

## Quarterly Investment Report for Period Ended September 30, 2019



### Southwest Florida Water Management District Investment Program Review

2379 Broad Street

Brooksville, FL 34604-6899

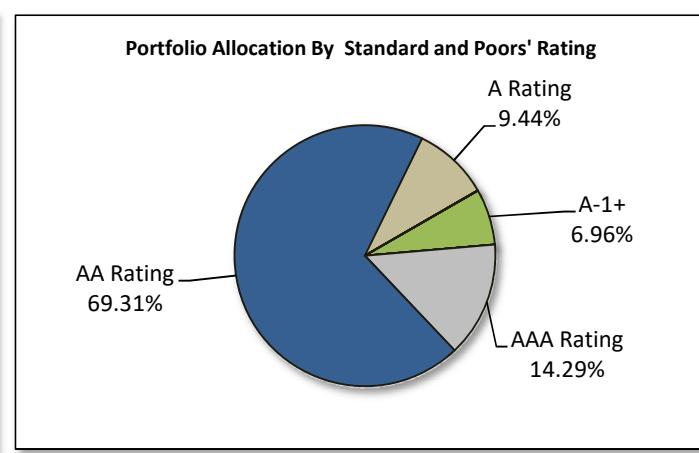
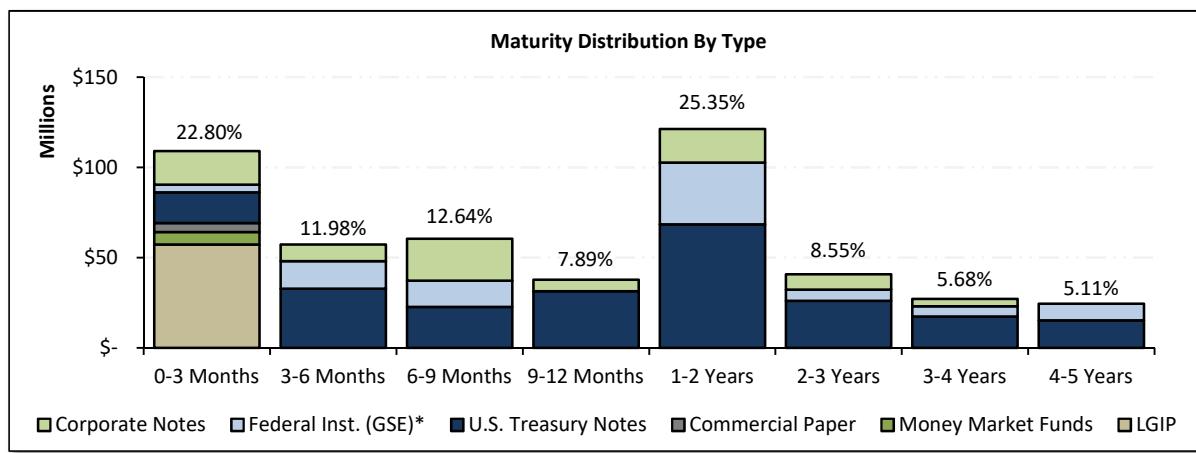
Public Trust Advisors LLC

201 E. Pine Street, Suite 750

Orlando, Florida 32801

## Southwest Florida Water Management District All Assets Summary Comparison for the period July 1, 2019 to September 30, 2019

Southwest Florida Water Management District All Assets Portfolio	July 1, 2019	September 30, 2019	Portfolio Characteristic	July 1, 2019	September 30, 2019
	Beginning Balance	Ending Balance		Beginning Balance	Ending Balance
Book Value Plus Accrued	\$ 495,825,662	\$ 476,831,485	Weighted Book Yield	2.26%	2.08%
Net Unrealized Gain/Loss	908,169	1,116,017	Weighted Duration	0.68 Years	1.14 Years
Net Pending Transactions	10,237,612	8,311			
<b>Market Value Plus Accrued Net</b>	<b>\$ 506,971,443</b>	<b>\$ 477,955,813</b>			
Individual Portfolio Characteristics	July 1, 2019	September 30, 2019	September 30, 2019	September 30, 2019	September 30, 2019
	Beginning Balance	Ending Balance	Monthly Earnings	Quarterly Earnings	YTD Earnings
Liquid Portfolio (SBA-Florida Prime)	\$ 128,542,693	\$ 57,268,898	\$ 141,258	\$ 631,205	\$ 3,022,795
Enhanced Cash	164,382,836	165,355,227	305,338	949,473	3,638,435
Short Term 1-3 Year	214,045,914	255,331,688	389,232	1,100,844	4,024,311
<b>Market Value Plus Accrued Net</b>	<b>\$ 506,971,443</b>	<b>\$ 477,955,813</b>	<b>\$ 835,828</b>	<b>\$ 2,681,522</b>	<b>\$ 10,685,541</b>
Less Advisory Fees:					
Total Earnings Net of Fees			<b>\$ 825,830</b>	<b>\$ 2,651,843</b>	<b>\$ 10,568,924</b>
Blended Basis Fee (Annualized)			0.02516%	0.02490%	0.02446%



See additional disclosures for footnotes.



## Additional Disclosure

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

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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

# Security Type GASB 40 Trade Date

As of 09/30/2019

SWFWMD Agg (70823)

Dated: 10/08/2019

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Security Type

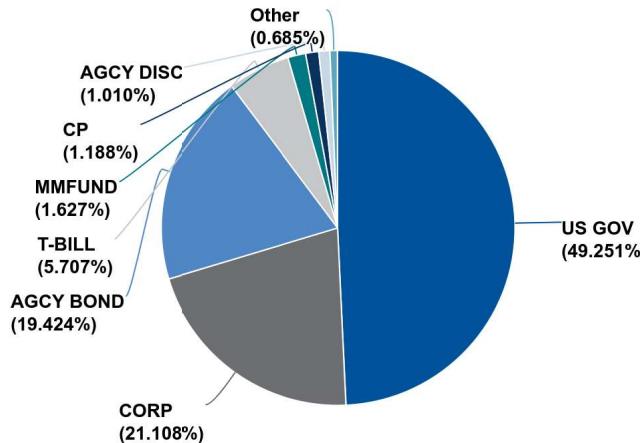


Chart calculated by: Ending Market Value + Accrued

## AGCY BOND

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3137EAE55 FREDDIE MAC AGCY BOND	0.774%	Fixed	N	0.296	AA+ Aaa	3,250,000.00	01/17/2020 01/17/2020	1.616 1.908	10,020.83	3,239,083.25	3,248,901.99 3,258,922.82	3,246,028.50 3,256,049.33
3137EAE55 FREDDIE MAC AGCY BOND	0.816%	Fixed	N	0.296	AA+ Aaa	3,425,000.00	01/17/2020 01/17/2020	1.577 1.908	10,560.42	3,417,793.80	3,424,232.10 3,434,792.52	3,420,814.65 3,431,375.07
3130ADN32 FEDERAL HOME LOAN BANKS AGCY BOND	0.674%	Fixed	N	0.361	AA+ Aaa	2,825,000.00	02/11/2020 02/11/2020	2.510 1.919	8,337.67	2,806,129.00	2,821,118.22 2,829,455.89	2,827,045.50 2,835,383.17
3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.814%	Fixed	N	0.408	AA+ Aaa	3,425,000.00	02/28/2020 02/28/2020	1.595 1.915	4,709.38	3,415,752.50	3,423,681.20 3,428,390.58	3,419,163.59 3,423,872.97
313378J77 FEDERAL HOME LOAN BANKS AGCY BOND	0.535%	Fixed	N	0.449	AA+ Aaa	2,250,000.00	03/13/2020 03/13/2020	2.547 1.861	2,109.38	2,222,617.50	2,243,272.79 2,245,382.17	2,250,124.20 2,252,233.58
3137EAEEF2 FREDDIE MAC AGCY BOND	0.835%	Fixed	N	0.547	AA+ Aaa	3,500,000.00	04/20/2020 04/20/2020	1.530 1.904	21,522.57	3,484,215.00	3,497,021.67 3,518,544.24	3,489,797.46 3,511,320.03
3137EAEM7 FREDDIE MAC AGCY BOND	1.085%	Fixed	N	0.553	AA+ Aaa	4,500,000.00	04/23/2020 04/23/2020	2.723 1.888	49,375.00	4,483,035.00	4,494,459.12 4,543,834.12	4,515,337.67 4,564,712.67
3137EADR7 FREDDIE MAC AGCY BOND	0.417%	Fixed	N	0.577	AA+ Aaa	1,750,000.00	05/01/2020 05/01/2020	1.637 1.881	10,026.04	1,736,255.50	1,747,344.93 1,757,370.97	1,744,852.79 1,754,878.84

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3133EHJA2 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	0.597%	Fixed	N	0.596	AA+ Aaa	2,500,000.00	05/08/2020 05/08/2020	1.659 1.822	15,392.36	2,492,075.00	2,498,371.44 2,513,763.80	2,495,910.08 2,511,302.44
313383HU8 FEDERAL HOME LOAN BANKS AGCY BOND	0.513%	Fixed	N	0.689	AA+ Aaa	2,150,000.00	06/12/2020 06/12/2020	1.564 1.852	11,392.01	2,161,545.50	2,152,756.25 2,164,148.27	2,148,461.83 2,159,853.84
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	1.917%	Fixed	N	1.107	AA+ Aaa	8,000,000.00	11/17/2020 11/17/2020	2.011 1.782	55,833.33	7,969,040.00	7,987,948.71 8,043,782.05	8,008,257.92 8,064,091.25
3133EJCE7 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	0.336%	Fixed	N	1.337	AA+ Aaa	1,400,000.00	02/12/2021 02/12/2021	2.610 1.823	4,478.06	1,390,158.00	1,395,156.83 1,399,634.88	1,409,902.89 1,414,380.94
3137EAEL9 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	0.300%	Fixed	N	1.348	AA+ Aaa	1,250,000.00	02/16/2021 02/16/2021	2.815 1.778	3,710.94	1,236,562.50	1,242,635.13 1,246,346.07	1,260,106.32 1,263,817.26
3135GOU27 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.998%	Fixed	N	1.487	AA+ Aaa	4,100,000.00	04/13/2021 04/13/2021	2.820 1.711	47,833.33	4,065,970.00	4,080,438.01 4,128,271.34	4,148,841.78 4,196,675.12
3133EKJP2 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	1.272%	Fixed	N	1.532	AA+ Aaa	5,250,000.00	04/29/2021 04/29/2021	1.954 1.800	53,200.00	5,291,055.00	5,286,128.72 5,339,328.72	5,298,834.87 5,352,034.87
3135GOK69 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.237%	Fixed	N	1.568	AA+ Aaa	1,000,000.00	05/06/2021 05/06/2021	1.144 1.733	5,034.72	1,005,000.00	1,001,679.73 1,006,714.45	992,403.60 997,438.32
3130A1W95 FEDERAL HOME LOAN BANKS AGCY BOND	2.477%	Fixed	N	1.651	AA+ Aaa	10,250,000.00	06/11/2021 06/11/2021	1.910 1.671	70,468.75	10,316,112.50	10,307,809.56 10,378,278.31	10,348,841.67 10,419,310.42
3130AF5B9 FEDERAL HOME LOAN BANKS AGCY BOND	0.309%	Fixed	N	1.946	AA+ Aaa	1,250,000.00	10/12/2021 10/12/2021	3.023 1.668	17,604.17	1,249,187.50	1,249,442.29 1,267,046.46	1,283,134.99 1,300,739.15
313379Q69 FEDERAL HOME LOAN BANKS AGCY BOND	1.139%	Fixed	N	2.596	AA+ Aaa	4,700,000.00	06/10/2022 06/10/2022	1.784 1.642	30,794.79	4,746,107.00	4,741,886.15 4,772,680.94	4,759,535.84 4,790,330.63
3130A3DL5 FEDERAL HOME LOAN BANKS AGCY BOND	1.225%	Fixed	N	3.751	AA+ Aaa	5,000,000.00	09/08/2023 09/08/2023	1.578 1.616	7,586.81	5,153,450.00	5,151,497.74 5,159,084.55	5,144,250.05 5,151,836.86
3130A1XJ2 FEDERAL HOME LOAN BANKS AGCY BOND	0.949%	Fixed	N	4.373	AA+ Aaa	3,750,000.00	06/14/2024 06/14/2024	1.596 1.637	32,044.27	3,968,737.50	3,966,431.33 3,998,475.60	3,959,324.55 3,991,368.82
3133EKWV4 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	1.205%	Fixed	N	4.585	AA+ Aaa	5,000,000.00	07/26/2024 07/26/2024	1.551 1.618	16,701.39	5,069,850.00	5,069,134.52 5,085,835.91	5,053,584.60 5,070,285.99
---	19.424%	Fixed	N	1.647	AA+ Aaa	80,525,000.00	06/17/2021 06/17/2021	1.942 1.767	488,736.22	80,919,732.04	81,031,348.43 81,520,084.64	81,224,555.35 81,713,291.57
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AGCY DISC												

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313384MN6 FEDERAL HOME LOAN BANKS AGCY DISC	1.010%	Zero Coupon	N	0.011	A-1+ P-1	4,250,000.00	10/04/2019 10/04/2019	2.401 1.430	0.00	4,209,905.50	4,249,154.95 4,249,154.95	4,249,334.15 4,249,334.15

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313384MN6 FEDERAL HOME LOAN BANKS AGCY DISC	1.010%	Zero Coupon	N	0.011	A-1+ P-1	4,250,000.00	10/04/2019 10/04/2019	2.401 1.430	0.00	4,209,905.50	4,249,154.95 4,249,154.95	4,249,334.15 4,249,334.15

## 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
68389XAX3 ORACLE CORP CORP	1.682%	Fixed	N	0.022	A+ A1	7,000,000.00	10/08/2019 10/08/2019	2.559 2.145	75,687.50	6,967,282.00	6,999,592.20 7,075,279.70	7,000,127.89 7,075,815.39
742718EZ8 PROCTER & GAMBLE CO CORP	0.551%	Fixed	N	0.069	AA- Aa3	2,300,000.00	10/25/2019 10/25/2019	2.357 2.108	17,441.67	2,277,414.00	2,299,095.78 2,316,537.45	2,299,403.66 2,316,845.32
742718EG0 PROCTER & GAMBLE CO CORP	0.719%	Fixed	N	0.086	AA- Aa3	3,000,000.00	11/01/2019 11/01/2019	2.653 2.162	23,750.00	2,974,710.00	2,998,121.00 3,021,871.00	2,999,280.00 3,023,030.00
037833DH0 APPLE INC CORP	0.760%	Fixed	N	0.119	AA+ Aa1	3,175,000.00	11/13/2019 11/13/2019	1.825 2.021	21,907.50	3,173,444.25	3,174,907.86 3,196,815.36	3,174,109.67 3,196,017.17
02665WBZ3 AMERICAN HONDA FINANCE CORP CORP	0.458%	Fixed	N	0.119	A A2	1,910,000.00	11/13/2019 11/13/2019	2.029 1.993	14,643.33	1,908,930.40	1,909,936.21 1,924,579.54	1,909,980.90 1,924,624.23
037833DH0 APPLE INC CORP	0.246%	Fixed	N	0.119	AA+ Aa1	1,030,000.00	11/13/2019 11/13/2019	1.824 2.021	7,107.00	1,029,495.30	1,029,971.09 1,037,078.09	1,029,711.17 1,036,818.17
24422EUF4 JOHN DEERE CAPITAL CORP CORP	0.478%	Floating	N	0.019	A A2	2,000,000.00	01/07/2020 01/07/2020	2.537 2.364	11,723.53	2,000,000.00	2,000,000.00 2,011,723.53	2,000,926.66 2,012,650.19
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.437%	Fixed	N	0.276	AA- Aa3	1,830,000.00	01/10/2020 01/10/2020	2.246 1.973	9,058.50	1,828,371.30	1,829,772.34 1,838,830.84	1,831,099.24 1,840,157.74
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.341%	Fixed	N	0.276	AA- Aa3	1,425,000.00	01/10/2020 01/10/2020	2.246 1.973	7,053.75	1,423,731.75	1,424,822.73 1,431,876.48	1,425,855.97 1,432,909.72
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.110%	Fixed	N	0.276	AA- Aa3	460,000.00	01/10/2020 01/10/2020	2.245 1.973	2,277.00	459,590.60	459,943.40 462,220.40	460,276.31 462,553.31
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.348%	Fixed	N	0.323	A A2	1,460,000.00	01/27/2020 01/27/2020	1.933 2.108	4,931.56	1,458,598.40	1,459,846.57 1,464,778.12	1,458,986.85 1,463,918.40
459200JN2 INTERNATIONAL BUSINESS MACHINES CORP CORP	0.113%	Fixed	N	0.323	A A2	475,000.00	01/27/2020 01/27/2020	1.933 2.108	1,604.44	474,544.00	474,950.27 476,554.71	474,670.38 476,274.82
594918BV5 MICROSOFT CORP CORP	0.286%	Fixed	N	0.348	AAA Aaa	1,200,000.00	02/06/2020 02/06/2020	1.873 1.982	3,391.67	1,199,196.00	1,199,904.60 1,203,296.26	1,199,427.52 1,202,819.18
594918BV5 MICROSOFT CORP CORP	0.095%	Fixed	N	0.348	AAA Aaa	400,000.00	02/06/2020 02/06/2020	1.873 1.982	1,130.56	399,732.00	399,968.31 401,098.87	399,809.17 400,939.73
037833CS7 APPLE INC CORP	0.281%	Fixed	N	0.604	AA+ Aa1	1,175,000.00	05/11/2020 05/11/2020	1.835 1.908	8,225.00	1,173,801.50	1,174,750.54 1,182,975.54	1,174,223.85 1,182,448.85
458140AZ3 INTEL CORP CORP	0.490%	Fixed	N	0.603	A+ A1	2,050,000.00	05/11/2020 05/11/2020	1.863 1.967	14,748.61	2,049,221.00	2,049,837.81 2,064,586.42	2,048,525.29 2,063,273.90
037833CS7 APPLE INC CORP	0.090%	Fixed	N	0.604	AA+ Aa1	375,000.00	05/11/2020 05/11/2020	1.834 1.908	2,625.00	374,617.50	374,921.76 377,546.76	374,752.29 377,377.29

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458140AZ3 INTEL CORP CORP	0.156%	Fixed	N	0.603	A+ A1	650,000.00	05/11/2020 05/11/2020	1.862 1.967	4,676.39	649,753.00	649,951.00 654,627.39	649,532.41 654,208.80
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.452%	Fixed	N	0.697	A A2	1,875,000.00	06/16/2020 06/16/2020	3.074 2.078	16,406.25	1,872,468.75	1,874,038.33 1,890,444.58	1,887,101.32 1,903,507.57
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.350%	Fixed	N	0.697	A A2	1,450,000.00	06/16/2020 06/16/2020	3.074 2.078	12,687.50	1,448,042.50	1,449,256.31 1,461,943.81	1,459,358.36 1,472,045.86
02665WCH2 AMERICAN HONDA FINANCE CORP CORP	0.109%	Fixed	N	0.697	A A2	450,000.00	06/16/2020 06/16/2020	3.073 2.078	3,937.50	449,392.50	449,770.68 453,708.18	452,904.32 456,841.82
931142EG4 WALMART INC CORP	1.748%	Fixed	N	0.717	AA Aa2	7,250,000.00	06/23/2020 06/23/2020	2.866 1.941	56,247.92	7,247,752.50	7,249,159.07 7,305,406.99	7,297,432.18 7,353,680.10
931142EG4 WALMART INC CORP	1.398%	Fixed	N	0.717	AA Aa2	5,800,000.00	06/23/2020 06/23/2020	2.866 1.941	44,998.33	5,798,202.00	5,799,327.26 5,844,325.59	5,837,945.75 5,882,944.08
931142EG4 WALMART INC CORP	0.446%	Fixed	N	0.717	AA Aa2	1,850,000.00	06/23/2020 06/23/2020	2.865 1.941	14,352.92	1,849,426.50	1,849,796.47 1,864,149.39	1,862,103.38 1,876,456.30
375558BB8 GILEAD SCIENCES INC CORP	1.197%	Fixed	N	0.904	A A3	5,000,000.00	09/01/2020 09/01/2020	2.725 2.017	10,625.00	4,989,050.00	4,992,146.04 5,002,771.04	5,024,098.75 5,034,723.75
02665WAZ4 AMERICAN HONDA FINANCE CORP CORP	0.299%	Fixed	N	0.968	A A2	1,250,000.00	09/24/2020 09/24/2020	2.435 1.941	595.49	1,250,812.50	1,250,183.81 1,250,779.29	1,256,162.39 1,256,757.87
46625HNY2 JPMORGAN CHASE & CO CORP	1.207%	Floating	Y	0.081	A- A2	5,000,000.00	09/29/2020 10/29/2020	2.547 2.369	30,762.22	5,071,950.00	5,047,531.40 5,078,293.62	5,047,918.05 5,078,680.27
06051GFT1 BANK OF AMERICA CORP CORP	0.968%	Fixed	N	1.023	A- A2	4,000,000.00	10/19/2020 10/19/2020	2.745 2.012	47,250.00	3,993,064.00	3,995,081.50 4,042,331.50	4,025,385.92 4,072,635.92
478160CH5 JOHNSON & JOHNSON CORP	0.105%	Fixed	N	1.086	AAA Aaa	440,000.00	11/10/2020 11/10/2020	1.987 1.908	3,360.50	439,529.20	439,821.64 443,182.14	440,198.71 443,559.21
478160CH5 JOHNSON & JOHNSON CORP	0.034%	Fixed	N	1.086	AAA Aaa	140,000.00	11/10/2020 11/10/2020	1.986 1.908	1,069.25	139,850.20	139,944.10 141,013.35	140,063.23 141,132.48
91159HHL7 U.S. BANCORP CORP	0.360%	Fixed	Y	1.225	A+ A1	1,500,000.00	12/29/2020 01/29/2021	2.317 1.957	6,070.83	1,500,739.92	1,500,609.53 1,506,680.37	1,507,214.80 1,513,285.64
24422ETF6 JOHN DEERE CAPITAL CORP CORP	0.722%	Fixed	N	1.241	A A2	3,000,000.00	01/08/2021 01/08/2021	2.617 1.990	17,637.50	2,996,670.00	2,997,499.75 3,015,137.25	3,020,939.22 3,038,576.72
17275RBD3 CISCO SYSTEMS INC CORP	0.359%	Fixed	N	1.382	AA- A1	1,500,000.00	02/28/2021 02/28/2021	2.276 1.826	3,025.00	1,497,975.00	1,498,434.28 1,501,459.28	1,507,765.78 1,510,790.78
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	0.480%	Fixed	N	1.480	AA- Aa3	1,960,000.00	04/13/2021 04/13/2021	2.964 1.881	26,982.67	1,959,216.00	1,959,590.85 1,986,573.51	1,991,584.09 2,018,566.75
89236TEU5 TOYOTA MOTOR CREDIT CORP CORP	0.155%	Fixed	N	1.480	AA- Aa3	635,000.00	04/13/2021 04/13/2021	2.963 1.881	8,741.83	634,746.00	634,877.06 643,618.89	645,232.60 653,974.43
857477AV5 STATE STREET CORP CORP	0.043%	Fixed	N	1.592	A A1	180,000.00	05/19/2021 05/19/2021	2.029 1.942	1,287.00	179,319.60	179,771.59 181,058.59	180,019.99 181,306.99
02665WCP4 AMERICAN HONDA FINANCE CORP CORP	0.802%	Fixed	N	2.093	A A2	3,250,000.00	12/10/2021 12/10/2021	3.392 2.061	33,820.31	3,248,440.00	3,248,831.84 3,282,652.15	3,341,116.81 3,374,937.12
166764AT7 CHEVRON CORP CORP	0.458%	Fixed	Y	2.188	AA Aa2	1,900,000.00	01/03/2022 03/03/2022	2.660 1.886	3,562.92	1,887,042.00	1,888,970.64 1,892,533.56	1,921,947.13 1,925,510.05

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68389XBB0 ORACLE CORP CORP	0.490%	Fixed	Y	2.350	A+ A1	2,017,000.00	03/15/2022 05/15/2022	2.212 1.990	19,049.44	2,031,724.10	2,030,827.51 2,049,876.96	2,041,580.27 2,060,629.72
30231GBB7 EXXON MOBIL CORP CORP	0.305%	Fixed	N	2.784	AA+ Aaa	1,275,000.00	08/16/2022 08/16/2022	1.902 1.746	3,031.31	1,275,000.00	1,275,000.00 1,278,031.31	1,280,550.69 1,283,582.00
478160BT0 JOHNSON & JOHNSON CORP	0.479%	Fixed	Y	3.153	AAA Aaa	2,000,000.00	01/01/2023 03/01/2023	1.794 1.836	3,416.67	2,016,360.00	2,016,108.94 2,019,525.60	2,013,470.66 2,016,887.33
166764AH3 CHEVRON CORP CORP	0.500%	Fixed	Y	3.260	AA Aa2	2,000,000.00	03/24/2023 06/24/2023	1.899 1.922	17,195.94	2,087,900.00	2,086,646.18 2,103,842.12	2,085,124.72 2,102,320.66
--- --- CORP	21.108%	---	---	0.850	A+ A1	87,637,000.00	09/06/2020 09/14/2020	2.508 2.025	618,097.31	87,687,106.28	87,763,518.21 88,381,615.53	88,177,918.35 88,796,015.66

## CP

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
30229BXB8 Exxon Mobil Corporation CP	1.188%	Zero Coupon	N	0.031	A-1+ P-1	5,000,000.00	10/11/2019 10/11/2019	2.301 2.039	0.00	4,963,900.00	4,996,833.33 4,996,833.33	4,996,885.00 4,996,885.00
30229BXB8 Exxon Mobil Corporation CP	1.188%	Zero Coupon	N	0.031	A-1+ P-1	5,000,000.00	10/11/2019 10/11/2019	2.301 2.039	0.00	4,963,900.00	4,996,833.33 4,996,833.33	4,996,885.00 4,996,885.00

## FHLMC

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
3137B1BS0 FHMS K026 A2 FHLMC	0.121%	Fixed	Y	2.904	AA+ Aaa	500,000.00	10/16/2022 11/25/2022	2.458 1.950	1,045.83	500,214.85	500,110.99 501,156.82	507,545.25 508,591.08
3137B1BS0 FHMS K026 A2 FHLMC	0.121%	Fixed	Y	2.904	AA+ Aaa	500,000.00	10/16/2022 11/25/2022	2.458 1.950	1,045.83	500,214.85	500,110.99 501,156.82	507,545.25 508,591.08

## 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	0.487%	Variable	Y	1.204	AA+ Aaa	2,000,000.00	12/29/2020 01/25/2021	2.707 2.118	6,623.33	2,037,812.50	2,026,003.19 2,032,626.52	2,040,502.00 2,047,125.33
3137B3N95 FHMS K030 A1 FHLMC CMO	0.078%	Fixed	Y	1.510	AA+ Aaa	324,004.45	04/23/2021 09/25/2022	3.006 2.018	750.34	321,954.09	322,360.48 323,110.82	327,214.00 327,964.34
--- --- FHLMC CMO	0.565%	---	Y	1.246	AA+ Aaa	2,324,004.45	01/14/2021 04/19/2021	2.748 2.104	7,373.67	2,359,766.59	2,348,363.67 2,355,737.34	2,367,716.00 2,375,089.68

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60934N104 FEDERATED GOVT OBL INST MMFUND	0.632%	Fixed	N	0.000	AAAm Aaa	2,657,992.85	09/30/2019 09/30/2019	1.810 1.810	0.00	2,657,992.85	2,657,992.85 2,657,992.85	2,657,992.85 2,657,992.85
60934N104 FEDERATED GOVT OBL INST MMFUND	0.995%	Fixed	N	0.000	AAAm Aaa	4,185,904.83	09/30/2019 09/30/2019	1.810 1.810	0.00	4,185,904.83	4,185,904.83 4,185,904.83	4,185,904.83 4,185,904.83
60934N104 FEDERATED GOVT OBL INST MMFUND	1.627%	Fixed	N	0.000	AAAm Aaa	6,843,897.68	09/30/2019 09/30/2019	1.810 1.810	0.00	6,843,897.68	6,843,897.68 6,843,897.68	6,843,897.68 6,843,897.68

## T-BILL

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
912796RT8 UNITED STATES TREASURY T-BILL	1.692%	Zero Coupon	N	0.256	A-1+ P-1	7,150,000.00	01/02/2020 01/02/2020	2.588 1.825	0.00	6,982,168.12	7,103,684.38 7,103,684.38	7,116,552.30 7,116,552.30
912796SM2 UNITED STATES TREASURY T-BILL	1.224%	Zero Coupon	N	0.558	A-1+ P-1	5,200,000.00	04/23/2020 04/23/2020	2.400 1.814	0.00	5,079,695.09	5,131,302.21 5,131,302.21	5,147,402.00 5,147,402.00
912796SR1 UNITED STATES TREASURY T-BILL	1.128%	Zero Coupon	N	0.635	A-1+ P-1	4,800,000.00	05/21/2020 05/21/2020	2.124 1.809	0.00	4,703,960.02	4,736,064.81 4,736,064.81	4,745,011.20 4,745,011.20
912796SZ3 UNITED STATES TREASURY T-BILL	1.664%	Zero Coupon	N	0.786	A-1+ P-1	7,100,000.00	07/16/2020 07/16/2020	1.955 1.809	0.00	6,963,960.02	6,991,990.24 6,991,990.24	6,999,329.10 6,999,329.10
--- UNITED STATES TREASURY T-BILL	5.707%	Zero Coupon	N	0.550	A-1+ P-1	24,250,000.00	04/20/2020 04/20/2020	2.271 1.815	0.00	23,729,783.25	23,963,041.64 23,963,041.64	24,008,294.60 24,008,294.60

## 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
912828LY4 UNITED STATES TREASURY US GOV	2.471%	Fixed	N	0.125	AA+ Aaa	10,250,000.00	11/15/2019 11/15/2019	2.528 2.078	130,666.61	10,359,306.62	10,260,483.63 10,391,150.24	10,266,236.00 10,396,902.61
912828U32 UNITED STATES TREASURY US GOV	0.572%	Fixed	N	0.125	AA+ Aaa	2,400,000.00	11/15/2019 11/15/2019	1.395 2.027	9,065.22	2,372,812.51	2,398,848.77 2,407,913.99	2,396,904.00 2,405,969.22
912828LY4 UNITED STATES TREASURY US GOV	0.241%	Fixed	N	0.125	AA+ Aaa	1,000,000.00	11/15/2019 11/15/2019	0.986 2.078	12,747.96	1,073,750.00	1,002,906.49 1,015,654.45	1,001,584.00 1,014,331.96
912828G61 UNITED STATES TREASURY US GOV	0.764%	Fixed	N	0.166	AA+ Aaa	3,200,000.00	11/30/2019 11/30/2019	1.086 2.041	16,131.15	3,240,500.00	3,202,158.79 3,218,289.94	3,197,068.80 3,213,199.95
912828N8 UNITED STATES TREASURY US GOV	1.815%	Fixed	N	0.249	AA+ Aaa	7,600,000.00	12/31/2019 12/31/2019	2.505 1.913	36,012.23	7,524,000.00	7,588,300.00 7,624,312.23	7,599,110.80 7,635,123.03
912828V31 UNITED STATES TREASURY US GOV	0.734%	Fixed	N	0.289	AA+ Aaa	3,085,000.00	01/15/2020 01/15/2020	1.543 1.896	8,990.93	3,069,935.95	3,083,519.25 3,092,510.19	3,080,301.54 3,089,292.48
912828MP2 UNITED STATES TREASURY US GOV	0.517%	Fixed	N	0.372	AA+ Aaa	2,150,000.00	02/15/2020 02/15/2020	1.126 1.958	9,953.97	2,325,023.44	2,169,889.10 2,179,843.08	2,163,269.80 2,173,223.77

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9128283Y4 UNITED STATES TREASURY US GOV	0.918%	Fixed	N	0.414	AA+ Aaa	3,850,000.00	02/29/2020 02/29/2020	2.324 1.907	7,377.40	3,844,585.94	3,848,827.43 3,856,204.83	3,855,413.10 3,862,790.50
912828UQ1 UNITED STATES TREASURY US GOV	0.801%	Fixed	N	0.414	AA+ Aaa	3,375,000.00	02/29/2020 02/29/2020	1.258 1.889	3,592.89	3,373,813.49	3,374,889.86 3,378,482.75	3,366,036.00 3,369,628.89
912828UQ1 UNITED STATES TREASURY US GOV	0.303%	Fixed	N	0.414	AA+ Aaa	1,275,000.00	02/29/2020 02/29/2020	1.551 1.889	1,357.31	1,259,012.69	1,273,417.78 1,274,775.10	1,271,613.60 1,272,970.91
912828W63 UNITED STATES TREASURY US GOV	1.010%	Fixed	N	0.455	AA+ Aaa	4,250,000.00	03/15/2020 03/15/2020	1.561 1.873	3,035.71	4,256,474.58	4,251,227.13 4,254,262.84	4,245,184.75 4,248,220.46
912828X21 UNITED STATES TREASURY US GOV	1.696%	Fixed	N	0.532	AA+ Aaa	7,100,000.00	04/15/2020 04/15/2020	1.528 1.871	49,176.23	7,095,007.85	7,098,940.34 7,148,116.57	7,085,856.80 7,135,033.03
912828XU9 UNITED STATES TREASURY US GOV	1.346%	Fixed	N	0.697	AA+ Aaa	5,650,000.00	06/15/2020 06/15/2020	1.568 1.868	25,008.20	5,638,964.87	5,647,299.95 5,672,308.15	5,635,417.35 5,660,425.55
912828XH8 UNITED STATES TREASURY US GOV	0.905%	Fixed	N	0.739	AA+ Aaa	3,800,000.00	06/30/2020 06/30/2020	1.549 1.861	15,605.30	3,808,460.93	3,802,125.43 3,817,730.73	3,793,319.60 3,808,924.90
912828VJ6 UNITED STATES TREASURY US GOV	0.084%	Fixed	N	0.738	AA+ Aaa	350,000.00	06/30/2020 06/30/2020	1.889 1.863	1,658.46	349,876.95	349,964.63 351,623.08	350,027.30 351,685.76
912828VP2 UNITED STATES TREASURY US GOV	0.420%	Fixed	N	0.822	AA+ Aaa	1,760,000.00	07/31/2020 07/31/2020	1.582 1.871	5,930.43	1,792,862.50	1,766,046.51 1,771,976.95	1,761,856.80 1,767,787.23
912828VP2 UNITED STATES TREASURY US GOV	0.421%	Fixed	N	0.822	AA+ Aaa	1,765,000.00	07/31/2020 07/31/2020	1.713 1.871	5,947.28	1,787,269.36	1,769,168.99 1,775,116.27	1,766,862.07 1,772,809.36
912828VP2 UNITED STATES TREASURY US GOV	0.228%	Fixed	N	0.822	AA+ Aaa	955,000.00	07/31/2020 07/31/2020	1.304 1.871	3,217.93	983,911.13	960,478.49 963,696.43	956,007.53 959,225.46
912828Q2 UNITED STATES TREASURY US GOV	1.069%	Fixed	N	0.863	AA+ Aaa	4,500,000.00	08/15/2020 08/15/2020	2.015 1.843	8,620.92	4,473,281.25	4,480,081.46 4,488,702.38	4,486,639.50 4,495,260.42
912828Q2 UNITED STATES TREASURY US GOV	1.128%	Fixed	N	0.863	AA+ Aaa	4,750,000.00	08/15/2020 08/15/2020	1.492 1.843	9,099.86	4,751,113.31	4,750,344.99 4,759,444.85	4,735,897.25 4,744,997.11
912828V9 UNITED STATES TREASURY US GOV	0.716%	Fixed	N	0.904	AA+ Aaa	3,000,000.00	08/31/2020 08/31/2020	1.551 1.853	5,429.26	3,053,085.93	3,015,585.69 3,021,014.94	3,007,383.00 3,012,812.26
912828V1 UNITED STATES TREASURY US GOV	0.829%	Fixed	N	0.947	AA+ Aaa	3,500,000.00	09/15/2020 09/15/2020	1.528 1.779	2,115.38	3,484,414.08	3,494,938.80 3,497,054.19	3,486,602.00 3,488,717.38
912828V0 UNITED STATES TREASURY US GOV	0.476%	Fixed	N	0.986	AA+ Aaa	2,000,000.00	09/30/2020 09/30/2020	1.916 1.822	109.29	2,004,531.26	2,001,642.23 2,001,751.52	2,003,516.00 2,003,625.29
912828PC8 UNITED STATES TREASURY US GOV	1.090%	Fixed	N	1.096	AA+ Aaa	4,500,000.00	11/15/2020 11/15/2020	2.732 1.814	44,617.87	4,489,277.36	4,494,720.80 4,539,338.67	4,540,428.00 4,585,045.87
912828M98 UNITED STATES TREASURY US GOV	2.027%	Fixed	N	1.144	AA+ Aaa	8,500,000.00	11/30/2020 11/30/2020	1.670 1.801	46,419.06	8,495,019.53	8,495,599.59 8,542,018.65	8,482,736.50 8,529,155.56
912828A42 UNITED STATES TREASURY US GOV	0.216%	Fixed	N	1.142	AA+ Aaa	900,000.00	11/30/2020 11/30/2020	1.367 1.809	6,049.18	926,063.63	906,558.43 912,607.61	901,969.20 908,018.38
912828A42 UNITED STATES TREASURY US GOV	0.293%	Fixed	N	1.142	AA+ Aaa	1,220,000.00	11/30/2020 11/30/2020	1.218 1.809	8,200.00	1,262,271.09	1,230,994.19 1,239,194.19	1,222,669.36 1,230,869.36
912828N48 UNITED STATES TREASURY US GOV	1.933%	Fixed	N	1.226	AA+ Aaa	8,100,000.00	12/31/2020 12/31/2020	1.667 1.803	35,822.69	8,109,175.78	8,108,231.07 8,144,053.76	8,094,621.60 8,130,444.29

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9128283X6 UNITED STATES TREASURY US GOV	0.990%	Fixed	N	1.347	AA+ Aaa	4,125,000.00	02/15/2021 02/15/2021	2.513 1.767	11,853.77	4,095,512.69	4,110,459.74 4,122,313.51	4,151,907.38 4,163,761.15
912828B90 UNITED STATES TREASURY US GOV	0.058%	Fixed	N	1.391	AA+ Aaa	243,725.49	02/28/2021 02/28/2021	1.312 1.747	415.14	251,684.66	246,069.55 246,484.69	244,582.43 244,997.57
912828B90 UNITED STATES TREASURY US GOV	0.212%	Fixed	N	1.391	AA+ Aaa	886,274.51	02/28/2021 02/28/2021	1.349 1.747	1,509.59	912,724.26	894,333.05 895,842.63	889,390.65 890,900.24
912828B43 UNITED STATES TREASURY US GOV	0.877%	Fixed	N	1.429	AA+ Aaa	3,655,000.00	03/15/2021 03/15/2021	2.490 1.754	3,815.66	3,643,007.03	3,649,032.86 3,652,848.52	3,687,551.43 3,691,367.09
912828Q37 UNITED STATES TREASURY US GOV	1.546%	Fixed	N	1.478	AA+ Aaa	6,550,000.00	03/31/2021 03/31/2021	1.541 1.743	223.70	6,519,552.72	6,521,910.70 6,522,134.40	6,502,407.70 6,502,631.40
912828G2 UNITED STATES TREASURY US GOV	1.007%	Fixed	N	1.493	AA+ Aaa	4,150,000.00	04/15/2021 04/15/2021	2.525 1.748	45,511.10	4,132,167.99	4,140,661.01 4,186,172.11	4,189,391.80 4,234,902.90
912828WG1 UNITED STATES TREASURY US GOV	0.242%	Fixed	N	1.538	AA+ Aaa	1,000,000.00	04/30/2021 04/30/2021	1.151 1.735	9,415.76	1,050,039.06	1,017,177.74 1,026,593.50	1,008,008.00 1,017,423.76
912828R77 UNITED STATES TREASURY US GOV	1.840%	Fixed	N	1.632	AA+ Aaa	7,750,000.00	05/31/2021 05/31/2021	1.791 1.718	35,811.99	7,695,810.53	7,697,357.25 7,733,169.23	7,706,406.25 7,742,218.24
912828S27 UNITED STATES TREASURY US GOV	0.124%	Fixed	N	1.719	AA+ Aaa	525,000.00	06/30/2021 06/30/2021	1.162 1.703	1,492.61	524,077.14	524,663.42 526,156.03	519,790.95 521,283.56
912828WR7 UNITED STATES TREASURY US GOV	0.241%	Fixed	N	1.704	AA+ Aaa	1,000,000.00	06/30/2021 06/30/2021	1.166 1.692	5,370.24	1,045,156.25	1,016,542.88 1,021,913.12	1,007,422.00 1,012,792.24
912828Y20 UNITED STATES TREASURY US GOV	0.304%	Fixed	N	1.738	AA+ Aaa	1,250,000.00	07/15/2021 07/15/2021	2.769 1.699	6,954.82	1,244,921.88	1,246,889.74 1,253,844.56	1,270,312.50 1,277,267.32
912828WY2 UNITED STATES TREASURY US GOV	1.494%	Fixed	N	1.786	AA+ Aaa	6,200,000.00	07/31/2021 07/31/2021	1.689 1.687	23,502.72	6,262,483.60	6,262,392.63 6,285,895.35	6,262,725.40 6,286,228.12
912828RC6 UNITED STATES TREASURY US GOV	0.715%	Fixed	N	1.828	AA+ Aaa	2,975,000.00	08/15/2021 08/15/2021	2.897 1.685	8,074.13	2,911,781.25	2,933,430.95 2,941,505.08	2,999,055.85 3,007,129.98
912828D72 UNITED STATES TREASURY US GOV	0.599%	Fixed	N	1.873	AA+ Aaa	2,500,000.00	08/31/2021 08/31/2021	1.311 1.671	4,258.24	2,581,250.00	2,532,463.37 2,536,721.61	2,515,430.00 2,519,688.24
912828F21 UNITED STATES TREASURY US GOV	1.260%	Fixed	N	1.953	AA+ Aaa	5,250,000.00	09/30/2021 09/30/2021	2.687 1.656	304.82	5,171,455.07	5,193,001.13 5,193,305.95	5,298,195.00 5,298,499.82
9128285L0 UNITED STATES TREASURY US GOV	1.601%	Fixed	N	2.039	AA+ Aaa	6,500,000.00	11/15/2021 11/15/2021	2.698 1.654	70,585.94	6,531,738.28	6,523,506.99 6,594,092.93	6,665,041.50 6,735,627.44
912828U65 UNITED STATES TREASURY US GOV	0.364%	Fixed	N	2.106	AA+ Aaa	1,520,000.00	11/30/2021 11/30/2021	1.864 1.645	8,939.34	1,512,696.87	1,516,335.79 1,525,275.14	1,523,385.04 1,532,324.38
912828U81 UNITED STATES TREASURY US GOV	0.241%	Fixed	N	2.183	AA+ Aaa	1,000,000.00	12/31/2021 12/31/2021	1.989 1.630	5,054.35	1,000,507.81	1,000,245.20 1,005,299.55	1,008,125.00 1,013,179.35
912828SF8 UNITED STATES TREASURY US GOV	0.241%	Fixed	N	2.308	AA+ Aaa	1,000,000.00	02/15/2022 02/15/2022	1.760 1.604	2,554.35	1,010,585.94	1,005,539.85 1,008,094.20	1,009,180.00 1,011,734.35
912828J43 UNITED STATES TREASURY US GOV	0.242%	Fixed	N	2.356	AA+ Aaa	1,015,000.00	02/28/2022 02/28/2022	1.834 1.616	1,512.74	1,011,352.34	1,012,985.73 1,014,498.47	1,018,211.46 1,019,724.20
912828W89 UNITED STATES TREASURY US GOV	0.479%	Fixed	N	2.435	AA+ Aaa	2,000,000.00	03/31/2022 03/31/2022	2.624 1.597	102.46	1,944,140.62	1,964,031.55 1,964,134.01	2,013,594.00 2,013,696.46

# Security Type GASB 40 Trade Date

As of 09/30/2019

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## SWFWMD Agg (70823)

Dated: 10/08/2019

Identifier, Description, Security Type	% of Market Value + Accrued	Coupon Type	Callab le	Duration	S&P Rating, Moody's Rating	Ending Current Units	Ending Effective Maturity, Final Maturity	Book Yield, Yield	Ending Accrued Balance	Original Cost	Ending Book Value, Book Value + Accrued	Market Value, Ending Market Value + Accrued
912828X47 UNITED STATES TREASURY US GOV	0.033%	Fixed	N	2.496	AA+ Aaa	135,000.00	04/30/2022 04/30/2022	1.934 1.607	1,059.27	134,620.31	134,799.55 135,858.83	135,912.33 136,971.60
912828SV3 UNITED STATES TREASURY US GOV	0.240%	Fixed	N	2.541	AA+ Aaa	1,000,000.00	05/15/2022 05/15/2022	1.799 1.591	6,610.05	997,695.31	998,746.41 1,005,356.46	1,004,062.00 1,010,672.05
912828XR6 UNITED STATES TREASURY US GOV	0.672%	Fixed	N	2.582	AA+ Aaa	2,800,000.00	05/31/2022 05/31/2022	1.842 1.605	16,467.21	2,792,890.63	2,793,317.23 2,809,784.44	2,810,500.00 2,826,967.21
912828XG0 UNITED STATES TREASURY US GOV	0.291%	Fixed	N	2.652	AA+ Aaa	1,200,000.00	06/30/2022 06/30/2022	1.912 1.584	6,444.29	1,211,484.37	1,206,796.50 1,213,240.80	1,217,390.40 1,223,834.69
912828XW5 UNITED STATES TREASURY US GOV	0.306%	Fixed	N	2.665	AA+ Aaa	1,275,000.00	06/30/2022 06/30/2022	1.944 1.586	5,638.76	1,263,345.71	1,268,422.32 1,274,061.08	1,280,578.13 1,286,216.88
912828L24 UNITED STATES TREASURY US GOV	0.240%	Fixed	N	2.827	AA+ Aaa	1,000,000.00	08/31/2022 08/31/2022	1.822 1.579	1,596.84	1,002,500.00	1,001,506.26 1,003,103.10	1,008,398.00 1,009,994.84
912828W9 UNITED STATES TREASURY US GOV	0.240%	Fixed	N	2.909	AA+ Aaa	1,000,000.00	09/30/2022 09/30/2022	2.148 1.571	51.23	987,578.12	992,106.34 992,157.57	1,008,867.00 1,008,918.23
912828M80 UNITED STATES TREASURY US GOV	0.303%	Fixed	N	3.041	AA+ Aaa	1,250,000.00	11/30/2022 11/30/2022	2.152 1.591	8,401.64	1,241,064.45	1,244,211.60 1,252,613.24	1,265,722.50 1,274,124.14
912828P38 UNITED STATES TREASURY US GOV	1.198%	Fixed	N	3.219	AA+ Aaa	5,000,000.00	01/31/2023 01/31/2023	1.512 1.587	14,741.85	5,039,062.50	5,038,483.28 5,053,225.12	5,026,365.00 5,041,106.85
912828R28 UNITED STATES TREASURY US GOV	1.198%	Fixed	N	3.446	AA+ Aaa	5,000,000.00	04/30/2023 04/30/2023	1.538 1.583	34,001.36	5,015,234.40	5,015,035.04 5,049,036.40	5,007,225.00 5,041,226.36
912828S35 UNITED STATES TREASURY US GOV	1.184%	Fixed	N	3.627	AA+ Aaa	5,000,000.00	06/30/2023 06/30/2023	1.511 1.576	17,374.32	4,975,000.00	4,975,335.85 4,992,710.17	4,963,475.00 4,980,849.32
912828T91 UNITED STATES TREASURY US GOV	1.199%	Fixed	N	3.911	AA+ Aaa	5,000,000.00	10/31/2023 10/31/2023	1.531 1.570	34,001.36	5,018,750.00	5,018,534.23 5,052,535.59	5,010,740.00 5,044,741.36
912828V80 UNITED STATES TREASURY US GOV	1.227%	Fixed	N	4.110	AA+ Aaa	5,000,000.00	01/31/2024 01/31/2024	1.527 1.570	18,953.80	5,152,734.40	5,150,994.24 5,169,948.04	5,141,795.00 5,160,748.80
912828X70 UNITED STATES TREASURY US GOV	1.221%	Fixed	N	4.336	AA+ Aaa	5,000,000.00	04/30/2024 04/30/2024	1.501 1.568	41,847.83	5,111,328.15	5,110,142.59 5,151,990.42	5,095,115.00 5,136,962.83
--- UNITED STATES TREASURY US GOV	49.251%	Fixed	N	1.537	AA+ Aaa	205,540,000.00	05/01/2021 05/01/2021	1.855 1.772	966,412.03	206,199,736.38	205,784,652.41 206,751,064.44	206,220,791.94 207,187,203.98

### 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%	---	---	1.299	AA Aa2	416,869,902.13	02/06/2021 02/08/2021	2.049 1.829	2,081,665.07	417,414,042.58	417,480,921.31 419,562,586.37	418,596,938.33 420,678,603.40
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\* Grouped by: Security Type. \* Groups Sorted by: Security Type. \* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". \* Weighted by: Ending Market Value + Accrued, except Book Yield by Base Book Value + Accrued.