

Seminole County Board of  
County Commissioners  
Sanford, FL

Portfolio Performance Review  
June 30, 2019



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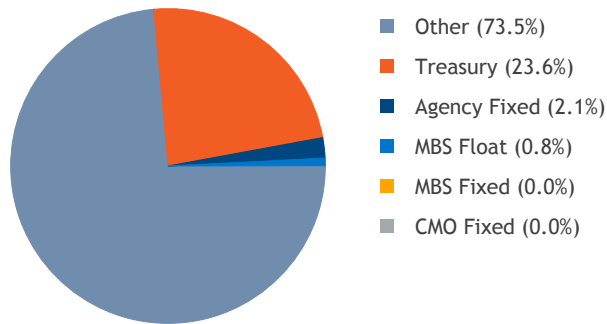
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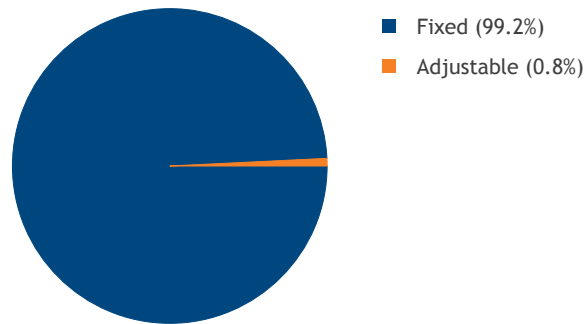
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Steven Jones  
Vice President  
Fixed Income Strategies

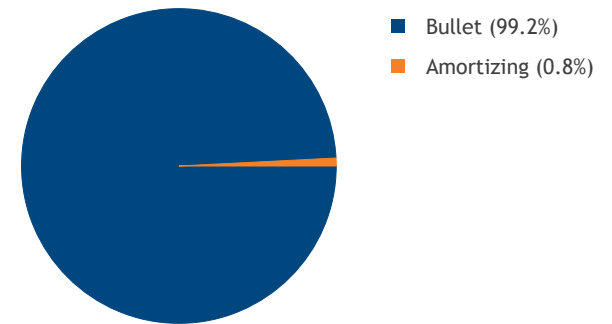
Sector Allocation



Coupon Type



Principal Type



Sector	Par Value	Book Value	Market Value	Gain (Loss)	AFS %	Book Yld (TE)	Average Life	Effective Duration	Effective Convexity	Price Vol. +300 Bps	Market Yld (TE)	3Mo CPR	
												Book Yld (TE)	Average Life
Agency Fixed	10,000,000	10,008,453	10,038,430	29,977	100%	2.39	0.81	0.82	0.01	(2.42)	2.02	2.39	0.81
MBS Fixed	147,797	152,308	152,288	(20)	100%	1.25	1.11	1.02	0.01	(3.01)	2.27	0.72	1.22
MBS Float	3,721,558	3,841,319	3,860,779	19,461	100%	3.08	4.27	0.88	0.43	(2.28)	2.95	2.35	6.31
CMO Fixed	1,045	1,072	1,066	(6)	100%	1.41	0.56	0.54	0.01	(1.60)	2.39	1.63	0.58
Treasury	113,000,000	111,906,875	113,314,687	1,407,813	100%	9.29	0.50	0.49	0.01	(1.45)	2.11	9.29	0.50
Other	352,645,230	352,645,230	352,645,230	-	97%	2.64	0.42	0.41	0.01	(1.21)	2.64	2.64	0.42
<b>Totals/Averages</b>	<b>479,515,630</b>	<b>478,555,256</b>	<b>480,012,481</b>	<b>1,457,225</b>	<b>98%</b>	<b>4.19</b>	<b>0.48</b>	<b>0.45</b>	<b>0.01</b>	<b>(1.30)</b>	<b>2.50</b>	<b>4.18</b>	<b>0.50</b>

#	CUSIP Sector	FAS 115 Description	Settle Date	Original Face Current Face	Coupon Maturity	Call Date Call Price	Call Type Effect Mat	WAL Base Eff Dur	Book Price Book Yld (TE)	Mkt Price Mkt Yield	Book Value Mkt Value	Gain/Loss Gain/Loss %
1	Agency Fixed	AFS Freddie Mac	05/01/2019	10,000,000	2.50	NA	Non-Callable	0.81	100.08	100.38	10,008,453	29,977
				10,000,000	04/23/2020	-	04/23/2020	0.82	2.39	2.02	10,038,430	0.30%
				10,000,000	2.50			0.81	100.08	100.38	10,008,453	29,977
<b>Total: Agency Fixed</b>				10,000,000	04/23/2020			0.82	2.39	2.02	10,038,430	0.30%
2	CMO Fixed	AFS FN 9156 M PAC1 Fix	10/19/1993	1,300,000	6.75	NA	Non-Callable	0.56	102.52	101.97	1,072	(6)
				1,045	06/25/2021	-	06/25/2021	0.54	1.41	2.39	1,066	(0.54%)
				1,300,000	6.75			0.56	102.52	101.97	1,072	(6)
<b>Total: CMO Fixed</b>				1,045	06/25/2021			0.54	1.41	2.39	1,066	(0.54%)
3	MBS Fixed	AFS GNJO 520132 5.0	07/18/2006	1,646,693	5.00	NA	Non-Callable	0.69	101.51	101.05	19,334	(88)
				19,046	04/15/2021	-	04/15/2021	0.66	2.51	3.19	19,246	(0.46%)
4	MBS Fixed	AFS GNJO 651758 5.0	07/18/2006	1,550,000	5.00	NA	Non-Callable	0.55	104.50	104.87	15,365	54
				14,703	04/15/2021	-	04/15/2021	0.54	(3.39)	(4.02)	15,419	0.35%
5	MBS Fixed	AFS GNJO 606276 5.0	07/18/2006	3,530,852	5.00	NA	Non-Callable	0.66	104.03	101.03	35,172	(1,013)
				33,809	05/15/2021	-	05/15/2021	0.64	(1.36)	3.13	34,159	(2.88%)
6	MBS Fixed	AFS FGCI G12455 5.5	01/31/2007	5,130,000	5.50	NA	Non-Callable	0.68	102.83	101.98	45,470	(376)
				44,218	10/01/2021	-	10/01/2021	0.66	1.01	2.25	45,094	(0.83%)
7	MBS Fixed	AFS G2SF 000978 8.5	09/21/1993	3,144,133	8.50	NA	Non-Callable	1.15	102.37	103.82	404	6
				395	03/20/2023	-	03/20/2023	1.08	6.01	4.70	410	1.42%
8	MBS Fixed	AFS FGLMC D75482 6.5	07/25/2001	3,422,641	6.50	NA	Non-Callable	2.47	102.63	106.55	36,563	1,398
				35,625	05/01/2026	-	05/01/2026	2.18	5.27	3.59	37,961	3.82%
<b>Total: MBS Fixed</b>				18,424,319	5.53			1.11	103.05	103.09	152,308	(20)
				147,797	09/14/2022			1.02	1.25	2.27	152,288	(0.01%)
9	MBS Float	AFS G2AR 008761 4.0	05/31/1995	2,400,000	4.00	NA	Non-Callable	0.82	99.62	100.11	2,539	13
				2,549	03/20/2021	-	03/20/2021	0.70	4.19	3.56	2,552	0.50%
10	MBS Float	AFS G2AR 008992 3.6	06/22/1995	4,000,000	3.63	NA	Non-Callable	1.36	101.50	101.75	9,754	24
				9,610	06/20/2022	-	06/20/2022	0.30	2.27	2.08	9,778	0.25%
11	MBS Float	AFS G2AR 008076 4.1	08/24/1995	1,530,000	4.13	NA	Non-Callable	1.58	99.96	100.41	3,897	17
				3,898	11/20/2022	-	11/20/2022	1.01	3.69	3.39	3,914	0.45%
12	MBS Float	AFS FN99AR 205565 4.7	02/23/1998	1,050,738	4.78	NA	Non-Callable	1.59	102.37	101.65	19,688	(139)
				19,231	02/01/2023	-	02/01/2023	0.55	2.53	3.00	19,549	(0.71%)
13	MBS Float	AFS G2AR 008457 3.7	07/22/1998	2,461,551	3.75	NA	Non-Callable	2.29	102.31	102.43	7,529	9
				7,359	07/20/2024	-	07/20/2024	0.70	2.56	2.50	7,538	0.12%
14	MBS Float	AFS G2AR 008520 4.1	06/22/1995	2,022,030	4.13	NA	Non-Callable	2.35	102.47	102.79	8,037	26
				7,844	10/20/2024	-	10/20/2024	1.19	2.52	2.38	8,063	0.32%
15	MBS Float	AFS FH99AR 785725 4.5	11/23/1999	2,000,000	4.53	NA	Non-Callable	2.77	103.36	102.37	6,948	(67)
				6,722	12/01/2026	-	12/01/2026	0.46	2.71	3.09	6,881	(0.96%)
16	MBS Float	AFS FN99AR 443193 4.8	12/23/1998	3,500,000	4.84	NA	Non-Callable	2.49	104.08	102.76	16,966	(215)
				16,300	11/01/2027	-	11/01/2027	0.53	2.48	3.03	16,750	(1.27%)

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17	MBS Float	36225CKE5 AFS G2AR 080292 3.6	10/25/1999	4,000,000 15,744	3.63 06/20/2029	NA -	Non-Callable 06/20/2029	3.83 0.45	100.22 3.42	100.82 3.24	15,778 15,873	95 0.60%
18	MBS Float	31295KN83 AFS FH99AR 786715 4.2	11/24/1999	1,856,783 26,434	4.25 07/01/2029	NA -	Non-Callable 07/01/2029	3.40 1.22	102.90 3.09	103.52 2.89	27,201 27,363	163 0.60%
19	MBS Float	31383K6X0 AFS FN99AR 505886 4.3	08/25/1999	3,000,000 18,994	4.39 07/01/2029	NA -	Non-Callable 07/01/2029	3.34 1.16	102.85 3.17	103.64 2.92	19,535 19,686	151 0.77%
20	MBS Float	31383NZU8 AFS FN99AR 508455 4.3	07/30/1999	3,560,767 47,950	4.39 08/01/2029	NA -	Non-Callable 08/01/2029	3.48 1.18	103.16 3.11	103.64 2.96	49,464 49,696	233 0.47%
21	MBS Float	31295KPW8 AFS FH99AR 786737 4.4	10/25/1999	4,000,000 937	4.50 09/01/2029	NA -	Non-Callable 09/01/2029	3.43 0.47	103.30 3.06	103.56 2.98	968 970	2 0.26%
22	MBS Float	31384VQU9 AFS FN99AR 535167 4.9	05/23/2001	5,721,120 30,093	4.90 01/01/2030	NA -	Non-Callable 01/01/2030	3.45 0.71	104.63 2.73	103.38 3.12	31,486 31,109	(377) (1.20%)
23	MBS Float	36225CNP7 AFS G2AR 080397 3.6	05/24/2000	4,000,000 14,881	3.63 04/20/2030	NA -	Non-Callable 04/20/2030	4.20 0.68	101.96 2.97	102.31 2.88	15,172 15,225	52 0.35%
24	MBS Float	36225CSM9 AFS G2AR 080523 3.7	08/23/2001	1,434,669 29,020	3.75 07/20/2031	NA -	Non-Callable 07/20/2031	4.41 0.88	101.33 3.24	102.06 3.06	29,407 29,618	211 0.72%
25	MBS Float	36225CSZ0 AFS G2AR 080535 3.7	08/23/2001	3,567,526 49,031	3.75 08/20/2031	NA -	Non-Callable 08/20/2031	4.39 0.90	103.41 2.72	103.72 2.64	50,704 50,856	153 0.30%
26	MBS Float	36225CTZ9 AFS G2AR 080567 4.0	02/25/2002	5,007,640 87,477	4.00 01/20/2032	NA -	Non-Callable 01/20/2032	4.47 1.44	101.40 3.24	102.07 3.07	88,702 89,287	585 0.66%
27	MBS Float	31391BC39 AFS FN99AR 661690 4.4	09/25/2002	5,000,000 119,015	4.42 09/01/2032	NA -	Non-Callable 09/01/2032	4.42 0.60	105.77 2.62	105.98 2.57	125,877 126,132	255 0.20%
28	MBS Float	31402KUQ5 AFS FN99AR 731491 4.6	09/30/2003	4,000,000 26,772	4.64 10/01/2033	NA -	Non-Callable 10/01/2033	4.07 0.51	104.38 3.02	104.59 2.96	27,944 28,000	56 0.20%
29	MBS Float	31404AE91 AFS FN99AR 762560 4.4	10/25/2004	3,980,910 126,590	4.52 11/01/2033	NA -	Non-Callable 11/01/2033	4.08 0.55	102.65 3.11	101.28 3.48	129,941 128,207	(1,734) (1.33%)
30	MBS Float	31404CMN7 AFS FN99AR 764565 3.9	11/23/2004	5,000,000 441,918	3.94 06/01/2034	NA -	Non-Callable 06/01/2034	4.13 0.80	103.38 2.61	104.48 2.33	456,844 461,705	4,861 1.06%
31	MBS Float	31405DVG9 AFS FN99AR 786415 4.2	10/24/2007	5,369,079 147,641	4.27 07/01/2034	NA -	Non-Callable 07/01/2034	4.17 1.19	100.53 3.56	101.41 3.32	148,428 149,729	1,301 0.88%
32	MBS Float	31349TWL1 AFS FH99AR 782451 4.7	07/24/2006	6,450,000 50,912	4.71 10/01/2034	NA -	Non-Callable 10/01/2034	4.29 0.73	105.30 2.80	105.31 2.79	53,609 53,614	5 0.01%
33	MBS Float	31407FU24 AFS FN99AR 829601 4.5	10/24/2007	4,927,478 95,992	4.51 08/01/2035	NA -	Non-Callable 08/01/2035	4.32 1.33	106.20 2.64	106.78 2.50	101,941 102,501	560 0.55%
34	MBS Float	3128QJG26 AFS FH99AR 1G1117 4.4	11/21/2007	15,000,000 594,136	4.48 09/01/2035	NA -	Non-Callable 09/01/2035	4.37 0.53	103.61 2.91	103.90 2.84	615,596 617,310	1,714 0.28%
35	MBS Float	3128QLRC7 AFS FH99AR 1H2583 4.8	04/24/2007	4,000,000 52,079	4.88 01/01/2036	NA -	Non-Callable 01/01/2036	4.44 0.90	105.16 2.91	105.89 2.73	54,766 55,149	383 0.70%

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36	MBS Float	31408EQ39 AFS FN99AR 849274 4.3	08/23/2006	6,575,000 30,562	4.30 01/01/2036	NA -	Non-Callable 01/01/2036	4.35 0.65	101.60 3.15	101.52 3.17	31,052 31,026	(25) (0.08%)
37	MBS Float	31408G7J0 AFS FN99AR 851497 4.2	09/21/2006	3,050,000 71,973	4.29 02/01/2036	NA -	Non-Callable 02/01/2036	4.34 0.47	102.49 2.95	102.58 2.92	73,766 73,832	66 0.09%
38	MBS Float	31409UTA3 AFS FN99AR 879045 4.8	11/30/2006	10,395,108 256,679	4.87 03/01/2036	NA -	Non-Callable 03/01/2036	4.39 0.89	102.78 3.45	103.50 3.27	263,827 265,669	1,842 0.70%
39	MBS Float	31349T6B2 AFS FH99AR 782666 4.9	08/23/2006	5,030,473 204,044	4.94 04/01/2036	NA -	Non-Callable 04/01/2036	4.47 1.04	98.76 4.65	99.59 4.43	201,506 203,202	1,696 0.84%
40	MBS Float	31410AEP7 AFS FN99AR 883142 4.7	09/21/2006	12,075,102 448,875	4.73 06/01/2036	NA -	Non-Callable 06/01/2036	4.40 1.10	104.63 2.99	105.28 2.83	469,675 472,554	2,878 0.61%
41	MBS Float	3128JRQ2 AFS FH99AR 847663 4.6	12/29/2006	10,000,000 190,936	4.65 11/01/2036	NA -	Non-Callable 11/01/2036	4.35 0.93	103.16 3.30	103.70 3.16	196,961 198,002	1,041 0.53%
42	MBS Float	3128NGF34 AFS FH99AR 1H1386 4.9	06/21/2007	5,000,000 89,351	4.92 03/01/2037	NA -	Non-Callable 03/01/2037	4.57 1.06	103.51 3.36	104.36 3.16	92,491 93,247	755 0.82%
43	MBS Float	3128QJ3C8 AFS FH99AR 1G1695 4.2	05/24/2007	10,000,000 108,034	4.26 04/01/2037	NA -	Non-Callable 04/01/2037	4.57 1.17	102.77 2.89	103.70 2.67	111,023 112,027	1,004 0.90%
44	MBS Float	31400L5H3 AFS FN99AR 691248 4.5	08/23/2007	2,000,000 557	4.51 05/01/2037	NA -	Non-Callable 05/01/2037	4.51 1.03	104.15 2.86	104.50 2.77	580 582	2 0.34%
45	MBS Float	31411VQ44 AFS FN99AR 915875 4.6	06/22/2007	5,000,000 137,140	4.64 05/01/2037	NA -	Non-Callable 05/01/2037	4.51 1.04	104.59 2.87	105.36 2.69	143,434 144,493	1,059 0.74%
46	MBS Float	31413B3Q2 AFS FN99AR 941007 4.4	08/10/2007	10,000,000 134,279	4.43 07/01/2037	NA -	Non-Callable 07/01/2037	4.52 1.16	102.98 3.19	103.58 3.04	138,283 139,088	805 0.58%
<b>Total: MBS Float</b>				<b>187,965,974</b>	<b>4.47</b>			<b>4.27</b>	<b>103.22</b>	<b>103.77</b>	<b>3,841,319</b>	<b>19,461</b>
				<b>3,721,558</b>	<b>02/05/2035</b>		<b>02/05/2035</b>	<b>0.88</b>	<b>3.08</b>	<b>2.95</b>	<b>3,860,779</b>	<b>0.51%</b>
47	Other	QPD Ameris Bank Money Market		45,294,635	2.63	NA	Non-Callable	0.08	100.00	100.00	45,294,635	-
	Other	QPD Ameris Bank Mo	06/30/2019	45,294,635	07/31/2019	-	07/31/2019	0.09	2.63	2.63	45,294,635	-
48	Other	QPD CITIZ		10,339,765	2.63	NA	Non-Callable	0.08	100.00	100.00	10,339,765	-
	Other	QPD CITIZENS BANK	06/30/2019	10,339,765	07/31/2019	-	07/31/2019	0.09	2.63	2.63	10,339,765	-
49	Other	QPD CENT		47,346,043	2.63	NA	Non-Callable	0.08	100.00	100.00	47,346,043	-
	Other	QPD CENTENNIAL BAN	06/30/2019	47,346,043	07/31/2019	-	07/31/2019	0.09	2.63	2.63	47,346,043	-
50	Other	SunTrust		340	0.04	NA	Non-Callable	0.08	100.00	100.00	340	-
	Other	SunTrust Premier C	06/30/2019	340	07/31/2019	-	07/31/2019	0.09	0.04	0.04	340	-
51	Other	WELLSFARGO		1,865,429	2.32	NA	Non-Callable	0.08	100.00	100.00	1,865,429	-
	Other	WELLS FARGO SELECT	06/30/2019	1,865,429	07/31/2019	-	07/31/2019	0.09	2.32	2.32	1,865,429	-
52	Other	FLCLASS		5,278,101	2.55	NA	Non-Callable	0.08	100.00	100.00	5,278,101	-
	Other	FLCLASS MM FUND	06/30/2019	5,278,101	07/31/2019	-	07/31/2019	0.09	2.55	2.55	5,278,101	-
53	Other	FLGITF		5,124,641	2.43	NA	Non-Callable	0.08	100.00	100.00	5,124,641	-
	Other	FLORIDA LOCAL GOVT	06/30/2019	5,124,641	07/31/2019	-	07/31/2019	0.09	2.43	2.43	5,124,641	-

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54	QPD MM Other	AFS QPD BANK UNITED MO	06/30/2019	5,425,630	2.50	NA	Non-Callable	0.08	100.00	100.00	5,425,630	-
				5,425,630	07/31/2019	-	07/31/2019	0.09	2.50	2.50	5,425,630	-
55	SBAFLPRIME Other	AFS SBA/Florida Prime	06/30/2019	12,257,089	2.55	NA	Non-Callable	0.08	100.00	100.00	12,257,089	-
				12,257,089	07/31/2019	-	07/31/2019	0.09	2.55	2.55	12,257,089	-
56	QPD FL Other	AFS QPD Synovus Money	06/30/2019	42,095,395	2.63	NA	Non-Callable	0.08	100.00	100.00	42,095,395	-
				42,095,395	07/31/2019	-	07/31/2019	0.09	2.63	2.63	42,095,395	-
57	QPD City Other	AFS QPD CITY NATIONAL	06/30/2019	43,928,060	2.63	NA	Non-Callable	0.08	100.00	100.00	43,928,060	-
				43,928,060	07/31/2019	-	07/31/2019	0.09	2.63	2.63	43,928,060	-
58	FLE190816 Other	AFS FL PALM - 8/16/201	06/30/2019	10,338,361	2.84	NA	Non-Callable	0.13	100.00	100.00	10,338,361	-
				10,338,361	08/16/2019	-	08/16/2019	0.13	2.84	2.84	10,338,361	-
59	FLE190910 Other	AFS FL PALM - 9/10/201	06/30/2019	10,158,655	2.91	NA	Non-Callable	0.19	100.00	100.00	10,158,655	-
				10,158,655	09/10/2019	-	09/10/2019	0.20	2.91	2.91	10,158,655	-
60	FLE190920 Other	AFS FL PALM - 9/20/201	06/30/2019	10,333,217	2.91	NA	Non-Callable	0.22	100.00	100.00	10,333,217	-
				10,333,217	09/20/2019	-	09/20/2019	0.23	2.91	2.91	10,333,217	-
61	FLE190920 Other	AFS FL PALM - 9/27/201	12/31/2018	10,109,315	2.66	NA	Non-Callable	0.24	100.00	100.00	10,109,315	-
				10,109,315	09/27/2019	-	09/27/2019	0.25	2.66	2.66	10,109,315	-
62	FLE190920 Other	AFS FL PALM - 10/11/20	12/31/2018	2,063,579	2.74	NA	Non-Callable	0.28	100.00	100.00	2,063,579	-
				2,063,579	10/11/2019	-	10/11/2019	0.28	2.74	2.74	2,063,579	-
63	FLE190920 Other	AFS FL PALM - 10/17/20	12/31/2018	5,163,921	2.77	NA	Non-Callable	0.30	100.00	100.00	5,163,921	-
				5,163,921	10/17/2019	-	10/17/2019	0.30	2.77	2.77	5,163,921	-
64	FLE190920 Other	AFS FL PALM - 10/24/20	03/28/2019	15,098,775	2.53	NA	Non-Callable	0.32	100.00	100.00	15,098,775	-
				15,098,775	10/24/2019	-	10/24/2019	0.32	2.53	2.53	15,098,775	-
65	FLE190920 Other	AFS FL PALM - 12/17/20	03/28/2019	10,316,563	2.57	NA	Non-Callable	0.46	100.00	100.00	10,316,563	-
				10,316,563	12/17/2019	-	12/17/2019	0.47	2.57	2.57	10,316,563	-
66	CDCityNat0520 Other	AFS CD - City National	05/31/2019	10,020,548	2.50	NA	Non-Callable	0.92	100.00	100.00	10,020,548	-
				10,020,548	05/31/2020	-	05/31/2020	0.92	2.50	2.50	10,020,548	-
67	CDSynov1120 Other	AFS CD - Synovus Bank	05/31/2019	20,042,784	2.60	NA	Non-Callable	1.42	100.00	100.00	20,042,784	-
				20,042,784	11/30/2020	-	11/30/2020	1.41	2.60	2.60	20,042,784	-
68	CD - Ameris 18 mth Other	NA CD - Ameris Bank -	06/03/2019	10,000,000	2.52	NA	Non-Callable	1.43	100.00	100.00	10,000,000	-
				10,000,000	12/03/2020	-	12/03/2020	1.42	2.52	2.52	10,000,000	-
69	CDCent0522 Other	AFS CD - Centennial Ba	05/31/2019	20,044,384	2.70	NA	Non-Callable	2.92	100.00	100.00	20,044,384	-
				20,044,384	05/31/2022	-	05/31/2022	2.78	2.70	2.70	20,044,384	-
	<b>Total: Other</b>			<b>352,645,230</b>	<b>2.63</b>			<b>0.42</b>	<b>100.00</b>	<b>100.00</b>	<b>352,645,230</b>	<b>-</b>
				<b>352,645,230</b>	<b>12/01/2019</b>		<b>12/01/2019</b>	<b>0.41</b>	<b>2.64</b>	<b>2.64</b>	<b>352,645,230</b>	<b>-</b>
70	Treasury	AFS UNITED STATES TREA	09/27/2018	10,000,000	0.75	NA	Non-Callable	0.04	98.61	99.94	9,860,938	132,812
				10,000,000	07/15/2019	-	07/15/2019	0.04	34.67	2.25	9,993,750	1.35%
71	Treasury	AFS UNITED STATES TREA	07/05/2018	10,000,000	0.88	NA	Non-Callable	0.08	98.59	99.89	9,859,375	129,687
				10,000,000	07/31/2019	-	07/31/2019	0.09	17.48	2.15	9,989,062	1.32%

CUSIP #	FAS 115 Sector	Description	Settle Date	Original Face Current Face	Coupon Maturity	Call Date Call Price	Call Type Effect Mat	WAL Base Eff Dur	Book Price Book Yld (TE)	Mkt Price Mkt Yield	Book Value Mkt Value	Gain/Loss Gain/Loss %
9128282B5	Treasury	AFS UNITED STATES TREA	08/02/2018	10,000,000	0.75	NA	Non-Callable	0.13	98.41	99.81	9,840,625	140,625
72				10,000,000	08/15/2019	-	08/15/2019	0.13	13.47	2.22	9,981,250	1.43%
9128282X7	Treasury	AFS UNITED STATES TREA	09/27/2018	15,000,000	1.38	NA	Non-Callable	0.25	98.75	99.80	14,812,500	157,032
73				15,000,000	09/30/2019	-	09/30/2019	0.25	6.41	2.18	14,969,532	1.06%
912828F62	Treasury	AFS UNITED STATES TREA	07/05/2018	10,000,000	1.50	NA	Non-Callable	0.33	98.75	99.80	9,875,000	104,688
74				10,000,000	10/31/2019	-	10/31/2019	0.34	5.29	2.11	9,979,688	1.06%
912828U32	Treasury	AFS UNITED STATES TREA	08/02/2018	10,000,000	1.00	NA	Non-Callable	0.38	98.14	99.58	9,814,062	143,750
75				10,000,000	11/15/2019	-	11/15/2019	0.38	6.09	2.13	9,957,812	1.46%
912828U73	Treasury	AFS UNITED STATES TREA	09/05/2018	10,000,000	1.38	NA	Non-Callable	0.46	98.44	99.69	9,843,750	125,000
76				10,000,000	12/15/2019	-	12/15/2019	0.46	4.85	2.06	9,968,750	1.27%
912828H52	Treasury	AFS UNITED STATES TREA	10/31/2018	10,000,000	1.25	NA	Non-Callable	0.58	98.18	99.52	9,817,578	133,984
77				10,000,000	01/31/2020	-	01/31/2020	0.59	4.44	2.09	9,951,562	1.36%
912828J84	Treasury	AFS UNITED STATES TREA	09/27/2018	10,000,000	1.38	NA	Non-Callable	0.75	97.97	99.52	9,796,875	154,687
78				10,000,000	03/31/2020	-	03/31/2020	0.76	4.15	2.03	9,951,562	1.58%
9128284J6	Treasury	AFS UNITED STATES TREA	12/19/2018	10,000,000	2.38	NA	Non-Callable	0.83	99.56	100.30	9,956,250	73,438
79				10,000,000	04/30/2020	-	04/30/2020	0.84	2.91	2.01	10,029,688	0.74%
912828X96	Treasury	AFS UNITED STATES TREA	12/19/2018	5,000,000	1.50	NA	Non-Callable	0.88	98.35	99.56	4,917,578	60,547
80				5,000,000	05/15/2020	-	05/15/2020	0.88	3.43	2.01	4,978,125	1.23%
912810EP9	Treasury	AFS UNITED STATES TREA	09/10/1993	3,000,000	7.13	NA	Non-Callable	3.63	117.08	118.80	3,512,344	51,563
81				3,000,000	02/15/2023	-	02/15/2023	3.20	2.20	1.75	3,563,906	1.47%
Total: Treasury				113,000,000	1.46			0.50	99.03	100.37	111,906,875	1,407,813
				113,000,000	12/30/2019		12/30/2019	0.49	9.29	2.11	113,314,687	1.26%
Total				683,335,523	2.37			0.48	99.80	100.10	478,555,256	1,457,225
				479,515,630	01/25/2020		01/25/2020	0.45	4.19	2.50	480,012,481	0.30%



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