



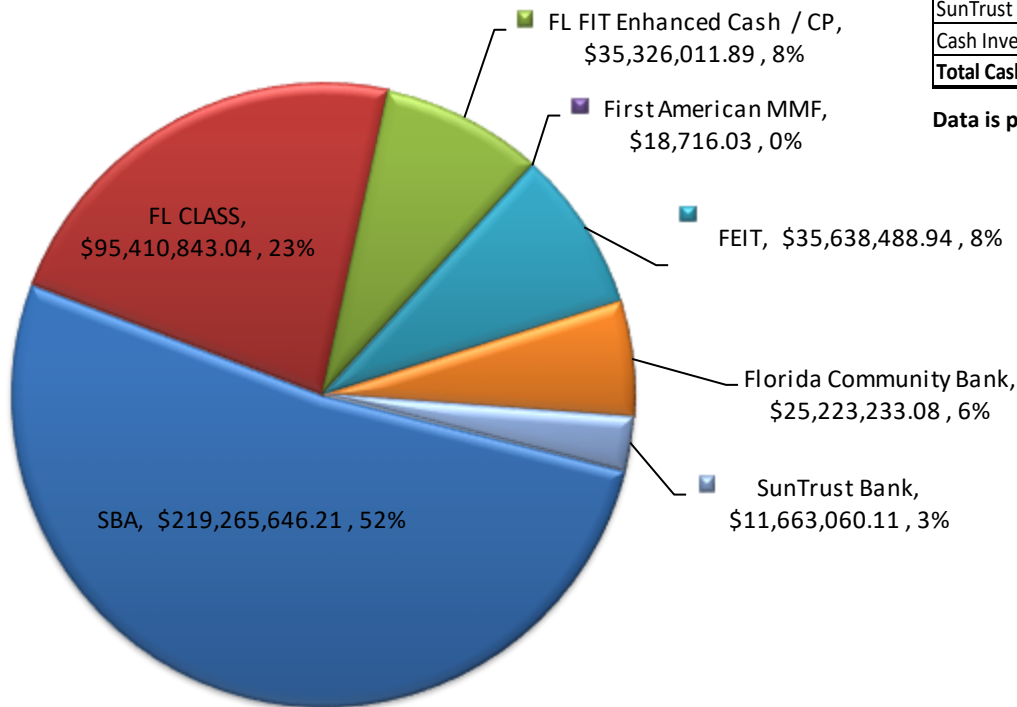
THE SCHOOL DISTRICT OF LEE COUNTY

Quarterly Investment Report March 31, 2018



THE SCHOOL DISTRICT OF LEE COUNTY

Cash Portfolio Sector Allocation (as of 3/31/18)



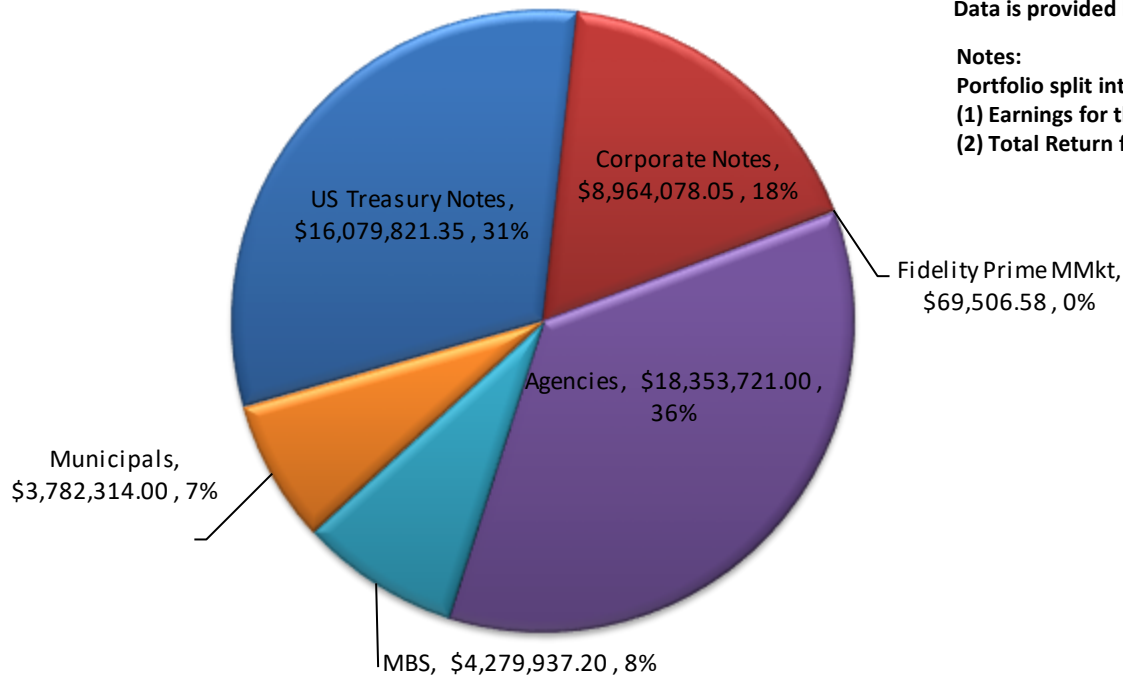
Current Month Earnings	\$ 620,588.83
January 1- March 31, 2018 Earnings	\$ 1,848,336.91
Earnings Year to Date (Calendar)	\$ 1,848,336.91
Earnings Year over Year (April 1, 2017 - March 31, 2018)	\$ 4,351,258.69
July 1, 2014 - March 31, 2018 Earnings	\$ 8,963,636.44
Book Value (yield) (3/31/18)	1.70%
(weighted average yield for all cash)	
Benchmark: S & P AAA & AA GIP Govt (30 Day) (LGIP30D)	1.38%
SunTrust Bank Balance	\$ 11,663,060.11
Cash Investment Portfolio	\$ 410,882,939.19
Total Cash Portfolio	\$ 422,545,999.30

Data is provided by advisor.



THE SCHOOL DISTRICT OF LEE COUNTY

I-3 Year Portfolio Allocation (as of 3/31/18)



Current Month Earnings	\$ 57,570.70
January 1 - March 31, 2018 Earnings	\$ 200,413.95
Since Inception December 1, 2016	\$ 957,235.89
Earnings Year over Year (April 1, 2017 - March 31, 2018) (1)	\$ 790,545.76
Book Value Quarterly Yield, as of March 31, 2018	1.77%
Portfolio Total Return, January 1, 2018 - March 31, 2018	-0.28%
Benchmark ML 1-3 Yr Treasury (qtr)	-0.50%
<i>(Returns are annualized gross of fees)</i>	
Total Portfolio	\$ 51,529,378.18

Data is provided by advisor.

Notes:

Portfolio split into two strategies (1-3 Yr & 1-5 Yr) on 1/1/17

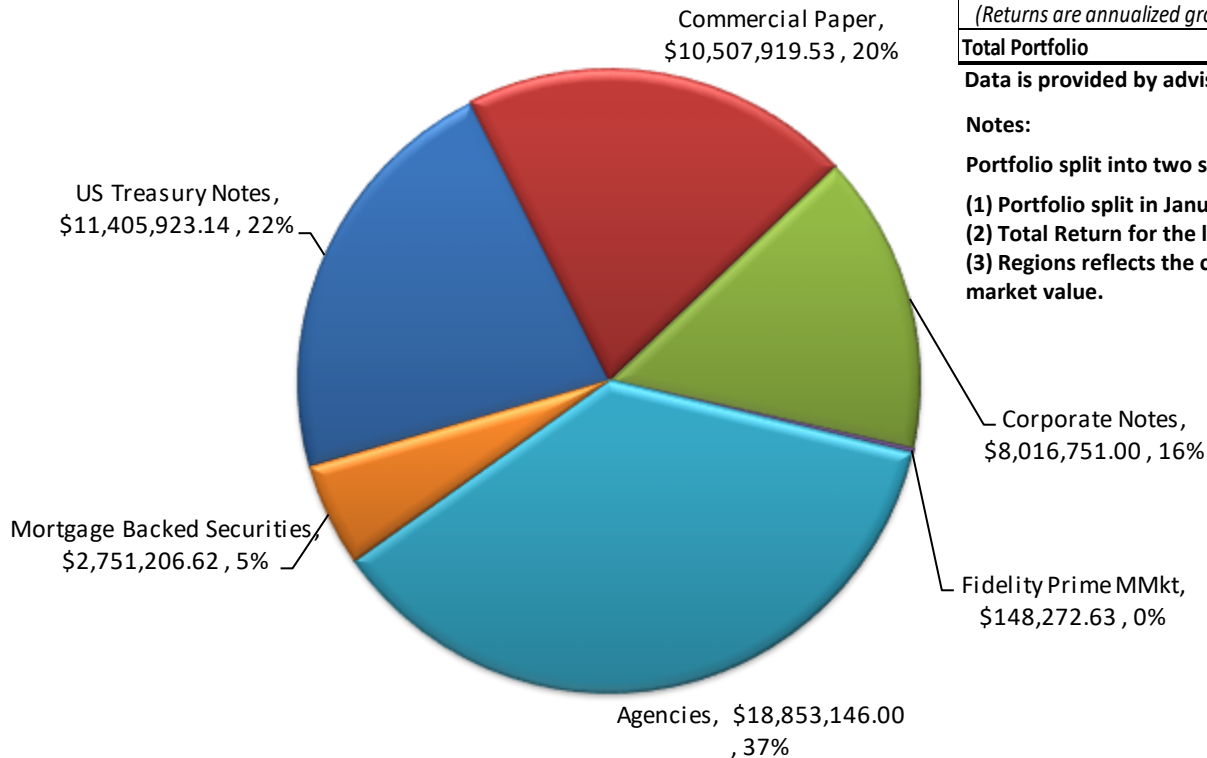
(1) Earnings for the FY for portfolio include all earnings in portfolio prior to split.

(2) Total Return for the last Year is not applicable to this portfolio



THE SCHOOL DISTRICT OF LEE COUNTY

I-5 Year Portfolio Allocation (as of 3/31/18)



Current Month Earnings	\$ 53,308.78
January 1 - March 31, 2018 Earnings	\$ 228,186.98
Earnings Year to Date (Calendar)	\$ 228,186.98
Earnings Year over Year (April 1, 2017 - March 31, 2018) (1)	\$ 772,156.43
Book Value Quarterly Yield, as of March 31, 2018	2.06%
Portfolio Total Return, January 1, 2018 - March 31, 2018	-0.11%
Benchmark ML 1-5 Yr Treasury (qtr)	-0.38%
<i>(Returns are annualized gross of fees)</i>	
Total Portfolio	\$ 51,683,218.92

Data is provided by advisor.

Notes:

Portfolio split into two strategies (1-3 Yr & 1-5 Yr) on 1/1/17

(1) Portfolio split in January 2017, reflects earnings since split

(2) Total Return for the last Year is not applicable to this portfolio

(3) Regions reflects the commercial paper at maturity rather than the accreted market value.

Monthly Investment Report for Period Ended March 31, 2018



The School District of Lee County

2855 Colonial Boulevard
Fort Myers, Florida 33966

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Orlando, Florida 32801

The School District of Lee County Summary

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The School District of Lee County Summary Comparison for the period March 1, 2018 to March 31, 2018

The School District of Lee County	March 1, 2018 Beginning Balance	March 31, 2018 Ending Balance	Portfolio Characteristic	March 1, 2018 Beginning Balance	March 31, 2018 Ending Balance
Historical Cost	\$ 52,152,987.92	\$ 52,183,000.32	Book Yield Gross	1.70%	1.77%
Book Value	\$ 52,057,332.41	\$ 52,093,535.22	Market Yield Gross	2.34%	2.39%
Accrued Interest	198,846.15	\$ 208,051.13	Weighted Average Coupon	1.73%	1.79%
Book Value Plus Accrued	\$ 52,256,178.56	\$ 52,301,586.35	Duration	1.60 Years	1.62 Years
Net Unrealized Gain/Loss	(608,043.28)	(564,157.04)	Weighted Effective Maturity	1.64 Years	1.67 Years
Market Value Plus Accrued⁽²⁾	\$ 51,648,135.28	\$ 51,737,429.31	Weighted Final Maturity	1.69 Years	1.71 Years
Net Pending Transactions	176.61	12,339.53			
Market Value Plus Accrued Net⁽²⁾	\$ 51,648,311.89	\$ 51,749,768.84			

The School District of Lee County	March 2018 Net Income	Portfolio Compliance	Compliant
Interest Income	\$ 76,323.28	Security Distribution	YES
Net Amortization/Accretion	(1,389.20)	Maturity Distribution	YES
Net Realized Gain/Loss ⁽³⁾	(17,363.38)	Rating Distribution	YES
Miscellaneous Income	-		
Net Income	\$ 57,570.70		

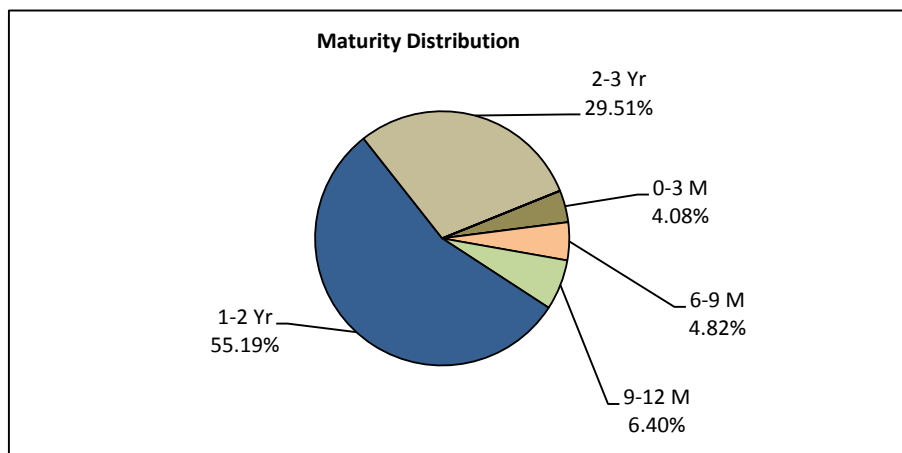
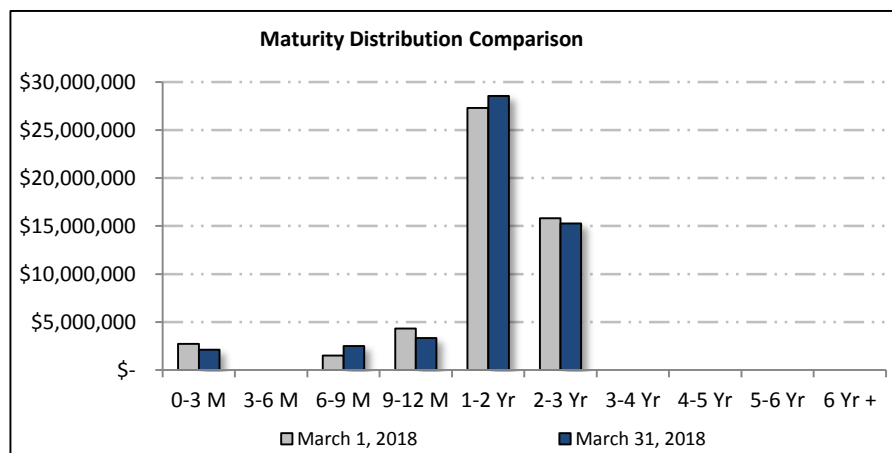
(1) Payables represent amounts due to settle security transactions that have been executed but have not settled as of period end. The funds used to settle these trades may come from a variety of sources including cash within the portfolio, proceeds from future security transactions including maturities 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.

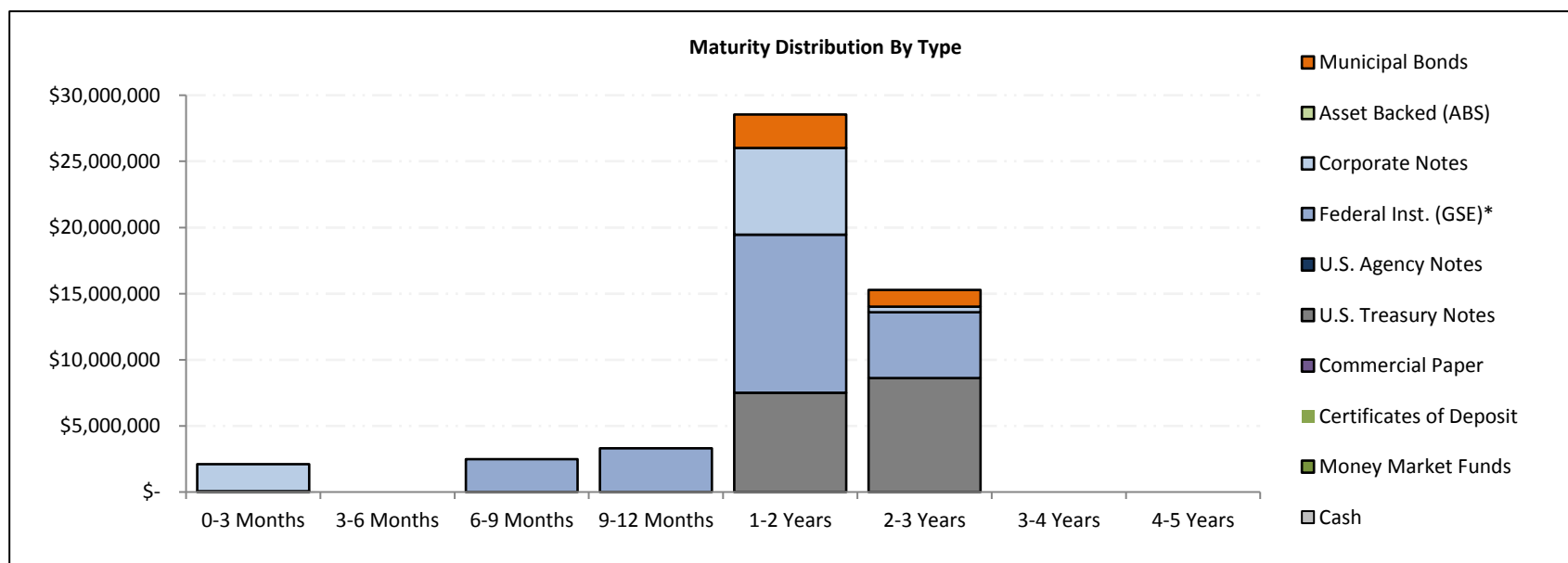
The School District of Lee County Maturity Distribution Market Value Basis March 1, 2018 to March 31, 2018

Maturity Distribution	March 1, 2018 Beginning Balance	March 31, 2018 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 2,724,452.99	\$ 2,109,302.83	4.08%	-1.20%
3-6 Months	-	-	0.00%	0.00%
6-9 Months	1,509,419.55	2,494,015.63	4.82%	1.90%
9-12 Months	4,314,209.85	3,312,688.89	6.40%	-1.95%
1-2 Years	27,291,528.03	28,552,731.69	55.19%	2.35%
2-3 Years	15,808,524.86	15,268,690.27	29.51%	-1.10%
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	\$ 51,648,135.28	\$ 51,737,429.31	100.00%	



The School District of Lee County Maturity Distribution Market Value Basis as of March 31, 2018

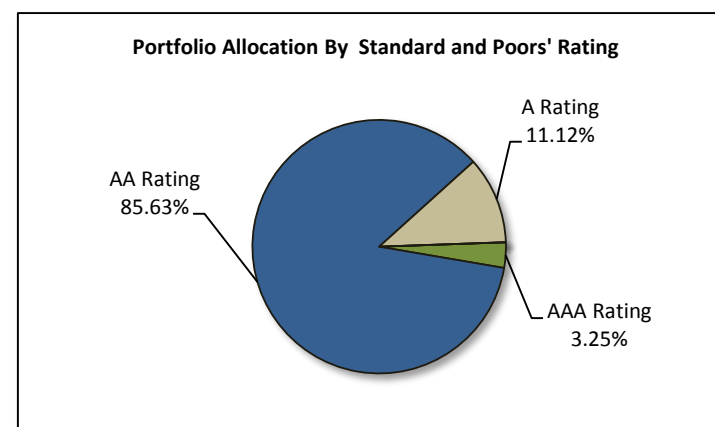
Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	69,506.58	-	-	-	-	-	-	-	69,506.58
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	-	-	7,514,992.30	8,615,589.04	-	-	16,130,581.34
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)*	-	-	2,494,015.63	3,312,688.89	11,932,349.20	4,968,721.57	-	-	22,707,775.29
Corporate Notes	2,039,796.25	-	-	-	6,557,134.97	431,233.82	-	-	9,028,165.04
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	2,548,255.22	1,253,145.83	-	-	3,801,401.06
Total	\$ 2,109,302.83	\$ -	\$ 2,494,015.63	\$ 3,312,688.89	\$ 28,552,731.69	\$ 15,268,690.27	\$ -	\$ -	\$ 51,737,429.31



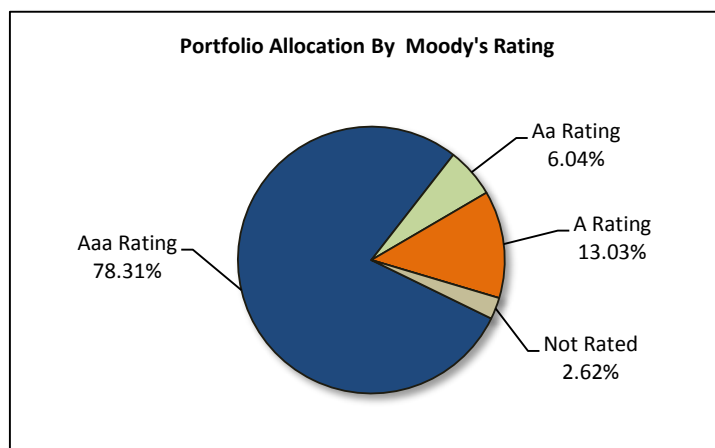
*Mortgage backed securities shown to effective maturity.

The School District of Lee County Rating Distribution Market Value Basis as of March 31, 2018

S&P Rating Distribution	March 31, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
AAA Rating	\$ 1,679,032.20	3.25%
AA Rating	44,303,218.90	85.63%
A Rating	5,755,178.20	11.12%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 51,737,429.31	100.00%
Total Portfolio	\$ 51,737,429.31	100.00%

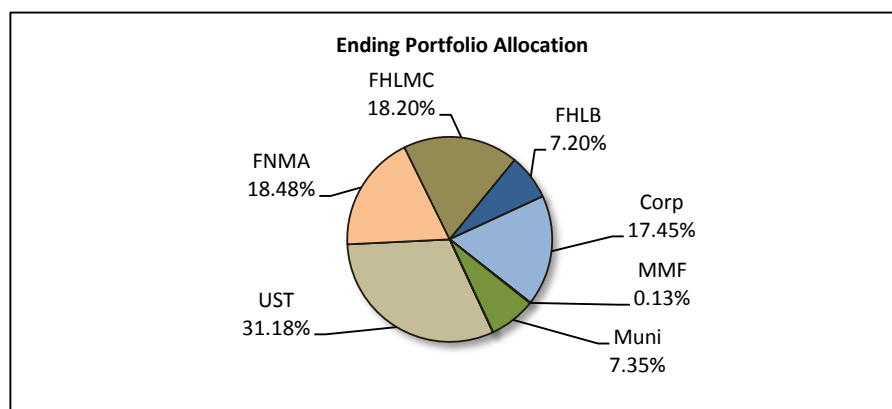
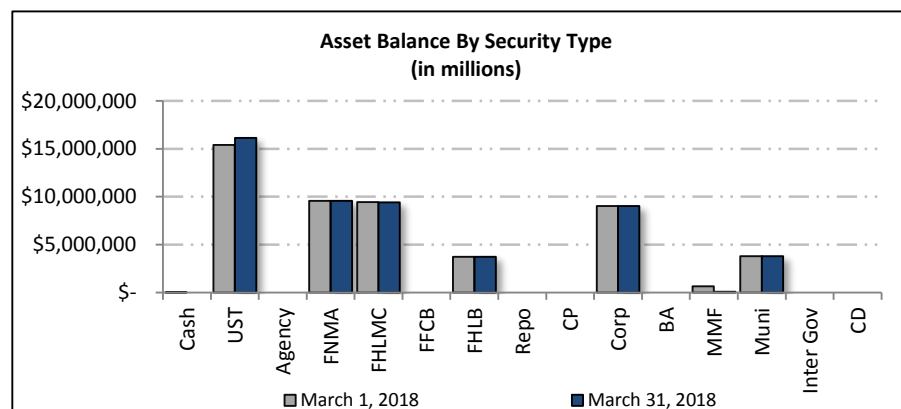


Moody's Rating Distribution	March 31, 2018 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 40,517,388.84	78.31%
Aa Rating	3,125,331.35	6.04%
A Rating	6,739,535.98	13.03%
Below A	-	0.00%
Not Rated	1,355,173.14	2.62%
Total Long Term Rating	\$ 51,737,429.31	100.00%
Total Portfolio	\$ 51,737,429.31	100.00%



The School District of Lee County Market Value Basis Security Distribution March 1, 2018 to March 31, 2018

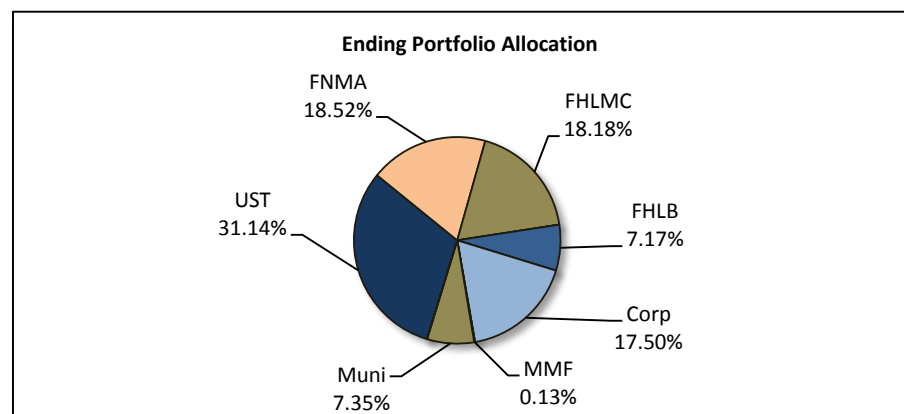
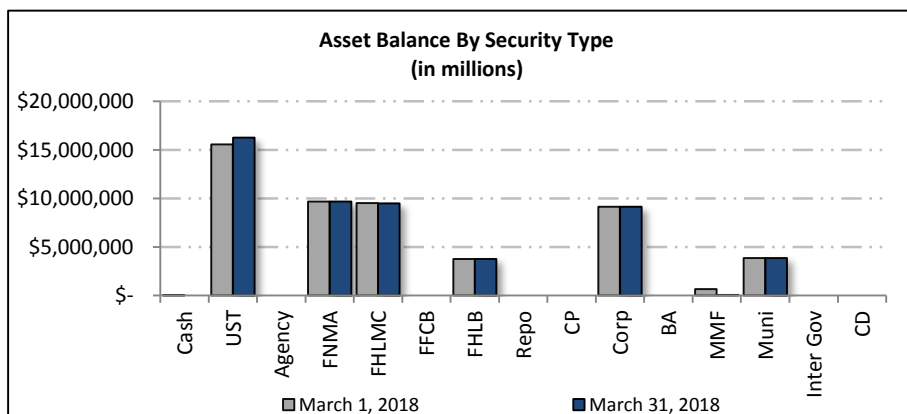
Security Distribution	March 1, 2018 Beginning Balance	Portfolio Allocation	March 31, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation	Permitted by Policy*	Compliant
Cash	\$ 19,562.50	0.04%	\$ -	0.00%	0.00%	-0.04%	100.00%	YES
U.S. Treasury Notes	15,415,041.52	29.85%	16,130,581.34	1.71%	31.18%	1.33%	100.00%	YES
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%	50.00%	YES
FNMA	9,561,153.76	18.51%	9,563,508.63	1.54%	18.48%	-0.03%	25.00%	YES
FHLMC	9,427,717.35	18.25%	9,417,568.60	1.67%	18.20%	-0.05%	25.00%	YES
FFCB	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
FHLB	3,732,569.72	7.23%	3,726,698.06	1.49%	7.20%	-0.02%	25.00%	YES
Fed Instrumentality Subtotal	\$ 22,721,440.84	43.99%	\$ 22,707,775.29	1.59%	43.89%	-0.10%	75.00%	YES
Repurchase Agreement	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Corporate Notes	9,040,221.70	17.50%	9,028,165.04	2.28%	17.45%	-0.05%	20.00%	YES
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Money Market Funds	668,135.49	1.29%	69,506.58	1.49%	0.13%	-1.16%	50.00%	YES
State and/or Local Government	3,783,733.23	7.33%	3,801,401.06	1.88%	7.35%	0.02%	25.00%	YES
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%	100.00%	YES
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Total Portfolio Market Value	\$ 51,648,135.28	100.00%	\$ 51,737,429.31	1.77%	100.00%			



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

The School District of Lee County Historical Cost Basis Security Distribution March 1, 2018 to March 31, 2018

Security Distribution	March 1, 2018 Beginning Balance	Portfolio Allocation	March 31, 2018 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation	Permitted by Policy*	Compliant
Cash	\$ 19,562.50	0.04%	\$ -	0.00%	0.00%	-0.04%	100.00%	YES
U.S. Treasury Notes	15,570,390.05	29.86%	16,248,217.40	1.71%	31.14%	1.28%	100.00%	YES
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%	50.00%	YES
FNMA	9,676,858.89	18.55%	9,666,707.75	1.54%	18.52%	-0.03%	25.00%	YES
FHLMC	9,507,045.66	18.23%	9,487,573.24	1.67%	18.18%	-0.05%	25.00%	YES
FFCB	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
FHLB	3,742,128.00	7.18%	3,742,128.00	1.49%	7.17%	0.00%	25.00%	YES
Fed Instrumentality Subtotal	\$ 22,926,032.54	43.96%	\$ 22,896,409.00	1.59%	43.88%	-0.08%	75.00%	YES
Repurchase Agreement	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Corporate Notes	9,132,119.34	17.51%	9,132,119.34	2.28%	17.50%	-0.01%	20.00%	YES
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Money Market Funds	668,135.49	1.28%	69,506.58	1.49%	0.13%	-1.15%	50.00%	YES
State and/or Local Government	3,836,748.00	7.36%	3,836,748.00	1.88%	7.35%	0.00%	25.00%	YES
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%	100.00%	YES
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Total Portfolio Historical Cost	\$ 52,152,987.92	100.00%	\$ 52,183,000.32	1.77%	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.

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Past performance is not an indication of future performance.

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

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

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

The School District of Lee County Detail

Portfolio Holdings

Portfolio Income

Portfolio Transactions

Issuer Concentration

Security Concentration

Portfolio Activity Summary



Month End Report Trade Date

SD of Lee County Core (79833)

Month End (M3 Y2018)

03/01/2018 - 03/31/2018

Dated: 04/05/2018

Locked Down

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Dated: 04/05/2018

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Holdings Report Trade Date

As of 03/31/2018

SD of Lee County Core (79833)

Dated: 04/05/2018

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
FEDERAL HOME LOAN MORTGAGE CORP 3137EAE1 AGCY BOND 0.875	07/19/2019 07/19/2019 N ---	1,479,000.00 1,500,000.00 98.2740	07/20/2016 07/20/2016	Aaa AA+ ---	1,490,782.25 1,493,407.25	2,625.00 -16,672.25	1,474,110.00 1,476,735.00
FEDERAL HOME LOAN BANKS 313383HU8 AGCY BOND 1.750	06/12/2020 06/12/2020 N ---	1,250,125.00 1,250,000.00 98.5680	06/03/2013 06/03/2013	Aaa AA+ ---	1,250,080.50 1,256,703.76	6,623.26 -17,980.50	1,232,100.00 1,238,723.26
FREDDIE MAC 3137EADG1 AGCY BOND 1.750	05/30/2019 05/30/2019 N ---	2,521,250.00 2,500,000.00 99.5260	04/16/2012 04/16/2012	Aaa AA+ ---	2,503,635.02 2,518,339.88	14,704.86 -15,485.02	2,488,150.00 2,502,854.86
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0A78 AGCY BOND 1.625	01/21/2020 01/21/2020 N ---	3,508,050.00 3,500,000.00 98.8390	01/12/2015 01/12/2015	Aaa AA+ ---	3,502,964.93 3,514,023.95	11,059.03 -43,599.93	3,459,365.00 3,470,424.03
FREDDIE MAC 3137EAE5 AGCY BOND 1.500	01/17/2020 01/17/2020 N ---	1,492,560.00 1,500,000.00 98.6030	03/02/2017 03/03/2017	Aaa AA+ ---	1,495,314.05 1,499,939.05	4,625.00 -16,269.05	1,479,045.00 1,483,670.00
FEDERAL HOME LOAN MORTGAGE CORP 3137EAEH8 AGCY BOND 1.375	08/15/2019 08/15/2019 N ---	499,380.00 500,000.00 98.8270	07/24/2017 07/25/2017	Aaa AA+ ---	499,584.77 500,463.24	878.47 -5,449.77	494,135.00 495,013.47
FREDDIE MAC 3134G3QR4 AGCY BOND 2.000	03/05/2020 03/05/2020 Y ---	505,050.00 500,000.00 99.2460	09/20/2017 09/21/2017	Aaa AA+ ---	503,979.40 504,701.63	722.22 -7,749.40	496,230.00 496,952.22
FEDERAL HOME LOAN BANKS 3130A9AE1 AGCY BOND 0.875	10/01/2018 10/01/2018 N ---	994,090.00 1,000,000.00 99.4390	03/02/2017 03/03/2017	Aaa AA+ ---	998,115.05 1,002,490.05	4,375.00 -3,725.05	994,390.00 998,765.00
FEDERAL HOME LOAN MORTGAGE CORP 3137EAEK1 AGCY BOND 1.875	11/17/2020 11/17/2020 N ---	1,793,034.00 1,800,000.00 98.5120	12/05/2017 12/07/2017	Aaa AA+ ---	1,793,772.48 1,806,522.48	12,750.00 -20,556.48	1,773,216.00 1,785,966.00
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0G72 AGCY BOND 1.125	12/14/2018 12/14/2018 N ---	1,496,100.00 1,500,000.00 99.3490	11/03/2015 11/03/2015	Aaa AA+ ---	1,499,105.73 1,504,121.36	5,015.63 -8,870.73	1,490,235.00 1,495,250.63
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0J53 AGCY BOND 1.000	02/26/2019 02/26/2019 N ---	1,489,500.00 1,500,000.00 98.9520	02/23/2016 02/23/2016	Aaa AA+ ---	1,496,797.11 1,498,255.44	1,458.33 -12,517.11	1,484,280.00 1,485,738.33
FEDERAL HOME LOAN BANKS 3130AAXX1 AGCY BOND 1.375	03/18/2019 03/18/2019 N ---	997,680.00 1,000,000.00 99.2310	03/09/2017 03/10/2017	Aaa AA+ ---	998,888.41 999,384.94	496.53 -6,578.41	992,310.00 992,806.53
FEDERAL HOME LOAN BANKS 3130AAXX1 AGCY BOND 1.375	03/18/2019 03/18/2019 N ---	500,233.00 500,000.00 99.2310	04/10/2017 04/11/2017	Aaa AA+ ---	500,117.60 500,365.87	248.26 -3,962.60	496,155.00 496,403.26
HOME DEPOT INC 437076BE1 CORP 2.000	06/15/2019 06/15/2019 Y 05/15/2019	2,522,000.00 2,500,000.00 99.4790	06/12/2014 06/12/2014	A2 A ---	2,505,198.49 2,519,920.71	14,722.22 -18,223.49	2,486,975.00 2,501,697.22
GENERAL ELECTRIC CAPITAL CORP 36962G3U6 CORP 5.625	05/01/2018 05/01/2018 N ---	1,583,400.00 1,500,000.00 100.2290	04/21/2008 04/21/2008	A2 A ---	1,500,860.46 1,536,016.71	35,156.25 2,574.54	1,503,435.00 1,538,591.25
COLGATE-PALMOLIVE CO 19416QEB2 CORP 0.900	05/01/2018 05/01/2018 N ---	498,350.00 500,000.00 99.8660	02/22/2017 02/27/2017	Aa3 AA- ---	499,883.54 501,758.54	1,875.00 -553.54	499,330.00 501,205.00

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INTEL CORP 458140AZ3 CORP 1.850	05/11/2020 05/11/2020 N ---	324,876.50 325,000.00 98.4200	05/08/2017 05/11/2017	A1 A+ ---	324,912.42 327,250.61	2,338.19 -5,047.42	319,865.00 322,203.19
APPLE INC 037833CZ1 CORP 1.500	09/12/2019 09/12/2019 N ---	574,481.54 575,000.00 98.6190	09/05/2017 09/13/2017	Aa1 AA+ ---	574,623.25 575,078.46	455.21 -7,564.00	567,059.25 567,514.46
CISCO SYSTEMS INC 17275RBG6 CORP 1.400	09/20/2019 09/20/2019 N ---	996,110.00 1,000,000.00 98.3930	09/13/2017 09/15/2017	A1 AA- ---	997,154.10 997,581.88	427.78 -13,224.10	983,930.00 984,357.78
GILEAD SCIENCES INC 375558BR3 CORP 1.850	09/20/2019 09/20/2019 N ---	409,856.50 410,000.00 98.7430	09/14/2017 09/21/2017	A3 A ---	409,893.99 410,125.75	231.76 -5,047.69	404,846.30 405,078.06
IBM CREDIT LLC 44932HAA1 CORP 1.625	09/06/2019 09/06/2019 N ---	998,820.00 1,000,000.00 98.6480	09/22/2017 09/26/2017	A1 A+ ---	999,133.21 1,000,261.68	1,128.47 -12,653.21	986,480.00 987,608.47
WAL-MART STORES INC 931142DY6 CORP 1.750	10/09/2019 10/09/2019 N ---	154,996.90 155,000.00 98.9160	10/11/2017 10/20/2017	Aa2 AA ---	154,997.35 156,210.44	1,213.09 -1,677.55	153,319.80 154,532.89
APPLE INC 037833DH0 CORP 1.800	11/13/2019 11/13/2019 N ---	499,755.00 500,000.00 98.9510	11/06/2017 11/13/2017	Aa1 AA+ ---	499,801.40 503,251.40	3,450.00 -5,046.40	494,755.00 498,205.00
JOHNSON & JOHNSON 478160CH5 CORP 1.950	11/10/2020 11/10/2020 N ---	109,882.30 110,000.00 98.3550	11/08/2017 11/10/2017	Aaa AAA ---	109,897.09 110,737.22	840.13 -1,706.59	108,190.50 109,030.63
TOYOTA MOTOR CREDIT CORP 89236TEJ0 CORP 2.200	01/10/2020 01/10/2020 N ---	459,590.60 460,000.00 99.1070	01/08/2018 01/11/2018	Aa3 AA- ---	459,635.09 461,883.98	2,248.89 -3,742.89	455,892.20 458,141.09
FHMS KJ04 A2 3137BPCG2 FHLMC 2.131	11/02/2020 01/25/2021 Y ---	724,837.50 720,000.00 98.4860	05/01/2017 05/04/2017	Aaa AA+ ---	723,338.59 724,617.19	1,278.60 -14,239.39	709,099.20 710,377.80
FHMS K012 A1 3137A8PN2 FHLMC CMO 3.427	05/30/2019 10/25/2020 Y ---	472,461.74 461,008.45 100.7970	07/10/2017 07/26/2017	Aaa AA+ ---	469,765.38 471,081.95	1,316.56 -5,082.70	464,682.69 465,999.25
FN AL6028 3138ENVV6 FNMA 2.700	01/14/2021 07/01/2021 N ---	132,028.21 129,498.93 99.4850	03/02/2017 03/08/2017	Aaa AA+ ---	132,512.31 132,813.39	301.08 -3,680.30	128,832.01 129,133.10
FN AM9403 3138LANV7 FNMA 2.280	12/04/2020 04/01/2021 N ---	662,693.15 653,805.48 98.3790	05/25/2017 05/31/2017	Aaa AA+ ---	660,513.79 661,797.43	1,283.64 -17,306.50	643,207.29 644,490.93
FN AM3544 3138L35E1 FNMA 1.750	01/12/2020 06/01/2020 N ---	454,383.50 454,863.23 97.8360	06/15/2017 06/20/2017	Aaa AA+ ---	454,310.78 454,996.23	685.45 -9,290.79	445,019.99 445,705.45
FN AM1719 3138L14D8 FNMA 1.470	08/05/2019 12/01/2019 N ---	438,843.90 441,395.72 97.9270	06/15/2017 06/20/2017	Aaa AA+ ---	439,529.71 440,088.44	558.73 -7,284.13	432,245.58 432,804.32
FN AM1719 3138L14D8 FNMA 1.470	08/05/2019 12/01/2019 N ---	671,140.97 675,335.44 97.9270	08/15/2017 08/18/2017	Aaa AA+ ---	672,124.24 672,979.10	854.86 -10,788.50	661,335.74 662,190.60

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FN AM3730 3138L4EC3 FNMA 2.580	01/23/2021 09/01/2021 N ---	472,273.68 463,688.21 98.9890	09/18/2017 09/22/2017	Aaa AA+ ---	471,085.67 472,115.83	1,030.16 -12,085.35	459,000.32 460,030.48
FNA 10M1 A2 31398MC46 FNMA 4.450	02/24/2019 09/25/2019 N ---	341,694.35 330,713.66 101.7540	10/23/2017 10/26/2017	Aaa AA+ ---	339,276.91 340,503.31	1,226.40 -2,762.54	336,514.37 337,740.77
FIDELITY IMM:GOVT:I 316175108 MMFUND 1.540	03/31/2018 03/31/2018 N ---	69,506.58 69,506.58 1.0000	---	Aaa AAAm ---	69,506.58 69,506.58	0.00 0.00	69,506.58 69,506.58
MASSACHUSETTS ST 57582RAP1 MUNI 1.850	11/01/2019 11/01/2019 N ---	952,090.00 950,000.00 98.7800	10/29/2014 10/29/2014	Aa1 AA ---	950,681.34 958,004.25	7,322.92 -12,271.34	938,410.00 945,732.92
INDIANA BD BK REV 45462TED0 MUNI 2.050	07/15/2019 07/15/2019 N ---	1,357,845.50 1,355,000.00 99.5800	09/15/2015 09/15/2015	NA AA+ ---	1,356,422.39 1,362,286.53	5,864.14 -7,113.39	1,349,309.00 1,355,173.14
GEORGIA ST 373385BN2 MUNI 2.500	02/01/2021 02/01/2021 N ---	1,276,812.50 1,250,000.00 99.8350	06/21/2017 07/18/2017	Aaa AAA ---	1,271,651.37 1,276,859.70	5,208.33 -23,713.87	1,247,937.50 1,253,145.83
GEORGIA ST 373385BM4 MUNI 1.660	02/01/2020 02/01/2020 N ---	250,000.00 250,000.00 98.6630	06/21/2017 07/18/2017	Aaa AAA ---	250,000.00 250,691.67	691.67 -3,342.50	246,657.50 247,349.17
UNITED STATES TREASURY 912828WC0 US GOV 1.750	10/31/2020 10/31/2020 N ---	2,001,800.00 2,000,000.00 98.4410	10/31/2013 10/31/2013	Aaa AA+ ---	2,001,205.97 2,015,902.11	14,696.13 -32,385.97	1,968,820.00 1,983,516.13
UNITED STATES TREASURY 912828UQ1 US GOV 1.250	02/29/2020 02/29/2020 N ---	1,986,406.25 2,000,000.00 98.0590	04/10/2017 04/11/2017	Aaa AA+ ---	1,990,930.43 1,993,104.35	2,173.91 -29,750.43	1,961,180.00 1,963,353.91
UNITED STATES TREASURY 9128282B5 US GOV 0.750	08/15/2019 08/15/2019 N ---	1,971,640.63 2,000,000.00 98.0270	04/10/2017 04/11/2017	Aaa AA+ ---	1,983,281.92 1,985,146.57	1,864.64 -22,741.92	1,960,540.00 1,962,404.64
UNITED STATES TREASURY 912828XV7 US GOV 1.250	06/30/2019 06/30/2019 N ---	997,851.56 1,000,000.00 98.8410	07/24/2017 07/25/2017	Aaa AA+ ---	998,607.20 1,001,749.46	3,142.27 -10,197.20	988,410.00 991,552.27
UNITED STATES TREASURY 912828XE5 US GOV 1.500	05/31/2020 05/31/2020 N ---	580,090.63 580,000.00 98.2440	09/18/2017 09/19/2017	Aaa AA+ ---	580,076.14 582,992.08	2,915.93 -10,260.94	569,815.20 572,731.13
UNITED STATES TREASURY 912828WC0 US GOV 1.750	10/31/2020 10/31/2020 N ---	1,508,613.28 1,500,000.00 98.4410	09/18/2017 09/19/2017	Aaa AA+ ---	1,507,172.47 1,518,194.57	11,022.10 -30,557.47	1,476,615.00 1,487,637.10
UNITED STATES TREASURY 912828X96 US GOV 1.500	05/15/2020 05/15/2020 N ---	280,076.56 280,000.00 98.3030	09/18/2017 09/19/2017	Aaa AA+ ---	280,062.75 281,652.25	1,589.50 -4,814.35	275,248.40 276,837.90
UNITED STATES TREASURY 9128282T6 US GOV 1.250	08/31/2019 08/31/2019 N ---	647,638.67 650,000.00 98.6440	09/20/2017 09/21/2017	Aaa AA+ ---	648,276.73 648,983.25	706.52 -7,090.73	641,186.00 641,892.52
UNITED STATES TREASURY 9128282T6 US GOV 1.250	08/31/2019 08/31/2019 N ---	478,293.75 480,000.00 98.6440	09/22/2017 09/25/2017	Aaa AA+ ---	478,747.93 479,269.67	521.74 -5,256.73	473,491.20 474,012.94

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UNITED STATES TREASURY 912828XH8 US GOV 1.625	06/30/2020 06/30/2020 N ---	920,467.19 920,000.00 98.4390	10/02/2017 10/03/2017	Aaa AA+ ---	920,390.71 924,148.86	3,758.15 -14,751.91	905,638.80 909,396.95
UNITED STATES TREASURY 912828W63 US GOV 1.625	03/15/2020 03/15/2020 N ---	1,502,109.38 1,500,000.00 98.7100	10/02/2017 10/03/2017	Aaa AA+ ---	1,501,691.73 1,502,817.75	1,126.02 -21,041.73	1,480,650.00 1,481,776.02
UNITED STATES TREASURY 912828NT3 US GOV 2.625	08/15/2020 08/15/2020 N ---	2,210,484.38 2,200,000.00 100.6140	03/21/2018 03/23/2018	Aaa AA+ ---	2,210,379.83 2,217,558.69	7,178.87 3,128.17	2,213,508.00 2,220,686.87
UNITED STATES TREASURY 912828VZ0 US GOV 2.000	09/30/2020 09/30/2020 N ---	1,162,745.12 1,175,000.00 99.1250	03/21/2018 03/23/2018	Aaa AA+ ---	1,162,864.64 1,162,928.85	64.21 1,854.11	1,164,718.75 1,164,782.96
---	12/01/2019	52,183,000.32	---	Aa2	52,093,535.22	208,051.13	51,529,378.18
---	12/15/2019	52,074,815.70	---	AA	52,301,586.35	-564,157.04	51,737,429.31
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* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued.

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3138L4EC3 FN AM3730	09/01/2021	463,688.21	1,096.74	0.00 0.00	0.00	-200.19	0.00	896.55	998.72 0.00
3138ENVW6 FN AL6028	07/01/2021	129,498.93	301.08	0.00 0.00	0.00	-99.26	0.00	201.82	272.47 0.00
3138LANV7 FN AM9403	04/01/2021	653,805.48	1,283.63	0.00 -0.01	0.00	-245.57	0.00	1,038.06	1,161.44 0.00
373385BN2 GEORGIA ST	02/01/2021	1,250,000.00	2,604.17	0.00 0.00	0.00	-637.59	0.00	1,966.58	0.00 0.00
3137BPCG2 FHMS KJ04 A2	01/25/2021	720,000.00	1,278.60	0.00 0.00	0.00	-184.41	0.00	1,094.19	1,278.60 0.00
3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP	11/17/2020	1,800,000.00	2,812.50	0.00 0.00	199.07	0.00	0.00	3,011.57	0.00 0.00
478160CH5 JOHNSON & JOHNSON	11/10/2020	110,000.00	178.75	0.00 0.00	3.23	0.00	0.00	181.98	0.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	2,000,000.00	2,997.24	0.00 0.00	0.00	-39.04	0.00	2,958.20	0.00 0.00
912828WC0 UNITED STATES TREASURY	10/31/2020	1,500,000.00	2,247.93	0.00 0.00	0.00	-232.73	0.00	2,015.20	0.00 0.00
3137A8PN2 FHMS K012 A1	10/25/2020	461,008.45	1,316.57	0.00 0.00	0.00	-768.94	0.00	547.63	1,370.83 0.00
912828VZ0 UNITED STATES TREASURY	09/30/2020	1,175,000.00	580.69	0.00 0.00	119.52	0.00	0.00	700.21	0.00 11,750.00
912828NT3 UNITED STATES TREASURY	08/15/2020	2,200,000.00	1,435.78	0.00 0.00	0.00	-104.55	0.00	1,331.22	0.00 0.00
912828XH8 UNITED STATES TREASURY	06/30/2020	920,000.00	1,280.25	0.00 0.00	0.00	-14.62	0.00	1,265.63	0.00 0.00
313383HU8 FEDERAL HOME LOAN BANKS	06/12/2020	1,250,000.00	1,822.92	0.00 0.00	0.00	-3.06	0.00	1,819.86	0.00 0.00
3138L35E1 FN AM3544	06/01/2020	454,863.23	685.46	0.01 0.00	-19.77	0.00	0.00	665.69	620.46 0.00
912828XE5 UNITED STATES TREASURY	05/31/2020	580,000.00	740.93	0.00 0.00	0.00	-2.94	0.00	737.99	0.00 0.00
912828X96 UNITED STATES TREASURY	05/15/2020	280,000.00	359.67	0.00 0.00	0.00	-2.49	0.00	357.18	0.00 0.00
458140AZ3 INTEL CORP	05/11/2020	325,000.00	501.04	0.00 0.00	3.48	0.00	0.00	504.52	0.00 0.00
912828W63 UNITED STATES TREASURY	03/15/2020	1,500,000.00	2,068.70	0.00 0.00	0.00	-72.00	0.00	1,996.70	12,187.50 0.00
3134G3QR4 FREDDIE MAC	03/05/2020	500,000.00	833.33	0.00 0.00	0.00	-172.02	0.00	661.32	5,000.00 0.00
912828UQ1 UNITED STATES TREASURY	02/29/2020	2,000,000.00	2,105.98	0.00 0.00	394.73	0.00	0.00	2,500.71	0.00 0.00
373385BM4 GEORGIA ST	02/01/2020	250,000.00	345.83	0.00 0.00	0.00	0.00	0.00	345.83	0.00 0.00
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/21/2020	3,500,000.00	4,739.58	0.00 0.00	0.00	-138.71	0.00	4,600.87	0.00 0.00
3137EAE5 FREDDIE MAC	01/17/2020	1,500,000.00	1,875.00	0.00 0.00	220.38	0.00	0.00	2,095.38	0.00 0.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP	01/10/2020	460,000.00	843.33	0.00 0.00	17.24	0.00	0.00	860.57	0.00 0.00
3138L14D8 FN AM1719	12/01/2019	441,395.72	558.73	0.00 0.00	102.56	0.00	0.00	661.29	505.91 0.00
3138L14D8 FN AM1719	12/01/2019	675,335.44	854.86	0.00 0.00	187.00	0.00	0.00	1,041.87	774.03 0.00
037833DH0 APPLE INC	11/13/2019	500,000.00	750.00	0.00 0.00	10.35	0.00	0.00	760.35	0.00 0.00
57582RAP1 MASSACHUSETTS ST	11/01/2019	950,000.00	1,464.58	0.00 0.00	0.00	-36.24	0.00	1,428.35	0.00 0.00
931142DY6 WAL-MART STORES INC	10/09/2019	155,000.00	226.04	0.00 0.00	0.09	0.00	0.00	226.13	0.00 0.00

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31398MC46 FNA 10M1 A2	09/25/2019	330,713.66	1,254.13	0.00 0.00	0.00	-813.40	0.00	440.73	1,269.11 0.00
17275RBG6 CISCO SYSTEMS INC	09/20/2019	1,000,000.00	1,166.67	0.00 0.00	162.90	0.00	0.00	1,329.56	7,000.00 0.00
375558BR3 GILEAD SCIENCES INC	09/20/2019	410,000.00	632.08	0.00 0.00	6.04	0.00	0.00	638.13	3,771.43 0.00
037833CZ1 APPLE INC	09/12/2019	575,000.00	718.75	0.00 0.00	21.85	0.00	0.00	740.60	4,312.50 0.00
44932HAA1 IBM CREDIT LLC	09/06/2019	1,000,000.00	1,354.16	0.00 0.00	51.39	0.00	0.00	1,405.55	8,034.72 0.00
9128282T6 UNITED STATES TREASURY	08/31/2019	650,000.00	684.44	0.00 0.00	101.95	0.00	0.00	786.40	0.00 0.00
9128282T6 UNITED STATES TREASURY	08/31/2019	480,000.00	505.43	0.00 0.00	74.08	0.00	0.00	579.51	0.00 0.00
9128282B5 UNITED STATES TREASURY	08/15/2019	2,000,000.00	1,284.53	0.00 0.00	1,032.98	0.00	0.00	2,317.51	0.00 0.00
3137EAEH8 FEDERAL HOME LOAN MORTGAGE CORP	08/15/2019	500,000.00	572.92	0.00 0.00	25.65	0.00	0.00	598.56	0.00 0.00
3137EAEH1 FEDERAL HOME LOAN MORTGAGE CORP	07/19/2019	1,500,000.00	1,093.75	0.00 0.00	601.98	0.00	0.00	1,695.73	0.00 0.00
45462TED0 INDIANA BD BK REV	07/15/2019	1,355,000.00	2,314.79	0.00 0.00	0.00	-93.35	0.00	2,221.44	0.00 0.00
912828XV7 UNITED STATES TREASURY	06/30/2019	1,000,000.00	1,070.44	0.00 0.00	94.75	0.00	0.00	1,165.19	0.00 0.00
437076BE1 HOME DEPOT INC	06/15/2019	2,500,000.00	4,166.67	0.00 0.00	0.00	-389.06	0.00	3,777.61	0.00 0.00
3137EADG1 FREDDIE MAC	05/30/2019	2,500,000.00	3,645.83	0.00 0.00	0.00	-264.88	0.00	3,380.95	0.00 0.00
912828ST8 UNITED STATES TREASURY	04/30/2019	0.00	151.92	0.00 -1,934.60	3.57	0.00	0.00	-1,779.10	0.00 0.00
912828D23 UNITED STATES TREASURY	04/30/2019	0.00	962.88	0.00 -4,208.45	90.89	0.00	0.00	-3,154.67	0.00 0.00
3130AAXX1 FEDERAL HOME LOAN BANKS	03/18/2019	1,000,000.00	1,145.83	0.00 0.00	97.45	0.00	0.00	1,243.28	6,875.00 0.00
3130AAXX1 FEDERAL HOME LOAN BANKS	03/18/2019	500,000.00	572.92	0.00 0.00	0.00	-10.32	0.00	562.60	3,437.50 0.00
3135G0J53 FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/26/2019	1,500,000.00	1,250.00	0.00 0.00	301.68	0.00	0.00	1,551.68	0.00 0.00
912828B33 UNITED STATES TREASURY	01/31/2019	0.00	911.60	0.00 -8,285.74	0.00	-215.14	0.00	-7,589.27	0.00 0.00
3135G0G72 FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/14/2018	1,500,000.00	1,406.25	0.00 0.00	107.83	0.00	0.00	1,514.08	0.00 0.00
912828RP7 UNITED STATES TREASURY	10/31/2018	0.00	542.40	0.00 -2,934.60	0.00	-211.82	0.00	-2,604.02	0.00 0.00
3130A9AE1 FEDERAL HOME LOAN BANKS	10/01/2018	1,000,000.00	729.17	0.00 0.00	319.06	0.00	0.00	1,048.23	0.00 0.00
36962G3U6 GENERAL ELECTRIC CAPITAL CORP	05/01/2018	1,500,000.00	7,031.25	0.00 0.00	0.00	-889.14	0.00	6,142.11	0.00 0.00
19416QEB2 COLGATE-PALMOLIVE CO	05/01/2018	500,000.00	375.00	0.00 0.00	120.34	0.00	0.00	495.34	0.00 0.00
316175108 FIDELITY IMM:GOVT;I	03/31/2018	69,506.58	589.53	0.00 0.00	0.00	0.00	0.00	589.53	176.61 589.53
---	12/15/2019	52,074,815.70	76,323.28	0.02 -17,363.39	4,452.24	-5,841.44	0.00	57,570.70	59,046.83 12,339.53

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

Transactions Realized Gain Loss Report

SD of Lee County Core (79833)

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* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
316175108	FIDELITY IMM:GOVT;I	0.00	Money Market Funds	02/28/2018	---	0.00	0.00	176.61
316175108	FIDELITY IMM:GOVT;I	19,562.50	Buy	03/01/2018	1.000	19,562.50	0.00	-19,562.50
31398MC46	FNA 10M1 A2	-4,039.97	Principal Paydown	03/01/2018	---	-4,039.97	0.00	4,039.97
3137A8PN2	FHMS K012 A1	0.00	Coupon	03/01/2018	---	0.00	0.00	1,370.83
3137A8PN2	FHMS K012 A1	-19,000.37	Principal Paydown	03/01/2018	---	-19,000.37	0.00	19,000.37
3138L14D8	FN AM1719	-2,748.04	Principal Paydown	03/01/2018	---	-2,748.04	0.00	2,748.04
3138L14D8	FN AM1719	0.00	Coupon	03/01/2018	---	0.00	0.00	1,279.94
3137BPCG2	FHMS KJ04 A2	0.00	Coupon	03/01/2018	---	0.00	0.00	1,278.60
3138ENVW6	FN AL6028	0.00	Coupon	03/01/2018	---	0.00	0.00	272.47
3138ENVW6	FN AL6028	-250.22	Principal Paydown	03/01/2018	---	-250.22	0.00	250.22
3138L35E1	FN AM3544	0.00	Coupon	03/01/2018	---	0.00	0.00	620.46
3138L35E1	FN AM3544	-981.82	Principal Paydown	03/01/2018	---	-981.82	0.01	981.82
3138LANV7	FN AM9403	0.00	Coupon	03/01/2018	---	0.00	0.00	1,161.44
3138LANV7	FN AM9403	-1,143.90	Principal Paydown	03/01/2018	---	-1,143.90	-0.01	1,143.90
3138L4EC3	FN AM3730	0.00	Coupon	03/01/2018	---	0.00	0.00	932.14
3138L4EC3	FN AM3730	-834.79	Principal Paydown	03/01/2018	---	-834.79	0.00	834.79
316175108	FIDELITY IMM:GOVT;I	176.61	Buy	03/02/2018	1.000	176.61	0.00	-176.61
316175108	FIDELITY IMM:GOVT;I	5,000.00	Buy	03/05/2018	1.000	5,000.00	0.00	-5,000.00
3134G3QR4	FREDDIE MAC	0.00	Coupon	03/05/2018	---	0.00	0.00	5,000.00
316175108	FIDELITY IMM:GOVT;I	8,034.72	Buy	03/06/2018	1.000	8,034.72	0.00	-8,034.72
44932HAA1	IBM CREDIT LLC	0.00	Coupon	03/06/2018	---	0.00	0.00	8,034.72
316175108	FIDELITY IMM:GOVT;I	4,312.50	Buy	03/12/2018	1.000	4,312.50	0.00	-4,312.50
037833CZ1	APPLE INC	0.00	Coupon	03/12/2018	---	0.00	0.00	4,312.50
912828W63	UNITED STATES TREASURY	0.00	Coupon	03/15/2018	---	0.00	0.00	12,187.50
316175108	FIDELITY IMM:GOVT;I	12,187.50	Buy	03/16/2018	1.000	12,187.50	0.00	-12,187.50
3130AAXX1	FEDERAL HOME LOAN BANKS	0.00	Coupon	03/18/2018	---	0.00	0.00	10,312.50
316175108	FIDELITY IMM:GOVT;I	10,312.50	Buy	03/19/2018	1.000	10,312.50	0.00	-10,312.50
316175108	FIDELITY IMM:GOVT;I	10,771.43	Buy	03/20/2018	1.000	10,771.43	0.00	-10,771.43
17275RBG6	CISCO SYSTEMS INC	0.00	Coupon	03/20/2018	---	0.00	0.00	7,000.00
375558BR3	GILEAD SCIENCES INC	0.00	Coupon	03/20/2018	---	0.00	0.00	3,771.43
912828NT3	UNITED STATES TREASURY	2,200,000.00	Buy	03/23/2018	100.477	2,210,484.38	0.00	-2,216,227.47
912828RP7	UNITED STATES TREASURY	-510,000.00	Sell	03/23/2018	99.840	-509,183.20	-2,934.60	512,708.82
912828ST8	UNITED STATES TREASURY	-200,000.00	Sell	03/23/2018	99.000	-198,000.00	-1,934.60	198,987.56
912828VZ0	UNITED STATES TREASURY	1,175,000.00	Buy	03/23/2018	98.957	1,162,745.12	0.00	-1,173,978.64
912828B33	UNITED STATES TREASURY	-1,000,000.00	Sell	03/23/2018	99.477	-994,765.63	-8,285.74	996,878.89
912828D23	UNITED STATES TREASURY	-975,000.00	Sell	03/23/2018	99.398	-969,134.77	-4,208.45	975,393.49
316175108	FIDELITY IMM:GOVT;I	-738,493.25	Sell	03/23/2018	1.000	-738,493.25	0.00	738,493.25
316175108	FIDELITY IMM:GOVT;I	32,255.90	Buy	03/23/2018	1.000	32,255.90	0.00	-32,255.90
316175108	FIDELITY IMM:GOVT;I	998.72	Buy	03/26/2018	1.000	998.72	0.00	-998.72
316175108	FIDELITY IMM:GOVT;I	272.47	Buy	03/26/2018	1.000	272.47	0.00	-272.47
316175108	FIDELITY IMM:GOVT;I	19,000.37	Buy	03/26/2018	1.000	19,000.37	0.00	-19,000.37
316175108	FIDELITY IMM:GOVT;I	6,788.01	Buy	03/26/2018	1.000	6,788.01	0.00	-6,788.01
316175108	FIDELITY IMM:GOVT;I	4,992.63	Buy	03/26/2018	1.000	4,992.63	0.00	-4,992.63
316175108	FIDELITY IMM:GOVT;I	5,198.48	Buy	03/26/2018	1.000	5,198.48	0.00	-5,198.48
31398MC46	FNA 10M1 A2	0.00	Coupon	03/26/2018	---	0.00	0.00	1,241.38
31398MC46	FNA 10M1 A2	0.00	Coupon	03/26/2018	---	0.00	0.00	27.73
316175108	FIDELITY IMM:GOVT;I	0.00	Money Market Funds	03/29/2018	---	0.00	0.00	589.71
912828VZ0	UNITED STATES TREASURY	0.00	Coupon	03/31/2018	---	0.00	0.00	11,750.00
---	---	62,371.99	---	---	---	74,517.88	-17,363.38	-7,289.37

Transactions Realized Gain Loss Report

SD of Lee County Core (79833)

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* 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

SD of Lee County Core (79833)

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Issuer Concentration

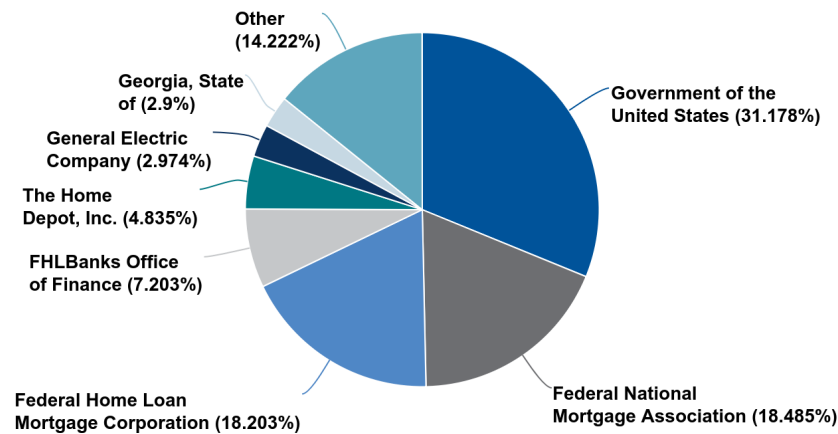


Chart calculated by: Market Value + Accrued

Apple Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
037833CZ1	CORP	APPLE INC Apple Inc.	575,000.00	Fixed	N	1.424	1.546	2.473	09/12/2019 09/12/2019	455.21	574,623.25 575,078.46	567,059.25 567,514.46	1.100%
037833DH0	CORP	APPLE INC Apple Inc.	500,000.00	Fixed	N	1.576	1.825	2.463	11/13/2019 11/13/2019	3,450.00	499,801.40 503,251.40	494,755.00 498,205.00	0.960%
---	CORP	APPLE INC Apple Inc.	1,075,000.00	Fixed	N	1.495	1.676	2.469	10/11/2019 10/11/2019	3,905.21	1,074,424.65 1,078,329.85	1,061,814.25 1,065,719.46	2.061%

Cisco Systems, Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
17275RBG6	CORP	CISCO SYSTEMS INC Cisco Systems, Inc.	1,000,000.00	Fixed	N	1.446	1.597	2.517	09/20/2019 09/20/2019	427.78	997,154.10 997,581.88	983,930.00 984,357.78	1.909%
17275RBG6	CORP	CISCO SYSTEMS INC Cisco Systems, Inc.	1,000,000.00	Fixed	N	1.446	1.597	2.517	09/20/2019 09/20/2019	427.78	997,154.10 997,581.88	983,930.00 984,357.78	1.909%

Colgate-Palmolive Company

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
19416QEB2	CORP	COLGATE-PALMOLIVE CO Colgate-Palmolive Company	500,000.00	Fixed	N	0.089	1.183	2.402	05/01/2018 05/01/2018	1,875.00	499,883.54 501,758.54	499,330.00 501,205.00	0.969%

Issuer Concentration with Yield GASB 40 Trade Date

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
19416QEB2	CORP	COLGATE-PALMOLIVE CO Colgate-Palmolive Company	500,000.00	Fixed	N	0.089	1.183	2.402	05/01/2018 05/01/2018	1,875.00	499,883.54 501,758.54	499,330.00 501,205.00	0.969%

Federal Home Loan Mortgage Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
3137A8PN2	FHLMC CMO	FHMS K012 A1 Federal Home Loan Mortgage Corporation	461,008.45	Fixed	Y	1.128	1.636	2.544	05/30/2019 10/25/2020	1,316.56	469,765.38 471,081.95	464,682.69 465,999.25	0.902%
3137BPCG2	FHLMC	FHMS KJ04 A2 Federal Home Loan Mortgage Corporation	720,000.00	Fixed	Y	2.485	1.898	2.695	11/02/2020 01/25/2021	1,278.60	723,338.59 724,617.19	709,099.20 710,377.80	1.376%
3137EABE1	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	1,500,000.00	Fixed	N	1.285	1.353	2.223	07/19/2019 07/19/2019	2,625.00	1,490,782.25 1,493,407.25	1,474,110.00 1,476,735.00	2.861%
3137EADG1	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	2,500,000.00	Fixed	N	1.144	1.623	2.162	05/30/2019 05/30/2019	14,704.86	2,503,635.02 2,518,339.88	2,488,150.00 2,502,854.86	4.829%
3137EAE5	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	1,500,000.00	Fixed	N	1.757	1.677	2.296	01/17/2020 01/17/2020	4,625.00	1,495,314.05 1,499,939.05	1,479,045.00 1,483,670.00	2.870%
3137EAEH8	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	500,000.00	Fixed	N	1.352	1.436	2.244	08/15/2019 08/15/2019	878.47	499,584.77 500,463.24	494,135.00 495,013.47	0.959%
3134G3QR4	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	500,000.00	Fixed	Y	1.881	1.579	2.401	03/05/2020 03/05/2020	722.22	503,979.40 504,701.63	496,230.00 496,952.22	0.963%
3137EAEK1	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	1,800,000.00	Fixed	N	2.532	2.011	2.462	11/17/2020 11/17/2020	12,750.00	1,793,772.48 1,806,522.48	1,773,216.00 1,785,966.00	3.441%
---	---	--- Federal Home Loan Mortgage Corporation	9,481,008.45	Fixed	---	1.676	1.672	2.326	12/20/2019 01/21/2020	38,900.72	9,480,171.96 9,519,072.67	9,378,667.89 9,417,568.60	18.201%

Federal National Mortgage Association

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
3138ENVW6	FNMA	FN AL6028 Federal National Mortgage Association	129,498.93	Variable	N	2.647	1.760	2.842	01/14/2021 07/01/2021	301.08	132,512.31 132,813.39	128,832.01 129,133.10	0.250%
3138LANV7	FNMA	FN AM9403 Federal National Mortgage Association	653,805.48	Fixed	N	2.554	1.845	2.903	12/04/2020 04/01/2021	1,283.64	660,513.79 661,797.43	643,207.29 644,490.93	1.248%
3138L35E1	FNMA	FN AM3544 Federal National Mortgage Association	454,863.23	Fixed	N	1.730	1.738	2.950	01/12/2020 06/01/2020	685.45	454,310.78 454,996.23	445,019.99 445,705.45	0.864%
3138L14D8	FNMA	FN AM1719 Federal National Mortgage Association	441,395.72	Fixed	N	1.313	1.694	2.986	08/05/2019 12/01/2019	558.73	439,529.71 440,088.44	432,245.58 432,804.32	0.839%
3138L14D8	FNMA	FN AM1719 Federal National Mortgage Association	675,335.44	Fixed	N	1.313	1.733	2.986	08/05/2019 12/01/2019	854.86	672,124.24 672,979.10	661,335.74 662,190.60	1.283%
3138L4EC3	FNMA	FN AM3730 Federal National Mortgage Association	463,688.21	Fixed	N	2.661	2.033	3.030	01/23/2021 09/01/2021	1,030.16	471,085.67 472,115.83	459,000.32 460,030.48	0.891%
31398MC46	FNMA	FNA 10M1 A2 Federal National Mortgage Association	330,713.66	Fixed	N	0.879	1.664	2.523	02/24/2019 09/25/2019	1,226.40	339,276.91 340,503.31	336,514.37 337,740.77	0.653%
3135G0A78	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	3,500,000.00	Fixed	N	1.767	1.577	2.282	01/21/2020 01/21/2020	11,059.03	3,502,964.93 3,514,023.95	3,459,365.00 3,470,424.03	6.713%
3135G0G72	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	1,500,000.00	Fixed	N	0.698	1.210	2.054	12/14/2018 12/14/2018	5,015.63	1,499,105.73 1,504,121.36	1,490,235.00 1,495,250.63	2.892%
3135G0J53	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association	1,500,000.00	Fixed	N	0.896	1.238	2.171	02/26/2019 02/26/2019	1,458.33	1,496,797.11 1,498,255.44	1,484,280.00 1,485,738.33	2.880%
---	---	--- Federal National Mortgage Association	9,649,300.67	---	N	1.487	1.537	2.435	10/11/2019 11/29/2019	23,473.32	9,668,221.17 9,691,694.49	9,540,035.31 9,563,508.63	18.514%

Issuer Concentration with Yield GASB 40 Trade Date

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FHLBanks Office of Finance

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
31383HU8	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	1,250,000.00	Fixed	N	2.134	1.748	2.421	06/12/2020 06/12/2020	6,623.26	1,250,080.50 1,256,703.76	1,232,100.00 1,238,723.26	2.391%
3130A9AE1	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	1,000,000.00	Fixed	N	0.498	1.254	1.996	10/01/2018 10/01/2018	4,375.00	998,115.05 1,002,490.05	994,390.00 998,765.00	1.930%
3130AAXX1	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	1,000,000.00	Fixed	N	0.956	1.492	2.181	03/18/2019 03/18/2019	496.53	998,888.41 999,384.94	992,310.00 992,806.53	1.926%
3130AAXX1	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	500,000.00	Fixed	N	0.956	1.350	2.181	03/18/2019 03/18/2019	248.26	500,117.60 500,365.87	496,155.00 496,403.26	0.963%
---	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	3,750,000.00	Fixed	N	1.225	1.495	2.211	07/01/2019 07/01/2019	11,743.06	3,747,201.56 3,758,944.62	3,714,955.00 3,726,698.06	7.209%

Fidelity Colchester Street Trust

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
316175108	MMFUND	FIDELITY IMM:GOVT:I Fidelity Colchester Street Trust	69,506.58	Fixed	N	0.000	1.490	1.490	03/31/2018 03/31/2018	0.00	69,506.58 69,506.58	69,506.58 69,506.58	0.135%
316175108	MMFUND	FIDELITY IMM:GOVT:I Fidelity Colchester Street Trust	69,506.58	Fixed	N	0.000	1.490	1.490	03/31/2018 03/31/2018	0.00	69,506.58 69,506.58	69,506.58 69,506.58	0.135%

General Electric Company

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
36962G3U6	CORP	GENERAL ELECTRIC CAPITAL CORP General Electric Company	1,500,000.00	Fixed	N	0.089	4.916	2.973	05/01/2018 05/01/2018	35,156.25	1,500,860.46 1,536,016.71	1,503,435.00 1,538,591.25	2.918%
36962G3U6	CORP	GENERAL ELECTRIC CAPITAL CORP General Electric Company	1,500,000.00	Fixed	N	0.089	4.916	2.973	05/01/2018 05/01/2018	35,156.25	1,500,860.46 1,536,016.71	1,503,435.00 1,538,591.25	2.918%

Georgia, State of

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
373385BN2	MUNI	GEORGIA ST Georgia, State of	1,250,000.00	Fixed	N	2.713	1.870	2.560	02/01/2021 02/01/2021	5,208.33	1,271,651.37 1,276,859.70	1,247,937.50 1,253,145.83	2.422%
373385BM4	MUNI	GEORGIA ST Georgia, State of	250,000.00	Fixed	N	1.793	1.660	2.407	02/01/2020 02/01/2020	691.67	250,000.00 250,691.67	246,657.50 247,349.17	0.479%
---	MUNI	GEORGIA ST Georgia, State of	1,500,000.00	Fixed	N	2.561	1.836	2.535	12/03/2020 12/03/2020	5,900.00	1,521,651.37 1,527,551.37	1,494,595.00 1,500,495.00	2.900%

Gilead Sciences, Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	410,000.00	Fixed	N	1.442	1.868	2.725	09/20/2019 09/20/2019	231.76	409,893.99 410,125.75	404,846.30 405,078.06	0.786%
375558BR3	CORP	GILEAD SCIENCES INC Gilead Sciences, Inc.	410,000.00	Fixed	N	1.442	1.868	2.725	09/20/2019 09/20/2019	231.76	409,893.99 410,125.75	404,846.30 405,078.06	0.786%

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Government of the United States

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
912828WC0	US GOV	UNITED STATES TREASURY Government of the United States	2,000,000.00	Fixed	N	2.494	1.736	2.374	10/31/2020 10/31/2020	14,696.13	2,001,205.97 2,015,902.11	1,968,820.00 1,983,516.13	3.821%
912828UQ1	US GOV	UNITED STATES TREASURY Government of the United States	2,000,000.00	Fixed	N	1.881	1.491	2.288	02/29/2020 02/29/2020	2,173.91	1,990,930.43 1,993,104.35	1,961,180.00 1,963,353.91	3.806%
9128282B5	US GOV	UNITED STATES TREASURY Government of the United States	2,000,000.00	Fixed	N	1.363	1.366	2.205	08/15/2019 08/15/2019	1,864.64	1,983,281.92 1,985,146.57	1,960,540.00 1,962,404.64	3.805%
912828XV7	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	1.234	1.363	2.189	06/30/2019 06/30/2019	3,142.27	998,607.20 1,001,749.46	988,410.00 991,552.27	1.918%
912828XE5	US GOV	UNITED STATES TREASURY Government of the United States	580,000.00	Fixed	N	2.111	1.494	2.333	05/31/2020 05/31/2020	2,915.93	580,076.14 582,992.08	569,815.20 572,731.13	1.106%
912828WC0	US GOV	UNITED STATES TREASURY Government of the United States	1,500,000.00	Fixed	N	2.494	1.560	2.374	10/31/2020 10/31/2020	11,022.10	1,507,172.47 1,518,194.57	1,476,615.00 1,487,637.10	2.866%
912828X96	US GOV	UNITED STATES TREASURY Government of the United States	280,000.00	Fixed	N	2.068	1.489	2.321	05/15/2020 05/15/2020	1,589.50	280,062.75 281,652.25	275,248.40 276,837.90	0.534%
9128282T6	US GOV	UNITED STATES TREASURY Government of the United States	650,000.00	Fixed	N	1.396	1.440	2.224	08/31/2019 08/31/2019	706.52	648,276.73 648,983.25	641,186.00 641,892.52	1.244%
9128282T6	US GOV	UNITED STATES TREASURY Government of the United States	480,000.00	Fixed	N	1.396	1.437	2.224	08/31/2019 08/31/2019	521.74	478,747.93 479,269.67	473,491.20 474,012.94	0.919%
912828XH8	US GOV	UNITED STATES TREASURY Government of the United States	920,000.00	Fixed	N	2.191	1.606	2.339	06/30/2020 06/30/2020	3,758.15	920,390.71 924,148.86	905,638.80 909,396.95	1.758%
912828W63	US GOV	UNITED STATES TREASURY Government of the United States	1,500,000.00	Fixed	N	1.916	1.566	2.301	03/15/2020 03/15/2020	1,126.02	1,501,691.73 1,502,817.75	1,480,650.00 1,481,776.02	2.873%
912828NT3	US GOV	UNITED STATES TREASURY Government of the United States	2,200,000.00	Fixed	N	2.293	2.419	2.358	08/15/2020 08/15/2020	7,178.87	2,210,379.83 2,217,558.69	2,213,508.00 2,220,686.87	4.296%
912828VZ0	US GOV	UNITED STATES TREASURY Government of the United States	1,175,000.00	Fixed	N	2.403	2.429	2.362	09/30/2020 09/30/2020	64.21	1,162,864.64 1,162,928.85	1,164,718.75 1,164,782.96	2.260%
---	US GOV	UNITED STATES TREASURY Government of the United States	16,285,000.00	Fixed	N	2.003	1.708	2.307	04/21/2020 04/21/2020	50,759.99	16,263,688.46 16,314,448.45	16,079,821.35 16,130,581.34	31.205%

Indiana Bond Bank

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
45462TED0	MUNI	INDIANA BD BK REV Indiana Bond Bank	1,355,000.00	Fixed	N	1.264	1.993	2.380	07/15/2019 07/15/2019	5,864.14	1,356,422.39 1,362,286.53	1,349,309.00 1,355,173.14	2.619%
45462TED0	MUNI	INDIANA BD BK REV Indiana Bond Bank	1,355,000.00	Fixed	N	1.264	1.993	2.380	07/15/2019 07/15/2019	5,864.14	1,356,422.39 1,362,286.53	1,349,309.00 1,355,173.14	2.619%

Intel Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
458140AZ3	CORP	INTEL CORP Intel Corporation	325,000.00	Fixed	N	2.044	1.863	2.622	05/11/2020 05/11/2020	2,338.19	324,912.42 327,250.61	319,865.00 322,203.19	0.621%
458140AZ3	CORP	INTEL CORP Intel Corporation	325,000.00	Fixed	N	2.044	1.863	2.622	05/11/2020 05/11/2020	2,338.19	324,912.42 327,250.61	319,865.00 322,203.19	0.621%

International Business Machines Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
44932HAA1	CORP	IBM CREDIT LLC International Business Machines Corporation	1,000,000.00	Fixed	N	1.406	1.687	2.590	09/06/2019 09/06/2019	1,128.47	999,133.21 1,000,261.68	986,480.00 987,608.47	1.914%

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
44932HAA1	CORP	IBM CREDIT LLC International Business Machines Corporation	1,000,000.00	Fixed	N	1.406	1.687	2.590	09/06/2019 09/06/2019	1,128.47	999,133.21 1,000,261.68	986,480.00 987,608.47	1.914%

Johnson & Johnson

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	110,000.00	Fixed	N	2.508	1.987	2.624	11/10/2020 11/10/2020	840.13	109,897.09 110,737.22	108,190.50 109,030.63	0.210%
478160CH5	CORP	JOHNSON & JOHNSON Johnson & Johnson	110,000.00	Fixed	N	2.508	1.987	2.624	11/10/2020 11/10/2020	840.13	109,897.09 110,737.22	108,190.50 109,030.63	0.210%

Massachusetts, Commonwealth of

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
57582RAP1	MUNI	MASSACHUSETTS ST Massachusetts, Commonwealth of	950,000.00	Fixed	N	1.541	1.804	2.639	11/01/2019 11/01/2019	7,322.92	950,681.34 958,004.25	938,410.00 945,732.92	1.821%
57582RAP1	MUNI	MASSACHUSETTS ST Massachusetts, Commonwealth of	950,000.00	Fixed	N	1.541	1.804	2.639	11/01/2019 11/01/2019	7,322.92	950,681.34 958,004.25	938,410.00 945,732.92	1.821%

The Home Depot, Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
437076BE1	CORP	HOME DEPOT INC The Home Depot, Inc.	2,500,000.00	Fixed	Y	1.170	1.813	2.438	06/15/2019 06/15/2019	14,722.22	2,505,198.49 2,519,920.71	2,486,975.00 2,501,697.22	4.826%
437076BE1	CORP	HOME DEPOT INC The Home Depot, Inc.	2,500,000.00	Fixed	Y	1.170	1.813	2.438	06/15/2019 06/15/2019	14,722.22	2,505,198.49 2,519,920.71	2,486,975.00 2,501,697.22	4.826%

Toyota Motor Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
89236TEJ0	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	460,000.00	Fixed	N	1.725	2.246	2.716	01/10/2020 01/10/2020	2,248.89	459,635.09 461,883.98	455,892.20 458,141.09	0.885%
89236TEJ0	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	460,000.00	Fixed	N	1.725	2.246	2.716	01/10/2020 01/10/2020	2,248.89	459,635.09 461,883.98	455,892.20 458,141.09	0.885%

Walmart Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
931142DY6	CORP	WAL-MART STORES INC Walmart Inc.	155,000.00	Fixed	N	1.484	1.751	2.477	10/09/2019 10/09/2019	1,213.09	154,997.35 156,210.44	153,319.80 154,532.89	0.298%
931142DY6	CORP	WAL-MART STORES INC Walmart Inc.	155,000.00	Fixed	N	1.484	1.751	2.477	10/09/2019 10/09/2019	1,213.09	154,997.35 156,210.44	153,319.80 154,532.89	0.298%

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Calla ble	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued	% of Market Value
---	---	---	52,074,815.70	---	---	1.623	1.766	2.390	12/01/2019 12/15/2019	208,051.13	52,093,535.22 52,301,586.35	51,529,378.18 51,737,429.31	100.000%

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

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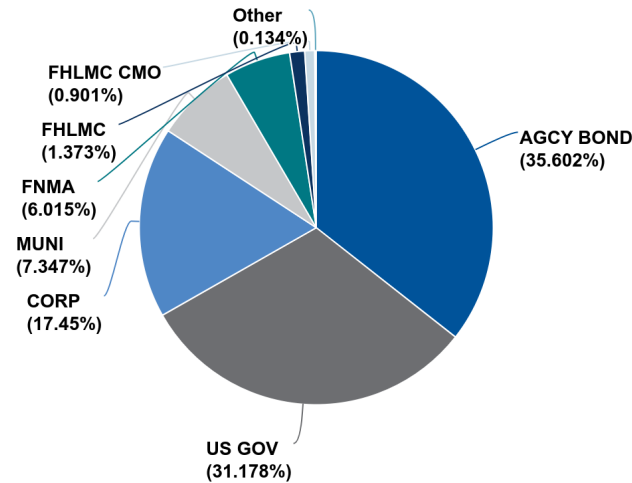


Chart calculated by: Market Value + Accrued

AGCY BOND

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3137EAE1 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	Fixed	N	1.285	AA+ Aaa	1,500,000.00	07/19/2019 07/19/2019	1.353 2.223	2,625.00	1,479,000.00	1,490,782.25 1,493,407.25	1,474,110.00 1,476,735.00
313383HU8 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	2.134	AA+ Aaa	1,250,000.00	06/12/2020 06/12/2020	1.748 2.421	6,623.26	1,250,125.00	1,250,080.50 1,256,703.76	1,232,100.00 1,238,723.26
3137EADG1 FREDDIE MAC AGCY BOND	Fixed	N	1.144	AA+ Aaa	2,500,000.00	05/30/2019 05/30/2019	1.623 2.162	14,704.86	2,521,250.00	2,503,635.02 2,518,339.88	2,488,150.00 2,502,854.86
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	1.767	AA+ Aaa	3,500,000.00	01/21/2020 01/21/2020	1.577 2.282	11,059.03	3,508,050.00	3,502,964.93 3,514,023.95	3,459,365.00 3,470,424.03
3137EAE5 FREDDIE MAC AGCY BOND	Fixed	N	1.757	AA+ Aaa	1,500,000.00	01/17/2020 01/17/2020	1.677 2.296	4,625.00	1,492,560.00	1,495,314.05 1,499,939.05	1,479,045.00 1,483,670.00
3137EAEH8 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	Fixed	N	1.352	AA+ Aaa	500,000.00	08/15/2019 08/15/2019	1.436 2.244	878.47	499,380.00	499,584.77 500,463.24	494,135.00 495,013.47
3134G3QR4 FREDDIE MAC AGCY BOND	Fixed	Y	1.881	AA+ Aaa	500,000.00	03/05/2020 03/05/2020	1.579 2.401	722.22	505,050.00	503,979.40 504,701.63	496,230.00 496,952.22
3130A9AE1 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	0.498	AA+ Aaa	1,000,000.00	10/01/2018 10/01/2018	1.254 1.996	4,375.00	994,090.00	998,115.05 1,002,490.05	994,390.00 998,765.00

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3137EAEK1 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	Fixed	N	2.532	AA+ Aaa	1,800,000.00	11/17/2020 11/17/2020	2.011 2.462	12,750.00	1,793,034.00	1,793,772.48 1,806,522.48	1,773,216.00 1,785,966.00
3135G0G72 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	0.698	AA+ Aaa	1,500,000.00	12/14/2018 12/14/2018	1.210 2.054	5,015.63	1,496,100.00	1,499,105.73 1,504,121.36	1,490,235.00 1,495,250.63
3135G0J53 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	0.896	AA+ Aaa	1,500,000.00	02/26/2019 02/26/2019	1.238 2.171	1,458.33	1,489,500.00	1,496,797.11 1,498,255.44	1,484,280.00 1,485,738.33
3130AAXX1 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	0.956	AA+ Aaa	1,000,000.00	03/18/2019 03/18/2019	1.492 2.181	496.53	997,680.00	998,888.41 999,384.94	992,310.00 992,806.53
3130AAXX1 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	0.956	AA+ Aaa	500,000.00	03/18/2019 03/18/2019	1.350 2.181	248.26	500,233.00	500,117.60 500,365.87	496,155.00 496,403.26
--- --- AGCY BOND	Fixed	---	1.442	AA+ Aaa	18,550,000.00	09/21/2019 09/21/2019	1.538 2.240	65,581.60	18,526,052.00	18,533,137.31 18,598,718.91	18,353,721.00 18,419,302.60

CORP

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
478160CH5 JOHNSON & JOHNSON CORP	Fixed	N	2.508	AAA Aaa	110,000.00	11/10/2020 11/10/2020	1.987 2.624	840.13	109,882.30	109,897.09 110,737.22	108,190.50 109,030.63
037833CZ1 APPLE INC CORP	Fixed	N	1.424	AA+ Aa1	575,000.00	09/12/2019 09/12/2019	1.546 2.473	455.21	574,481.54	574,623.25 575,078.46	567,059.25 567,514.46
037833DH0 APPLE INC CORP	Fixed	N	1.576	AA+ Aa1	500,000.00	11/13/2019 11/13/2019	1.825 2.463	3,450.00	499,755.00	499,801.40 503,251.40	494,755.00 498,205.00
931142DY6 WAL-MART STORES INC CORP	Fixed	N	1.484	AA Aa2	155,000.00	10/09/2019 10/09/2019	1.751 2.477	1,213.09	154,996.90	154,997.35 156,210.44	153,319.80 154,532.89
19416QEB2 COLGATE-PALMOLIVE CO CORP	Fixed	N	0.089	AA- Aa3	500,000.00	05/01/2018 05/01/2018	1.183 2.402	1,875.00	498,350.00	499,883.54 501,758.54	499,330.00 501,205.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	Fixed	N	1.725	AA- Aa3	460,000.00	01/10/2020 01/10/2020	2.246 2.716	2,248.89	459,590.60	459,635.09 461,883.98	455,892.20 458,141.09
458140AZ3 INTEL CORP CORP	Fixed	N	2.044	A+ A1	325,000.00	05/11/2020 05/11/2020	1.863 2.622	2,338.19	324,876.50	324,912.42 327,250.61	319,865.00 322,203.19
17275RBG6 CISCO SYSTEMS INC CORP	Fixed	N	1.446	AA- A1	1,000,000.00	09/20/2019 09/20/2019	1.597 2.517	427.78	996,110.00	997,154.10 997,581.88	983,930.00 984,357.78
44932HAA1 IBM CREDIT LLC CORP	Fixed	N	1.406	A+ A1	1,000,000.00	09/06/2019 09/06/2019	1.687 2.590	1,128.47	998,820.00	999,133.21 1,000,261.68	986,480.00 987,608.47
437076BE1 HOME DEPOT INC CORP	Fixed	Y	1.170	A A2	2,500,000.00	06/15/2019 06/15/2019	1.813 2.438	14,722.22	2,522,000.00	2,505,198.49 2,519,920.71	2,486,975.00 2,501,697.22
36962G3U6 GENERAL ELECTRIC CAPITAL CORP CORP	Fixed	N	0.089	A A2	1,500,000.00	05/01/2018 05/01/2018	4.916 2.973	35,156.25	1,583,400.00	1,500,860.46 1,536,016.71	1,503,435.00 1,538,591.25
375558BR3 GILEAD SCIENCES INC CORP	Fixed	N	1.442	A A3	410,000.00	09/20/2019 09/20/2019	1.868 2.725	231.76	409,856.50	409,893.99 410,125.75	404,846.30 405,078.06

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--- CORP	Fixed	---	1.113	A+ A1	9,035,000.00	05/22/2019 05/22/2019	2.275 2.592	64,086.99	9,132,119.34	9,035,990.39 9,100,077.38	8,964,078.05 9,028,165.04

FHLMC

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3137BPCG2 FHMS KJ04 A2 FHLMC	Fixed	Y	2.485	AA+ Aaa	720,000.00	11/02/2020 01/25/2021	1.898 2.695	1,278.60	724,837.50	723,338.59 724,617.19	709,099.20 710,377.80
3137BPCG2 FHMS KJ04 A2 FHLMC	Fixed	Y	2.485	AA+ Aaa	720,000.00	11/02/2020 01/25/2021	1.898 2.695	1,278.60	724,837.50	723,338.59 724,617.19	709,099.20 710,377.80

FHLMC CMO

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3137A8PN2 FHMS K012 A1 FHLMC CMO	Fixed	Y	1.128	AA+ Aaa	461,008.45	05/30/2019 10/25/2020	1.636 2.544	1,316.56	472,461.74	469,765.38 471,081.95	464,682.69 465,999.25
3137A8PN2 FHMS K012 A1 FHLMC CMO	Fixed	Y	1.128	AA+ Aaa	461,008.45	05/30/2019 10/25/2020	1.636 2.544	1,316.56	472,461.74	469,765.38 471,081.95	464,682.69 465,999.25

FNMA

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3138ENVW6 FN AL6028 FNMA	Variable	N	2.647	AA+ Aaa	129,498.93	01/14/2021 07/01/2021	1.760 2.842	301.08	132,028.21	132,512.31 132,813.39	128,832.01 129,133.10
3138LANV7 FN AM9403 FNMA	Fixed	N	2.554	AA+ Aaa	653,805.48	12/04/2020 04/01/2021	1.845 2.903	1,283.64	662,693.15	660,513.79 661,797.43	643,207.29 644,490.93
3138L35E1 FN AM3544 FNMA	Fixed	N	1.730	AA+ Aaa	454,863.23	01/12/2020 06/01/2020	1.738 2.950	685.45	454,383.50	454,310.78 454,996.23	445,019.99 445,705.45
3138L14D8 FN AM1719 FNMA	Fixed	N	1.313	AA+ Aaa	441,395.72	08/05/2019 12/01/2019	1.694 2.986	558.73	438,843.90	439,529.71 440,088.44	432,245.58 432,804.32
3138L14D8 FN AM1719 FNMA	Fixed	N	1.313	AA+ Aaa	675,335.44	08/05/2019 12/01/2019	1.733 2.986	854.86	671,140.97	672,124.24 672,979.10	661,335.74 662,190.60
3138L4EC3 FN AM3730 FNMA	Fixed	N	2.661	AA+ Aaa	463,688.21	01/23/2021 09/01/2021	2.033 3.030	1,030.16	472,273.68	471,085.67 472,115.83	459,000.32 460,030.48
31398MC46 FNA 10M1 A2 FNMA	Fixed	N	0.879	AA+ Aaa	330,713.66	02/24/2019 09/25/2019	1.664 2.523	1,226.40	341,694.35	339,276.91 340,503.31	336,514.37 337,740.77
--- FNMA	---	N	1.837	AA+ Aaa	3,149,300.67	02/28/2020 07/26/2020	1.790 2.914	5,940.33	3,173,057.75	3,169,353.40 3,175,293.73	3,106,155.31 3,112,095.64

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MMFUND

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
316175108 FIDELITY IMM:GOVT;I MMFUND	Fixed	N	0.000	AAAm Aaa	69,506.58	03/31/2018 03/31/2018	1.490 1.490	0.00	69,506.58	69,506.58 69,506.58	69,506.58 69,506.58
316175108 FIDELITY IMM:GOVT;I MMFUND	Fixed	N	0.000	AAAm Aaa	69,506.58	03/31/2018 03/31/2018	1.490 1.490	0.00	69,506.58	69,506.58 69,506.58	69,506.58 69,506.58

MUNI

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
373385BN2 GEORGIA ST MUNI	Fixed	N	2.713	AAA Aaa	1,250,000.00	02/01/2021 02/01/2021	1.870 2.560	5,208.33	1,276,812.50	1,271,651.37 1,276,859.70	1,247,937.50 1,253,145.83
373385BM4 GEORGIA ST MUNI	Fixed	N	1.793	AAA Aaa	250,000.00	02/01/2020 02/01/2020	1.660 2.407	691.67	250,000.00	250,000.00 250,691.67	246,657.50 247,349.17
57582RAP1 MASSACHUSETTS ST MUNI	Fixed	N	1.541	AA Aa1	950,000.00	11/01/2019 11/01/2019	1.804 2.639	7,322.92	952,090.00	950,681.34 958,004.25	938,410.00 945,732.92
45462TED0 INDIANA BD BK REV MUNI	Fixed	N	1.264	AA+ NA	1,355,000.00	07/15/2019 07/15/2019	1.993 2.380	5,864.14	1,357,845.50	1,356,422.39 1,362,286.53	1,349,309.00 1,355,173.14
--- --- MUNI	Fixed	N	1.845	AA+ Aaa	3,805,000.00	02/27/2020 02/27/2020	1.883 2.506	19,087.06	3,836,748.00	3,828,755.10 3,847,842.15	3,782,314.00 3,801,401.06

US GOV

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828WC0 UNITED STATES TREASURY US GOV	Fixed	N	2.494	AA+ Aaa	2,000,000.00	10/31/2020 10/31/2020	1.736 2.374	14,696.13	2,001,800.00	2,001,205.97 2,015,902.11	1,968,820.00 1,983,516.13
912828UQ1 UNITED STATES TREASURY US GOV	Fixed	N	1.881	AA+ Aaa	2,000,000.00	02/29/2020 02/29/2020	1.491 2.288	2,173.91	1,986,406.25	1,990,930.43 1,993,104.35	1,961,180.00 1,963,353.91
912828B5 UNITED STATES TREASURY US GOV	Fixed	N	1.363	AA+ Aaa	2,000,000.00	08/15/2019 08/15/2019	1.366 2.205	1,864.64	1,971,640.63	1,983,281.92 1,985,146.57	1,960,540.00 1,962,404.64
912828XV7 UNITED STATES TREASURY US GOV	Fixed	N	1.234	AA+ Aaa	1,000,000.00	06/30/2019 06/30/2019	1.363 2.189	3,142.27	997,851.56	998,607.20 1,001,749.46	988,410.00 991,552.27
912828XE5 UNITED STATES TREASURY US GOV	Fixed	N	2.111	AA+ Aaa	580,000.00	05/31/2020 05/31/2020	1.494 2.333	2,915.93	580,090.63	580,076.14 582,992.08	569,815.20 572,731.13
912828WC0 UNITED STATES TREASURY US GOV	Fixed	N	2.494	AA+ Aaa	1,500,000.00	10/31/2020 10/31/2020	1.560 2.374	11,022.10	1,508,613.28	1,507,172.47 1,518,194.57	1,476,615.00 1,487,637.10
912828X96 UNITED STATES TREASURY US GOV	Fixed	N	2.068	AA+ Aaa	280,000.00	05/15/2020 05/15/2020	1.489 2.321	1,589.50	280,076.56	280,062.75 281,652.25	275,248.40 276,837.90
912828T6 UNITED STATES TREASURY US GOV	Fixed	N	1.396	AA+ Aaa	650,000.00	08/31/2019 08/31/2019	1.440 2.224	706.52	647,638.67	648,276.73 648,983.25	641,186.00 641,892.52

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Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
9128282T6 UNITED STATES TREASURY US GOV	Fixed	N	1.396	AA+ Aaa	480,000.00	08/31/2019 08/31/2019	1.437 2.224	521.74	478,293.75	478,747.93 479,269.67	473,491.20 474,012.94
912828XH8 UNITED STATES TREASURY US GOV	Fixed	N	2.191	AA+ Aaa	920,000.00	06/30/2020 06/30/2020	1.606 2.339	3,758.15	920,467.19	920,390.71 924,148.86	905,638.80 909,396.95
912828W63 UNITED STATES TREASURY US GOV	Fixed	N	1.916	AA+ Aaa	1,500,000.00	03/15/2020 03/15/2020	1.566 2.301	1,126.02	1,502,109.38	1,501,691.73 1,502,817.75	1,480,650.00 1,481,776.02
912828NT3 UNITED STATES TREASURY US GOV	Fixed	N	2.293	AA+ Aaa	2,200,000.00	08/15/2020 08/15/2020	2.419 2.358	7,178.87	2,210,484.38	2,210,379.83 2,217,558.69	2,213,508.00 2,220,686.87
912828VZ0 UNITED STATES TREASURY US GOV	Fixed	N	2.403	AA+ Aaa	1,175,000.00	09/30/2020 09/30/2020	2.429 2.362	64.21	1,162,745.12	1,162,864.64 1,162,928.85	1,164,718.75 1,164,782.96
--- UNITED STATES TREASURY US GOV	Fixed	N	2.003	AA+ Aaa	16,285,000.00	04/21/2020 04/21/2020	1.708 2.307	50,759.99	16,248,217.40	16,263,688.46 16,314,448.45	16,079,821.35 16,130,581.34

Summary

Identifier, Description, Security Type	Coupon Type	Callabl e	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Original Cost	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
---	---	---	1.623	AA Aa2	52,074,815.70	12/01/2019 12/15/2019	1.766 2.390	208,051.13	52,183,000.32	52,093,535.22 52,301,586.35	51,529,378.18 51,737,429.31

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

Portfolio Activity Summary

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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
316175108 FIDELITY IMM:GOVT;I MMFUND	176.61	0.00	139,864.34	0.00	-738,493.25	0.00	0.00	0.00	0.00	0.00	668,135.49 69,506.58	668,135.49 69,506.58
CCYUSD Cash CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	19,562.50 0.00	19,562.50 0.00
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	176.61 12,339.53	176.61 12,339.53
3137EAE1 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	0.00	1,479,000.00 1,479,000.00	1,473,000.00 1,474,110.00
313383HU8 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,250,125.00 1,250,125.00	1,232,850.00 1,232,100.00
57582RAP1 MASSACHUSETTS ST MUNI	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	952,090.00 952,090.00	938,068.00 938,410.00
3137EADG1 FREDDIE MAC AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,521,250.00 2,521,250.00	2,487,050.00 2,488,150.00
437076BE1 HOME DEPOT INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,522,000.00 2,522,000.00	2,487,350.00 2,486,975.00
3135G0A78 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,508,050.00 3,508,050.00	3,458,245.00 3,459,365.00
45462TED0 INDIANA BD BK REV MUNI	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,357,845.50 1,357,845.50	1,346,612.55 1,349,309.00
912828WC0 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	2,001,800.00 2,001,800.00	1,967,180.00 1,968,820.00
3137EAE5 FREDDIE MAC AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,492,560.00 1,492,560.00	1,478,895.00 1,479,045.00
3138ENVW6 FN AL6028 FNMA	272.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-250.22	0.00	132,283.32 132,028.21	128,997.91 128,832.01
3130AAXX1 FEDERAL HOME LOAN BANKS AGCY BOND	6,875.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	997,680.00 997,680.00	992,270.00 992,310.00
912828UQ1 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	1,986,406.25 1,986,406.25	1,959,840.00 1,961,180.00
912828B5 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	1,971,640.63 1,971,640.63	1,958,820.00 1,960,540.00
3130AAXX1 FEDERAL HOME LOAN BANKS AGCY BOND	3,437.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	500,233.00 500,233.00	496,135.00 496,155.00
36962G3U6 GENERAL ELECTRIC CAPITAL CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,583,400.00 1,583,400.00	1,508,190.00 1,503,435.00
19416QEB2 COLGATE-PALMOLIVE CO CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	498,350.00 498,350.00	498,940.00 499,330.00
3137BPCG2 FHMS KJ04 A2 FHLMC	1,278.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	724,837.50 724,837.50	707,068.80 709,099.20
912828ST8 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-198,000.00	-987.56	0.00	0.00	0.00	-1,934.60	199,882.81 0.00	197,936.00 0.00

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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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	324,876.50 324,876.50	320,037.25 319,865.00
3138LANV7 FN AM9403 FNMA	1,161.44	0.00	0.00	0.00	0.00	0.00	0.00	-1,143.90	-0.01	663,852.61 662,693.15	643,867.64 643,207.29
3138L35E1 FN AM3544 FNMA	620.46	0.00	0.00	0.00	0.00	0.00	0.00	-981.82	0.01	455,364.28 454,383.50	445,807.34 445,019.99
3138L14D8 FN AM1719 FNMA	505.91	0.00	0.00	0.00	0.00	0.00	0.00	-1,086.18	0.00	439,923.80 438,843.90	433,158.80 432,245.58
3137A8PN2 FHMS K012 A1 FHLMC CMO	1,370.83	0.00	0.00	0.00	0.00	0.00	0.00	-19,000.37	0.00	491,934.16 472,461.74	484,856.91 464,682.69
373385BN2 GEORGIA ST MUNI	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,276,812.50 1,276,812.50	1,239,987.50 1,247,937.50
373385BM4 GEORGIA ST MUNI	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	250,000.00 250,000.00	246,707.50 246,657.50
3137EAEH8 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	499,380.00 499,380.00	493,950.00 494,135.00
912828XV7 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	997,851.56 997,851.56	988,080.00 988,410.00
3138L14D8 FN AM1719 FNMA	774.03	0.00	0.00	0.00	0.00	0.00	0.00	-1,661.86	0.00	672,792.50 671,140.97	662,732.97 661,335.74
037833CZ1 APPLE INC CORP	4,312.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	574,481.54 574,481.54	567,795.25 567,059.25
17275RBG6 CISCO SYSTEMS INC CORP	7,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	996,110.00 996,110.00	983,480.00 983,930.00
912828XE5 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	580,090.63 580,090.63	569,484.60 569,815.20
912828WC0 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,508,613.28 1,508,613.28	1,475,385.00 1,476,615.00
912828X96 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	280,076.56 280,076.56	275,108.40 275,248.40
375558BR3 GILEAD SCIENCES INC CORP	3,771.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	409,856.50 409,856.50	405,416.20 404,846.30
3134G3QR4 FREDDIE MAC AGCY BOND	5,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	505,050.00 505,050.00	496,955.00 496,230.00
912828T6 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	647,638.67 647,638.67	640,906.50 641,186.00
3138L4EC3 FN AM3730 FNMA	998.72	0.00	0.00	0.00	0.00	0.00	0.00	-834.79	0.00	473,123.93 472,273.68	459,390.01 459,000.32
44932HAA1 IBM CREDIT LLC CORP	8,034.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	998,820.00 998,820.00	986,630.00 986,480.00
912828T6 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	478,293.75 478,293.75	473,284.80 473,491.20

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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
3130A9AE1 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	994,090.00 994,090.00	993,530.00 994,390.00
912828XH8 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	920,467.19 920,467.19	905,050.00 905,638.80
912828W63 UNITED STATES TREASURY US GOV	12,187.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,502,109.38 1,502,109.38	1,480,065.00 1,480,650.00
931142DY6 WAL-MART STORES INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	154,996.90 154,996.90	153,288.80 153,319.80
31398MC46 FNA 10M1 A2 FNMA	1,269.11	0.00	0.00	0.00	0.00	0.00	0.00	-4,039.97	0.00	345,868.46 341,694.35	340,759.10 336,514.37
912828RP7 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-509,183.20	-3,525.62	0.00	0.00	-2,934.60	515,817.19 0.00	509,260.50 0.00
037833DH0 APPLE INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	499,755.00 499,755.00	494,395.00 494,755.00
478160CH5 JOHNSON & JOHNSON CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	109,882.30 109,882.30	108,395.10 108,190.50
912828D23 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-969,134.77	-6,258.72	0.00	0.00	-4,208.45	972,905.27 0.00	969,325.50 0.00
3137EAEK1 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	1,793,034.00 1,793,034.00	1,772,820.00 1,773,216.00
3135G0G72 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,496,100.00 1,496,100.00	1,489,020.00 1,490,235.00
89236TEJ0 TOYOTA MOTOR CREDIT CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	459,590.60 459,590.60	457,042.20 455,892.20
912828B33 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-994,765.63	-2,113.26	0.00	0.00	-8,285.74	1,006,796.88 0.00	994,640.00 0.00
3135G0J53 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,489,500.00 1,489,500.00	1,483,530.00 1,484,280.00
912828NT3 UNITED STATES TREASURY US GOV	0.00	0.00	2,210,484.38	-5,743.09	0.00	0.00	0.00	0.00	0.00	0.00 2,210,484.38	0.00 2,213,508.00
912828VZ0 UNITED STATES TREASURY US GOV	0.00	0.00	1,162,745.12	-11,233.52	0.00	0.00	0.00	0.00	0.00	0.00 1,162,745.12	0.00 1,164,718.75
---	59,046.83	0.00	3,513,093.84	-16,976.61	-3,409,576.85	-12,885.16	0.00	-28,999.11	-17,363.38	52,153,164.53 52,195,339.85	51,449,465.73 51,541,717.71

* Weighted by: Ending Market Value + Accrued.

Disclaimer

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Dated: 04/05/2018

Additional Disclosure:

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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



Investment Report

Account

03/31/2018

The School Board of Lee County
Regions Bank Account # 3346000512

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Dated: 04/04/2018

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Dashboard

03/01/2018 - 03/31/2018

Lee (512) (107127)

Dated: 04/04/2018

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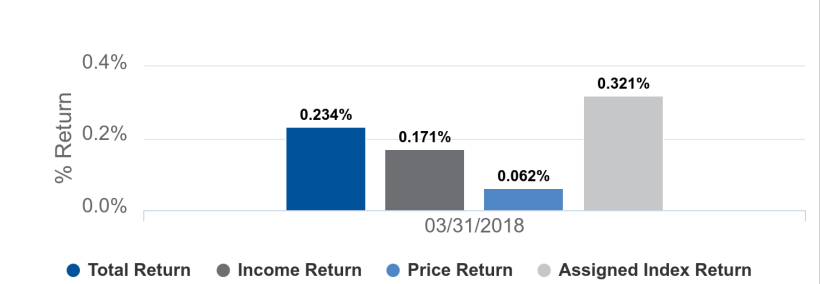
Cash and Fixed Income Summary

Risk Metric	Value
MMFund	148,272.63
Fixed Income	51,676,779.45
Duration	1.606
Convexity	-0.114
WAL	2.196
Years to Final Maturity	2.226
Years to Effective Maturity	2.195
Yield	2.378
Book Yield	2.059
Avg Credit Rating	AA-/Aa3/AA-

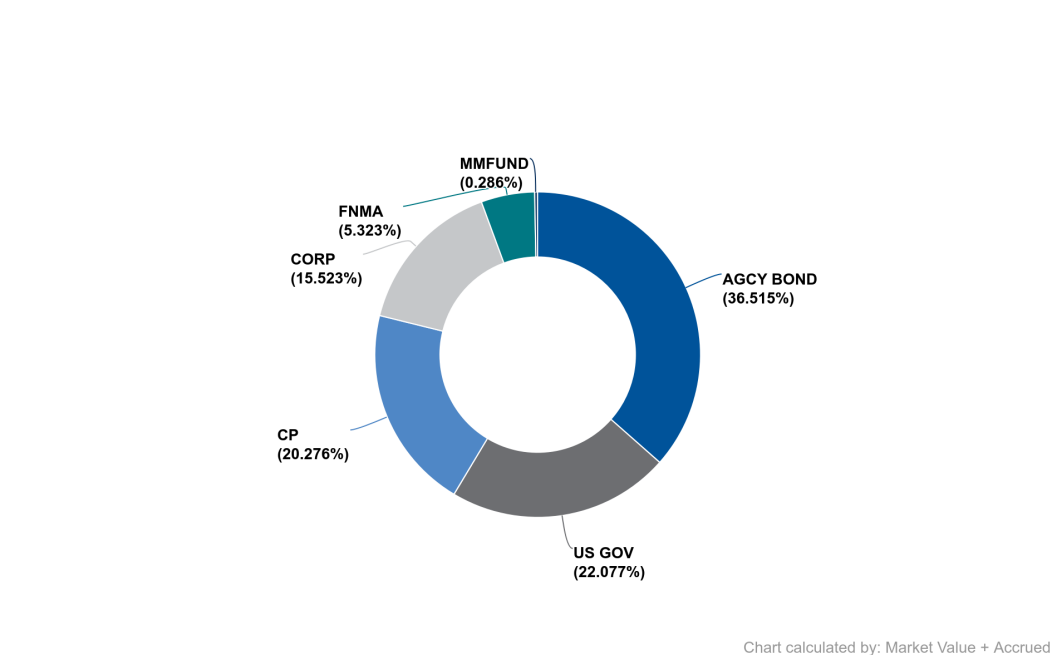
Fixed Income Totals

	Portfolio
Current Units	52,175,471.01
Market Value	51,683,267.32
Book Value	52,317,641.92
Net Unrealized Gain/Loss	-634,374.60
Net Income	528,696.35
Accrued Balance	141,784.75

Monthly Returns Index included



Exposure-Security Type



Security Type

Security Type	Market Value + Accrued	% of Market Value + Accrued
AGCY BOND	18,923,914.26	36.515%
US GOV	11,441,317.99	22.077%
CP	10,507,967.93	20.276%
CORP	8,044,897.28	15.523%
FNMA	2,758,681.98	5.323%
MMFUND	148,272.63	0.286%
---	51,825,052.08	100.000%

Dashboard

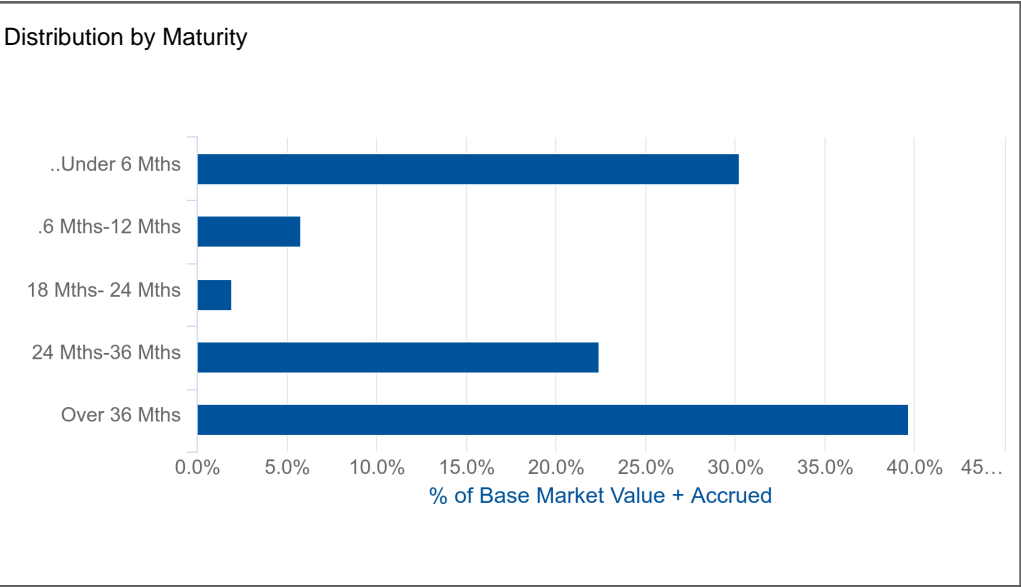
03/01/2018 - 03/31/2018

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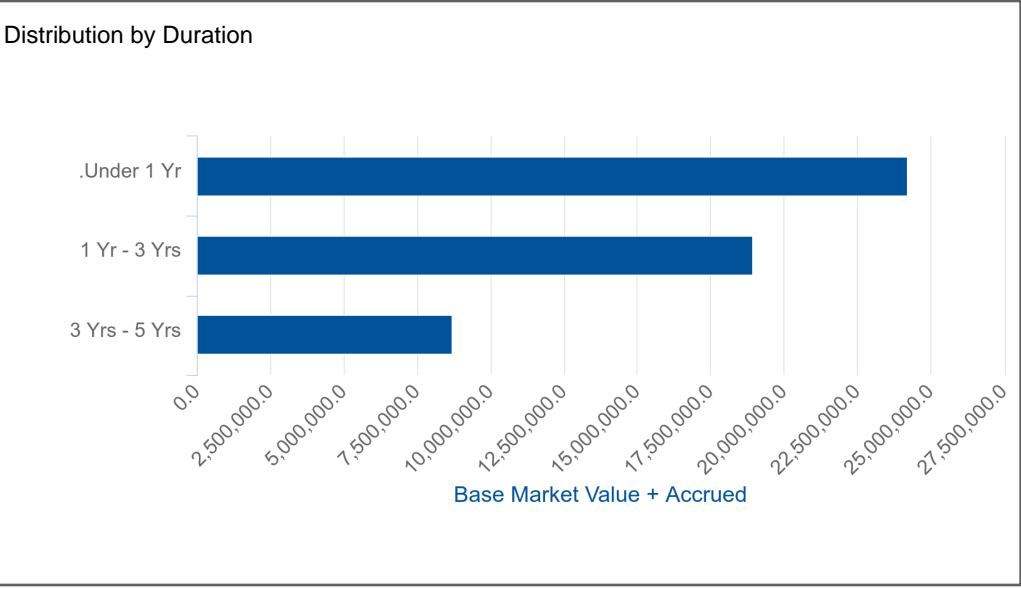
Lee (512) (107127)

Dated: 04/04/2018

Distribution by Maturity					
Final Maturity Group	Base Market Value + Accrued	% of Base Market Value + Accrued	Yield to Maturity	Coupon Rate	Duration
..Under 6 Mths	15,659,421.59	30.216%	1.953	0.354	0.203
.6 Mths-12 Mths	2,992,458.56	5.774%	2.103	1.500	0.827
18 Mths- 24 Mths	985,045.56	1.901%	2.454	1.670	1.943
24 Mths-36 Mths	11,621,551.00	22.425%	2.479	1.838	2.341
Over 36 Mths	20,566,575.37	39.685%	2.663	2.203	2.355
---	51,825,052.08	100.000%	2.356	1.512	1.606



Distribution by Duration					
Duration Group	Base Market Value + Accrued	% of Base Market Value + Accrued	Yield to Maturity	Coupon Rate	Duration
.Under 1 Yr	24,200,364.09	46.696%	2.141	1.015	0.280
1 Yr - 3 Yrs	18,927,128.02	36.521%	2.510	1.936	2.426
3 Yrs - 5 Yrs	8,697,559.96	16.783%	2.682	1.968	3.510
---	51,825,052.08	100.000%	2.356	1.512	1.606



Index: ICE BofAML U.S. Treasuries 1-5 Yrs.

Fixed Income Holdings

As of 03/31/2018

Lee (512) (107127)

Dated: 04/04/2018

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AGCY BOND

Description	Identifier	Current Units	Original Price	Original Cost	Book Price	Book Value	Effective Maturity	Amort Target Price	Moody's Rating	S&P Rating
FEDERAL HOME LOAN BANKS	3130A5Z77	1,500,000.00	100.803	1,512,040.93	100.592	1,508,882.88	07/29/2020	100.000	Aaa	AA+
FEDERAL HOME LOAN BANKS	3130AB5A0	1,500,000.00	100.170	1,502,553.00	100.134	1,502,004.57	04/07/2021	100.000	Aaa	AA+
FEDERAL HOME LOAN BANKS	3130ABNV4	2,000,000.00	100.000	2,000,000.00	100.000	2,000,000.00	07/13/2020	100.000	Aaa	AA+
FEDERAL HOME LOAN BANKS	3130ABWU6	2,000,000.00	100.000	2,000,000.00	100.000	2,000,000.00	08/24/2022	100.000	Aaa	AA+
FEDERAL HOME LOAN BANKS	3130ABX76	2,000,000.00	100.000	2,000,000.00	100.000	2,000,000.00	08/22/2022	100.000	Aaa	AA+
FEDERAL HOME LOAN BANKS	3130ABZP4	2,500,000.00	100.000	2,500,000.00	100.000	2,500,000.00	05/25/2021	100.000	Aaa	AA+
FEDERAL HOME LOAN BANKS	3130AC3B8	1,500,000.00	100.000	1,500,000.00	100.000	1,500,000.00	02/16/2022	100.000	Aaa	AA+
FEDERAL HOME LOAN BANKS	313383HU8	1,250,000.00	101.986	1,274,829.76	101.623	1,270,285.19	06/12/2020	100.000	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORP	3134GBAB8	1,000,000.00	100.000	1,000,000.00	100.000	1,000,000.00	03/27/2020	100.000	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORP	3134GBF80	1,000,000.00	100.000	1,000,000.00	100.000	1,000,000.00	03/26/2021	100.000	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORP	3134GBUZ3	1,000,000.00	100.000	1,000,000.00	100.000	1,000,000.00	06/29/2022	100.000	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORP	3134GBVA7	1,000,000.00	99.900	999,000.00	99.914	999,138.72	06/29/2022	100.000	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORP	3134GBYZ9	1,000,000.00	100.000	1,000,000.00	100.000	1,000,000.00	07/27/2021	100.000	Aaa	AA+
---	---	19,250,000.00	100.202	19,288,423.69	100.159	19,280,311.36	07/16/2021	100.000	Aaa	AA+

CORP

Description	Identifier	Current Units	Original Price	Original Cost	Book Price	Book Value	Effective Maturity	Amort Target Price	Moody's Rating	S&P Rating
AMERICAN HONDA FINANCE CORP	02665WB9	1,500,000.00	101.250	1,518,754.11	101.064	1,515,967.19	09/09/2021	100.000	A2	A+
CATERPILLAR FINANCIAL SERVICES CORP	14913QAB5	2,000,000.00	100.550	2,011,007.41	100.477	2,009,544.90	06/06/2022	100.000	A3	A
NEW YORK LIFE GLOBAL FUNDING	64952WCR2	2,000,000.00	100.847	2,016,931.36	100.734	2,014,686.88	06/10/2022	100.000	Aaa	AA+
PRECISION CASTPARTS CORP	740189AL9	1,500,000.00	99.990	1,499,895.81	99.993	1,499,895.81	06/15/2020	100.000	A2	AA-
PRICOA GLOBAL FUNDING I	74153WCG2	1,000,000.00	100.335	1,003,352.14	100.236	1,002,357.03	11/24/2020	100.000	A1	AA-
---	---	8,000,000.00	100.625	8,049,895.02	100.532	8,042,451.81	09/25/2021	100.000	A2	A+

CP

Description	Identifier	Current Units	Original Price	Original Cost	Book Price	Book Value	Effective Maturity	Amort Target Price	Moody's Rating	S&P Rating
Alaska Housing Finance Corporation	01183QD48	700,000.00	99.611	697,273.78	99.986	699,904.90	04/04/2018	100.000	P-1	A-1+
Australia And New Zealand Banking Group Limited	05253CE44	2,000,000.00	98.920	1,978,400.00	99.867	1,997,347.72	05/04/2018	100.000	P-1	A-1+
Canadian National Railway Company	13639DFE8	1,000,000.00	99.469	994,691.67	99.568	995,683.34	06/14/2018	100.000	P-1	A-1
The Commercial Bank Q.S.C.	20147MEJ8	1,500,000.00	98.748	1,481,212.50	99.781	1,496,715.30	05/18/2018	100.000	P-1	A-1+
The Walt Disney Company	2546R3EX8	350,000.00	99.542	348,396.81	99.717	349,008.34	05/31/2018	100.000	P-1	A-1+
ING (U.S.) Funding LLC	4497W1F84	1,000,000.00	99.350	993,500.00	99.660	996,600.00	06/08/2018	100.000	P-1	A-1
J.P. Morgan Securities LLC	46640QH7	2,000,000.00	99.029	1,980,583.33	99.062	1,981,230.55	08/24/2018	100.000	P-1	A-1
Victory Receivables Corporation	92646LF13	2,000,000.00	99.490	1,989,800.00	99.634	1,992,680.00	06/01/2018	100.000	P-1	A-1
---	---	10,550,000.00	99.184	10,463,858.09	99.614	10,509,170.15	06/08/2018	100.000	P-1	AA-

FNMA

Description	Identifier	Current Units	Original Price	Original Cost	Book Price	Book Value	Effective Maturity	Amort Target Price	Moody's Rating	S&P Rating
FN 469488	31381SRH7	880,606.11	104.953	924,223.63	104.205	917,636.11	12/12/2020	100.000	Aaa	AA+
FN AM4393	3138L43B7	970,140.66	103.812	1,007,126.81	103.135	1,000,552.33	11/01/2020	100.000	Aaa	AA+
FN AN5823	3138LJPH7	876,451.61	103.656	908,497.21	103.174	904,269.31	02/14/2022	100.000	Aaa	AA+
---	---	2,727,198.38	104.133	2,839,847.65	103.495	2,822,457.76	04/14/2021	100.000	Aaa	AA+

Fixed Income Holdings

As of 03/31/2018

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Lee (512) (107127)

Dated: 04/04/2018

MMFUND

Description	Identifier	Current Units	Original Price	Original Cost	Book Price	Book Value	Effective Maturity	Amort Target Price	Moody's Rating	S&P Rating
FIDELITY IMM:GOVT;I	316175108	148,272.63	1.000	148,272.63	1.000	148,272.63	03/31/2018	0.000	Aaa	AAAm
FIDELITY IMM:GOVT;I	316175108	148,272.63	1.000	148,272.63	1.000	148,272.63	03/31/2018	0.000	Aaa	AAAm

US GOV

Description	Identifier	Current Units	Original Price	Original Cost	Book Price	Book Value	Effective Maturity	Amort Target Price	Moody's Rating	S&P Rating
UNITED STATES TREASURY	912828B33	3,000,000.00	99.781	2,993,437.50	99.844	2,995,319.19	01/31/2019	100.000	Aaa	AA+
UNITED STATES TREASURY	912828N89	1,500,000.00	100.182	1,502,736.41	100.156	1,502,341.70	01/31/2021	100.000	Aaa	AA+
UNITED STATES TREASURY	912828RE2	2,500,000.00	99.816	2,495,410.15	99.917	2,497,924.47	08/31/2018	100.000	Aaa	AA+
UNITED STATES TREASURY	912828UZ1	2,500,000.00	96.813	2,420,312.50	99.560	2,488,996.93	04/30/2018	100.000	Aaa	AA+
UNITED STATES TREASURY	912828WC0	2,000,000.00	101.810	2,036,195.11	101.520	2,030,395.92	10/31/2020	100.000	Aaa	AA+
UNITED STATES TREASURY	---	11,500,000.00	99.557	11,448,091.67	100.135	11,514,978.21	05/26/2019	100.000	Aaa	AA+

Summary

Description	Identifier	Current Units	Original Price	Original Cost	Book Price	Book Value	Effective Maturity	Amort Target Price	Moody's Rating	S&P Rating
---	---	52,175,471.01	99.851	52,238,388.75	100.000	52,317,641.92	06/14/2020	---	Aa2	AA

* Grouped by: SecurityType. * Groups Sorted by: SecurityType. * Weighted by: Book Value. * Holdings Displayed by: Position.

Transactions Summary

03/01/2018 - 03/31/2018

Lee (512) (107127)

Dated: 04/04/2018

* Does not Lock Down.

Interest

Identifier	Description	Current Units	Entry Date	Settle Date	Price	Amount
02665WBJ9	AMERICAN HONDA FINANCE CORP	0.00	03/09/2018	03/09/2018	---	7,868.89
14913QAB5	CATERPILLAR FINANCIAL SERVICES CORP	0.00	03/06/2018	03/06/2018	---	10,492.45
3134GBF80	FEDERAL HOME LOAN MORTGAGE CORP	0.00	03/26/2018	03/26/2018	---	8,250.00
3134GBAB8	FEDERAL HOME LOAN MORTGAGE CORP	0.00	03/27/2018	03/27/2018	---	8,350.00
31381SRH7	FN 469488	0.00	03/01/2018	03/01/2018	---	2,306.60
3138L43B7	FN AM4393	0.00	03/01/2018	03/01/2018	---	2,396.40
3138LJPH7	FN AN5823	0.00	03/01/2018	03/01/2018	---	2,061.69
64952WCR2	NEW YORK LIFE GLOBAL FUNDING	0.00	03/12/2018	03/12/2018	---	10,394.53
---	---	0.00	---	---	---	52,120.56

Maturity

Identifier	Description	Current Units	Entry Date	Settle Date	Price	Amount
87019SCM4	Swedbank AB	-2,000,000.00	03/21/2018	03/21/2018	100.000	2,000,000.00
06538CCD1	The Bank of Tokyo-Mitsubishi UFJ, Ltd	-1,000,000.00	03/13/2018	03/13/2018	100.000	1,000,000.00
---	---	-3,000,000.00	---	---	100.000	3,000,000.00

Money Market Funds

Identifier	Description	Current Units	Entry Date	Settle Date	Price	Amount
316175108	FIDELITY IMM:GOVT;I	0.00	03/01/2018	03/01/2018	---	271.55
316175108	FIDELITY IMM:GOVT;I	0.00	03/01/2018	03/01/2018	---	271.55

Principal Paydown

Identifier	Description	Current Units	Entry Date	Settle Date	Price	Amount
31381SRH7	FN 469488	-2,021.67	03/01/2018	03/01/2018	---	2,021.67
3138L43B7	FN AM4393	-1,810.42	03/01/2018	03/01/2018	---	1,810.42
3138LJPH7	FN AN5823	-1,276.61	03/01/2018	03/01/2018	---	1,276.61
---	---	-5,108.70	03/01/2018	03/01/2018	---	5,108.70

Purchases

Identifier	Description	Current Units	Entry Date	Settle Date	Price	Amount
13639DFE8	Canadian National Railway Company	1,000,000.00	03/15/2018	03/15/2018	99.469	-994,691.67
316175108	FIDELITY IMM:GOVT;I	5,037,167.48	---	---	1.000	-5,037,167.48
46640QH7	J.P. Morgan Securities LLC	2,000,000.00	03/27/2018	03/27/2018	99.029	-1,980,583.33
92646LF13	Victory Receivables Corporation	2,000,000.00	03/08/2018	03/08/2018	99.490	-1,989,800.00
---	---	10,037,167.48	---	---	---	-10,002,242.48

Sales

Identifier	Description	Current Units	Entry Date	Settle Date	Price	Amount
3130ABZE9	FEDERAL HOME LOAN BANKS	-2,000,000.00	03/07/2018	03/08/2018	98.000	1,960,916.67
316175108	FIDELITY IMM:GOVT;I	-4,965,075.00	---	---	1.000	4,965,075.00
---	---	-6,965,075.00	---	---	---	6,925,991.67

Summary

Transactions Summary

03/01/2018 - 03/31/2018

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Lee (512) (107127)

Dated: 04/04/2018

Identifier	Description	Current Units	Entry Date	Settle Date	Price	Amount
---	---	66,983.78	---	---	---	-18,750.00

* Grouped by: Transaction Type. * Groups Sorted by: Transaction Type. * Filtered By: Transaction Type ≠ "Cash Transfer". * Showing transactions with Entry Date within selected date range. * Weighted by: Absolute Value of Principal. * MMF transactions are collapsed.

* 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.

Earned Income

03/01/2018 - 03/31/2018

Lee (512) (107127)

Dated: 04/04/2018

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AGCY BOND

Identifier	Description	Beginning Accrued Balance	Purchased Accrued Income	Sold Accrued Income	Interest/Dividend Income	Ending Accrued Balance	Interest Income	Net Amortization/ Accretion Income	Net Income
3130ABZE9*	FEDERAL HOME LOAN BANKS	275.00	0.00	916.67	641.67	0.00	641.67	0.00	-39,358.33
3130ABX76	FEDERAL HOME LOAN BANKS	750.00	0.00	0.00	2,500.00	3,250.00	2,500.00	0.00	2,500.00
3130ABWU6	FEDERAL HOME LOAN BANKS	777.78	0.00	0.00	3,333.33	4,111.11	3,333.33	0.00	3,333.33
3130AC3B8	FEDERAL HOME LOAN BANKS	1,250.00	0.00	0.00	2,500.00	3,750.00	2,500.00	0.00	2,500.00
3134GBYZ9	FEDERAL HOME LOAN MORTGAGE CORP	1,888.89	0.00	0.00	1,666.67	3,555.56	1,666.67	0.00	1,666.67
3130A5Z77	FEDERAL HOME LOAN BANKS	2,440.00	0.00	0.00	2,287.50	4,727.50	2,287.50	-321.20	1,966.30
3134GBUZ3	FEDERAL HOME LOAN MORTGAGE CORP	2,583.33	0.00	0.00	1,250.00	3,833.33	1,250.00	0.00	1,250.00
3134GBVA7	FEDERAL HOME LOAN MORTGAGE CORP	3,315.28	0.00	0.00	1,604.17	4,919.44	1,604.17	16.58	1,620.75
3130ABNV4	FEDERAL HOME LOAN BANKS	4,666.67	0.00	0.00	2,916.67	7,583.33	2,916.67	0.00	2,916.67
3130ABZP4	FEDERAL HOME LOAN BANKS	4,666.67	0.00	0.00	1,458.33	6,125.00	1,458.33	0.00	1,458.33
313383HU8	FEDERAL HOME LOAN BANKS	4,800.35	0.00	0.00	1,822.92	6,623.26	1,822.92	-777.15	1,045.76
3130ABZP4	FEDERAL HOME LOAN BANKS	7,000.00	0.00	0.00	2,187.50	9,187.50	2,187.50	0.00	2,187.50
3134GBF80	FEDERAL HOME LOAN MORTGAGE CORP	7,104.17	0.00	0.00	1,375.00	229.17	1,375.00	0.00	1,375.00
3134GBAB8	FEDERAL HOME LOAN MORTGAGE CORP	7,143.89	0.00	0.00	1,391.67	185.56	1,391.67	0.00	1,391.67
3130AB5A0	FEDERAL HOME LOAN BANKS	10,500.00	0.00	0.00	2,187.50	12,687.50	2,187.50	-54.94	2,132.56
---	---	59,162.01	0.00	916.67	29,122.92	70,768.26	29,122.92	-1,136.71	-12,013.79

*The net income for 3130ABZE9 reflects a realized loss. of \$40,000.

CORP

Identifier	Description	Beginning Accrued Balance	Purchased Accrued Income	Sold Accrued Income	Interest/Dividend Income	Ending Accrued Balance	Interest Income	Net Amortization/ Accretion Income	Net Income
74153WCG2	PRICOA GLOBAL FUNDING I	6,870.83	0.00	0.00	2,125.00	8,995.83	2,125.00	-73.66	2,051.34
740189AL9	PRECISION CASTPARTS CORP	7,125.00	0.00	0.00	2,812.50	9,937.50	2,812.50	3.92	2,816.42
02665WBJ9	AMERICAN HONDA FINANCE CORP	7,153.53	0.00	0.00	3,271.47	2,556.11	3,271.47	-383.71	2,887.76
64952WCR2	NEW YORK LIFE GLOBAL FUNDING	9,138.04	0.00	0.00	4,135.82	2,879.33	4,135.82	-297.38	3,838.44
14913QAB5	CATERPILLAR FINANCIAL SERVICES CORP	9,909.54	0.00	0.00	4,360.41	3,777.50	4,360.41	-193.77	4,166.64
---	---	40,196.95	0.00	0.00	16,705.20	28,146.28	16,705.20	-944.61	15,760.59

CP

Identifier	Description	Beginning Accrued Balance	Purchased Accrued Income	Sold Accrued Income	Interest/Dividend Income	Ending Accrued Balance	Interest Income	Net Amortization/ Accretion Income	Net Income
20147MEJ8	The Commercial Bank Q.S.C.	0.00	0.00	0.00	0.00	0.00	0.00	2,166.50	2,166.50
05253CE44	Australia And New Zealand Banking Group Limited	0.00	0.00	0.00	0.00	0.00	0.00	2,491.53	2,491.53
87019SCM4	Swedbank AB	0.00	0.00	0.00	0.00	0.00	0.00	1,655.56	1,655.55
01183QD48	Alaska Housing Finance Corporation	0.00	0.00	0.00	0.00	0.00	0.00	982.71	982.71
06538CCD1	The Bank of Tokyo-Mitsubishi UFJ, Ltd	0.00	0.00	0.00	0.00	0.00	0.00	533.33	533.33
4497W1F84	ING (U.S.) Funding LLC	0.00	0.00	0.00	0.00	0.00	0.00	1,550.00	1,550.00
2546R3EX8	The Walt Disney Company	0.00	0.00	0.00	0.00	0.00	0.00	512.36	512.36
92646LF13	Victory Receivables Corporation	0.00	0.00	0.00	0.00	0.00	0.00	2,880.00	2,880.00
13639DFE8	Canadian National Railway Company	0.00	0.00	0.00	0.00	0.00	0.00	991.67	991.67
46640QHQ7	J.P. Morgan Securities LLC	0.00	0.00	0.00	0.00	0.00	0.00	647.22	647.22
---	---	0.00	0.00	0.00	0.00	0.00	0.00	14,410.89	14,410.88

FNMA

Identifier	Description	Beginning Accrued Balance	Purchased Accrued Income	Sold Accrued Income	Interest/Dividend Income	Ending Accrued Balance	Interest Income	Net Amortization/ Accretion Income	Net Income
3138LJPH7	FN AN5823	2,061.69	0.00	0.00	2,279.26	2,279.26	2,279.26	-418.95	1,860.31
31381SRH7	FN 469488	2,306.60	0.00	0.00	2,547.89	2,547.89	2,547.89	-807.83	1,740.06
3138L43B7	FN AM4393	2,396.40	0.00	0.00	2,648.22	2,648.21	2,648.22	-755.76	1,892.46
---	---	6,764.69	0.00	0.00	7,475.37	7,475.36	7,475.37	-1,982.54	5,492.82

Earned Income

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Lee (512) (107127)

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MMFUND

Identifier	Description	Beginning Accrued Balance	Purchased Accrued Income	Sold Accrued Income	Interest/Dividend Income	Ending Accrued Balance	Interest Income	Net Amortization/ Accretion Income	Net Income
316175108	FIDELITY IMM:GOVT;I	0.00	0.00	0.00	271.55	0.00	271.55	0.00	271.55
316175108	FIDELITY IMM:GOVT;I	0.00	0.00	0.00	271.55	0.00	271.55	0.00	271.55

US GOV

Identifier	Description	Beginning Accrued Balance	Purchased Accrued Income	Sold Accrued Income	Interest/Dividend Income	Ending Accrued Balance	Interest Income	Net Amortization/ Accretion Income	Net Income
912828RE2	UNITED STATES TREASURY	101.90	0.00	0.00	3,158.97	3,260.87	3,158.97	423.30	3,582.27
912828N89	UNITED STATES TREASURY	1,652.28	0.00	0.00	1,766.23	3,418.51	1,766.23	-69.53	1,696.70
912828B33	UNITED STATES TREASURY	3,604.97	0.00	0.00	3,853.59	7,458.56	3,853.59	478.06	4,331.65
912828UZ1	UNITED STATES TREASURY	5,222.72	0.00	0.00	1,338.05	6,560.77	1,338.05	11,761.90	13,099.95
912828WC0	UNITED STATES TREASURY	11,698.90	0.00	0.00	2,997.24	14,696.13	2,997.24	-992.14	2,005.10
---	UNITED STATES TREASURY	22,280.77	0.00	0.00	13,114.08	35,394.85	13,114.08	11,601.59	24,715.67

Summary

Identifier	Description	Beginning Accrued Balance	Purchased Accrued Income	Sold Accrued Income	Interest/Dividend Income	Ending Accrued Balance	Interest Income	Net Amortization/ Accretion Income	Net Income
---	---	128,404.42	0.00	916.67	66,689.11	141,784.75	66,689.11	21,948.62	48,637.73

* Grouped by: SecurityType. * Groups Sorted by: SecurityType. * Weighted by: Ending Market Value + Accrued. * Holdings Displayed by: Lot.

Realized Gain/Loss

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Lee (512) (107127)

Dated: 04/04/2018

Identifier	Description	Current Units	Currency	Disposed Book Value	Disposed Principal	Net Realized Gain/Loss	TAX Net ST Capital Gain/Loss	TAX Net LT Capital Gain/Loss
01183QD48	Alaska Housing Finance Corporation	700,000.00	USD	0.00	0.00	0.00	0.00	0.00
02665WBJ9	AMERICAN HONDA FINANCE CORP	1,500,000.00	USD	0.00	0.00	0.00	0.00	0.00
05253CE44	Australia And New Zealand Banking Group Limited	2,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
06538CCD1	The Bank of Tokyo-Mitsubishi UFJ, Ltd	0.00	USD	-1,000,000.00	-1,000,000.00	0.00	0.00	0.00
13639DFE8	Canadian National Railway Company	1,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
14913QAB5	CATERPILLAR FINANCIAL SERVICES CORP	2,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
20147MEJ8	The Commercial Bank Q.S.C.	1,500,000.00	USD	0.00	0.00	0.00	0.00	0.00
2546R3EX8	The Walt Disney Company	350,000.00	USD	0.00	0.00	0.00	0.00	0.00
3130A5Z77	FEDERAL HOME LOAN BANKS	1,500,000.00	USD	0.00	0.00	0.00	0.00	0.00
3130AB5A0	FEDERAL HOME LOAN BANKS	1,500,000.00	USD	0.00	0.00	0.00	0.00	0.00
3130ABNV4	FEDERAL HOME LOAN BANKS	2,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
3130ABWU6	FEDERAL HOME LOAN BANKS	2,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
3130ABX76	FEDERAL HOME LOAN BANKS	2,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
3130ABZE9	FEDERAL HOME LOAN BANKS	0.00	USD	-2,000,000.00	-1,960,000.00	-40,000.00	-40,000.00	0.00
3130ABZP4	FEDERAL HOME LOAN BANKS	1,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
3130ABZP4	FEDERAL HOME LOAN BANKS	1,500,000.00	USD	0.00	0.00	0.00	0.00	0.00
3130AC3B8	FEDERAL HOME LOAN BANKS	1,500,000.00	USD	0.00	0.00	0.00	0.00	0.00
313383HU8	FEDERAL HOME LOAN BANKS	1,250,000.00	USD	0.00	0.00	0.00	0.00	0.00
3134GBAB8	FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
3134GBF80	FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
3134GBUZ3	FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
3134GBVA7	FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
3134GBYZ9	FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
31381SRH7	FN 469488	880,606.11	USD	-2,021.67	-2,021.67	0.00	-87.48	0.00
3138L43B7	FN AM4393	970,140.66	USD	-1,810.42	-1,810.42	0.00	-58.41	0.00
3138LJPH7	FN AN5823	876,451.61	USD	-1,276.61	-1,276.61	0.00	-41.38	0.00
316175108	FIDELITY IMM:GOVT;I	148,272.63	USD	-4,965,075.00	-4,965,075.00	0.00	0.00	0.00
4497W1F84	ING (U.S.) Funding LLC	1,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
46640QH7	J.P. Morgan Securities LLC	2,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
64952WCR2	NEW YORK LIFE GLOBAL FUNDING	2,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
740189AL9	PRECISION CASTPARTS CORP	1,500,000.00	USD	0.00	0.00	0.00	0.00	0.00
74153WCG2	PRICOA GLOBAL FUNDING I	1,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
87019SCM4	Swedbank AB	0.00	USD	-2,000,000.00	-2,000,000.00	0.00	0.00	0.00
912828B33	UNITED STATES TREASURY	3,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
912828N89	UNITED STATES TREASURY	1,500,000.00	USD	0.00	0.00	0.00	0.00	0.00
912828RE2	UNITED STATES TREASURY	2,500,000.00	USD	0.00	0.00	0.00	0.00	0.00
912828UZ1	UNITED STATES TREASURY	2,500,000.00	USD	0.00	0.00	0.00	0.00	0.00
912828WC0	UNITED STATES TREASURY	2,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
92646LF13	Victory Receivables Corporation	2,000,000.00	USD	0.00	0.00	0.00	0.00	0.00
---	---	52,175,471.01	USD	-9,970,183.71	-9,930,183.70	-40,000.01	-40,187.27	0.00

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

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AGCY BOND

Identifier	Description	S&P Rating	Moody's Rating	Current Units	Beginning Book Value	Ending Book Value	Ending Original Cost	Ending Market Value	Coupon Rate	Yield to Maturity	Duration	Final Maturity, DTM	Ending % of Market Value
3130A5Z77	FEDERAL HOME LOAN BANKS	AA+	Aaa	1,500,000.00	1,509,204.08	1,508,882.88	1,512,040.93	1,481,196.00	1.830	2.386	2.258	07/29/2020 851	2.866%
3130AB5A0	FEDERAL HOME LOAN BANKS	AA+	Aaa	1,500,000.00	1,502,059.51	1,502,004.57	1,502,553.00	1,469,835.00	1.750	2.445	2.893	04/07/2021 1103	2.844%
3130ABNV4	FEDERAL HOME LOAN BANKS	AA+	Aaa	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00	1,971,740.00	1.750	2.388	1.882	07/13/2020 835	3.815%
3130ABWU6	FEDERAL HOME LOAN BANKS	AA+	Aaa	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00	1,934,080.00	2.000	2.801	4.100	08/24/2022 1607	3.742%
3130ABX76	FEDERAL HOME LOAN BANKS	AA+	Aaa	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00	1,974,060.00	1.500	2.708	2.675	08/22/2022 1605	3.820%
3130ABZE9	FEDERAL HOME LOAN BANKS	AA+	Aaa	0.00	2,000,000.00	0.00	0.00	0.00	1.650	2.484	2.409	08/28/2020 881	0.000%
3130ABZP4	FEDERAL HOME LOAN BANKS	AA+	Aaa	2,500,000.00	2,500,000.00	2,500,000.00	2,500,000.00	2,438,850.00	1.750	2.562	3.026	05/25/2021 1151	4.719%
3130AC3B8	FEDERAL HOME LOAN BANKS	AA+	Aaa	1,500,000.00	1,500,000.00	1,500,000.00	1,500,000.00	1,459,575.00	2.000	2.737	3.125	02/16/2022 1418	2.824%
313383HU8	FEDERAL HOME LOAN BANKS	AA+	Aaa	1,250,000.00	1,271,062.34	1,270,285.19	1,274,829.76	1,232,030.00	1.750	2.424	2.131	06/12/2020 804	2.384%
3134GBAB8	FEDERAL HOME LOAN MORTGAGE CORP	AA+	Aaa	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	984,860.00	1.670	2.454	1.943	03/27/2020 727	1.906%
3134GBF80	FEDERAL HOME LOAN MORTGAGE CORP	AA+	Aaa	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	975,330.00	1.650	2.512	2.882	03/26/2021 1091	1.887%
3134GBUZ3	FEDERAL HOME LOAN MORTGAGE CORP	AA+	Aaa	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	979,580.00	1.500	2.716	3.605	06/29/2022 1551	1.895%
3134GBVA7	FEDERAL HOME LOAN MORTGAGE CORP	AA+	Aaa	1,000,000.00	999,122.14	999,138.72	999,000.00	971,680.00	1.925	2.634	3.957	06/29/2022 1551	1.880%
3134GBYZ9	FEDERAL HOME LOAN MORTGAGE CORP	AA+	Aaa	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	980,330.00	2.000	2.621	2.616	07/27/2021 1214	1.897%
---	---	AA+	Aaa	19,250,000.00	21,281,448.07	19,280,311.36	19,288,423.69	18,853,146.00	1.775	2.572	2.851	07/15/2021 1202	36.478%

CASH

Identifier	Description	S&P Rating	Moody's Rating	Current Units	Beginning Book Value	Ending Book Value	Ending Original Cost	Ending Market Value	Coupon Rate	Yield to Maturity	Duration	Final Maturity, DTM	Ending % of Market Value
CCYUSD	Cash	AAA	Aaa	0.00	18,750.00	0.00	0.00	0.00	0.000	---	0.000	03/31/2018 0	0.000%
CCYUSD	Cash	AAA	Aaa	0.00	18,750.00	0.00	0.00	0.00	0.000	---	0.000	03/31/2018 0	0.000%

CORP

Identifier	Description	S&P Rating	Moody's Rating	Current Units	Beginning Book Value	Ending Book Value	Ending Original Cost	Ending Market Value	Coupon Rate	Yield to Maturity	Duration	Final Maturity, DTM	Ending % of Market Value
02665WBJ9	AMERICAN HONDA FINANCE CORP	A+	A2	1,500,000.00	1,516,350.90	1,515,967.19	1,518,754.11	1,512,285.00	2.667	2.667	0.204	09/09/2021 1258	2.926%
14913QAB5	CATERPILLAR FINANCIAL SERVICES CORP	A	A3	2,000,000.00	2,009,738.68	2,009,544.90	2,011,007.41	2,014,460.00	2.615	2.714	0.190	06/06/2022 1528	3.898%
64952WCR2	NEW YORK LIFE GLOBAL FUNDING	AA+	Aaa	2,000,000.00	2,014,984.26	2,014,686.88	2,016,931.36	2,012,526.00	2.591	2.669	0.204	06/10/2022 1532	3.894%
740189AL9	PRECISION CASTPARTS CORP	AA-	A2	1,500,000.00	1,499,891.89	1,499,895.81	1,499,850.00	1,487,220.00	2.250	2.649	2.125	06/15/2020 807	2.878%
74153WCG2	PRICOA GLOBAL FUNDING I	AA-	A1	1,000,000.00	1,002,430.69	1,002,357.03	1,003,352.14	990,260.00	2.550	2.934	2.520	11/24/2020 969	1.916%
---	---	A+	A2	8,000,000.00	8,043,396.42	8,042,451.81	8,049,895.02	8,016,751.00	2.543	2.709	0.846	09/26/2021 1275	15.511%

GASB 40 Statement

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CP

Identifier	Description	S&P Rating	Moody's Rating	Current Units	Beginning Book Value	Ending Book Value	Ending Original Cost	Ending Market Value	Coupon Rate	Yield to Maturity	Duration	Final Maturity, DTM	Ending % of Market Value
01183QD48	Alaska Housing Finance Corporation	A-1+	P-1	700,000.00	698,922.19	699,904.90	697,273.78	699,904.90	0.000	1.637	0.008	04/04/2018 4	1.354%
05253CE44	Australia And New Zealand Banking Group Limited	A-1+	P-1	2,000,000.00	1,994,856.19	1,997,347.72	1,978,400.00	1,996,700.00	0.000	1.810	0.090	05/04/2018 34	3.863%
06538CCD1	The Bank of Tokyo-Mitsubishi UFJ, Ltd	A-1	P-1	0.00	999,466.67	0.00	0.00	0.00	0.000	0.000	0.000	03/13/2018 -18	0.000%
13639DFE8	Canadian National Railway Company	A-1	P-1	1,000,000.00	0.00	995,683.34	994,691.67	995,683.33	0.000	2.116	0.202	06/14/2018 75	1.927%
20147MEJ8	The Commercial Bank Q.S.C.	A-1+	P-1	1,500,000.00	1,494,548.80	1,496,715.30	1,481,212.50	1,496,160.82	0.000	1.973	0.128	05/18/2018 48	2.895%
2546R3EX8	The Walt Disney Company	A-1+	P-1	350,000.00	348,495.98	349,008.34	348,396.81	349,008.33	0.000	1.710	0.164	05/31/2018 61	0.675%
4497W1F84	ING (U.S.) Funding LLC	A-1	P-1	1,000,000.00	995,050.00	996,600.00	993,500.00	996,600.00	0.000	1.811	0.186	06/08/2018 69	1.928%
46640QH7	J.P. Morgan Securities LLC	A-1	P-1	2,000,000.00	0.00	1,981,230.55	1,980,583.33	1,981,230.55	0.000	2.355	0.394	08/24/2018 146	3.833%
87019SCM4	Swedbank AB	A-1+	P-1	0.00	1,998,344.45	0.00	0.00	0.00	0.000	0.000	0.000	03/21/2018 -10	0.000%
92646LF13	Victory Receivables Corporation	A-1	P-1	2,000,000.00	0.00	1,992,680.00	1,989,800.00	1,992,680.00	0.000	2.176	0.167	06/01/2018 62	3.856%
---	---	AA-	P-1	10,550,000.00	8,529,684.27	10,509,170.15	10,463,858.09	10,507,967.93	0.000	2.019	0.184	06/08/2018 69	20.331%

FNMA

Identifier	Description	S&P Rating	Moody's Rating	Current Units	Beginning Book Value	Ending Book Value	Ending Original Cost	Ending Market Value	Coupon Rate	Yield to Maturity	Duration	Final Maturity, DTM	Ending % of Market Value
31381SRH7	FN 469488	AA+	Aaa	880,606.11	920,465.61	917,636.11	924,223.63	894,986.41	3.360	---	2.522	11/01/2021 1311	1.732%
3138L43B7	FN AM4393	AA+	Aaa	970,140.66	1,003,118.51	1,000,552.33	1,007,126.81	976,630.90	3.170	---	2.437	05/01/2021 1127	1.890%
3138LJPH7	FN AN5823	AA+	Aaa	876,451.61	905,964.88	904,269.31	908,497.21	879,589.31	3.020	---	3.595	07/01/2022 1553	1.702%
---	---	AA+	Aaa	2,727,198.38	2,829,549.00	2,822,457.76	2,839,847.65	2,751,206.62	3.184	---	2.835	11/13/2021 1323	5.323%

MMFUND

Identifier	Description	S&P Rating	Moody's Rating	Current Units	Beginning Book Value	Ending Book Value	Ending Original Cost	Ending Market Value	Coupon Rate	Yield to Maturity	Duration	Final Maturity, DTM	Ending % of Market Value
316175108	FIDELITY IMM:GOVT;I	AAAm	Aaa	148,272.63	76,180.15	148,272.63	148,272.63	148,272.63	1.500	---	0.000	03/31/2018 0	0.287%
316175108	FIDELITY IMM:GOVT;I	AAAm	Aaa	148,272.63	76,180.15	148,272.63	148,272.63	148,272.63	1.500	---	0.000	03/31/2018 0	0.287%

US GOV

Identifier	Description	S&P Rating	Moody's Rating	Current Units	Beginning Book Value	Ending Book Value	Ending Original Cost	Ending Market Value	Coupon Rate	Yield to Maturity	Duration	Final Maturity, DTM	Ending % of Market Value
912828B33	UNITED STATES TREASURY	AA+	Aaa	3,000,000.00	2,994,841.13	2,995,319.19	2,993,437.50	2,985,000.00	1.500	2.103	0.827	01/31/2019 306	5.776%
912828N89	UNITED STATES TREASURY	AA+	Aaa	1,500,000.00	1,502,411.23	1,502,341.70	1,502,736.41	1,458,345.00	1.375	2.392	2.755	01/31/2021 1037	2.822%
912828RE2	UNITED STATES TREASURY	AA+	Aaa	2,500,000.00	2,497,501.17	2,497,924.47	2,495,410.15	2,495,703.13	1.500	1.912	0.415	08/31/2018 153	4.829%
912828UZ1	UNITED STATES TREASURY	AA+	Aaa	2,500,000.00	2,477,235.03	2,488,996.93	2,420,312.50	2,497,656.25	0.625	1.717	0.086	04/30/2018 30	4.833%

GASB 40 Statement

03/01/2018 - 03/31/2018

Lee (512) (107127)

Dated: 04/04/2018

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Identifier	Description	S&P Rating	Moody's Rating	Current Units	Beginning Book Value	Ending Book Value	Ending Original Cost	Ending Market Value	Coupon Rate	Yield to Maturity	Duration	Final Maturity, DTM	Ending % of Market Value
912828WC0	UNITED STATES TREASURY	AA+	Aaa	2,000,000.00	2,031,388.07	2,030,395.92	2,036,195.11	1,969,218.76	1.750	2.367	2.491	10/31/2020 945	3.810%
---	UNITED STATES TREASURY	AA+	Aaa	11,500,000.00	11,503,376.62	11,514,978.21	11,448,091.67	11,405,923.14	1.336	2.059	1.110	05/21/2019 416	22.069%

Summary

Identifier	Description	S&P Rating	Moody's Rating	Current Units	Beginning Book Value	Ending Book Value	Ending Original Cost	Ending Market Value	Coupon Rate	Yield to Maturity	Duration	Final Maturity, DTM	Ending % of Market Value
---	---	AA	Aa2	52,175,471.01	52,282,384.53	52,317,641.92	52,238,388.75	51,683,267.32	1.512	2.356	1.606	06/21/2020 813	100.000%

* Grouped by: WW Security Type. * Groups Sorted by: WW Security Type. * Weighted by: Ending Market Value + Accrued. * Holdings Displayed by: Position.

* DTM = ((Final Maturity)-[End Date]), Summary Calculation: Weighted Average.

GASB 31

03/01/2018 - 03/31/2018

Lee (512) (107127)

Dated: 04/04/2018

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Identifier	Description	Beginning Fair Value	Purchases	Sales	Paydowns	Net Transferred Value	Ending Fair Value
01183QD48	Alaska Housing Finance Corporation	698,922.19	0.00	0.00	0.00	0.00	699,904.90
02665WBJ9	AMERICAN HONDA FINANCE CORP	1,518,780.00	0.00	0.00	0.00	0.00	1,512,285.00
05253CE44	Australia And New Zealand Banking Group Limited	1,993,600.00	0.00	0.00	0.00	0.00	1,996,700.00
06538CCD1	The Bank of Tokyo-Mitsubishi UFJ, Ltd	999,466.67	0.00	0.00	0.00	0.00	0.00
13639DFE8	Canadian National Railway Company	0.00	994,691.67	0.00	0.00	0.00	995,683.33
14913QAB5	CATERPILLAR FINANCIAL SERVICES CORP	2,015,580.00	0.00	0.00	0.00	0.00	2,014,460.00
20147MEJ8	The Commercial Bank Q.S.C.	1,493,628.59	0.00	0.00	0.00	0.00	1,496,160.82
2546R3EX8	The Walt Disney Company	348,495.97	0.00	0.00	0.00	0.00	349,008.33
3130A5Z77	FEDERAL HOME LOAN BANKS	1,480,683.00	0.00	0.00	0.00	0.00	1,481,196.00
3130AB5A0	FEDERAL HOME LOAN BANKS	1,467,510.00	0.00	0.00	0.00	0.00	1,469,835.00
3130ABNV4	FEDERAL HOME LOAN BANKS	1,970,020.00	0.00	0.00	0.00	0.00	1,971,740.00
3130ABWU6	FEDERAL HOME LOAN BANKS	1,925,500.00	0.00	0.00	0.00	0.00	1,934,080.00
3130ABX76	FEDERAL HOME LOAN BANKS	1,968,220.00	0.00	0.00	0.00	0.00	1,974,060.00
3130ABZE9	FEDERAL HOME LOAN BANKS	1,959,400.00	0.00	-1,960,000.00	0.00	0.00	0.00
3130ABZP4	FEDERAL HOME LOAN BANKS	973,660.00	0.00	0.00	0.00	0.00	975,540.00
3130ABZP4	FEDERAL HOME LOAN BANKS	1,460,490.00	0.00	0.00	0.00	0.00	1,463,310.00
3130AC3B8	FEDERAL HOME LOAN BANKS	1,453,665.00	0.00	0.00	0.00	0.00	1,459,575.00
313383HU8	FEDERAL HOME LOAN BANKS	1,232,678.75	0.00	0.00	0.00	0.00	1,232,030.00
3134GBAB8	FEDERAL HOME LOAN MORTGAGE CORP	984,070.00	0.00	0.00	0.00	0.00	984,860.00
3134GBF80	FEDERAL HOME LOAN MORTGAGE CORP	973,970.00	0.00	0.00	0.00	0.00	975,330.00
3134GBUZ3	FEDERAL HOME LOAN MORTGAGE CORP	974,920.00	0.00	0.00	0.00	0.00	979,580.00
3134GBVA7	FEDERAL HOME LOAN MORTGAGE CORP	967,540.00	0.00	0.00	0.00	0.00	971,680.00
3134GBYZ9	FEDERAL HOME LOAN MORTGAGE CORP	978,540.00	0.00	0.00	0.00	0.00	980,330.00
31381SRH7	FN 469488	896,573.30	0.00	0.00	-2,021.67	0.00	894,986.41
3138L43B7	FN AM4393	978,229.88	0.00	0.00	-1,810.42	0.00	976,630.90
3138LJPH7	FN AN5823	879,466.12	0.00	0.00	-1,276.61	0.00	879,589.31
316175108	FIDELITY IMM:GOVT;I	76,180.15	5,037,167.48	-4,965,075.00	0.00	0.00	148,272.63
4497W1F84	ING (U.S.) Funding LLC	995,050.00	0.00	0.00	0.00	0.00	996,600.00
46640QH7	J.P. Morgan Securities LLC	0.00	1,980,583.33	0.00	0.00	0.00	1,981,230.55
64952WCR2	NEW YORK LIFE GLOBAL FUNDING	2,014,800.00	0.00	0.00	0.00	0.00	2,012,526.00
740189AL9	PRECISION CASTPARTS CORP	1,489,440.00	0.00	0.00	0.00	0.00	1,487,220.00
74153WCG2	PRICOA GLOBAL FUNDING I	992,599.00	0.00	0.00	0.00	0.00	990,260.00
87019SCM4	Swedbank AB	1,998,344.44	0.00	0.00	0.00	0.00	0.00
912828B33	UNITED STATES TREASURY	2,983,945.32	0.00	0.00	0.00	0.00	2,985,000.00
912828N89	UNITED STATES TREASURY	1,455,585.00	0.00	0.00	0.00	0.00	1,458,345.00
912828RE2	UNITED STATES TREASURY	2,495,019.53	0.00	0.00	0.00	0.00	2,495,703.13
912828UZ1	UNITED STATES TREASURY	2,495,898.45	0.00	0.00	0.00	0.00	2,497,656.25
912828WC0	UNITED STATES TREASURY	1,966,562.50	0.00	0.00	0.00	0.00	1,969,218.76
92646LF13	Victory Receivables Corporation	0.00	1,989,800.00	0.00	0.00	0.00	1,992,680.00
CCYUSD	Cash	18,750.00	0.00	0.00	0.00	0.00	0.00
---	---	51,575,783.87	10,002,242.48	-6,925,075.00	-5,108.70	0.00	51,683,267.32

* Weighted by: Ending Market Value + Accrued.

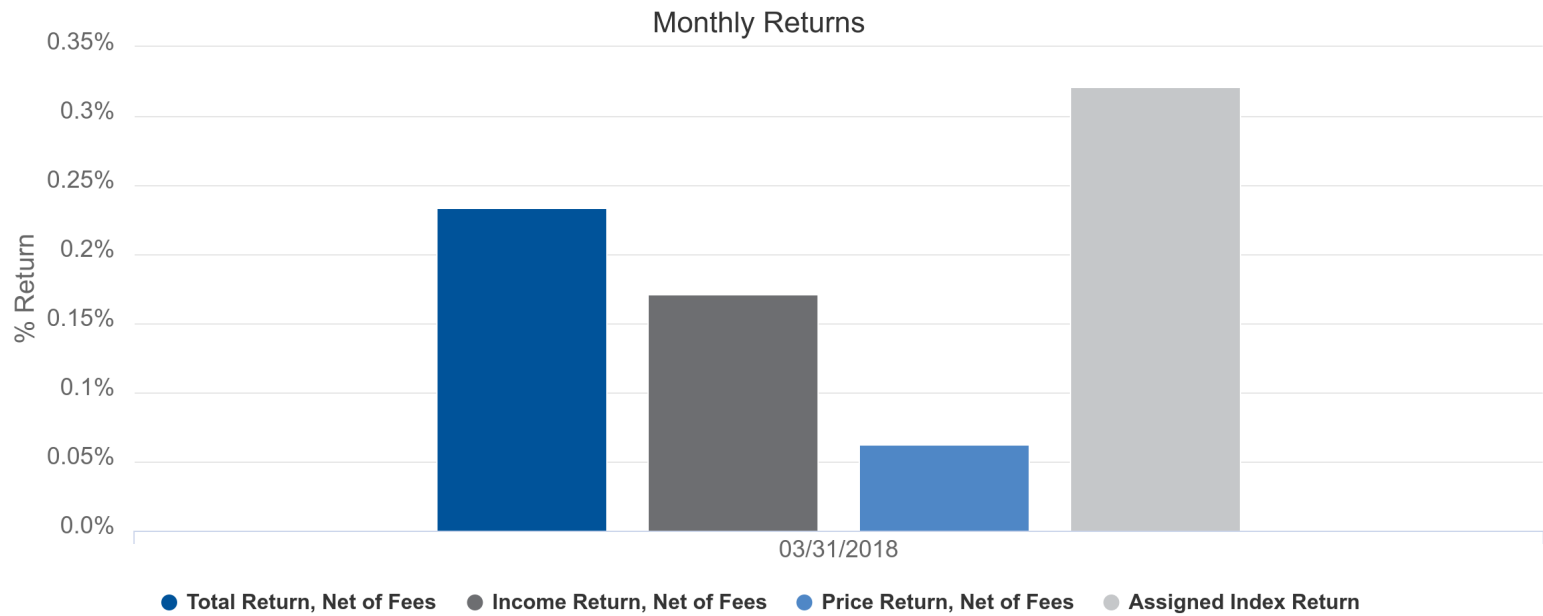
Monthly Returns Index Included

03/01/2018 - 03/31/2018

Lee (512) (107127)

Dated: 04/04/2018

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Period Begin	Period End	Total Return, Net of Fees	Income Return, Net of Fees	Price Return, Net of Fees	Assigned Index Return
03/01/2018	03/31/2018	0.234%	0.171%	0.062%	0.321%
03/01/2018	03/31/2018	---	---	---	0.321%

Account	Index	Index Start Date	Index End Date
Lee (512)	ICE BofAML U.S. Treasuries 1-5 Yrs	11/30/2007	---

Net of Fees (includes management and trading).
Returns are actual and have not been annualized.
No Tax Adjustment.
Note that data will not exist prior to the performance inception date of: 12/01/2016.
Historical data exists for the options shown below, only available on historical data boundaries:

Begin Date	End Date	Return Type	Fee Options	Tax Options
12/01/2016	10/31/2017	Total Return	Gross of Fees, Net of Fees	No Tax Adjustment

Reported Index Return is always Total Return.

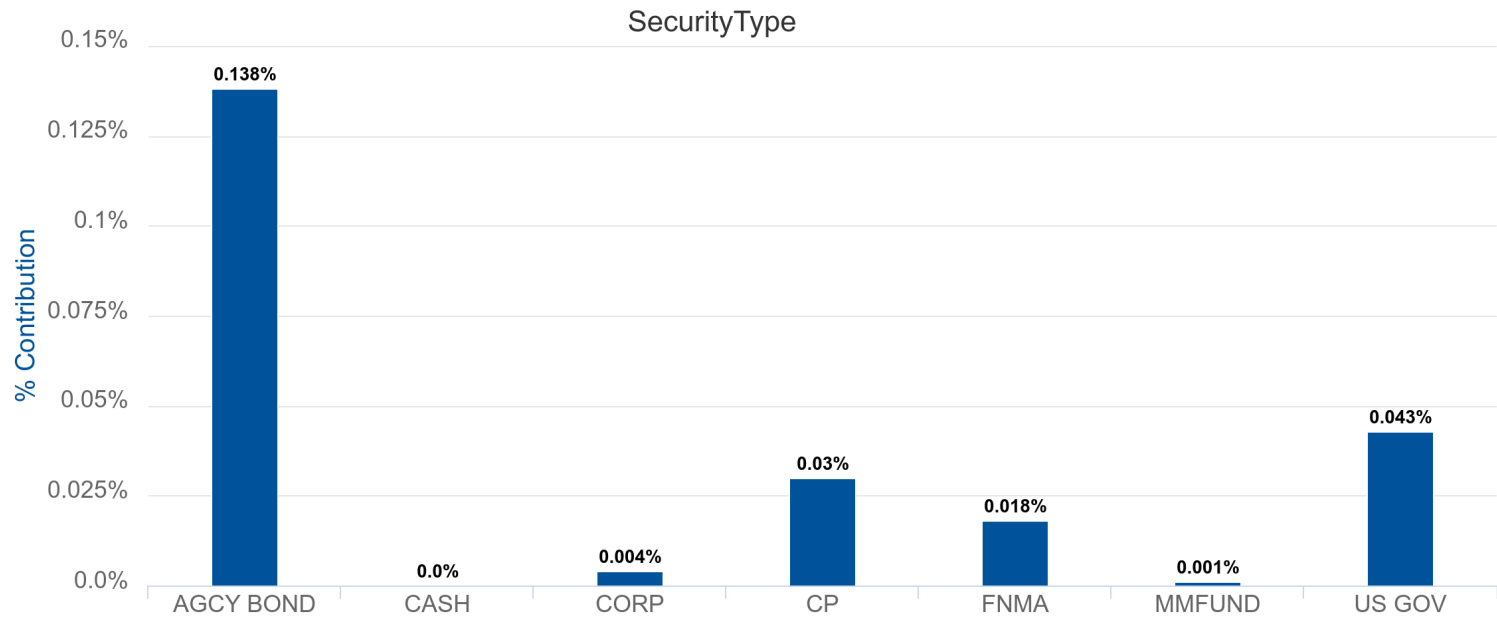
Performance Return Contribution

03/01/2018 - 03/31/2018

Lee (512) (107127)

Dated: 04/04/2018

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AGCY BOND

Identifier	Description	Beginning Market Value + Accrued	Ending Market Value + Accrued	Total Return	Performance Affecting Administrative Fees	Weight	Contribution	Rating	Duration Group	Market Sector
3130A5Z77	FEDERAL HOME LOAN BANKS	1,483,123.00	1,485,923.50	0.189%	0.00	2.842%	0.005%	AA+	2.00 - 3.00	Agency
3130AB5A0	FEDERAL HOME LOAN BANKS	1,478,010.00	1,482,522.50	0.305%	0.00	2.837%	0.009%	AA+	2.00 - 3.00	Agency
3130ABNV4	FEDERAL HOME LOAN BANKS	1,974,686.67	1,979,323.33	0.235%	0.00	3.787%	0.009%	AA+	1.00 - 2.00	Agency
3130ABWU6	FEDERAL HOME LOAN BANKS	1,926,277.78	1,938,191.11	0.618%	0.00	3.702%	0.023%	AA+	4.00 - 5.00	Agency
3130ABX76	FEDERAL HOME LOAN BANKS	1,968,970.00	1,977,310.00	0.424%	0.00	3.782%	0.016%	AA+	2.00 - 3.00	Agency
3130ABZE9	FEDERAL HOME LOAN BANKS	1,959,675.00	0.00	0.063%	0.00	0.852%	0.002%	AA+	2.00 - 3.00	Agency
3130ABZP4	FEDERAL HOME LOAN BANKS	2,445,816.67	2,454,162.50	0.341%	0.00	4.696%	0.016%	AA+	3.00 - 4.00	Agency
3130AC3B8	FEDERAL HOME LOAN BANKS	1,454,915.00	1,463,325.00	0.578%	0.00	2.796%	0.016%	AA+	3.00 - 4.00	Agency
313383HU8	FEDERAL HOME LOAN BANKS	1,237,479.10	1,238,653.26	0.095%	0.00	2.373%	0.002%	AA+	2.00 - 3.00	Agency
3134GBAB8	FEDERAL HOME LOAN MORTGAGE CORP	991,213.89	985,045.56	0.220%	0.00	1.900%	0.004%	AA+	1.00 - 2.00	Agency
3134GBF80	FEDERAL HOME LOAN MORTGAGE CORP	981,074.17	975,559.17	0.280%	0.00	1.880%	0.005%	AA+	2.00 - 3.00	Agency
3134GBUZ3	FEDERAL HOME LOAN MORTGAGE CORP	977,503.33	983,413.33	0.605%	0.00	1.878%	0.011%	AA+	3.00 - 4.00	Agency
3134GBVA7	FEDERAL HOME LOAN MORTGAGE CORP	970,855.28	976,599.44	0.592%	0.00	1.866%	0.011%	AA+	3.00 - 4.00	Agency
3134GBYZ9	FEDERAL HOME LOAN MORTGAGE CORP	980,428.89	983,885.56	0.353%	0.00	1.882%	0.007%	AA+	2.00 - 3.00	Agency
---	---	20,830,028.76	18,923,914.26	0.376%	0.00	37.074%	0.138%	AA+	---	Agency

CASH

Identifier	Description	Beginning Market Value + Accrued	Ending Market Value + Accrued	Total Return	Performance Affecting Administrative Fees	Weight	Contribution	Rating	Duration Group	Market Sector
CCYUSD	US DOLLAR	18,750.00	0.00	0.000%	0.00	0.371%	0.000%	AAA	0.00 - 0.25	Cash
CCYUSD	US DOLLAR	18,750.00	0.00	0.000%	0.00	0.371%	0.000%	AAA	0.00 - 0.25	Cash

Performance Return Contribution

03/01/2018 - 03/31/2018

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Lee (512) (107127)

Dated: 04/04/2018

CORP

Identifier	Description	Beginning Market Value + Accrued	Ending Market Value + Accrued	Total Return	Performance Affecting Administrative Fees	Weight	Contribution	Rating	Duration Group	Market Sector
02665WB9	AMERICAN HONDA FINANCE CORP	1,525,933.53	1,514,841.11	-0.213%	0.00	2.915%	-0.006%	A	0.00 - 0.25	Industrial
14913QAB5	CATERPILLAR FINANCIAL SERVICES CORP	2,025,489.54	2,018,237.50	0.161%	0.00	3.868%	0.006%	A-	0.00 - 0.25	Industrial
64952WCR2	NEW YORK LIFE GLOBAL FUNDING	2,023,938.04	2,015,405.33	0.092%	0.00	3.868%	0.004%	AA+	0.00 - 0.25	Financial
740189AL9	PRECISION CASTPARTS CORP	1,496,565.00	1,497,157.50	0.040%	0.00	2.869%	0.001%	A	2.00 - 3.00	Industrial
74153WCG2	PRICOA GLOBAL FUNDING I	999,469.83	999,255.83	-0.021%	0.00	1.916%	0.000%	A+	2.00 - 3.00	Financial
---	---	8,071,395.95	8,044,897.28	0.028%	0.00	15.435%	0.004%	A	---	---

CP

Identifier	Description	Beginning Market Value + Accrued	Ending Market Value + Accrued	Total Return	Performance Affecting Administrative Fees	Weight	Contribution	Rating	Duration Group	Market Sector
01183QD48	Alaska Housing Finance Corporation	698,922.19	699,904.90	0.141%	0.00	1.341%	0.002%	A-1+	0.00 - 0.25	Financial
05253CE44	Australia And New Zealand Banking Group Limited	1,993,600.00	1,996,700.00	0.155%	0.00	3.826%	0.006%	A-1+	0.00 - 0.25	Financial
06538CCD1	The Bank of Tokyo-Mitsubishi UFJ, Ltd	999,466.67	0.00	0.053%	0.00	0.805%	0.001%	A-1	0.00 - 0.25	Financial
13639DFE8	Canadian National Railway Company	0.00	995,683.33	0.100%	0.00	1.045%	0.002%	A-1	0.00 - 0.25	Industrial
20147MEJ8	The Commercial Bank Q.S.C.	1,493,628.59	1,496,160.82	0.170%	0.00	2.866%	0.005%	A-1+	0.00 - 0.25	Financial
2546R3EX8	The Walt Disney Company	348,495.97	349,008.33	0.147%	0.00	0.669%	0.001%	A-1+	0.00 - 0.25	Industrial
4497W1F84	ING (U.S.) Funding LLC	995,050.00	996,600.00	0.156%	0.00	1.910%	0.003%	A-1	0.00 - 0.25	Financial
46640QH7	J.P. Morgan Securities LLC	0.00	1,981,230.55	0.033%	0.00	0.612%	0.001%	A-1	0.25 - 0.50	Financial
87019SCM4	Swedbank AB	1,998,344.44	0.00	0.083%	0.00	2.593%	0.003%	A-1+	0.00 - 0.25	Financial
92646LF13	Victory Receivables Corporation	0.00	1,992,680.00	0.145%	0.00	2.954%	0.006%	A-1	0.00 - 0.25	Financial
---	---	8,527,507.86	10,507,967.93	0.160%	0.00	18.620%	0.030%	AA-	---	---

FNMA

Identifier	Description	Beginning Market Value + Accrued	Ending Market Value + Accrued	Total Return	Performance Affecting Administrative Fees	Weight	Contribution	Rating	Duration Group	Market Sector
31381SRH7	FN 469488	898,879.90	897,534.30	0.332%	0.00	1.717%	0.006%	AA+	2.00 - 3.00	Mortgage Backed
3138L43B7	FN AM4393	980,626.28	979,279.12	0.292%	0.00	1.874%	0.006%	AA+	2.00 - 3.00	Mortgage Backed
3138LJPH7	FN AN5823	881,527.81	881,868.57	0.418%	0.00	1.686%	0.007%	AA+	3.00 - 4.00	Mortgage Backed
---	---	2,761,033.99	2,758,681.98	0.346%	0.00	5.277%	0.018%	AA+	---	Mortgage Backed

MMFUND

Identifier	Description	Beginning Market Value + Accrued	Ending Market Value + Accrued	Total Return	Performance Affecting Administrative Fees	Weight	Contribution	Rating	Duration Group	Market Sector
316175108	FIDELITY IMM:GOVT:I	76,180.15	148,272.63	0.286%	0.00	1.307%	0.001%	AAA	0.00 - 0.25	Cash
316175108	FIDELITY IMM:GOVT:I	76,180.15	148,272.63	0.287%	0.00	1.307%	0.001%	AAA	0.00 - 0.25	Cash

US GOV

Identifier	Description	Beginning Market Value + Accrued	Ending Market Value + Accrued	Total Return	Performance Affecting Administrative Fees	Weight	Contribution	Rating	Duration Group	Market Sector
912828B33	UNITED STATES TREASURY	2,987,550.29	2,992,458.56	0.164%	0.00	5.734%	0.009%	AA+	0.75 - 1.00	Government
912828N89	UNITED STATES TREASURY	1,457,237.28	1,461,763.51	0.311%	0.00	2.798%	0.009%	AA+	2.00 - 3.00	Government
912828RE2	UNITED STATES TREASURY	2,495,121.43	2,498,964.00	0.154%	0.00	4.788%	0.007%	AA+	0.25 - 0.50	Government
912828UZ1	UNITED STATES TREASURY	2,501,121.17	2,504,217.02	0.124%	0.00	4.799%	0.006%	AA+	0.00 - 0.25	Government
912828WC0	UNITED STATES TREASURY	1,978,261.40	1,983,914.89	0.286%	0.00	3.798%	0.011%	AA+	2.00 - 3.00	Government
---	UNITED STATES TREASURY	11,419,291.57	11,441,317.99	0.193%	0.00	21.916%	0.043%	AA+	---	Government

Summary

Identifier	Description	Beginning Market Value + Accrued	Ending Market Value + Accrued	Total Return	Performance Affecting Administrative Fees	Weight	Contribution	Rating	Duration Group	Market Sector
---	---	51,704,188.28	51,825,052.08	0.234%	0.00	100.000%	0.234%	AA-	---	---

* Grouped by: SecurityType. * Groups Sorted by: SecurityType. * Weighted by: Ending Market Value + Accrued.

Account	Index	Index Start Date	Index End Date
Lee (512)	ICE BofAML U.S. Treasuries 1-5 Yrs	11/30/2007	---

All Fees (includes administrative, management, and trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the existence of security level returns as of: 11/01/2017.

Historical data exists for the options shown below, only available on historical data boundaries:

Begin Date	End Date	Return Type	Fee Options	Tax Options
12/01/2016	10/31/2017	Total Return	Gross of Fees, Net of Fees	No Tax Adjustment