNITED STATES TREASURY US GOV	1.917%	Fixed	N	3.490	AA+ Aaa	1,250,000.00	08/31/2022 08/31/2022	1.822 2.490	7,963.57	1,253,125.00	1,252,342.12 1,260,305.69	1,223,237.50 1,231,201.07
912828J43 UNITED STATES TREASURY US GOV	1.953%	Fixed	N	3.034	AA+ Aaa	1,275,000.00	02/28/2022 02/28/2022	1.835 2.470	7,581.32	1,270,417.97	1,271,704.66 1,279,285.98	1,247,205.00 1,254,786.32
912828WR7 UNITED STATES TREASURY US GOV	1.196%	Fixed	N	2.418	AA+ Aaa	775,000.00	06/30/2021 06/30/2021	1.765 2.469	45.49	785,050.78	781,791.59 781,837.09	768,583.00 768,628.49
912828XG0 UNITED STATES TREASURY US GOV	2.307%	Fixed	N	3.349	AA+ Aaa	1,500,000.00	06/30/2022 06/30/2022	1.913 2.481	88.05	1,514,355.47	1,510,732.00 1,510,820.05	1,482,195.00 1,482,283.05
912828W9 UNITED STATES TREASURY US GOV	1.722%	Fixed	N	3.573	AA+ Aaa	1,125,000.00	09/30/2022 09/30/2022	2.149 2.486	5,389.34	1,111,025.39	1,113,981.99 1,119,371.33	1,100,520.00 1,105,909.34
912828M80 UNITED STATES TREASURY US GOV	1.799%	Fixed	N	3.731	AA+ Aaa	1,175,000.00	11/30/2022 11/30/2022	2.153 2.491	2,065.93	1,166,600.58	1,168,311.04 1,170,376.97	1,153,615.00 1,155,680.93
912828W89 UNITED STATES TREASURY US GOV	3.223%	Fixed	N	3.111	AA+ Aaa	2,100,000.00	03/31/2022 03/31/2022	2.624 2.479	10,060.10	2,041,347.65	2,051,384.43 2,061,444.53	2,060,625.00 2,070,685.10
9128284L1 UNITED STATES TREASURY US GOV	3.436%	Fixed	N	4.046	AA+ Aaa	2,175,000.00	04/30/2023 04/30/2023	2.962 2.498	10,244.13	2,155,289.06	2,156,395.86 2,166,639.98	2,197,337.25 2,207,581.38
9128284U1 UNITED STATES TREASURY US GOV	3.443%	Fixed	N	4.222	AA+ Aaa	2,200,000.00	06/30/2023 06/30/2023	2.965 2.502	159.53	2,166,914.07	2,168,677.85 2,168,837.39	2,211,440.00 2,211,599.53
912828VS6 UNITED STATES TREASURY US GOV	1.453%	Fixed	N	4.302	AA+ Aaa	925,000.00	08/15/2023 08/15/2023	2.968 2.507	8,734.71	905,416.02	906,413.41 915,148.13	924,713.25 933,447.96
912828WE6 UNITED STATES TREASURY US GOV	1.105%	Fixed	N	4.524	AA+ Aaa	700,000.00	11/15/2023 11/15/2023	2.719 2.510	2,499.31	700,984.38	700,978.89 703,478.20	707,658.00 710,157.31
--- UNITED STATES TREASURY US GOV	72.732%	Fixed	N	2.576	AA+ Aaa	47,095,000.00	09/09/2021 09/09/2021	1.860 2.511	167,282.65	47,273,758.87	47,132,474.08 47,299,756.73	46,555,674.30 46,722,956.95

Summary

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
---	100.000%	---	---	2.295	AA+ Aa1	64,622,236.41	05/26/2021 07/16/2021	1.975 2.580	244,713.75	64,831,790.03	64,684,039.97 64,928,753.72	63,995,209.24 64,239,922.99

Security Type GASB 40 Trade Date

As of 12/31/2018

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

Dated: 02/20/2019

[Return to Table of Contents](#)

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

Portfolio Activity Summary

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

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

Dated: 02/20/2019

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed	Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
31846V807 FIRST AMER:TRS OBG Y MMFUND	858.29	0.00	1,429,630.26	0.00	-1,328,022.05	0.00	0.00	0.00	0.00	0.00	87,521.59 189,129.80	87,521.59 189,129.80
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	51,621.88 267.64	51,621.88 267.64
31418AF29 FN MA1084 FNMA	6,128.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-28,093.54	-1,532.63	755,803.32 725,861.75	711,856.14 693,708.02
36202F3J3 G2 005301 GNMA	3,541.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-22,474.32	-1,275.28	440,908.54 416,889.11	418,102.99 397,358.22
36177NXM7 G2 794283 GNMA	1,279.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-11,195.00	-906.74	161,389.00 149,459.33	151,363.77 140,905.87
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	0.00	792,843.75 792,843.75	789,032.00 791,752.00
912828J50 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	669,014.65 669,014.65	662,134.50 665,563.50
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	500,015.00 500,015.00	492,885.00 495,025.00
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	2,187.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	252,960.00 252,960.00	248,630.00 249,087.50
912828XE5 UNITED STATES TREASURY US GOV	7,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	994,804.69 994,804.69	979,060.00 985,310.00
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	0.00	981,875.00 981,875.00	978,320.00 984,610.00
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	0.00	495,310.00 495,310.00	489,325.00 492,685.00
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	0.00	700,082.03 700,082.03	680,365.00 686,245.00
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	0.00	1,007,578.12 1,007,578.12	978,090.00 986,330.00
912828VP2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	452,613.68 452,613.68	438,618.70 441,333.20
605581GK7 MISSISSIPPI ST MUNI	2,866.00	0.00	0.00	0.00	0.00	0.00	0.00	-400,000.00	0.00	0.00	400,000.00 0.00	399,696.00 0.00
31398M6U5 FNA 10M3 A3 FNMA	1,205.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-7,505.93	-190.90	118,543.31 110,397.04	110,535.75 102,672.23
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	0.00	496,855.47 496,855.47	487,245.00 491,760.00
912828VV9 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	965,994.14 965,994.14	937,640.50 943,692.00
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	0.00	1,040,195.31 1,040,195.31	984,650.00 995,310.00

Portfolio Activity Summary

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

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

Dated: 02/20/2019

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed	Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
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	489,980.00 494,805.00
912828S27 UNITED STATES TREASURY US GOV	5,625.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,003,085.94 1,003,085.94	953,980.00 967,850.00
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	855,452.50 865,296.25
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	577,032.00 584,580.00
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	982,380.00 986,910.00
912828N48 UNITED STATES TREASURY US GOV	10,281.25	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,202,034.18 1,202,034.18	1,147,093.75 1,158,244.50
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	995,390.00 1,001,840.00
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	306,998.40 310,729.60
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	271,898.00 272,470.00
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	414,608.75 419,721.50
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	303,220.30 307,058.10
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	713,880.00 724,980.00
912828G95 UNITED STATES TREASURY US GOV	15,193.75	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,875,405.48 1,875,405.48	1,845,016.80 1,851,374.80
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	1,824,587.10 1,851,897.60
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	1,846,715.65 1,857,309.35
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	1,821,136.90 1,845,970.50
912828F62 UNITED STATES TREASURY US GOV	12,937.50	0.00	0.00	0.00	-519,606.44		-1,065.95	0.00	0.00	-5,478.86	1,725,875.97 1,200,609.37	1,703,230.50 1,188,792.00
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	1,780,012.50 1,790,477.50
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	587,782.65 588,228.90
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	493,935.00 496,370.00
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	467,048.50 469,015.00

Portfolio Activity Summary

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

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed	Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
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	603,050.00 613,037.50
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	811,791.75 814,893.75
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	1,584,132.00 1,611,258.00
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	1,796,461.00 1,823,989.00
912828XW5 UNITED STATES TREASURY US GOV	14,000.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,586,375.01 1,586,375.01	1,534,064.00 1,561,248.00
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	726,988.50 728,546.70
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	1,201,412.50 1,223,237.50
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	337,195.00 336,960.40
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	1,227,289.50 1,247,205.00
912828WR7 UNITED STATES TREASURY US GOV	8,234.38	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	785,050.78 785,050.78	759,655.00 768,583.00
912828XG0 UNITED STATES TREASURY US GOV	15,937.50	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,514,355.47 1,514,355.47	1,457,820.00 1,482,195.00
931142DY6 WAL-MART STORES INC CORP	2,187.50	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	249,995.00 249,995.00	247,745.00 248,245.00
478160CH5 JOHNSON & JOHNSON CORP	1,755.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	179,807.40 179,807.40	176,362.20 177,363.00
037833DH0 APPLE INC CORP	11,610.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,289,367.90 1,289,367.90	1,276,364.70 1,279,460.70
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	7,750.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	774,566.00 774,566.00	767,257.75 768,931.75
912828W9 UNITED STATES TREASURY US GOV	10,546.88	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,111,025.39 1,111,025.39	1,080,348.75 1,100,520.00
912828M80 UNITED STATES TREASURY US GOV	11,750.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,166,600.58 1,166,600.58	1,132,089.00 1,153,615.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	574,488.25 574,488.25	569,876.75 569,790.50
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	11,652.50	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	789,684.00 789,684.00	786,381.80 790,118.50
912828W89 UNITED STATES TREASURY US GOV	19,687.50	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	2,041,347.65 2,041,347.65	2,027,970.00 2,060,625.00
3133EJCE7 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,042,618.50 1,042,618.50	1,036,969.50 1,045,495.50

Portfolio Activity Summary

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

10/01/2018 - 12/31/2018

[Return to Table of Contents](#)

Dated: 02/20/2019

Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed	Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
931142EG4 WALMART INC CORP	32,743.33	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	2,349,271.50 2,349,271.50	2,350,799.00 2,353,807.00
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	7,500.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	599,190.00 599,190.00	598,974.00 598,716.00
3137EAE19 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	2,176,350.00 2,176,350.00	2,174,700.00 2,192,366.00
9128284L1 UNITED STATES TREASURY US GOV	29,906.25	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	2,155,289.06 2,155,289.06	2,157,078.00 2,197,337.25
9128284U1 UNITED STATES TREASURY US GOV	28,875.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	2,166,914.07 2,166,914.07	2,168,716.00 2,211,440.00
912828VS6 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	905,416.02 905,416.02	906,213.25 924,713.25
166764BG4 CHEVRON CORP CORP	6,825.00	0.00	631,488.00	-6,445.83	0.00		0.00	0.00	0.00	0.00	0.00 631,488.00	0.00 637,455.00
912828WE6 UNITED STATES TREASURY US GOV	0.00	0.00	700,984.38	-1,861.19	0.00		0.00	0.00	0.00	0.00	0.00 700,984.38	0.00 707,658.00
---	452,446.43	0.00	2,762,102.64	-8,307.02	-1,847,628.49		-1,065.95	-400,000.00	-69,268.79	-9,384.42	64,448,634.87	62,955,778.07
---											64,832,057.67	63,995,476.88

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

Additional Disclosure:

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

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

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

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

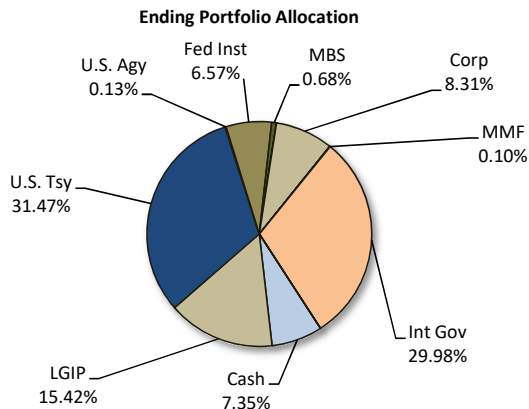
Past performance is not an indicator of future performance or results.

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

Asset Allocation as of December 31, 2018

Security Distribution ⁽¹⁾	December 31, 2018 Ending Balance	Portfolio Allocation	Permitted by Policy ⁽²⁾	Compliant	Issuer Description ⁽¹⁾	Sec. Desc.	December 31, 2018 Ending Balance	Portfolio Allocation	Permitted by Policy ⁽²⁾	Compliant
Cash	\$ 30,770,397.78	7.35%	100.00%	YES	FLCLASS ⁽²⁾	Int Gov	\$ 60,305,750.21	14.41%	25.00%	NO
LGIP	64,539,663.49	15.42%	25.00%	YES	FL SAFE ⁽²⁾	Int Gov	65,183,032.57	15.57%	25.00%	NO
U.S. Treasury Notes	131,701,494.93	31.47%	100.00%	YES	FL PRIME (SBA) ⁽²⁾	LGIP	64,539,663.49	15.42%	25.00%	YES
U.S. Agency Notes	539,810.88	0.13%	25.00%	YES	MMF - Fidelity Prime	MMF	401,004.31	0.10%	10.00%	YES
FNMA	10,807,368.09	2.58%	25.00%	YES	Capital Bank Local Account	Cash	4,191,338.66	1.00%	100.00%	YES
FHLMC	15,863,287.67	3.79%	25.00%	YES	BankUnited Local Account	Cash	7,230,483.13	1.73%	100.00%	YES
FFCB	1,055,022.79	0.25%	25.00%	YES	5/3 Bank Account LIBOR ⁽²⁾	Cash	-	0.00%	100.00%	YES
FHLB	2,621,866.57	0.63%	25.00%	YES	Bank of America Local Account ⁽²⁾	Cash	19,348,575.99	4.62%	100.00%	YES
Fed Instrumentality Subtotal	\$ 30,347,545.13	7.25%	80.00%	YES	U.S. Treasury Notes	UST	131,701,494.93	31.47%	100.00%	YES
Asset Backed Securities	-	0.00%	25.00%	YES	U.S. Agency Notes	US Agy	-	0.00%	25.00%	YES
Commercial Paper	-	0.00%	25.00%	YES	FNMA	GSE	9,548,870.78	2.28%	25.00%	YES
Corporate Notes	34,764,254.40	8.31%	25.00%	YES	FHLMC	GSE	14,817,354.19	3.54%	25.00%	YES
Bankers Acceptances	-	0.00%	25.00%	YES	FFCB	GSE	1,055,022.79	0.25%	25.00%	YES
Money Market Funds	401,004.31	0.10%	25.00%	YES	FHLB	GSE	2,621,866.57	0.63%	25.00%	YES
Municipal Bonds	-	0.00%	20.00%	YES	American Honda Finance	Corp	4,191,087.02	1.00%	5.00%	YES
Intergovernmental Funds	125,488,782.78	29.98%	25.00%	NO	Apple Inc.	Corp	7,647,667.01	1.83%	5.00%	YES
Certificates of Deposit	-	0.00%	25.00%	YES	Chevron Corp	Corp	2,114,148.75	0.51%	5.00%	YES
Total Portfolio Market Value	\$ 418,552,953.68	100.00%			Gilead Sciences	Corp	1,041,081.54	0.25%	5.00%	YES
 <p>Ending Portfolio Allocation</p> <ul style="list-style-type: none"> U.S. Tsy: 31.47% Int Gov: 29.98% LGIP: 15.42% Cash: 7.35% U.S. Agy: 0.13% Fed Inst: 6.57% MBS: 0.68% Corp: 8.31% MMF: 0.10% FNMA: 2.28% FHLMC: 3.54% 					IBM Corp	Corp	1,863,918.34	0.45%	5.00%	YES
					Intel Corp	Corp	2,525,314.58	0.60%	5.00%	YES
					Johnson & Johnson	Corp	533,580.75	0.13%	5.00%	YES
					JP Morgan Chase	Corp	776,327.50	0.19%	5.00%	YES
					Microsoft Corp	Corp	1,500,287.08	0.36%	5.00%	YES
					Proctor & Gamble	Corp	298,427.50	0.07%	5.00%	YES
					Toyota Motor Credit Corp	Corp	4,233,428.92	1.01%	5.00%	YES
					Walmart	Corp	8,038,985.40	1.92%	5.00%	YES
					FNMA MBS	MBS	1,258,497.31	0.30%	5.00%	YES
					FHLMC MBS	MBS	1,045,933.48	0.25%	5.00%	YES
					GNMA MBS	MBS	539,810.88	0.13%	5.00%	YES
						MBS		0.00%	5.00%	YES
						MBS		0.00%	5.00%	YES
						MBS		0.00%	5.00%	YES
					Total Portfolio Market Value		\$ 418,552,953.68	100.00%		

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

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