

Seminole County Board of  
County Commissioners  
Sanford, FL

Portfolio Performance Review  
August 31, 2019



**SUNTRUST**  
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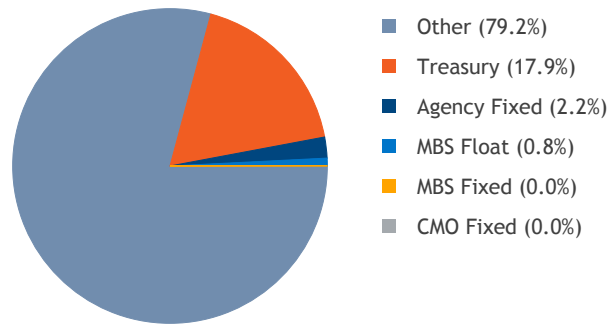
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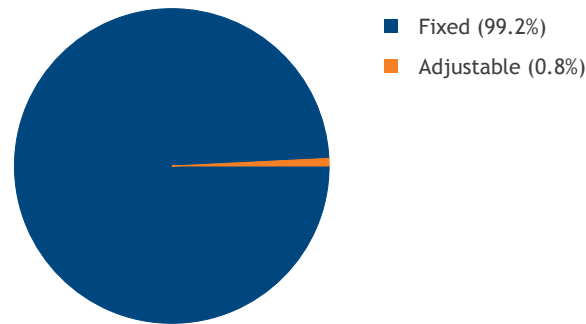
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Steven Jones  
Vice President  
Fixed Income Strategies

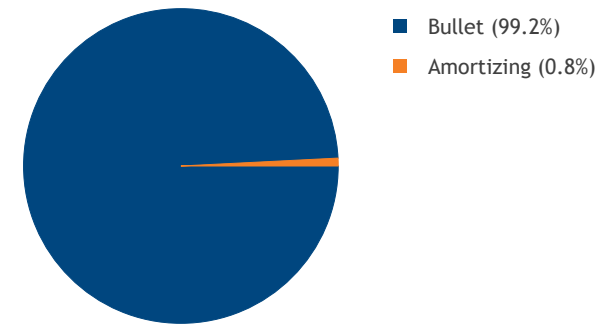
Sector Allocation



Coupon Type



Principal Type



Sector	Par Value	Book Value	Market Value	Gain (Loss)	AFS %	Book Yld (TE)	Average Life	Effective Duration	Effective Convexity	Price Vol. +300 Bps	Market Yld (TE)	3Mo CPR	
												Book Yld (TE)	Average Life
Agency Fixed	10,000,000	10,008,453	10,039,930	31,477	100%	2.37	0.65	0.65	0.01	(1.93)	1.87	2.37	0.65
MBS Fixed	121,592	125,177	125,591	414	100%	1.22	1.17	1.07	0.02	(3.14)	2.10	0.50	1.26
MBS Float	3,594,791	3,710,262	3,730,272	20,010	100%	2.90	4.24	1.11	0.64	(2.27)	2.75	2.51	6.19
CMO Fixed	893	915	908	(7)	100%	0.68	0.49	0.47	0.01	(1.39)	2.16	1.24	0.54
Treasury	83,000,000	82,345,937	83,471,562	1,125,625	100%	8.09	0.48	0.47	0.01	(1.39)	1.97	8.09	0.48
Other	367,957,207	367,957,207	367,957,207	-	100%	2.44	0.38	0.38	0.01	(1.10)	2.44	2.44	0.38
<b>Totals/Averages</b>	<b>464,674,482</b>	<b>464,147,950</b>	<b>465,325,470</b>	<b>1,177,520</b>	<b>100%</b>	<b>3.44</b>	<b>0.44</b>	<b>0.41</b>	<b>0.01</b>	<b>(1.18)</b>	<b>2.35</b>	<b>3.44</b>	<b>0.45</b>

#	CUSIP Sector	FAS 115 Description	Settle Date	Original Face Current Face	Coupon Maturity	Call Date Call Price	Call Type Effect Mat	WAL Base Eff Dur	Book Price Book Yld (TE)	Mkt Price Mkt Yield	Book Value Mkt Value	Gain/Loss Gain/Loss %
1	Agency Fixed	AFS Freddie Mac	05/01/2019	10,000,000	2.50	NA	Non-Callable	0.65	100.08	100.40	10,008,453	31,477
				10,000,000	04/23/2020	-	04/23/2020	0.65	2.37	1.87	10,039,930	0.31%
				10,000,000	04/23/2020	04/23/2020	0.65	2.37	1.87	10,008,453	31,477	
<b>Total: Agency Fixed</b>				<b>10,000,000</b>	<b>2.50</b>	<b>04/23/2020</b>	<b>0.65</b>	<b>100.08</b>	<b>100.40</b>	<b>10,008,453</b>	<b>31,477</b>	<b>0.31%</b>
2	CMO Fixed	AFS FN 9156 M PAC1 Fix	10/19/1993	1,300,000	6.75	NA	Non-Callable	0.49	102.52	101.77	915	(7)
				893	06/25/2021	-	06/25/2021	0.47	0.68	2.16	908	(0.73%)
				1,300,000	6.75	06/25/2021	0.49	102.52	101.77	915	(7)	
<b>Total: CMO Fixed</b>				<b>893</b>	<b>06/25/2021</b>	<b>06/25/2021</b>	<b>0.47</b>	<b>0.68</b>	<b>2.16</b>	<b>908</b>	<b>(0.73%)</b>	
3	MBS Fixed	AFS GNJO 651758 5.0	07/18/2006	1,550,000	5.00	NA	Non-Callable	0.47	104.50	104.64	11,513	15
				11,017	04/15/2021	-	04/15/2021	0.46	(4.67)	(4.96)	11,528	0.13%
4	MBS Fixed	AFS GNJO 520132 5.0	07/18/2006	1,646,693	5.00	NA	Non-Callable	0.62	101.51	100.86	17,194	(110)
				16,938	04/15/2021	-	04/15/2021	0.59	2.22	3.27	17,084	(0.64%)
5	MBS Fixed	AFS GNJO 606276 5.0	07/18/2006	3,530,852	5.00	NA	Non-Callable	0.59	104.03	100.85	21,994	(673)
				21,141	05/15/2021	-	05/15/2021	0.56	(2.11)	3.20	21,321	(3.06%)
6	MBS Fixed	AFS FGCI G12455 5.5	01/31/2007	5,130,000	5.50	NA	Non-Callable	0.62	102.83	102.17	38,367	(245)
				37,311	10/01/2021	-	10/01/2021	0.59	0.59	1.61	38,122	(0.64%)
7	MBS Fixed	AFS G2SF 000978 8.5	09/21/1993	3,144,133	8.50	NA	Non-Callable	1.07	102.37	103.93	378	6
				369	03/20/2023	-	03/20/2023	1.01	5.83	4.31	384	1.52%
8	MBS Fixed	AFS FGLMC D75482 6.5	07/25/2001	3,422,641	6.50	NA	Non-Callable	2.56	102.63	106.71	35,731	1,421
				34,815	05/01/2026	-	05/01/2026	2.25	5.32	3.62	37,152	3.98%
<b>Total: MBS Fixed</b>				<b>18,424,319</b>	<b>5.61</b>	<b>12/09/2022</b>	<b>1.17</b>	<b>102.95</b>	<b>103.35</b>	<b>125,177</b>	<b>414</b>	<b>0.33%</b>
9	MBS Float	AFS G2AR 008761 4.0	05/31/1995	2,400,000	4.00	NA	Non-Callable	0.70	99.62	100.14	1,683	9
				1,689	03/20/2021	-	03/20/2021	0.61	4.20	3.42	1,692	0.52%
10	MBS Float	AFS G2AR 008992 3.8	06/22/1995	4,000,000	3.88	NA	Non-Callable	1.29	101.50	101.82	9,157	28
				9,022	06/20/2022	-	06/20/2022	0.15	2.38	2.12	9,186	0.31%
11	MBS Float	AFS G2AR 008076 4.1	08/24/1995	1,530,000	4.13	NA	Non-Callable	1.50	99.96	100.13	3,706	6
				3,708	11/20/2022	-	11/20/2022	0.96	3.57	3.44	3,713	0.17%
12	MBS Float	AFS FN99AR 205565 4.7	02/23/1998	1,050,738	4.78	NA	Non-Callable	1.53	102.37	101.54	18,856	(154)
				18,418	02/01/2023	-	02/01/2023	0.43	2.28	2.83	18,702	(0.82%)
13	MBS Float	AFS G2AR 008457 3.7	07/22/1998	2,461,551	3.75	NA	Non-Callable	2.21	102.31	102.33	7,131	2
				6,970	07/20/2024	-	07/20/2024	0.63	2.27	2.25	7,133	0.02%
14	MBS Float	AFS G2AR 008520 4.1	06/22/1995	2,022,030	4.13	NA	Non-Callable	2.26	102.47	102.68	7,482	16
				7,302	10/20/2024	-	10/20/2024	1.19	2.36	2.25	7,498	0.21%
15	MBS Float	AFS FH99AR 785725 4.5	11/23/1999	2,000,000	4.53	NA	Non-Callable	2.72	103.36	102.30	6,810	(70)
				6,589	12/01/2026	-	12/01/2026	1.21	2.52	2.93	6,740	(1.03%)
16	MBS Float	AFS FN99AR 443193 4.8	12/23/1998	3,500,000	4.84	NA	Non-Callable	2.43	104.08	102.66	16,600	(227)
				15,949	11/01/2027	-	11/01/2027	0.47	2.26	2.86	16,373	(1.37%)

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17	MBS Float	36225CKE5 AFS G2AR 080292 3.8	10/25/1999	4,000,000 15,462	3.88 06/20/2029	NA -	Non-Callable 06/20/2029	3.83 0.43	100.22 3.42	101.27 3.12	15,495 15,658	163 1.05%
18	MBS Float	31295KN83 AFS FH99AR 786715 4.5	11/24/1999	1,856,783 26,096	4.50 07/01/2029	NA -	Non-Callable 07/01/2029	3.36 1.19	102.90 3.01	103.63 2.77	26,853 27,043	189 0.71%
19	MBS Float	31383K6X0 AFS FN99AR 505886 4.5	08/25/1999	3,000,000 18,753	4.51 07/01/2029	NA -	Non-Callable 07/01/2029	3.30 1.13	102.85 3.09	103.74 2.80	19,287 19,454	168 0.87%
20	MBS Float	31383NZU8 AFS FN99AR 508455 4.5	07/30/1999	3,560,767 47,339	4.51 08/01/2029	NA -	Non-Callable 08/01/2029	3.41 1.11	103.16 3.02	103.74 2.83	48,834 49,111	277 0.57%
21	MBS Float	31295KPW8 AFS FH99AR 786737 4.4	10/25/1999	4,000,000 928	4.50 09/01/2029	NA -	Non-Callable 09/01/2029	3.39 1.35	103.30 2.90	103.69 2.77	959 962	4 0.38%
22	MBS Float	31384VQU9 AFS FN99AR 535167 4.9	05/23/2001	5,721,120 29,731	4.90 01/01/2030	NA -	Non-Callable 01/01/2030	3.40 0.71	104.63 2.54	103.28 2.95	31,107 30,707	(399) (1.28%)
23	MBS Float	36225CNP7 AFS G2AR 080397 3.8	05/24/2000	4,000,000 14,659	3.88 04/20/2030	NA -	Non-Callable 04/20/2030	4.16 0.72	101.96 2.96	102.96 2.70	14,946 15,093	147 0.98%
24	MBS Float	36225CSM9 AFS G2AR 080523 3.7	08/23/2001	1,434,669 28,658	3.75 07/20/2031	NA -	Non-Callable 07/20/2031	4.28 0.95	101.33 3.03	102.01 2.86	29,040 29,233	193 0.66%
25	MBS Float	36225CSZ0 AFS G2AR 080535 3.7	08/23/2001	3,567,526 47,279	3.75 08/20/2031	NA -	Non-Callable 08/20/2031	4.26 0.98	103.41 2.50	103.66 2.43	48,892 49,012	120 0.25%
26	MBS Float	36225CTZ9 AFS G2AR 080567 4.0	02/25/2002	5,007,640 85,671	4.00 01/20/2032	NA -	Non-Callable 01/20/2032	4.35 1.71	101.40 3.11	102.07 2.94	86,871 87,447	576 0.66%
27	MBS Float	31391BC39 AFS FN99AR 661690 4.4	09/25/2002	5,000,000 112,817	4.31 09/01/2032	NA -	Non-Callable 09/01/2032	4.44 0.97	105.77 2.49	106.07 2.42	119,322 119,669	347 0.29%
28	MBS Float	31402KUQ5 AFS FN99AR 731491 4.6	09/30/2003	4,000,000 26,560	4.64 10/01/2033	NA -	Non-Callable 10/01/2033	4.04 1.44	104.38 2.85	104.70 2.76	27,723 27,808	85 0.31%
29	MBS Float	31404AE91 AFS FN99AR 762560 4.5	10/25/2004	3,980,910 125,594	4.52 11/01/2033	NA -	Non-Callable 11/01/2033	4.04 0.57	102.65 2.89	101.28 3.25	128,919 127,204	(1,715) (1.33%)
30	MBS Float	31404CMN7 AFS FN99AR 764565 3.9	11/23/2004	5,000,000 437,968	3.94 06/01/2034	NA -	Non-Callable 06/01/2034	4.09 0.82	103.38 2.43	104.43 2.16	452,760 457,354	4,595 1.01%
31	MBS Float	31405DVG9 AFS FN99AR 786415 4.1	10/24/2007	5,369,079 146,532	4.14 07/01/2034	NA -	Non-Callable 07/01/2034	4.13 1.22	100.53 3.44	101.76 3.10	147,312 149,111	1,799 1.22%
32	MBS Float	31349TWL1 AFS FH99AR 782451 4.7	07/24/2006	6,450,000 41,346	4.72 10/01/2034	NA -	Non-Callable 10/01/2034	4.25 0.79	105.30 2.62	105.29 2.62	43,536 43,533	(3) (0.01%)
33	MBS Float	31407FU24 AFS FN99AR 829601 4.6	10/24/2007	4,927,478 95,345	4.63 08/01/2035	NA -	Non-Callable 08/01/2035	4.29 1.37	106.20 2.55	106.90 2.37	101,253 101,924	670 0.66%
34	MBS Float	3128QJG26 AFS FH99AR 1G1117 4.4	11/21/2007	15,000,000 587,915	4.48 09/01/2035	NA -	Non-Callable 09/01/2035	4.34 1.48	103.61 2.70	104.00 2.60	609,151 611,421	2,271 0.37%
35	MBS Float	31408EQ39 AFS FN99AR 849274 4.3	08/23/2006	6,575,000 30,341	4.30 01/01/2036	NA -	Non-Callable 01/01/2036	4.31 0.69	101.60 2.92	101.45 2.96	30,827 30,780	(47) (0.15%)

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36	MBS Float	3128QLRC7 AFS FH99AR 1H2583 4.8	04/24/2007	4,000,000 51,749	4.88 01/01/2036	NA -	Non-Callable 01/01/2036	4.40 0.98	105.16 2.73	105.85 2.56	54,419 54,776	357 0.66%
37	MBS Float	31408G7J0 AFS FN99AR 851497 4.0	09/21/2006	3,050,000 71,497	3.82 02/01/2036	NA -	Non-Callable 02/01/2036	4.31 1.00	102.49 2.80	102.62 2.76	73,277 73,367	90 0.12%
38	MBS Float	31409UTA3 AFS FN99AR 879045 4.8	11/30/2006	10,395,108 254,169	4.87 03/01/2036	NA -	Non-Callable 03/01/2036	4.36 0.96	102.78 3.27	103.44 3.10	261,246 262,922	1,675 0.64%
39	MBS Float	31349T6B2 AFS FH99AR 782666 4.9	08/23/2006	5,030,473 202,793	4.94 04/01/2036	NA -	Non-Callable 04/01/2036	4.43 1.11	98.76 4.48	99.59 4.25	200,271 201,971	1,700 0.85%
40	MBS Float	31410AEP7 AFS FN99AR 883142 4.7	09/21/2006	12,075,102 446,072	4.73 06/01/2036	NA -	Non-Callable 06/01/2036	4.37 1.18	104.63 2.79	105.31 2.62	466,742 469,747	3,005 0.64%
41	MBS Float	3128JRQ2 AFS FH99AR 847663 4.6	12/29/2006	10,000,000 117,761	4.62 11/01/2036	NA -	Non-Callable 11/01/2036	4.40 0.86	103.16 3.10	103.55 3.00	121,477 121,940	463 0.38%
42	MBS Float	3128NGF34 AFS FH99AR 1H1386 4.9	06/21/2007	5,000,000 85,656	4.92 03/01/2037	NA -	Non-Callable 03/01/2037	4.54 1.14	103.51 3.19	104.34 2.99	88,666 89,373	706 0.80%
43	MBS Float	3128QJ3C8 AFS FH99AR 1G1695 4.2	05/24/2007	10,000,000 106,310	4.26 04/01/2037	NA -	Non-Callable 04/01/2037	4.54 1.26	102.77 2.69	103.73 2.46	109,252 110,271	1,019 0.93%
44	MBS Float	31411VQ44 AFS FN99AR 915875 4.6	06/22/2007	5,000,000 136,338	4.64 05/01/2037	NA -	Non-Callable 05/01/2037	4.47 1.13	104.59 2.67	105.37 2.48	142,595 143,662	1,066 0.75%
45	MBS Float	31400L5H3 AFS FN99AR 691248 4.5	08/23/2007	2,000,000 440	4.51 05/01/2037	NA -	Non-Callable 05/01/2037	4.47 1.11	104.15 2.66	104.51 2.57	459 460	2 0.35%
46	MBS Float	31413B3Q2 AFS FN99AR 941007 4.4	08/10/2007	10,000,000 133,367	4.43 07/01/2037	NA -	Non-Callable 07/01/2037	4.49 1.25	102.98 3.00	103.64 2.84	137,344 138,226	882 0.64%
<b>Total: MBS Float</b>				<b>187,965,974</b>	<b>4.46</b>			<b>4.24</b>	<b>103.21</b>	<b>103.79</b>	<b>3,710,262</b>	<b>20,010</b>
				<b>3,594,791</b>	<b>01/29/2035</b>		<b>01/29/2035</b>	<b>1.11</b>	<b>2.90</b>	<b>2.75</b>	<b>3,730,272</b>	<b>0.54%</b>
47	Other	FLE190910 AFS FL PALM - 9/10/201	06/30/2019	10,208,402 10,208,402	2.91 09/10/2019	NA -	Non-Callable 09/10/2019	0.03 0.03	100.00 2.91	100.00 2.91	10,208,402 10,208,402	- -
48	Other	FLE190920 AFS FL PALM - 9/20/201	06/30/2019	10,383,545 10,383,545	2.91 09/20/2019	NA -	Non-Callable 09/20/2019	0.06 0.06	100.00 2.91	100.00 2.91	10,383,545 10,383,545	- -
49	Other	FLE190920 AFS FL PALM - 9/27/201	12/31/2018	10,154,499 10,154,499	2.66 09/27/2019	NA -	Non-Callable 09/27/2019	0.08 0.07	100.00 2.66	100.00 2.66	10,154,499 10,154,499	- -
50	Other	SBAFLPRIME AFS SBA/Florida Prime	08/31/2019	22,364,901 22,364,901	2.35 09/30/2019	NA -	Non-Callable 09/30/2019	0.08 0.08	100.00 2.35	100.00 2.35	22,364,901 22,364,901	- -
51	Other	FLCLASS AFS FLCLASS MM FUND	08/31/2019	5,299,567 5,299,567	2.30 09/30/2019	NA -	Non-Callable 09/30/2019	0.08 0.08	100.00 2.30	100.00 2.30	5,299,567 5,299,567	- -
52	Other	FLGITF AFS FLORIDA LOCAL GOVT	08/31/2019	5,144,912 5,144,912	2.21 09/30/2019	NA -	Non-Callable 09/30/2019	0.08 0.08	100.00 2.21	100.00 2.21	5,144,912 5,144,912	- -
53	Other	WELLSFARGO AFS WELLS FARGO SELECT	08/31/2019	1,872,323 1,872,323	2.05 09/30/2019	NA -	Non-Callable 09/30/2019	0.08 0.08	100.00 2.05	100.00 2.05	1,872,323 1,872,323	- -

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54	SunTrust Other	AFS SunTrust Premier C	08/31/2019	158,006 158,006	0.04 09/30/2019	NA -	Non-Callable 09/30/2019	0.08 0.08	100.00 0.04	100.00 0.04	158,006 158,006	- -
55	QPD FL Other	AFS QPD Synovus Money	08/31/2019	42,272,446 42,272,446	2.38 09/30/2019	NA -	Non-Callable 09/30/2019	0.08 0.08	100.00 2.38	100.00 2.38	42,272,446 42,272,446	- -
56	QPD CENT Other	AFS QPD CENTENNIAL BAN	08/31/2019	41,523,903 41,523,903	2.38 09/30/2019	NA -	Non-Callable 09/30/2019	0.08 0.08	100.00 2.38	100.00 2.38	41,523,903 41,523,903	- -
57	QPD MM Other	AFS QPD BANK UNITED MO	08/31/2019	5,447,300 5,447,300	2.23 09/30/2019	NA -	Non-Callable 09/30/2019	0.08 0.08	100.00 2.23	100.00 2.23	5,447,300 5,447,300	- -
58	QPD City Other	AFS QPD CITY NATIONAL	08/31/2019	44,116,137 44,116,137	2.38 09/30/2019	NA -	Non-Callable 09/30/2019	0.08 0.08	100.00 2.38	100.00 2.38	44,116,137 44,116,137	- -
59	QPD CITIZ Other	AFS QPD CITIZENS BANK	08/31/2019	10,383,280 10,383,280	2.38 09/30/2019	NA -	Non-Callable 09/30/2019	0.08 0.08	100.00 2.38	100.00 2.38	10,383,280 10,383,280	- -
60	QPD Ameris Bank Money Market Other	AFS QPD Ameris Bank Mo	08/31/2019	45,489,802 45,489,802	2.38 09/30/2019	NA -	Non-Callable 09/30/2019	0.08 0.08	100.00 2.38	100.00 2.38	45,489,802 45,489,802	- -
61	FLE190920 Other	AFS FL PALM - 10/11/20	12/31/2018	2,073,067 2,073,067	2.74 10/11/2019	NA -	Non-Callable 10/11/2019	0.11 0.11	100.00 2.74	100.00 2.74	2,073,067 2,073,067	- -
62	FLE190920 Other	AFS FL PALM - 10/17/20	12/31/2018	5,187,932 5,187,932	2.77 10/17/2019	NA -	Non-Callable 10/17/2019	0.13 0.13	100.00 2.77	100.00 2.77	5,187,932 5,187,932	- -
63	FLE190920 Other	AFS FL PALM - 10/24/20	03/28/2019	15,163,237 15,163,237	2.53 10/24/2019	NA -	Non-Callable 10/24/2019	0.15 0.15	100.00 2.53	100.00 2.53	15,163,237 15,163,237	- -
64	FLE190920 Other	AFS FL PALM - 12/17/20	03/28/2019	10,361,301 10,361,301	2.57 12/17/2019	NA -	Non-Callable 12/17/2019	0.30 0.30	100.00 2.57	100.00 2.57	10,361,301 10,361,301	- -
65	FLE190920 Other	AFS FL PALM - 04/15/20	08/14/2019	6,005,695 6,005,695	1.93 04/15/2020	NA -	Non-Callable 04/15/2020	0.63 0.63	100.00 1.93	100.00 1.93	6,005,695 6,005,695	- -
66	FLE190920 Other	AFS FL PALM - 04/15/20	08/14/2019	9,008,543 9,008,543	1.93 04/15/2020	NA -	Non-Callable 04/15/2020	0.63 0.63	100.00 1.93	100.00 1.93	9,008,543 9,008,543	- -
67	CDCityNat0520 Other	AFS CD - City National	05/31/2019	10,067,808 10,067,808	2.50 05/31/2020	NA -	Non-Callable 05/31/2020	0.75 0.75	100.00 2.50	100.00 2.50	10,067,808 10,067,808	- -
68	FLE190920 Other	AFS FL PALM - 08/7/202	08/16/2019	5,004,175 5,004,175	1.91 08/07/2020	NA -	Non-Callable 08/07/2020	0.94 0.94	100.00 1.91	100.00 1.91	5,004,175 5,004,175	- -
69	CDSynov1120 Other	AFS CD - Synovus Bank	05/31/2019	20,131,494 20,131,494	2.60 11/30/2020	NA -	Non-Callable 11/30/2020	1.25 1.25	100.00 2.60	100.00 2.60	20,131,494 20,131,494	- -
70	CD - Ameris 18 mth Other	AFS CD - Ameris Bank -	06/03/2019	10,000,000 10,000,000	2.52 12/03/2020	NA -	Non-Callable 12/03/2020	1.26 1.25	100.00 2.52	100.00 2.52	10,000,000 10,000,000	- -
71	CDCent0522 Other	AFS CD - Centennial Ba	05/31/2019	20,134,932 20,134,932	2.70 05/31/2022	NA -	Non-Callable 05/31/2022	2.75 2.63	100.00 2.70	100.00 2.70	20,134,932 20,134,932	- -
				367,957,207	2.44			0.38	100.00	100.00	367,957,207	-
Total: Other				367,957,207	01/17/2020		01/17/2020	0.38	2.44	2.44	367,957,207	-

CUSIP #	FAS 115 Sector	Description	Settle Date	Original Face Current Face	Coupon Maturity	Call Date Call Price	Call Type Effect Mat	WAL Base Eff Dur	Book Price Book Yld (TE)	Mkt Price Mkt Yield	Book Value Mkt Value	Gain/Loss Gain/Loss %
9128282X7	Treasury	AFS UNITED STATES TREA	09/27/2018	15,000,000	1.38	NA	Non-Callable	0.08	98.75	99.94	14,812,500	178,125
72	Treasury	AFS UNITED STATES TREA	09/27/2018	15,000,000	09/30/2019	-	09/30/2019	0.08	16.74	2.13	14,990,625	1.20%
912828F62	Treasury	AFS UNITED STATES TREA	07/05/2018	10,000,000	1.50	NA	Non-Callable	0.17	98.75	99.89	9,875,000	114,062
73	Treasury	AFS UNITED STATES TREA	07/05/2018	10,000,000	10/31/2019	-	10/31/2019	0.17	9.11	2.15	9,989,062	1.16%
912828U32	Treasury	AFS UNITED STATES TREA	08/02/2018	10,000,000	1.00	NA	Non-Callable	0.21	98.14	99.80	9,814,062	165,626
74	Treasury	AFS UNITED STATES TREA	08/02/2018	10,000,000	11/15/2019	-	11/15/2019	0.21	10.16	1.98	9,979,688	1.69%
912828U73	Treasury	AFS UNITED STATES TREA	09/05/2018	10,000,000	1.38	NA	Non-Callable	0.29	98.44	99.83	9,843,750	139,062
75	Treasury	AFS UNITED STATES TREA	09/05/2018	10,000,000	12/15/2019	-	12/15/2019	0.29	6.86	1.97	9,982,812	1.41%
912828H52	Treasury	AFS UNITED STATES TREA	10/31/2018	10,000,000	1.25	NA	Non-Callable	0.42	98.18	99.72	9,817,578	154,297
76	Treasury	AFS UNITED STATES TREA	10/31/2018	10,000,000	01/31/2020	-	01/31/2020	0.42	5.74	1.93	9,971,875	1.57%
912828J84	Treasury	AFS UNITED STATES TREA	09/27/2018	10,000,000	1.38	NA	Non-Callable	0.58	97.97	99.69	9,796,875	171,875
77	Treasury	AFS UNITED STATES TREA	09/27/2018	10,000,000	03/31/2020	-	03/31/2020	0.59	4.96	1.92	9,968,750	1.75%
9128284J6	Treasury	AFS UNITED STATES TREA	12/19/2018	10,000,000	2.38	NA	Non-Callable	0.67	99.56	100.31	9,956,250	75,000
78	Treasury	AFS UNITED STATES TREA	12/19/2018	10,000,000	04/30/2020	-	04/30/2020	0.67	3.04	1.90	10,031,250	0.75%
912828X96	Treasury	AFS UNITED STATES TREA	12/19/2018	5,000,000	1.50	NA	Non-Callable	0.71	98.35	99.75	4,917,578	69,922
79	Treasury	AFS UNITED STATES TREA	12/19/2018	5,000,000	05/15/2020	-	05/15/2020	0.71	3.89	1.86	4,987,500	1.42%
912810EP9	Treasury	AFS UNITED STATES TREA	09/10/1993	3,000,000	7.13	NA	Non-Callable	3.46	117.08	119.00	3,512,344	57,656
80	Treasury	AFS UNITED STATES TREA	09/10/1993	3,000,000	02/15/2023	-	02/15/2023	3.13	1.99	1.47	3,570,000	1.64%
Total: Treasury				83,000,000	1.70			0.48	99.21	100.70	82,345,937	1,125,625
				83,000,000	02/23/2020		02/23/2020	0.47	8.09	1.97	83,471,562	1.37%
				668,647,500	2.32			0.44	99.89	100.14	464,147,950	1,177,520
Total				464,674,482	03/10/2020		03/10/2020	0.41	3.44	2.35	465,325,470	0.25%



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