

Quarterly Investment Report for Period Ended June 30, 2019



City of Cape Coral Investment Review

1015 Cultural Park Blvd
Cape Coral, Florida 33990

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

Investment Management Portfolio Review

Economic Summary

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Economic Update – 2nd Quarter 2019

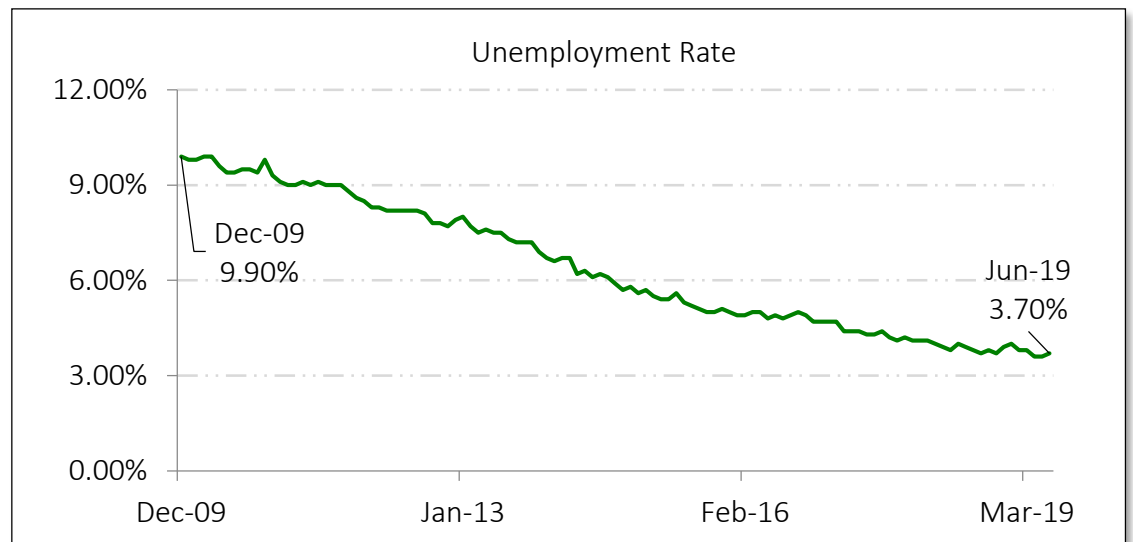
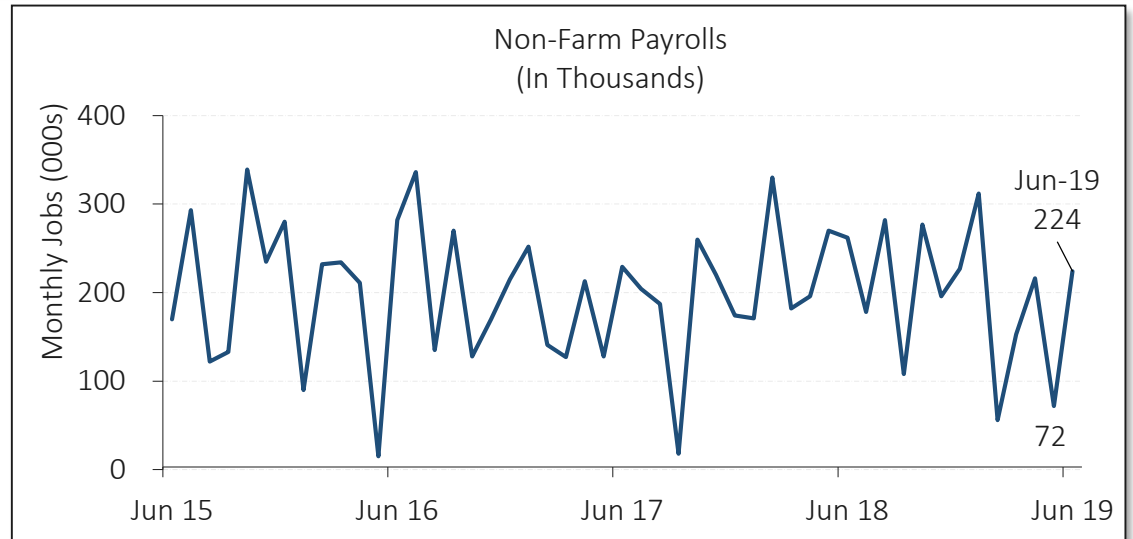


Market/Economic Update

Labor Market

■ The June payroll figure of 224k was a welcomed rebound after weak growth in May. The labor market remains strong, although the 2019 monthly average of 172k jobs per month is considerably lower than the 2018 average of 223k per month.

■ The unemployment rate increased slightly 0.1% in June to 3.7%, and has remained below 4.0% for 11 out of the last 12 months. Wage growth has been above 3.0% since August 2018, the highest levels in a decade.

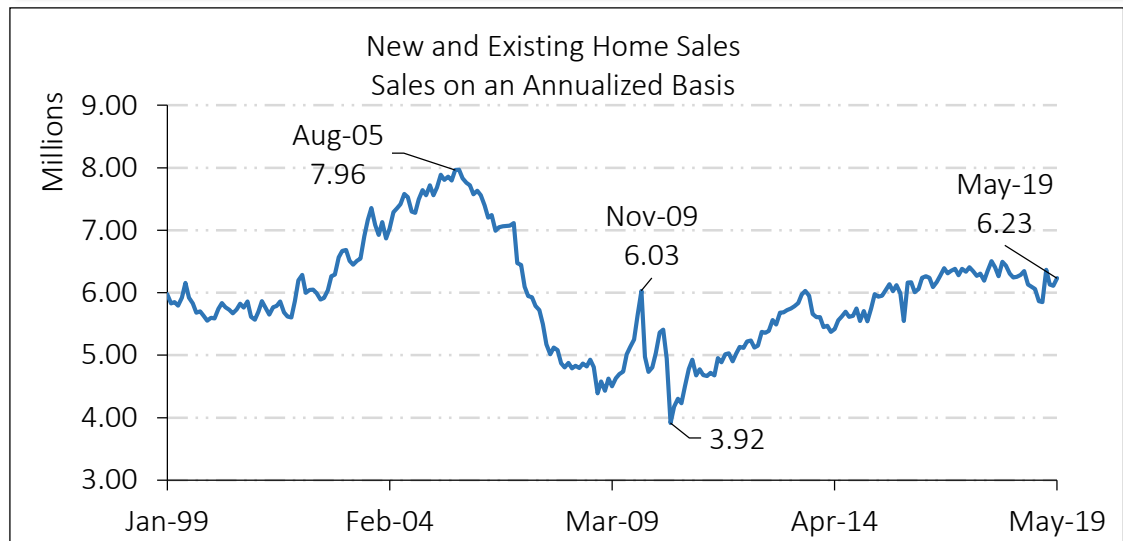
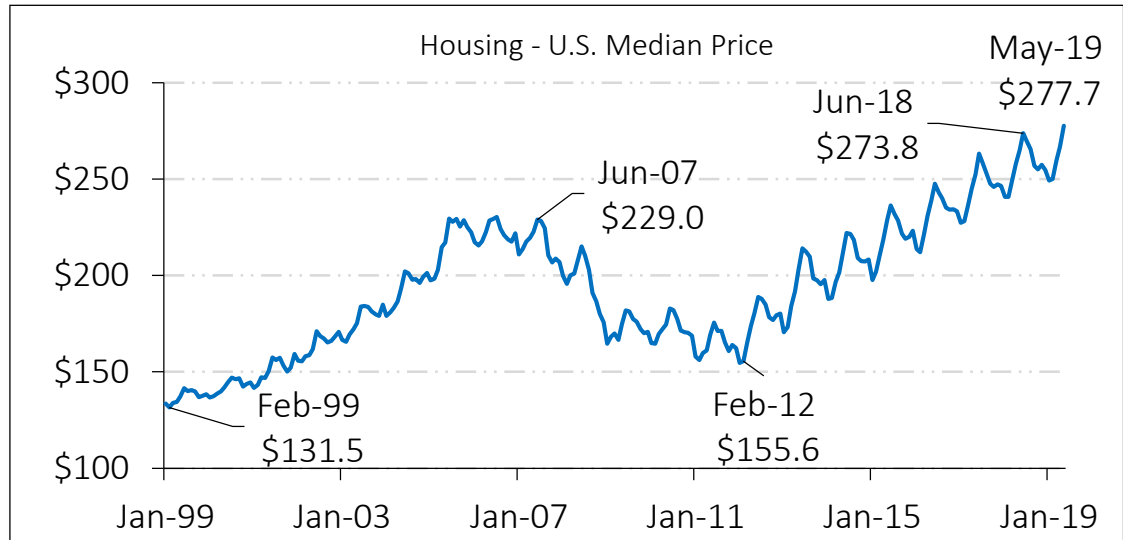


Source: Bloomberg. See additional footnotes at the end of the presentation.

Median U.S. Housing

Following the same trend for more than seven years, the median price housing reached another record in May at \$278k. This is an increase of 78% since February 2012.

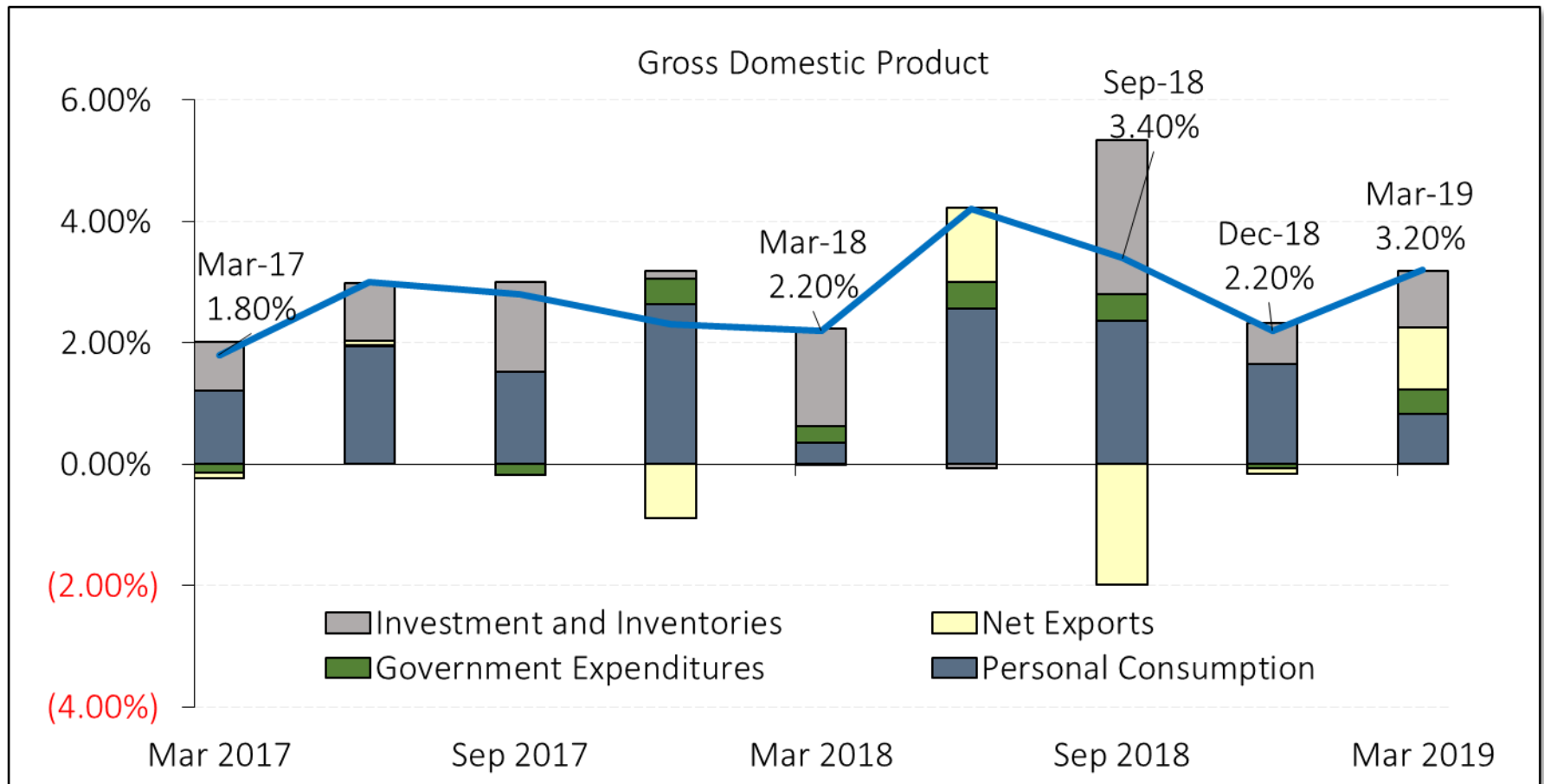
Even with continued increases in median housing prices throughout the U.S., home sales remain strong, averaging annual sales over 6 million for 44 of the last 48 months, helped by low mortgage rates.



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

Gross Domestic Product

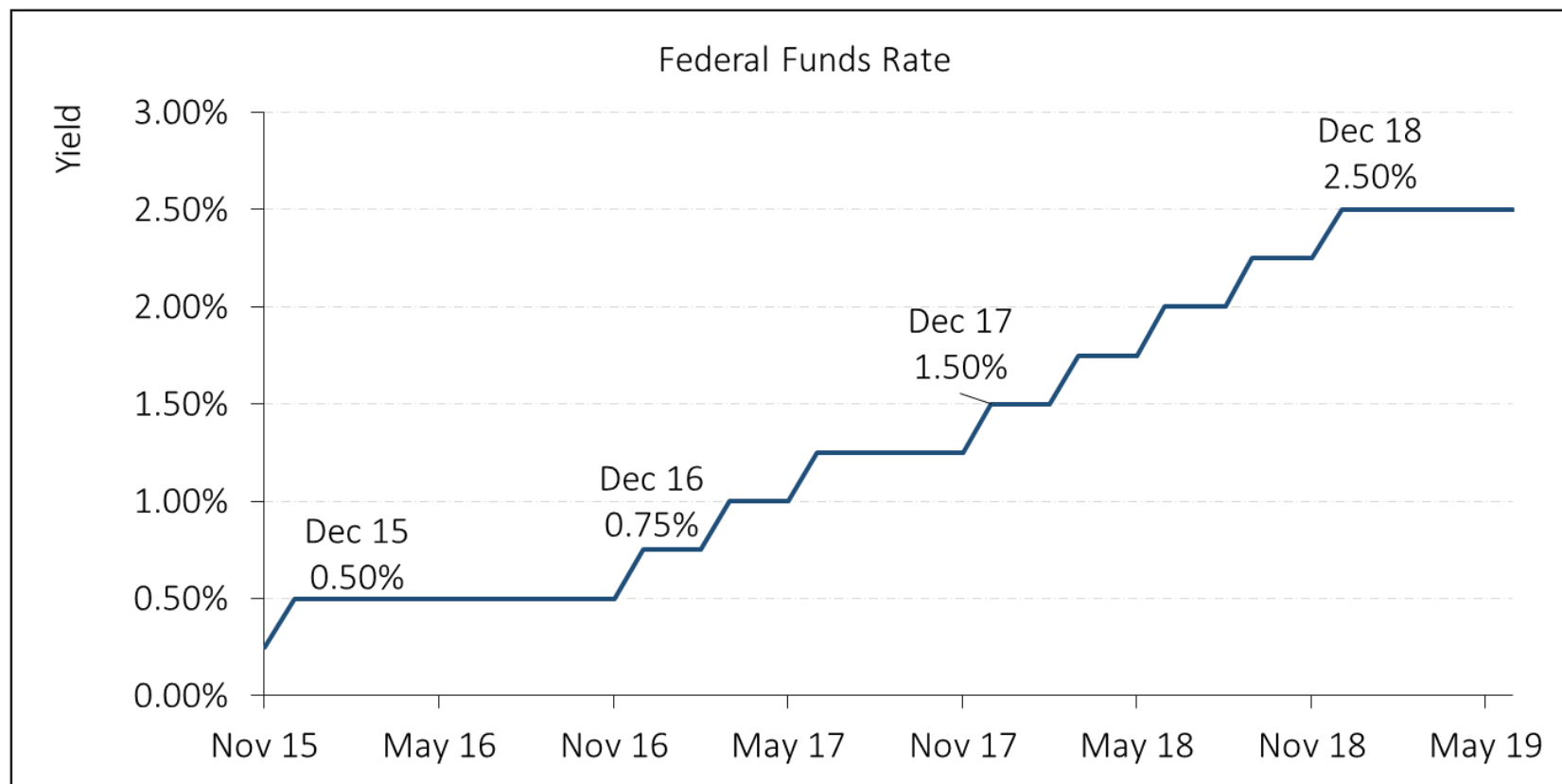
- The initial reading of 1st Quarter GDP was a welcome surprise as all four components contributed to growth during the period. Personal consumption, which represents more than two thirds of the economy, was significantly lower, although similar to recent first quarter performance.



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

Federal Funds Rate Hike Current Cycle

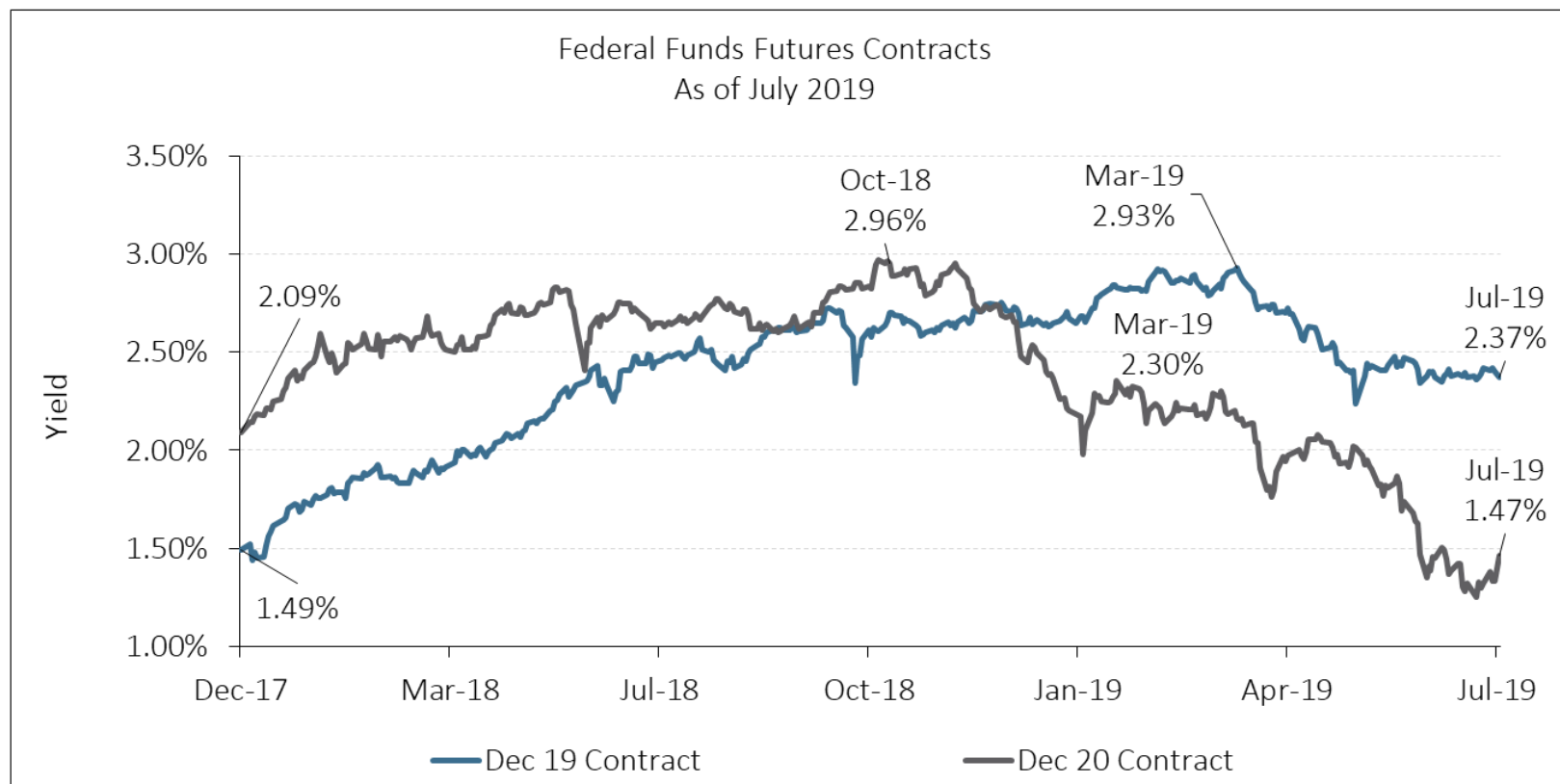
- The FOMC has maintained the overnight rate at 2.25% - 2.50% since the last rate hike in December 2018. It is expected that not only is the recently tightening cycle over, that the FOMC will begin reducing the overnight rate as early as the July meeting.



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

Federal Funds Futures

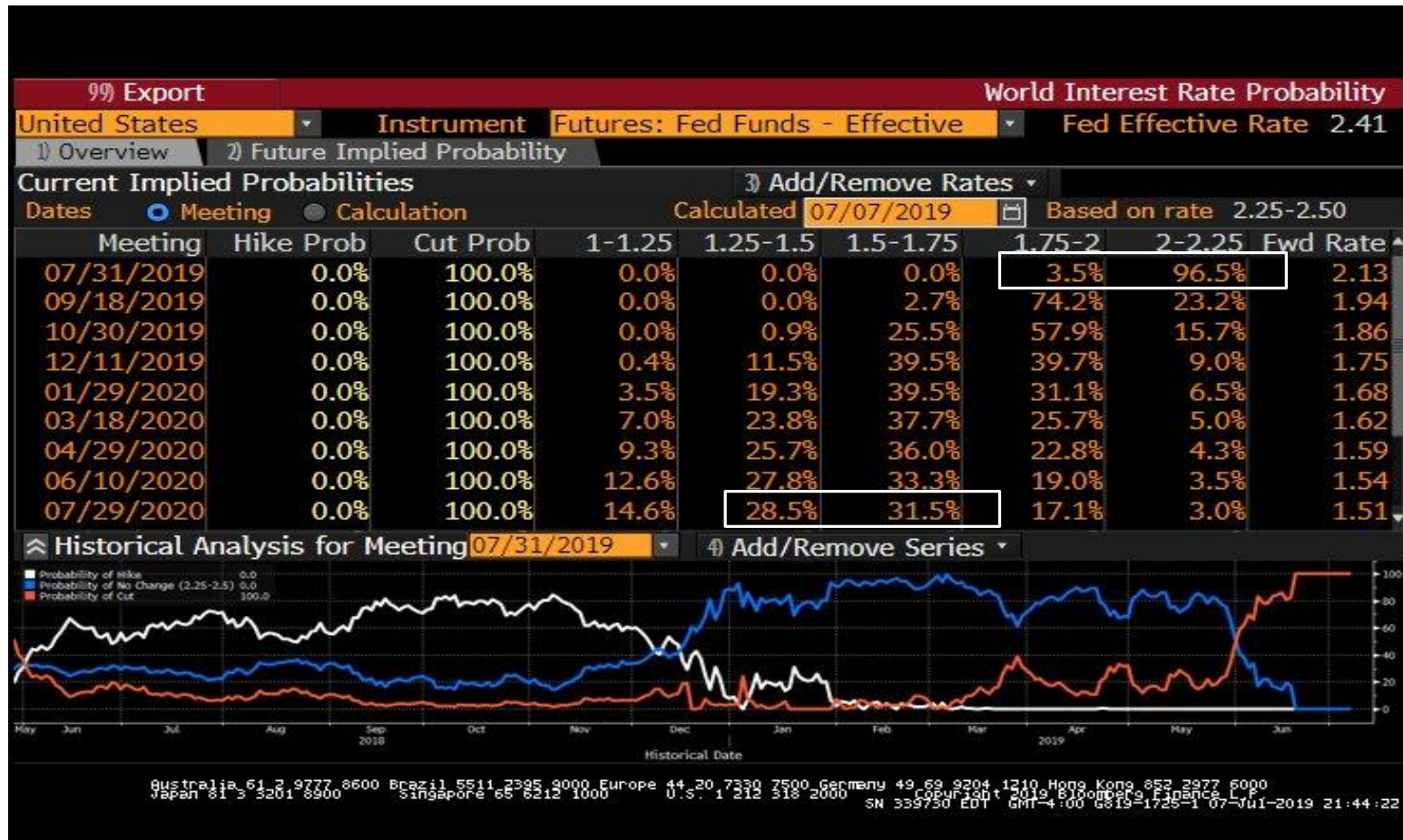
- Federal Funds Futures contracts provide an indication on market expectations of the Federal Funds rate based on current available information. Currently these futures contracts are pricing in multiple rate cuts by the end of 2020.



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

FOMC Rate Projections – July 2019

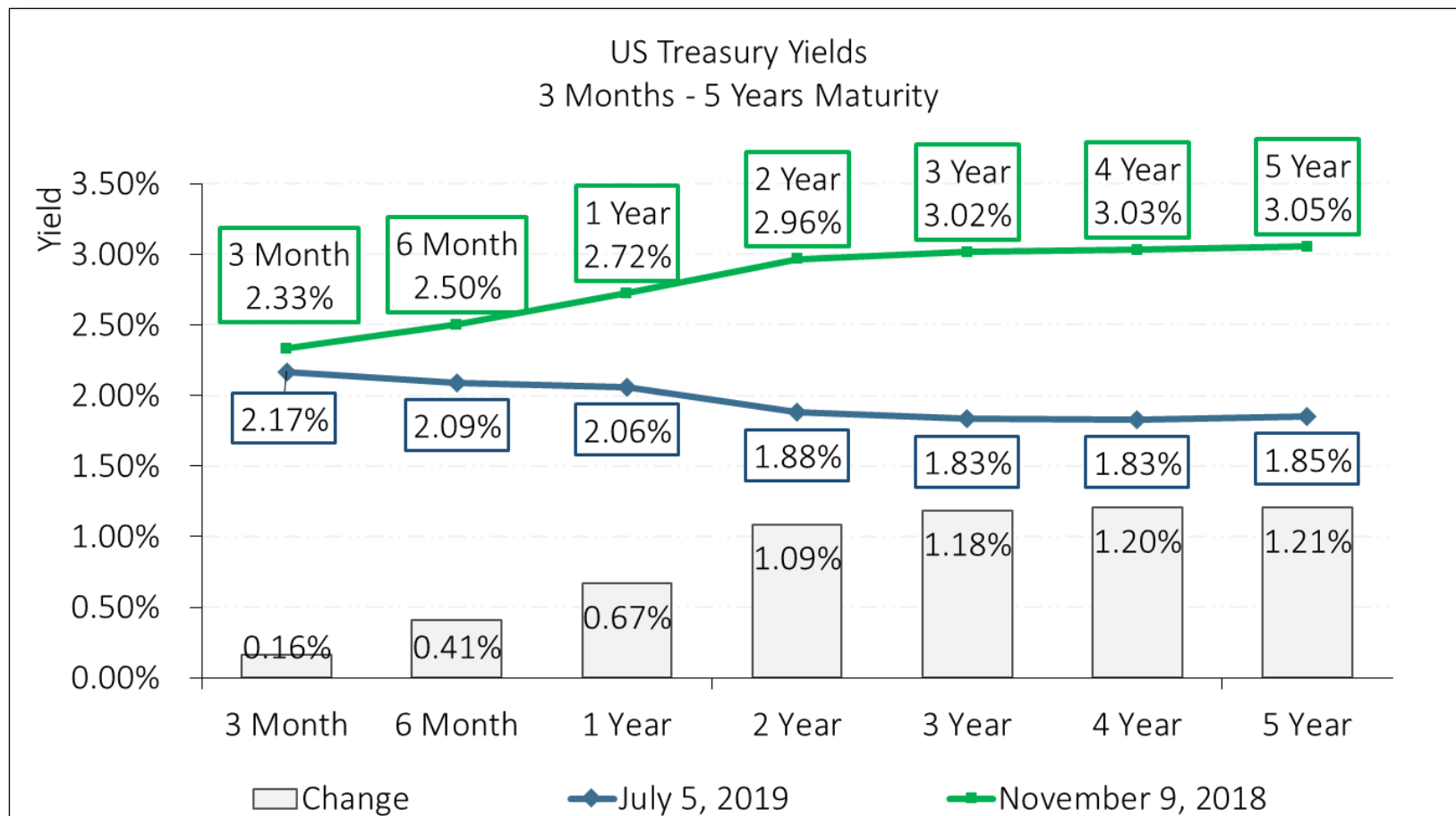
- As of early July, the market has priced in a 100% chance of a rate cut during July 30-31 FOMC meeting. Also, there is currently a 60% chance of up to four rate hikes in the next 12 months.



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

Yield Curve November 2018 vs. July 2019

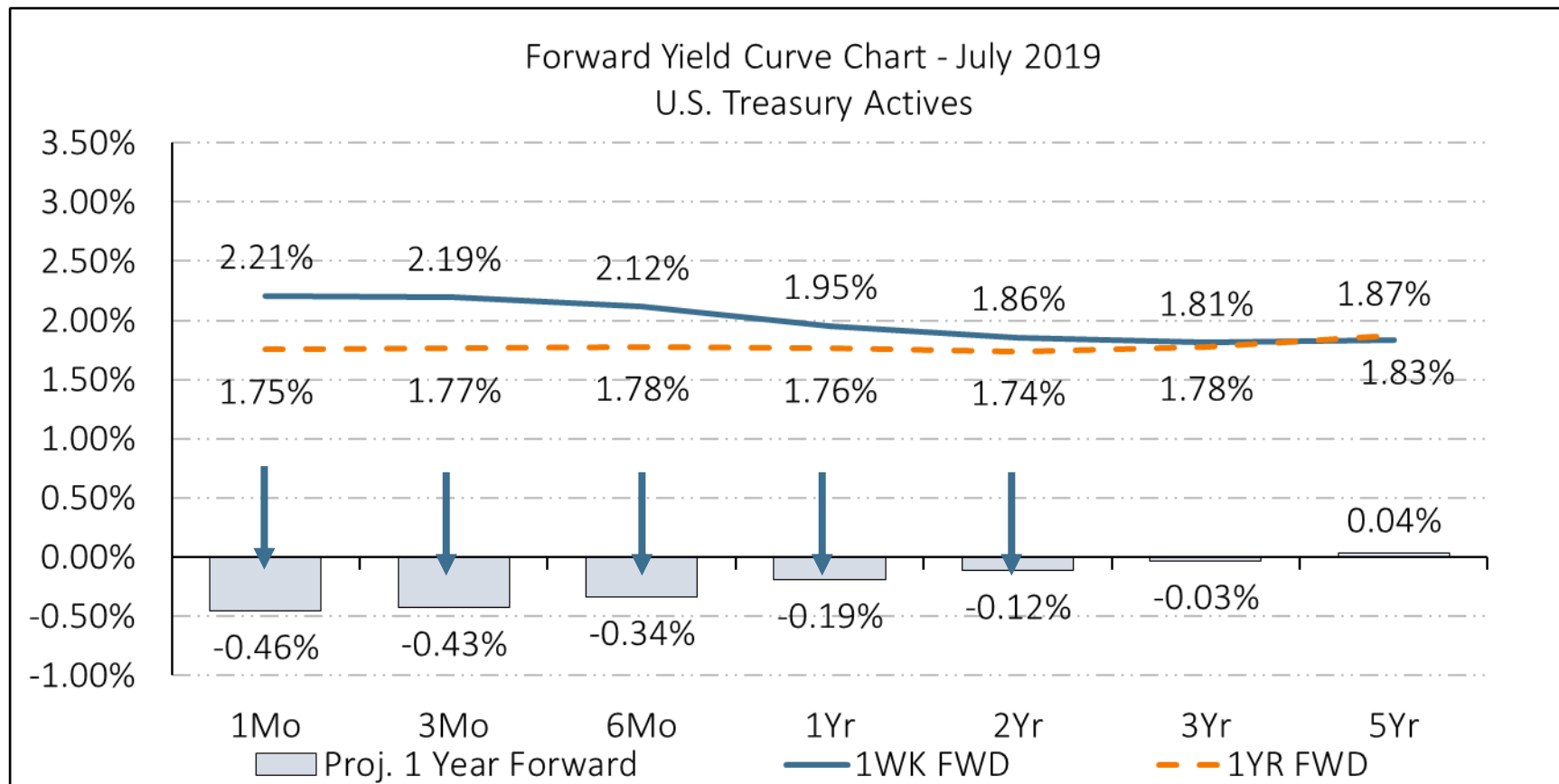
- Interest rates continued to decline in the second quarter of 2019 with rates falling more than a full percentage point since November 2018 for maturities greater than two years.



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

Forward Yield Curves – July 2019

- Forward yield curves also project several rate Federal Funds rate cuts during the next 12 months.



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.

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City of Cape Coral ST Summary

Investment Management Portfolio Review

Investment Portfolio Summary Comparison

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City of Cape Coral ST Summary Comparison for the period April 1, 2019 to June 30, 2019

City of Cape Coral ST	April 1, 2019 Beginning Balance	June 30, 2019 Ending Balance	Portfolio Characteristic	April 1, 2019 Beginning Balance	June 30, 2019 Ending Balance
Historical Cost	\$ 3,058.93	\$ 3,074.52	Book Yield Gross	2.04%	1.94%
Book Value	\$ 3,058.93	\$ 3,074.52	Market Yield Gross	2.04%	1.94%
Accrued Interest	0.00	0.00	Weighted Average Coupon	2.10%	1.98%
Book Value Plus Accrued	\$ 3,058.93	\$ 3,074.52	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⁾	\$ 3,058.93	\$ 3,074.52	Weighted Final Maturity	0.00 Years	0.00 Years
Net Pending Transactions	5.25	4.94			
Market Value Plus Accrued Net⁽²⁾	\$ 3,064.18	\$ 3,079.46			

City of Cape Coral ST	June 2019 Net Income
Interest Income	\$ 15.28
Net Amortization/Accretion	0.00
Net Realized Gain/Loss ⁽³⁾	0.00
Miscellaneous Income	0.00
Net Income	\$ 15.28

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

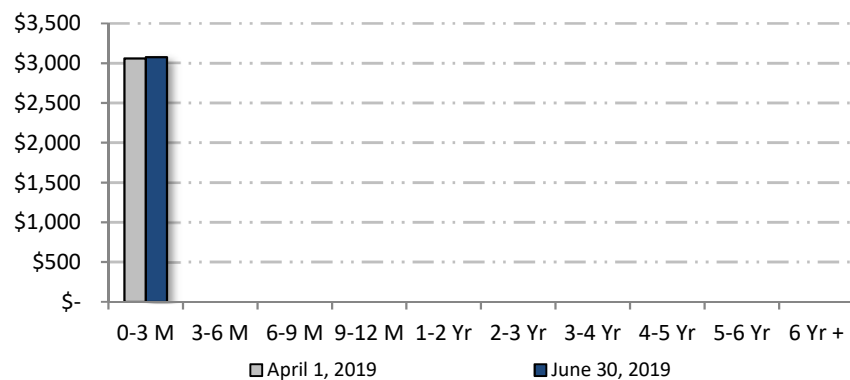
(2) Market Value Plus Accrued Net represents the market value of the portfolio net payables and receivables from transactions that settle in the following reporting period.

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

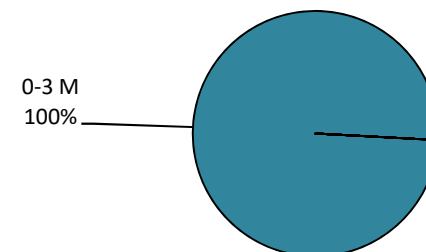
City of Cape Coral ST Maturity Distribution Market Value Basis April 1, 2019 to June 30, 2019

Maturity Distribution	April 1, 2019 Beginning Balance	June 30, 2019 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 3,058.93	\$ 3,074.52	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	\$ 3,058.93	\$ 3,074.52	100.00%	

Maturity Distribution Comparison

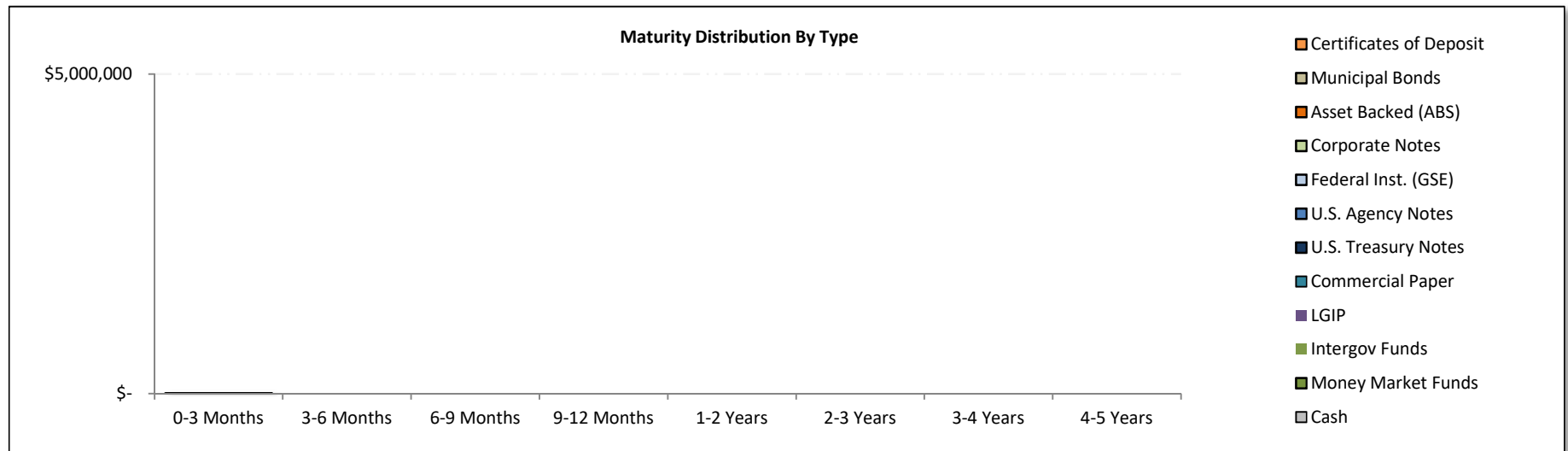


Maturity Distribution



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

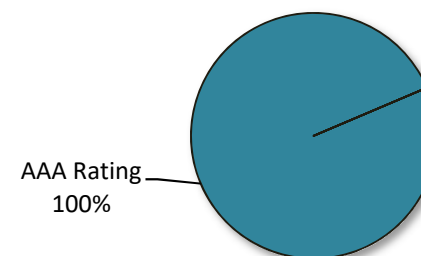
Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	3,074.52	-	-	-	-	-	-	-	3,074.52
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	-	-	-	-	-	-	-
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)	-	-	-	-	-	-	-	-	-
Corporate Notes	-	-	-	-	-	-	-	-	-
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
Total	\$ 3,074.52	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 3,074.52



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

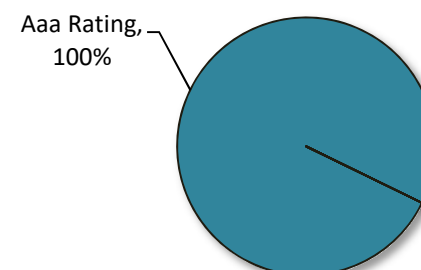
S&P Rating Distribution	June 30, 2019 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
AAA Rating	\$ 3,074.52	100.00%
AA Rating	-	0.00%
A Rating	-	0.00%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 3,074.52	100.00%
Total Portfolio	\$ 3,074.52	100.00%

Portfolio Allocation By Standard and Poors' Rating



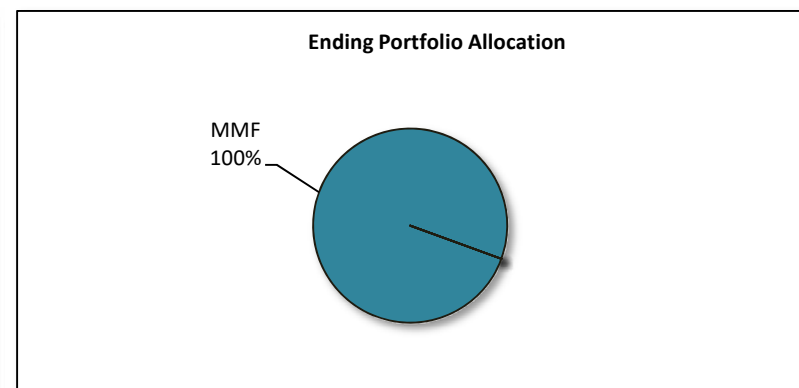
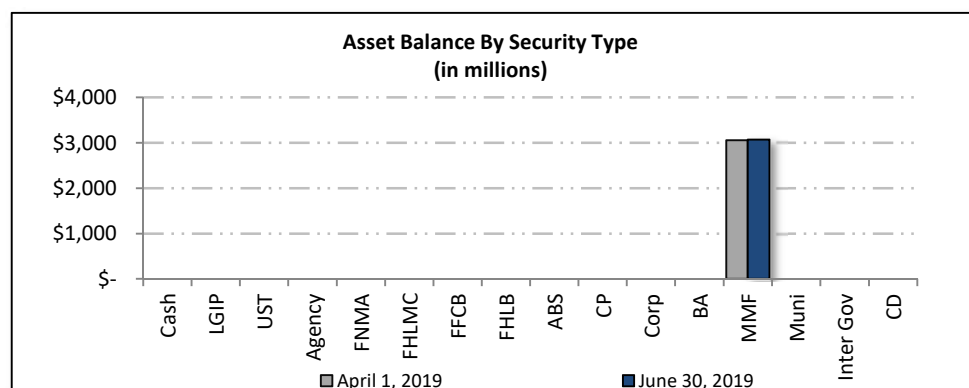
Moody's Rating Distribution	June 30, 2019 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 3,074.52	100.00%
Aa Rating	-	0.00%
A Rating	-	0.00%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 3,074.52	100.00%
Total Portfolio	\$ 3,074.52	100.00%

Portfolio Allocation By Moody's Rating



City of Cape Coral ST Market Value Basis Security Distribution April 1, 2019 to June 30, 2019

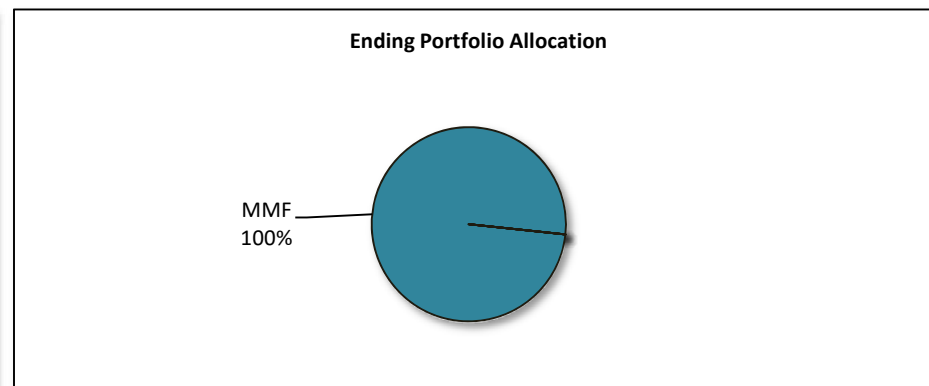
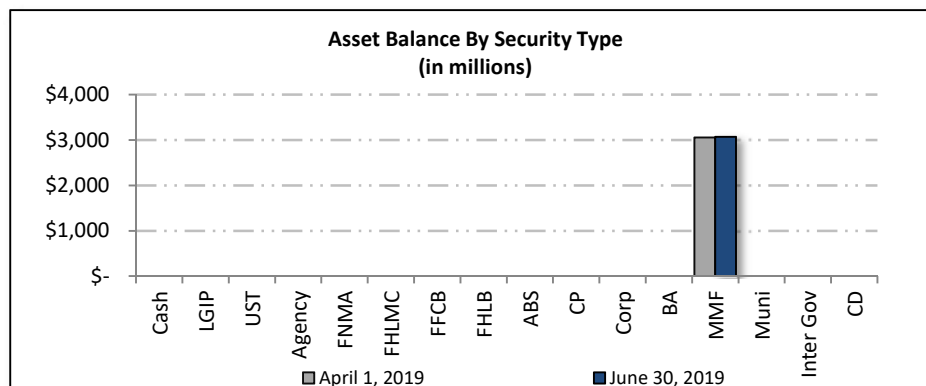
Security Distribution	April 1, 2019 Beginning Balance	Portfolio Allocation	June 30, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	-	0.00%	-	0.00%	0.00%	0.00%
FHLMC	-	0.00%	-	0.00%	0.00%	0.00%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	-	0.00%	-	0.00%	0.00%	0.00%
Fed Instrumentality Subtotal	\$ -	0.00%	\$ -		0.00%	0.00%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	-	0.00%	-	0.00%	0.00%	0.00%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	3,058.93	100.00%	3,074.52	1.94%	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	\$ 3,058.93	100.00%	\$ 3,074.52	1.94%	100.00%	



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

City of Cape Coral ST Historical Cost Basis Security Distribution April 1, 2019 to June 30, 2019

Security Distribution	April 1, 2019 Beginning Balance	Portfolio Allocation	June 30, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	-	0.00%	-	0.00%	0.00%	0.00%
FHLMC	-	0.00%	-	0.00%	0.00%	0.00%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	-	0.00%	-	0.00%	0.00%	0.00%
Fed Instrumentality Subtotal	\$ -	0.00%	\$ -		0.00%	0.00%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	-	0.00%	-	0.00%	0.00%	0.00%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	3,058.93	100.00%	3,074.52	1.94%	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	\$ 3,058.93	100.00%	\$ 3,074.52	1.94%	100.00%	



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

Additional Disclosure

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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
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Denver, CO 80202

City of Cape Coral ST Detail

Portfolio Holdings

Portfolio Income

Portfolio Transactions

Issuer Concentration

Security Concentration

Portfolio Activity Summary



Month End Report Trade Date

Cape Coral, City of ST (44762)

Quarter End (Q3 Y2019)

04/01/2019 - 06/30/2019

Dated: 07/15/2019

Locked Down

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Dated: 07/15/2019

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Holdings Report Trade Date

Cape Coral, City of ST (44762)

As of 06/30/2019

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Dated: 07/15/2019

<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 31846V807 MMFUND 1.980	06/30/2019 06/30/2019 N ---	3,074.52 3,074.52 1.0000	--- --- ---	Aaa AAAm ---	3,074.52 3,074.52	0.00 0.00	3,074.52 3,074.52
FIRST AMER:TRS OBG Y 31846V807 MMFUND 1.980	06/30/2019 06/30/2019 N ---	3,074.52 3,074.52 1.0000	--- --- ---	Aaa AAAm ---	3,074.52 3,074.52	0.00 0.00	3,074.52 3,074.52

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

Income Detail Report Trade Date

Cape Coral, City of ST (44762)

04/01/2019 - 06/30/2019

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Dated: 07/15/2019

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	06/30/2019	3,074.52	15.28	0.00 0.00	0.00	0.00	0.00	15.28	15.59 4.94
31846V807 FIRST AMER:TRS OBG Y	06/30/2019	3,074.52	15.28	0.00 0.00	0.00	0.00	0.00	15.28	15.59 4.94

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

Transactions Realized Gain Loss Report

Cape Coral, City of ST (44762)

04/01/2019 - 06/30/2019

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Dated: 07/15/2019

* 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	03/31/2019	---	0.00	0.00	5.25
31846V807	FIRST AMER:TRS OBG Y	5.25	Buy	04/02/2019	1.000	5.25	0.00	-5.25
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	04/30/2019	---	0.00	0.00	5.12
31846V807	FIRST AMER:TRS OBG Y	5.12	Buy	05/02/2019	1.000	5.12	0.00	-5.12
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	05/31/2019	---	0.00	0.00	5.22
31846V807	FIRST AMER:TRS OBG Y	5.22	Buy	06/04/2019	1.000	5.22	0.00	-5.22
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	06/30/2019	---	0.00	0.00	4.95
31846V807	FIRST AMER:TRS OBG Y	15.59	---	---	---	15.59	0.00	4.95

* 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 06/30/2019

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Dated: 07/15/2019

Issuer Concentration

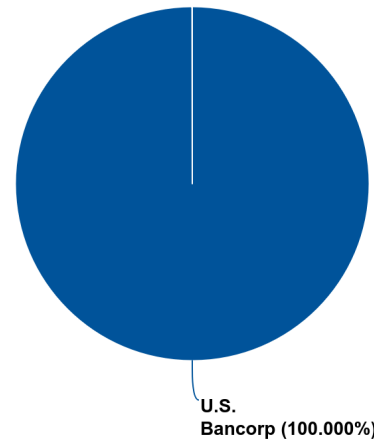


Chart calculated by: Ending Market Value + Accrued

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	3,074.52	Fixed	N	0.000	1.940	1.940	06/30/2019 06/30/2019	0.00	3,074.52 3,074.52	3,074.52 3,074.52	100.000%
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	3,074.52	Fixed	N	0.000	1.940	1.940	06/30/2019 06/30/2019	0.00	3,074.52 3,074.52	3,074.52 3,074.52	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 06/30/2019

Cape Coral, City of ST (44762)

Dated: 07/15/2019

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Security Type

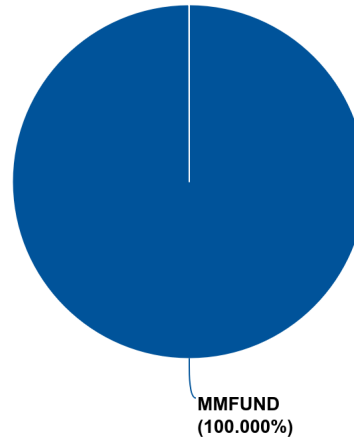


Chart calculated by: Ending Market Value + Accrued

MMFUND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
31846V807 FIRST AMER:TRS OBG Y MMFUND	100.000%	Fixed	N	0.000	AAAm Aaa	3,074.52	06/30/2019 06/30/2019	1.940 1.940	0.00	3,074.52	3,074.52 3,074.52	3,074.52 3,074.52
31846V807 FIRST AMER:TRS OBG Y MMFUND	100.000%	Fixed	N	0.000	AAAm Aaa	3,074.52	06/30/2019 06/30/2019	1.940 1.940	0.00	3,074.52	3,074.52 3,074.52	3,074.52 3,074.52

* 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)

04/01/2019 - 06/30/2019

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Dated: 07/15/2019

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	15.59	0.00	15.59	0.00	0.00	0.00	0.00	0.00	0.00	3,058.93 3,074.52	3,058.93 3,074.52
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5.25 4.94	5.25 4.94
---	15.59	0.00	15.59	0.00	0.00	0.00	0.00	0.00	0.00	3,064.18 3,079.46	3,064.18 3,079.46

* 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 June 30, 2019



City of Cape Coral 1-3 Year
1015 Cultural Park Blvd
Cape Coral, Florida 33990

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

City of Cape Coral 1-3 Year Summary

Investment Management Portfolio Review

Investment Portfolio Summary Comparison

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Investment Portfolio Maturity Distribution By Security Type

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

City of Cape Coral 1-3 Year	April 1, 2019 Beginning Balance	June 30, 2019 Ending Balance	Portfolio Characteristic	April 1, 2019 Beginning Balance	June 30, 2019 Ending Balance
Historical Cost	\$ 133,948,479.49	\$ 134,800,853.27	Book Yield Gross	2.11%	2.11%
Book Value	\$ 134,050,272.69	\$ 134,957,847.69	Market Yield Gross	2.39%	1.97%
Accrued Interest	690,799.17	\$ 570,735.78	Weighted Average Coupon	1.98%	1.98%
Book Value Plus Accrued	\$ 134,741,071.85	\$ 135,528,583.47	Duration	1.41 Years	1.19 Years
Net Unrealized Gain/Loss	\$ (102,714.46)	\$ 730,241.89	Weighted Effective Maturity	1.45 Years	1.22 Years
Market Value Plus Accrued⁽²⁾	\$ 134,638,357.39	\$ 136,258,825.36	Weighted Final Maturity	1.47 Years	1.23 Years
Net Pending Transactions	122,516.37	41,226.70			
Market Value Plus Accrued Net⁽²⁾	\$ 134,760,873.76	\$ 136,300,052.06			

City of Cape Coral 1-3 Year	June 2019 Net Income
Interest Income	\$ 665,181.48
Net Amortization/Accretion	42,351.00
Net Realized Gain/Loss ⁽³⁾	(1,310.54)
Miscellaneous Income	0.00
Net Income	\$ 706,221.94

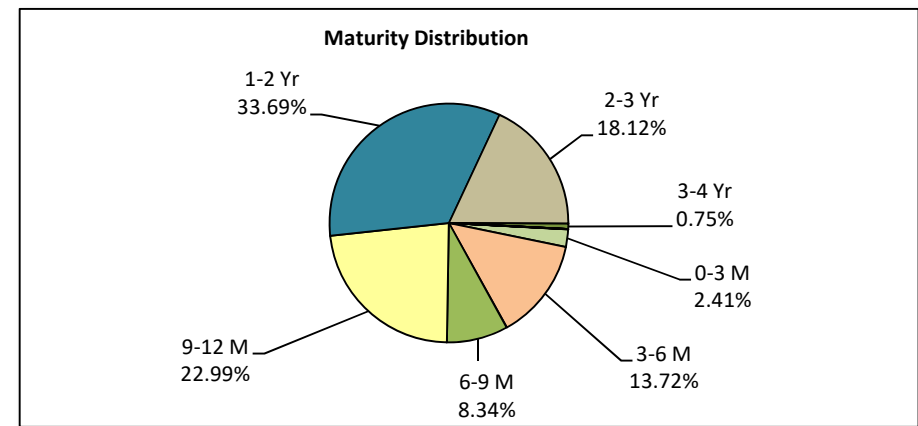
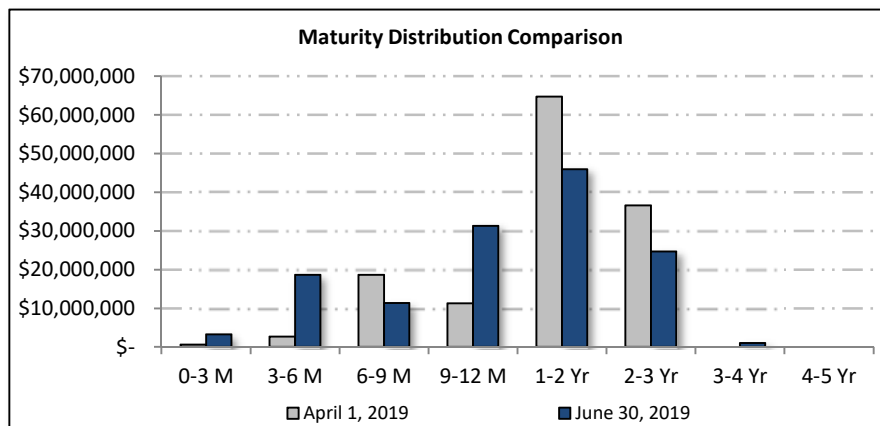
(1) Payables represent amounts due to settle security transactions that have been executed but have not settled as of period end. The funds used to settle these trades may come from a variety of sources including cash within the portfolio, proceeds from future security transactions including maturities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

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

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

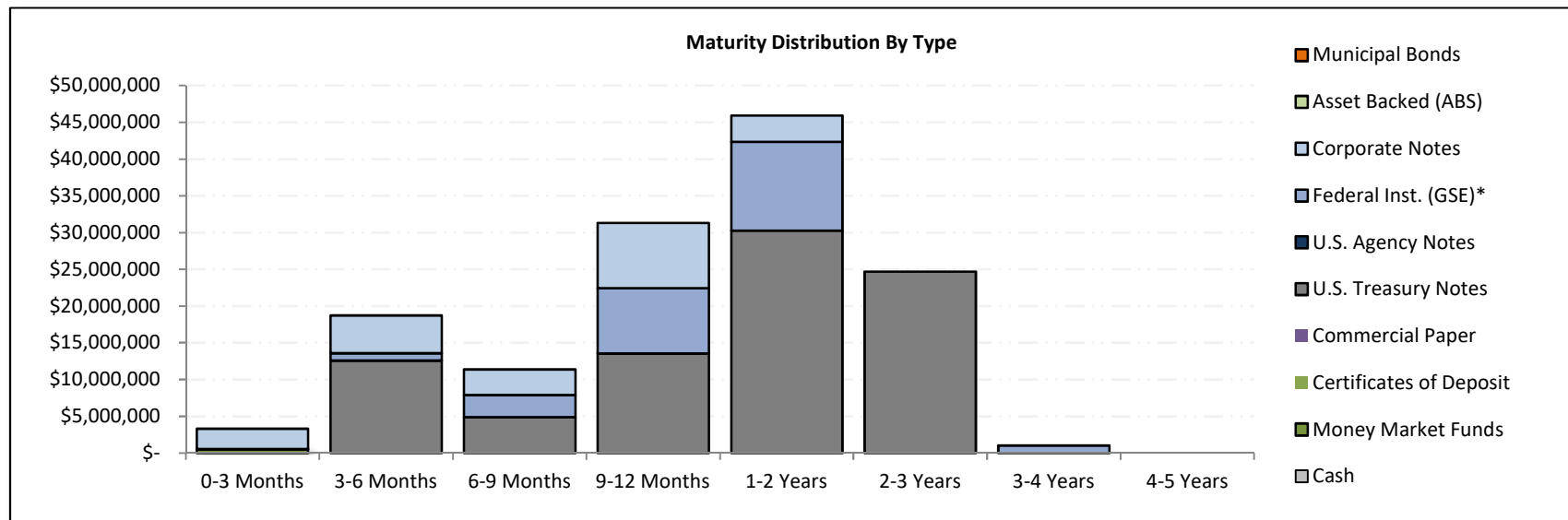
City of Cape Coral 1-3 Year Maturity Distribution Market Value Basis April 1, 2019 to June 30, 2019

Maturity Distribution	April 1, 2019 Beginning Balance	June 30, 2019 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 599,967.10	\$ 3,278,235.98	2.41%	1.96%
3-6 Months	2,719,317.25	18,690,541.49	13.72%	11.70%
6-9 Months	18,681,976.73	11,359,216.26	8.34%	-5.54%
9-12 Months	11,272,777.20	31,323,253.35	22.99%	14.62%
1-2 Years	64,703,402.43	45,904,711.80	33.69%	-14.37%
2-3 Years	36,660,916.69	24,686,187.01	18.12%	-9.11%
3-4 Years	-	1,016,679.47	0.75%	0.75%
4-5 Years	-	-	0.00%	0.00%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
Total Portfolio	\$ 134,638,357.39	\$ 136,258,825.36	100.00%	



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

Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	511,129	-	-	-	-	-	-	-	511,129
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	12,578,782	4,851,006	13,549,255	30,279,332	24,686,187	-	-	85,944,562
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)*	28,773	1,000,240	3,007,200	8,879,666	12,075,567	-	1,016,679	-	26,008,126
Corporate Notes	2,738,333	5,111,519	3,501,010	8,894,332	3,549,812	-	-	-	23,795,007
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
Total	\$ 3,278,236	\$ 18,690,541	\$ 11,359,216	\$ 31,323,253	\$ 45,904,712	\$ 24,686,187	\$ 1,016,679	\$ -	\$ 136,258,825

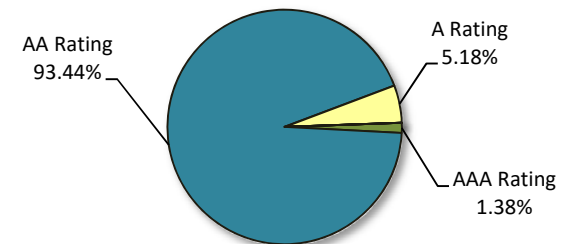


*Mortgage backed securities shown to effective maturity.

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

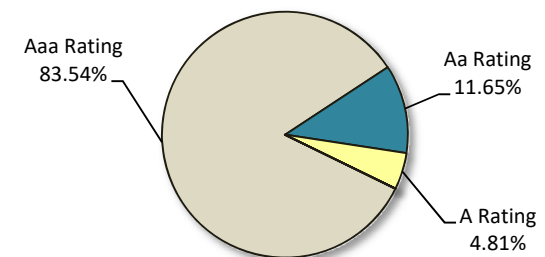
S&P Rating Distribution	June 30, 2019 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
AAA Rating	\$ 1,877,743.33	1.38%
AA Rating	127,318,619.28	93.44%
A Rating	7,062,462.75	5.18%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 136,258,825.36	100.00%
Total Portfolio	\$ 136,258,825.36	100.00%

Portfolio Allocation By Standard and Poors' Rating



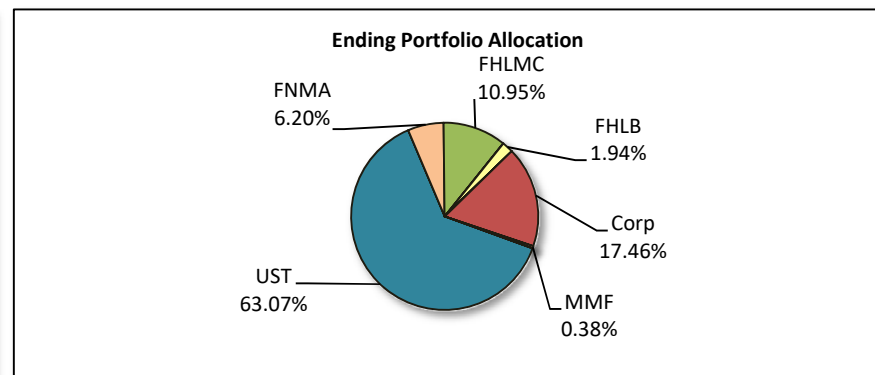
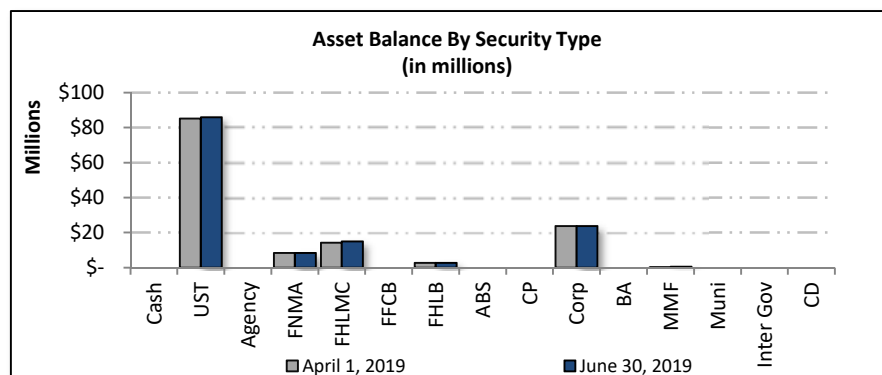
Moody's Rating Distribution	June 30, 2019 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 113,830,432.16	83.54%
Aa Rating	15,872,244.29	11.65%
A Rating	6,556,148.91	4.81%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 136,258,825.36	100.00%
Total Portfolio	\$ 136,258,825.36	100.00%

Portfolio Allocation By Moody's Rating



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

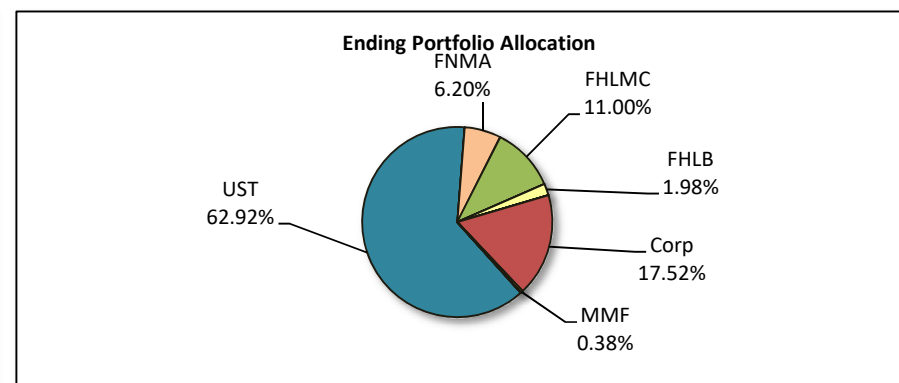
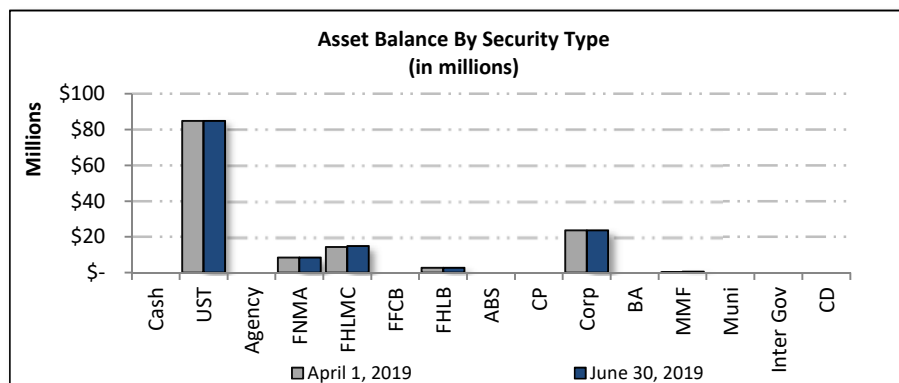
Security Distribution	April 1, 2019 Beginning Balance	Portfolio Allocation	June 30, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	\$ 85,288,463.46	63.35%	85,944,562.49	2.11%	63.07%	-0.27%
U.S. Agency Notes	\$ -	0.00%	-	0.00%	0.00%	0.00%
FNMA	\$ 8,466,489.19	6.29%	8,447,616.44	2.14%	6.20%	-0.09%
FHLMC	\$ 14,299,405.27	10.62%	14,914,740.33	1.91%	10.95%	0.33%
FFCB	\$ -	0.00%	-	0.00%	0.00%	0.00%
FHLB	\$ 2,642,536.57	1.96%	2,645,769.57	1.58%	1.94%	-0.02%
Fed Instrumentality Subtotal	\$ 25,408,431.03	18.87%	\$ 26,008,126.34	1.95%	19.09%	0.22%
Asset Backed Securities	\$ -	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	\$ -	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	\$ 23,781,539.81	17.66%	23,795,007.12	2.31%	17.46%	-0.20%
Bankers Acceptances	\$ -	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	\$ 159,923.09	0.12%	511,129.40	1.94%	0.38%	0.26%
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	\$ 134,638,357.39	100.00%	\$ 136,258,825.36	2.11%	100.00%	



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

City of Cape Coral 1-3 Year Historical Cost Basis Security Distribution April 1, 2019 to June 30, 2019

Security Distribution	April 1, 2019 Beginning Balance	Portfolio Allocation	June 30, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
U.S. Treasury Notes	84,818,994.08	63.32%	84,818,994.08	2.11%	62.92%	-0.40%
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%
FNMA	8,414,536.70	6.28%	8,362,848.63	2.14%	6.20%	-0.08%
FHLMC	14,280,480.18	10.66%	14,833,335.71	1.91%	11.00%	0.34%
FFCB	-	0.00%	-	0.00%	0.00%	0.00%
FHLB	2,663,356.00	1.99%	2,663,356.00	1.58%	1.98%	-0.01%
Fed Instrumentality Subtotal	\$ 25,358,372.88	18.93%	\$ 25,859,540.34	1.95%	19.18%	0.25%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	23,611,189.45	17.63%	23,611,189.45	2.31%	17.52%	-0.11%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	159,923.09	0.12%	511,129.40	1.94%	0.38%	0.26%
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	\$ 133,948,479.49	100.00%	\$ 134,800,853.27	2.11%	100.00%	



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

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 (Q3 Y2019)

04/01/2019 - 06/30/2019

Dated: 07/15/2019

Locked Down

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Dated: 07/15/2019

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Holdings Report Trade Date

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

As of 06/30/2019

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Dated: 07/15/2019

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 99.7414	05/12/2015 05/13/2015	Aaa AA+ ---	1,000,048.66 1,007,270.88	7,222.22 -2,634.66	997,414.00 1,004,636.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZY2 AGCY BOND 1.750	11/26/2019 11/26/2019 N ---	1,017,510.00 1,000,000.00 99.8539	03/21/2016 03/23/2016	Aaa AA+ ---	1,001,955.35 1,003,656.74	1,701.39 -3,416.35	998,539.00 1,000,240.39
FREDDIE MAC 3137EADR7 AGCY BOND 1.375	05/01/2020 05/01/2020 N ---	1,240,182.50 1,250,000.00 99.4290	03/28/2017 03/31/2017	Aaa AA+ ---	1,247,297.65 1,250,162.23	2,864.58 -4,435.15	1,242,862.50 1,245,727.08
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0T29 AGCY BOND 1.500	02/28/2020 02/28/2020 N ---	1,994,600.00 2,000,000.00 99.6157	03/30/2017 03/31/2017	Aaa AA+ ---	1,998,755.03 2,009,005.03	10,250.00 -6,441.03	1,992,314.00 2,002,564.00
FREDDIE MAC 3137EAEF2 AGCY BOND 1.375	04/20/2020 04/20/2020 N ---	4,977,450.00 5,000,000.00 99.4922	04/27/2017 04/28/2017	Aaa AA+ ---	4,993,820.78 5,007,379.81	13,559.03 -19,210.78	4,974,610.00 4,988,169.03
FEDERAL HOME LOAN BANKS 313383HU8 AGCY BOND 1.750	06/12/2020 06/12/2020 N ---	2,663,356.00 2,650,000.00 99.7480	06/22/2017 06/26/2017	Aaa AA+ ---	2,654,345.32 2,656,792.89	2,447.57 -11,023.32	2,643,322.00 2,645,769.57
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 99.9685	12/05/2017 12/07/2017	Aaa AA+ ---	6,488,066.39 6,502,962.22	14,895.83 9,886.11	6,497,952.50 6,512,848.33
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0U27 AGCY BOND 2.500	04/13/2021 04/13/2021 N ---	3,966,800.00 4,000,000.00 101.1665	07/26/2018 07/30/2018	Aaa AA+ ---	3,977,870.18 3,999,536.84	21,666.67 68,789.82	4,046,660.00 4,068,326.67
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 99.8110	09/20/2016 09/23/2016	Aa2 A+ ---	504,959.98 507,228.27	2,268.29 -914.43	504,045.55 506,313.84
INTERNATIONAL BUSINESS MACHINES CORP 459200JN2 CORP 1.900	01/27/2020 01/27/2020 N ---	1,273,776.00 1,275,000.00 99.7996	01/24/2017 01/27/2017	A1 A ---	1,274,761.34 1,285,124.25	10,362.92 -2,316.44	1,272,444.90 1,282,807.82
MICROSOFT CORP 594918BV5 CORP N 1.850	02/06/2020 02/06/2020 N ---	999,330.00 1,000,000.00 99.7857	01/30/2017 02/06/2017	Aaa AAA ---	999,863.20 1,007,314.58	7,451.39 -2,006.20	997,857.00 1,005,308.39
APPLE INC 037833CS7 CORP N 1.800	05/11/2020 05/11/2020 N ---	998,980.00 1,000,000.00 99.7567	05/04/2017 05/11/2017	Aa1 AA+ ---	999,701.53 1,002,201.53	2,500.00 -2,134.53	997,567.00 1,000,067.00
INTEL CORP 458140AZ3 CORP N 1.850	05/11/2020 05/11/2020 N ---	1,724,344.50 1,725,000.00 99.6407	05/08/2017 05/11/2017	A1 A+ ---	1,724,808.14 1,729,240.43	4,432.29 -6,006.06	1,718,802.07 1,723,234.37
APPLE INC 037833CZ1 CORP N 1.500	09/12/2019 09/12/2019 N ---	1,518,692.80 1,520,000.00 99.8221	09/05/2017 09/12/2017	Aa1 AA+ ---	1,519,868.85 1,526,772.18	6,903.33 -2,572.93	1,517,295.92 1,524,199.25
GILEAD SCIENCES INC 375558BR3 CORP N 1.850	09/20/2019 09/20/2019 N ---	704,753.25 705,000.00 99.8810	09/14/2017 09/21/2017	A3 A ---	704,972.41 708,631.55	3,659.15 -811.36	704,161.05 707,820.20
WAL-MART STORES INC 931142DY6 CORP N 1.750	10/09/2019 10/09/2019 N ---	524,989.50 525,000.00 99.8302	10/11/2017 10/20/2017	Aa2 AA ---	524,998.36 527,091.07	2,092.71 -889.81	524,108.55 526,201.26

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

Dated: 07/15/2019

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 99.8608	11/06/2017 11/13/2017	Aa1 AA+ ---	2,674,756.29 2,681,176.29	6,420.00 -3,479.89	2,671,276.40 2,677,696.40
JOHNSON & JOHNSON 478160CH5 CORP 1.950 ---	11/10/2020 11/10/2020 N ---	359,614.80 360,000.00 100.0864	11/08/2017 11/10/2017	Aaa AAA ---	359,821.84 360,816.34	994.50 489.20	360,311.04 361,305.54
AMERICAN HONDA FINANCE CORP 02665WBZ3 CORP 2.000 ---	11/13/2019 11/13/2019 N ---	1,604,101.20 1,605,000.00 99.8691	11/13/2017 11/16/2017	A2 A ---	1,604,831.70 1,609,111.70	4,280.00 -1,932.65	1,602,899.05 1,607,179.05
TOYOTA MOTOR CREDIT CORP 89236TEJ0 CORP 2.200 ---	11/10/2020 01/10/2020 N ---	1,198,932.00 1,200,000.00 100.0295	01/08/2018 01/11/2018	Aa3 AA- ---	1,199,714.67 1,212,254.67	12,540.00 639.33	1,200,354.00 1,212,894.00
PROCTER & GAMBLE CO 742718EZ8 CORP 1.750 ---	10/25/2019 10/25/2019 N ---	297,054.00 300,000.00 99.8266	02/26/2018 02/28/2018	Aa3 AA- ---	299,429.95 300,392.45	962.50 49.85	299,479.80 300,442.30
TOYOTA MOTOR CREDIT CORP 89236TEU5 CORP 2.950 ---	04/13/2021 04/13/2021 N ---	1,649,340.00 1,650,000.00 101.3763	04/10/2018 04/13/2018	Aa3 AA- ---	1,649,600.68 1,660,146.93	10,546.25 23,108.27	1,672,708.95 1,683,255.20
WALMART INC 931142EG4 CORP 2.850 ---	06/23/2020 06/23/2020 N ---	4,898,481.00 4,900,000.00 100.6698	06/20/2018 06/27/2018	Aa2 AA ---	4,899,237.00 4,902,340.33	3,103.33 33,583.20	4,932,820.20 4,935,923.53
AMERICAN HONDA FINANCE CORP 02665WCH2 CORP 3.000 ---	06/16/2020 06/16/2020 N ---	1,223,346.25 1,225,000.00 100.7001	07/11/2018 07/16/2018	A2 A ---	1,224,150.93 1,225,682.18	1,531.25 9,425.30	1,233,576.23 1,235,107.48
CHEVRON CORP 166764BG4 CORP 2.100 04/16/2021	04/16/2021 05/16/2021 Y 04/16/2021	1,457,280.00 1,500,000.00 100.0876	11/02/2018 11/06/2018	Aa2 AA ---	1,467,995.29 1,471,932.79	3,937.50 33,318.71	1,501,314.00 1,505,251.50
FHMS K503 A2 3137BEF58 FHLMC 2.456 ---	08/01/2019 08/25/2019 Y ---	29,578.79 28,765.27 99.8232	07/25/2016 07/28/2016	Aaa AA+ ---	28,767.82 28,826.70	58.87 -53.41	28,714.41 28,773.29
FHMS K026 A2 3137B1BS0 FHLMC 2.510 ---	10/15/2022 11/25/2022 Y ---	1,000,429.69 1,000,000.00 101.4588	05/21/2019 05/24/2019	Aaa AA+ ---	1,000,368.17 1,002,459.84	2,091.67 14,219.63	1,014,587.80 1,016,679.47
FHMS K030 A1 3137B3N95 FHLMC CMO 2.779 ---	03/11/2021 09/25/2022 Y ---	346,670.05 348,877.78 101.0252	06/14/2018 06/19/2018	Aaa AA+ ---	346,887.36 347,695.31	807.94 5,567.15	352,454.51 353,262.46
FHMS K013 A2 3137AA4W0 FHLMC CMO 3.974 ---	12/30/2020 01/25/2021 Y ---	764,179.69 750,000.00 102.2396	03/04/2019 03/07/2019	Aaa AA+ ---	761,709.95 764,193.70	2,483.75 5,086.97	766,796.93 769,280.68
FN AB5396 31417B7J0 FNMA 3.000 ---	10/14/2020 06/01/2022 N ---	383,548.63 363,660.92 102.0016	08/15/2012 08/15/2012	Aaa AA+ ---	370,738.87 371,648.03	909.15 201.14	370,940.01 371,849.16
FIRST AMER:TRS OBG Y 31846V807 MMFUND 1.980 ---	06/30/2019 06/30/2019 N ---	511,129.40 511,129.40 1.0000	---	Aaa AAAm ---	511,129.40 511,129.40	0.00 0.00	511,129.40 511,129.40
UNITED STATES TREASURY 912828XE5 US GOV 1.500 ---	05/31/2020 05/31/2020 N ---	746,103.52 750,000.00 99.5391	06/02/2015 06/03/2015	Aaa AA+ ---	749,262.31 750,215.17	952.87 -2,719.05	746,543.25 747,496.12

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 912828WC0 US GOV 1.750	10/31/2020 10/31/2020 N ---	1,007,578.12 1,000,000.00 99.8281	11/02/2015 11/05/2015	Aaa AA+ ---	1,002,082.18 1,005,030.55	2,948.37 -3,801.18	998,281.00 1,001,229.37
UNITED STATES TREASURY 912828F39 US GOV 1.750	09/30/2019 09/30/2019 N ---	2,142,410.16 2,100,000.00 99.8945	03/23/2016 03/24/2016	Aaa AA+ ---	2,103,049.20 2,112,286.90	9,237.70 -5,264.70	2,097,784.50 2,107,022.20
UNITED STATES TREASURY 912828U73 US GOV 1.375	12/15/2019 12/15/2019 N ---	1,243,310.55 1,250,000.00 99.6836	12/27/2016 12/28/2016	Aaa AA+ ---	1,248,950.84 1,249,702.21	751.37 -2,905.84	1,246,045.00 1,246,796.37
UNITED STATES TREASURY 912828T59 US GOV 1.000	10/15/2019 10/15/2019 N ---	1,395,459.38 1,410,000.00 99.6797	01/12/2017 01/13/2017	Aaa AA+ ---	1,408,446.98 1,411,413.38	2,966.39 -2,963.21	1,405,483.77 1,408,450.16
UNITED STATES TREASURY 912828TV2 US GOV 1.250	10/31/2019 10/31/2019 N ---	3,901,695.31 3,925,000.00 99.7031	01/19/2017 01/20/2017	Aaa AA+ ---	3,922,173.24 3,930,439.20	8,265.96 -8,826.56	3,913,346.67 3,921,612.64
UNITED STATES TREASURY 912828G61 US GOV 1.500	11/30/2019 11/30/2019 N ---	3,899,238.29 3,900,000.00 99.7422	01/19/2017 01/20/2017	Aaa AA+ ---	3,899,890.69 3,904,845.61	4,954.92 -9,944.89	3,889,945.80 3,894,900.72
UNITED STATES TREASURY 912828J84 US GOV 1.375	03/31/2020 03/31/2020 N ---	3,901,139.06 3,930,000.00 99.5117	01/19/2017 01/20/2017	Aaa AA+ ---	3,923,109.15 3,936,692.35	13,583.20 -12,299.34	3,910,809.81 3,924,393.01
UNITED STATES TREASURY 912828XH8 US GOV 1.625	06/30/2020 06/30/2020 N ---	4,008,906.24 4,000,000.00 99.6719	06/19/2017 06/20/2017	Aaa AA+ ---	4,002,981.91 4,003,158.54	176.63 -16,105.91	3,986,876.00 3,987,052.63
UNITED STATES TREASURY 912828XU9 US GOV 1.500	06/15/2020 06/15/2020 N ---	4,990,234.40 5,000,000.00 99.5586	07/10/2017 07/13/2017	Aaa AA+ ---	4,996,763.25 5,000,041.94	3,278.69 -18,833.25	4,977,930.00 4,981,208.69
UNITED STATES TREASURY 912828Q2 US GOV 1.500	08/15/2020 08/15/2020 N ---	4,000,937.52 4,000,000.00 99.5391	09/14/2017 09/18/2017	Aaa AA+ ---	4,000,373.79 4,022,915.23	22,541.44 -18,809.79	3,981,564.00 4,004,105.44
UNITED STATES TREASURY 912828V1 US GOV 1.375	09/15/2020 09/15/2020 N ---	1,493,320.32 1,500,000.00 99.3945	09/15/2017 09/19/2017	Aaa AA+ ---	1,497,268.43 1,503,321.42	6,052.99 -6,350.93	1,490,917.50 1,496,970.49
UNITED STATES TREASURY 912828X21 US GOV 1.500	04/15/2020 04/15/2020 N ---	3,897,257.83 3,900,000.00 99.5859	09/20/2017 09/22/2017	Aaa AA+ ---	3,899,148.02 3,911,455.40	12,307.38 -15,297.92	3,883,850.10 3,896,157.48
UNITED STATES TREASURY 912828W22 US GOV 1.375	02/15/2020 02/15/2020 N ---	3,834,359.38 3,850,000.00 99.5703	10/02/2017 10/04/2017	Aaa AA+ ---	3,845,821.85 3,865,709.97	19,888.12 -12,365.30	3,833,456.55 3,853,344.67
UNITED STATES TREASURY 912828G95 US GOV 1.625	12/31/2019 12/31/2019 N ---	1,002,265.62 1,000,000.00 99.7617	10/02/2017 10/04/2017	Aaa AA+ ---	1,000,511.55 1,000,555.70	44.16 -2,894.55	997,617.00 997,661.16
UNITED STATES TREASURY 912828VZ0 US GOV 2.000	09/30/2020 09/30/2020 N ---	2,580,834.00 2,575,000.00 100.1406	12/05/2017 12/07/2017	Aaa AA+ ---	2,577,639.79 2,590,585.14	12,945.36 980.66	2,578,620.45 2,591,565.81
UNITED STATES TREASURY 912828A42 US GOV 2.000	11/30/2020 11/30/2020 N ---	725,254.88 725,000.00 100.2070	12/27/2017 12/28/2017	Aaa AA+ ---	725,127.51 726,355.65	1,228.14 1,373.24	726,500.75 727,728.89

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 9128284B3 US GOV 2.375	03/15/2021 03/15/2021 N ---	3,812,449.22 3,825,000.00 100.9648	03/21/2018 03/23/2018	Aaa AA+ ---	3,817,705.48 3,844,366.15	26,660.67 44,198.12	3,861,903.60 3,888,564.27
UNITED STATES TREASURY 9128283X6 US GOV 2.250	02/15/2021 02/15/2021 N ---	3,375,695.30 3,400,000.00 100.6797	04/17/2018 04/19/2018	Aaa AA+ ---	3,385,857.48 3,414,597.81	28,740.33 37,252.32	3,423,109.80 3,451,850.13
UNITED STATES TREASURY 9128284G2 US GOV 2.375	04/15/2021 04/15/2021 N ---	4,978,515.65 5,000,000.00 101.0156	04/17/2018 04/19/2018	Aaa AA+ ---	4,986,954.09 5,011,937.02	24,982.92 63,825.91	5,050,780.00 5,075,762.92
UNITED STATES TREASURY 912828PC8 US GOV 2.625	11/15/2020 11/15/2020 N ---	3,990,468.76 4,000,000.00 101.0273	07/26/2018 07/30/2018	Aaa AA+ ---	3,994,280.87 4,007,691.20	13,410.33 46,811.13	4,041,092.00 4,054,502.33
UNITED STATES TREASURY 912828Y20 US GOV 2.625	07/15/2021 07/15/2021 N ---	7,222,142.61 7,275,000.00 101.7305	09/24/2018 09/26/2018	Aaa AA+ ---	7,236,243.28 7,324,342.12	88,098.84 164,650.59	7,400,893.88 7,488,992.72
UNITED STATES TREASURY 912828RC6 US GOV 2.125	08/15/2021 08/15/2021 N ---	7,218,281.25 7,375,000.00 100.7617	09/24/2018 09/26/2018	Aaa AA+ ---	7,258,492.40 7,317,370.16	58,877.76 172,682.98	7,431,175.38 7,490,053.14
UNITED STATES TREASURY 912828F21 US GOV 2.125	09/30/2021 09/30/2021 N ---	4,728,187.49 4,800,000.00 100.8438	12/17/2018 12/20/2018	Aaa AA+ ---	4,741,543.20 4,767,182.54	25,639.34 98,959.20	4,840,502.40 4,866,141.74
UNITED STATES TREASURY 9128285L0 US GOV 2.875	11/15/2021 11/15/2021 N ---	4,722,949.22 4,700,000.00 102.6328	12/17/2018 12/20/2018	Aaa AA+ ---	4,718,937.12 4,736,194.93	17,257.81 104,804.48	4,823,741.60 4,840,999.41
---	09/18/2020	134,800,853.27	---	Aa1	134,957,847.69	570,735.78	135,688,089.58
---	09/22/2020	135,262,433.38	---	AA	135,528,583.46	730,241.90	136,258,825.36
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* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued.

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Identifier, Description	Final Maturity	Ending Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
3137B1BS0 FHMS K026 A2	11/25/2022	1,000,000.00	2,579.73	0.00 0.00	0.00	-61.52	0.00	2,518.21	2,091.67 0.00
3137B3N95 FHMS K030 A1	09/25/2022	348,877.78	2,481.01	136.57 0.00	-23.63	0.00	0.00	2,593.95	2,538.06 0.00
31417B7J0 FN AB5396	06/01/2022	363,660.92	2,848.56	0.00 -997.35	0.00	-556.17	0.00	1,295.04	2,971.08 0.00
9128285L0 UNITED STATES TREASURY	11/15/2021	4,700,000.00	33,681.85	0.00 0.00	0.00	-1,901.44	0.00	31,780.40	67,562.50 0.00
912828F21 UNITED STATES TREASURY	09/30/2021	4,800,000.00	25,360.66	0.00 0.00	6,273.68	0.00	0.00	31,634.34	51,000.00 0.00
912828RC6 UNITED STATES TREASURY	08/15/2021	7,375,000.00	39,396.15	0.00 0.00	13,325.97	0.00	0.00	52,722.12	0.00 0.00
912828Y20 UNITED STATES TREASURY	07/15/2021	7,275,000.00	48,005.96	0.00 0.00	4,612.74	0.00	0.00	52,618.70	0.00 0.00
166764BG4 CHEVRON CORP	05/16/2021	1,500,000.00	7,875.00	0.00 0.00	4,112.05	0.00	0.00	11,987.05	15,750.00 0.00
9128284G2 UNITED STATES TREASURY	04/15/2021	5,000,000.00	29,550.23	0.00 0.00	1,772.69	0.00	0.00	31,322.92	59,375.00 0.00
89236TEU5 TOYOTA MOTOR CREDIT CORP	04/13/2021	1,650,000.00	12,168.75	0.00 0.00	54.22	0.00	0.00	12,222.97	24,337.50 0.00
3135G0U27 FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/13/2021	4,000,000.00	25,000.00	0.00 0.00	3,008.48	0.00	0.00	28,008.48	50,000.00 0.00
9128284B3 UNITED STATES TREASURY	03/15/2021	3,825,000.00	22,464.08	0.00 0.00	1,034.19	0.00	0.00	23,498.27	0.00 0.00
9128283X6 UNITED STATES TREASURY	02/15/2021	3,400,000.00	19,230.66	0.00 0.00	2,138.67	0.00	0.00	21,369.34	0.00 0.00
3137AA4W0 FHMS K013 A2	01/25/2021	750,000.00	7,451.25	0.00 0.00	0.00	-1,937.47	0.00	5,513.78	7,451.25 0.00
912828A42 UNITED STATES TREASURY	11/30/2020	725,000.00	3,618.25	0.00 0.00	0.00	-22.10	0.00	3,596.15	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	2,125.57	0.00	0.00	32,594.32	60,937.50 0.00
912828PC8 UNITED STATES TREASURY	11/15/2020	4,000,000.00	26,172.76	0.00 0.00	1,016.76	0.00	0.00	27,189.52	52,500.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	360,000.00	1,755.00	0.00 0.00	31.95	0.00	0.00	1,786.95	3,510.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,000,000.00	4,350.30	0.00 0.00	0.00	-384.29	0.00	3,966.01	8,750.00 0.00
912828VZ0 UNITED STATES TREASURY	09/30/2020	2,575,000.00	12,804.64	0.00 0.00	0.00	-519.65	0.00	12,285.00	25,750.00 0.00
9128282V1 UNITED STATES TREASURY	09/15/2020	1,500,000.00	5,100.20	0.00 0.00	554.57	0.00	0.00	5,654.77	0.00 0.00
9128282Q2 UNITED STATES TREASURY	08/15/2020	4,000,000.00	15,082.87	0.00 0.00	0.00	-82.75	0.00	15,000.12	0.00 0.00
912828XH8 UNITED STATES TREASURY	06/30/2020	4,000,000.00	16,336.85	0.00 0.00	0.00	-742.90	0.00	15,593.95	0.00 32,500.00
931142EG4 WALMART INC	06/23/2020	4,900,000.00	34,912.50	0.00 0.00	191.01	0.00	0.00	35,103.51	69,825.00 0.00
02665WCH2 AMERICAN HONDA FINANCE CORP	06/16/2020	1,225,000.00	9,187.50	0.00 0.00	216.61	0.00	0.00	9,404.11	18,375.00 0.00
912828XU9 UNITED STATES TREASURY	06/15/2020	5,000,000.00	18,731.99	0.00 0.00	836.51	0.00	0.00	19,568.49	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	-1,132.72	0.00	10,461.03	23,187.50 0.00
912828XE5 UNITED STATES TREASURY	05/31/2020	750,000.00	2,807.26	0.00 0.00	199.18	0.00	0.00	3,006.44	5,625.00 0.00
037833CS7 APPLE INC	05/11/2020	1,000,000.00	4,500.00	0.00 0.00	85.50	0.00	0.00	4,585.50	9,000.00 0.00
458140AZ3 INTEL CORP	05/11/2020	1,725,000.00	7,978.13	0.00 0.00	54.95	0.00	0.00	8,033.08	15,956.25 0.00

Income Detail Report Trade Date

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

04/01/2019 - 06/30/2019

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Dated: 07/15/2019

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
3137EADR7 FREDDIE MAC	05/01/2020	1,250,000.00	4,296.88	0.00 0.00	799.30	0.00	0.00	5,096.17	8,593.75 0.00
3137EAEF2 FREDDIE MAC	04/20/2020	5,000,000.00	17,187.50	0.00 0.00	1,902.70	0.00	0.00	19,090.20	34,375.00 0.00
912828X21 UNITED STATES TREASURY	04/15/2020	3,900,000.00	14,557.38	0.00 0.00	266.89	0.00	0.00	14,824.27	29,250.00 0.00
912828J84 UNITED STATES TREASURY	03/31/2020	3,930,000.00	13,435.55	0.00 0.00	2,276.31	0.00	0.00	15,711.87	27,018.75 0.00
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/28/2020	2,000,000.00	7,500.00	0.00 0.00	471.18	0.00	0.00	7,971.18	0.00 0.00
912828W22 UNITED STATES TREASURY	02/15/2020	3,850,000.00	13,307.49	0.00 0.00	1,671.97	0.00	0.00	14,979.46	0.00 0.00
594918BV5 MICROSOFT CORP	02/06/2020	1,000,000.00	4,625.00	0.00 0.00	56.93	0.00	0.00	4,681.93	0.00 0.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	01/27/2020	1,275,000.00	6,056.25	0.00 0.00	104.04	0.00	0.00	6,160.29	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	-21.87	0.00	4,040.63	0.00 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP	01/10/2020	1,200,000.00	6,600.00	0.00 0.00	135.21	0.00	0.00	6,735.21	0.00 0.00
912828G95 UNITED STATES TREASURY	12/31/2019	1,000,000.00	4,084.21	0.00 0.00	0.00	-256.61	0.00	3,827.60	0.00 8,125.00
912828U73 UNITED STATES TREASURY	12/15/2019	1,250,000.00	4,292.75	0.00 0.00	570.62	0.00	0.00	4,863.37	8,593.75 0.00
912828G61 UNITED STATES TREASURY	11/30/2019	3,900,000.00	14,597.78	0.00 0.00	65.35	0.00	0.00	14,663.13	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	-1,209.69	0.00	3,165.31	8,750.00 0.00
037833DH0 APPLE INC	11/13/2019	2,675,000.00	12,037.50	0.00 0.00	164.84	0.00	0.00	12,202.34	24,075.00 0.00
02665WBZ3 AMERICAN HONDA FINANCE CORP	11/13/2019	1,605,000.00	8,025.00	0.00 0.00	113.78	0.00	0.00	8,138.78	16,050.00 0.00
912828TV2 UNITED STATES TREASURY	10/31/2019	3,925,000.00	12,196.39	0.00 0.00	2,114.64	0.00	0.00	14,311.03	24,531.25 0.00
742718EZ8 PROCTER & GAMBLE CO	10/25/2019	300,000.00	1,312.50	0.00 0.00	446.46	0.00	0.00	1,758.96	2,625.00 0.00
912828T59 UNITED STATES TREASURY	10/15/2019	1,410,000.00	3,508.70	0.00 0.00	1,332.96	0.00	0.00	4,841.66	7,050.00 0.00
931142DY6 WAL-MART STORES INC	10/09/2019	525,000.00	2,296.88	0.00 0.00	1.49	0.00	0.00	2,298.36	4,593.75 0.00
912828F39 UNITED STATES TREASURY	09/30/2019	2,100,000.00	9,137.30	0.00 0.00	0.00	-3,049.20	0.00	6,088.09	18,375.00 0.00
48125LRG9 JPMORGAN CHASE BANK NA	09/23/2019	505,000.00	2,083.13	0.00 0.00	43.35	0.00	0.00	2,126.48	0.00 0.00
375558BR3 GILEAD SCIENCES INC	09/20/2019	705,000.00	3,260.63	0.00 0.00	31.00	0.00	0.00	3,291.62	0.00 0.00
037833CZ1 APPLE INC	09/12/2019	1,520,000.00	5,700.00	0.00 0.00	163.49	0.00	0.00	5,863.49	0.00 0.00
3137BEF58 FHMS K503 A2	08/25/2019	28,765.27	688.76	0.00 -449.75	0.00	-124.81	0.00	114.20	1,530.88 0.00
31846V807 FIRST AMER:TRS OBG Y	06/30/2019	511,129.40	2,461.79	0.00 0.00	0.00	0.00	0.00	2,461.79	2,232.71 601.70
---	09/22/2020	135,262,433.38	665,181.48	136.57 -1,447.11	54,354.18	-12,003.19	0.00	706,221.94	868,138.15 41,226.70

* 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)

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* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	03/31/2019	---	0.00	0.00	372.62
912828VZ0	UNITED STATES TREASURY	0.00	Coupon	03/31/2019	---	0.00	0.00	25,750.00
912828F39	UNITED STATES TREASURY	0.00	Coupon	03/31/2019	---	0.00	0.00	18,375.00
912828F21	UNITED STATES TREASURY	0.00	Coupon	03/31/2019	---	0.00	0.00	51,000.00
912828J84	UNITED STATES TREASURY	0.00	Coupon	03/31/2019	---	0.00	0.00	27,018.75
31846V807	FIRST AMER:TRS OBG Y	122,143.75	Buy	04/01/2019	1.000	122,143.75	0.00	-122,143.75
3137AA4W0	FHMS K013 A2	0.00	Coupon	04/01/2019	---	0.00	0.00	2,483.75
3137B3N95	FHMS K030 A1	0.00	Coupon	04/01/2019	---	0.00	0.00	865.00
3137B3N95	FHMS K030 A1	-8,045.68	Principal Paydown	04/01/2019	---	-8,045.68	45.31	8,045.68
31417B7J0	FN AB5396	0.00	Coupon	04/01/2019	---	0.00	0.00	1,031.67
31417B7J0	FN AB5396	-12,822.06	Principal Paydown	04/01/2019	---	-12,822.06	-268.19	12,822.06
3137BEF58	FHMS K503 A2	0.00	Coupon	04/01/2019	---	0.00	0.00	900.99
3137BEF58	FHMS K503 A2	-184,472.48	Principal Paydown	04/01/2019	---	-184,472.48	-241.83	184,472.48
31846V807	FIRST AMER:TRS OBG Y	372.62	Buy	04/02/2019	1.000	372.62	0.00	-372.62
31846V807	FIRST AMER:TRS OBG Y	4,593.75	Buy	04/09/2019	1.000	4,593.75	0.00	-4,593.75
931142DY6	WAL-MART STORES INC	0.00	Coupon	04/09/2019	---	0.00	0.00	4,593.75
89236TEU5	TOYOTA MOTOR CREDIT CORP	0.00	Coupon	04/13/2019	---	0.00	0.00	24,337.50
3135G0U27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	04/13/2019	---	0.00	0.00	50,000.00
31846V807	FIRST AMER:TRS OBG Y	170,012.50	Buy	04/15/2019	1.000	170,012.50	0.00	-170,012.50
912828T59	UNITED STATES TREASURY	0.00	Coupon	04/15/2019	---	0.00	0.00	7,050.00
912828X21	UNITED STATES TREASURY	0.00	Coupon	04/15/2019	---	0.00	0.00	29,250.00
9128284G2	UNITED STATES TREASURY	0.00	Coupon	04/15/2019	---	0.00	0.00	59,375.00
3137EAEF2	FREDDIE MAC	0.00	Coupon	04/20/2019	---	0.00	0.00	34,375.00
31846V807	FIRST AMER:TRS OBG Y	34,375.00	Buy	04/22/2019	1.000	34,375.00	0.00	-34,375.00
31846V807	FIRST AMER:TRS OBG Y	210,762.88	Buy	04/25/2019	1.000	210,762.88	0.00	-210,762.88
31846V807	FIRST AMER:TRS OBG Y	2,483.75	Buy	04/25/2019	1.000	2,483.75	0.00	-2,483.75
742718EZ8	PROCTER & GAMBLE CO	0.00	Coupon	04/25/2019	---	0.00	0.00	2,625.00
31846V807	FIRST AMER:TRS OBG Y	33,281.25	Buy	04/30/2019	1.000	33,281.25	0.00	-33,281.25
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	04/30/2019	---	0.00	0.00	721.58
912828TV2	UNITED STATES TREASURY	0.00	Coupon	04/30/2019	---	0.00	0.00	24,531.25
912828WC0	UNITED STATES TREASURY	0.00	Coupon	04/30/2019	---	0.00	0.00	8,750.00
31846V807	FIRST AMER:TRS OBG Y	8,593.75	Buy	05/01/2019	1.000	8,593.75	0.00	-8,593.75
3137AA4W0	FHMS K013 A2	0.00	Coupon	05/01/2019	---	0.00	0.00	2,483.75
3137EADR7	FREDDIE MAC	0.00	Coupon	05/01/2019	---	0.00	0.00	8,593.75
3137B3N95	FHMS K030 A1	0.00	Coupon	05/01/2019	---	0.00	0.00	846.36
3137B3N95	FHMS K030 A1	-8,491.49	Principal Paydown	05/01/2019	---	-8,491.49	47.08	8,491.49
31417B7J0	FN AB5396	0.00	Coupon	05/01/2019	---	0.00	0.00	999.62
31417B7J0	FN AB5396	-23,930.96	Principal Paydown	05/01/2019	---	-23,930.96	-486.90	23,930.96
3137BEF58	FHMS K503 A2	0.00	Coupon	05/01/2019	---	0.00	0.00	523.44
3137BEF58	FHMS K503 A2	-203,739.37	Principal Paydown	05/01/2019	---	-203,739.37	-203.64	203,739.37
31846V807	FIRST AMER:TRS OBG Y	721.58	Buy	05/02/2019	1.000	721.58	0.00	-721.58
31846V807	FIRST AMER:TRS OBG Y	3,510.00	Buy	05/10/2019	1.000	3,510.00	0.00	-3,510.00
478160CH5	JOHNSON & JOHNSON	0.00	Coupon	05/10/2019	---	0.00	0.00	3,510.00
037833CS7	APPLE INC	0.00	Coupon	05/11/2019	---	0.00	0.00	9,000.00
458140AZ3	INTEL CORP	0.00	Coupon	05/11/2019	---	0.00	0.00	15,956.25
31846V807	FIRST AMER:TRS OBG Y	65,081.25	Buy	05/13/2019	1.000	65,081.25	0.00	-65,081.25
037833DH0	APPLE INC	0.00	Coupon	05/13/2019	---	0.00	0.00	24,075.00
02665WBZ3	AMERICAN HONDA FINANCE CORP	0.00	Coupon	05/13/2019	---	0.00	0.00	16,050.00
31846V807	FIRST AMER:TRS OBG Y	120,062.50	Buy	05/15/2019	1.000	120,062.50	0.00	-120,062.50

Transactions Realized Gain Loss Report

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Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
912828PC8	UNITED STATES TREASURY	0.00	Coupon	05/15/2019	---	0.00	0.00	52,500.00
9128285L0	UNITED STATES TREASURY	0.00	Coupon	05/15/2019	---	0.00	0.00	67,562.50
31846V807	FIRST AMER:TRS OBG Y	15,750.00	Buy	05/16/2019	1.000	15,750.00	0.00	-15,750.00
166764BG4	CHEVRON CORP	0.00	Coupon	05/16/2019	---	0.00	0.00	15,750.00
31846V807	FIRST AMER:TRS OBG Y	60,937.50	Buy	05/17/2019	1.000	60,937.50	0.00	-60,937.50
3137EAEK1	FEDERAL HOME LOAN MORTGAGE CORP	0.00	Coupon	05/17/2019	---	0.00	0.00	60,937.50
31846V807	FIRST AMER:TRS OBG Y	-1,002,033.30	Sell	05/24/2019	1.000	-1,002,033.30	0.00	1,002,033.30
3137B1BS0	FHMS K026 A2	1,000,000.00	Buy	05/24/2019	100.043	1,000,429.69	0.00	-1,002,033.30
3135G0ZY2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	05/26/2019	---	0.00	0.00	8,750.00
31846V807	FIRST AMER:TRS OBG Y	33,680.58	Buy	05/28/2019	1.000	33,680.58	0.00	-33,680.58
31846V807	FIRST AMER:TRS OBG Y	216,084.41	Buy	05/28/2019	1.000	216,084.41	0.00	-216,084.41
31846V807	FIRST AMER:TRS OBG Y	42,125.00	Buy	05/31/2019	1.000	42,125.00	0.00	-42,125.00
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	05/31/2019	---	0.00	0.00	1,138.51
912828A42	UNITED STATES TREASURY	0.00	Coupon	05/31/2019	---	0.00	0.00	7,250.00
912828G61	UNITED STATES TREASURY	0.00	Coupon	05/31/2019	---	0.00	0.00	29,250.00
912828XE5	UNITED STATES TREASURY	0.00	Coupon	05/31/2019	---	0.00	0.00	5,625.00
3137AA4W0	FHMS K013 A2	0.00	Coupon	06/01/2019	---	0.00	0.00	2,483.75
3137B3N95	FHMS K030 A1	0.00	Coupon	06/01/2019	---	0.00	0.00	826.70
3137B3N95	FHMS K030 A1	-8,098.69	Principal Paydown	06/01/2019	---	-8,098.69	44.18	8,098.69
31417B7J0	FN AB5396	0.00	Coupon	06/01/2019	---	0.00	0.00	939.79
31417B7J0	FN AB5396	-12,254.92	Principal Paydown	06/01/2019	---	-12,254.92	-242.26	12,254.92
3137BEF58	FHMS K503 A2	0.00	Coupon	06/01/2019	---	0.00	0.00	106.45
3137BEF58	FHMS K503 A2	-23,245.81	Principal Paydown	06/01/2019	---	-23,245.81	-4.28	23,245.81
3137B1BS0	FHMS K026 A2	0.00	Coupon	06/01/2019	---	0.00	0.00	2,091.67
31846V807	FIRST AMER:TRS OBG Y	1,138.51	Buy	06/04/2019	1.000	1,138.51	0.00	-1,138.51
31846V807	FIRST AMER:TRS OBG Y	23,187.50	Buy	06/12/2019	1.000	23,187.50	0.00	-23,187.50
313383HU8	FEDERAL HOME LOAN BANKS	0.00	Coupon	06/12/2019	---	0.00	0.00	23,187.50
912828U73	UNITED STATES TREASURY	0.00	Coupon	06/15/2019	---	0.00	0.00	8,593.75
912828XU9	UNITED STATES TREASURY	0.00	Coupon	06/15/2019	---	0.00	0.00	37,500.00
02665WCH2	AMERICAN HONDA FINANCE CORP	0.00	Coupon	06/16/2019	---	0.00	0.00	18,375.00
31846V807	FIRST AMER:TRS OBG Y	64,468.75	Buy	06/17/2019	1.000	64,468.75	0.00	-64,468.75
931142EG4	WALMART INC	0.00	Coupon	06/23/2019	---	0.00	0.00	69,825.00
31846V807	FIRST AMER:TRS OBG Y	69,825.00	Buy	06/24/2019	1.000	69,825.00	0.00	-69,825.00
31846V807	FIRST AMER:TRS OBG Y	2,483.75	Buy	06/25/2019	1.000	2,483.75	0.00	-2,483.75
31846V807	FIRST AMER:TRS OBG Y	34,369.32	Buy	06/25/2019	1.000	34,369.32	0.00	-34,369.32
31846V807	FIRST AMER:TRS OBG Y	13,194.71	Buy	06/26/2019	1.000	13,194.71	0.00	-13,194.71
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	06/30/2019	---	0.00	0.00	601.70
912828G95	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	8,125.00
912828XH8	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	32,500.00
---	---	866,104.85	---	---	---	866,534.54	-1,310.54	41,226.70

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

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

Issuer Concentration with Yield GASB 40 Trade Date

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

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Issuer Concentration

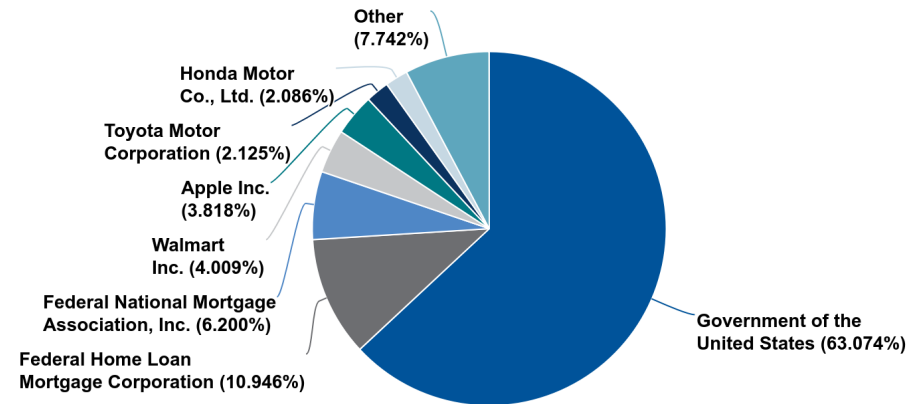


Chart calculated by: Ending Market Value + Accrued

Apple Inc.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
037833CS7	CORP	APPLE INC Apple Inc.	1,000,000.00	Fixed	N	0.856	1.835	2.083	05/11/2020 05/11/2020	2,500.00	999,701.53 1,002,201.53	997,567.00 1,000,067.00	0.735%
037833CZ1	CORP	APPLE INC Apple Inc.	1,520,000.00	Fixed	N	0.205	1.544	2.359	09/12/2019 09/12/2019	6,903.33	1,519,868.85 1,526,772.18	1,517,295.92 1,524,199.25	1.118%
037833DH0	CORP	APPLE INC Apple Inc.	2,675,000.00	Fixed	N	0.372	1.825	2.169	11/13/2019 11/13/2019	6,420.00	2,674,756.29 2,681,176.29	2,671,276.40 2,677,696.40	1.969%
---	CORP	APPLE INC Apple Inc.	5,195,000.00	Fixed	N	0.416	1.745	2.208	11/29/2019 11/29/2019	15,823.33	5,194,326.67 5,210,150.01	5,186,139.32 5,201,962.65	3.822%

Chevron Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
166764BG4	CORP	CHEVRON CORP Chevron Corporation	1,500,000.00	Fixed	Y	1.753	3.283	2.050	04/16/2021 05/16/2021	3,937.50	1,467,995.29 1,471,932.79	1,501,314.00 1,505,251.50	1.106%
166764BG4	CORP	CHEVRON CORP Chevron Corporation	1,500,000.00	Fixed	Y	1.753	3.283	2.050	04/16/2021 05/16/2021	3,937.50	1,467,995.29 1,471,932.79	1,501,314.00 1,505,251.50	1.106%

Federal Home Loan Banks Office of Finance

Issuer Concentration with Yield GASB 40 Trade Date

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Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
313383HU8	AGCY BOND	FEDERAL HOME LOAN BANKS Federal Home Loan Banks Office of Finance	2,650,000.00	Fixed	N	0.942	1.575	2.017	06/12/2020 06/12/2020	2,447.57	2,654,345.32 2,656,792.89	2,643,322.00 2,645,769.57	1.948%
313383HU8	AGCY BOND	FEDERAL HOME LOAN BANKS Federal Home Loan Banks Office of Finance	2,650,000.00	Fixed	N	0.942	1.575	2.017	06/12/2020 06/12/2020	2,447.57	2,654,345.32 2,656,792.89	2,643,322.00 2,645,769.57	1.948%

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	348,877.78	Fixed	Y	1.637	3.029	2.057	03/11/2021 09/25/2022	807.94	346,887.36 347,695.31	352,454.51 353,262.46	0.260%
3137AA4W0	FHLMC CMO	FHMS K013 A2 Federal Home Loan Mortgage Corporation	750,000.00	Variable	Y	1.443	2.740	2.286	12/30/2020 01/25/2021	2,483.75	761,709.95 764,193.70	766,796.93 769,280.68	0.565%
3137BEF58	FHLMC	FHMS K503 A2 Federal Home Loan Mortgage Corporation	28,765.27	Fixed	Y	0.155	1.308	2.553	08/01/2019 08/25/2019	58.87	28,767.82 28,826.70	28,714.41 28,773.29	0.021%
3137B1BS0	FHLMC	FHMS K026 A2 Federal Home Loan Mortgage Corporation	1,000,000.00	Fixed	Y	3.137	2.458	2.008	10/15/2022 11/25/2022	2,091.67	1,000,368.17 1,002,459.84	1,014,587.80 1,016,679.47	0.748%
3137EADR7	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	1,250,000.00	Fixed	N	0.830	1.637	2.062	05/01/2020 05/01/2020	2,864.58	1,247,297.65 1,250,162.23	1,242,862.50 1,245,727.08	0.916%
3137EAEF2	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	5,000,000.00	Fixed	N	0.800	1.530	2.008	04/20/2020 04/20/2020	13,559.03	4,993,820.78 5,007,379.81	4,974,610.00 4,988,169.03	3.666%
3137EAEK1	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	6,500,000.00	Fixed	N	1.359	2.011	1.898	11/17/2020 11/17/2020	14,895.83	6,488,066.39 6,502,962.22	6,497,952.50 6,512,848.33	4.789%
---	---	--- Federal Home Loan Mortgage Corporation	14,877,643.05	---	---	1.258	1.908	1.981	10/12/2020 10/30/2020	36,761.68	14,866,918.13 14,903,679.81	14,877,978.65 14,914,740.33	10.965%

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.	363,660.92	Fixed	N	1.099	1.374	1.264	10/14/2020 06/01/2022	909.15	370,738.87 371,648.03	370,940.01 371,849.16	0.273%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	1,000,000.00	Fixed	N	0.554	1.616	2.088	01/21/2020 01/21/2020	7,222.22	1,000,048.66 1,007,270.88	997,414.00 1,004,636.22	0.735%
3135G0ZY2	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	1,000,000.00	Fixed	N	0.408	1.261	2.105	11/26/2019 11/26/2019	1,701.39	1,001,955.35 1,003,656.74	998,539.00 1,000,240.39	0.736%
3135G0T29	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	2,000,000.00	Fixed	N	0.656	1.595	2.082	02/28/2020 02/28/2020	10,250.00	1,998,755.03 2,009,005.03	1,992,314.00 2,002,564.00	1.468%
3135G0U27	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	4,000,000.00	Fixed	N	1.739	2.820	1.834	04/13/2021 04/13/2021	21,666.67	3,977,870.18 3,999,536.84	4,046,660.00 4,068,326.67	2.982%
---	---	--- Federal National Mortgage Association, Inc.	8,363,660.92	Fixed	N	1.156	2.132	1.930	09/07/2020 10/03/2020	41,749.43	8,349,368.09 8,391,117.52	8,405,867.01 8,447,616.44	6.195%

Gilead Sciences, Inc.

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375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	705,000.00	Fixed	N	0.227	1.868	2.363	09/20/2019 09/20/2019	3,659.15	704,972.41 707,820.20	704,161.05 707,820.20	0.519%
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	705,000.00	Fixed	N	0.227	1.868	2.363	09/20/2019 09/20/2019	3,659.15	704,972.41 708,631.55	704,161.05 707,820.20	0.519%

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	0.911	1.609	2.006	05/31/2020 05/31/2020	952.87	749,262.31 750,215.17	746,543.25 747,496.12	0.550%
912828WC0	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.314	1.591	1.880	10/31/2020 10/31/2020	2,948.37	1,002,082.18 1,005,030.55	998,281.00 1,001,229.37	0.736%
912828F39	US GOV	UNITED STATES TREASURY Government of the United States	2,100,000.00	Fixed	N	0.255	1.163	2.154	09/30/2019 09/30/2019	9,237.70	2,103,049.20 2,112,286.90	2,097,784.50 2,107,022.20	1.546%
912828U73	US GOV	UNITED STATES TREASURY Government of the United States	1,250,000.00	Fixed	N	0.460	1.560	2.062	12/15/2019 12/15/2019	751.37	1,248,950.84 1,249,702.21	1,246,045.00 1,246,796.37	0.918%
912828T59	US GOV	UNITED STATES TREASURY Government of the United States	1,410,000.00	Fixed	N	0.296	1.383	2.078	10/15/2019 10/15/2019	2,966.39	1,408,446.98 1,411,413.38	1,405,483.77 1,408,450.16	1.036%
912828TV2	US GOV	UNITED STATES TREASURY Government of the United States	3,925,000.00	Fixed	N	0.337	1.469	2.126	10/31/2019 10/31/2019	8,265.96	3,922,173.24 3,930,439.20	3,913,346.67 3,921,612.64	2.884%
912828G61	US GOV	UNITED STATES TREASURY Government of the United States	3,900,000.00	Fixed	N	0.420	1.507	2.112	11/30/2019 11/30/2019	4,954.92	3,899,890.69 3,904,845.61	3,889,945.80 3,894,900.72	2.867%
912828J84	US GOV	UNITED STATES TREASURY Government of the United States	3,930,000.00	Fixed	N	0.746	1.612	2.027	03/31/2020 03/31/2020	13,583.20	3,923,109.15 3,936,692.35	3,910,809.81 3,924,393.01	2.882%
912828XH8	US GOV	UNITED STATES TREASURY Government of the United States	4,000,000.00	Fixed	N	0.984	1.549	1.956	06/30/2020 06/30/2020	176.63	4,002,981.91 4,003,158.54	3,986,876.00 3,987,052.63	2.938%
912828XU9	US GOV	UNITED STATES TREASURY Government of the United States	5,000,000.00	Fixed	N	0.951	1.568	1.964	06/15/2020 06/15/2020	3,278.69	4,996,763.25 5,000,041.94	4,977,930.00 4,981,208.69	3.669%
912828Q2	US GOV	UNITED STATES TREASURY Government of the United States	4,000,000.00	Fixed	N	1.111	1.492	1.913	08/15/2020 08/15/2020	22,541.44	4,000,373.79 4,022,915.23	3,981,564.00 4,004,105.44	2.934%
912828V1	US GOV	UNITED STATES TREASURY Government of the United States	1,500,000.00	Fixed	N	1.193	1.528	1.881	09/15/2020 09/15/2020	6,052.99	1,497,268.43 1,503,321.42	1,490,917.50 1,496,970.49	1.099%
912828X21	US GOV	UNITED STATES TREASURY Government of the United States	3,900,000.00	Fixed	N	0.786	1.528	2.025	04/15/2020 04/15/2020	12,307.38	3,899,148.02 3,911,455.40	3,883,850.10 3,896,157.48	2.862%
912828W22	US GOV	UNITED STATES TREASURY Government of the United States	3,850,000.00	Fixed	N	0.623	1.550	2.061	02/15/2020 02/15/2020	19,888.12	3,845,821.85 3,865,709.97	3,833,456.55 3,853,344.67	2.825%
912828G95	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	0.496	1.521	2.101	12/31/2019 12/31/2019	44.16	1,000,511.55 1,000,555.70	997,617.00 997,661.16	0.735%
912828VZ0	US GOV	UNITED STATES TREASURY Government of the United States	2,575,000.00	Fixed	N	1.230	1.916	1.885	09/30/2020 09/30/2020	12,945.36	2,577,639.79 2,590,585.14	2,578,620.45 2,591,565.81	1.900%
912828A42	US GOV	UNITED STATES TREASURY Government of the United States	725,000.00	Fixed	N	1.396	1.987	1.852	11/30/2020 11/30/2020	1,228.14	725,127.51 726,355.65	726,500.75 727,728.89	0.535%
9128284B3	US GOV	UNITED STATES TREASURY Government of the United States	3,825,000.00	Fixed	N	1.665	2.490	1.800	03/15/2021 03/15/2021	26,660.67	3,817,705.48 3,844,366.15	3,861,903.60 3,888,564.27	2.846%
9128283X6	US GOV	UNITED STATES TREASURY Government of the United States	3,400,000.00	Fixed	N	1.585	2.513	1.825	02/15/2021 02/15/2021	28,740.33	3,385,857.48 3,414,597.81	3,423,109.80 3,451,850.13	2.523%
9128284G2	US GOV	UNITED STATES TREASURY Government of the United States	5,000,000.00	Fixed	N	1.747	2.525	1.798	04/15/2021 04/15/2021	24,982.92	4,986,954.09 5,011,937.02	5,050,780.00 5,075,762.92	3.722%
912828PC8	US GOV	UNITED STATES TREASURY Government of the United States	4,000,000.00	Fixed	N	1.349	2.732	1.867	11/15/2020 11/15/2020	13,410.33	3,994,280.87 4,007,691.20	4,041,092.00 4,054,502.33	2.978%
912828Y20	US GOV	UNITED STATES TREASURY Government of the United States	7,275,000.00	Fixed	N	1.966	2.896	1.760	07/15/2021 07/15/2021	88,098.84	7,236,243.28 7,324,342.12	7,400,893.88 7,488,992.72	5.454%
912828RC6	US GOV	UNITED STATES TREASURY Government of the United States	7,375,000.00	Fixed	N	2.063	2.897	1.759	08/15/2021 08/15/2021	58,877.76	7,258,492.40 7,317,370.16	7,431,175.38 7,490,053.14	5.477%
912828F21	US GOV	UNITED STATES TREASURY Government of the United States	4,800,000.00	Fixed	N	2.186	2.687	1.742	09/30/2021 09/30/2021	25,639.34	4,741,543.20 4,767,182.54	4,840,502.40 4,866,141.74	3.567%

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9128285L0	US GOV	UNITED STATES TREASURY Government of the United States	4,700,000.00	Fixed	N	2.292	2.698	1.741	11/15/2021 11/15/2021	17,257.81	4,718,937.12 4,736,194.93	4,823,741.60 4,840,999.41	3.555%
---	US GOV	UNITED STATES TREASURY Government of the United States	85,190,000.00	Fixed	N	1.311	2.099	1.901	11/02/2020 11/02/2020	405,791.69	84,942,614.60 85,348,406.29	85,538,770.81 85,944,562.49	63.041%

Honda Motor Co., Ltd.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
02665WBZ3	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,605,000.00	Fixed	N	0.372	2.029	2.346	11/13/2019 11/13/2019	4,280.00	1,604,831.70 1,609,111.70	1,602,899.05 1,607,179.05	1.181%
02665WCH2	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,225,000.00	Fixed	N	0.949	3.074	2.263	06/16/2020 06/16/2020	1,531.25	1,224,150.93 1,225,682.18	1,233,576.23 1,235,107.48	0.909%
---	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	2,830,000.00	Fixed	N	0.622	2.481	2.310	02/15/2020 02/15/2020	5,811.25	2,828,982.63 2,834,793.88	2,836,475.28 2,842,286.53	2.090%

Intel Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
458140AZ3	CORP	INTEL CORP Intel Corporation	1,725,000.00	Fixed	N	0.855	1.863	2.269	05/11/2020 05/11/2020	4,432.29	1,724,808.14 1,729,240.43	1,718,802.07 1,723,234.37	1.267%
458140AZ3	CORP	INTEL CORP Intel Corporation	1,725,000.00	Fixed	N	0.855	1.863	2.269	05/11/2020 05/11/2020	4,432.29	1,724,808.14 1,729,240.43	1,718,802.07 1,723,234.37	1.267%

International Business Machines Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	1,275,000.00	Fixed	N	0.569	1.933	2.248	01/27/2020 01/27/2020	10,362.92	1,274,761.34 1,285,124.25	1,272,444.90 1,282,807.82	0.938%
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	1,275,000.00	Fixed	N	0.569	1.933	2.248	01/27/2020 01/27/2020	10,362.92	1,274,761.34 1,285,124.25	1,272,444.90 1,282,807.82	0.938%

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	1.340	1.987	1.885	11/10/2020 11/10/2020	994.50	359,821.84 360,816.34	360,311.04 361,305.54	0.266%
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	360,000.00	Fixed	N	1.340	1.987	1.885	11/10/2020 11/10/2020	994.50	359,821.84 360,816.34	360,311.04 361,305.54	0.266%

JPMorgan Chase & Co.

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48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	505,000.00	Fixed	Y	0.234	1.685	2.444	09/23/2019 09/23/2019	2,268.29	504,959.98 507,228.27	504,045.55 506,313.84	0.371%
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	505,000.00	Fixed	Y	0.234	1.685	2.444	09/23/2019 09/23/2019	2,268.29	504,959.98 507,228.27	504,045.55 506,313.84	0.371%

Microsoft Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	1,000,000.00	Fixed	N	0.594	1.873	2.207	02/06/2020 02/06/2020	7,451.39	999,863.20 1,007,314.58	997,857.00 1,005,308.39	0.735%
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	1,000,000.00	Fixed	N	0.594	1.873	2.207	02/06/2020 02/06/2020	7,451.39	999,863.20 1,007,314.58	997,857.00 1,005,308.39	0.735%

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	0.323	2.357	2.281	10/25/2019 10/25/2019	962.50	299,429.95 300,392.45	299,479.80 300,442.30	0.221%
742718EZ8	CORP	PROCTER & GAMBLE CO The Procter & Gamble Company	300,000.00	Fixed	N	0.323	2.357	2.281	10/25/2019 10/25/2019	962.50	299,429.95 300,392.45	299,479.80 300,442.30	0.221%

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	0.522	2.246	2.143	01/10/2020 01/10/2020	12,540.00	1,199,714.67 1,212,894.00	1,200,354.00 1,212,894.00	0.885%
89236TEU5	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,650,000.00	Fixed	N	1.730	2.964	2.162	04/13/2021 04/13/2021	10,546.25	1,649,600.68 1,660,146.93	1,672,708.95 1,683,255.20	1.233%
---	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	2,850,000.00	Fixed	N	1.224	2.661	2.154	10/03/2020 10/03/2020	23,086.25	2,849,315.35 2,872,401.60	2,873,062.95 2,896,149.20	2.117%

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	511,129.40	Fixed	N	0.000	1.940	1.940	06/30/2019 06/30/2019	0.00	511,129.40 511,129.40	511,129.40 511,129.40	0.377%
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	511,129.40	Fixed	N	0.000	1.940	1.940	06/30/2019 06/30/2019	0.00	511,129.40 511,129.40	511,129.40 511,129.40	0.377%

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	0.279	1.751	2.350	10/09/2019 10/09/2019	2,092.71	524,998.36 527,091.07	524,108.55 526,201.26	0.386%

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931142EG4	CORP	WALMART INC Walmart Inc.	4,900,000.00	Fixed	N	0.969	2.866	2.160	06/23/2020 06/23/2020	3,103.33	4,899,237.00 4,902,340.33	4,932,820.20 4,935,923.53	3.635%
---	CORP	--- Walmart Inc.	5,425,000.00	Fixed	N	0.902	2.758	2.178	05/29/2020 05/29/2020	5,196.04	5,424,235.36 5,429,431.40	5,456,928.75 5,462,124.79	4.022%

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
---	---	---	135,262,433.38	---	---	1.192	2.106	1.968	09/18/2020 09/22/2020	570,735.78	134,957,847.69 135,528,583.46	135,688,089.58 136,258,825.36	100.000%

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

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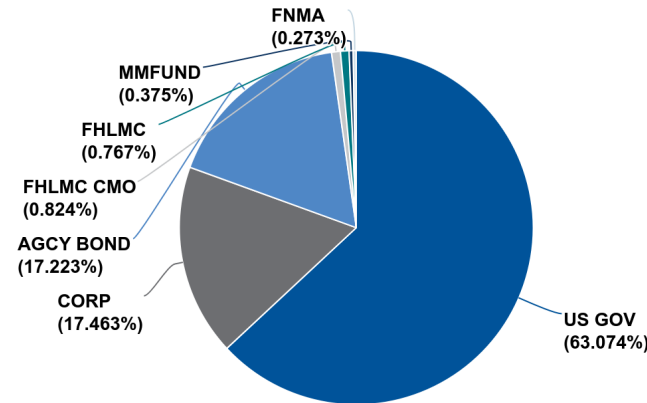


Chart calculated by: Ending Market Value + Accrued

AGCY BOND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3135G0ZY2 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.734%	Fixed	N	0.408	AA+ Aaa	1,000,000.00	11/26/2019 11/26/2019	1.261 2.105	1,701.39	1,017,510.00	1,001,955.35 1,003,656.74	998,539.00 1,000,240.39
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.737%	Fixed	N	0.554	AA+ Aaa	1,000,000.00	01/21/2020 01/21/2020	1.616 2.088	7,222.22	1,000,390.00	1,000,048.66 1,007,270.88	997,414.00 1,004,636.22
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	1.470%	Fixed	N	0.656	AA+ Aaa	2,000,000.00	02/28/2020 02/28/2020	1.595 2.082	10,250.00	1,994,600.00	1,998,755.03 2,009,005.03	1,992,314.00 2,002,564.00
3137EAEF2 FREDDIE MAC AGCY BOND	3.661%	Fixed	N	0.800	AA+ Aaa	5,000,000.00	04/20/2020 04/20/2020	1.530 2.008	13,559.03	4,977,450.00	4,993,820.78 5,007,379.81	4,974,610.00 4,988,169.03
3137EADR7 FREDDIE MAC AGCY BOND	0.914%	Fixed	N	0.830	AA+ Aaa	1,250,000.00	05/01/2020 05/01/2020	1.637 2.062	2,864.58	1,240,182.50	1,247,297.65 1,250,162.23	1,242,862.50 1,245,727.08
313383HU8 FEDERAL HOME LOAN BANKS AGCY BOND	1.942%	Fixed	N	0.942	AA+ Aaa	2,650,000.00	06/12/2020 06/12/2020	1.575 2.017	2,447.57	2,663,356.00	2,654,345.32 2,656,792.89	2,643,322.00 2,645,769.57
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	4.780%	Fixed	N	1.359	AA+ Aaa	6,500,000.00	11/17/2020 11/17/2020	2.011 1.898	14,895.83	6,474,845.00	6,488,066.39 6,502,962.22	6,497,952.50 6,512,848.33

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3135G0U27 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	2.986%	Fixed	N	1.739	AA+ Aaa	4,000,000.00	04/13/2021 04/13/2021	2.820 1.834	21,666.67	3,966,800.00	3,977,870.18 3,999,536.84	4,046,660.00 4,068,326.67
--- AGCY BOND	17.223%	Fixed	N	1.096	AA+ Aaa	23,400,000.00	08/11/2020 08/11/2020	1.892 1.965	74,607.29	23,335,133.50	23,362,159.35 23,436,766.64	23,393,674.00 23,468,281.29

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
037833CZ1 APPLE INC CORP	1.119%	Fixed	N	0.205	AA+ Aa1	1,520,000.00	09/12/2019 09/12/2019	1.544 2.359	6,903.33	1,518,692.80	1,519,868.85 1,526,772.18	1,517,295.92 1,524,199.25
375558BR3 GILEAD SCIENCES INC CORP	0.519%	Fixed	N	0.227	A A3	705,000.00	09/20/2019 09/20/2019	1.868 2.363	3,659.15	704,753.25	704,972.41 708,631.55	704,161.05 707,820.20
48125LRG9 JPMORGAN CHASE BANK NA CORP	0.372%	Fixed	Y	0.234	A+ Aa2	505,000.00	09/23/2019 09/23/2019	1.685 2.444	2,268.29	504,484.90	504,959.98 507,228.27	504,045.55 506,313.84
931142DY6 WAL-MART STORES INC CORP	0.386%	Fixed	N	0.279	AA Aa2	525,000.00	10/09/2019 10/09/2019	1.751 2.350	2,092.71	524,989.50	524,998.36 527,091.07	524,108.55 526,201.26
742718EZ8 PROCTER & GAMBLE CO CORP	0.220%	Fixed	N	0.323	AA- Aa3	300,000.00	10/25/2019 10/25/2019	2.357 2.281	962.50	297,054.00	299,429.95 300,392.45	299,479.80 300,442.30
037833DH0 APPLE INC CORP	1.965%	Fixed	N	0.372	AA+ Aa1	2,675,000.00	11/13/2019 11/13/2019	1.825 2.169	6,420.00	2,673,689.25	2,674,756.29 2,681,176.29	2,671,276.40 2,677,696.40
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	1.180%	Fixed	N	0.372	A A2	1,605,000.00	11/13/2019 11/13/2019	2.029 2.346	4,280.00	1,604,101.20	1,604,831.70 1,609,111.70	1,602,899.05 1,607,179.05
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.890%	Fixed	N	0.522	AA- Aa3	1,200,000.00	01/10/2020 01/10/2020	2.246 2.143	12,540.00	1,198,932.00	1,199,714.67 1,212,254.67	1,200,354.00 1,212,894.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.941%	Fixed	N	0.569	A A1	1,275,000.00	01/27/2020 01/27/2020	1.933 2.248	10,362.92	1,273,776.00	1,274,761.34 1,285,124.25	1,272,444.90 1,282,807.82
594918BV5 MICROSOFT CORP CORP	0.738%	Fixed	N	0.594	AAA Aaa	1,000,000.00	02/06/2020 02/06/2020	1.873 2.207	7,451.39	999,330.00	999,863.20 1,007,314.58	997,857.00 1,005,308.39
037833CS7 APPLE INC CORP	0.734%	Fixed	N	0.856	AA+ Aa1	1,000,000.00	05/11/2020 05/11/2020	1.835 2.083	2,500.00	998,980.00	999,701.53 1,002,201.53	997,567.00 1,000,067.00
458140AZ3 INTEL CORP CORP	1.265%	Fixed	N	0.855	A+ A1	1,725,000.00	05/11/2020 05/11/2020	1.863 2.269	4,432.29	1,724,344.50	1,724,808.14 1,729,240.43	1,718,802.07 1,723,234.37
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.906%	Fixed	N	0.949	A A2	1,225,000.00	06/16/2020 06/16/2020	3.074 2.263	1,531.25	1,223,346.25	1,224,150.93 1,225,682.18	1,233,576.23 1,235,107.48
931142EG4 WALMART INC CORP	3.622%	Fixed	N	0.969	AA Aa2	4,900,000.00	06/23/2020 06/23/2020	2.866 2.160	3,103.33	4,898,481.00	4,899,237.00 4,902,340.33	4,932,820.20 4,935,923.53
478160CH5 JOHNSON & JOHNSON CORP	0.265%	Fixed	N	1.340	AAA Aaa	360,000.00	11/10/2020 11/10/2020	1.987 1.885	994.50	359,614.80	359,821.84 360,816.34	360,311.04 361,305.54
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	1.235%	Fixed	N	1.730	AA- Aa3	1,650,000.00	04/13/2021 04/13/2021	2.964 2.162	10,546.25	1,649,340.00	1,649,600.68 1,660,146.93	1,672,708.95 1,683,255.20

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166764BG4 CHEVRON CORP CORP	1.105%	Fixed	Y	1.753	AA Aa2	1,500,000.00	04/16/2021 05/16/2021	3.283 2.050	3,937.50	1,457,280.00	1,467,995.29 1,471,932.79	1,501,314.00 1,505,251.50
--- CORP	17.463%	Fixed	---	0.786	AA- Aa3	23,670,000.00	04/17/2020 04/19/2020	2.309 2.209	83,985.41	23,611,189.45	23,633,472.15 23,717,457.56	23,711,021.71 23,795,007.12

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	0.021%	Fixed	Y	0.155	AA+ Aaa	28,765.27	08/01/2019 08/25/2019	1.308 2.553	58.87	29,578.79	28,767.82 28,826.70	28,714.41 28,773.29
3137B1BS0 FHMS K026 A2 FHLMC	0.746%	Fixed	Y	3.137	AA+ Aaa	1,000,000.00	10/15/2022 11/25/2022	2.458 2.008	2,091.67	1,000,429.69	1,000,368.17 1,002,459.84	1,014,587.80 1,016,679.47
--- FHLMC	0.767%	Fixed	Y	3.055	AA+ Aaa	1,028,765.27	09/13/2022 10/23/2022	2.426 2.023	2,150.54	1,030,008.48	1,029,136.00 1,031,286.54	1,043,302.21 1,045,452.75

FHLMC CMO

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3137AA4W0 FHMS K013 A2 FHLMC CMO	0.565%	Variable	Y	1.443	AA+ Aaa	750,000.00	12/30/2020 01/25/2021	2.740 2.286	2,483.75	764,179.69	761,709.95 764,193.70	766,796.93 769,280.68
3137B3N95 FHMS K030 A1 FHLMC CMO	0.259%	Fixed	Y	1.637	AA+ Aaa	348,877.78	03/11/2021 09/25/2022	3.029 2.057	807.94	346,670.05	346,887.36 347,695.31	352,454.51 353,262.46
--- FHLMC CMO	0.824%	---	Y	1.504	AA+ Aaa	1,098,877.78	01/21/2021 08/04/2021	2.830 2.214	3,291.69	1,110,849.74	1,108,597.32 1,111,889.01	1,119,251.44 1,122,543.13

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	0.273%	Fixed	N	1.099	AA+ Aaa	363,660.92	10/14/2020 06/01/2022	1.374 1.264	909.15	383,548.63	370,738.87 371,648.03	370,940.01 371,849.16
31417B7J0 FN AB5396 FNMA	0.273%	Fixed	N	1.099	AA+ Aaa	363,660.92	10/14/2020 06/01/2022	1.374 1.264	909.15	383,548.63	370,738.87 371,648.03	370,940.01 371,849.16

MMFUND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
31846V807 FIRST AMER:TRS OBG Y MMFUND	0.375%	Fixed	N	0.000	AAAm Aaa	511,129.40	06/30/2019 06/30/2019	1.940 1.940	0.00	511,129.40	511,129.40 511,129.40	511,129.40 511,129.40

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31846V807 FIRST AMER:TRS OBG Y MMFUND	0.375%	Fixed	N	0.000	AAAm Aaa	511,129.40	06/30/2019 06/30/2019	1.940 1.940	0.00	511,129.40	511,129.40 511,129.40	511,129.40 511,129.40

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
912828F39 UNITED STATES TREASURY US GOV	1.546%	Fixed	N	0.255	AA+ Aaa	2,100,000.00	09/30/2019 09/30/2019	1.163 2.154	9,237.70	2,142,410.16	2,103,049.20 2,112,286.90	2,097,784.50 2,107,022.20
912828T59 UNITED STATES TREASURY US GOV	1.034%	Fixed	N	0.296	AA+ Aaa	1,410,000.00	10/15/2019 10/15/2019	1.383 2.078	2,966.39	1,395,459.38	1,408,446.98 1,411,413.38	1,405,483.77 1,408,450.16
912828TV2 UNITED STATES TREASURY US GOV	2.878%	Fixed	N	0.337	AA+ Aaa	3,925,000.00	10/31/2019 10/31/2019	1.469 2.126	8,265.96	3,901,695.31	3,922,173.24 3,930,439.20	3,913,346.67 3,921,612.64
912828G61 UNITED STATES TREASURY US GOV	2.858%	Fixed	N	0.420	AA+ Aaa	3,900,000.00	11/30/2019 11/30/2019	1.507 2.112	4,954.92	3,899,238.29	3,899,890.69 3,904,845.61	3,889,945.80 3,894,900.72
912828U73 UNITED STATES TREASURY US GOV	0.915%	Fixed	N	0.460	AA+ Aaa	1,250,000.00	12/15/2019 12/15/2019	1.560 2.062	751.37	1,243,310.55	1,248,950.84 1,249,702.21	1,246,045.00 1,246,796.37
912828G95 UNITED STATES TREASURY US GOV	0.732%	Fixed	N	0.496	AA+ Aaa	1,000,000.00	12/31/2019 12/31/2019	1.521 2.101	44.16	1,002,265.62	1,000,511.55 1,000,555.70	997,617.00 997,661.16
912828W22 UNITED STATES TREASURY US GOV	2.828%	Fixed	N	0.623	AA+ Aaa	3,850,000.00	02/15/2020 02/15/2020	1.550 2.061	19,888.12	3,834,359.38	3,845,821.85 3,865,709.97	3,833,456.55 3,853,344.67
912828J84 UNITED STATES TREASURY US GOV	2.880%	Fixed	N	0.746	AA+ Aaa	3,930,000.00	03/31/2020 03/31/2020	1.612 2.027	13,583.20	3,901,139.06	3,923,109.15 3,936,692.35	3,910,809.81 3,924,393.01
912828X21 UNITED STATES TREASURY US GOV	2.859%	Fixed	N	0.786	AA+ Aaa	3,900,000.00	04/15/2020 04/15/2020	1.528 2.025	12,307.38	3,897,257.83	3,899,148.02 3,911,455.40	3,883,850.10 3,896,157.48
912828XE5 UNITED STATES TREASURY US GOV	0.549%	Fixed	N	0.911	AA+ Aaa	750,000.00	05/31/2020 05/31/2020	1.609 2.006	952.87	746,103.52	749,262.31 750,215.17	746,543.25 747,496.12
912828XU9 UNITED STATES TREASURY US GOV	3.656%	Fixed	N	0.951	AA+ Aaa	5,000,000.00	06/15/2020 06/15/2020	1.568 1.964	3,278.69	4,990,234.40	4,996,763.25 5,000,041.94	4,977,930.00 4,981,208.69
912828XH8 UNITED STATES TREASURY US GOV	2.926%	Fixed	N	0.984	AA+ Aaa	4,000,000.00	06/30/2020 06/30/2020	1.549 1.956	176.63	4,008,906.24	4,002,981.91 4,003,158.54	3,986,876.00 3,987,052.63
912828Q2 UNITED STATES TREASURY US GOV	2.939%	Fixed	N	1.111	AA+ Aaa	4,000,000.00	08/15/2020 08/15/2020	1.492 1.913	22,541.44	4,000,937.52	4,000,373.79 4,022,915.23	3,981,564.00 4,004,105.44
912828V1 UNITED STATES TREASURY US GOV	1.099%	Fixed	N	1.193	AA+ Aaa	1,500,000.00	09/15/2020 09/15/2020	1.528 1.881	6,052.99	1,493,320.32	1,497,268.43 1,503,321.42	1,490,917.50 1,496,970.49
912828VZ0 UNITED STATES TREASURY US GOV	1.902%	Fixed	N	1.230	AA+ Aaa	2,575,000.00	09/30/2020 09/30/2020	1.916 1.885	12,945.36	2,580,834.00	2,577,639.79 2,590,585.14	2,578,620.45 2,591,565.81
912828WC0 UNITED STATES TREASURY US GOV	0.735%	Fixed	N	1.314	AA+ Aaa	1,000,000.00	10/31/2020 10/31/2020	1.591 1.880	2,948.37	1,007,578.12	1,002,082.18 1,005,030.55	998,281.00 1,001,229.37
912828PC8 UNITED STATES TREASURY US GOV	2.976%	Fixed	N	1.349	AA+ Aaa	4,000,000.00	11/15/2020 11/15/2020	2.732 1.867	13,410.33	3,990,468.76	3,994,280.87 4,007,691.20	4,041,092.00 4,054,502.33

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912828A42 UNITED STATES TREASURY US GOV	0.534%	Fixed	N	1.396	AA+ Aaa	725,000.00	11/30/2020 11/30/2020	1.987 1.852	1,228.14	725,254.88	725,127.51 726,355.65	726,500.75 727,728.89
9128283X6 UNITED STATES TREASURY US GOV	2.533%	Fixed	N	1.585	AA+ Aaa	3,400,000.00	02/15/2021 02/15/2021	2.513 1.825	28,740.33	3,375,695.30	3,385,857.48 3,414,597.81	3,423,109.80 3,451,850.13
9128284B3 UNITED STATES TREASURY US GOV	2.854%	Fixed	N	1.665	AA+ Aaa	3,825,000.00	03/15/2021 03/15/2021	2.490 1.800	26,660.67	3,812,449.22	3,817,705.48 3,844,366.15	3,861,903.60 3,888,564.27
9128284G2 UNITED STATES TREASURY US GOV	3.725%	Fixed	N	1.747	AA+ Aaa	5,000,000.00	04/15/2021 04/15/2021	2.525 1.798	24,982.92	4,978,515.65	4,986,954.09 5,011,937.02	5,050,780.00 5,075,762.92
912828Y20 UNITED STATES TREASURY US GOV	5.496%	Fixed	N	1.966	AA+ Aaa	7,275,000.00	07/15/2021 07/15/2021	2.896 1.760	88,098.84	7,222,142.61	7,236,243.28 7,324,342.12	7,400,893.88 7,488,992.72
912828RC6 UNITED STATES TREASURY US GOV	5.497%	Fixed	N	2.063	AA+ Aaa	7,375,000.00	08/15/2021 08/15/2021	2.897 1.759	58,877.76	7,218,281.25	7,258,492.40 7,317,370.16	7,431,175.38 7,490,053.14
912828F21 UNITED STATES TREASURY US GOV	3.571%	Fixed	N	2.186	AA+ Aaa	4,800,000.00	09/30/2021 09/30/2021	2.687 1.742	25,639.34	4,728,187.49	4,741,543.20 4,767,182.54	4,840,502.40 4,866,141.74
9128285L0 UNITED STATES TREASURY US GOV	3.553%	Fixed	N	2.292	AA+ Aaa	4,700,000.00	11/15/2021 11/15/2021	2.698 1.741	17,257.81	4,722,949.22	4,718,937.12 4,736,194.93	4,823,741.60 4,840,999.41
--- UNITED STATES TREASURY US GOV	63.074%	Fixed	N	1.311	AA+ Aaa	85,190,000.00	11/02/2020 11/02/2020	2.099 1.901	405,791.69	84,818,994.08	84,942,614.60 85,348,406.29	85,538,770.81 85,944,562.49

Summary

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
---	100.000%	---	---	1.192	AA Aa1	135,262,433.38	09/18/2020 09/22/2020	2.106 1.968	570,735.78	134,800,853.27	134,957,847.69 135,528,583.46	135,688,089.58 136,258,825.36

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

Portfolio Activity Summary

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

04/01/2019 - 06/30/2019

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Dated: 07/15/2019

Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
31846V807 FIRST AMER:TRS OBG Y MMFUND	2,232.71	0.00	1,353,239.61	0.00	-1,002,033.30	0.00	0.00	0.00	0.00	159,923.09 511,129.40	159,923.09 511,129.40
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	122,516.37 41,226.70	122,516.37 41,226.70
31417B7J0 FN AB5396 FNMA	2,971.08	0.00	0.00	0.00	0.00	0.00	0.00	-49,007.94	-997.35	435,236.70 383,548.63	419,747.74 370,940.01
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	993,552.00 997,414.00
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	742,206.75 746,543.25
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	990,625.00 998,281.00
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	995,299.00 998,539.00
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	2,092,370.70 2,097,784.50
3137BEF58 FHMS K503 A2 FHLMC	1,530.88	0.00	0.00	0.00	0.00	0.00	0.00	-411,457.66	-449.75	452,672.99 29,578.79	439,143.02 28,714.41
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	502,577.52 504,045.55
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	1,240,722.50 1,246,045.00
912828T59 UNITED STATES TREASURY US GOV	7,050.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,395,459.38 1,395,459.38	1,398,928.68 1,405,483.77
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	3,897,556.40 3,913,346.67
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	3,875,625.00 3,889,945.80
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	3,889,933.65 3,910,809.81
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	1,266,985.35 1,272,444.90
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	994,081.00 997,857.00
3137EADR7 FREDDIE MAC AGCY BOND	8,593.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,240,182.50 1,240,182.50	1,235,836.25 1,242,862.50
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,994,600.00 1,994,600.00	1,983,378.00 1,992,314.00
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	4,945,675.00 4,974,610.00

Portfolio Activity Summary

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

04/01/2019 - 06/30/2019

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Dated: 07/15/2019

Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
037833CS7 APPLE INC CORP	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	992,218.00 997,567.00
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	1,711,570.88 1,718,802.07
912828XH8 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,008,906.24 4,008,906.24	3,961,876.00 3,986,876.00
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	2,628,495.25 2,643,322.00
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	4,946,470.00 4,977,930.00
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	1,512,542.88 1,517,295.92
912828Q2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,000,937.52 4,000,937.52	3,951,876.00 3,981,564.00
912828V1 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,493,320.32 1,493,320.32	1,479,375.00 1,490,917.50
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	702,409.83 704,161.05
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	3,864,045.90 3,883,850.10
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	3,814,957.30 3,833,456.55
912828G95 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,002,265.62 1,002,265.62	993,828.00 997,617.00
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	522,412.28 524,108.55
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	2,666,490.83 2,671,276.40
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	357,270.12 360,311.04
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	1,598,685.93 1,602,899.05
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	2,561,422.02 2,578,620.45
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	6,450,483.00 6,497,952.50
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	720,950.15 726,500.75
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	1,196,347.20 1,200,354.00
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	298,513.50 299,479.80

Portfolio Activity Summary

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

04/01/2019 - 06/30/2019

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Dated: 07/15/2019

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
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	3,831,426.00 3,861,903.60
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	1,661,210.10 1,672,708.95
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	3,396,280.40 3,423,109.80
9128284G2 UNITED STATES TREASURY US GOV	59,375.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,978,515.65 4,978,515.65	5,008,790.00 5,050,780.00
3137B3N95 FHMS K030 A1 FHLMC CMO	2,538.06	0.00	0.00	0.00	0.00	0.00	0.00	-24,635.86	136.57	371,150.00 346,670.05	375,112.24 352,454.51
931142EG4 WALMART INC CORP	69,825.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,898,481.00 4,898,481.00	4,920,751.50 4,932,820.20
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	18,375.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,223,346.25 1,223,346.25	1,230,524.75 1,233,576.23
912828PC8 UNITED STATES TREASURY US GOV	52,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,990,468.76 3,990,468.76	4,017,500.00 4,041,092.00
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	4,014,828.00 4,046,660.00
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	7,332,123.30 7,400,893.88
912828RC6 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,218,281.25 7,218,281.25	7,350,227.38 7,431,175.38
166764BG4 CHEVRON CORP CORP	15,750.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,457,280.00 1,457,280.00	1,489,239.00 1,501,314.00
912828F21 UNITED STATES TREASURY US GOV	51,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,728,187.49 4,728,187.49	4,784,251.20 4,840,502.40
9128285L0 UNITED STATES TREASURY US GOV	67,562.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,722,949.22 4,722,949.22	4,773,254.20 4,823,741.60
3137AA4W0 FHMS K013 A2 FHLMC CMO	7,451.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	764,179.69 764,179.69	765,633.45 766,796.93
3137B1BS0 FHMS K026 A2 FHLMC	2,091.67	0.00	1,000,429.69	-1,603.61	0.00	0.00	0.00	0.00	0.00	0.00 1,000,429.69	0.00 1,014,587.80
---	868,138.15	0.00	2,353,669.30	-1,603.61	-1,002,033.30	0.00	0.00	-485,101.46	-1,310.54	134,070,995.86 134,842,079.97	134,070,074.60 135,729,316.28

* 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 June 30, 2019



City of Cape Coral 1-5 Year

1015 Cultural Park Blvd
Cape Coral, Florida 33990

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

City of Cape Coral 1-5 Year Summary

Investment Management Portfolio Review

Investment Portfolio Summary Comparison

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Investment Portfolio Maturity Distribution

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Investment Portfolio Maturity Distribution By Security Type

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Investment Portfolio Security Distribution - Market Value

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Investment Portfolio Security Distribution - Historical Cost

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Additional Disclosure

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Portfolio Holding Details

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

City of Cape Coral 1-5 Year	April 1, 2019 Beginning Balance	June 30, 2019 Ending Balance	Portfolio Characteristic	April 1, 2019 Beginning Balance	June 30, 2019 Ending Balance
Historical Cost	\$ 65,027,116.90	\$ 65,379,214.67	Book Yield Gross	1.98%	1.99%
Book Value	\$ 64,875,445.08	\$ 65,215,710.83	Market Yield Gross	2.35%	1.90%
Accrued Interest	\$ 318,350.69	\$ 243,894.48	Weighted Average Coupon	2.05%	2.05%
Book Value Plus Accrued	\$ 65,193,795.77	\$ 65,459,605.32	Duration	2.04 Years	1.86 Years
Net Unrealized Gain/Loss	(283,993.79)	367,771.25	Weighted Effective Maturity	2.15 Years	1.95 Years
Market Value Plus Accrued⁽²⁾	\$ 64,909,801.97	\$ 65,827,376.57	Weighted Final Maturity	2.28 Years	2.08 Years
Net Pending Transactions	52,066.45	98,291.19			
Market Value Plus Accrued Net⁽²⁾	\$ 64,961,868.42	\$ 65,925,667.75			
City of Cape Coral 1-5 Year	June 2019 Net Income				
Interest Income	\$ 331,107.92				
Net Amortization/Accretion	(16,086.11)				
Net Realized Gain/Loss ⁽³⁾	(3,184.23)				
Miscellaneous Income	196.71				
Net Income	\$ 312,034.29				

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

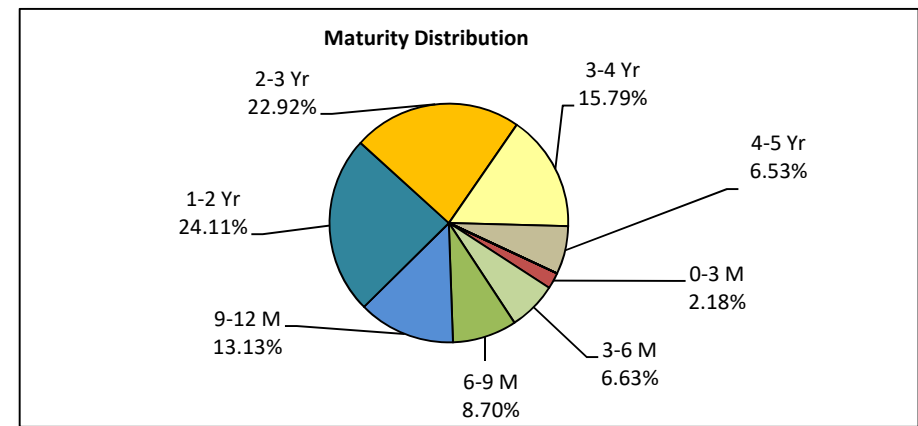
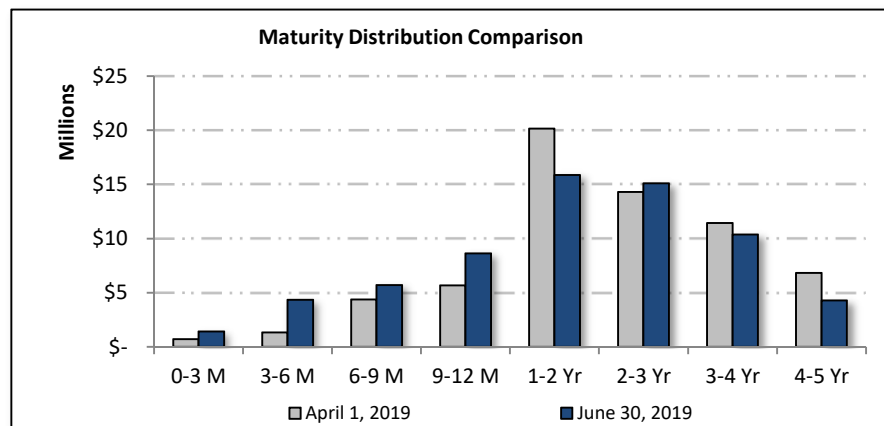
(2) Market Value Plus Accrued Net represents the market value of the portfolio net payables and receivables from transactions that settle in the following reporting period.

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

Investment Portfolio Summary Comparison

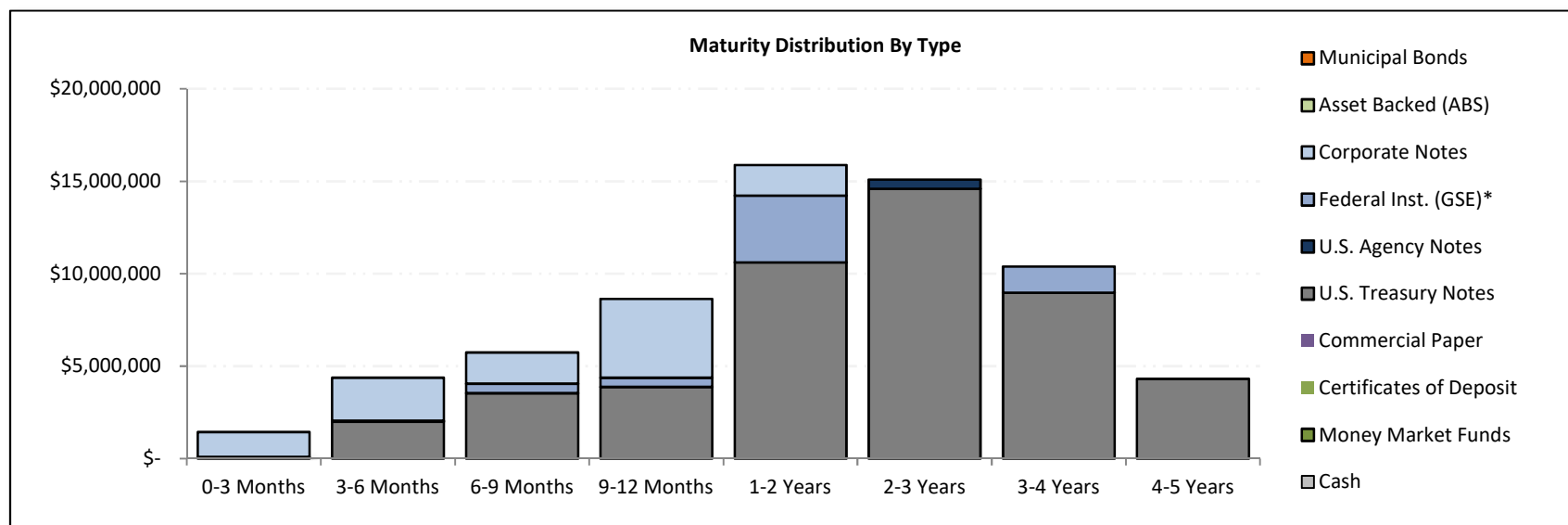
City of Cape Coral 1-5 Year Maturity Distribution Market Value Basis April 1, 2019 to June 30, 2019

Maturity Distribution	April 1, 2019 Beginning Balance	June 30, 2019 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 739,559.72	\$ 1,437,281.38	2.18%	1.04%
3-6 Months	1,344,700.66	4,366,750.99	6.63%	4.56%
6-9 Months	4,382,740.55	5,727,190.57	8.70%	1.95%
9-12 Months	5,695,369.97	8,645,018.33	13.13%	4.36%
1-2 Years	20,136,618.45	15,872,136.91	24.11%	-6.91%
2-3 Years	14,322,020.40	15,086,054.02	22.92%	0.85%
3-4 Years	11,455,478.42	10,394,377.86	15.79%	-1.86%
4-5 Years	6,833,313.80	4,298,566.51	6.53%	-4.00%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
Total Portfolio	\$ 64,909,801.97	\$ 65,827,376.57	100.00%	



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

Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	83,175	-	-	-	-	-	-	-	83,175
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	1,999,503	3,542,396	3,876,016	10,610,995	14,600,798	8,973,379	4,298,567	47,901,652
U.S. Agency Notes	-	-	-	-	-	485,256	-	-	485,256
Federal Inst. (GSE)*	-	49,324	502,318	497,636	3,622,291	-	1,420,999	-	6,092,568
Corporate Notes	1,354,106	2,317,925	1,682,476	4,271,367	1,638,851	-	-	-	11,264,724
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
Total	\$ 1,437,281	\$ 4,366,751	\$ 5,727,191	\$ 8,645,018	\$ 15,872,137	\$ 15,086,054	\$ 10,394,378	\$ 4,298,567	\$ 65,827,377

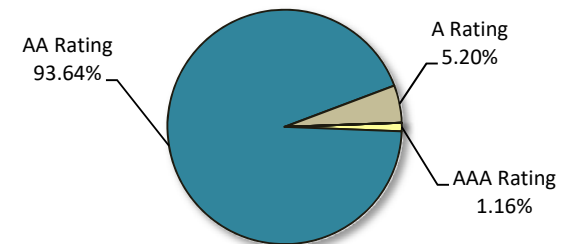


*Mortgage backed securities shown to effective maturity.

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

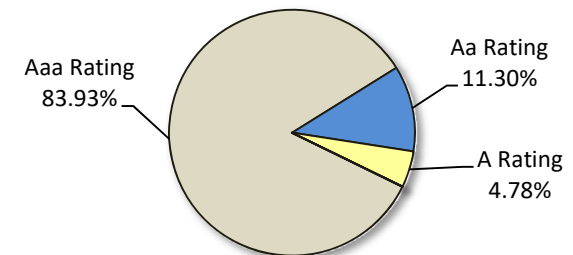
S&P Rating Distribution	June 30, 2019 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
AAA Rating	\$ 766,482.23	1.16%
AA Rating	61,640,016.78	93.64%
A Rating	3,420,877.56	5.20%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 65,827,376.57	100.00%
Total Portfolio	\$ 65,827,376.57	100.00%

Portfolio Allocation By Standard and Poors' Rating



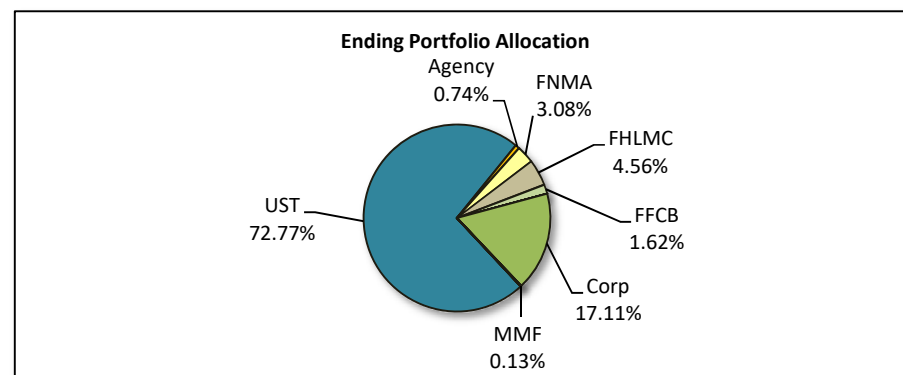
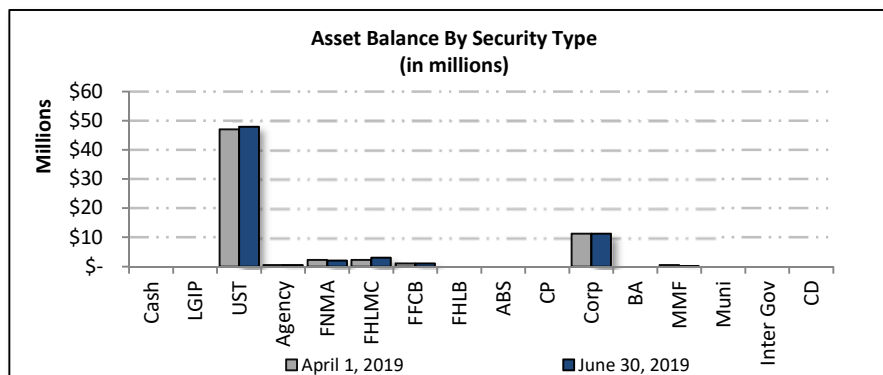
Moody's Rating Distribution	June 30, 2019 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 55,245,959.44	83.93%
Aa Rating	7,436,255.04	11.30%
A Rating	3,145,162.10	4.78%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 65,827,376.57	100.00%
Total Portfolio	\$ 65,827,376.57	100.00%

Portfolio Allocation By Moody's Rating



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

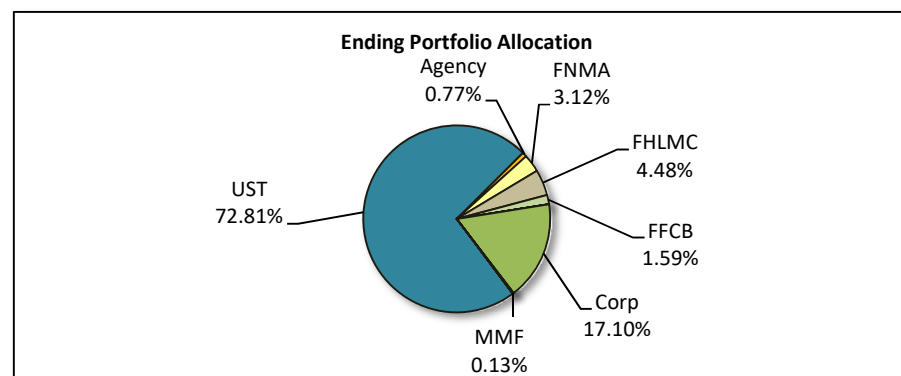
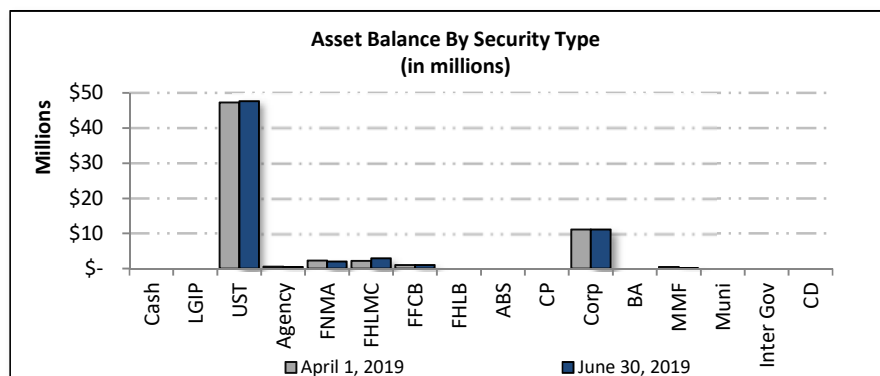
Security Distribution	April 1, 2019 Beginning Balance	Portfolio Allocation	June 30, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	47,092,401.82	72.55%	47,901,652.49	1.87%	72.77%	0.22%
U.S. Agency Notes	508,633.51	0.78%	485,256.48	1.39%	0.74%	-0.05%
FNMA	2,301,025.59	3.54%	2,025,091.14	1.79%	3.08%	-0.47%
FHLMC	2,208,658.65	3.40%	3,001,153.15	2.72%	4.56%	1.16%
FFCB	1,052,292.79	1.62%	1,066,323.94	2.61%	1.62%	0.00%
FHLB	-	0.00%	-	0.00%	0.00%	0.00%
Fed Instrumentality Subtotal	\$ 5,561,977.03	8.57%	\$ 6,092,568.23	2.39%	9.26%	0.69%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	11,258,058.33	17.34%	11,264,724.10	2.30%	17.11%	-0.23%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	488,731.29	0.75%	83,175.27	1.94%	0.13%	-0.63%
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	\$ 64,909,801.97	100.00%	\$ 65,827,376.57	1.99%	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 April 1, 2019 to June 30, 2019

Security Distribution	April 1, 2019 Beginning Balance	Portfolio Allocation	June 30, 2019 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%
LGIP	-	0.00%	-	0.00%	0.00%	0.00%
U.S. Treasury Notes	47,273,758.87	72.70%	47,602,694.42	1.87%	72.81%	0.11%
U.S. Agency Notes	530,839.79	0.82%	502,049.38	1.39%	0.77%	-0.05%
FNMA	2,334,696.21	3.59%	2,041,882.58	1.79%	3.12%	-0.47%
FHLMC	2,176,350.00	3.35%	2,926,672.27	2.72%	4.48%	1.13%
FFCB	1,042,618.50	1.60%	1,042,618.50	2.61%	1.59%	-0.01%
FHLB	-	0.00%	-	0.00%	0.00%	0.00%
Fed Instrumentality Subtotal	\$ 5,553,664.71	8.54%	\$ 6,011,173.35	2.39%	9.19%	0.65%
Asset Backed Securities	-	0.00%	-	0.00%	0.00%	0.00%
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%
Corporate Notes	11,180,122.25	17.19%	11,180,122.25	2.30%	17.10%	-0.09%
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%
Money Market Funds	488,731.29	0.75%	83,175.27	1.94%	0.13%	-0.62%
Municipal Bonds	-	0.00%	-	0.00%	0.00%	0.00%
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%
Total Portfolio Historical Cost	\$ 65,027,116.90	100.00%	\$ 65,379,214.67	1.99%	100.00%	



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

Additional Disclosure

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

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

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

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

Past performance is not an indication of future performance.

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

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

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

City of Cape Coral 1-5 Year Detail

Portfolio Holdings

Portfolio Income

Portfolio Transactions

Issuer Concentration

Security Concentration

Portfolio Activity Summary



Month End Report Trade Date

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

Quarter End (Q3 Y2019)

04/01/2019 - 06/30/2019

Dated: 07/15/2019

Locked Down

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Dated: 07/15/2019

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Holdings Report Trade Date

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

As of 06/30/2019

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Dated: 07/15/2019

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 99.7414	05/12/2015 05/13/2015	Aaa AA+ ---	500,002.31 503,613.42	3,611.11 -1,295.31	498,707.00 502,318.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0D75 AGCY BOND 1.500	06/22/2020 06/22/2020 N ---	495,310.00 500,000.00 99.4897	09/15/2015 09/18/2015	Aaa AA+ ---	499,008.96 499,196.46	187.50 -1,560.46	497,448.50 497,636.00
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0K69 AGCY BOND 1.250	05/06/2021 05/06/2021 N ---	318,918.40 320,000.00 98.9726	09/21/2016 09/23/2016	Aaa AA+ ---	319,559.91 320,171.02	611.11 -2,847.59	316,712.32 317,323.43
FEDERAL FARM CREDIT BANKS FUNDING CORP 3133EJCE7 AGCY BOND 2.350	02/12/2021 02/12/2021 N ---	1,042,618.50 1,050,000.00 100.6473	04/17/2018 04/19/2018	Aaa AA+ ---	1,045,707.47 1,055,234.76	9,527.29 11,089.18	1,056,796.65 1,066,323.94
FEDERAL HOME LOAN MORTGAGE CORP 3137EAE19 AGCY BOND 2.375	02/16/2021 02/16/2021 N ---	2,176,350.00 2,200,000.00 100.8659	07/26/2018 07/30/2018	Aaa AA+ ---	2,184,699.15 2,204,292.90	19,593.75 34,350.65	2,219,049.80 2,238,643.55
JPMORGAN CHASE BANK NA 48125LRG9 CORP 1.650	09/23/2019 09/23/2019 Y 08/23/2019	274,719.50 275,000.00 99.8110	09/20/2016 09/23/2016	Aa2 A+ ---	274,978.21 276,213.42	1,235.21 -497.96	274,480.25 275,715.46
INTERNATIONAL BUSINESS MACHINES CORP 459200JN2 CORP 1.900	01/27/2020 01/27/2020 N ---	594,428.80 595,000.00 99.7996	01/24/2017 01/27/2017	A1 A ---	594,888.62 599,724.65	4,836.03 -1,081.00	593,807.62 598,643.65
MICROSOFT CORP 594918BV5 CORP 1.850	02/06/2020 02/06/2020 N ---	499,665.00 500,000.00 99.7857	01/30/2017 02/06/2017	Aaa AAA ---	499,931.60 503,657.29	3,725.69 -1,003.10	498,928.50 502,654.19
APPLE INC 037833CS7 CORP 1.800	05/11/2020 05/11/2020 N ---	474,515.50 475,000.00 99.7567	05/04/2017 05/11/2017	Aa1 AA+ ---	474,858.23 476,045.73	1,187.50 -1,013.90	473,844.33 475,031.83
INTEL CORP 458140AZ3 CORP 1.850	05/11/2020 05/11/2020 N ---	824,686.50 825,000.00 99.6407	05/08/2017 05/11/2017	A1 A+ ---	824,908.24 827,028.03	2,119.79 -2,872.46	822,035.78 824,155.57
APPLE INC 037833CZ1 CORP 1.500	09/12/2019 09/12/2019 N ---	734,367.90 735,000.00 99.8221	09/05/2017 09/12/2017	Aa1 AA+ ---	734,936.58 738,274.71	3,338.13 -1,244.15	733,692.44 737,030.56
GILEAD SCIENCES INC 375558BR3 CORP 1.850	09/20/2019 09/20/2019 N ---	339,881.00 340,000.00 99.8810	09/14/2017 09/21/2017	A3 A ---	339,986.69 341,751.39	1,764.69 -391.29	339,595.40 341,360.09
WAL-MART STORES INC 931142DY6 CORP 1.750	10/09/2019 10/09/2019 N ---	249,995.00 250,000.00 99.8302	10/11/2017 10/20/2017	Aa2 AA ---	249,999.22 250,995.75	996.53 -423.72	249,575.50 250,572.03
JOHNSON & JOHNSON 478160CH5 CORP 1.950	11/10/2020 11/10/2020 N ---	179,807.40 180,000.00 100.0864	11/08/2017 11/10/2017	Aaa AAA ---	179,910.92 180,408.17	497.25 244.60	180,155.52 180,652.77
APPLE INC 037833DH0 CORP 1.800	11/13/2019 11/13/2019 N ---	1,289,367.90 1,290,000.00 99.8608	11/06/2017 11/13/2017	Aa1 AA+ ---	1,289,882.47 1,292,978.47	3,096.00 -1,678.15	1,288,204.32 1,291,300.32
AMERICAN HONDA FINANCE CORP 02665WBZ3 CORP 2.000	11/13/2019 11/13/2019 N ---	774,566.00 775,000.00 99.8691	11/13/2017 11/16/2017	A2 A ---	774,918.73 776,985.40	2,066.67 -933.21	773,985.53 776,052.19

Holdings Report Trade Date

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

As of 06/30/2019

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Dated: 07/15/2019

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
TOYOTA MOTOR CREDIT CORP 89236TEJ0 CORP 2.200	01/10/2020 01/10/2020 N ---	574,488.25 575,000.00 100.0295	01/08/2018 01/11/2018	Aa3 AA- ---	574,863.28 580,872.03	6,008.75 306.35	575,169.63 581,178.38
TOYOTA MOTOR CREDIT CORP 89236TEU5 CORP 2.950	04/13/2021 04/13/2021 N ---	789,684.00 790,000.00 101.3763	04/10/2018 04/13/2018	Aa3 AA- ---	789,808.81 794,858.23	5,049.42 11,063.96	800,872.77 805,922.19
WALMART INC 931142EG4 CORP 2.850	06/23/2020 06/23/2020 N ---	2,349,271.50 2,350,000.00 100.6698	06/20/2018 06/27/2018	Aa2 AA ---	2,349,634.07 2,351,122.40	1,488.33 16,106.23	2,365,740.30 2,367,228.63
AMERICAN HONDA FINANCE CORP 02665WCH2 CORP 3.000	06/16/2020 06/16/2020 N ---	599,190.00 600,000.00 100.7001	07/11/2018 07/16/2018	A2 A ---	599,584.13 600,334.13	750.00 4,616.47	604,200.60 604,950.60
CHEVRON CORP 166764BG4 CORP 2.100	04/16/2021 05/16/2021 Y 04/16/2021	631,488.00 650,000.00 100.0876	11/02/2018 11/06/2018	Aa2 AA ---	636,131.29 637,837.54	1,706.25 14,438.11	650,569.40 652,275.65
FHMS K026 A2 3137B1BS0 FHLMC 2.510	10/15/2022 11/25/2022 Y ---	750,322.27 750,000.00 101.4588	05/21/2019 05/24/2019	Aaa AA+ ---	750,276.13 751,844.88	1,568.75 10,664.72	760,940.85 762,509.60
FN MA1084 31418AF29 FNMA 3.500	02/24/2023 06/01/2032 N ---	674,748.86 633,102.58 103.7183	07/17/2012 07/17/2012	Aaa AA+ ---	661,256.41 663,102.95	1,846.55 -4,613.20	656,643.20 658,489.75
FNA 10M3 A3 31398M6U5 FNMA 4.332	12/17/2019 03/25/2020 N ---	52,890.32 48,732.80 100.8518	11/17/2015 11/20/2015	Aaa AA+ ---	49,381.83 49,557.76	175.93 -233.92	49,147.92 49,323.85
G2 005301 36202F3J3 GNMA 3.500	12/29/2021 02/20/2027 N ---	367,630.31 343,981.58 103.1297	06/15/2012 06/15/2012	Aaa AA+ ---	359,594.95 360,598.23	1,003.28 -4,847.90	354,747.04 355,750.32
G2 794283 36177NXM7 GNMA 3.500	12/29/2021 03/20/2027 N ---	134,419.07 126,141.07 102.3761	04/04/2013 04/04/2013	Aaa AA+ ---	134,394.53 134,762.44	367.91 -5,256.28	129,138.24 129,506.16
FIRST AMER:TRS OBG Y 31846V807 MMFUND 1.980	06/30/2019 06/30/2019 N ---	83,175.27 83,175.27 1.0000	--- ---	Aaa AAAm ---	83,175.27 83,175.27	0.00 0.00	83,175.27 83,175.27
UNITED STATES TREASURY 912828G61 US GOV 1.500	11/30/2019 11/30/2019 N ---	792,843.75 800,000.00 99.7422	12/08/2014 12/11/2014	Aaa AA+ ---	799,379.39 800,395.79	1,016.39 -1,441.79	797,937.60 798,953.99
UNITED STATES TREASURY 912828J50 US GOV 1.375	02/29/2020 02/29/2020 N ---	669,014.65 675,000.00 99.5547	03/16/2015 03/17/2015	Aaa AA+ ---	674,169.27 677,271.43	3,102.16 -2,175.05	671,994.22 675,096.38
UNITED STATES TREASURY 912828XE5 US GOV 1.500	05/31/2020 05/31/2020 N ---	994,804.69 1,000,000.00 99.5391	06/02/2015 06/03/2015	Aaa AA+ ---	999,016.41 1,000,286.90	1,270.49 -3,625.41	995,391.00 996,661.49
UNITED STATES TREASURY 912828K58 US GOV 1.375	04/30/2020 04/30/2020 N ---	981,875.00 1,000,000.00 99.4727	06/05/2015 06/08/2015	Aaa AA+ ---	996,812.38 999,128.96	2,316.58 -2,085.38	994,727.00 997,043.58
UNITED STATES TREASURY 912828L65 US GOV 1.375	09/30/2020 09/30/2020 N ---	700,082.03 700,000.00 99.3594	10/28/2015 10/29/2015	Aaa AA+ ---	700,021.90 702,441.30	2,419.40 -4,506.10	695,515.80 697,935.20

Holdings Report Trade Date

As of 06/30/2019

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

Dated: 07/15/2019

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 99.8281	11/02/2015 11/05/2015	Aaa AA+ ---	1,002,082.18 1,005,030.55	2,948.37 -3,801.18	998,281.00 1,001,229.37
UNITED STATES TREASURY 912828VP2 US GOV 2.000 ---	07/31/2020 07/31/2020 N ---	452,613.68 445,000.00 100.0664	11/04/2015 11/05/2015	Aaa AA+ ---	446,793.04 450,505.47	3,712.43 -1,497.56	445,295.48 449,007.91
UNITED STATES TREASURY 912828M98 US GOV 1.625 ---	11/30/2020 11/30/2020 N ---	496,855.47 500,000.00 99.6836	12/03/2015 12/04/2015	Aaa AA+ ---	499,080.21 499,768.39	688.18 -662.21	498,418.00 499,106.18
UNITED STATES TREASURY 912828VV9 US GOV 2.125 ---	08/31/2020 08/31/2020 N ---	965,994.14 950,000.00 100.2344	12/16/2015 12/17/2015	Aaa AA+ ---	954,088.38 960,835.83	6,747.45 -1,861.58	952,226.80 958,974.25
UNITED STATES TREASURY 912828WG1 US GOV 2.250 ---	04/30/2021 04/30/2021 N ---	1,040,195.31 1,000,000.00 100.8398	05/18/2016 05/19/2016	Aaa AA+ ---	1,015,201.34 1,018,992.10	3,790.76 -6,803.34	1,008,398.00 1,012,188.76
UNITED STATES TREASURY 912828B90 US GOV 2.000 ---	02/28/2021 02/28/2021 N ---	513,808.60 500,000.00 100.3008	05/25/2016 05/26/2016	Aaa AA+ ---	504,933.67 508,276.06	3,342.39 -3,429.67	501,504.00 504,846.39
UNITED STATES TREASURY 912828S27 US GOV 1.125 ---	06/30/2021 06/30/2021 N ---	1,003,085.94 1,000,000.00 98.7734	07/12/2016 07/13/2016	Aaa AA+ ---	1,001,261.39 1,001,291.96	30.57 -13,527.39	987,734.00 987,764.57
UNITED STATES TREASURY 912828WN6 US GOV 2.000 ---	05/31/2021 05/31/2021 N ---	912,768.55 875,000.00 100.4297	07/28/2016 07/29/2016	Aaa AA+ ---	890,186.38 891,668.62	1,482.24 -11,426.51	878,759.88 880,242.12
UNITED STATES TREASURY 912828R77 US GOV 1.375 ---	05/31/2021 05/31/2021 N ---	607,500.00 600,000.00 99.2500	08/05/2016 08/08/2016	Aaa AA+ ---	603,034.12 603,732.89	698.77 -7,534.12	595,500.00 596,198.77
UNITED STATES TREASURY 912828UL2 US GOV 1.375 ---	01/31/2020 01/31/2020 N ---	1,010,859.38 1,000,000.00 99.5938	08/26/2016 08/29/2016	Aaa AA+ ---	1,001,877.59 1,007,613.08	5,735.50 -5,939.59	995,938.00 1,001,673.50
UNITED STATES TREASURY 912828N48 US GOV 1.750 ---	12/31/2020 12/31/2020 N ---	1,202,034.18 1,175,000.00 99.8672	08/26/2016 08/29/2016	Aaa AA+ ---	1,184,495.02 1,184,550.90	55.88 -11,055.42	1,173,439.60 1,173,495.48
UNITED STATES TREASURY 912828PC8 US GOV 2.625 ---	11/15/2020 11/15/2020 N ---	1,059,023.44 1,000,000.00 101.0273	08/26/2016 08/29/2016	Aaa AA+ ---	1,019,552.64 1,022,905.22	3,352.58 -9,279.64	1,010,273.00 1,013,625.58
UNITED STATES TREASURY 912828D72 US GOV 2.000 ---	08/31/2021 08/31/2021 N ---	439,327.15 425,000.00 100.5312	10/05/2016 10/07/2016	Aaa AA+ ---	431,446.48 434,287.52	2,841.03 -4,188.89	427,257.60 430,098.63
UNITED STATES TREASURY 912828F21 US GOV 2.125 ---	09/30/2021 09/30/2021 N ---	321,273.83 310,000.00 100.8438	11/01/2016 11/02/2016	Aaa AA+ ---	315,256.53 316,912.40	1,655.87 -2,640.75	312,615.78 314,271.65
UNITED STATES TREASURY 912828T67 US GOV 1.250 ---	10/31/2021 10/31/2021 N ---	741,533.21 750,000.00 98.8867	11/10/2016 11/14/2016	Aaa AA+ ---	745,944.87 747,524.36	1,579.48 -4,294.62	741,650.25 743,229.73
UNITED STATES TREASURY 912828G95 US GOV 1.625 ---	12/31/2019 12/31/2019 N ---	1,875,405.48 1,870,000.00 99.7617	01/19/2017 01/20/2017	Aaa AA+ ---	1,870,930.83 1,871,013.40	82.57 -5,387.04	1,865,543.79 1,865,626.36

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

Dated: 07/15/2019

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 1,890,000.00 100.0312	01/19/2017 01/20/2017	Aaa AA+ ---	1,881,107.27 1,883,908.70	2,801.43 9,482.41	1,890,589.68 1,893,391.11
UNITED STATES TREASURY 912828J84 US GOV 1.375	03/31/2020 03/31/2020 N ---	1,871,598.84 1,885,000.00 99.5117	01/19/2017 01/20/2017	Aaa AA+ ---	1,881,800.70 1,888,315.79	6,515.10 -6,005.15	1,875,795.54 1,882,310.64
UNITED STATES TREASURY 912828F96 US GOV 2.000	10/31/2021 10/31/2021 N ---	1,871,460.94 1,870,000.00 100.6055	01/19/2017 01/20/2017	Aaa AA+ ---	1,870,741.58 1,877,042.67	6,301.09 10,581.26	1,881,322.85 1,887,623.94
UNITED STATES TREASURY 912828F62 US GOV 1.500	10/31/2019 10/31/2019 N ---	1,200,609.37 1,200,000.00 99.7930	01/19/2017 01/20/2017	Aaa AA+ ---	1,200,074.99 1,203,107.60	3,032.61 -2,558.99	1,197,516.00 1,200,548.61
UNITED STATES TREASURY 912828PX2 US GOV 3.625	02/15/2021 02/15/2021 N ---	1,874,345.71 1,750,000.00 102.8750	01/19/2017 01/20/2017	Aaa AA+ ---	1,800,705.70 1,824,538.57	23,832.87 -393.20	1,800,312.50 1,824,145.37
UNITED STATES TREASURY 912828X47 US GOV 1.875	04/30/2022 04/30/2022 N ---	623,242.19 625,000.00 100.4023	05/09/2017 05/11/2017	Aaa AA+ ---	623,979.10 625,953.45	1,974.35 3,535.28	627,514.38 629,488.73
UNITED STATES TREASURY 912828SV3 US GOV 1.750	05/15/2022 05/15/2022 N ---	1,645,037.11 1,650,000.00 100.0742	06/28/2017 06/29/2017	Aaa AA+ ---	1,647,032.42 1,650,720.26	3,687.84 4,191.88	1,651,224.30 1,654,912.14
UNITED STATES TREASURY 912828SF8 US GOV 2.000	02/15/2022 02/15/2022 N ---	1,869,583.99 1,850,000.00 100.7070	06/27/2017 06/30/2017	Aaa AA+ ---	1,861,309.08 1,875,209.63	13,900.55 1,770.42	1,863,079.50 1,876,980.05
UNITED STATES TREASURY 912828XW5 US GOV 1.750	06/30/2022 06/30/2022 N ---	1,586,375.01 1,600,000.00 100.1250	07/10/2017 07/13/2017	Aaa AA+ ---	1,591,622.11 1,591,698.20	76.09 10,377.89	1,602,000.00 1,602,076.09
UNITED STATES TREASURY 912828L24 US GOV 1.875	08/31/2022 08/31/2022 N ---	1,253,125.00 1,250,000.00 100.4492	09/15/2017 09/19/2017	Aaa AA+ ---	1,252,034.69 1,259,868.42	7,833.73 3,580.31	1,255,615.00 1,263,448.73
UNITED STATES TREASURY 912828J43 US GOV 1.750	02/28/2022 02/28/2022 N ---	1,270,417.97 1,275,000.00 100.0625	09/20/2017 09/22/2017	Aaa AA+ ---	1,272,207.89 1,279,665.60	7,457.71 3,588.99	1,275,796.88 1,283,254.59
UNITED STATES TREASURY 912828WR7 US GOV 2.125	06/30/2021 06/30/2021 N ---	785,050.78 775,000.00 100.7188	10/02/2017 10/04/2017	Aaa AA+ ---	780,455.64 780,500.39	44.75 115.06	780,570.70 780,615.45
UNITED STATES TREASURY 912828XG0 US GOV 2.125	06/30/2022 06/30/2022 N ---	1,514,355.47 1,500,000.00 101.1797	10/02/2017 10/04/2017	Aaa AA+ ---	1,509,241.19 1,509,327.81	86.62 8,454.31	1,517,695.50 1,517,782.12
UNITED STATES TREASURY 912828W9 US GOV 1.875	09/30/2022 09/30/2022 N ---	1,111,025.39 1,125,000.00 100.4922	12/11/2017 12/13/2017	Aaa AA+ ---	1,115,391.18 1,120,693.43	5,302.25 15,146.07	1,130,537.25 1,135,839.50
UNITED STATES TREASURY 912828M80 US GOV 2.000	11/30/2022 11/30/2022 N ---	1,166,600.58 1,175,000.00 100.9023	12/11/2017 12/13/2017	Aaa AA+ ---	1,169,129.79 1,171,120.23	1,990.44 16,472.23	1,185,602.02 1,187,592.46
UNITED STATES TREASURY 912828W89 US GOV 1.875	03/31/2022 03/31/2022 N ---	2,041,347.65 2,100,000.00 100.4414	04/17/2018 04/19/2018	Aaa AA+ ---	2,058,552.84 2,068,450.38	9,897.54 50,716.56	2,109,269.40 2,119,166.94

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 9128284L1 US GOV 2.750	04/30/2023 04/30/2023 N ---	2,155,289.06 2,175,000.00 103.7500	09/24/2018 09/26/2018	Aaa AA+ ---	2,158,414.77 2,168,491.87	10,077.11 98,147.73	2,256,562.50 2,266,639.61
UNITED STATES TREASURY 9128284U1 US GOV 2.625	06/30/2023 06/30/2023 N ---	2,166,914.07 2,200,000.00 103.4336	09/24/2018 09/26/2018	Aaa AA+ ---	2,171,958.61 2,172,115.54	156.93 103,580.59	2,275,539.20 2,275,696.13
UNITED STATES TREASURY 912828VS6 US GOV 2.500	08/15/2023 08/15/2023 N ---	905,416.02 925,000.00 103.0195	09/24/2018 09/26/2018	Aaa AA+ ---	908,301.60 916,989.44	8,687.85 44,628.78	952,930.38 961,618.22
UNITED STATES TREASURY 912828WE6 US GOV 2.750	11/15/2023 11/15/2023 N ---	700,984.38 700,000.00 104.2031	12/17/2018 12/20/2018	Aaa AA+ ---	700,892.92 703,351.48	2,458.56 28,528.78	729,421.70 731,880.26
UNITED STATES TREASURY 912828XT2 US GOV 2.000	05/31/2024 05/31/2024 N ---	328,935.55 325,000.00 101.1758	06/20/2019 06/21/2019	Aaa AA+ ---	328,914.71 329,465.26	550.55 -93.36	328,821.35 329,371.90
---	06/11/2021	65,379,214.67	---	Aa1	65,215,710.83	243,894.48	65,583,482.09
---	07/30/2021	65,180,133.30	---	AA	65,459,605.32	367,771.26	65,827,376.57
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* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued.

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

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Identifier, Description	Final Maturity	Ending Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
31418AF29 FN MA1084	06/01/2032	633,102.58	5,625.97	0.00 -1,459.03	0.00	-5,713.85	0.00	-1,546.91	5,705.92 0.00
36177NXM7 G2 794283	03/20/2027	126,141.07	1,117.12	0.00 -344.65	0.00	-1,523.06	0.00	-750.58	1,130.22 0.00
36202F3J3 G2 005301	02/20/2027	343,981.58	3,086.50	0.00 -1,205.60	0.00	-3,058.46	0.00	-1,177.55	3,152.01 0.00
912828XT2 UNITED STATES TREASURY	05/31/2024	325,000.00	177.60	0.00 0.00	0.00	-20.84	0.00	156.76	0.00 0.00
912828WE6 UNITED STATES TREASURY	11/15/2023	700,000.00	4,798.34	0.00 0.00	0.00	-44.79	0.00	4,753.55	9,625.00 0.00
912828VS6 UNITED STATES TREASURY	08/15/2023	925,000.00	5,813.19	0.00 0.00	953.81	0.00	0.00	6,767.01	0.00 0.00
9128284U1 UNITED STATES TREASURY	06/30/2023	2,200,000.00	14,514.66	0.00 0.00	1,649.42	0.00	0.00	16,164.09	0.00 28,875.00
9128284L1 UNITED STATES TREASURY	04/30/2023	2,175,000.00	14,868.72	0.00 0.00	1,014.44	0.00	0.00	15,883.15	29,906.25 0.00
912828M80 UNITED STATES TREASURY	11/30/2022	1,175,000.00	5,864.06	0.00 0.00	412.00	0.00	0.00	6,276.07	11,750.00 0.00
3137B1BS0 FHMS K026 A2	11/25/2022	750,000.00	1,934.79	0.00 0.00	0.00	-46.14	0.00	1,888.65	1,568.75 0.00
9128282W9 UNITED STATES TREASURY	09/30/2022	1,125,000.00	5,244.63	0.00 0.00	710.30	0.00	0.00	5,954.93	10,546.88 0.00
912828L24 UNITED STATES TREASURY	08/31/2022	1,250,000.00	5,795.69	0.00 0.00	0.00	-154.20	0.00	5,641.48	0.00 0.00
912828XW5 UNITED STATES TREASURY	06/30/2022	1,600,000.00	7,037.41	0.00 0.00	679.26	0.00	0.00	7,716.67	0.00 14,000.00
912828XG0 UNITED STATES TREASURY	06/30/2022	1,500,000.00	8,011.34	0.00 0.00	0.00	-749.49	0.00	7,261.85	0.00 15,937.50
912828SV3 UNITED STATES TREASURY	05/15/2022	1,650,000.00	7,197.51	0.00 0.00	250.40	0.00	0.00	7,447.91	14,437.50 0.00
912828X47 UNITED STATES TREASURY	04/30/2022	625,000.00	2,913.15	0.00 0.00	87.09	0.00	0.00	3,000.25	5,859.38 0.00
912828W89 UNITED STATES TREASURY	03/31/2022	2,100,000.00	9,789.96	0.00 0.00	3,617.40	0.00	0.00	13,407.36	19,687.50 0.00
912828J43 UNITED STATES TREASURY	02/28/2022	1,275,000.00	5,517.49	0.00 0.00	252.41	0.00	0.00	5,769.90	0.00 0.00
912828SF8 UNITED STATES TREASURY	02/15/2022	1,850,000.00	9,301.10	0.00 0.00	0.00	-1,056.40	0.00	8,244.71	0.00 0.00
912828U65 UNITED STATES TREASURY	11/30/2021	1,890,000.00	8,253.36	0.00 0.00	894.65	0.00	0.00	9,148.00	16,537.50 0.00
912828T67 UNITED STATES TREASURY	10/31/2021	750,000.00	2,330.52	0.00 0.00	424.51	0.00	0.00	2,755.03	4,687.50 0.00
912828F96 UNITED STATES TREASURY	10/31/2021	1,870,000.00	9,297.22	0.00 0.00	0.00	-77.16	0.00	9,220.06	18,700.00 0.00
912828F21 UNITED STATES TREASURY	09/30/2021	310,000.00	1,637.88	0.00 0.00	0.00	-572.53	0.00	1,065.35	3,293.75 0.00
912828D72 UNITED STATES TREASURY	08/31/2021	425,000.00	2,101.90	0.00 0.00	0.00	-725.20	0.00	1,376.70	0.00 0.00
912828S27 UNITED STATES TREASURY	06/30/2021	1,000,000.00	2,827.53	0.00 0.00	0.00	-156.65	0.00	2,670.88	0.00 5,625.00
912828WR7 UNITED STATES TREASURY	06/30/2021	775,000.00	4,139.19	0.00 0.00	0.00	-671.64	0.00	3,467.55	0.00 8,234.38
912828WN6 UNITED STATES TREASURY	05/31/2021	875,000.00	4,366.86	0.00 0.00	0.00	-1,954.90	0.00	2,411.96	8,750.00 0.00
912828R77 UNITED STATES TREASURY	05/31/2021	600,000.00	2,058.66	0.00 0.00	0.00	-390.46	0.00	1,668.20	4,125.00 0.00
166764BG4 CHEVRON CORP	05/16/2021	650,000.00	3,412.50	0.00 0.00	1,781.89	0.00	0.00	5,194.39	6,825.00 0.00
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/06/2021	320,000.00	1,000.00	0.00 0.00	58.49	0.00	0.00	1,058.49	2,000.00 0.00

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Identifier, Description	Final Maturity	Ending Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
912828WG1 UNITED STATES TREASURY	04/30/2021	1,000,000.00	5,593.25	0.00 0.00	0.00	-2,035.06	0.00	3,558.19	11,250.00 0.00
89236TEU5 TOYOTA MOTOR CREDIT CORP	04/13/2021	790,000.00	5,826.25	0.00 0.00	25.96	0.00	0.00	5,852.21	11,652.50 0.00
912828B90 UNITED STATES TREASURY	02/28/2021	500,000.00	2,472.83	0.00 0.00	0.00	-723.25	0.00	1,749.57	0.00 0.00
3137EAE19 FEDERAL HOME LOAN MORTGAGE CORP	02/16/2021	2,200,000.00	13,062.50	0.00 0.00	2,303.61	0.00	0.00	15,366.11	0.00 0.00
912828PX2 UNITED STATES TREASURY	02/15/2021	1,750,000.00	15,947.00	0.00 0.00	0.00	-7,717.79	0.00	8,229.21	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	651.80	0.00	0.00	6,820.55	0.00 0.00
912828N48 UNITED STATES TREASURY	12/31/2020	1,175,000.00	5,168.10	0.00 0.00	0.00	-1,574.90	0.00	3,593.20	0.00 10,281.25
912828M98 UNITED STATES TREASURY	11/30/2020	500,000.00	2,027.47	0.00 0.00	159.75	0.00	0.00	2,187.21	4,062.50 0.00
912828PC8 UNITED STATES TREASURY	11/15/2020	1,000,000.00	6,543.19	0.00 0.00	0.00	-3,518.58	0.00	3,024.61	13,125.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	180,000.00	877.50	0.00 0.00	15.97	0.00	0.00	893.47	1,755.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,000,000.00	4,350.30	0.00 0.00	0.00	-384.29	0.00	3,966.01	8,750.00 0.00
912828L65 UNITED STATES TREASURY	09/30/2020	700,000.00	2,393.10	0.00 0.00	0.00	-4.33	0.00	2,388.78	4,812.50 0.00
912828VV9 UNITED STATES TREASURY	08/31/2020	950,000.00	4,992.02	0.00 0.00	0.00	-857.55	0.00	4,134.47	0.00 0.00
912828VP2 UNITED STATES TREASURY	07/31/2020	445,000.00	2,237.29	0.00 0.00	0.00	-411.60	0.00	1,825.69	0.00 0.00
931142EG4 WALMART INC	06/23/2020	2,350,000.00	16,743.75	0.00 0.00	91.61	0.00	0.00	16,835.36	33,487.50 0.00
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/22/2020	500,000.00	1,875.00	0.00 0.00	250.84	0.00	0.00	2,125.84	3,750.00 0.00
02665WCH2 AMERICAN HONDA FINANCE CORP	06/16/2020	600,000.00	4,500.00	0.00 0.00	106.09	0.00	0.00	4,606.09	9,000.00 0.00
912828XE5 UNITED STATES TREASURY	05/31/2020	1,000,000.00	3,743.02	0.00 0.00	265.57	0.00	0.00	4,008.59	7,500.00 0.00
037833CS7 APPLE INC	05/11/2020	475,000.00	2,137.50	0.00 0.00	40.61	0.00	0.00	2,178.11	4,275.00 0.00
458140AZ3 INTEL CORP	05/11/2020	825,000.00	3,815.63	0.00 0.00	26.28	0.00	0.00	3,841.91	7,631.25 0.00
912828K58 UNITED STATES TREASURY	04/30/2020	1,000,000.00	3,418.10	0.00 0.00	945.26	0.00	0.00	4,363.36	6,875.00 0.00
912828J84 UNITED STATES TREASURY	03/31/2020	1,885,000.00	6,444.28	0.00 0.00	1,056.88	0.00	0.00	7,501.17	12,959.38 0.00
31398M6U5 FNA 10M3 A3	03/25/2020	48,732.80	355.48	0.00 -174.96	0.00	-246.34	196.71	130.90	390.87 0.00
912828J50 UNITED STATES TREASURY	02/29/2020	675,000.00	2,295.09	0.00 0.00	306.76	0.00	0.00	2,601.85	0.00 0.00
594918BV5 MICROSOFT CORP	02/06/2020	500,000.00	2,312.50	0.00 0.00	28.46	0.00	0.00	2,340.96	0.00 0.00
912828UL2 UNITED STATES TREASURY	01/31/2020	1,000,000.00	3,456.49	0.00 0.00	0.00	-806.13	0.00	2,650.36	0.00 0.00
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	01/27/2020	595,000.00	2,826.25	0.00 0.00	48.55	0.00	0.00	2,874.80	0.00 0.00
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/21/2020	500,000.00	2,031.25	0.00 0.00	0.00	-1.04	0.00	2,030.21	0.00 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP	01/10/2020	575,000.00	3,162.50	0.00 0.00	64.79	0.00	0.00	3,227.29	0.00 0.00
912828G95 UNITED STATES TREASURY	12/31/2019	1,870,000.00	7,637.48	0.00 0.00	0.00	-466.94	0.00	7,170.54	0.00 15,193.75

Income Detail Report Trade Date

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

04/01/2019 - 06/30/2019

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Dated: 07/15/2019

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
912828G61 UNITED STATES TREASURY	11/30/2019	800,000.00	2,994.42	0.00 0.00	370.83	0.00	0.00	3,365.25	6,000.00 0.00
037833DH0 APPLE INC	11/13/2019	1,290,000.00	5,805.00	0.00 0.00	79.49	0.00	0.00	5,884.49	11,610.00 0.00
02665WBZ3 AMERICAN HONDA FINANCE CORP	11/13/2019	775,000.00	3,875.00	0.00 0.00	54.94	0.00	0.00	3,929.94	7,750.00 0.00
912828F62 UNITED STATES TREASURY	10/31/2019	1,200,000.00	4,474.60	0.00 0.00	0.00	-56.10	0.00	4,418.50	9,000.00 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	23.61	0.00	0.00	1,157.98	0.00 0.00
375558BR3 GILEAD SCIENCES INC	09/20/2019	340,000.00	1,572.50	0.00 0.00	14.95	0.00	0.00	1,587.45	0.00 0.00
037833CZ1 APPLE INC	09/12/2019	735,000.00	2,756.25	0.00 0.00	79.06	0.00	0.00	2,835.31	0.00 0.00
31846V807 FIRST AMER:TRS OBG Y	06/30/2019	83,175.27	1,993.25	0.00 0.00	0.00	0.00	0.00	1,993.25	2,615.39 144.31
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/20/2019	0.00	960.07	0.00 0.00	0.00	-164.92	0.00	795.15	2,187.50 0.00
---	07/30/2021	65,180,133.30	331,107.92	0.00	19,798.45	-35,884.57	196.71	312,034.29	360,915.05
---				-3,184.23					98,291.18

* 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)

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Dated: 07/15/2019

* 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	03/31/2019	---	0.00	0.00	766.45
912828W9	UNITED STATES TREASURY	0.00	Coupon	03/31/2019	---	0.00	0.00	10,546.88
912828F21	UNITED STATES TREASURY	0.00	Coupon	03/31/2019	---	0.00	0.00	3,293.75
912828J84	UNITED STATES TREASURY	0.00	Coupon	03/31/2019	---	0.00	0.00	12,959.38
912828L65	UNITED STATES TREASURY	0.00	Coupon	03/31/2019	---	0.00	0.00	4,812.50
912828W89	UNITED STATES TREASURY	0.00	Coupon	03/31/2019	---	0.00	0.00	19,687.50
31846V807	FIRST AMER:TRS OBG Y	51,300.01	Buy	04/01/2019	1.000	51,300.01	0.00	-51,300.01
31398M6U5	FNA 10M3 A3	0.00	Coupon	04/01/2019	---	0.00	0.00	211.31
31398M6U5	FNA 10M3 A3	-8,180.78	Principal Paydown	04/01/2019	---	-8,180.78	-149.58	8,180.78
36202F3J3	G2 005301	0.00	Coupon	04/01/2019	---	0.00	0.00	1,068.79
36202F3J3	G2 005301	-5,942.32	Principal Paydown	04/01/2019	---	-5,942.32	-322.34	5,942.32
31418AF29	FN MA1084	0.00	Coupon	04/01/2019	---	0.00	0.00	1,926.50
31418AF29	FN MA1084	-7,896.44	Principal Paydown	04/01/2019	---	-7,896.44	-422.33	7,896.44
36177NXM7	G2 794283	0.00	Coupon	04/01/2019	---	0.00	0.00	381.01
36177NXM7	G2 794283	-1,470.32	Principal Paydown	04/01/2019	---	-1,470.32	-113.92	1,470.32
31846V807	FIRST AMER:TRS OBG Y	766.45	Buy	04/02/2019	1.000	766.45	0.00	-766.45
31846V807	FIRST AMER:TRS OBG Y	2,187.50	Buy	04/09/2019	1.000	2,187.50	0.00	-2,187.50
931142DY6	WAL-MART STORES INC	0.00	Coupon	04/09/2019	---	0.00	0.00	2,187.50
89236TEU5	TOYOTA MOTOR CREDIT CORP	0.00	Coupon	04/13/2019	---	0.00	0.00	11,652.50
31846V807	FIRST AMER:TRS OBG Y	11,652.50	Buy	04/15/2019	1.000	11,652.50	0.00	-11,652.50
31846V807	FIRST AMER:TRS OBG Y	8,862.44	Buy	04/22/2019	1.000	8,862.44	0.00	-8,862.44
31846V807	FIRST AMER:TRS OBG Y	13.68	Buy	04/25/2019	1.000	13.68	0.00	-13.68
31846V807	FIRST AMER:TRS OBG Y	18,215.03	Buy	04/25/2019	1.000	18,215.03	0.00	-18,215.03
31846V807	FIRST AMER:TRS OBG Y	95,028.13	Buy	04/30/2019	1.000	95,028.13	0.00	-95,028.13
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	04/30/2019	---	0.00	0.00	933.46
912828WC0	UNITED STATES TREASURY	0.00	Coupon	04/30/2019	---	0.00	0.00	8,750.00
912828WG1	UNITED STATES TREASURY	0.00	Coupon	04/30/2019	---	0.00	0.00	11,250.00
912828T67	UNITED STATES TREASURY	0.00	Coupon	04/30/2019	---	0.00	0.00	4,687.50
9128284L1	UNITED STATES TREASURY	0.00	Coupon	04/30/2019	---	0.00	0.00	29,906.25
912828F96	UNITED STATES TREASURY	0.00	Coupon	04/30/2019	---	0.00	0.00	18,700.00
912828F62	UNITED STATES TREASURY	0.00	Coupon	04/30/2019	---	0.00	0.00	9,000.00
912828K58	UNITED STATES TREASURY	0.00	Coupon	04/30/2019	---	0.00	0.00	6,875.00
912828X47	UNITED STATES TREASURY	0.00	Coupon	04/30/2019	---	0.00	0.00	5,859.38
31398M6U5	FNA 10M3 A3	-661.04	Principal Paydown	05/01/2019	---	-661.04	-11.00	661.04
36202F3J3	G2 005301	0.00	Coupon	05/01/2019	---	0.00	0.00	1,051.46
36202F3J3	G2 005301	-6,752.84	Principal Paydown	05/01/2019	---	-6,752.84	-363.02	6,752.84
31418AF29	FN MA1084	0.00	Coupon	05/01/2019	---	0.00	0.00	1,903.47
31418AF29	FN MA1084	-9,434.80	Principal Paydown	05/01/2019	---	-9,434.80	-502.37	9,434.80
36177NXM7	G2 794283	0.00	Coupon	05/01/2019	---	0.00	0.00	376.72
36177NXM7	G2 794283	-1,450.99	Principal Paydown	05/01/2019	---	-1,450.99	-111.39	1,450.99
31846V807	FIRST AMER:TRS OBG Y	933.46	Buy	05/02/2019	1.000	933.46	0.00	-933.46
31846V807	FIRST AMER:TRS OBG Y	2,000.00	Buy	05/06/2019	1.000	2,000.00	0.00	-2,000.00
3135G0K69	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	05/06/2019	---	0.00	0.00	2,000.00
31846V807	FIRST AMER:TRS OBG Y	1,755.00	Buy	05/10/2019	1.000	1,755.00	0.00	-1,755.00
478160CH5	JOHNSON & JOHNSON	0.00	Coupon	05/10/2019	---	0.00	0.00	1,755.00
037833CS7	APPLE INC	0.00	Coupon	05/11/2019	---	0.00	0.00	4,275.00
458140AZ3	INTEL CORP	0.00	Coupon	05/11/2019	---	0.00	0.00	7,631.25
31846V807	FIRST AMER:TRS OBG Y	31,266.25	Buy	05/13/2019	1.000	31,266.25	0.00	-31,266.25
037833DH0	APPLE INC	0.00	Coupon	05/13/2019	---	0.00	0.00	11,610.00

Transactions Realized Gain Loss Report

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

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Dated: 07/15/2019

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
02665VBZ3	AMERICAN HONDA FINANCE CORP	0.00	Coupon	05/13/2019	---	0.00	0.00	7,750.00
31846V807	FIRST AMER:TRS OBG Y	37,187.50	Buy	05/15/2019	1.000	37,187.50	0.00	-37,187.50
912828PC8	UNITED STATES TREASURY	0.00	Coupon	05/15/2019	---	0.00	0.00	13,125.00
912828SV3	UNITED STATES TREASURY	0.00	Coupon	05/15/2019	---	0.00	0.00	14,437.50
912828WE6	UNITED STATES TREASURY	0.00	Coupon	05/15/2019	---	0.00	0.00	9,625.00
31846V807	FIRST AMER:TRS OBG Y	6,825.00	Buy	05/16/2019	1.000	6,825.00	0.00	-6,825.00
166764BG4	CHEVRON CORP	0.00	Coupon	05/16/2019	---	0.00	0.00	6,825.00
31846V807	FIRST AMER:TRS OBG Y	9,632.01	Buy	05/20/2019	1.000	9,632.01	0.00	-9,632.01
31846V807	FIRST AMER:TRS OBG Y	-751,524.98	Sell	05/24/2019	1.000	-751,524.98	0.00	751,524.98
3137B1BS0	FHMS K026 A2	750,000.00	Buy	05/24/2019	100.043	750,322.27	0.00	-751,524.98
31846V807	FIRST AMER:TRS OBG Y	12,181.09	Buy	05/28/2019	1.000	12,181.09	0.00	-12,181.09
31846V807	FIRST AMER:TRS OBG Y	1.25	Buy	05/28/2019	1.000	1.25	0.00	-1.25
31846V807	FIRST AMER:TRS OBG Y	58,725.00	Buy	05/31/2019	1.000	58,725.00	0.00	-58,725.00
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	05/31/2019	---	0.00	0.00	915.48
912828WN6	UNITED STATES TREASURY	0.00	Coupon	05/31/2019	---	0.00	0.00	8,750.00
912828R77	UNITED STATES TREASURY	0.00	Coupon	05/31/2019	---	0.00	0.00	4,125.00
912828U65	UNITED STATES TREASURY	0.00	Coupon	05/31/2019	---	0.00	0.00	16,537.50
912828G61	UNITED STATES TREASURY	0.00	Coupon	05/31/2019	---	0.00	0.00	6,000.00
912828XE5	UNITED STATES TREASURY	0.00	Coupon	05/31/2019	---	0.00	0.00	7,500.00
912828M98	UNITED STATES TREASURY	0.00	Coupon	05/31/2019	---	0.00	0.00	4,062.50
912828M80	UNITED STATES TREASURY	0.00	Coupon	05/31/2019	---	0.00	0.00	11,750.00
31398M6U5	FNA 10M3 A3	0.00	Coupon	06/01/2019	---	0.00	0.00	179.56
31398M6U5	FNA 10M3 A3	-960.58	Principal Paydown	06/01/2019	---	-960.58	-14.37	960.58
36202F3J3	G2 005301	0.00	Coupon	06/01/2019	---	0.00	0.00	1,031.76
36202F3J3	G2 005301	-9,766.00	Principal Paydown	06/01/2019	---	-9,766.00	-520.24	9,766.00
31418AF29	FN MA1084	0.00	Coupon	06/01/2019	---	0.00	0.00	1,875.95
31418AF29	FN MA1084	-10,080.54	Principal Paydown	06/01/2019	---	-10,080.54	-534.33	10,080.54
36177NXM7	G2 794283	0.00	Coupon	06/01/2019	---	0.00	0.00	372.49
36177NXM7	G2 794283	-1,569.05	Principal Paydown	06/01/2019	---	-1,569.05	-119.34	1,569.05
3137B1BS0	FHMS K026 A2	0.00	Coupon	06/01/2019	---	0.00	0.00	1,568.75
31846V807	FIRST AMER:TRS OBG Y	915.48	Buy	06/04/2019	1.000	915.48	0.00	-915.48
02665WCH2	AMERICAN HONDA FINANCE CORP	0.00	Coupon	06/16/2019	---	0.00	0.00	9,000.00
31846V807	FIRST AMER:TRS OBG Y	9,000.00	Buy	06/17/2019	1.000	9,000.00	0.00	-9,000.00
31846V807	FIRST AMER:TRS OBG Y	264,926.80	Buy	06/20/2019	1.000	264,926.80	0.00	-264,926.80
3135G0ZE6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	06/20/2019	---	0.00	0.00	2,187.50
3135G0ZE6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-250,000.00	Maturity	06/20/2019	100.000	-250,000.00	0.00	250,000.00
31846V807	FIRST AMER:TRS OBG Y	-329,308.50	Sell	06/21/2019	1.000	-329,308.50	0.00	329,308.50
912828XT2	UNITED STATES TREASURY	325,000.00	Buy	06/21/2019	101.211	328,935.55	0.00	-329,308.50
3135G0D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	06/22/2019	---	0.00	0.00	3,750.00
931142EG4	WALMART INC	0.00	Coupon	06/23/2019	---	0.00	0.00	33,487.50
31846V807	FIRST AMER:TRS OBG Y	37,237.50	Buy	06/24/2019	1.000	37,237.50	0.00	-37,237.50
31846V807	FIRST AMER:TRS OBG Y	2,708.72	Buy	06/25/2019	1.000	2,708.72	0.00	-2,708.72
31846V807	FIRST AMER:TRS OBG Y	11,956.66	Buy	06/25/2019	1.000	11,956.66	0.00	-11,956.66
31846V807	FIRST AMER:TRS OBG Y	0.00	Money Market Funds	06/30/2019	---	0.00	0.00	144.31
912828S27	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	5,625.00
9128284U1	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	28,875.00
912828WR7	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	8,234.38
912828G95	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	15,193.75
912828XG0	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	15,937.50

Transactions Realized Gain Loss Report

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Dated: 07/15/2019

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
912828N48	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	10,281.25
912828XW5	UNITED STATES TREASURY	0.00	Coupon	06/30/2019	---	0.00	0.00	14,000.00
---	---	355,278.28	---	---	---	359,536.10	-3,184.23	98,094.48

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

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

Issuer Concentration with Yield GASB 40 Trade Date

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

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Issuer Concentration

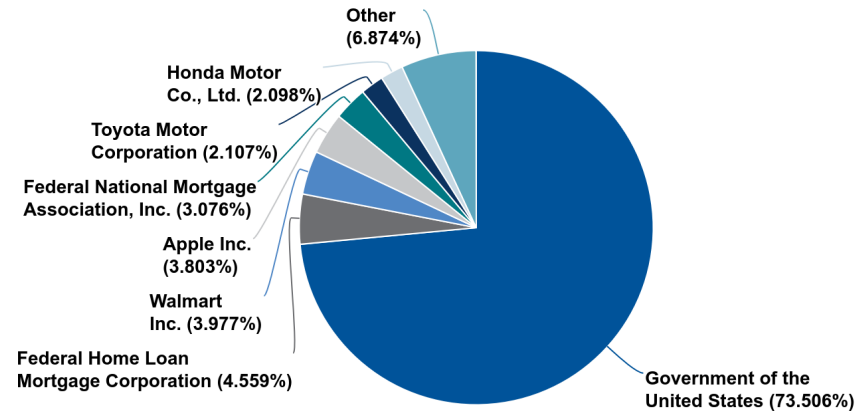


Chart calculated by: Ending Market Value + Accrued

Apple Inc.

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
037833CS7	CORP	APPLE INC Apple Inc.	475,000.00	Fixed	N	0.856	1.835	2.083	05/11/2020 05/11/2020	1,187.50	474,858.23 476,045.73	473,844.33 475,031.83	0.723%
037833CZ1	CORP	APPLE INC Apple Inc.	735,000.00	Fixed	N	0.205	1.544	2.359	09/12/2019 09/12/2019	3,338.13	734,936.58 738,274.71	733,692.44 737,030.56	1.119%
037833DH0	CORP	APPLE INC Apple Inc.	1,290,000.00	Fixed	N	0.372	1.825	2.169	11/13/2019 11/13/2019	3,096.00	1,289,882.47 1,292,978.47	1,288,204.32 1,291,300.32	1.964%
---	CORP	APPLE INC Apple Inc.	2,500,000.00	Fixed	N	0.415	1.744	2.209	11/29/2019 11/29/2019	7,621.63	2,499,677.28 2,507,298.91	2,495,741.08 2,503,362.71	3.805%

Chevron Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
166764BG4	CORP	CHEVRON CORP Chevron Corporation	650,000.00	Fixed	Y	1.753	3.283	2.050	04/16/2021 05/16/2021	1,706.25	636,131.29 637,837.54	650,569.40 652,275.65	0.992%
166764BG4	CORP	CHEVRON CORP Chevron Corporation	650,000.00	Fixed	Y	1.753	3.283	2.050	04/16/2021 05/16/2021	1,706.25	636,131.29 637,837.54	650,569.40 652,275.65	0.992%

Federal Farm Credit Banks Funding Corporation

Issuer Concentration with Yield GASB 40 Trade Date

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

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Dated: 07/15/2019

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	1.573	2.610	1.942	02/12/2021 02/12/2021	9,527.29	1,045,707.47 1,055,234.76	1,056,796.65 1,066,323.94	1.611%
3133EJCE7	AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP Federal Farm Credit Banks Funding Corporation	1,050,000.00	Fixed	N	1.573	2.610	1.942	02/12/2021 02/12/2021	9,527.29	1,045,707.47 1,055,234.76	1,056,796.65 1,066,323.94	1.611%

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
3137B1BS0	FHLMC	FHMS K026 A2 Federal Home Loan Mortgage Corporation	750,000.00	Fixed	Y	3.137	2.458	2.008	10/15/2022 11/25/2022	1,568.75	750,276.13 751,844.88	760,940.85 762,509.60	1.160%
3137EAE19	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	2,200,000.00	Fixed	N	1.584	2.815	1.834	02/16/2021 02/16/2021	19,593.75	2,184,699.15 2,204,292.90	2,219,049.80 2,238,643.55	3.384%
---	---	--- Federal Home Loan Mortgage Corporation	2,950,000.00	Fixed	---	1.979	2.725	1.878	07/20/2021 07/30/2021	21,162.50	2,934,975.28 2,956,137.78	2,979,990.65 3,001,153.15	4.544%

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.	633,102.58	Fixed	N	1.619	2.168	2.189	02/24/2023 06/01/2032	1,846.55	661,256.41 663,102.95	656,643.20 658,489.75	1.001%
31398M6U5	FNMA	FNA 10M3 A3 Federal National Mortgage Association, Inc.	48,732.80	Variable	N	0.463	2.317	1.975	12/17/2019 03/25/2020	175.93	49,381.83 49,557.76	49,147.92 49,323.85	0.075%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	500,000.00	Fixed	N	0.554	1.624	2.088	01/21/2020 01/21/2020	3,611.11	500,002.31 503,613.42	498,707.00 502,318.11	0.760%
3135G0D75	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	500,000.00	Fixed	N	0.970	1.706	2.027	06/22/2020 06/22/2020	187.50	499,008.96 499,196.46	497,448.50 497,636.00	0.758%
3135G0K69	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association, Inc.	320,000.00	Fixed	N	1.820	1.326	1.815	05/06/2021 05/06/2021	611.11	319,559.91 320,171.02	316,712.32 317,323.43	0.483%
---	---	--- Federal National Mortgage Association, Inc.	2,001,835.38	---	N	1.199	1.791	2.060	05/13/2021 05/20/2024	6,432.20	2,029,209.43 2,035,641.62	2,018,658.94 2,025,091.14	3.078%

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	0.227	1.868	2.363	09/20/2019 09/20/2019	1,764.69	339,986.69 341,751.39	339,595.40 341,360.09	0.518%
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	340,000.00	Fixed	N	0.227	1.868	2.363	09/20/2019 09/20/2019	1,764.69	339,986.69 341,751.39	339,595.40 341,360.09	0.518%

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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	0.420	1.688	2.112	11/30/2019 11/30/2019	1,016.39	799,379.39 800,395.79	797,937.60 798,953.99	1.217%
912828J50	US GOV	UNITED STATES TREASURY Government of the United States	675,000.00	Fixed	N	0.664	1.562	2.043	02/29/2020 02/29/2020	3,102.16	674,169.22 677,271.43	671,994.22 675,096.38	1.025%
912828XE5	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	0.911	1.609	2.006	05/31/2020 05/31/2020	1,270.49	999,016.41 1,000,286.90	995,391.00 996,661.49	1.518%
912828K58	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	0.828	1.763	2.011	04/30/2020 04/30/2020	2,316.58	996,812.38 999,128.96	994,727.00 997,043.58	1.517%
912828L65	US GOV	UNITED STATES TREASURY Government of the United States	700,000.00	Fixed	N	1.235	1.372	1.893	09/30/2020 09/30/2020	2,419.40	700,021.90 702,441.30	695,515.80 697,935.20	1.061%
912828WC0	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.314	1.591	1.880	10/31/2020 10/31/2020	2,948.37	1,002,082.18 1,005,030.55	998,281.00 1,001,229.37	1.522%
912828VP2	US GOV	UNITED STATES TREASURY Government of the United States	445,000.00	Fixed	N	1.066	1.623	1.938	07/31/2020 07/31/2020	3,712.43	446,793.04 450,505.47	445,295.48 449,007.91	0.679%
912828M98	US GOV	UNITED STATES TREASURY Government of the United States	500,000.00	Fixed	N	1.398	1.757	1.851	11/30/2020 11/30/2020	688.18	499,080.21 499,768.39	498,418.00 499,106.18	0.760%
912828VV9	US GOV	UNITED STATES TREASURY Government of the United States	950,000.00	Fixed	N	1.147	1.750	1.921	08/31/2020 08/31/2020	6,747.45	954,088.38 960,835.83	952,226.80 958,974.25	1.452%
912828WG1	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.791	1.406	1.783	04/30/2021 04/30/2021	3,790.76	1,015,201.34 1,018,992.10	1,008,398.00 1,012,188.76	1.538%
912828B90	US GOV	UNITED STATES TREASURY Government of the United States	500,000.00	Fixed	N	1.630	1.399	1.816	02/28/2021 02/28/2021	3,342.39	504,933.67 508,276.06	501,504.00 504,846.39	0.765%
912828S27	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.960	1.061	1.750	06/30/2021 06/30/2021	30.57	1,001,261.39 1,001,291.96	987,734.00 987,764.57	1.506%
912828WN6	US GOV	UNITED STATES TREASURY Government of the United States	875,000.00	Fixed	N	1.877	1.082	1.771	05/31/2021 05/31/2021	1,482.24	890,186.38 891,668.62	878,759.88 880,242.12	1.340%
912828R77	US GOV	UNITED STATES TREASURY Government of the United States	600,000.00	Fixed	N	1.886	1.107	1.773	05/31/2021 05/31/2021	698.77	603,034.12 603,732.89	595,500.00 596,198.77	0.908%
912828UL2	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	0.582	1.051	2.069	01/31/2020 01/31/2020	5,735.50	1,001,877.59 1,007,613.08	995,938.00 1,001,673.50	1.519%
912828N48	US GOV	UNITED STATES TREASURY Government of the United States	1,175,000.00	Fixed	N	1.466	1.204	1.840	12/31/2020 12/31/2020	55.88	1,184,495.02 1,184,550.90	1,173,439.60 1,173,495.48	1.789%
912828PC8	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.349	1.184	1.867	11/15/2020 11/15/2020	3,352.58	1,019,552.64 1,022,905.22	1,010,273.00 1,013,625.58	1.540%
912828D72	US GOV	UNITED STATES TREASURY Government of the United States	425,000.00	Fixed	N	2.107	1.287	1.749	08/31/2021 08/31/2021	2,841.03	431,446.48 434,287.52	427,257.60 430,098.63	0.651%
912828F21	US GOV	UNITED STATES TREASURY Government of the United States	310,000.00	Fixed	N	2.186	1.357	1.742	09/30/2021 09/30/2021	1,655.87	315,256.53 316,912.40	312,615.78 314,271.65	0.477%
912828T67	US GOV	UNITED STATES TREASURY Government of the United States	750,000.00	Fixed	N	2.289	1.487	1.737	10/31/2021 10/31/2021	1,579.48	745,944.87 747,524.36	741,650.25 743,229.73	1.131%
912828G95	US GOV	UNITED STATES TREASURY Government of the United States	1,870,000.00	Fixed	N	0.496	1.524	2.101	12/31/2019 12/31/2019	82.57	1,870,930.83 1,871,013.40	1,865,543.79 1,865,626.36	2.845%
912828U65	US GOV	UNITED STATES TREASURY Government of the United States	1,890,000.00	Fixed	N	2.360	1.950	1.737	11/30/2021 11/30/2021	2,801.43	1,881,107.27 1,883,908.70	1,890,589.68 1,893,391.11	2.883%
912828J84	US GOV	UNITED STATES TREASURY Government of the United States	1,885,000.00	Fixed	N	0.746	1.604	2.027	03/31/2020 03/31/2020	6,515.10	1,881,800.70 1,888,315.79	1,875,795.54 1,882,310.64	2.860%
912828F96	US GOV	UNITED STATES TREASURY Government of the United States	1,870,000.00	Fixed	N	2.271	1.983	1.734	10/31/2021 10/31/2021	6,301.09	1,870,741.58 1,877,042.67	1,881,322.85 1,887,623.94	2.869%
912828F62	US GOV	UNITED STATES TREASURY Government of the United States	1,200,000.00	Fixed	N	0.337	1.481	2.109	10/31/2019 10/31/2019	3,032.61	1,200,074.99 1,203,107.60	1,197,516.00 1,200,548.61	1.826%
912828PX2	US GOV	UNITED STATES TREASURY Government of the United States	1,750,000.00	Fixed	N	1.567	1.806	1.829	02/15/2021 02/15/2021	23,832.87	1,800,705.70 1,824,538.57	1,800,312.50 1,824,145.37	2.745%
912828X47	US GOV	UNITED STATES TREASURY Government of the United States	625,000.00	Fixed	N	2.747	1.935	1.729	04/30/2022 04/30/2022	1,974.35	623,979.10 625,953.45	627,514.38 629,488.73	0.957%
912828SV3	US GOV	UNITED STATES TREASURY Government of the United States	1,650,000.00	Fixed	N	2.792	1.815	1.723	05/15/2022 05/15/2022	3,687.84	1,647,032.42 1,650,720.26	1,651,224.30 1,654,912.14	2.518%

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912828SF8	US GOV	UNITED STATES TREASURY Government of the United States	1,850,000.00	Fixed	N	2.538	1.761	1.724	02/15/2022 02/15/2022	13,900.55	1,861,309.08 1,875,209.63	1,863,079.50 1,876,980.05	2.841%
912828XW5	US GOV	UNITED STATES TREASURY Government of the United States	1,600,000.00	Fixed	N	2.891	1.931	1.707	06/30/2022 06/30/2022	76.09	1,591,622.11 1,591,698.20	1,602,000.00 1,602,076.09	2.443%
912828L24	US GOV	UNITED STATES TREASURY Government of the United States	1,250,000.00	Fixed	N	3.052	1.822	1.729	08/31/2022 08/31/2022	7,833.73	1,252,034.69 1,259,868.42	1,255,615.00 1,263,448.73	1.915%
912828J43	US GOV	UNITED STATES TREASURY Government of the United States	1,275,000.00	Fixed	N	2.587	1.835	1.726	02/28/2022 02/28/2022	7,457.71	1,272,207.89 1,279,665.60	1,275,796.88 1,283,254.59	1.945%
912828WR7	US GOV	UNITED STATES TREASURY Government of the United States	775,000.00	Fixed	N	1.937	1.765	1.759	06/30/2021 06/30/2021	44.75	780,455.64 780,500.39	780,570.70 780,615.45	1.190%
912828XG0	US GOV	UNITED STATES TREASURY Government of the United States	1,500,000.00	Fixed	N	2.873	1.913	1.721	06/30/2022 06/30/2022	86.62	1,509,241.19 1,509,327.81	1,517,695.50 1,517,782.12	2.314%
912828W9	US GOV	UNITED STATES TREASURY Government of the United States	1,125,000.00	Fixed	N	3.134	2.149	1.719	09/30/2022 09/30/2022	5,302.25	1,115,391.18 1,120,693.43	1,130,537.25 1,135,839.50	1.724%
912828M80	US GOV	UNITED STATES TREASURY Government of the United States	1,175,000.00	Fixed	N	3.293	2.153	1.727	11/30/2022 11/30/2022	1,990.44	1,169,129.79 1,171,120.23	1,185,602.02 1,187,592.46	1.808%
912828W89	US GOV	UNITED STATES TREASURY Government of the United States	2,100,000.00	Fixed	N	2.665	2.624	1.710	03/31/2022 03/31/2022	9,897.54	2,058,552.84 2,068,450.38	2,109,269.40 2,119,166.94	3.216%
912828L41	US GOV	UNITED STATES TREASURY Government of the United States	2,175,000.00	Fixed	N	3.628	2.962	1.736	04/30/2023 04/30/2023	10,077.11	2,158,414.77 2,168,491.87	2,256,562.50 2,266,639.61	3.441%
9128284U1	US GOV	UNITED STATES TREASURY Government of the United States	2,200,000.00	Fixed	N	3.752	2.965	1.734	06/30/2023 06/30/2023	156.93	2,171,958.61 2,172,115.54	2,275,539.20 2,275,696.13	3.470%
912828VS6	US GOV	UNITED STATES TREASURY Government of the United States	925,000.00	Fixed	N	3.887	2.968	1.739	08/15/2023 08/15/2023	8,687.85	908,301.60 916,989.44	952,930.38 961,618.22	1.453%
912828WE6	US GOV	UNITED STATES TREASURY Government of the United States	700,000.00	Fixed	N	4.114	2.719	1.749	11/15/2023 11/15/2023	2,458.56	700,892.92 703,351.48	729,421.70 731,880.26	1.112%
912828XT2	US GOV	UNITED STATES TREASURY Government of the United States	325,000.00	Fixed	N	4.667	1.743	1.750	05/31/2024 05/31/2024	550.55	328,914.71 329,465.26	328,821.35 329,371.90	0.501%
36202F3J3	GNMA	G2 005301 Government of the United States	343,981.58	Fixed	N	1.605	1.599	2.109	12/29/2021 02/20/2027	1,003.28	359,594.95 360,598.23	354,747.04 355,750.32	0.541%
36177NXM7	GNMA	G2 794283 Government of the United States	126,141.07	Fixed	N	1.740	0.827	2.424	12/29/2021 03/20/2027	367.91	134,394.53 134,762.44	129,138.24 129,506.16	0.197%
---	---	--- Government of the United States	47,890,122.65	Fixed	N	2.137	1.855	1.824	09/20/2021 10/09/2021	166,906.26	47,933,422.29 48,100,328.55	48,220,002.71 48,386,908.97	73.525%

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	0.372	2.029	2.346	11/13/2019 11/13/2019	2,066.67	774,918.73 776,985.40	773,985.53 776,052.19	1.180%
02665WCH2	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	600,000.00	Fixed	N	0.949	3.074	2.263	06/16/2020 06/16/2020	750.00	599,584.13 600,334.13	604,200.60 604,950.60	0.921%
---	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,375,000.00	Fixed	N	0.624	2.484	2.310	02/16/2020 02/16/2020	2,816.67	1,374,502.86 1,377,319.53	1,378,186.13 1,381,002.79	2.101%

Intel Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
458140AZ3	CORP	INTEL CORP Intel Corporation	825,000.00	Fixed	N	0.855	1.863	2.269	05/11/2020 05/11/2020	2,119.79	824,908.24 827,028.03	822,035.78 824,155.57	1.253%
458140AZ3	CORP	INTEL CORP Intel Corporation	825,000.00	Fixed	N	0.855	1.863	2.269	05/11/2020 05/11/2020	2,119.79	824,908.24 827,028.03	822,035.78 824,155.57	1.253%

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International Business Machines Corporation

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459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	595,000.00	Fixed	N	0.569	1.933	2.248	01/27/2020 01/27/2020	4,836.03	594,888.62 599,724.65	593,807.62 598,643.65	0.905%
459200JN2	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	595,000.00	Fixed	N	0.569	1.933	2.248	01/27/2020 01/27/2020	4,836.03	594,888.62 599,724.65	593,807.62 598,643.65	0.905%

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	1.340	1.987	1.885	11/10/2020 11/10/2020	497.25	179,910.92 180,408.17	180,155.52 180,652.77	0.275%
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	180,000.00	Fixed	N	1.340	1.987	1.885	11/10/2020 11/10/2020	497.25	179,910.92 180,408.17	180,155.52 180,652.77	0.275%

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	0.234	1.685	2.444	09/23/2019 09/23/2019	1,235.21	274,978.21 276,213.42	274,480.25 275,715.46	0.419%
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	275,000.00	Fixed	Y	0.234	1.685	2.444	09/23/2019 09/23/2019	1,235.21	274,978.21 276,213.42	274,480.25 275,715.46	0.419%

Microsoft Corporation

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	500,000.00	Fixed	N	0.594	1.873	2.207	02/06/2020 02/06/2020	3,725.69	499,931.60 503,657.29	498,928.50 502,654.19	0.761%
594918BV5	CORP	MICROSOFT CORP Microsoft Corporation	500,000.00	Fixed	N	0.594	1.873	2.207	02/06/2020 02/06/2020	3,725.69	499,931.60 503,657.29	498,928.50 502,654.19	0.761%

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	0.522	2.246	2.143	01/10/2020 01/10/2020	6,008.75	574,863.28 580,872.03	575,169.63 581,178.38	0.877%
89236TEU5	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	790,000.00	Fixed	N	1.730	2.964	2.162	04/13/2021 04/13/2021	5,049.42	789,808.81 794,858.23	800,872.77 805,922.19	1.221%
---	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,365,000.00	Fixed	N	1.224	2.661	2.154	10/03/2020 10/03/2020	11,058.17	1,364,672.09 1,375,730.26	1,376,042.40 1,387,100.56	2.098%

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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	83,175.27	Fixed	N	0.000	1.940	1.940	06/30/2019 06/30/2019	0.00	83,175.27 83,175.27	83,175.27 83,175.27	0.127%
31846V807	MMFUND	FIRST AMER:TRS OBG Y U.S. Bancorp	83,175.27	Fixed	N	0.000	1.940	1.940	06/30/2019 06/30/2019	0.00	83,175.27 83,175.27	83,175.27 83,175.27	0.127%

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	0.279	1.751	2.350	10/09/2019 10/09/2019	996.53	249,999.22 250,995.75	249,575.50 250,572.03	0.381%
931142EG4	CORP	WALMART INC Walmart Inc.	2,350,000.00	Fixed	N	0.969	2.866	2.160	06/23/2020 06/23/2020	1,488.33	2,349,634.07 2,351,122.40	2,365,740.30 2,367,228.63	3.607%
---	CORP	--- Walmart Inc.	2,600,000.00	Fixed	N	0.903	2.759	2.178	05/29/2020 05/29/2020	2,484.86	2,599,633.29 2,602,118.15	2,615,315.80 2,617,800.66	3.988%

Summary

Identifier	Security Type	Description, Issuer Concentration	Ending Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Ending Effective Maturity, Final Maturity	Ending Accrued Balance	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued	% of Market Value
---	---	---	65,180,133.30	---	---	1.857	1.981	1.902	06/11/2021 07/30/2021	243,894.48	65,215,710.83 65,459,605.32	65,583,482.09 65,827,376.57	100.000%

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

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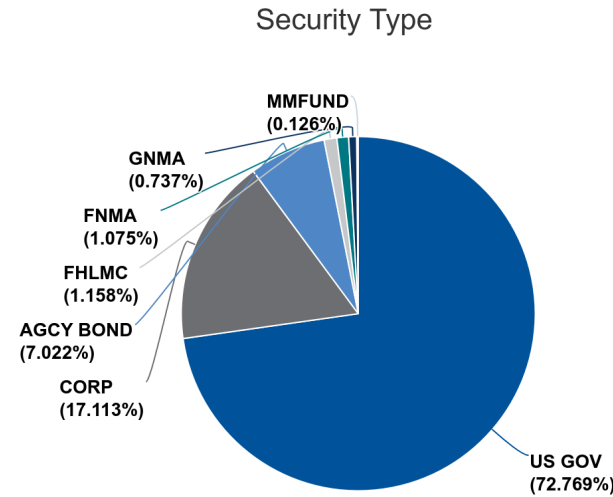


Chart calculated by: Ending Market Value + Accrued

AGCY BOND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.763%	Fixed	N	0.554	AA+ Aaa	500,000.00	01/21/2020 01/21/2020	1.624 2.088	3,611.11	500,015.00	500,002.31 503,613.42	498,707.00 502,318.11
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.756%	Fixed	N	0.970	AA+ Aaa	500,000.00	06/22/2020 06/22/2020	1.706 2.027	187.50	495,310.00	499,008.96 499,196.46	497,448.50 497,636.00
3133EJCE7 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	1.620%	Fixed	N	1.573	AA+ Aaa	1,050,000.00	02/12/2021 02/12/2021	2.610 1.942	9,527.29	1,042,618.50	1,045,707.47 1,055,234.76	1,056,796.65 1,066,323.94
3137EAE19 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	3.401%	Fixed	N	1.584	AA+ Aaa	2,200,000.00	02/16/2021 02/16/2021	2.815 1.834	19,593.75	2,176,350.00	2,184,699.15 2,204,292.90	2,219,049.80 2,238,643.55
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.482%	Fixed	N	1.820	AA+ Aaa	320,000.00	05/06/2021 05/06/2021	1.326 1.815	611.11	318,918.40	319,559.91 320,171.02	316,712.32 317,323.43
--- AGCY BOND	7.022%	Fixed	N	1.420	AA+ Aaa	4,570,000.00	12/14/2020 12/14/2020	2.412 1.906	33,530.76	4,533,211.90	4,548,977.80 4,582,508.56	4,588,714.27 4,622,245.03

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CORP

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
037833CZ1 APPLE INC CORP	1.120%	Fixed	N	0.205	AA+ Aa1	735,000.00	09/12/2019 09/12/2019	1.544 2.359	3,338.13	734,367.90	734,936.58 738,274.71	733,692.44 737,030.56
375558BR3 GILEAD SCIENCES INC CORP	0.519%	Fixed	N	0.227	A A3	340,000.00	09/20/2019 09/20/2019	1.868 2.363	1,764.69	339,881.00	339,986.69 341,751.39	339,595.40 341,360.09
48125LRG9 JPMORGAN CHASE BANK NA CORP	0.419%	Fixed	Y	0.234	A+ Aa2	275,000.00	09/23/2019 09/23/2019	1.685 2.444	1,235.21	274,719.50	274,978.21 276,213.42	274,480.25 275,715.46
931142DY6 WAL-MART STORES INC CORP	0.381%	Fixed	N	0.279	AA Aa2	250,000.00	10/09/2019 10/09/2019	1.751 2.350	996.53	249,995.00	249,999.22 250,995.75	249,575.50 250,572.03
037833DH0 APPLE INC CORP	1.962%	Fixed	N	0.372	AA+ Aa1	1,290,000.00	11/13/2019 11/13/2019	1.825 2.169	3,096.00	1,289,367.90	1,289,882.47 1,292,978.47	1,288,204.32 1,291,300.32
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	1.179%	Fixed	N	0.372	A A2	775,000.00	11/13/2019 11/13/2019	2.029 2.346	2,066.67	774,566.00	774,918.73 776,985.40	773,985.53 776,052.19
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.883%	Fixed	N	0.522	AA- Aa3	575,000.00	01/10/2020 01/10/2020	2.246 2.143	6,008.75	574,488.25	574,863.28 580,872.03	575,169.63 581,178.38
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.909%	Fixed	N	0.569	A A1	595,000.00	01/27/2020 01/27/2020	1.933 2.248	4,836.03	594,428.80	594,888.62 599,724.65	593,807.62 598,643.65
594918BV5 MICROSOFT CORP CORP	0.764%	Fixed	N	0.594	AAA Aaa	500,000.00	02/06/2020 02/06/2020	1.873 2.207	3,725.69	499,665.00	499,931.60 503,657.29	498,928.50 502,654.19
037833CS7 APPLE INC CORP	0.722%	Fixed	N	0.856	AA+ Aa1	475,000.00	05/11/2020 05/11/2020	1.835 2.083	1,187.50	474,515.50	474,858.23 476,045.73	473,844.33 475,031.83
458140AZ3 INTEL CORP CORP	1.252%	Fixed	N	0.855	A+ A1	825,000.00	05/11/2020 05/11/2020	1.863 2.269	2,119.79	824,686.50	824,908.24 827,028.03	822,035.78 824,155.57
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.919%	Fixed	N	0.949	A A2	600,000.00	06/16/2020 06/16/2020	3.074 2.263	750.00	599,190.00	599,584.13 600,334.13	604,200.60 604,950.60
931142EG4 WALMART INC CORP	3.596%	Fixed	N	0.969	AA Aa2	2,350,000.00	06/23/2020 06/23/2020	2.866 2.160	1,488.33	2,349,271.50	2,349,634.07 2,351,122.40	2,365,740.30 2,367,228.63
478160CH5 JOHNSON & JOHNSON CORP	0.274%	Fixed	N	1.340	AAA Aaa	180,000.00	11/10/2020 11/10/2020	1.987 1.885	497.25	179,807.40	179,910.92 180,408.17	180,155.52 180,652.77
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	1.224%	Fixed	N	1.730	AA- Aa3	790,000.00	04/13/2021 04/13/2021	2.964 2.162	5,049.42	789,684.00	789,808.81 794,858.23	800,872.77 805,922.19
166764BG4 CHEVRON CORP CORP	0.991%	Fixed	Y	1.753	AA Aa2	650,000.00	04/16/2021 05/16/2021	3.283 2.050	1,706.25	631,488.00	636,131.29 637,837.54	650,569.40 652,275.65
--- CORP	17.113%	Fixed	---	0.784	AA- Aa3	11,205,000.00	04/16/2020 04/18/2020	2.301 2.210	39,866.24	11,180,122.25	11,189,221.10 11,229,087.34	11,224,857.87 11,264,724.10

FHLMC

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3137B1BS0 FHMS K026 A2 FHLMC	1.158%	Fixed	Y	3.137	AA+ Aaa	750,000.00	10/15/2022 11/25/2022	2.458 2.008	1,568.75	750,322.27	750,276.13 751,844.88	760,940.85 762,509.60
3137B1BS0 FHMS K026 A2 FHLMC	1.158%	Fixed	Y	3.137	AA+ Aaa	750,000.00	10/15/2022 11/25/2022	2.458 2.008	1,568.75	750,322.27	750,276.13 751,844.88	760,940.85 762,509.60

FNMA

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
31398M6U5 FNA 10M3 A3 FNMA	0.075%	Variable	N	0.463	AA+ Aaa	48,732.80	12/17/2019 03/25/2020	2.317 1.975	175.93	52,890.32	49,381.83 49,557.76	49,147.92 49,323.85
31418AF29 FN MA1084 FNMA	1.000%	Fixed	N	1.619	AA+ Aaa	633,102.58	02/24/2023 06/01/2032	2.168 2.189	1,846.55	674,748.86	661,256.41 663,102.95	656,643.20 658,489.75
--- FNMA	1.075%	---	N	1.539	AA+ Aaa	681,835.38	12/05/2022 07/27/2031	2.178 2.175	2,022.47	727,639.18	710,638.24 712,660.72	705,791.12 707,813.60

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	0.540%	Fixed	N	1.605	AA+ Aaa	343,981.58	12/29/2021 02/20/2027	1.599 2.109	1,003.28	367,630.31	359,594.95 360,598.23	354,747.04 355,750.32
36177NXM7 G2 794283 GNMA	0.197%	Fixed	N	1.740	AA+ Aaa	126,141.07	12/29/2021 03/20/2027	0.827 2.424	367.91	134,419.07	134,394.53 134,762.44	129,138.24 129,506.16
--- GNMA	0.737%	Fixed	N	1.641	AA+ Aaa	470,122.65	12/29/2021 02/27/2027	1.389 2.193	1,371.19	502,049.38	493,989.47 495,360.66	483,885.29 485,256.48

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	0.126%	Fixed	N	0.000	AAAm Aaa	83,175.27	06/30/2019 06/30/2019	1.940 1.940	0.00	83,175.27	83,175.27 83,175.27	83,175.27 83,175.27
31846V807 FIRST AMER:TRS OBG Y MMFUND	0.126%	Fixed	N	0.000	AAAm Aaa	83,175.27	06/30/2019 06/30/2019	1.940 1.940	0.00	83,175.27	83,175.27 83,175.27	83,175.27 83,175.27

US GOV

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
912828F62 UNITED STATES TREASURY US GOV	1.824%	Fixed	N	0.337	AA+ Aaa	1,200,000.00	10/31/2019 10/31/2019	1.481 2.109	3,032.61	1,200,609.37	1,200,074.99 1,203,107.60	1,197,516.00 1,200,548.61

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912828G61 UNITED STATES TREASURY US GOV	1.214%	Fixed	N	0.420	AA+ Aaa	800,000.00	11/30/2019 11/30/2019	1.688 2.112	1,016.39	792,843.75	799,379.39 798,953.79	797,937.60 798,953.99
912828G95 UNITED STATES TREASURY US GOV	2.834%	Fixed	N	0.496	AA+ Aaa	1,870,000.00	12/31/2019 12/31/2019	1.524 2.101	82.57	1,875,405.48	1,870,930.83 1,871,013.40	1,865,543.79 1,865,626.36
912828UL2 UNITED STATES TREASURY US GOV	1.522%	Fixed	N	0.582	AA+ Aaa	1,000,000.00	01/31/2020 01/31/2020	1.051 2.069	5,735.50	1,010,859.38	1,001,877.59 1,007,613.08	995,938.00 1,001,673.50
912828J50 UNITED STATES TREASURY US GOV	1.026%	Fixed	N	0.664	AA+ Aaa	675,000.00	02/29/2020 02/29/2020	1.562 2.043	3,102.16	669,014.65	674,169.27 677,271.43	671,994.22 675,096.38
912828J84 UNITED STATES TREASURY US GOV	2.859%	Fixed	N	0.746	AA+ Aaa	1,885,000.00	03/31/2020 03/31/2020	1.604 2.027	6,515.10	1,871,598.84	1,881,800.70 1,888,315.79	1,875,795.54 1,882,310.64
912828K58 UNITED STATES TREASURY US GOV	1.515%	Fixed	N	0.828	AA+ Aaa	1,000,000.00	04/30/2020 04/30/2020	1.763 2.011	2,316.58	981,875.00	996,812.38 999,128.96	994,727.00 997,043.58
912828XE5 UNITED STATES TREASURY US GOV	1.514%	Fixed	N	0.911	AA+ Aaa	1,000,000.00	05/31/2020 05/31/2020	1.609 2.006	1,270.49	994,804.69	999,016.41 1,000,286.90	995,391.00 996,661.49
912828VP2 UNITED STATES TREASURY US GOV	0.682%	Fixed	N	1.066	AA+ Aaa	445,000.00	07/31/2020 07/31/2020	1.623 1.938	3,712.43	452,613.68	446,793.04 450,505.47	445,295.48 449,007.91
912828VV9 UNITED STATES TREASURY US GOV	1.457%	Fixed	N	1.147	AA+ Aaa	950,000.00	08/31/2020 08/31/2020	1.750 1.921	6,747.45	965,994.14	954,088.38 960,835.83	952,226.80 958,974.25
912828L65 UNITED STATES TREASURY US GOV	1.060%	Fixed	N	1.235	AA+ Aaa	700,000.00	09/30/2020 09/30/2020	1.372 1.893	2,419.40	700,082.03	700,021.90 702,441.30	695,515.80 697,935.20
912828WC0 UNITED STATES TREASURY US GOV	1.521%	Fixed	N	1.314	AA+ Aaa	1,000,000.00	10/31/2020 10/31/2020	1.591 1.880	2,948.37	1,007,578.12	1,002,082.18 1,005,030.55	998,281.00 1,001,229.37
912828PC8 UNITED STATES TREASURY US GOV	1.540%	Fixed	N	1.349	AA+ Aaa	1,000,000.00	11/15/2020 11/15/2020	1.184 1.867	3,352.58	1,059,023.44	1,019,552.64 1,022,905.22	1,010,273.00 1,013,625.58
912828M98 UNITED STATES TREASURY US GOV	0.758%	Fixed	N	1.398	AA+ Aaa	500,000.00	11/30/2020 11/30/2020	1.757 1.851	688.18	496,855.47	499,080.21 499,768.39	498,418.00 499,106.18
912828N48 UNITED STATES TREASURY US GOV	1.783%	Fixed	N	1.466	AA+ Aaa	1,175,000.00	12/31/2020 12/31/2020	1.204 1.840	55.88	1,202,034.18	1,184,495.02 1,184,550.90	1,173,439.60 1,173,495.48
912828PX2 UNITED STATES TREASURY US GOV	2.771%	Fixed	N	1.567	AA+ Aaa	1,750,000.00	02/15/2021 02/15/2021	1.806 1.829	23,832.87	1,874,345.71	1,800,705.70 1,824,538.57	1,800,312.50 1,824,145.37
912828B90 UNITED STATES TREASURY US GOV	0.767%	Fixed	N	1.630	AA+ Aaa	500,000.00	02/28/2021 02/28/2021	1.399 1.816	3,342.39	513,808.60	504,933.67 508,276.06	501,504.00 504,846.39
912828WG1 UNITED STATES TREASURY US GOV	1.538%	Fixed	N	1.791	AA+ Aaa	1,000,000.00	04/30/2021 04/30/2021	1.406 1.783	3,790.76	1,040,195.31	1,015,201.34 1,018,992.10	1,008,398.00 1,012,188.76
912828WN6 UNITED STATES TREASURY US GOV	1.337%	Fixed	N	1.877	AA+ Aaa	875,000.00	05/31/2021 05/31/2021	1.082 1.771	1,482.24	912,768.55	890,186.38 891,668.62	878,759.88 880,242.12
912828R77 UNITED STATES TREASURY US GOV	0.906%	Fixed	N	1.886	AA+ Aaa	600,000.00	05/31/2021 05/31/2021	1.107 1.773	698.77	607,500.00	603,034.12 603,732.89	595,500.00 596,198.77
912828S27 UNITED STATES TREASURY US GOV	1.501%	Fixed	N	1.960	AA+ Aaa	1,000,000.00	06/30/2021 06/30/2021	1.061 1.750	30.57	1,003,085.94	1,001,261.39 1,001,291.96	987,734.00 987,764.57
912828WR7 UNITED STATES TREASURY US GOV	1.186%	Fixed	N	1.937	AA+ Aaa	775,000.00	06/30/2021 06/30/2021	1.765 1.759	44.75	785,050.78	780,455.64 780,500.39	780,570.70 780,615.45

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912828D72 UNITED STATES TREASURY US GOV	0.653%	Fixed	N	2.107	AA+ Aaa	425,000.00	08/31/2021 08/31/2021	1.287 1.749	2,841.03	439,327.15	431,446.48 434,287.52	427,257.60 430,098.63
912828F21 UNITED STATES TREASURY US GOV	0.477%	Fixed	N	2.186	AA+ Aaa	310,000.00	09/30/2021 09/30/2021	1.357 1.742	1,655.87	321,273.83	315,256.53 316,912.40	312,615.78 314,271.65
912828T67 UNITED STATES TREASURY US GOV	1.129%	Fixed	N	2.289	AA+ Aaa	750,000.00	10/31/2021 10/31/2021	1.487 1.737	1,579.48	741,533.21	745,944.87 747,524.36	741,650.25 743,229.73
912828F96 UNITED STATES TREASURY US GOV	2.868%	Fixed	N	2.271	AA+ Aaa	1,870,000.00	10/31/2021 10/31/2021	1.983 1.734	6,301.09	1,871,460.94	1,870,741.58 1,877,042.67	1,881,322.85 1,887,623.94
912828U65 UNITED STATES TREASURY US GOV	2.876%	Fixed	N	2.360	AA+ Aaa	1,890,000.00	11/30/2021 11/30/2021	1.950 1.737	2,801.43	1,872,502.74	1,881,107.27 1,883,908.70	1,890,589.68 1,893,391.11
912828SF8 UNITED STATES TREASURY US GOV	2.851%	Fixed	N	2.538	AA+ Aaa	1,850,000.00	02/15/2022 02/15/2022	1.761 1.724	13,900.55	1,869,583.99	1,861,309.08 1,875,209.63	1,863,079.50 1,876,980.05
912828J43 UNITED STATES TREASURY US GOV	1.949%	Fixed	N	2.587	AA+ Aaa	1,275,000.00	02/28/2022 02/28/2022	1.835 1.726	7,457.71	1,270,417.97	1,272,207.89 1,279,665.60	1,275,796.88 1,283,254.59
912828W89 UNITED STATES TREASURY US GOV	3.219%	Fixed	N	2.665	AA+ Aaa	2,100,000.00	03/31/2022 03/31/2022	2.624 1.710	9,897.54	2,041,347.65	2,058,552.84 2,068,450.38	2,109,269.40 2,119,166.94
912828X47 UNITED STATES TREASURY US GOV	0.956%	Fixed	N	2.747	AA+ Aaa	625,000.00	04/30/2022 04/30/2022	1.935 1.729	1,974.35	623,242.19	623,979.10 625,953.45	627,514.38 629,488.73
912828SV3 UNITED STATES TREASURY US GOV	2.514%	Fixed	N	2.792	AA+ Aaa	1,650,000.00	05/15/2022 05/15/2022	1.815 1.723	3,687.84	1,645,037.11	1,647,032.42 1,650,720.26	1,651,224.30 1,654,912.14
912828XW5 UNITED STATES TREASURY US GOV	2.434%	Fixed	N	2.891	AA+ Aaa	1,600,000.00	06/30/2022 06/30/2022	1.931 1.707	76.09	1,586,375.01	1,591,622.11 1,591,698.20	1,602,000.00 1,602,076.09
912828XG0 UNITED STATES TREASURY US GOV	2.306%	Fixed	N	2.873	AA+ Aaa	1,500,000.00	06/30/2022 06/30/2022	1.913 1.721	86.62	1,514,355.47	1,509,241.19 1,509,327.81	1,517,695.50 1,517,782.12
912828L24 UNITED STATES TREASURY US GOV	1.919%	Fixed	N	3.052	AA+ Aaa	1,250,000.00	08/31/2022 08/31/2022	1.822 1.729	7,833.73	1,253,125.00	1,252,034.69 1,259,868.42	1,255,615.00 1,263,448.73
9128282W9 UNITED STATES TREASURY US GOV	1.725%	Fixed	N	3.134	AA+ Aaa	1,125,000.00	09/30/2022 09/30/2022	2.149 1.719	5,302.25	1,111,025.39	1,115,391.18 1,120,693.43	1,130,537.25 1,135,839.50
912828M80 UNITED STATES TREASURY US GOV	1.804%	Fixed	N	3.293	AA+ Aaa	1,175,000.00	11/30/2022 11/30/2022	2.153 1.727	1,990.44	1,166,600.58	1,169,129.79 1,171,120.23	1,185,602.02 1,187,592.46
9128284L1 UNITED STATES TREASURY US GOV	3.443%	Fixed	N	3.628	AA+ Aaa	2,175,000.00	04/30/2023 04/30/2023	2.962 1.736	10,077.11	2,155,289.06	2,158,414.77 2,168,491.87	2,256,562.50 2,266,639.61
9128284U1 UNITED STATES TREASURY US GOV	3.457%	Fixed	N	3.752	AA+ Aaa	2,200,000.00	06/30/2023 06/30/2023	2.965 1.734	156.93	2,166,914.07	2,171,958.61 2,172,115.54	2,275,539.20 2,275,696.13
912828VS6 UNITED STATES TREASURY US GOV	1.461%	Fixed	N	3.887	AA+ Aaa	925,000.00	08/15/2023 08/15/2023	2.968 1.739	8,687.85	905,416.02	908,301.60 916,989.44	952,930.38 961,618.22
912828WE6 UNITED STATES TREASURY US GOV	1.112%	Fixed	N	4.114	AA+ Aaa	700,000.00	11/15/2023 11/15/2023	2.719 1.749	2,458.56	700,984.38	700,892.92 703,351.48	729,421.70 731,880.26
912828XT2 UNITED STATES TREASURY US GOV	0.500%	Fixed	N	4.667	AA+ Aaa	325,000.00	05/31/2024 05/31/2024	1.743 1.750	550.55	328,935.55	328,914.71 329,465.26	328,821.35 329,371.90
--- UNITED STATES TREASURY US GOV	72.769%	Fixed	N	2.142	AA+ Aaa	47,420,000.00	09/19/2021 09/19/2021	1.860 1.820	165,535.07	47,602,694.42	47,439,432.82 47,604,967.88	47,736,117.42 47,901,652.49

Security Type GASB 40 Trade Date

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

As of 06/30/2019

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Dated: 07/15/2019

Summary

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
---	100.000%	---	---	1.857	AA Aa1	65,180,133.30	06/11/2021 07/30/2021	1.981 1.902	243,894.48	65,379,214.67	65,215,710.83 65,459,605.32	65,583,482.09 65,827,376.57

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

Portfolio Activity Summary

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

04/01/2019 - 06/30/2019

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Dated: 07/15/2019

Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
31846V807 FIRST AMER:TRS OBG Y MMFUND	2,615.39	0.00	675,277.46	0.00	-1,080,833.48	0.00	0.00	0.00	0.00	488,731.29 83,175.27	488,731.29 83,175.27
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	52,066.45 98,291.18	52,066.45 98,291.18
31418AF29 FN MA1084 FNMA	5,705.92	0.00	0.00	0.00	0.00	0.00	0.00	-27,411.78	-1,459.03	703,963.82 674,748.86	679,214.62 656,643.20
36202F3J3 G2 005301 GNMA	3,152.01	0.00	0.00	0.00	0.00	0.00	0.00	-22,461.16	-1,205.60	391,635.68 367,630.31	374,625.32 354,747.04
36177NXM7 G2 794283 GNMA	1,130.22	0.00	0.00	0.00	0.00	0.00	0.00	-4,490.36	-344.65	139,204.11 134,419.07	132,558.39 129,138.24
912828G61 UNITED STATES TREASURY US GOV	6,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	792,843.75 792,843.75	795,000.00 797,937.60
912828J50 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	669,014.65 669,014.65	668,566.57 671,994.22
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	500,015.00 500,015.00	496,776.00 498,707.00
3135G0ZE6 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	2,187.50	0.00	0.00	0.00	0.00	0.00	-250,000.00	0.00	0.00	252,960.00 0.00	249,601.00 0.00
912828XE5 UNITED STATES TREASURY US GOV	7,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	994,804.69 994,804.69	989,609.00 995,391.00
912828K58 UNITED STATES TREASURY US GOV	6,875.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	981,875.00 981,875.00	989,023.00 994,727.00
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	3,750.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	495,310.00 495,310.00	494,619.00 497,448.50
912828L65 UNITED STATES TREASURY US GOV	4,812.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	700,082.03 700,082.03	689,828.30 695,515.80
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	990,625.00 998,281.00
912828VP2 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	452,613.68 452,613.68	442,844.42 445,295.48
31398M6U5 FNA 10M3 A3 FNMA	390.87	0.00	0.00	0.00	0.00	0.00	0.00	-9,802.40	-174.96	63,528.99 52,890.32	59,104.09 49,147.92
912828M98 UNITED STATES TREASURY US GOV	4,062.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	496,855.47 496,855.47	494,179.50 498,418.00
912828VV9 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	965,994.14 965,994.14	946,883.05 952,226.80
912828WG1 UNITED STATES TREASURY US GOV	11,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,040,195.31 1,040,195.31	999,297.00 1,008,398.00
912828B90 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	513,808.60 513,808.60	497,148.50 501,504.00

Portfolio Activity Summary

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

04/01/2019 - 06/30/2019

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Dated: 07/15/2019

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
912828S27 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,003,085.94 1,003,085.94	975,664.00 987,734.00
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	869,839.25 878,759.88
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	588,633.00 595,500.00
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	991,445.00 995,938.00
912828N48 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,202,034.18 1,202,034.18	1,163,433.30 1,173,439.60
912828PC8 UNITED STATES TREASURY US GOV	13,125.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,059,023.44 1,059,023.44	1,004,375.00 1,010,273.00
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	313,092.16 316,712.32
48125LRG9 JPMORGAN CHASE BANK NA CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	274,719.50 274,719.50	273,680.83 274,480.25
912828D72 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	439,327.15 439,327.15	422,327.17 427,257.60
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	308,982.89 312,615.78
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	731,103.75 741,650.25
912828G95 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,875,405.48 1,875,405.48	1,858,458.36 1,865,543.79
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	1,865,562.30 1,890,589.68
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	1,865,782.43 1,875,795.54
912828F96 UNITED STATES TREASURY US GOV	18,700.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,871,460.94 1,871,460.94	1,858,020.78 1,881,322.85
912828F62 UNITED STATES TREASURY US GOV	9,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,200,609.37 1,200,609.37	1,193,296.80 1,197,516.00
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	1,791,903.75 1,800,312.50
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	591,259.83 593,807.62
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	497,040.50 498,928.50
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	471,303.55 473,844.33
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	618,261.88 627,514.38

Portfolio Activity Summary

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Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed	Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
458140AZ3 INTEL CORP CORP	7,631.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	824,686.50 824,686.50	818,577.38 822,035.78
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	0.00	1,645,037.11 1,645,037.11	1,625,830.80 1,651,224.30
912828SF8 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,869,583.99 1,869,583.99	1,838,293.20 1,863,079.50
912828XW5 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,586,375.01 1,586,375.01	1,575,875.20 1,602,000.00
037833CZ1 APPLE INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	734,367.90 734,367.90	731,394.09 733,692.44
912828L24 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,253,125.00 1,253,125.00	1,235,156.25 1,255,615.00
375558BR3 GILEAD SCIENCES INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	339,881.00 339,881.00	338,750.84 339,595.40
912828J43 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,270,417.97 1,270,417.97	1,257,369.30 1,275,796.88
912828WR7 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	785,050.78 785,050.78	772,457.22 780,570.70
912828XG0 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,514,355.47 1,514,355.47	1,494,903.00 1,517,695.50
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	0.00	249,995.00 249,995.00	248,767.75 249,575.50
478160CH5 JOHNSON & JOHNSON CORP	1,755.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	179,807.40 179,807.40	178,635.06 180,155.52
037833DH0 APPLE INC CORP	11,610.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,289,367.90 1,289,367.90	1,285,896.51 1,288,204.32
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	0.00	774,566.00 774,566.00	771,951.15 773,985.53
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	0.00	1,111,025.39 1,111,025.39	1,111,640.63 1,130,537.25
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	0.00	1,166,600.58 1,166,600.58	1,165,361.48 1,185,602.02
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	574,488.25 574,488.25	573,249.70 575,169.63
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	0.00	789,684.00 789,684.00	795,367.26 800,872.77
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	0.00	2,041,347.65 2,041,347.65	2,078,836.20 2,109,269.40
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	0.00	1,042,618.50 1,042,618.50	1,048,934.25 1,056,796.65
931142EG4 WALMART INC CORP	33,487.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,349,271.50 2,349,271.50	2,359,952.25 2,365,740.30

Portfolio Activity Summary

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Dated: 07/15/2019

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
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	9,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	599,190.00 599,190.00	602,706.00 604,200.60
3137EAE9 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	2,202,127.40 2,219,049.80
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	2,217,906.23 2,256,562.50
9128284U1 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,166,914.07 2,166,914.07	2,234,289.20 2,275,539.20
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	934,900.28 952,930.38
166764BG4 CHEVRON CORP CORP	6,825.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	631,488.00 631,488.00	645,336.90 650,569.40
912828WE6 UNITED STATES TREASURY US GOV	9,625.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	700,984.38 700,984.38	715,285.20 729,421.70
3137B1BS0 FHMS K026 A2 FHLMC	1,568.75	0.00	750,322.27	-1,202.71	0.00	0.00	0.00	0.00	0.00	0.00 750,322.27	0.00 760,940.85
912828XT2 UNITED STATES TREASURY US GOV	0.00	0.00	328,935.55	-372.95	0.00	0.00	0.00	0.00	0.00	0.00 328,935.55	0.00 328,821.35
----	360,915.05	0.00	1,754,535.28	-1,575.66	-1,080,833.48	0.00	-250,000.00	-64,165.70	-3,184.23	65,079,183.35 65,477,505.86	64,643,517.73 65,681,773.28

* 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.

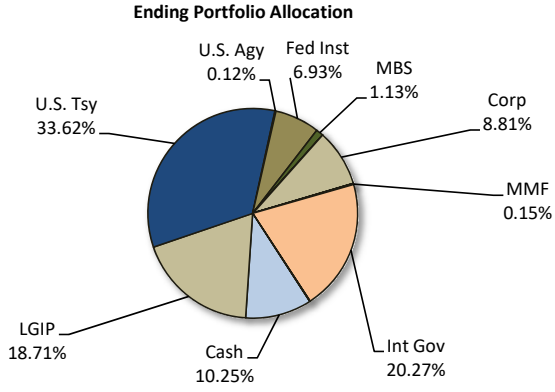
Past performance is not an indicator of future performance or results.

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 June 30, 2019

Security Distribution ⁽¹⁾	June 30, 2019 Ending Balance	Portfolio Allocation	Permitted by Policy ⁽²⁾	Compliant	Issuer Description ⁽¹⁾	Sec. Desc.	June 30, 2019 Ending Balance	Portfolio Allocation	Permitted by Policy ⁽²⁾	Compliant
Cash	\$ 40,787,188.57	10.25%	100.00%	YES	FLCLASS ⁽²⁾	Int Gov	\$ 45,023,968.88	11.31%	40.00%	YES
LGIP	74,501,775.98	18.71%	25.00%	YES	FL SAFE ⁽²⁾	Int Gov	35,685,281.39	8.96%	40.00%	YES
U.S. Treasury Notes	133,846,214.99	33.62%	100.00%	YES	FL PRIME (SBA) ⁽²⁾	LGIP	74,501,775.98	18.71%	40.00%	YES
U.S. Agency Notes	485,256.48	0.12%	25.00%	YES	MMF - Fidelity Prime	MMF	597,379.19	0.15%	10.00%	YES
FNMA	10,472,707.58	2.63%	25.00%	YES	Capital Bank Local Account	Cash	4,230,999.52	1.06%	100.00%	YES
FHLMC	17,915,893.48	4.50%	25.00%	YES	BankUnited Local Account	Cash	7,303,596.99	1.83%	100.00%	YES
FFCB	1,066,323.94	0.27%	25.00%	YES	5/3 Bank Account LIBOR ⁽²⁾	Cash	-	0.00%	100.00%	YES
FHLB	2,645,769.57	0.66%	25.00%	YES	Bank of America Local Account ⁽²⁾	Cash	29,252,592.06	7.35%	100.00%	YES
Fed Instrumentality Subtotal	\$ 32,100,694.57	8.06%	80.00%	YES	U.S. Treasury Notes	UST	133,846,214.99	33.62%	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	9,393,044.82	2.36%	25.00%	YES
Corporate Notes	35,059,731.23	8.81%	25.00%	YES	FHLMC	GSE	14,985,387.99	3.76%	25.00%	YES
Bankers Acceptances	-	0.00%	25.00%	YES	FFCB	GSE	1,066,323.94	0.27%	25.00%	YES
Money Market Funds	597,379.19	0.15%	25.00%	YES	FHLB	GSE	2,645,769.57	0.66%	25.00%	YES
Municipal Bonds	-	0.00%	20.00%	YES	American Honda Finance	Corp	4,223,289.32	1.06%	5.00%	YES
Intergovernmental Funds	80,709,250.27	20.27%	40.00%	YES	Apple Inc.	Corp	7,705,325.36	1.94%	5.00%	YES
Certificates of Deposit	-	0.00%	25.00%	YES	Chevron Corp	Corp	2,157,527.15	0.54%	5.00%	YES
Total Portfolio Market Value	\$ 398,087,491.27	100.00%			Gilead Sciences	Corp	1,049,180.29	0.26%	5.00%	YES
					IBM Corp	Corp	1,881,451.46	0.47%	5.00%	YES
					Intel Corp	Corp	2,547,389.93	0.64%	5.00%	YES
					Johnson & Johnson	Corp	541,958.31	0.14%	5.00%	YES
					JP Morgan Chase	Corp	782,029.30	0.20%	5.00%	YES
					Microsoft Corp	Corp	1,507,962.58	0.38%	5.00%	YES
					Proctor & Gamble	Corp	300,442.30	0.08%	5.00%	YES
					Toyota Motor Credit Corp	Corp	4,283,249.76	1.08%	5.00%	YES
					Walmart	Corp	8,079,925.45	2.03%	5.00%	YES
					FNMA MBS	MBS	1,079,662.76	0.27%	5.00%	YES
					FHLMC MBS	MBS	2,930,505.49	0.74%	5.00%	YES
					GNMA MBS	MBS	485,256.48	0.12%	5.00%	YES
					MBS	MBS	-	0.00%	5.00%	YES
					MBS	MBS	-	0.00%	5.00%	YES
					MBS	MBS	-	0.00%	5.00%	YES
					MBS	MBS	-	0.00%	5.00%	YES
					Total Portfolio Market Value		\$ 398,087,491.27	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.