



City of Naperville

City of Naperville
Executive Summary

June 30, 2019

Total Fund Composite

Manager Status

Market Value: \$133.7 Million and 100.0% of Fund

Investment Manager	Asset Class	Status	Reason
BMO/TCH	Int. Govt. Fixed Income	In Compliance	---
PFM	Int. Govt. Fixed Income	In Compliance	---
City-Managed IMET	Cash & Equivalents	In Compliance	---
Concentration Account	Cash & Equivalents	In Compliance	---

Investment Manager Evaluation Terminology

The following terminology has been developed by Marquette Associates to facilitate efficient communication among the Investment Manager, Investment Consultant, and the Plan Sponsor. Each term signifies a particular status with the Fund and any conditions that may require improvement. In each case, communication is made only after consultation with the Trustees and/or the Investment Committee of the Plan.

In Compliance – The investment manager states it is acting in accordance with the Investment Policy Guidelines.

Alert – The investment manager is notified of a problem in performance (usually related to a benchmark or volatility measure), a change in investment characteristics, an alteration in management style or key investment professionals, and/or any other irregularities.

On Notice – The investment manager is notified of continued concern with one or more Alert issues. Failure to improve upon stated issues within a specific time frame justifies termination.

Termination – The Trustees have decided to terminate the investment manager. The investment manager is notified and transition plans are in place.

Total Fund Composite

Market Values

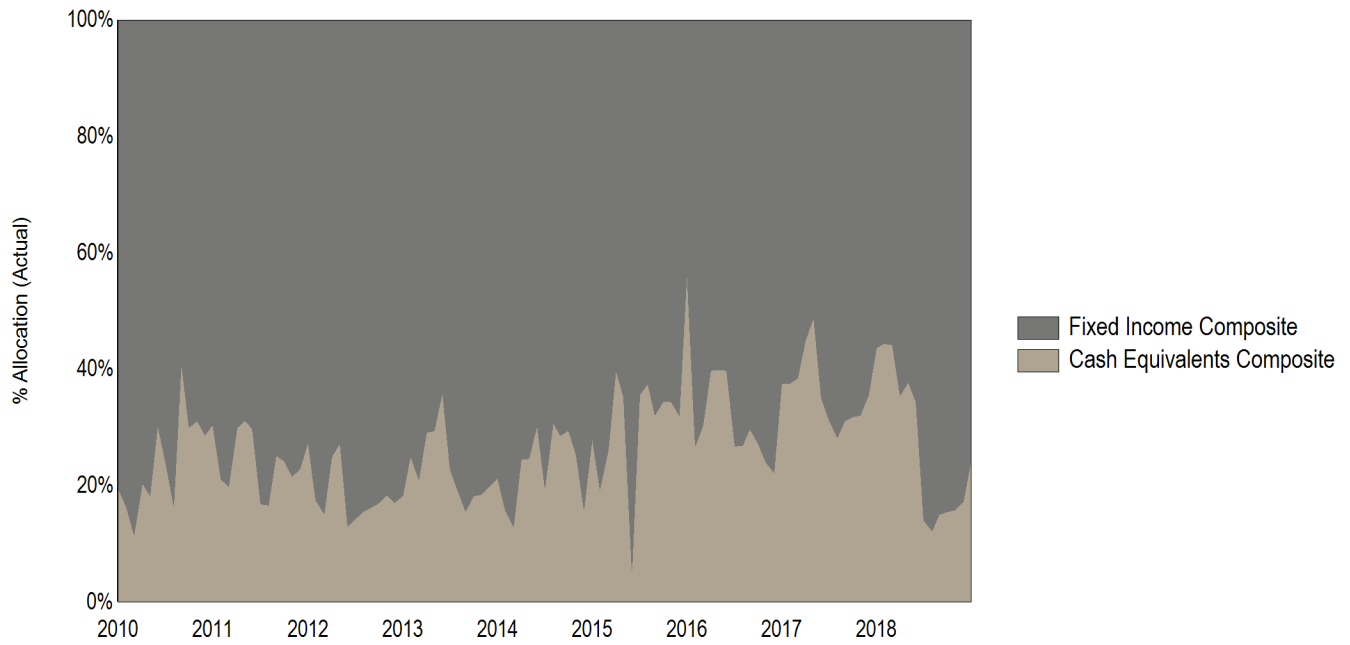
Market Value: \$133.7 Million and 100.0% of Fund

Ending June 30, 2019

	Asset Class	Market Value (\$)	3 Mo Net Cash Flows (\$)	% of Portfolio
Total Fund Composite		133,653,771	14,568,605	100.0
Fixed Income Composite		100,888,765	-3,707	75.5
BMO/TCH	Int. Govt. Fixed Income	49,998,912	-1,837	37.4
PFM	Int. Govt. Fixed Income	50,889,853	-1,870	38.1
Cash Equivalents Composite		32,765,006	14,572,312	24.5
City-Managed IMET	Cash & Equivalents	13,139	0	0.0
Concentration Account	Cash & Equivalents	32,751,866	14,572,312	24.5

The average market value of the portfolio over the past 9 years ending June 30, 2019 is \$87,245,621.64 .

Historic Asset Allocation



Total Fund Composite

Market Value History

Market Value: \$133.7 Million and 100.0% of Fund

Summary of Cash Flows

	Second Quarter	Year-To-Date	One Year	Three Years	Five Years	Nine Years
Beginning Market Value	\$116,703,785.26	\$112,294,151.26	\$105,129,523.07	\$76,569,668.83	\$99,677,975.26	\$103,852,300.06
Net Cash Flow	\$14,568,605.48	\$16,950,499.43	\$22,628,428.19	\$52,013,355.29	\$26,266,953.99	\$15,018,421.97
Net Investment Change	\$2,381,379.93	\$4,409,119.98	\$5,895,819.41	\$5,070,746.55	\$7,708,841.42	\$14,783,048.64
Ending Market Value	\$133,653,770.67	\$133,653,770.67	\$133,653,770.67	\$133,653,770.67	\$133,653,770.67	\$133,653,770.67

Total Fund Composite

Annualized Performance (Gross of Fees)

Market Value: \$133.7 Million and 100.0% of Fund

Ending June 30, 2019

	3 Mo	YTD	1 Yr	2 Yrs	3 Yrs	4 Yrs	5 Yrs	7 Yrs	10 Yrs
Total Fund Composite	2.0	3.8	5.2	2.4	1.4	1.7	1.6	1.3	2.3
<i>Policy Benchmark</i>	2.1	3.5	5.6	2.5	1.3	1.8	1.8	1.4	2.1
Fixed Income Composite	2.4	4.5	6.2	2.8	1.5	2.2	2.1	1.7	--
<i>BBgBarc US Govt Int TR</i>	2.3	4.0	6.2	2.7	1.3	2.0	1.9	1.5	2.4
<i>BBgBarc US Govt/Credit Int TR</i>	2.6	5.0	6.9	3.1	2.0	2.6	2.4	2.2	3.2
Cash Equivalents Composite	0.1	0.2	0.5	0.2	0.2	0.1	0.1	0.1	--
<i>91 Day T-Bills</i>	0.6	1.2	2.3	1.8	1.4	1.1	0.9	0.6	0.5

Total Fund Composite

Calendar Performance (Gross of Fees)

Market Value: \$133.7 Million and 100.0% of Fund

	Calendar Year								
	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Fund Composite	0.8	1.2	0.7	0.9	2.2	-0.9	1.8	5.3	5.3
<i>Policy Benchmark</i>	1.5	1.1	0.9	1.0	2.1	-1.1	1.5	5.2	4.2
Fixed Income Composite	0.9	1.6	1.3	1.2	2.9	-1.2	2.3	6.2	5.7
<i>BBgBarc US Govt Int TR</i>	1.4	1.1	1.1	1.2	2.5	-1.2	1.7	6.1	5.0
<i>BBgBarc US Govt/Credit Int TR</i>	0.9	2.1	2.1	1.1	3.1	-0.9	3.9	5.8	5.9
Cash Equivalents Composite	0.3	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.1
<i>91 Day T-Bills</i>	1.9	0.9	0.3	0.0	0.0	0.0	0.1	0.0	0.1

Total Fund Composite

Calendar Performance (Gross of Fees)

Market Value: \$133.7 Million and 100.0% of Fund

Fiscal Year

	YTD	2018	2017	2016	5/1/15 - 12/31/15	Fiscal 2015	Fiscal 2014	Fiscal 2013	Fiscal 2012	Fiscal 2011	Fiscal 2010
Total Fund Composite	3.8	0.8	1.2	0.7	0.0	2.1	-0.5	1.6	4.9	4.4	3.2
<i>Policy Benchmark</i>	3.5	1.5	1.1	0.9	0.0	2.3	-0.7	1.5	4.7	3.5	2.0
Fixed Income Composite	4.5	0.9	1.6	1.3	0.1	2.8	-0.7	2.1	5.8	4.7	--
<i>BBgBarc US Govt Int TR</i>	4.0	1.4	1.1	1.1	0.0	2.7	-0.8	1.8	5.6	4.1	2.3
<i>BBgBarc US Govt/Credit Int TR</i>	5.0	0.9	2.1	2.1	-0.3	3.0	-0.2	3.2	5.9	4.9	7.4
Cash Equivalents Composite	0.2	0.3	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.1	--
<i>91 Day T-Bills</i>	1.2	1.9	0.9	0.3	0.0	0.0	0.0	0.1	0.0	0.1	0.1

Please note that the above table reflects a May 1 fiscal year for all but the first four columns, which reflect the newly implemented January 1 fiscal year.

Investment Manager

Annualized Performance (Gross of Fees)

Market Value: \$133.7 Million and 100.0% of Fund

Ending June 30, 2019

	3 Mo	YTD	1 Yr	2 Yrs	3 Yrs	4 Yrs	5 Yrs	7 Yrs	10 Yrs
Total Fund Composite	2.0	3.8	5.2	2.4	1.4	1.7	1.6	1.3	2.3
<i>Policy Benchmark</i>	2.1	3.5	5.6	2.5	1.3	1.8	1.8	1.4	2.1
Fixed Income Composite	2.4	4.5	6.2	2.8	1.5	2.2	2.1	1.7	--
<i>BBgBarc US Govt Int TR</i>	2.3	4.0	6.2	2.7	1.3	2.0	1.9	1.5	2.4
<i>BBgBarc US Govt/Credit Int TR</i>	2.6	5.0	6.9	3.1	2.0	2.6	2.4	2.2	3.2
BMO/TCH	2.4	4.5	6.2	2.9	1.5	2.2	2.1	1.7	--
<i>BBgBarc US Govt Int TR</i>	2.3	4.0	6.2	2.7	1.3	2.0	1.9	1.5	2.4
<i>BBgBarc US Govt/Credit Int TR</i>	2.6	5.0	6.9	3.1	2.0	2.6	2.4	2.2	3.2
PFM	2.4	4.5	6.4	2.9	--	--	--	--	--
<i>BBgBarc US Govt Int TR</i>	2.3	4.0	6.2	2.7	1.3	2.0	1.9	1.5	2.4
<i>BBgBarc US Govt/Credit Int TR</i>	2.6	5.0	6.9	3.1	2.0	2.6	2.4	2.2	3.2
Cash Equivalents Composite	0.1	0.2	0.5	0.2	0.2	0.1	0.1	0.1	--
<i>91 Day T-Bills</i>	0.6	1.2	2.3	1.8	1.4	1.1	0.9	0.6	0.5
City-Managed IMET	0.0	0.6	1.6	1.5	1.2	1.0	0.9	0.7	--
<i>91 Day T-Bills</i>	0.6	1.2	2.3	1.8	1.4	1.1	0.9	0.6	0.5
Concentration Account	0.1	0.2	0.5	0.2	0.2	0.1	0.1	0.1	--
<i>91 Day T-Bills</i>	0.6	1.2	2.3	1.8	1.4	1.1	0.9	0.6	0.5

Investment Manager

Calendar Performance (Gross of Fees)

Market Value: \$133.7 Million and 100.0% of Fund

	Calendar Year								
	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Fund Composite	0.8	1.2	0.7	0.9	2.2	-0.9	1.8	5.3	5.3
<i>Policy Benchmark</i>	1.5	1.1	0.9	1.0	2.1	-1.1	1.5	5.2	4.2
Fixed Income Composite	0.9	1.6	1.3	1.2	2.9	-1.2	2.3	6.2	5.7
<i>BBgBarc US Govt Int TR</i>	1.4	1.1	1.1	1.2	2.5	-1.2	1.7	6.1	5.0
<i>BBgBarc US Govt/Credit Int TR</i>	0.9	2.1	2.1	1.1	3.1	-0.9	3.9	5.8	5.9
BMO/TCH	0.8	1.7	1.1	1.2	2.9	-1.5	2.2	6.3	5.3
<i>BBgBarc US Govt Int TR</i>	1.4	1.1	1.1	1.2	2.5	-1.2	1.7	6.1	5.0
<i>BBgBarc US Govt/Credit Int TR</i>	0.9	2.1	2.1	1.1	3.1	-0.9	3.9	5.8	5.9
PFM	1.2	1.4	--	--	--	--	--	--	--
<i>BBgBarc US Govt Int TR</i>	1.4	1.1	1.1	1.2	2.5	-1.2	1.7	6.1	5.0
<i>BBgBarc US Govt/Credit Int TR</i>	0.9	2.1	2.1	1.1	3.1	-0.9	3.9	5.8	5.9
Cash Equivalents Composite	0.3	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.1
<i>91 Day T-Bills</i>	1.9	0.9	0.3	0.0	0.0	0.0	0.1	0.0	0.1
City-Managed IMET	1.8	1.0	0.5	0.3	0.4	0.3	0.3	--	--
<i>91 Day T-Bills</i>	1.9	0.9	0.3	0.0	0.0	0.0	0.1	0.0	0.1
Concentration Account	0.3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	--
<i>91 Day T-Bills</i>	1.9	0.9	0.3	0.0	0.0	0.0	0.1	0.0	0.1

Total Fund Composite

Annualized Performance (Net of Fees)

Market Value: \$133.7 Million and 100.0% of Fund

Ending June 30, 2019

	3 Mo	YTD	1 Yr	2 Yrs	3 Yrs	4 Yrs	5 Yrs	7 Yrs	10 Yrs
Total Fund Composite	2.0	3.8	5.1	2.3	1.4	1.6	1.5	1.2	2.1
<i>Policy Benchmark</i>	2.1	3.5	5.6	2.5	1.3	1.8	1.8	1.4	2.1
Fixed Income Composite	2.4	4.5	6.1	2.7	1.4	2.1	1.9	1.6	--
<i>BBgBarc US Govt Int TR</i>	2.3	4.0	6.2	2.7	1.3	2.0	1.9	1.5	2.4
<i>BBgBarc US Govt/Credit Int TR</i>	2.6	5.0	6.9	3.1	2.0	2.6	2.4	2.2	3.2
<i>InvMetrics Public DB US Fix Inc Net Rank</i>	84	94	95	98	99	98	98	97	--
Cash Equivalents Composite	0.1	0.2	0.5	0.2	0.2	0.1	0.1	0.1	--
<i>91 Day T-Bills</i>	0.6	1.2	2.3	1.8	1.4	1.1	0.9	0.6	0.5

Total Fund Composite

Calendar Performance (Net of Fees)

Market Value: \$133.7 Million and 100.0% of Fund

	Calendar Year								
	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Fund Composite	0.7	1.1	0.6	0.7	2.1	-1.0	1.7	5.2	5.2
<i>Policy Benchmark</i>	1.5	1.1	0.9	1.0	2.1	-1.1	1.5	5.2	4.2
Fixed Income Composite	0.8	1.4	1.1	1.1	2.7	-1.4	2.2	6.1	5.5
<i>BBgBarc US Govt Int TR</i>	1.4	1.1	1.1	1.2	2.5	-1.2	1.7	6.1	5.0
<i>BBgBarc US Govt/Credit Int TR</i>	0.9	2.1	2.1	1.1	3.1	-0.9	3.9	5.8	5.9
<i>InvMetrics Public DB US Fix Inc Net Rank</i>	31	97	97	14	85	62	92	52	60
Cash Equivalents Composite	0.3	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.1
<i>91 Day T-Bills</i>	1.9	0.9	0.3	0.0	0.0	0.0	0.1	0.0	0.1

Total Fund Composite

Calendar Performance (Net of Fees)

Market Value: \$133.7 Million and 100.0% of Fund

Fiscal Year

	YTD	2018	2017	2016	5/1/15 - 12/31/15	Fiscal 2015	Fiscal 2014	Fiscal 2013	Fiscal 2012	Fiscal 2011	Fiscal 2010
Total Fund Composite	3.8	0.7	1.1	0.6	0.0	2.0	-0.6	1.5	4.8	4.2	3.0
<i>Policy Benchmark</i>	3.5	1.5	1.1	0.9	0.0	2.3	-0.7	1.5	4.7	3.5	2.0
Fixed Income Composite	4.5	0.8	1.4	1.1	0.0	2.6	-0.8	1.9	5.7	4.5	--
<i>BBgBarc US Govt Int TR</i>	4.0	1.4	1.1	1.1	0.0	2.7	-0.8	1.8	5.6	4.1	2.3
<i>BBgBarc US Govt/Credit Int TR</i>	5.0	0.9	2.1	2.1	-0.3	3.0	-0.2	3.2	5.9	4.9	7.4
Cash Equivalents Composite	0.2	0.3	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.1	--
<i>91 Day T-Bills</i>	1.2	1.9	0.9	0.3	0.0	0.0	0.0	0.1	0.0	0.1	0.1

Please note that the above table reflects a May 1 fiscal year for all but the first four columns, which reflect the newly implemented January 1 fiscal year.

Investment Manager

Annualized Performance (Net of Fees)

Market Value: \$133.7 Million and 100.0% of Fund

Ending June 30, 2019

	3 Mo	YTD	1 Yr	2 Yrs	3 Yrs	4 Yrs	5 Yrs	7 Yrs	10 Yrs
Total Fund Composite	2.0	3.8	5.1	2.3	1.4	1.6	1.5	1.2	2.1
<i>Policy Benchmark</i>	2.1	3.5	5.6	2.5	1.3	1.8	1.8	1.4	2.1
Fixed Income Composite	2.4	4.5	6.1	2.7	1.4	2.1	1.9	1.6	--
<i>BBgBarc US Govt Int TR</i>	2.3	4.0	6.2	2.7	1.3	2.0	1.9	1.5	2.4
<i>BBgBarc US Govt/Credit Int TR</i>	2.6	5.0	6.9	3.1	2.0	2.6	2.4	2.2	3.2
<i>InvMetrics Public DB US Fix Inc Net Rank</i>	84	94	95	98	99	98	98	97	--
BMO/TCH	2.3	4.5	6.1	2.7	1.3	2.1	1.9	1.5	--
<i>BBgBarc US Govt Int TR</i>	2.3	4.0	6.2	2.7	1.3	2.0	1.9	1.5	2.4
<i>BBgBarc US Govt/Credit Int TR</i>	2.6	5.0	6.9	3.1	2.0	2.6	2.4	2.2	3.2
<i>eV US Government Fixed Inc Net Rank</i>	73	66	61	64	71	71	81	79	--
PFM	2.4	4.5	6.4	2.8	--	--	--	--	--
<i>BBgBarc US Govt Int TR</i>	2.3	4.0	6.2	2.7	1.3	2.0	1.9	1.5	2.4
<i>BBgBarc US Govt/Credit Int TR</i>	2.6	5.0	6.9	3.1	2.0	2.6	2.4	2.2	3.2
<i>eV US Government Fixed Inc Net Rank</i>	58	65	56	60	--	--	--	--	--
Cash Equivalents Composite	0.1	0.2	0.5	0.2	0.2	0.1	0.1	0.1	--
<i>91 Day T-Bills</i>	0.6	1.2	2.3	1.8	1.4	1.1	0.9	0.6	0.5
City-Managed IMET	0.0	0.6	1.6	1.5	1.2	1.0	0.9	0.7	--
<i>91 Day T-Bills</i>	0.6	1.2	2.3	1.8	1.4	1.1	0.9	0.6	0.5
Concentration Account	0.1	0.2	0.5	0.2	0.2	0.1	0.1	0.1	--
<i>91 Day T-Bills</i>	0.6	1.2	2.3	1.8	1.4	1.1	0.9	0.6	0.5

Investment Manager

Calendar Performance (Net of Fees)

Market Value: \$133.7 Million and 100.0% of Fund

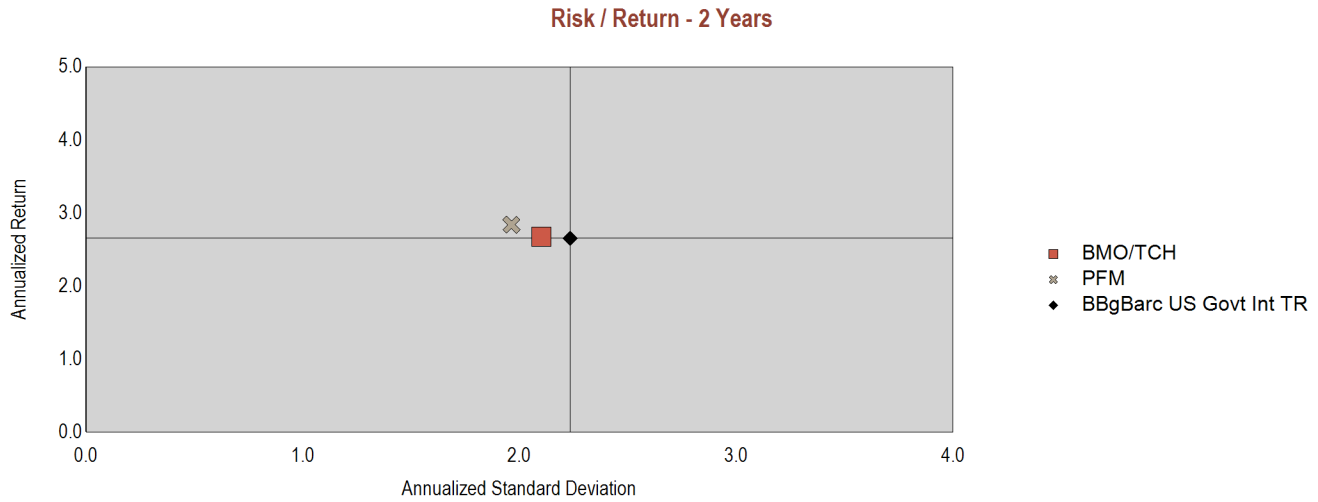
	Calendar Year								
	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Fund Composite	0.7	1.1	0.6	0.7	2.1	-1.0	1.7	5.2	5.2
<i>Policy Benchmark</i>	1.5	1.1	0.9	1.0	2.1	-1.1	1.5	5.2	4.2
Fixed Income Composite	0.8	1.4	1.1	1.1	2.7	-1.4	2.2	6.1	5.5
<i>BBgBarc US Govt Int TR</i>	1.4	1.1	1.1	1.2	2.5	-1.2	1.7	6.1	5.0
<i>BBgBarc US Govt/Credit Int TR</i>	0.9	2.1	2.1	1.1	3.1	-0.9	3.9	5.8	5.9
<i>InvMetrics Public DB US Fix Inc Net Rank</i>	31	97	97	14	85	62	92	52	60
BMO/TCH	0.7	1.5	1.0	1.0	2.8	-1.7	2.1	6.1	5.2
<i>BBgBarc US Govt Int TR</i>	1.4	1.1	1.1	1.2	2.5	-1.2	1.7	6.1	5.0
<i>BBgBarc US Govt/Credit Int TR</i>	0.9	2.1	2.1	1.1	3.1	-0.9	3.9	5.8	5.9
<i>eV US Government Fixed Inc Net Rank</i>	86	68	77	26	58	65	64	39	42
PFM	1.2	1.3	--	--	--	--	--	--	--
<i>BBgBarc US Govt Int TR</i>	1.4	1.1	1.1	1.2	2.5	-1.2	1.7	6.1	5.0
<i>BBgBarc US Govt/Credit Int TR</i>	0.9	2.1	2.1	1.1	3.1	-0.9	3.9	5.8	5.9
<i>eV US Government Fixed Inc Net Rank</i>	34	73	--	--	--	--	--	--	--
Cash Equivalents Composite	0.3	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.1
<i>91 Day T-Bills</i>	1.9	0.9	0.3	0.0	0.0	0.0	0.1	0.0	0.1
City-Managed IMET	1.8	1.0	0.5	0.3	0.4	0.3	0.3	--	--
<i>91 Day T-Bills</i>	1.9	0.9	0.3	0.0	0.0	0.0	0.1	0.0	0.1
Concentration Account	0.3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	--
<i>91 Day T-Bills</i>	1.9	0.9	0.3	0.0	0.0	0.0	0.1	0.0	0.1

Fixed Income Composite

As of June 30, 2019

Characteristics

Market Value: \$100.9 Million and 75.5% of Fund



Characteristics

	Portfolio	Index
	Q2-19	Q2-19
Yield to Maturity	2.2%	1.8%
Avg. Eff. Maturity	4.2 yrs.	4.1 yrs.
Avg. Duration	3.8 yrs.	3.8 yrs.
Avg. Quality	AA	--
Region	Number Of Assets	
North America ex U.S.	4	
United States	219	
United Kingdom	5	
Japan	2	
Emerging Markets	1	
Other	4	
Total	235	

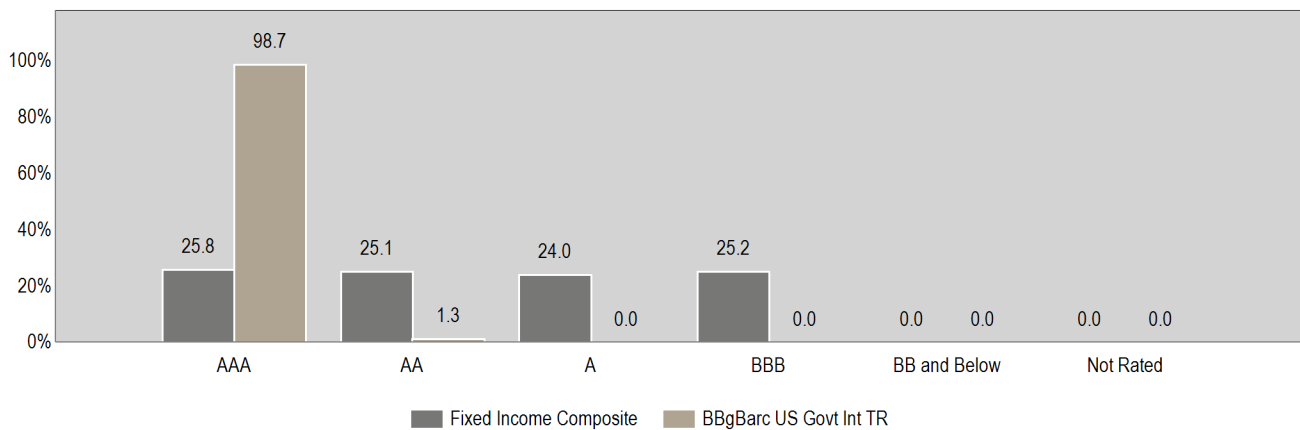
Sector

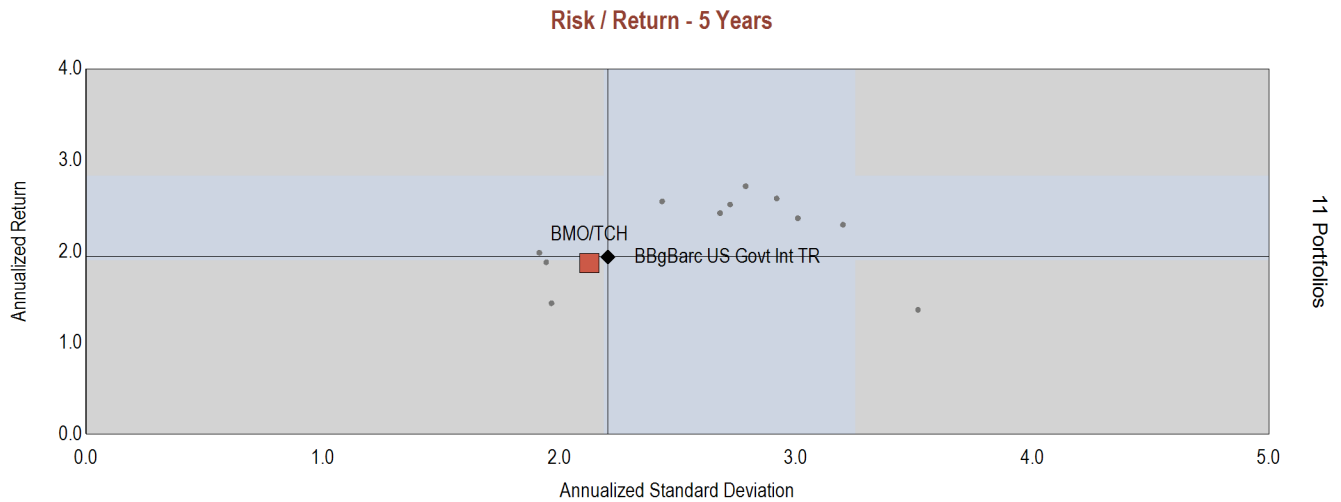
	Portfolio	Index
	Q2-19	Q2-19
UST/Agency	44.4%	100.0%
Corporate	32.8%	--
MBS	16.8%	--
ABS	--	--
Foreign	5.0%	--
Muni	--	--
Other	1.0%	--

Maturity

	Q2-19
<1 Year	2.2%
1-3 Years	31.9%
3-5 Years	33.1%
5-7 Years	21.3%
7-10 Years	11.5%
10-15 Years	0.0%
15-20 Years	0.0%
>20 Years	0.0%
Not Rated/Cash	0.0%

Quality Distribution



**Characteristics**

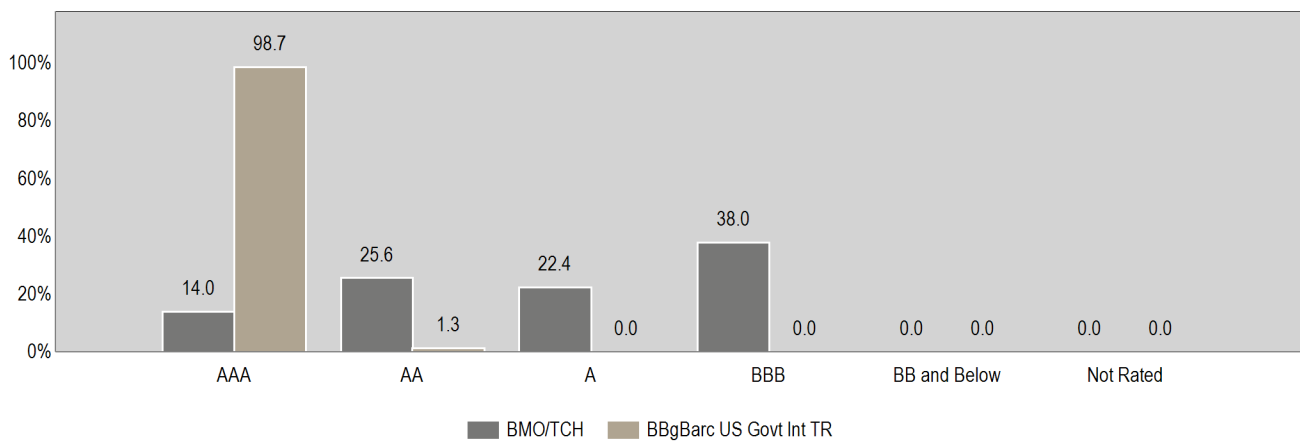
	Portfolio	Index
	Q2-19	Q2-19
Yield to Maturity	2.3%	1.8%
Avg. Eff. Maturity	4.5 yrs.	4.1 yrs.
Avg. Duration	3.8 yrs.	3.8 yrs.
Avg. Quality	AA	--
Region	Number Of Assets	
North America ex U.S.	1	
United States	76	
United Kingdom	2	
Japan	1	
Other	1	
Total	81	

Sector

	Portfolio	Index
	Q2-19	Q2-19
UST/Agency	52.0%	100.0%
Corporate	29.9%	--
MBS	16.3%	--
ABS	--	--
Foreign	0.5%	--
Muni	--	--
Other	1.3%	--

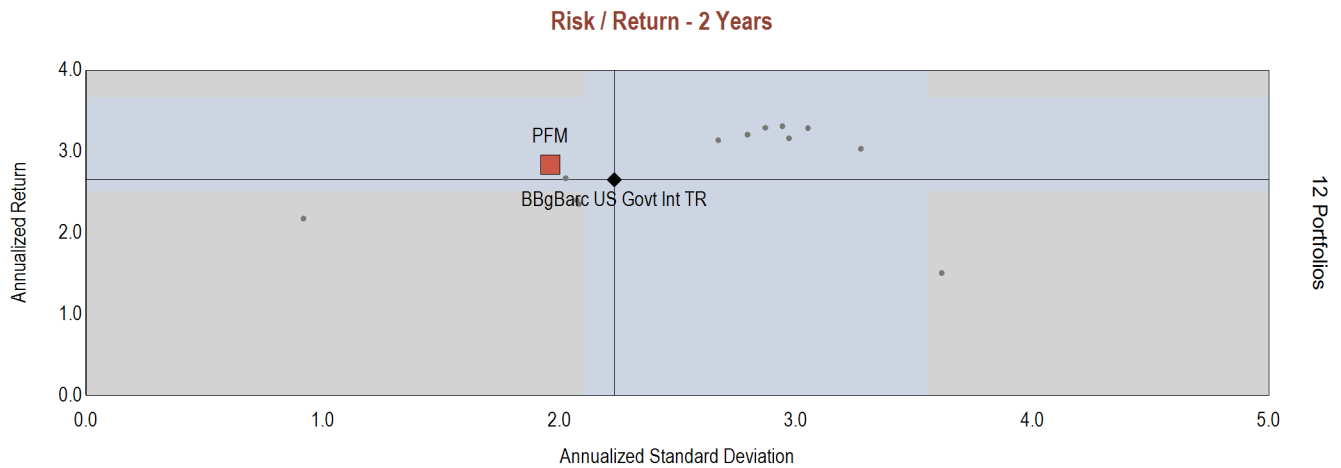
Maturity

	Q2-19
<1 Year	2.5%
1-3 Years	32.4%
3-5 Years	28.4%
5-7 Years	16.6%
7-10 Years	20.1%
10-15 Years	0.0%
15-20 Years	0.0%
>20 Years	0.0%
Not Rated/Cash	0.0%

Quality Distribution

As of June 30, 2019

Market Value: \$50.9 Million and 38.1% of Fund

**Characteristics**

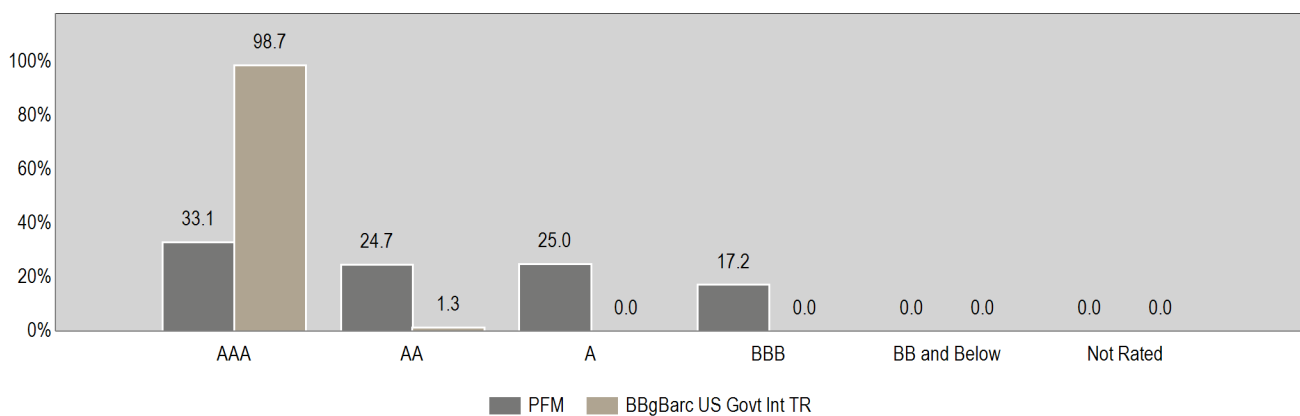
	Portfolio	Index
	Q2-19	Q2-19
Yield to Maturity	2.2%	1.8%
Avg. Eff. Maturity	4.0 yrs.	4.1 yrs.
Avg. Duration	3.7 yrs.	3.8 yrs.
Avg. Quality	AA	--
Region	Number Of Assets	
North America ex U.S.	3	
United States	146	
United Kingdom	3	
Japan	1	
Emerging Markets	1	
Other	3	
Total	157	

Sector

	Portfolio	Index
	Q2-19	Q2-19
UST/Agency	36.5%	100.0%
Corporate	35.9%	--
MBS	17.3%	--
ABS	--	--
Foreign	9.7%	--
Muni	--	--
Other	0.7%	--

Maturity

	Q2-19
<1 Year	1.9%
1-3 Years	31.4%
3-5 Years	37.8%
5-7 Years	26.0%
7-10 Years	2.9%
10-15 Years	0.0%
15-20 Years	0.0%
>20 Years	0.0%
Not Rated/Cash	0.0%

Quality Distribution

Total Fund Composite

Fee Schedule

Market Value: \$133.7 Million and 100.0% of Fund

Asset Class	Investment Manager	Fee Schedule	Expense Ratio & Estimated Annual Fee ¹	Industry Average ²
Int. Govt. Fixed Income	BMO/TCH	0.15% on the Balance	0.15% \$74,998	0.25%
Int. Govt. Fixed Income	PFM	0.10% on the first \$25 million 0.08% on the next \$25 million 0.07% on the next \$50 million 0.06% on the balance	0.09% \$45,623	0.22%
Total Investment Management Fees			0.09% \$120,621	0.18%
Investment Consultant	Marquette Associates, Inc.	\$25,000 Annual Fee	0.02% \$25,000	N/A
Total Fund			0.11% \$145,621	

¹ Expense Ratio & Estimated Annual Fee are Based on Market Value at Quarter End.

² Source: 2016 Marquette Associates Investment Management Fee Study.

City of Naperville

Q2 2019 Investment Review

Table of Contents

- 
- I. Firm Overview
 - II. Market Update
 - III. Portfolio Review

Firm Overview

Firm Profile

Facts at a glance

\$240 Billion AUM¹

Investing since **1925²**

20 offices in **14** countries

Top 100³ Money Managers

What sets us apart

Global presence

Part of the BMO Financial Group — one of North America's largest financial institutions

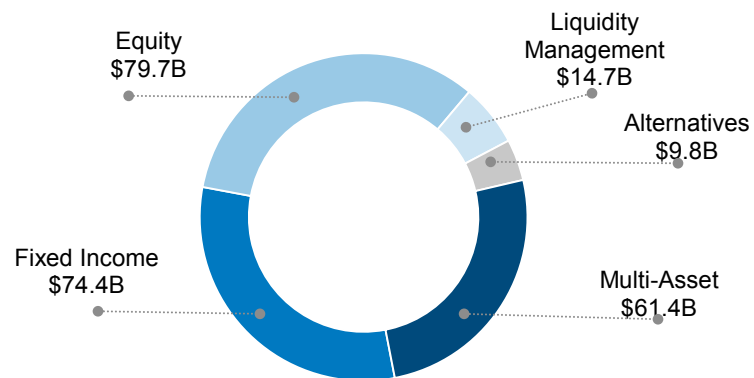
Specialized investment teams

Independent teams that are empowered to deliver strong, consistent results while minimizing unnecessary risk

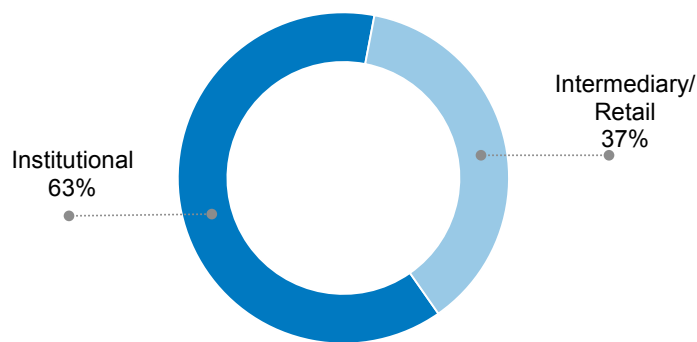
Culture of partnership and innovation

Working in partnership with clients to create and deliver innovative solutions

Capabilities across asset classes



Client breakdown



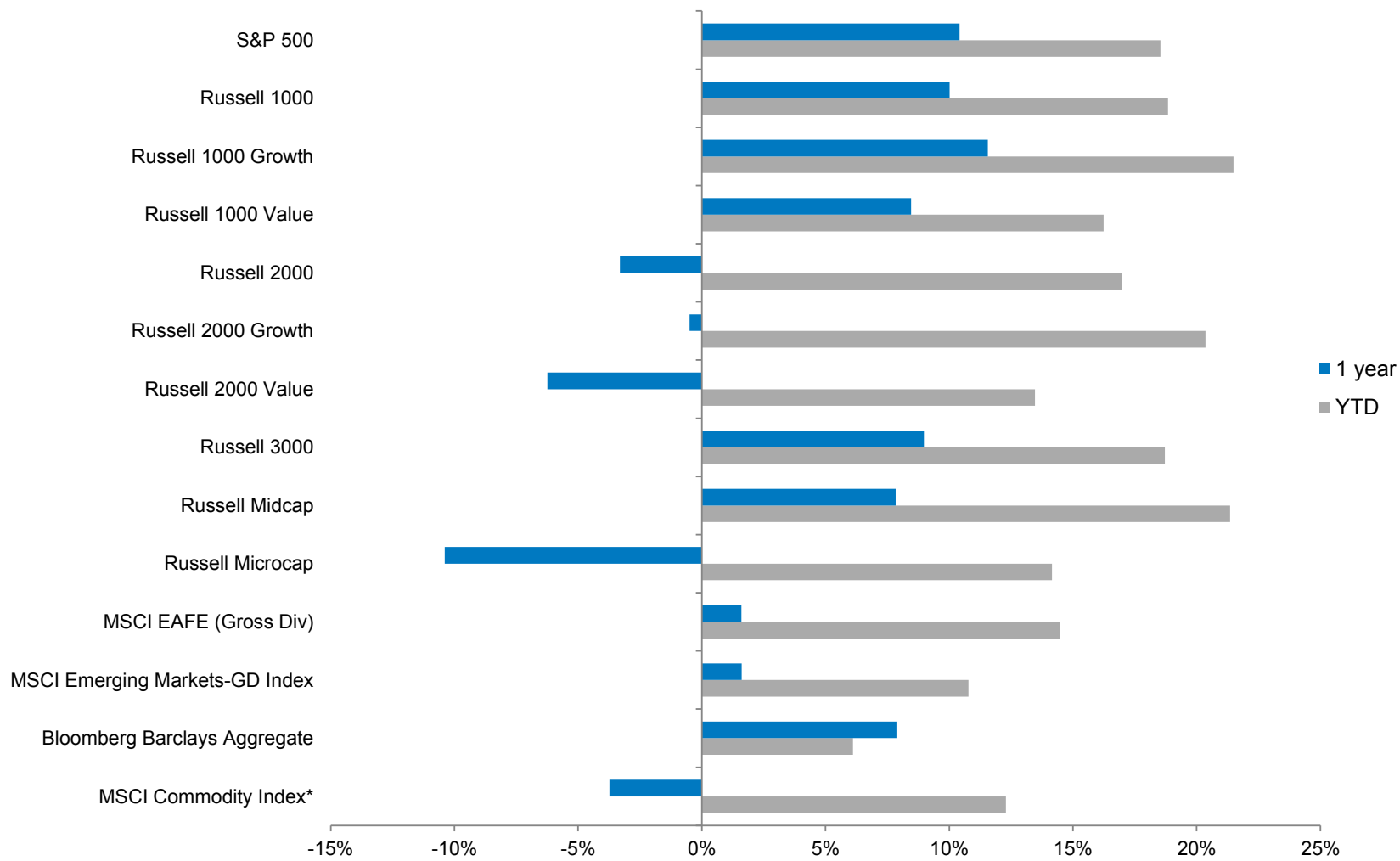
¹Assets under management reported as of December 31, 2018 and includes BMO Global Asset Management (Canada), BMO Global Asset Management (U.S.), BMO Global Asset Management (EMEA) along with three investment teams: LGM Investments, Pyrford International and Taplin, Canida & Habacht. AUM includes discretionary and non-discretionary AUM. All figures are in U.S. dollars.

²Our roots trace back to 1925, when the Bank of Montreal began offering investment services. BMO Financial Group is a part of the Bank of Montreal (NYSE, TSX:BMO), a Canadian-based organization founded in 1817.

³BMO Global Asset Management has been recognized by Pensions & Investments as one of the Top 100 Money Managers based on worldwide institutional assets under management as of December 31, 2017.

Market Update

Benchmark Performance Summary as of June 30, 2019



Overview

YIELD CURVE ANALYSIS

- The U.S. term structure suggests a slowing economy and Fed funds a few clicks past neutral.
- However, the magnitude is likely being overstated by exogenous factors, principally, the break in “zero lower bound” by persistently negative global rates.

SECTOR OUTLOOK

- Unclear that monetary policy is the path to stable inflation
- Credit spreads continue to price a Fed that reverses policy swiftly and meaningfully.
- U.S. fixed rate MBS spreads have settled toward the wider end of their 12 month range and appear relatively attractive.

QUALITY DECISIONS

- Quality curves are off their steepest point, but remains reasonable as intermediate credit spreads of narrowed significantly.
- Given the cycles maturity and quick return to a lower-volatility regime, moving higher quality allocations further out the curve seems prudent.

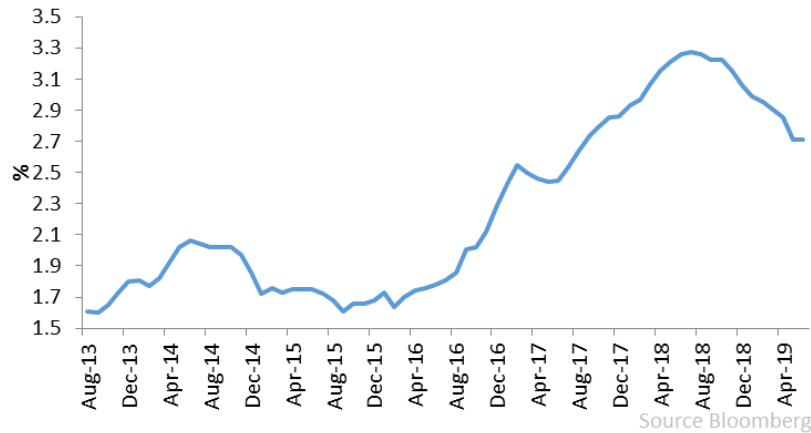
SECURITY SELECTION

- Concerns over BBB rated debt, as well as a robust cycle of M&A issuance have distorted relative value relationships, creating issuer specific opportunities.

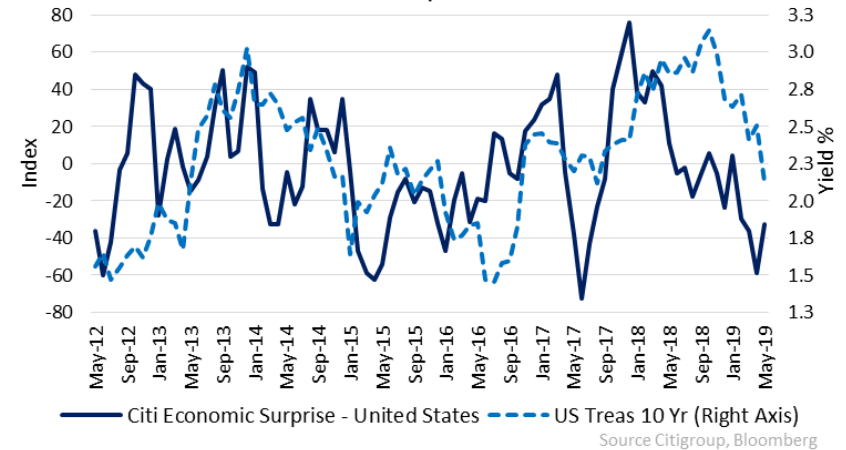
U.S. Economic and Policy Outlook

Current U.S. data is solid enough, but forward looking indicators have softened

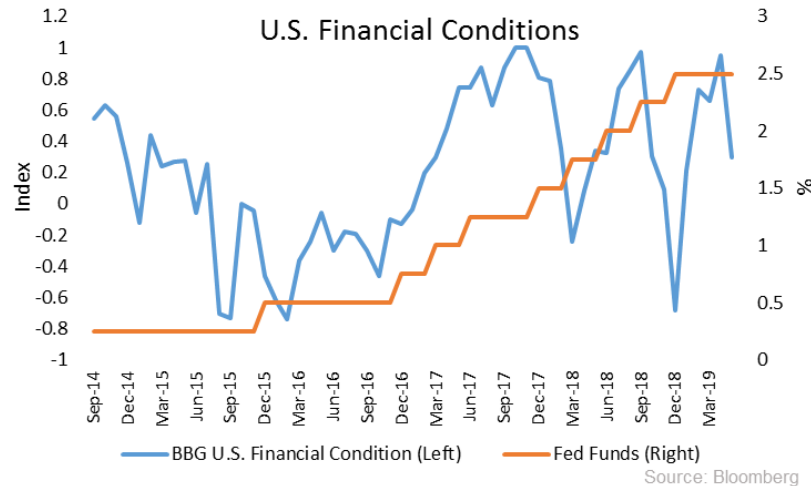
FRBNY Underlying Inflation Gauge



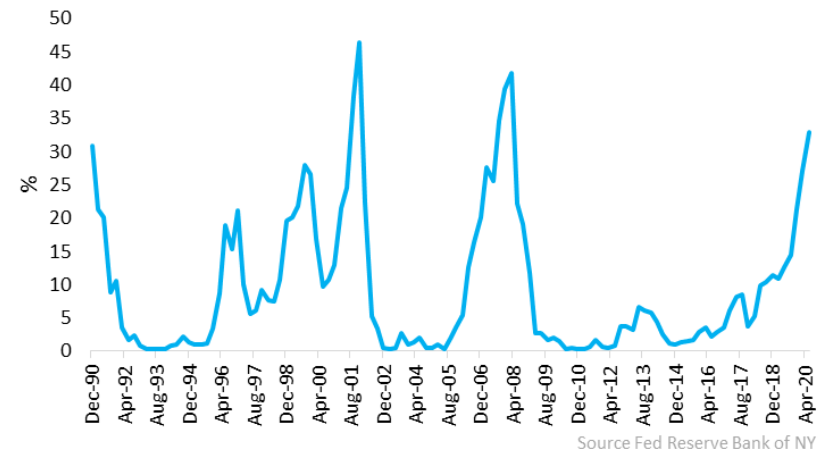
Citi Economic Surprise- United States



U.S. Financial Conditions



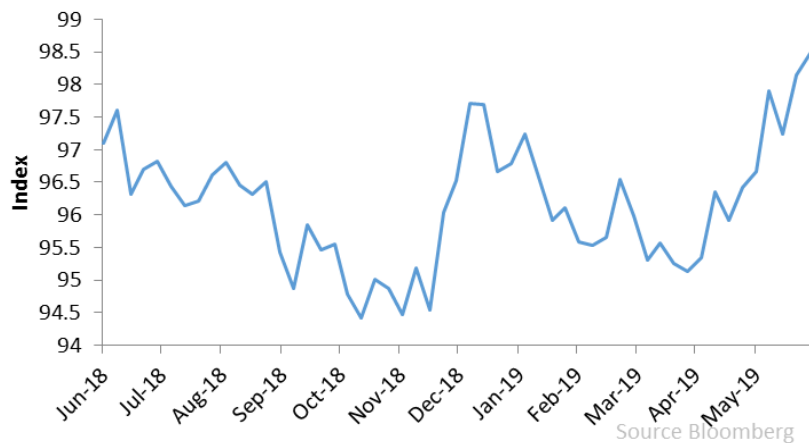
NY Fed Prob of Recession in US 12 Mo Forward



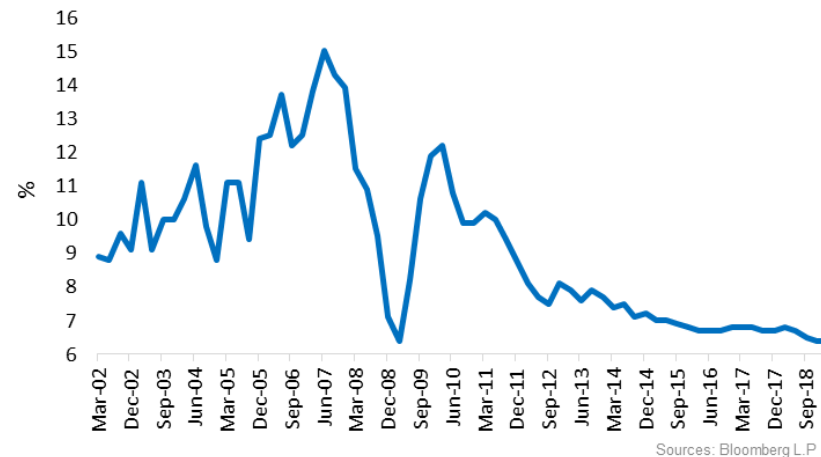
Global Economic Outlook

Market expectations for global synchronized growth have given way to synchronized easing

Bloomberg Barclays Global Agg Negative Yielding Debt



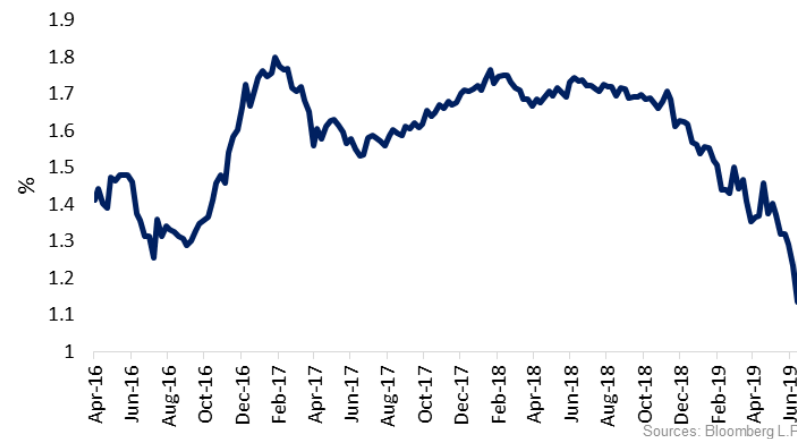
China GDP YoY



U.S. Dollar Spot Index



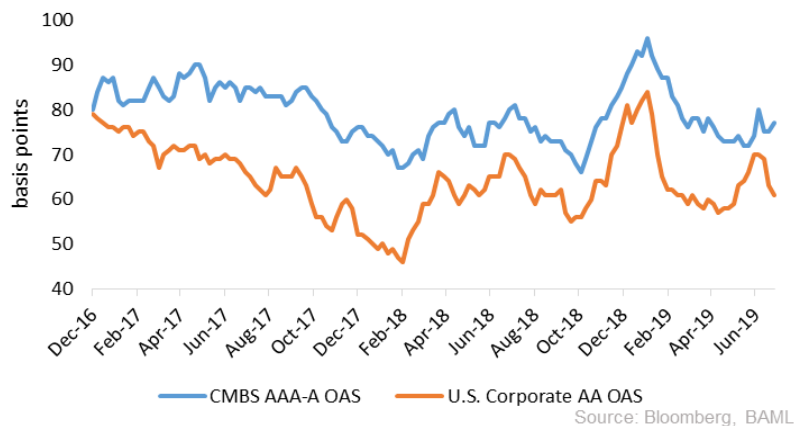
Euro Inflation Swap



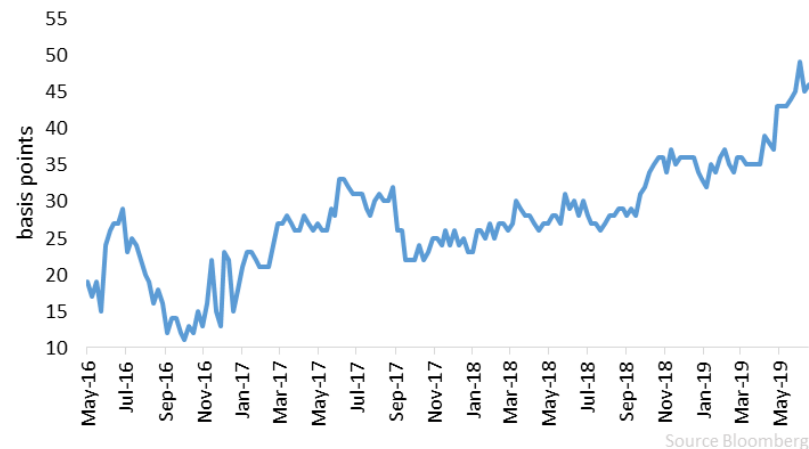
Spread Sector Outlook

Negative global rates are likely to further support U.S. spread sectors

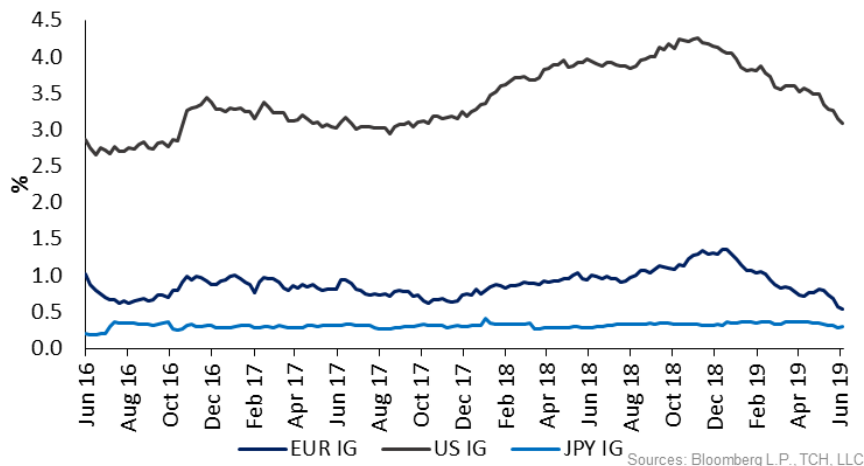
AAA-A CMBS vs. AA Corporate OAS



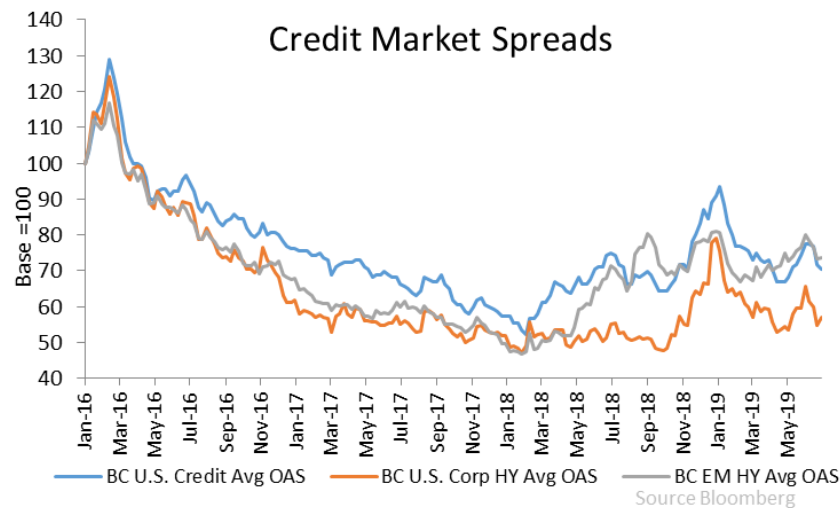
U.S. Agy Mortgage Backed Securities OAS



Global Corporate Debt Yields (%)

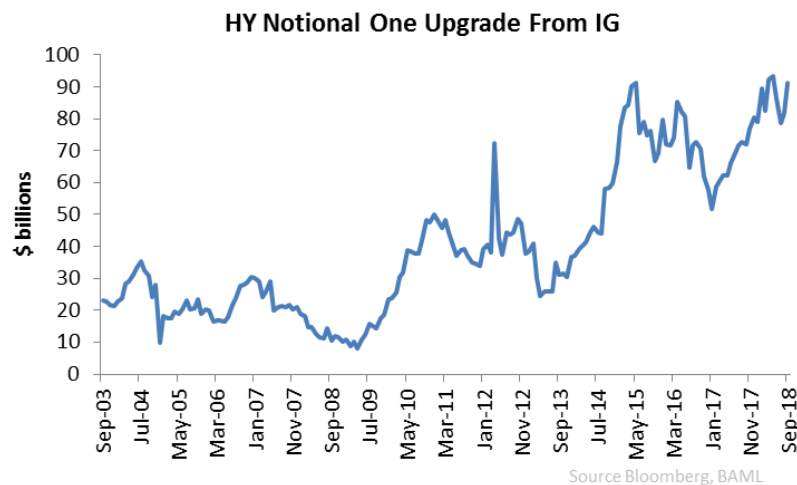
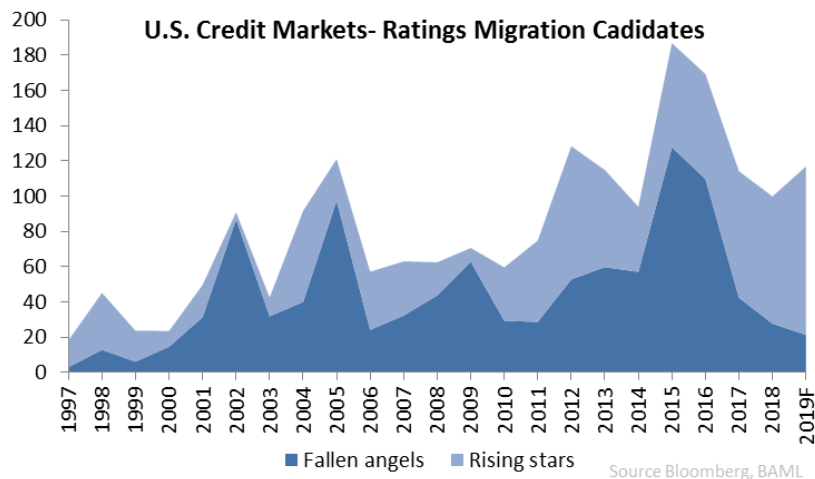
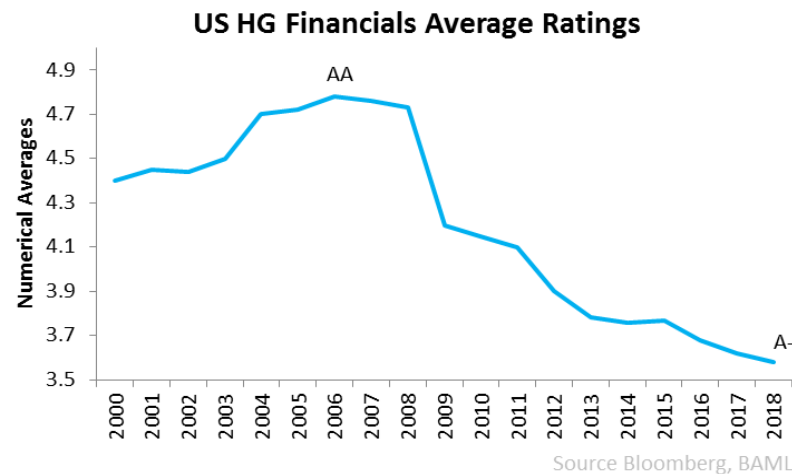
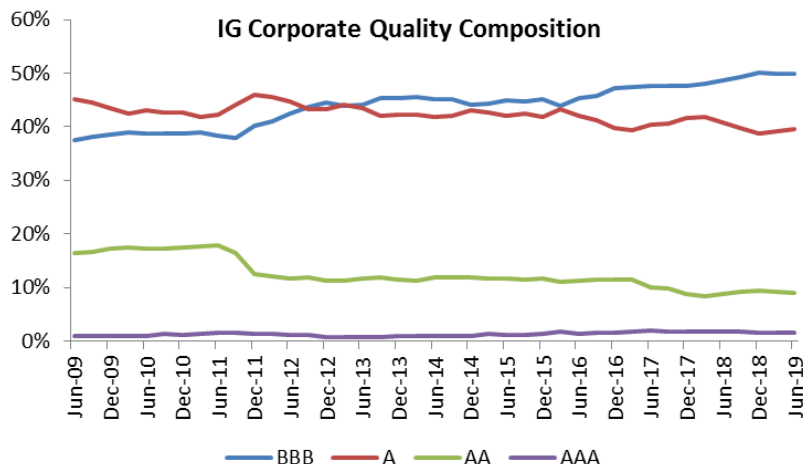


Credit Market Spreads



Credit Market Outlook

Credit indicators on balance are more constructive than the “BBB story” alone would suggest



Portfolio Review

City of Naperville: Q2 Activity

Market Value Reconciliation: Q2 2019		
Ending Market Value: March 31, 2019*	\$	48,845,007.40
Contributions/Withdrawals	\$	-
Net Invested Funds	\$	48,845,007.40
Net Income	\$	307,407.42
Unrealized Gain/Loss	\$	835,899.65
Net Realized Gain/Loss	\$	2,572.00
Ending Market Value: June 30, 2019*	\$	49,990,886.47

* Market values include accrued income

Performance & Market Value as of June 30, 2019

	QTD	YTD	1 Year	3 Years	5 Years	Since Inception*
Portfolio (Gross)	2.35%	4.54%	6.22%	1.47%	2.06%	2.51%
Portfolio (Net)	2.31%	4.46%	6.06%	1.32%	1.90%	2.35%
<i>Barclays Govt Int</i>	2.34%	3.96%	6.15%	1.34%	1.94%	2.28%

Market Value (including accruals)

\$49,990,886

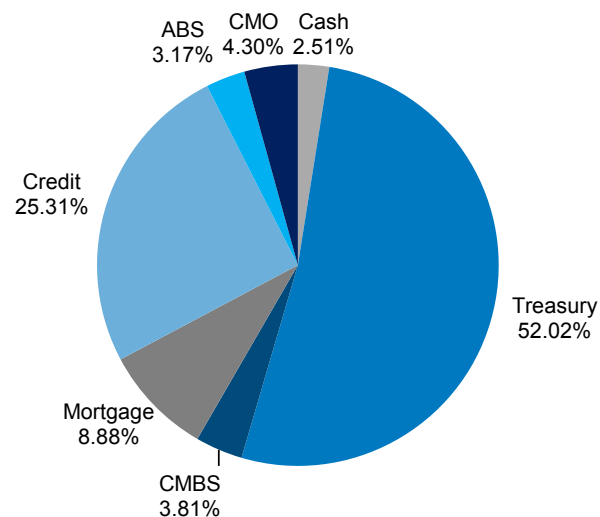
* Inception Date: October 1, 2009

Fixed Income Profile as of March 31, 2019

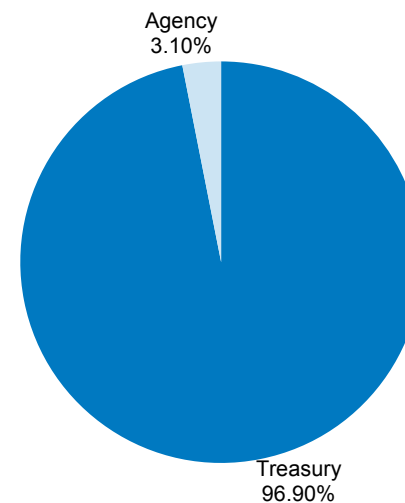
	Avg. Coupon	Yield to Maturity	Avg. Quality	Avg. Duration	Avg. Maturity
City of Naperville	2.58%	2.71%	Aa3	3.38 yrs	4.08 yrs
Barclays Intermediate Government	2.25%	2.30%	Aaa	3.77 yrs	4.06 yrs

Market Value Diversification

City of Naperville



Barclays Intermediate Government



Source: BondEdge

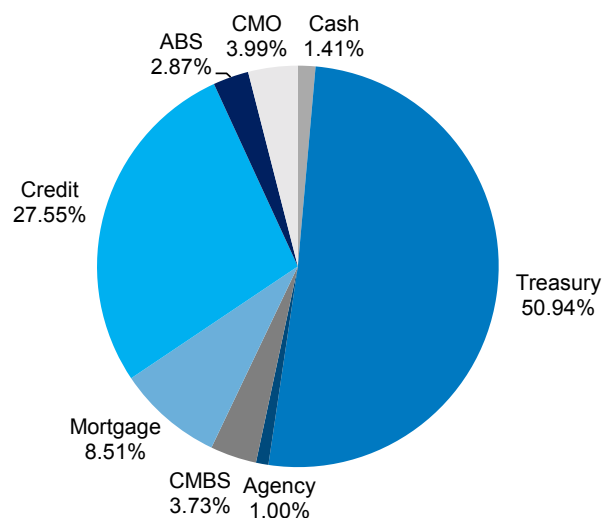
Note: Totals may not be exact due to rounding.

Fixed Income Profile as of June 30, 2019

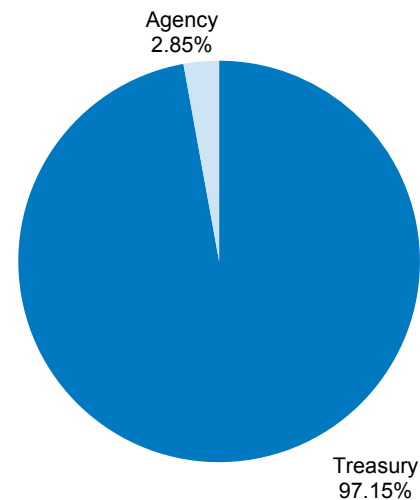
	Avg. Coupon	Yield to Maturity	Avg. Quality	Avg. Duration	Avg. Maturity
City of Naperville	2.59%	2.25%	Aa3	3.68 yrs	4.39 yrs
Barclays Intermediate Government	2.25%	1.81%	Aaa	3.79 yrs	4.07 yrs

Market Value Diversification

City of Naperville



Barclays Intermediate Government



Source: BondEdge

Note: Totals may not be exact due to rounding.

Mortgage Allocation as of June 30, 2019

Issuer	% Held	Type
FNMA 2010-025- ND	0.01	FIXED
FHLMC 4182- VB	1.18	FIXED
FNMA 2011-027- DB	1.83	FIXED
FHLMC K062- A2	1.07	FIXED
FHLMC K-066- A2	1.05	FIXED
FHLMC K-068- A2	1.06	FIXED
FNMA UMBS POOL - AP7831	1.13	FIXED
FHLMC GOLD POOL - G14713	0.74	FIXED
FHLMC 2973- EB	0.09	FIXED
FNMA 2012-021- PJ	0.69	FIXED
FNMA 2012-028- PT	0.19	FIXED
GNMA2 POOL - MA1996	0.14	FIXED
GNMA2 POOL - MA2149	0.28	FIXED
GNMA2 POOL - 626912	0.86	FIXED
FNMA UMBS POOL - AY6521	0.24	FIXED
FNMA UMBS POOL - AS5444	0.70	FIXED
FNMA UMBS POOL - AS6815	0.33	FIXED
FNMA UMBS POOL - MA2771	0.57	FIXED
FNMA UMBS POOL - MA2806	0.41	FIXED
FNMA UMBS POOL - AS8483	0.43	FIXED
FHLMC GOLD POOL - G08775	1.18	FIXED
FNMA UMBS POOL - MA3644	1.50	FIXED
CITIGROUP MTG 2018-B2- A4	0.55	FIXED
Total	16.23%	

Source: BondEdge

Note: Totals may not be exact due to rounding.

Maturity Breakdown – Sector Type as of June 30, 2019

Maturity/Sector	Treasury	Agency	Financial	Industrial	MBS	CMBS	ABS	Cash	Total
<1.00	--	1.00	--	1.82	0.01	--	0.83	1.41	5.07
1.00 - 2.99	17.95	--	2.62	4.93	3.10	--	1.21	--	29.81
3.00 - 4.99	19.55	--	3.42	3.93	2.98	--	0.82	--	30.70
5.00 - 6.99	6.13	--	0.51	3.91	5.01	--	--	--	15.56
7.00 - 9.99	7.30	--	3.98	2.44	1.40	3.73	--	--	18.85
Total	50.93	1.00	10.53	17.03	12.50	3.73	2.86	1.41	100.00

Source: BondEdge

Note: Totals may not be exact due to rounding.

Q2 Commentary

During the second quarter, we continued to add to corporate exposure on the margin (+3%) in accordance with our goal of increasing corporate exposure at a measured pace as corporate securities were added to the guidelines recently, while the benchmark remains government only. Capital came primarily from cash with a small reduction in securitized sectors. Allocations to lower quality assets were effectively unchanged in the period. The portfolio converged duration to the benchmark somewhat on the view that Fed policy shifts have pulled the range for interest rates lower. Overall yields declined in the period as interest rates moved lower and spreads tightened, but the portfolio maintained a healthy 40 basis point yield advantage versus the benchmark.

Source: BondEdge

Note: Totals may not be exact due to rounding.

Appendix

Holdings

PORTFOLIO APPRAISAL

City of Naperville

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June 30, 2019

Quantity	Security	Price	Market Value	Pct. Assets	Accrued Interest	Cusip
CORPORATE BONDS						
300,000	ABBVIE, INC. 2.850% Due 05-14-23	100.8836	302,650.80	0.6	1,092.50	00287YAX7
100,000	ABBVIE, INC. 3.750% Due 11-14-23	104.1132	104,113.20	0.2	479.17	00287YBC2
300,000	ACTAVIS FUNDING SCS 3.800% Due 03-15-25	103.7773	311,331.90	0.6	3,325.00	00507UAS0
250,000	AMERICAN EXPRESS CO. 2.500% Due 08-01-22	100.6348	251,587.00	0.5	2,586.81	025816BM0
400,000	ANHEUSER-BUSCH INBEV FIN 2.650% Due 02-01-21	100.5210	402,084.00	0.8	4,387.22	035242AJ5
400,000	BANK OF AMERICA CORP. 3.824% Due 01-20-28	105.8548	423,419.20	0.9	6,798.22	06051GGF0
250,000	CATERPILLAR FINANCIAL SERVICE 2.950% Due 02-25-22	102.1118	255,279.50	0.5	2,540.28	14913Q2T5
250,000	CBS CORP. 3.700% Due 08-15-24	103.5209	258,802.25	0.5	3,468.75	124857AM5
300,000	CVS HEALTH CORP 3.125% Due 03-09-20	100.3826	301,147.80	0.6	2,890.63	126650DA5
300,000	ENABLE MIDSTREAM PARTNER 4.950% Due 05-15-28	104.8275	314,482.50	0.6	1,856.25	292480AL4
400,000	ENTERPRISE PRODUCTS 3.750% Due 02-15-25	105.7909	423,163.60	0.9	5,625.00	29379VBE2
400,000	FISERV INC 3.800% Due 10-01-23	105.1890	420,756.00	0.8	3,757.78	337738AQ1
250,000	GE CAPITAL INTL FUNDING 3.373% Due 11-15-25	101.2302	253,075.50	0.5	1,054.06	36164Q6M5
150,000	IBM CREDIT CORP 3.450% Due 11-30-20	101.6713	152,506.95	0.3	431.25	44932HAK9

PORTFOLIO APPRAISAL

City of Naperville

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June 30, 2019

Quantity	Security	Price	Market Value	Pct. Assets	Accrued Interest	Cusip
500,000	JP MORGAN CHASE & CO. 3.375% Due 05-01-23	102.8165	514,082.50	1.0	2,765.63	46625HJJ0
250,000	KIMCO REALTY CORP. 3.800% Due 04-01-27	103.9680	259,920.00	0.5	2,348.61	49446RAS8
500,000	LINCOLN NATIONAL CORP. 3.625% Due 12-12-26	104.1355	520,677.50	1.0	5,437.50	534187BF5
400,000	MARATHON OIL CORP. 3.625% Due 09-15-24	103.5130	414,052.00	0.8	4,229.17	56585AAG7
300,000	MARVELL TECHNOLOGY G 4.875% Due 06-22-28	106.0118	318,035.40	0.6	325.00	57385LAB4
750,000	MICROSOFT CORP. 3.125% Due 11-03-25	105.2717	789,537.75	1.6	3,710.94	594918BJ2
300,000	MID-AMERICA APARTMENTS 3.600% Due 06-01-27	103.2245	309,673.50	0.6	870.00	59523UAN7
400,000	MORGAN STANLEY 4.100% Due 05-22-23	105.2664	421,065.60	0.8	1,731.11	61747YDU6
250,000	MPLX LP 4.000% Due 03-15-28	103.5647	258,911.75	0.5	2,916.67	55336VAR1
300,000	NUCOR CORP 3.950% Due 05-01-28	108.0822	324,246.60	0.7	1,942.08	670346AP0
450,000	UNUM GROUP 4.000% Due 06-15-29	102.6512	461,930.40	0.9	850.00	91529YAN6
500,000	WAL-MART INC 2.850% Due 07-08-24	103.3153	516,576.50	1.0	2,652.08	931142EL3
			9,283,109.70	18.6	70,071.69	
CORPORATE BONDS--FLOATING RATE						
350,000	COMCAST CORP 3.227% Due 04-15-24	100.4140	351,449.00	0.7	2,384.21	20030NCX7
200,000	CVS HEALTH CORP. 3.173% Due 03-09-21	100.4409	200,881.80	0.4	352.56	126650DD9
500,000	ENBRIDGE, INC. 3.110% Due 06-15-20	100.2718	501,359.00	1.0	647.97	29250NAP0

PORTFOLIO APPRAISAL

City of Naperville

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June 30, 2019

Quantity	Security	Price	Market Value	Pct. Assets	Accrued Interest	Cusip
500,000	FORD MOTOR CREDIT CO. LLC 3.600% Due 03-28-22	98.3869	491,934.50	1.0	100.00	345397YJ6
200,000	GLAXOSMITHKLINE CAPITAL 2.878% Due 05-14-21	100.2080	200,416.00	0.4	751.45	377373AF2
500,000	GOLDMAN SACHS GROUP 4.125% Due 11-29-23	102.6800	513,400.00	1.0	1,833.28	38141EB81
600,000	HP ENTERPRISE CO. 3.318% Due 10-05-21	100.0143	600,085.80	1.2	4,755.44	42824CBB4
250,000	IBM CREDIT CORP 2.725% Due 02-05-21	99.8267	249,566.75	0.5	1,040.85	44932HAF0
300,000	LLOYDS BANK PLC 3.055% Due 05-07-21	99.9612	299,883.60	0.6	1,374.81	53944VAQ2
500,000	MIZUHO FINANCIAL GROUP 3.461% Due 02-28-22	100.8303	504,151.50	1.0	1,586.12	60687YAJ8
500,000	WELLS FARGO & CO. 3.465% Due 02-11-22	100.5867	502,933.50	1.0	2,310.17	949746SP7
			4,416,061.45	8.9	17,136.84	
U.S. GOVERNMENT AND AGENCY BONDS						
500,000	FREDDIE MAC 2.450% Due 06-11-21	100.0018	500,009.00	1.0	646.53	3134GTTJ2
500,000	U.S. TREASURY 1.375% Due 10-31-20	99.3516	496,758.00	1.0	1,139.61	912828L99
1,000,000	U.S. TREASURY 1.625% Due 11-30-20	99.6836	996,836.00	2.0	1,331.97	912828M98
2,300,000	U.S. TREASURY 1.375% Due 01-31-21	99.2969	2,283,828.70	4.6	13,104.28	912828N89
3,500,000	U.S. TREASURY 1.375% Due 05-31-21	99.2500	3,473,750.00	7.0	3,944.67	912828R77
3,850,000	U.S. TREASURY 1.500% Due 02-28-23	99.1992	3,819,169.20	7.7	19,145.38	912828P79
4,000,000	U.S. TREASURY 2.250% Due 12-31-23	102.1562	4,086,248.00	8.2	0.00	912828V23

PORTFOLIO APPRAISAL

City of Naperville

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June 30, 2019

Quantity	Security	Price	Market Value	Pct. Assets	Accrued Interest	Cusip
1,200,000	U.S. TREASURY 2.000% Due 02-15-25	101.0156	1,212,187.20	2.4	8,950.28	912828J27
500,000	U.S. TREASURY 2.000% Due 08-15-25	100.9570	504,785.00	1.0	3,729.28	912828K74
1,350,000	U.S. TREASURY 1.625% Due 02-15-26	98.5391	1,330,277.85	2.7	8,181.11	912828P46
945,000	U.S. TREASURY 2.625% Due 11-15-20	101.0273	954,707.99	1.9	3,100.78	912828PC8
750,000	U.S. TREASURY NOTES 2.000% Due 11-30-20	100.2070	751,552.50	1.5	1,229.51	912828A42
1,750,000	U.S. TREASURY NOTES 2.500% Due 03-31-23	102.7891	1,798,809.25	3.6	10,877.73	9128284D9
750,000	U.S. TREASURY NOTES 2.250% Due 08-15-27	102.4258	768,193.50	1.5	6,293.16	9128282R0
500,000	U.S. TREASURY NOTES 2.875% Due 05-15-28	107.3789	536,894.50	1.1	1,796.88	9128284N7
2,200,000	U.S. TREASURY NOTES 2.625% Due 02-15-29	105.4531	2,319,968.20	4.7	21,536.60	9128286B1
			25,833,974.89	51.9	105,007.77	
MORTGAGE-BACKED SECURITIES						
564,557.11	FGLMC POOL #G08775 4.000% Due 08-01-47	104.3250	588,974.21	1.2	1,819.13	3128MJ2H2
367,019.91	FGLMC POOL #G14713 2.500% Due 04-01-28	100.9490	370,502.93	0.7	739.14	3128MDN66
560,099.31	FNCL POOL #AP7831 2.500% Due 09-01-27	100.8920	565,095.40	1.1	1,127.98	3138MBVZ6
344,118.98	FNCL POOL #AS4720 3.000% Due 07-01-45	101.8750	350,571.21	0.7	831.62	3138WFBN5
209,991.64	FNCL POOL #AS8483 3.000% Due 12-01-46	101.2900	212,700.53	0.4	507.48	3138WJM96
115,064.45	FNCL POOL #AY6521 3.500% Due 04-01-45	102.6620	118,127.47	0.2	324.42	3138YLG70

PORTFOLIO APPRAISAL

City of Naperville

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June 30, 2019

Quantity	Security	Price	Market Value	Pct. Assets	Accrued Interest	Cusip
280,399.71	FNCL POOL #MA2771 3.000% Due 10-01-46	101.3110	284,075.75	0.6	677.63	31418CCH5
201,896.59	FNCL POOL #MA2806 3.000% Due 11-01-46	101.2910	204,503.07	0.4	487.92	31418CDL5
743,714.16	FNCL POOL #MA3644 3.000% Due 04-01-49	100.9170	750,534.02	1.5	1,797.31	31418DBN1
164,051.16	FNCL POOL #AS6815 3.000% Due 03-01-46	101.3470	166,260.93	0.3	396.46	3138WGSD7
63,921.01	G2SF POOL #MA1996 4.000% Due 06-20-44	105.4410	67,398.95	0.1	205.97	36179QGD7
133,416.90	G2SF POOL #MA2149 4.000% Due 08-20-44	105.0460	140,149.12	0.3	429.90	36179QL66
418,891.05	GNSF POOL #626912 3.000% Due 02-20-45	102.3180	428,600.94	0.9	1,012.32	36291FN53
			4,247,494.53	8.5	10,357.26	
COMMERCIAL MORTGAGE-BACKED SECURITIES						
500,000.00	FHLMC MULTIFAMILY STRUCTURED PASSTHROUGH SERIES K062 CLASS A2 3.413% Due 12-25-26	106.9850	534,925.00	1.1	1,374.68	3137BUX60
500,000.00	FHLMC MULTIFAMILY STRUCTURED PASSTHROUGH SERIES K063 CLASS A2 3.117% Due 06-25-27	104.9710	524,855.00	1.1	1,255.46	3137F2LJ3
500,000.00	FHLMC MULTIFAMILY STRUCTURED PASSTHROUGH SERIES K068 CLASS A2 3.244% Due 08-25-27	105.8890	529,445.00	1.1	1,306.61	3137FBBX3
			1,589,225.00	3.2	3,936.75	

PORTFOLIO APPRAISAL

City of Naperville

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June 30, 2019

Quantity	Security	Price	Market Value	Pct. Assets	Accrued Interest	Cusip
ASSET-BACKED SECURITIES						
300,000.00	ALLY AUTO RECEIVABLES TRUST SERIES 2018-3 CLASS A3 3.000% Due 01-17-23	100.9410	302,823.00	0.6	375.00	02007JAC1
306,563.99	CARMAX AUTO OWNER TRUST SERIES 2017-1 CLASS A3 1.980% Due 11-15-21	99.8100	305,981.52	0.6	252.92	14314JAC4
300,000.00	CARMAX AUTO OWNER TRUST SERIES 2018-2 CLASS A3 2.980% Due 01-17-23	101.1530	303,459.00	0.6	372.50	14314XAC3
110,032.31	HONDA AUTO RECEIVABLES OWNER TRUST SERIES 2018-2 CLASS A2 2.660% Due 12-18-20	100.0700	110,109.33	0.2	97.56	43814UAF6
400,000.00	HONDA AUTO RECEIVABLES OWNER TRUST SERIES 2018-4 CLASS A4 3.300% Due 07-15-25	103.0240	412,096.00	0.8	550.00	43815AAD4
			1,434,468.85	2.9	1,647.98	
CMO'S						
250,000.00	CGCMT 2018-B2 A4 4.009% Due 03-10-51	109.6920	274,230.00	0.6	807.37	17327FAD8
91,179.98	FANNIE MAE SERIES 2012-28 CLASS PT 4.000% Due 03-25-42	104.5390	95,318.64	0.2	293.80	3136A33E9

PORTFOLIO APPRAISAL

City of Naperville

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June 30, 2019

Quantity	Security	Price	Market Value	Pct. Assets	Accrued Interest	Cusip
575,104.12	FGHL SERIES 4182 CLASS VB 3.500% Due 03-15-26	102.4610	589,257.43	1.2	1,621.47	3137B12M3
43,325.30	FHLMC REMIC SERIES 2973 5.500% Due 04-15-35	104.8450	45,424.41	0.1	191.96	31395TXY5
5,542.06	FNMA REMIC TRUST 2010-25 3.500% Due 03-25-25	99.5830	5,518.95	0.0	15.63	31398MEC6
897,411.15	FNMA REMIC TRUST 2011-27 3.000% Due 04-25-26	101.8770	914,255.56	1.8	2,168.74	31397SFQ2
327,608.16	FNR 2012-21 PJ 4 4.000% Due 03-25-41	104.6050	342,694.52	0.7	1,055.63	3136A35Z0
			2,266,699.51	4.6	6,154.59	
CASH AND EQUIVALENTS						
	MONEY-MARKET ACCRUAL		1,302.45	0.0	0.00	
	MONEY-MARKET FUNDS		704,237.21	1.4	0.00	
			705,539.66	1.4	0.00	
TOTAL PORTFOLIO			49,776,573.58	100.0	214,312.89	

Disclosure

For institutional use only.

This is not intended to serve as a complete analysis of every material fact regarding any company, industry or security. The opinions expressed here reflect our judgment at this date and are subject to change. Information has been obtained from sources we consider to be reliable, but we cannot guarantee the accuracy. This publication is prepared for general information only. This presentation may contain targeted returns and forward-looking statements. "Forward-looking statements," can be identified by the use of forward-looking terminology such as "may", "should", "expect", "anticipate", "outlook", "project", "estimate", "intend", "continue" or "believe" or the negatives thereof, or variations thereon, or other comparable terminology. Investors are cautioned not to place undue reliance on such returns and statements, as actual returns and results could differ materially due to various risks and uncertainties. This material does not constitute investment advice and is not intended as an endorsement of any specific investment. It does not have regard to the specific investment objectives, financial situation and the particular needs of any specific person who may receive this report. Investors should seek advice regarding the appropriateness of investing in any securities or investment strategies discussed or recommended in this report and should understand that statements regarding future prospects may not be realized. Investment involves risk. Market conditions and trends will fluctuate. The value of an investment as well as income associated with investments may rise or fall. Accordingly, investors may receive back less than originally invested. Investments cannot be made in an index. **Past performance is not necessarily a guide to future performance.**

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CITY OF NAPERVILLE

Investment Performance Review For the Quarter Ended June 30, 2019

Client Management Team

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Q2 2019 Commentary

In recent comments and statements, the Federal Reserve has indicated a greater willingness to cut the Federal funds rate. Correspondingly, Treasury yields plunged and spread sectors generally improved during the second quarter. As a result, our modestly short duration position negatively affected performance, as the yield on the 5-yr. Treasury note fell 47 basis points. Conversely, our allocations to the corporate, agency CMBS and supranational sectors provided positive contributions to performance in the second quarter, as those sectors outperformed Treasuries on a duration-neutral basis by 53, 15 and 12 basis points, respectively.

The City's portfolio had a 29.4% allocation to corporate notes as of the end of the quarter. The sector returned approximately 2.94% for the City's portfolio over the 3 month period ended June 30, 2019.

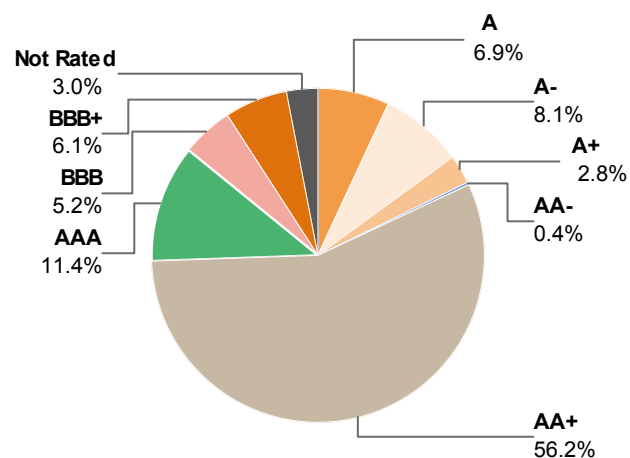
The decline in Treasury yields heightened expectations for mortgage prepayments to surge. Therefore, our allocation to the MBS sector detracted from the portfolio's performance, as that sector generated a negative 39 basis point excess return.

Portfolio Statistics

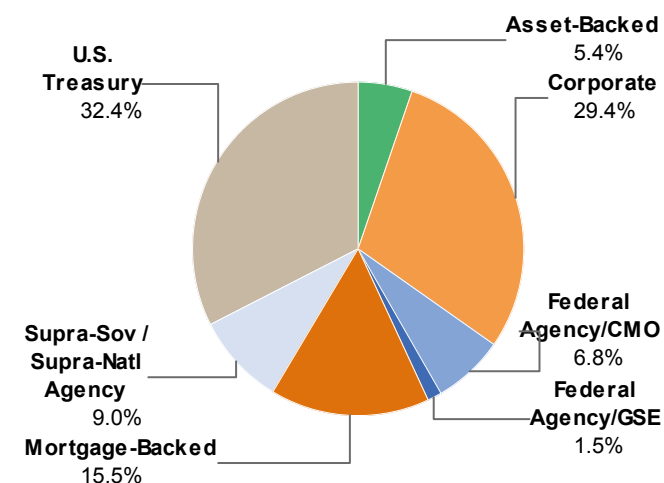
As of June 30, 2019

Par Value:	\$49,594,482
Total Market Value:	\$50,587,593
Security Market Value:	\$50,360,903
Accrued Interest:	\$226,690
Cash:	-
Amortized Cost:	\$49,347,315
Yield at Market:	2.23%
Yield at Cost:	2.84%
Effective Duration:	3.61 Years
Duration to Worst:	3.88 Years
Average Maturity:	6.79 Years
Average Credit: *	AA

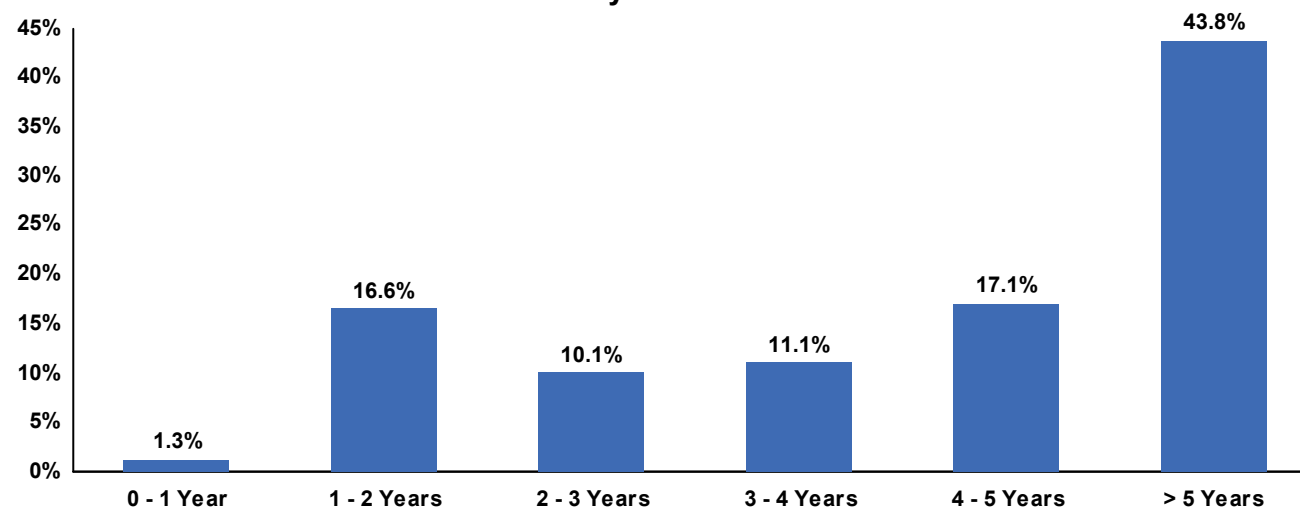
Credit Quality (S&P Ratings)



Sector Allocation



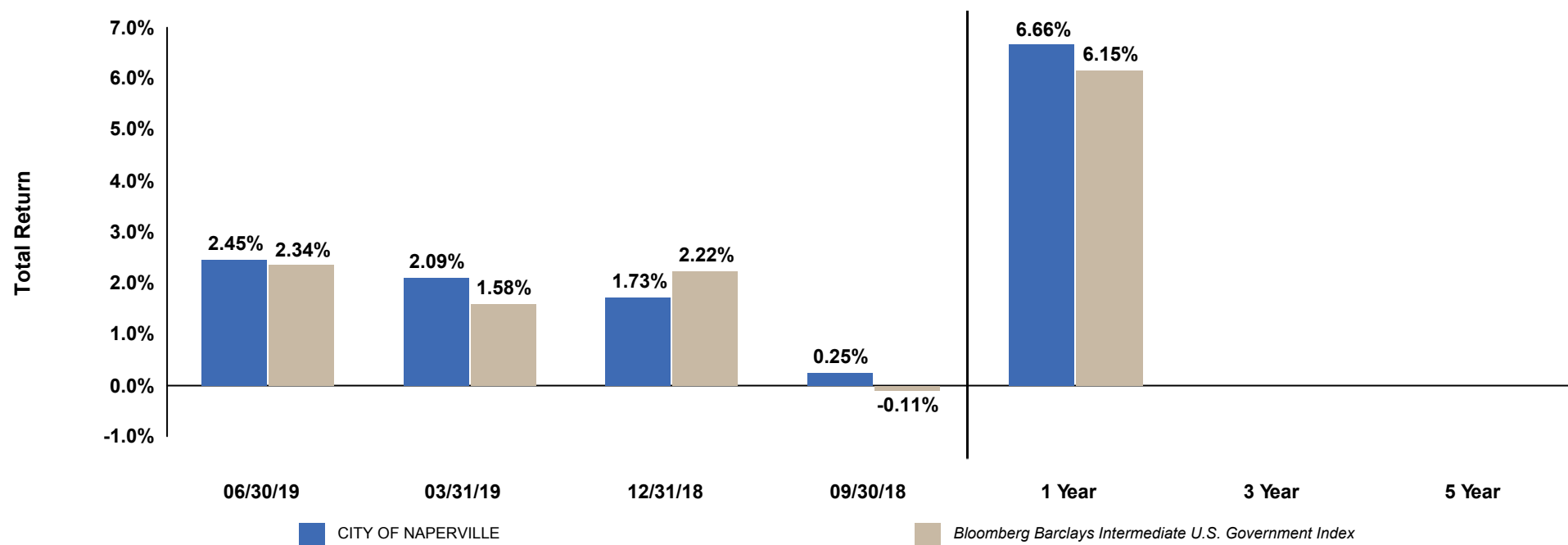
Maturity Distribution



* An average of each security's credit rating assigned a numeric value and adjusted for its relative weighting in the portfolio.

Portfolio Performance (Total Return)

Portfolio/Benchmark	Effective Duration	Quarter Ended				Annualized Return		
		06/30/19	03/31/19	12/31/18	09/30/18	1 Year	3 Year	5 Year
CITY OF NAPERVILLE	3.61	2.45%	2.09%	1.73%	0.25%	6.66%	-	-
<i>Net of Fees **</i>	-	2.43%	2.07%	1.71%	0.23%	6.57%	-	-
<i>Bloomberg Barclays Intermediate U.S. Government Index</i>	3.77	2.34%	1.58%	2.22%	-0.11%	6.15%	-	-
Difference (Gross)		0.11%	0.51%	-0.49%	0.36%	0.51%	-	-
Difference (Net)		0.09%	0.49%	-0.51%	0.34%	0.42%	-	-



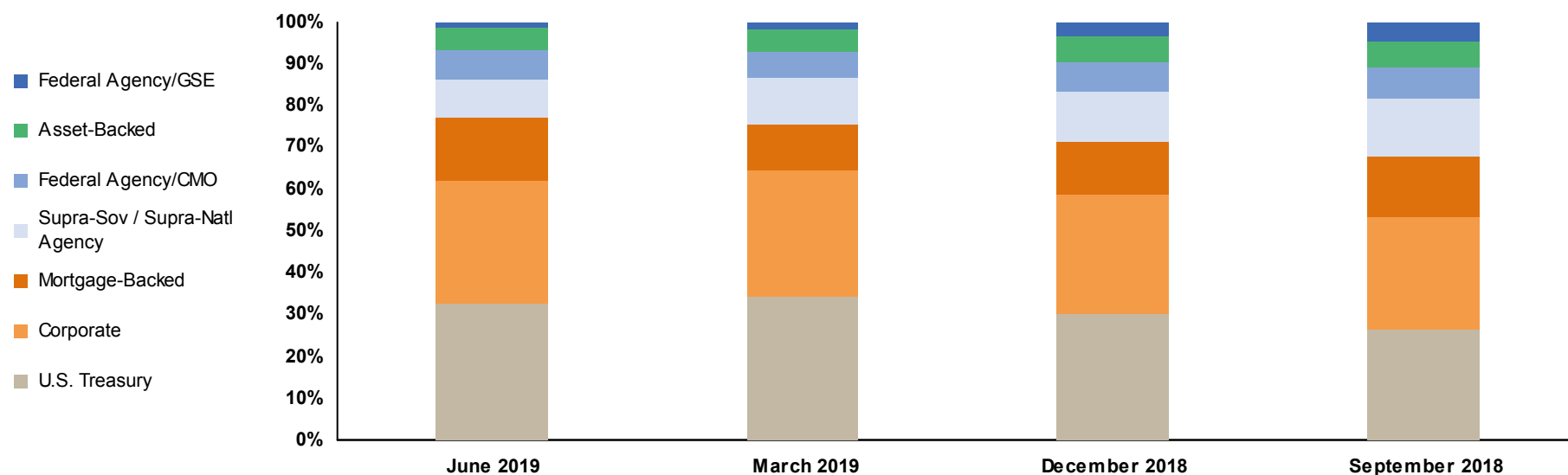
Portfolio performance is gross of fees unless otherwise indicated. ** Fees were calculated based on average assets during the period at the contractual rate.

Portfolio Earnings*Quarter-Ended June 30, 2019*

	Market Value Basis	Accrual (Amortized Cost) Basis
Beginning Value (03/31/2019)	\$47,970,883.00	\$47,701,616.32
Net Purchases/Sales	\$1,497,966.82	\$1,497,966.82
Change in Value	\$892,052.88	\$147,732.33
Ending Value (06/30/2019)	\$50,360,902.70	\$49,347,315.47
Interest Earned	\$308,801.47	\$308,801.47
Portfolio Earnings	\$1,200,854.35	\$456,533.80

Sector Allocation

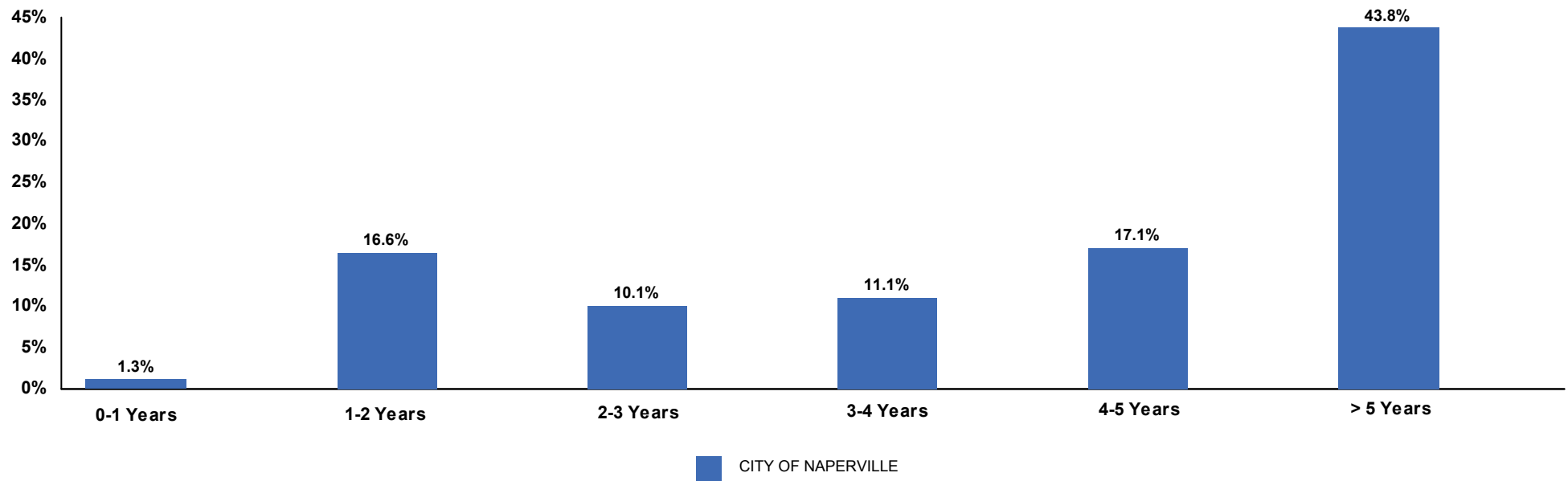
Sector	June 30, 2019		March 31, 2019		December 31, 2018		September 30, 2018	
	MV (\$MM)	% of Total	MV (\$MM)	% of Total	MV (\$MM)	% of Total	MV (\$MM)	% of Total
U.S. Treasury	16.3	32.4%	16.5	34.5%	13.2	30.2%	9.9	26.6%
Corporate	14.8	29.4%	14.3	29.8%	12.4	28.3%	9.9	26.4%
Mortgage-Backed	7.8	15.5%	5.4	11.3%	5.6	12.8%	5.4	14.6%
Supra-Sov / Supra-Natl Agency	4.5	9.0%	5.3	11.1%	5.3	12.1%	5.2	14.0%
Federal Agency/CMO	3.4	6.8%	2.9	6.1%	3.1	7.1%	2.8	7.6%
Asset-Backed	2.7	5.4%	2.7	5.6%	2.6	6.1%	2.2	6.0%
Federal Agency/GSE	0.8	1.5%	0.8	1.6%	1.5	3.4%	1.8	4.8%
Total	\$50.4	100.0%	\$48.0	100.0%	\$43.7	100.0%	\$37.3	100.0%



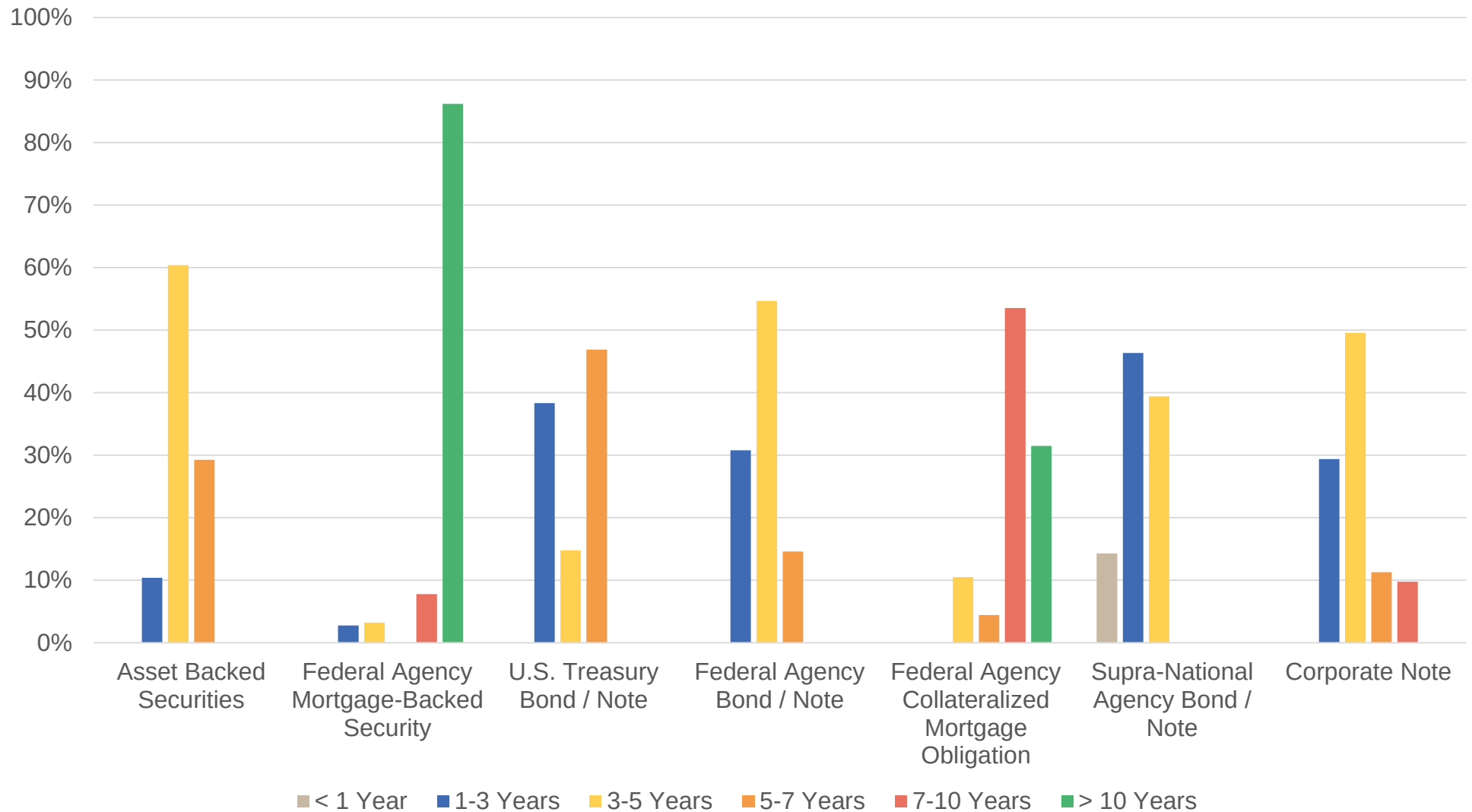
Detail may not add to total due to rounding.

Maturity Distribution*As of June 30, 2019*

Portfolio/Benchmark	Yield at Market	Average Maturity	0-1 Years	1-2 Years	2-3 Years	3-4 Years	4-5 Years	>5 Years
CITY OF NAPERVILLE	2.23%	6.79 yrs	1.3%	16.6%	10.1%	11.1%	17.1%	43.8%



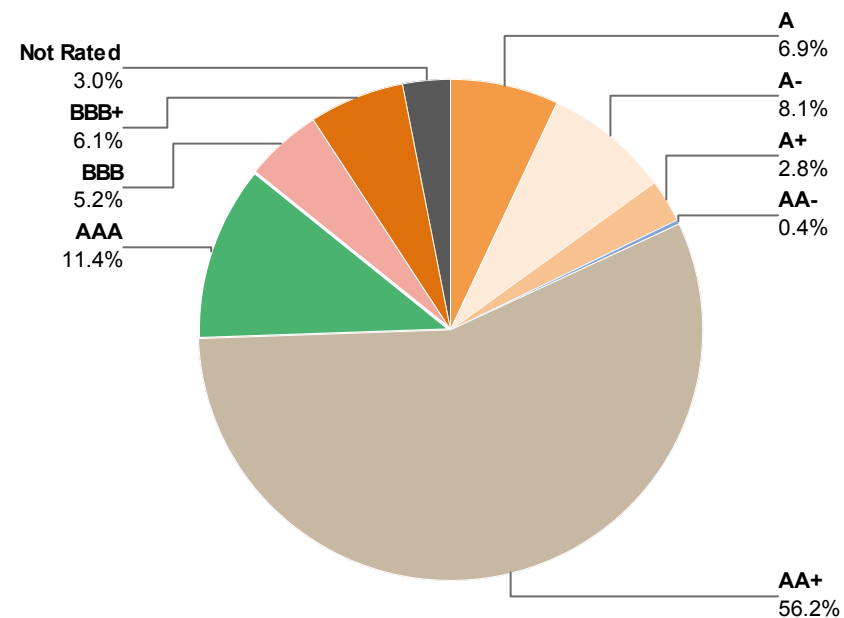
Maturity Distribution By Sector



Credit Quality

As of June 30, 2019

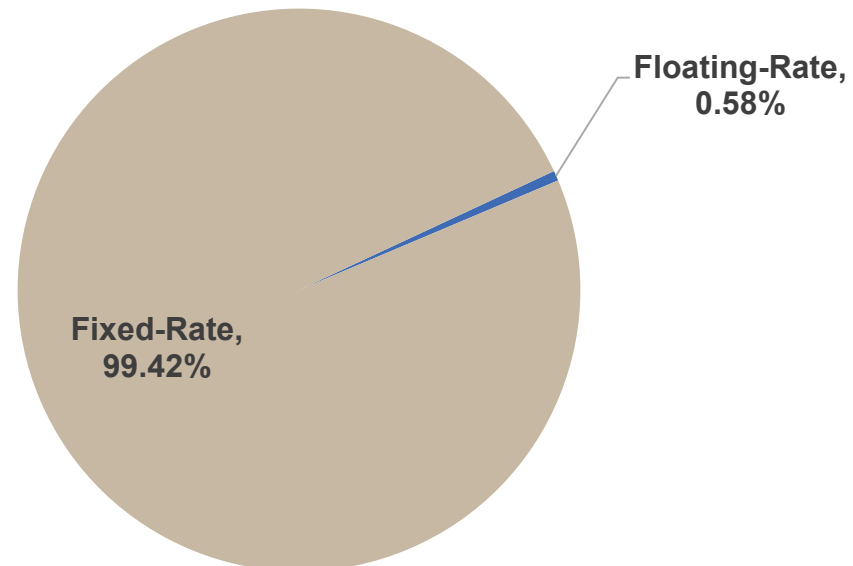
S&P Rating	Market Value (\$)	% of Portfolio
AA+	\$28,315,360	56.2%
AAA	\$5,728,780	11.4%
A-	\$4,059,727	8.1%
A	\$3,470,994	6.9%
BBB+	\$3,089,825	6.1%
BBB	\$2,594,272	5.2%
Not Rated	\$1,509,761	3.0%
A+	\$1,382,668	2.8%
AA-	\$209,516	0.4%
Totals	\$50,360,903	100.0%



Detail may not add to total due to rounding.

Mortgage Sector Overview

Type	Market Value	%
Fixed-Rate	\$11,011,184	99.42%
Floating-Rate	\$64,348	0.58%
Total	\$11,075,532	100.00%



Sector/Issuer Distribution

As of June 30, 2019

Sector / Issuer	Market Value (\$)	% of Sector	% of Total Portfolio
Asset-Backed			
CARMAX AUTO OWNER TRUST	185,732	6.9%	0.4%
CITIGROUP INC	310,826	11.5%	0.6%
CNH EQUIPMENT TRUST	750,000	27.8%	1.5%
FORD CREDIT AUTO LEASE TRUST	279,935	10.4%	0.6%
GM FINANCIAL AUTO LEASING TRUST	279,396	10.4%	0.6%
GM FINANCIAL SECURITIZED TERM	414,471	15.4%	0.8%
JOHN DEERE OWNER TRUST	169,001	6.3%	0.3%
WORLD OMNI AUTO REC TRUST	310,001	11.5%	0.6%
Sector Total	2,699,360	100.0%	5.4%
Corporate			
ABBVIE INC	286,311	1.9%	0.6%
AIR LEASE CORP	200,043	1.4%	0.4%
AMERICAN EXPRESS CO	487,794	3.3%	1.0%
AMERICAN INTERNATIONAL GROUP	214,410	1.4%	0.4%
AMGEN INC	206,325	1.4%	0.4%
AT&T	199,914	1.4%	0.4%
BANCO SANTANDER SA	304,982	2.1%	0.6%
BANK OF AMERICA CO	467,126	3.2%	0.9%
BANK OF MONTREAL	650,126	4.4%	1.3%

Sector / Issuer	Market Value (\$)	% of Sector	% of Total Portfolio
BANK OF NOVA SCOTIA	676,046	4.6%	1.3%
BARCLAYS PLC	284,537	1.9%	0.6%
BB&T CORPORATION	395,781	2.7%	0.8%
BLACKROCK INC	209,516	1.4%	0.4%
BP PLC	213,435	1.4%	0.4%
CANADIAN IMPERIAL BANK OF COMMERCE	664,572	4.5%	1.3%
CAPITAL ONE FINANCIAL CORP	367,830	2.5%	0.7%
CATERPILLAR INC	303,457	2.0%	0.6%
CHARLES SCHWAB	178,389	1.2%	0.4%
CITIGROUP INC	317,127	2.1%	0.6%
CVS HEALTH CORP	206,829	1.4%	0.4%
DEERE & COMPANY	303,528	2.0%	0.6%
FEDEX CORP	358,829	2.4%	0.7%
FORD MOTOR COMPANY	200,784	1.4%	0.4%
GATX CORP	291,109	2.0%	0.6%
GENERAL MOTORS CORP	202,834	1.4%	0.4%
GOLDMAN SACHS GROUP INC	291,797	2.0%	0.6%
HARTFORD FINL SVCS GRP	214,421	1.4%	0.4%
HOME DEPOT INC	512,911	3.5%	1.0%
HP ENTERPRISE CO	281,563	1.9%	0.6%
IBM CORP	359,441	2.4%	0.7%
JP MORGAN CHASE & CO	289,117	2.0%	0.6%
LLOYDS BANKING GROUP PLC	365,631	2.5%	0.7%
MCDONALD'S CORPORATION	114,171	0.8%	0.2%
mitsubishi UFJ Financial Group Inc	492,979	3.3%	1.0%

Sector / Issuer	Market Value (\$)	% of Sector	% of Total Portfolio
MORGAN STANLEY	291,460	2.0%	0.6%
NATIONAL RURAL UTILITIES CO FINANCE CORP	215,380	1.5%	0.4%
THE BANK OF NEW YORK MELLON CORPORATION	834,324	5.6%	1.7%
TORONTO-DOMINION BANK	252,258	1.7%	0.5%
UNION PACIFIC CORP	213,758	1.4%	0.4%
UNITEDHEALTH GROUP INC	208,484	1.4%	0.4%
US BANCORP	808,552	5.5%	1.6%
VERIZON COMMUNICATIONS	204,956	1.4%	0.4%
WASTE MANAGEMENT INC	154,616	1.0%	0.3%
WELLS FARGO & COMPANY	509,548	3.4%	1.0%
Sector Total	14,807,001	100.0%	29.4%
Federal Agency/CMO			
FANNIE MAE	1,424,558	41.9%	2.8%
FREDDIE MAC	1,629,864	48.0%	3.2%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	343,761	10.1%	0.7%
Sector Total	3,398,184	100.0%	6.7%
Federal Agency/GSE			
FANNIE MAE	169,177	21.9%	0.3%
FEDERAL FARM CREDIT BANKS	206,384	26.8%	0.4%
FEDERAL HOME LOAN BANKS	395,212	51.3%	0.8%
Sector Total	770,772	100.0%	1.5%

Sector / Issuer	Market Value (\$)	% of Sector	% of Total Portfolio
Mortgage-Backed			
FANNIE MAE	5,709,692	73.1%	11.3%
FREDDIE MAC	1,995,239	25.6%	4.0%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	103,284	1.3%	0.2%
Sector Total	7,808,215	100.0%	15.5%
Supra-Sov / Supra-Natl Agency			
AFRICAN DEVELOPMENT BANK	1,937,505	42.7%	3.8%
ASIAN DEVELOPMENT BANK	351,829	7.8%	0.7%
INTER-AMERICAN DEVELOPMENT BANK	1,752,361	38.6%	3.5%
INTL BANK OF RECONSTRUCTION AND DEV	497,487	11.0%	1.0%
Sector Total	4,539,181	100.0%	9.0%
U.S. Treasury			
UNITED STATES TREASURY	16,338,190	100.0%	32.4%
Sector Total	16,338,190	100.0%	32.4%
Portfolio Total	50,360,903	100.0%	100.0%

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY STRIPS DTD 08/15/1990 0.000% 08/15/2020	912833LA6	400,000.00	AA+	Aaa	8/17/2011	8/17/2011	328,560.00	2.20	0.00	390,282.82	391,704.80
US TREASURY STRIPS DTD 08/15/1990 0.000% 08/15/2020	912833LA6	400,000.00	AA+	Aaa	9/3/2014	9/3/2014	355,416.00	2.00	0.00	391,164.43	391,704.80
US TREASURY STRIPS DTD 08/15/1990 0.000% 08/15/2020	912833LA6	100,000.00	AA+	Aaa	9/15/2011	9/15/2011	83,106.00	2.09	0.00	97,693.43	97,926.20
US TREASURY STRIPS DTD 08/15/1990 0.000% 08/15/2020	912833LA6	100,000.00	AA+	Aaa	10/14/2011	10/14/2011	81,996.00	2.26	0.00	97,506.15	97,926.20
US TSY INFL IX BONDS DTD 01/31/2011 1.125% 01/15/2021	912828PP9	385,052.50	AA+	Aaa	11/17/2011	11/17/2011	486,415.96	0.12	2,334.12	456,676.44	453,229.51
US TREASURY STRIPS DTD 05/15/1991 0.000% 05/15/2021	912833LD0	150,000.00	AA+	Aaa	11/29/2016	11/30/2016	138,060.00	1.87	0.00	144,865.17	145,005.15
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	3,150,000.00	AA+	Aaa	12/28/2018	12/31/2018	3,067,435.55	2.50	3,668.55	3,084,140.78	3,126,375.00
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,550,000.00	AA+	Aaa	9/13/2018	9/14/2018	1,498,777.34	2.84	4,896.40	1,509,601.23	1,556,235.65
US TREASURY STRIPS (I) DTD 11/16/1992 0.000% 11/15/2022	912833LK4	650,000.00	AA+	Aaa	7/12/2016	7/12/2016	598,360.51	1.31	0.00	622,011.37	612,502.15
US TREASURY STRIPS DTD 02/15/1993 0.000% 02/15/2023	912833LL2	850,000.00	AA+	Aaa	7/12/2016	7/12/2016	778,209.00	1.34	0.00	809,754.65	797,283.85
US TREASURY STRIPS DTD 08/15/1994 0.000% 05/15/2023	912833LN8	100,000.00	AA+	Aaa	6/11/2014	6/11/2014	78,826.00	2.68	0.00	90,193.71	93,331.40
US TREASURY STRIPS DTD 08/15/1994 0.000% 05/15/2023	912833LN8	500,000.00	AA+	Aaa	6/12/2014	6/12/2014	393,915.00	2.69	0.00	450,847.63	466,657.00
US TREASURY STRIPS DTD 08/15/1994 0.000% 05/15/2023	912833LN8	50,000.00	AA+	Aaa	6/16/2014	6/16/2014	39,542.00	2.65	0.00	45,153.82	46,665.70
US TREASURY STRIPS DTD 08/15/1994 0.000% 05/15/2023	912833LN8	50,000.00	AA+	Aaa	5/29/2014	5/29/2014	40,100.00	2.48	0.00	45,453.33	46,665.70
US TREASURY N/B NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	350,000.00	AA+	Aaa	9/13/2018	9/14/2018	334,003.91	2.89	1,179.35	336,119.72	353,814.30

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY STRIPS DTD 08/15/1994 0.000% 11/15/2024	912833LT5	500,000.00	AA+	Aaa	11/23/2015	11/23/2015	404,520.00	2.37	0.00	440,454.40	452,663.50
US TREASURY STRIPS DTD 08/15/1994 0.000% 11/15/2024	912833LT5	250,000.00	AA+	Aaa	12/9/2015	12/9/2015	203,357.50	2.32	0.00	220,807.21	226,331.75
US TREASURY STRIPS DTD 08/15/1994 0.000% 11/15/2024	912833LT5	250,000.00	AA+	Aaa	12/3/2015	12/3/2015	201,375.00	2.43	0.00	219,562.84	226,331.75
US TREASURY NOTES DTD 08/17/2015 2.000% 08/15/2025	912828K74	2,800,000.00	AA+	Aaa	1/10/2019	1/15/2019	2,694,890.63	2.62	21,038.67	2,701,694.10	2,826,796.00
US TREASURY STRIPS DTD 08/15/1995 0.000% 08/15/2025	912833LW8	250,000.00	AA+	Aaa	8/31/2016	8/31/2016	216,430.00	1.62	0.00	226,526.93	222,364.25
US TREASURY NOTES DTD 08/17/2015 2.000% 08/15/2025	912828K74	1,450,000.00	AA+	Aaa	3/6/2019	3/8/2019	1,398,060.55	2.61	10,895.03	1,400,434.08	1,463,876.50
US TREASURY NOTES DTD 08/17/2015 2.000% 08/15/2025	912828K74	900,000.00	AA+	Aaa	5/2/2019	5/6/2019	879,152.34	2.40	6,762.43	879,637.09	908,613.00
US TREASURY STRIPS DTD 08/15/1995 0.000% 08/15/2025	912833LW8	250,000.00	AA+	Aaa	4/4/2016	4/4/2016	209,415.00	1.90	0.00	222,654.61	222,364.25
US TREASURY STRIPS DTD 08/15/1995 0.000% 08/15/2025	912833LW8	250,000.00	AA+	Aaa	7/6/2016	7/6/2016	218,980.00	1.46	0.00	228,697.05	222,364.25
US TREASURY STRIPS DTD 08/15/1995 0.000% 08/15/2025	912833LW8	1,000,000.00	AA+	Aaa	7/12/2016	7/12/2016	867,730.00	1.57	0.00	908,871.98	889,457.00
Security Type Sub-Total		16,685,052.50					15,596,634.29	2.29	50,774.55	16,020,804.97	16,338,189.66
Supra-National Agency Bond / Note											
AFRICAN DEVELOPMENT BANK NOTE DTD 03/16/2017 1.875% 03/16/2020	00828ECA5	650,000.00	AAA	Aaa	3/8/2017	3/16/2017	649,038.00	1.93	3,554.69	649,768.03	648,658.40
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	500,000.00	AAA	Aaa	9/12/2017	9/19/2017	498,800.00	1.64	2,363.18	499,510.90	497,486.50

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Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	1,000,000.00	AAA	Aaa	9/21/2018	9/25/2018	983,680.00	2.92	3,069.44	989,474.98	1,002,480.00
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	250,000.00	AAA	Aaa	10/2/2017	10/10/2017	252,317.28	1.81	767.36	251,035.96	250,620.00
ASIAN DEVELOPMENT BANK NOTE DTD 02/16/2017 2.000% 02/16/2022	045167DX8	350,000.00	AAA	Aaa	2/9/2017	2/16/2017	348,019.00	2.12	2,625.00	348,934.16	351,828.75
INTER-AMERICAN DEVEL BANK DTD 09/14/2017 1.750% 09/14/2022	4581X0CZ9	500,000.00	AAA	Aaa	9/7/2017	9/14/2017	498,240.00	1.82	2,600.69	498,854.50	499,261.00
AFRICAN DEVELOPMENT BANK NOTE DTD 11/16/2017 2.125% 11/16/2022	00828ECW7	500,000.00	AAA	Aaa	11/9/2017	11/16/2017	498,725.00	2.18	1,328.13	499,124.45	505,044.00
AFRICAN DEVELOPMENT BANK BOND DTD 09/20/2018 3.000% 09/20/2023	00828EDC0	750,000.00	AAA	Aaa	9/14/2018	9/20/2018	748,582.50	3.04	6,312.50	748,790.20	783,802.50
Security Type Sub-Total		4,500,000.00					4,477,401.78	2.33	22,620.99	4,485,493.18	4,539,181.15
Federal Agency Mortgage-Backed Security											
FHLMC POOL #G11884 DTD 01/01/2006 5.500% 12/01/2020	31336WCU1	10,435.39	AA+	Aaa	2/17/2016	2/17/2016	11,084.09	2.86	47.83	10,644.37	10,551.22
FNMA POOL #468651 DTD 07/01/2011 3.990% 07/01/2021	31381RTG9	199,226.29	AA+	Aaa	8/11/2011	8/11/2011	212,030.21	2.63	662.43	201,009.00	205,235.25
FNMA POOL #555791 DTD 09/01/2003 6.500% 12/01/2022	31385XNG8	4,244.42	AA+	Aaa	9/8/2003	9/8/2003	4,498.76	5.70	22.99	4,318.56	4,707.88
FNMA POOL #AM4716 DTD 12/01/2013 3.380% 12/01/2023	3138L5G20	195,220.96	AA+	Aaa	10/6/2014	10/6/2014	203,212.82	2.43	549.87	198,682.23	204,994.38
GNMA SERIES #783490 DTD 12/01/2011 6.000% 02/01/2024	36241L2X3	28,647.08	AA+	Aaa	5/26/2016	5/26/2016	31,419.21	3.41	143.24	30,529.69	29,722.13
GNMA SERIES #378308 DTD 01/01/1995 5.500% 04/01/2024	36204SGR1	12,160.80	AA+	Aaa	2/28/2000	2/28/2000	12,160.80	5.48	55.74	12,160.80	12,949.34

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Federal Agency Mortgage-Backed Security											
GNMA POOL #8528 DTD 10/01/1994 4.125% 10/01/2024	36202KPM1	2,801.26	AA+	Aaa	1/2/1997	1/2/1997	2,893.71	1.74	9.63	2,824.23	2,870.90
FNMA POOL #543110 DTD 06/01/2000 9.500% 04/01/2025	31385FKX3	145.28	AA+	Aaa	6/13/2000	6/13/2000	170.71	7.50	1.15	153.52	144.94
GNMA POOL #2022 DTD 06/01/1995 9.000% 06/01/2025	36202CG72	677.69	AA+	Aaa	1/2/1997	1/2/1997	677.69	8.95	5.08	677.69	733.60
GNMA POOL #2285 DTD 09/01/1996 8.000% 09/01/2026	36202CRE5	1,638.14	AA+	Aaa	1/2/1997	1/2/1997	1,759.85	7.22	10.92	1,709.81	1,884.73
GNMA POOL #2324 DTD 11/01/1996 8.000% 11/01/2026	36202CSM6	2,253.72	AA+	Aaa	1/2/1997	1/2/1997	2,432.84	7.17	15.02	2,359.69	2,561.57
GNMA POOL #2549 DTD 02/01/1998 7.500% 02/01/2028	36202CZN6	1,075.50	AA+	Aaa	2/1/1998	2/1/1998	1,165.65	6.66	6.72	1,134.05	1,191.65
GNMA POOL #2647 DTD 09/01/1998 8.000% 09/01/2028	36202C5G4	2,171.94	AA+	Aaa	9/1/1998	9/1/1998	2,171.94	7.96	14.48	2,171.94	2,222.38
GNMA POOL #486631 DTD 10/01/1998 6.500% 10/01/2028	36210ASU2	5,506.04	AA+	Aaa	1/31/2000	1/31/2000	5,506.04	6.48	29.82	5,506.04	6,048.98
FNMA POOL #755973 DTD 12/01/2003 8.000% 11/01/2028	31403R2E7	14,678.16	AA+	Aaa	1/7/2004	1/7/2004	14,377.97	8.18	97.85	14,439.13	16,883.40
FNMA POOL #252211 DTD 12/01/1998 6.000% 01/01/2029	31371HDQ8	3,067.03	AA+	Aaa	5/16/2000	5/16/2000	3,067.03	5.96	15.34	3,067.03	3,413.40
FANNIE MAE POOL AS2235 DTD 03/01/2014 3.500% 04/25/2029	3138WBPV1	553,259.65	AA+	Aaa	11/20/2017	11/22/2017	574,525.56	2.38	1,613.67	572,792.32	574,711.35
GNMA SERIES #783964 DTD 02/01/2015 4.000% 01/01/2030	3622A2MM1	41,381.34	AA+	Aaa	1/20/2016	1/20/2016	45,050.12	2.66	137.94	44,382.31	43,098.66
FNMA POOL #598451 DTD 07/01/2001 8.000% 06/01/2030	31387YZQ9	2,528.54	AA+	Aaa	7/11/2001	7/11/2001	2,781.47	6.96	16.86	2,706.49	2,635.54
FNMA SERIES 2011-69 CB DTD 06/01/2011 3.500% 07/01/2030	3136A0BE6	99,255.11	AA+	Aaa	7/18/2016	7/18/2016	103,257.90	2.86	289.49	102,878.91	100,729.46
FNMA POOL #AL3209 DTD 03/01/2013 4.500% 09/01/2031	3138EKR72	122,580.89	AA+	Aaa	7/13/2016	7/13/2016	136,273.33	2.93	459.68	134,977.39	130,742.43

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Federal Agency Mortgage-Backed Security											
FHLMC POOL #G30628 DTD 02/01/2013 4.000% 10/01/2032	3128CUVV5	32,850.74	AA+	Aaa	2/8/2016	2/8/2016	35,733.68	2.87	109.50	35,500.00	34,336.17
FN BM5462 DTD 02/01/2019 3.000% 11/25/2032	3140JAB80	469,496.67	AA+	Aaa	6/21/2019	6/25/2019	480,133.70	2.45	1,173.74	480,133.70	479,997.72
FANNIE MAE POOL DTD 02/01/2018 4.000% 02/25/2033	3140Q8NB7	481,950.85	AA+	Aaa	5/20/2019	5/23/2019	501,379.49	2.73	1,606.50	501,345.88	503,304.51
FN CA1455 DTD 03/01/2018 4.000% 03/25/2033	3140Q8TM7	691,297.88	AA+	Aaa	12/20/2018	12/21/2018	709,282.43	3.29	2,304.33	708,329.82	730,338.31
FNMA POOL #254693 DTD 03/01/2003 5.500% 04/01/2033	31371K3A7	10,959.28	AA+	Aaa	11/3/2005	11/3/2005	10,468.14	5.91	50.23	10,498.08	12,082.94
FHLMC POOL #V70026 DTD 05/01/2013 3.500% 05/01/2033	3132KSA38	29,500.09	AA+	Aaa	4/27/2016	4/27/2016	31,222.68	2.75	86.04	31,093.60	30,616.57
FG J39377 DTD 08/01/2018 3.500% 08/15/2033	31307WM27	505,616.12	AA+	Aaa	4/17/2019	4/23/2019	519,125.55	2.79	1,474.71	518,893.15	527,204.35
FNMA POOL #770377 DTD 03/01/2004 4.377% 04/01/2034	31404J2J3	23,173.69	AA+	Aaa	10/11/2006	10/11/2006	22,188.14	2.90	84.53	22,713.71	24,091.46
FN BM5830 DTD 04/01/2019 3.500% 04/25/2034	3140JAPQ5	491,597.57	AA+	Aaa	6/5/2019	6/18/2019	510,032.47	2.54	1,433.83	509,991.20	512,896.88
FNMA SERIES 2005-68 PG DTD 07/01/2005 5.500% 08/01/2035	31394E7B8	41,584.39	AA+	Aaa	8/17/2005	8/17/2005	43,398.91	5.09	190.60	43,025.05	45,876.46
FNMA POOL #888481 DTD 06/01/2007 5.500% 12/01/2035	31410GCS0	44,808.69	AA+	Aaa	9/27/2010	9/27/2010	47,963.20	4.78	205.37	47,853.82	49,774.14
FHLMC POOL #H00105 DTD 12/01/2005 5.500% 12/01/2035	3128MSDJ6	82,963.04	AA+	Aaa	9/2/2011	9/2/2011	89,835.47	4.66	380.25	89,645.18	88,333.82
FNMA POOL #849215 DTD 01/01/2006 6.500% 01/01/2036	31408EN81	8,780.04	AA+	Aaa	10/24/2006	10/24/2006	9,643.10	5.57	47.56	9,456.92	9,610.95
FNMA POOL #888209 DTD 02/01/2007 5.500% 05/01/2036	31410FYE9	58,341.15	AA+	Aaa	8/9/2011	8/9/2011	64,246.00	4.49	267.40	64,011.65	64,806.54
FNMA POOL #886320 DTD 07/01/2006 6.500% 07/01/2036	31410DVM9	6,282.26	AA+	Aaa	10/24/2006	10/24/2006	6,282.26	6.46	34.03	6,282.26	6,664.85

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Federal Agency Mortgage-Backed Security											
FNMA POOL #898179 DTD 09/01/2006 4.081% 09/01/2036	31410U2L5	35,317.17	AA+	Aaa	7/17/2009	7/17/2009	38,187.90	1.62	120.11	37,918.19	36,226.46
FHLMC POOL #1B7163 DTD 10/01/2006 4.940% 10/01/2036	3128QPK35	1,437.01	AA+	Aaa	10/19/2006	10/19/2006	1,462.07	5.73	11.90	1,437.01	1,465.48
FHLMC POOL #C02641 DTD 10/01/2006 7.000% 10/01/2036	31292J5A4	6,408.82	AA+	Aaa	10/30/2006	10/30/2006	6,408.82	6.97	37.38	6,408.82	7,287.62
FHLMC POOL #C02660 DTD 11/01/2006 6.500% 11/01/2036	31292J5V8	13,504.92	AA+	Aaa	11/14/2006	11/14/2006	14,907.11	5.56	73.15	14,605.92	15,542.90
FNMA POOL #960150 DTD 11/01/2007 6.000% 11/01/2037	31414AEX6	30,781.54	AA+	Aaa	9/20/2011	9/20/2011	34,282.95	4.90	153.91	34,230.18	34,062.76
FNMA SERIES 2011-104 KH DTD 09/01/2011 2.000% 03/01/2039	3136A1DD4	82,514.74	AA+	Aaa	7/12/2016	7/12/2016	83,576.26	1.87	137.52	83,563.59	82,224.75
FHLMC SERIES 3804 PW DTD 02/01/2011 4.500% 03/01/2040	3137A7F39	113,519.14	AA+	Aaa	9/21/2015	9/21/2015	122,494.24	3.74	425.70	122,362.32	116,496.30
FHLMC SERIES 4011 DB DTD 03/01/2012 4.000% 09/01/2041	3137AMXK8	76,937.56	AA+	Aaa	7/15/2016	7/15/2016	85,400.77	3.02	256.46	85,247.61	83,570.45
FNMA SERIES 2012-57 JW DTD 05/01/2012 4.500% 10/01/2041	3136A6HC1	94,277.98	AA+	Aaa	7/22/2016	7/22/2016	101,980.06	3.73	353.54	101,937.99	99,653.27
FNMA POOL #AL1107 DTD 11/01/2011 4.500% 11/01/2041	3138EHGR7	119,704.58	AA+	Aaa	7/14/2016	7/14/2016	131,248.74	3.60	448.89	131,140.31	128,569.85
FNMA POOL #AK9382 DTD 04/01/2012 4.000% 04/01/2042	3138EEM89	98,862.39	AA+	Aaa	8/8/2016	8/8/2016	107,199.49	3.24	329.54	107,090.09	104,631.95
FNMA POOL #MA1125 DTD 06/01/2012 4.000% 07/01/2042	31418AHB7	129,024.90	AA+	Aaa	7/12/2016	7/12/2016	141,015.19	3.17	430.08	140,757.65	136,063.69
FNMA POOL #MA1213 DTD 09/01/2012 3.500% 10/01/2042	31418AK31	25,441.64	AA+	Aaa	6/21/2016	6/21/2016	27,053.39	2.94	74.20	27,015.53	26,357.13
FNMA POOL #AP8813 DTD 11/01/2012 3.500% 11/01/2042	3138MCYK4	14,219.54	AA+	Aaa	7/8/2016	7/8/2016	15,233.61	2.88	41.47	15,206.74	14,731.16
FHLMC SERIES G07289 DTD 02/01/2013 3.000% 11/01/2042	3128M9NE8	47,122.17	AA+	Aaa	6/9/2016	6/9/2016	49,009.94	2.65	117.81	48,943.49	48,193.39

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Federal Agency Mortgage-Backed Security											
FNMA SERIES 2015-72 PC DTD 09/01/2015 3.000% 10/01/2043	3136AQAP5	76,683.92	AA+	Aaa	7/12/2016	7/12/2016	79,468.21	2.68	191.71	79,265.00	77,016.25
FNMA POOL #AL6167 DTD 12/01/2014 3.500% 01/01/2044	3138ENZ93	44,064.15	AA+	Aaa	7/18/2016	7/18/2016	46,835.77	2.96	128.52	46,746.38	45,650.60
FANNIE MAE POOL AS5675 DTD 07/01/2015 4.500% 08/25/2045	3138WFJV9	396,655.27	AA+	Aaa	11/20/2017	11/22/2017	427,581.97	2.71	1,487.46	427,474.75	419,060.81
FNMA POOL #AL9274 DTD 10/01/2016 4.000% 09/01/2046	3138ERJU5	331,493.83	AA+	Aaa	11/29/2016	11/30/2016	352,030.91	3.49	1,104.98	349,406.12	347,232.09
FN BM5015 DTD 11/01/2018 4.500% 02/01/2047	3140J9SD4	444,434.69	AA+	Aaa	1/4/2019	1/14/2019	466,031.44	3.52	1,666.63	464,879.52	474,568.78
FG Q55747 DTD 04/01/2018 5.000% 05/01/2048	3132XYL54	470,850.98	AA+	Aaa	9/20/2018	9/25/2018	499,249.18	3.83	1,961.88	497,374.37	507,997.75
FREDDIE MAC MBS DTD 04/01/2019 4.500% 05/01/2049	31335CGA6	493,194.11	AA+	Aaa	6/7/2019	6/13/2019	522,400.44	4.01	0.00	522,378.81	523,642.77
Security Type Sub-Total		7,428,608.74					7,804,511.38	3.14	23,207.21	7,773,289.61	7,808,215.07
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 1990-8 G DTD 01/01/1990 6.000% 01/01/2020	313603RN4	219.35	AA+	Aaa	2/28/2000	2/28/2000	219.35	5.95	1.10	219.35	219.85
FNMA SERIES 1190-106 J DTD 09/01/1990 8.500% 09/01/2020	31358E7X4	1,499.12	AA+	Aaa	7/18/2002	7/18/2002	1,820.83	5.73	10.62	1,546.20	1,532.74
FNMA SERIES G92-12 B DTD 02/01/1992 7.700% 02/01/2022	31358LTT3	1.23	AA+	Aaa	2/1/1992	2/1/1992	1.23	7.65	0.01	1.23	1.23
FNMA SERIES 1993-25 J DTD 03/01/1993 7.500% 03/01/2023	31358TWE5	5,330.15	AA+	Aaa	9/9/2003	9/9/2003	6,035.67	5.83	33.31	5,651.05	5,669.80
FHLMC SERIES 2595 CD DTD 04/01/2003 5.000% 04/01/2023	31393PCJ1	40,760.28	AA+	Aaa	9/17/2015	9/17/2015	44,543.16	2.51	169.83	42,846.83	41,829.90
FHLMC SERIES 1671 L DTD 02/01/1994 7.000% 02/01/2024	3133T36F0	4,013.10	AA+	Aaa	12/14/2000	12/14/2000	4,044.43	6.88	23.41	4,024.81	4,514.03

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2017 2.951% 02/25/2024	3137FCM35	288,191.68	AA+	Aaa	12/15/2017	12/22/2017	293,945.42	2.24	708.71	292,483.13	293,611.82
FHLMC SERIES 1694 PK DTD 03/01/1994 6.500% 03/01/2024	3133T4NE2	10,631.14	AA+	Aaa	7/7/2004	7/7/2004	10,631.14	6.47	57.59	10,631.14	11,293.09
FHMS K730 A1 DTD 03/01/2018 3.452% 09/25/2024	3137FEU99	145,606.16	AA+	Aaa	2/28/2018	3/13/2018	148,514.22	2.76	418.86	147,908.19	150,270.23
FNMA SERIES 2016-M12 A1 DTD 11/01/2016 2.132% 09/01/2026	3136AUKW0	438,598.34	AA+	Aaa	11/3/2016	11/30/2016	442,963.19	1.90	779.24	441,662.47	435,078.90
FNA 2016-M13 A1 DTD 12/01/2016 2.564% 09/25/2026	3136AUZB0	187,649.62	AA+	Aaa	12/7/2016	12/29/2016	187,763.37	2.43	400.94	187,724.35	189,012.61
FNA 2017-M8 A1 DTD 07/01/2017 2.654% 12/25/2026	3136AWZ91	196,351.18	AA+	Aaa	7/12/2017	7/28/2017	198,307.76	2.40	434.26	197,870.62	199,906.43
FANNIEMAE-ACES POOL DTD 06/01/2017 2.595% 12/25/2026	3136AV7F0	229,689.15	AA+	Aaa	6/9/2017	6/30/2017	231,984.19	2.34	496.70	231,456.99	235,034.91
FNA 2017-M15 ATS1 DTD 12/01/2017 2.987% 11/25/2027	3136AY6T5	196,748.31	AA+	Aaa	11/30/2017	12/29/2017	199,699.16	2.63	489.74	199,236.04	203,021.71
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2018 3.671% 12/25/2027	3137FKSG2	147,728.37	AA+	Aaa	12/19/2018	12/28/2018	150,679.54	3.15	451.93	150,525.73	158,063.15
FHMS K084 A1 DTD 11/01/2018 3.780% 08/25/2028	3137FJZ85	370,512.66	AA+	Aaa	11/16/2018	11/27/2018	375,368.97	3.44	1,167.11	375,074.89	399,638.73
FNMA POOL #650236 DTD 12/01/2002 5.000% 12/01/2032	31390MLR3	602.70	AA+	Aaa	7/19/2005	7/19/2005	602.70	4.97	2.51	602.70	613.56
FNMA SERIES 2009-57 TP DTD 07/01/2009 4.500% 02/01/2037	31396QSZ3	55,676.88	AA+	Aaa	6/3/2016	6/3/2016	60,348.09	3.57	208.79	60,287.48	58,268.39
FHR 3558 GE DTD 08/01/2009 4.000% 08/15/2039	31398JAN3	465,819.12	AA+	Aaa	4/5/2019	4/10/2019	484,451.88	3.07	1,552.73	484,451.88	492,027.83
FNMA SERIES 2009-92 AD DTD 10/01/2009 6.000% 11/01/2039	31398FVM0	88,037.17	AA+	Aaa	8/9/2011	8/9/2011	97,745.47	4.98	440.19	97,480.82	96,198.28
GNMA SERIES 2010-158 CT DTD 12/01/2010 4.500% 12/01/2040	38377RFR1	111,385.49	AA+	Aaa	7/12/2016	7/12/2016	122,076.16	3.59	417.70	121,933.60	121,935.02

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FHLMC SERIES T-54 2A DTD 02/01/2003 6.500% 02/01/2043	31393LFFK4	66,210.12	AA+	Aaa	2/1/2003	2/1/2003	73,338.49	5.66	358.64	71,244.85	78,615.67
GNR SERIES 2017-149 JA DTD 10/01/2017 2.500% 03/20/2046	38380HQL9	219,559.32	AA+	Aaa	11/6/2017	11/9/2017	219,370.62	2.49	457.42	219,370.64	221,826.01
Security Type Sub-Total		3,270,820.64					3,354,455.04	2.85	9,081.34	3,344,234.99	3,398,183.89
Federal Agency Bond / Note											
FHLB TAP BONDS DTD 11/09/2005 5.250% 12/11/2020	3133XDVS7	65,000.00	AA+	Aaa	7/12/2016	7/12/2016	76,428.95	1.15	189.58	68,803.98	68,068.07
FNMA (EX-CALLABLE) NOTES DTD 11/07/2012 1.600% 05/07/2021	3136G02F7	170,000.00	AA+	Aaa	7/12/2016	7/12/2016	172,896.80	1.23	408.00	171,132.52	169,176.52
FHLB NOTES DTD 08/10/2015 2.250% 09/09/2022	3130A6AP2	150,000.00	AA+	Aaa	9/28/2015	9/28/2015	151,782.00	2.07	1,050.00	150,849.84	151,967.70
FFCB NOTES DTD 06/26/2013 2.750% 06/26/2023	3133ECSY1	200,000.00	AA+	Aaa	9/28/2015	9/28/2015	207,530.00	2.22	76.39	204,038.11	206,383.80
FHLB NOTES DTD 05/08/2014 2.875% 06/14/2024	3130A1XJ2	60,000.00	AA+	Aaa	7/15/2016	7/15/2016	65,133.00	1.71	81.46	63,293.32	62,827.98
FHLB NOTES DTD 10/13/2009 4.375% 09/13/2024	3133XVDG3	100,000.00	AA+	Aaa	6/2/2016	6/2/2016	118,158.00	1.99	1,312.50	111,747.70	112,347.80
Security Type Sub-Total		745,000.00					791,928.75	1.80	3,117.93	769,865.47	770,771.87
Corporate Note											
AT&T CORPORATE (CALLABLE) NOTES DTD 05/04/2015 2.450% 06/30/2020	00206RCL4	200,000.00	BBB	Baa2	3/5/2018	3/7/2018	198,076.00	2.88	13.61	199,156.98	199,914.00
JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	A	A2	3/8/2018	3/13/2018	299,796.00	2.90	2,611.46	299,882.29	303,528.30

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 03/15/2018 2.900% 03/15/2021	14913Q2G3	300,000.00	A	A3	3/12/2018	3/15/2018	299,838.00	2.92	2,561.67	299,906.22	303,456.60
LLOYDS BANK PLC DTD 05/08/2018 3.300% 05/07/2021	53944VAP4	360,000.00	A+	Aa3	5/1/2018	5/8/2018	359,560.80	3.34	1,782.00	359,723.73	365,631.48
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	175,000.00	A	A2	5/17/2018	5/22/2018	174,994.75	3.25	631.94	174,996.55	178,388.70
SANTANDER UK PLC CORP NOTES DTD 06/01/2018 3.400% 06/01/2021	80283LAT0	300,000.00	A	Aa3	5/23/2018	6/1/2018	299,439.00	3.47	850.00	299,635.06	304,981.80
HP ENTERPRISE CO DTD 09/19/2018 3.500% 10/05/2021	42824CBC2	275,000.00	BBB	Baa2	9/13/2018	9/19/2018	275,052.25	3.49	2,299.31	275,036.78	281,563.15
FEDEX CORP CORP NOTES DTD 01/16/2019 3.400% 01/14/2022	31428XBU9	350,000.00	BBB	Baa2	1/14/2019	1/16/2019	349,594.00	3.44	5,454.17	349,653.09	358,828.75
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	800,000.00	A+	A1	12/20/2018	12/24/2018	784,808.00	3.28	9,158.33	787,274.02	808,552.00
VERIZON COMMUNICATIONS CORP NOTES DTD 03/16/2017 3.125% 03/16/2022	92343VDW1	200,000.00	BBB+	Baa1	3/5/2018	3/7/2018	198,622.00	3.31	1,822.92	199,054.07	204,955.60
FORD MOTOR CREDIT CO LLC (CALLABLE) NOTE DTD 03/31/2017 3.339% 03/28/2022	345397YL1	200,000.00	BBB	Baa3	3/5/2018	3/7/2018	196,796.00	3.77	1,725.15	197,785.91	200,784.20
GENERAL MOTORS FINL CO CORP NOTES DTD 04/10/2015 3.450% 04/10/2022	37045XAW6	200,000.00	BBB	Baa3	3/5/2018	3/7/2018	198,774.00	3.61	1,552.50	199,152.64	202,834.20
HARTFORD FINL SVCS GRP CORP NOTES DTD 04/05/2012 5.125% 04/15/2022	416518AB4	200,000.00	BBB+	Baa1	3/13/2018	3/15/2018	213,832.00	3.30	2,163.89	209,646.36	214,421.20
AMGEN INC CORP (CALLABLE) NOTES DTD 05/15/2012 3.625% 05/15/2022	031162BN9	200,000.00	A	Baa1	3/9/2018	3/13/2018	202,388.00	3.32	926.39	201,636.66	206,325.20

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
AMERICAN INTL GROUP CORP NOTES DTD 05/24/2012 4.875% 06/01/2022	026874CU9	200,000.00	BBB+	Baa1	3/5/2018	3/7/2018	211,514.00	3.40	812.50	208,113.05	214,410.00
AIR LEASE CORP (CALLABLE) NOTES DTD 06/12/2017 2.625% 07/01/2022	00912XAW4	200,000.00	BBB	NR	3/5/2018	3/7/2018	193,446.00	3.45	2,625.00	195,347.31	200,043.00
BARCLAYS PLC CORP NOTE DTD 11/15/2018 4.610% 02/15/2023	06738EBE4	275,000.00	BBB	Baa3	11/7/2018	11/15/2018	274,947.75	4.61	7,958.65	274,991.83	284,536.73
CVS HEALTH CORP NOTES DTD 03/09/2018 3.700% 03/09/2023	126650CV0	200,000.00	BBB	Baa2	3/6/2018	3/9/2018	198,208.00	3.90	2,302.22	198,645.35	206,829.20
MCDONALD'S CORP DTD 03/16/2018 3.350% 04/01/2023	58013MFE9	110,000.00	BBB+	Baa1	3/14/2018	3/16/2018	109,958.20	3.36	921.25	109,967.37	114,170.98
BANK OF NY MELLON CORP DTD 04/30/2018 3.500% 04/28/2023	06406RAG2	350,000.00	A	A1	12/20/2018	12/24/2018	349,597.50	3.53	2,143.75	349,652.74	365,016.75
BANK OF NY MELLON CORP DTD 04/30/2018 3.500% 04/28/2023	06406RAG2	450,000.00	A	A1	4/23/2018	4/30/2018	449,509.50	3.52	2,756.25	449,616.31	469,307.25
UNITEDHEALTH GROUP INC CORP NOTES DTD 06/19/2018 3.500% 06/15/2023	91324PDJ8	200,000.00	A+	A3	6/14/2018	6/19/2018	199,900.00	3.51	311.11	199,918.79	208,484.20
ABBVIE INC DTD 09/18/2018 3.750% 11/14/2023	00287YBC2	275,000.00	A-	Baa2	9/13/2018	9/18/2018	274,648.00	3.78	1,346.35	274,714.02	286,311.30
BB&T CORPORATION DTD 12/06/2018 3.750% 12/06/2023	05531FBF9	375,000.00	A-	A2	11/29/2018	12/6/2018	374,422.50	3.78	976.56	374,483.00	395,781.00
CAPITAL ONE FINANCIAL CORP NOTE DTD 01/29/2019 3.900% 01/29/2024	14040HCA1	350,000.00	BBB	Baa1	1/24/2019	1/29/2019	349,244.00	3.95	5,763.33	349,302.37	367,829.70
BANK OF NOVA SCOTIA DTD 02/11/2019 3.400% 02/11/2024	064159MK9	650,000.00	A-	A2	2/6/2019	2/11/2019	649,408.50	3.42	8,594.44	649,451.08	676,046.15
GATX CORP CORP NOTES DTD 11/05/2018 4.350% 02/15/2024	361448BD4	275,000.00	BBB	Baa2	11/1/2018	11/5/2018	274,824.00	4.36	4,519.17	274,845.73	291,108.68
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	275,000.00	BBB+	A3	3/6/2018	3/8/2018	280,117.75	3.65	3,605.56	279,087.67	291,797.00

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
MITSUBISHI UFJ FIN GRP NOTE DTD 03/07/2019 3.407% 03/07/2024	606822BD5	475,000.00	A-	A1	2/26/2019	3/7/2019	475,000.00	3.41	5,124.70	475,000.00	492,979.23
CANADIAN IMP BK COMM NY CORP NOTES DTD 04/02/2019 3.100% 04/02/2024	13607GAP9	650,000.00	BBB+	A2	4/2/2019	4/4/2019	646,516.00	3.22	4,981.53	646,673.12	664,572.35
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDQ6	275,000.00	BBB+	A3	3/6/2018	3/8/2018	278,049.75	3.67	1,835.24	277,460.79	291,460.13
IBM CORP DTD 05/15/2019 3.000% 05/15/2024	459200JY8	350,000.00	A	A1	5/8/2019	5/15/2019	348,663.00	3.08	1,341.67	348,694.86	359,440.55
CITIGROUP INC DTD 05/22/2018 4.044% 06/01/2024	172967LZ2	300,000.00	BBB+	A3	5/15/2018	5/22/2018	300,000.00	4.04	1,011.00	300,000.00	317,127.00
TORONTO-DOMINION BANK DTD 06/12/2019 2.650% 06/12/2024	89114QCA4	250,000.00	A	Aa3	6/5/2019	6/12/2019	249,965.00	2.65	349.65	249,965.35	252,258.00
WASTE MANAGEMENT INC CORP NOTES DTD 05/22/2019 2.950% 06/15/2024	94106LBF5	150,000.00	A-	Baa1	5/14/2019	5/22/2019	149,991.00	2.95	479.38	149,991.58	154,616.25
BANK OF MONTREAL CORP NOTES DTD 06/28/2019 2.500% 06/28/2024	06367WMQ3	650,000.00	A-	A2	6/25/2019	6/28/2019	649,909.00	2.50	135.42	649,909.14	650,126.10
JPMORGAN CHASE & CO BONDS DTD 09/10/2014 3.875% 09/10/2024	46625HJY7	275,000.00	BBB+	A3	3/6/2018	3/8/2018	276,966.25	3.75	3,285.68	276,606.63	289,116.85
BANK OF AMERICA CORP CORP NOTES DTD 03/15/2019 3.458% 03/15/2025	06051GHR3	450,000.00	A-	A2	3/12/2019	3/15/2019	450,000.00	3.46	4,581.85	450,000.00	467,126.10
UNION PACIFIC CORP CORP NOTES DTD 06/08/2018 3.750% 07/15/2025	907818ES3	200,000.00	A-	Baa1	6/5/2018	6/8/2018	199,992.00	3.75	3,458.33	199,992.00	213,758.20
BP CAP MARKETS AMERICA DTD 09/21/2018 3.796% 09/21/2025	10373QAB6	200,000.00	A-	A1	9/18/2018	9/21/2018	200,000.00	3.80	2,108.89	200,000.00	213,434.80
AMERICAN EXPRESS CO (CALLABLE) CORP NOTE DTD 05/20/2019 3.125% 05/20/2026	025816CF4	475,000.00	BBB+	A3	5/15/2019	5/20/2019	473,727.00	3.17	1,690.54	473,745.66	487,793.65

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
WELLS FARGO & COMPANY DTD 06/17/2019 3.196% 06/17/2027	95000U2F9	500,000.00	A-	A2	6/10/2019	6/17/2019	500,000.00	3.20	621.44	500,000.00	509,548.00
NATIONAL RURAL UTIL COOP CORP NOTES DTD 01/31/2019 3.700% 03/15/2029	637432NS0	200,000.00	A	A1	1/28/2019	1/31/2019	199,554.00	3.73	3,103.89	199,576.08	215,380.20
BLACKROCK INC DTD 04/29/2019 3.250% 04/30/2029	09247XAP6	200,000.00	AA-	Aa3	4/17/2019	4/29/2019	198,380.00	3.35	1,119.44	198,403.76	209,515.60
HOME DEPOT INC DTD 06/17/2019 2.950% 06/15/2029	437076BY7	500,000.00	A	A2	6/3/2019	6/17/2019	497,130.00	3.02	573.61	497,139.61	512,910.50
Security Type Sub-Total		14,345,000.00					14,335,159.50	3.41	113,991.74	14,333,835.56	14,807,000.63
Asset-Backed Security											
FORD CREDIT AUTO LEASE TRUST DTD 09/21/2018 3.300% 02/15/2022	34531LAE0	275,000.00	NR	Aaa	9/18/2018	9/21/2018	274,986.53	3.30	403.33	274,989.57	279,934.79
GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	AAA	Aaa	9/18/2018	9/26/2018	274,964.97	3.31	277.29	274,971.73	279,396.18
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.270% 03/15/2024	14313FAE9	180,000.00	AAA	NR	7/18/2018	7/25/2018	179,983.35	3.51	261.60	179,986.06	185,731.51
CNH 2018-B A4 DTD 09/26/2018 3.370% 05/15/2024	12596EAD6	725,000.00	NR	Aaa	9/18/2018	9/26/2018	724,942.51	3.37	1,085.89	724,947.66	750,000.03
GMCAR 2018-4 A4 DTD 10/10/2018 3.320% 06/16/2024	38013FAE1	400,000.00	AAA	Aaa	10/2/2018	10/10/2018	399,986.08	3.32	553.33	399,988.03	414,470.68
WORLD OMNI AUTO RECEIVABLES TR DTD 08/01/2018 3.270% 09/15/2024	98163EAE6	300,000.00	AAA	NR	7/24/2018	8/1/2018	299,981.34	3.27	436.00	299,984.34	310,000.74
CCCIT 2018-A6 A6 DTD 08/17/2018 3.210% 12/07/2024	17305EGR0	300,000.00	NR	Aaa	8/10/2018	8/17/2018	299,949.18	3.21	642.00	299,962.50	310,825.89
JDOT 2018-B A4 DTD 07/25/2018 3.230% 06/15/2025	47788EAD0	165,000.00	NR	Aaa	7/18/2018	7/25/2018	164,955.68	3.24	236.87	164,961.80	169,000.61
Security Type Sub-Total		2,620,000.00					2,619,749.64	3.32	3,896.31	2,619,791.69	2,699,360.43

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Managed Account Sub Total		49,594,481.88					48,979,840.38	2.84	226,690.07	49,347,315.47	50,360,902.70
Securities Sub-Total		\$49,594,481.88					\$48,979,840.38	2.84%	\$226,690.07	\$49,347,315.47	\$50,360,902.70
Accrued Interest											\$226,690.07
Total Investments											\$50,587,592.77

Bolded items are forward settling trades.

IMPORTANT DISCLOSURES

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- Market values that include accrued interest are derived from closing bid prices as of the last business day of the month as supplied by Interactive Data, Bloomberg, or Telerate. Where prices are not available from generally recognized sources, the securities are priced using a yield based matrix system to arrive at an estimated market value.
- In accordance with generally accepted accounting principles, information is presented on a trade date basis; forward settling purchases are included in the monthly balances, and forward settling sales are excluded.
- Performance is presented in accordance with the CFA Institute's Global Investment Performance Standards (GIPS). Unless otherwise noted, performance is shown gross of fees. Quarterly returns are presented on an unannualized basis. Returns for periods greater than one year are presented on an annualized basis. Past performance is not indicative of future returns.
- Bank of America/Merrill Lynch Indices provided by Bloomberg Financial Markets.
- Money market fund/cash balances are included in performance and duration computations.
- Standard & Poor's is the source of the credit ratings. Distribution of credit rating is exclusive of money market fund/LGIP holdings.
- Callable securities in the portfolio are included in the maturity distribution analysis to their stated maturity date, although, they may be called prior to maturity.
- MBS maturities are represented by expected average life.

GLOSSARY

- **ACCRUED INTEREST:** Interest that is due on a bond or other fixed income security since the last interest payment was made.
- **AGENCIES:** Federal agency securities and/or Government-sponsored enterprises.
- **AMORTIZED COST:** The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short-term securities (those with less than one year to maturity at time of issuance) is amortized on a straight line basis. Such discount or premium with respect to longer-term securities is amortized using the constant yield basis.
- **BANKERS' ACCEPTANCE:** A draft or bill or exchange accepted by a bank or trust company. The accepting institution guarantees payment of the bill as well as the insurer.
- **COMMERCIAL PAPER:** An unsecured obligation issued by a corporation or bank to finance its short-term credit needs, such as accounts receivable and inventory.
- **CONTRIBUTION TO DURATION:** Represents each sector or maturity range's relative contribution to the overall duration of the portfolio measured as a percentage weighting. Since duration is a key measure of interest rate sensitivity, the contribution to duration measures the relative amount or contribution of that sector or maturity range to the total rate sensitivity of the portfolio.
- **DURATION TO WORST:** A measure of the sensitivity of a security's price to a change in interest rates, stated in years, computed from cash flows to the maturity date or to the put date, whichever results in the highest yield to the investor.
- **EFFECTIVE DURATION:** A measure of the sensitivity of a security's price to a change in interest rates, stated in years.
- **EFFECTIVE YIELD:** The total yield an investor receives in relation to the nominal yield or coupon of a bond. Effective yield takes into account the power of compounding on investment returns, while nominal yield does not.
- **FDIC:** Federal Deposit Insurance Corporation. A federal agency that insures bank deposits to a specified amount.
- **INTEREST RATE:** Interest per year divided by principal amount and expressed as a percentage.
- **MARKET VALUE:** The value that would be received or paid for an investment in an orderly transaction between market participants at the measurement date.
- **MATURITY:** The date upon which the principal or stated value of an investment becomes due and payable.
- **NEGOTIABLE CERTIFICATES OF DEPOSIT:** A CD with a very large denomination, usually \$1 million or more, that can be traded in secondary markets.
- **PAR VALUE:** The nominal dollar face amount of a security.

GLOSSARY

- **PASS THROUGH SECURITY:** A security representing pooled debt obligations that passes income from debtors to its shareholders. The most common type is the mortgage-backed security.
- **REPURCHASE AGREEMENTS:** A holder of securities sells these securities to an investor with an agreement to repurchase them at a fixed price on a fixed date.
- **SETTLE DATE:** The date on which the transaction is settled and monies/securities are exchanged. If the settle date of the transaction (i.e., coupon payments and maturity proceeds) occurs on a non-business day, the funds are exchanged on the next business day.
- **TRADE DATE:** The date on which the transaction occurred; however, the final consummation of the security transaction and payment has not yet taken place.
- **UNSETTLED TRADE:** A trade which has been executed; however, the final consummation of the security transaction and payment has not yet taken place.
- **U.S. TREASURY:** The department of the U.S. government that issues Treasury securities.
- **YIELD:** The rate of return based on the current market value, the annual interest receipts, maturity value, and the time period remaining until maturity, stated as a percentage on an annualized basis.
- **YTM AT COST:** The yield to maturity at cost is the expected rate of return based on the original cost, the annual interest receipts, maturity value, and the time period from purchase date to maturity, stated as a percentage on an annualized basis.
- **YTM AT MARKET:** The yield to maturity at market is the rate of return based on the current market value, the annual interest receipts, maturity value, and the time period remaining until maturity, stated as a percentage on an annualized basis.

**City of Naperville
Taplin Canida and Habacht
Account: 89-H123-AB-0**

Statement Period: 04/01/19 through 04/30/19

Administrator: Marion M. Miles (414) 287-8824
marion.miles@bmo.com

MARQUETTE ASSOCIATES
ATTENTION: MIKE PIOTROWSKI
150 N. WACKER DR.
SUITE 1900
CHICAGO IL 60605

City of Naperville-TCH
Account: 89-H123-AB-0

Statement Period: 04/01/19 through 04/30/19

Important Information Regarding This Account

YOUR ACCOUNT MAY BE INVESTED IN SHARES OF BMO FUNDS OR OTHER MUTUAL FUNDS FOR WHICH BMO HARRIS BANK N.A. AND/OR ITS AFFILIATES PROVIDE INVESTMENT ADVISORY, CUSTODIAL, SHAREHOLDER SERVICING AND/OR SIMILAR ADMINISTRATIVE SERVICES FOR FEES THAT MAY BE BASED ON A PERCENTAGE OF ASSETS, OR OTHER REASONABLE COMPENSATION. ***FRACTIONAL SHARES (FS) OF PUBLICLY TRADED SECURITIES HELD IN CLIENT ACCOUNTS ARE COMBINED WITH OTHER FS OF LIKE SECURITIES HELD IN OTHER CLIENTS' ACCOUNTS TO CREATE WHOLE SHARES. THOSE WHOLE SHARES ARE SOLD ON THE MARKET AND EACH CLIENT'S ACCOUNT IS CREDITED WITH ITS PROPORTIONATE SHARE OF THE PROCEEDS. IF A FRACTIONAL SHARE REMAINS AFTER THESE ACTIONS, BMO PURCHASES THAT FRACTION BASED ON THE AVERAGE VALUE ACHIEVED FOR THE SOLD SHARES. BMO RETAINS THAT SHARE UNTIL IT MAY BE LATER COMBINED WITH OTHER FS AND SOLD ON THE MARKET. ***IF YOUR ACCOUNT HOLDS ASSETS FOR WHICH BMO HARRIS BANK N.A. (BMO) ACTS IN A NON-CUSTODIAL MANNER OR HOLDS ASSETS WHICH BMO DEEMS TO BE HARD TO VALUE, THE DATA DISPLAYED, INCLUDING PRICE AND VALUATION DATA, IS BASED SOLELY ON INFORMATION RECEIVED BY BMO BY THE TIME THIS STATEMENT WAS PRODUCED. BMO MAKES NO REPRESENTATIONS OR WARRANTIES AS TO THE ACCURACY OF THIS INFORMATION. BMO BEARS NO LIABILITY FOR ANY CLAIMS, LOSSES, DAMAGES, ACTIONS, LIABILITIES OR EXPENSES INCURRED BY OR ASSESSED AGAINST BMO OR ANY OF ITS OFFICERS, DIRECTORS, EMPLOYEES, OR AGENTS ANY WAY RELATED TO ASSETS IN WHICH BMO IS ACTING IN A NON-CUSTODIAL MANNER.

City of Naperville-TCH

Account Number: 89-H123-AB-0
 Statement Period: 04/01/19 through 04/30/19

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City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

**Account Reconciliation : Current Period
04/01/19 through 04/30/19**

	Net Cash	Cost	Change in Value	Market Value
Beginning Value	0.00	48,751,505.49		48,842,939.62
Income				
Interest	72,390.99			
Other	231.83			
Total Income				72,622.82
Disbursements				
Expenses	0.00			
Purchases				
Fixed Income	- 2,270,895.23	2,270,895.23		
Cash Equivalent	- 444,079.50	444,079.50		
Sales				
Fixed Income	1,157,525.99	- 1,110,623.86		
Cash Equivalent	1,484,825.92	- 1,484,825.92		
Total Sales				46,902.13
Other Non-Cash Transactions		2,160.00		2,160.00
Accrued Income				
End of Period			262,394.05	
Beginning of Period			232,292.67	
Change In Accrued Income				30,101.38
Market Appreciation/Depreciation				- 29,531.69
Ending Value	0.00	48,873,190.44		48,965,194.26
		(Cost Total Excludes Cash and Accrued Income)		

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Account Reconciliation : Year-To-Date 01/01/19 through 04/30/19

	Net Cash	Cost	Change in Value	Market Value
Beginning Value	0.00	48,455,381.38		47,828,315.56
Income				
Interest	357,898.99			
Other	10,681.86			
Total Income				368,580.85
Disbursements				
Expenses	- 1,818.14			
Total Disbursements				- 1,818.14
Purchases				
Fixed Income	- 7,685,784.28	7,685,784.28		
Cash Equivalent	- 2,483,553.92	2,483,553.92		
Sales				
Fixed Income	2,988,628.07	- 2,935,574.72		
Cash Equivalent	6,813,947.42	- 6,813,947.42		
Total Sales				53,053.35
Other Non-Cash Transactions		- 2,007.00		- 2,007.00
Accrued Income				
End of Period			262,394.05	
Beginning of Period			208,906.75	
Change In Accrued Income				53,487.30
Market Appreciation/Depreciation				665,582.34
Ending Value	0.00	48,873,190.44		48,965,194.26
		(Cost Total Excludes Cash and Accrued Income)		

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Performance Measurement: Time Weighted Gross of Fees

Asset Category	Last Month 04/01/19- 04/30/19	Last 3 Months 02/01/19- 04/30/19	Year-to-Date 01/01/19- 04/30/19	Last 12 Months 05/01/18- 04/30/19	Period 07/02/12- 04/30/19
Fixed Income	N/A	N/A	N/A	N/A	-100.00
Cash Equivalents	N/A	N/A	N/A	N/A	-100.00
Overall	N/A	N/A	N/A	N/A	-100.00

Indices

Standard & Poors 500	0.00	0.00	0.00	0.00	0.00
Barclay Aggr Bond	0.00	0.00	0.00	0.00	0.00
Citigroup/90-Day Treasury Bill	0.00	0.00	0.00	0.00	0.57
Dow Jones Industrial Average	0.00	0.00	0.00	0.00	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Investment Position
04/30/19

	Total Cost	Total Market	Market Appreciation/ Depreciation	% of Account at Market	Accrued Income	Estimated Annual Income	Market Yield
Fixed Income							
Treasury and Federal Agencies							
Short (Less Than 5 Years)	21,554,494.55	21,528,502.65	- 25,991.90	43.97	107,054.86	410,662.00	1.91 %
Intermediate (5-10 Years)	8,042,917.12	7,801,672.52	- 241,244.60	15.93	28,513.84	192,167.00	2.46 %
Long (Over 10 Years)	4,027,365.09	3,854,527.74	- 172,837.35	7.87	9,266.24	129,159.00	3.35 %
Total Treasury and Federal Agencies	33,624,776.76	33,184,702.91	- 440,073.85	67.77	144,834.94	731,988.00	2.21 %
Non-Government Obligations							
Short (Less Than 5 Years)	6,998,552.99	7,091,029.79	92,476.80	14.48	47,664.15	232,577.00	3.28 %
Intermediate (5-10 Years)	5,248,630.24	5,384,714.74	136,084.50	11.00	47,971.01	191,458.00	3.56 %
Long (Over 10 Years)	254,599.61	264,831.93	10,232.32	.54	835.20	10,022.00	3.78 %
Total Non-Government Obligations	12,501,782.84	12,740,576.46	238,793.62	26.02	96,470.36	434,057.00	3.41 %
Foreign Obligations							
Short (Less Than 5 Years)	1,498,836.50	1,505,962.00	7,125.50	3.08	8,688.32	50,140.00	3.33 %
Intermediate (5-10 Years)	838,794.50	862,559.00	23,764.50	1.76	10,585.60	34,457.00	3.99 %
Total Foreign Obligations	2,337,631.00	2,368,521.00	30,890.00	4.84	19,273.92	84,597.00	3.57 %
Total Fixed Income	48,464,190.60	48,293,800.37	- 170,390.23	98.63	260,579.22	1,250,642.00	2.59 %
Cash Equivalent	408,999.84	408,999.84	0.00	.84	1,814.83	9,737.00	2.38 %
Total Assets	48,873,190.44	48,702,800.21	- 170,390.23	99.46	262,394.05	1,260,379.00	2.59 %

Accrued Income

City of Naperville-TCH

Account Number: 89-H123-AB-0
 Statement Period: 04/01/19 through 04/30/19

Investment Position 04/30/19							
	Total Cost	Total Market	Market Appreciation/ Depreciation	% of Account at Market	Accrued Income	Estimated Annual Income	Market Yield
Interest	262,394.05	262,394.05		.54			
Total Accrued Income	262,394.05	262,394.05	0.00	.54			
Total Assets and Accruals	49,135,584.49	48,965,194.26	- 170,390.23	100.00	262,394.05	1,260,379.00	2.57 %

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

**Bond Maturity Schedule
04/30/19**

Years To Maturity	Par Value	% of Market Value	Market Value	Estimated Annual Income
0-1	1,765,000.00	3.67 %	1,770,547.80	62,481.00
1-5	28,539,940.03	58.71 %	28,354,946.64	630,898.00
5-10	13,974,707.03	29.09 %	14,048,946.26	418,082.00
15-20	46,129.26	.10 %	47,946.05	2,537.00
20 +	4,034,700.62	8.43 %	4,071,413.62	136,644.00
Total Bonds	48,360,476.94	100.00%	48,293,800.37	1,250,642.00

Average Maturity: 6.2 Years

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

**Asset and Liability Positions
04/30/19**

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Fixed Income									
Treasury and Federal Agencies									
Short (Less Than 5 Years)									
- US Treasury Note 2.00% Dtd 11/30/2013 Due 11/30/2020 912828A42	750,000.000	1.55	762,307.20 101.641	746,310.00 99.508	- 15,997.20	1.52	6,263.73	15,000.00 0.02000	2.01%
- US Treasury Note 3.625% Dtd 08/15/2009 Due 08/15/2019 912828LJ7	1,465,000.000	3.04	1,550,212.02 105.817	1,469,863.80 100.332	- 80,348.22	3.00	11,002.67	53,106.00 0.03625	3.61%
- US Treasury Note 1.375% Dtd 10/31/2015 Due 10/31/2020 912828L99	2,200,000.000	4.49	2,143,904.69 97.450	2,169,750.00 98.625	25,845.31	4.43	82.20	30,250.00 0.01375	1.39%
- US Treasury Note 1.625% Dtd 11/30/2015 Due 11/30/2020 912828M98	1,000,000.000	2.05	999,026.78 99.903	989,340.00 98.934	- 9,686.78	2.02	6,785.71	16,250.00 0.01625	1.64%
- US Treasury Note 1.375% Dtd 01/31/2016 Due 01/31/2021 912828N89	2,300,000.000	4.69	2,329,726.47 101.292	2,263,476.00 98.412	- 66,250.47	4.62	7,862.56	31,625.00 0.01375	1.40%
- US Treasury Note 2.625% Dtd 11/15/2010 Due 11/15/2020 912828PC8	945,000.000	1.97	926,094.41 97.999	949,280.85 100.453	23,186.44	1.94	11,443.76	24,806.00 0.02625	2.61%
- US Treasury Note 1.50% Dtd 02/29/2016 Due 02/28/2023 912828P79	3,850,000.000	7.75	3,688,108.83 95.795	3,743,239.50 97.227	55,130.67	7.64	9,729.61	57,750.00 0.01500	1.54%
- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77	3,500,000.000	7.12	3,471,764.52 99.193	3,436,720.00 98.192	- 35,044.52	7.02	20,096.15	48,125.00 0.01375	1.40%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions 04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- US Treasury Note 2.25% Dtd 12/31/2016 Due 12/31/2023 912828V23	4,000,000.000	8.27	3,932,187.52 98.305	3,994,720.00 99.868	62,532.48	8.16	30,082.87	90,000.00 0.02250	2.25%
- US Treasury Note 2.50% Dtd 03/31/2018 Due 03/31/2023 9128284D9	1,750,000.000	3.66	1,751,162.11 100.066	1,765,802.50 100.903	14,640.39	3.61	3,705.60	43,750.00 0.02500	2.48%
Total Short (Less Than 5 Years)		44.58	21,554,494.55	21,528,502.65	- 25,991.90	43.97	107,054.86	410,662.00	1.91%
Intermediate (5-10 Years)									
- Federal Home Ln Mtg Corp Partn Gold Group #G14713 2.500% Dtd 03/01/2013 Due 04/01/2028 IPD14 3128MDN66	382,430.620	.79	404,047.96 105.653	380,560.53 99.511	- 23,487.43	.78	796.73	9,560.00 0.02500	2.51%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf's Gtd 3.413% Dtd 02/01/2017 Due 12/25/2026 IPD24 3137BUX60	500,000.000	1.07	514,988.50 102.998	517,768.30 103.553	2,779.80	1.06	1,422.08	17,065.00 0.03413	3.30%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf's Gtd Ser 4182 CI Vb 3.50% Dtd 03/01/2013 Due 03/15/2026 IPD14 3137B12M3	587,680.530	1.24	634,670.97 107.996	596,923.86 101.572	- 37,747.11	1.22	1,714.06	20,568.00 0.03500	3.45%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf's Gtd 3.244% Dtd 10/01/2017 Due 08/25/2027 IPD24 3137FBBX3	500,000.000	1.06	514,983.50 102.997	511,426.95 102.285	- 3,556.55	1.04	1,351.66	16,220.00 0.03244	3.17%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf's Gtd Tranche 00249 3.117% Dtd 08/01/2017 Due 06/25/2027 IPD24 3137F2LJ3	500,000.000	1.05	514,975.50 102.995	506,927.65 101.385	- 8,047.85	1.04	1,298.75	15,585.00 0.03117	3.07%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions
04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP7831 2.500% Dtd 09/01/2012 Due 09/01/2027 IPD24 3138MBVZ6	578,954.630	1.19	614,439.80 106.129	576,117.75 99.510	- 38,322.05	1.18	1,206.15	14,473.00 0.02500	2.51%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 27 CI DB 3.00% Dtd 03/01/2011 Due 04/25/2026 IPD24 31397SFQ2	944,985.740	1.97	997,485.74 105.556	951,154.32 100.652	- 46,331.42	1.94	2,362.46	28,349.00 0.03000	2.98%
- Federal Natl Mtg Assn Gtd REMIC Spassthru Tr REMIC Tr 2010-25 CI-Nd 3.50% Dtd 02/01/2010 Due 03/25/2025 IPD24 31398MEC6	7,510.510	.02	39,984.41 532.379	7,467.91 99.432	- 32,516.50	.02	21.90	262.00 0.03500	3.52%
- US Treasury Note 2.00% Dtd 02/15/2015 Due 02/15/2025 912828J27	500,000.000	1.02	499,902.35 99.980	490,860.00 98.172	- 9,042.35	1.00	2,071.82	10,000.00 0.02000	2.04%
- US Treasury Note 2.00% Dtd 08/15/2015 Due 08/15/2025 912828K74	500,000.000	1.01	474,318.41 94.864	489,165.00 97.833	14,846.59	1.00	2,071.82	10,000.00 0.02000	2.04%
- US Treasury Note 1.625% Dtd 02/16/2016 Due 02/15/2026 912828P46	1,350,000.000	2.66	1,364,454.62 101.071	1,285,321.50 95.209	- 79,133.12	2.62	4,545.06	21,937.00 0.01625	1.71%
- US Treasury Note 0.375% Dtd 01/15/2017 Due 01/15/2027 Treasury Inflation Protection Security 912828V49	523,145.000	1.07	517,085.28 98.842	517,714.75 98.962	629.47	1.06	572.45	1,961.00 0.00375	.38%
- US Treasury Note 2.875% Dtd 05/15/2018 Due 05/15/2028 9128284N7	500,000.000	1.07	496,464.85 99.293	515,620.00 103.124	19,155.15	1.05	6,631.56	14,375.00 0.02875	2.79%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

**Asset and Liability Positions
04/30/19**

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- US Treasury Note 2.625% Dtd 02/15/2019 Due 02/15/2029 9128286B1	450,000.000	.94	455,115.23 101.137	454,644.00 101.032	- 471.23	.93	2,447.34	11,812.00 0.02625	2.60%
Total Intermediate (5-10 Years)		16.15	8,042,917.12	7,801,672.52	- 241,244.60	15.93	28,513.84	192,167.00	2.46%
Long (Over 10 Years)									
- Federal Home Ln Mtg Corp Partn Gold Group #G08775 4.000% Dtd 07/01/2017 Due 08/01/2047 IPD14 3128MJ2H2	581,350.380	1.24	614,844.95 105.762	598,878.09 103.015	- 15,966.86	1.22	1,937.83	23,254.00 0.04000	3.88%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 28 CI PT 4.00% Dtd 02/01/2012 Due 03/25/2042 IPD24 3136A33E9	92,508.080	.20	112,928.08 122.074	97,045.56 104.904	- 15,882.52	.20	308.36	3,700.00 0.04000	3.81%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 21 CI PJ 4.00% Dtd 02/01/2012 Due 03/25/2041 IPD24 3136A35Z0	338,602.810	.73	391,265.92 115.553	350,518.21 103.518	- 40,747.71	.72	1,128.67	13,544.00 0.04000	3.86%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5444 3.000% Dtd 06/01/2015 Due 07/01/2045 IPD24 3138WFBN5	354,105.910	.73	351,303.56 99.209	351,212.86 99.183	- 90.70	.72	885.26	10,623.00 0.03000	3.02%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS6815 3.000% Dtd 02/01/2016 Due 03/01/2046 IPD24 3138WGSD7	167,453.120	.34	172,210.73 102.841	165,725.00 98.968	- 6,485.73	.34	418.63	5,023.00 0.03000	3.03%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS8483 3.000% Dtd 12/01/2016 Due 12/01/2046 IPD24 3138WJM96	213,760.090	.44	213,361.77 99.814	211,554.09 98.968	- 1,807.68	.43	534.40	6,412.00 0.03000	3.03%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

**Asset and Liability Positions
04/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AY6521 3.500% Dtd 03/01/2015 Due 04/01/2045 IPD24 3138YLG70	118,772.490	.25	128,851.36 108.486	120,027.92 101.057	- 8,823.44	.25	346.41	4,157.00 0.03500	3.46%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf Gtd Ser 2973 CI EB 5.50% Dtd 05/01/2005 Due 04/15/2035 IPD14 31395TXY5	46,129.260	.10	47,648.87 103.294	47,946.05 103.938	297.18	.10	211.42	2,537.00 0.05500	5.29%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2771 3.000% Dtd 09/01/2016 Due 10/01/2046 IPD24 31418CCH5	285,819.330	.59	300,516.60 105.142	282,869.67 98.968	- 17,646.93	.58	714.54	8,574.00 0.03000	3.03%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2806 3.000% Dtd 10/01/2016 Due 11/01/2046 IPD24 31418CDL5	206,172.930	.42	207,613.85 100.699	203,929.77 98.912	- 3,684.08	.42	515.43	6,185.00 0.03000	3.03%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA3644 3.000% Dtd 03/01/2019 Due 04/01/2049 IPD24 31418DBN1	748,692.100	1.53	741,836.63 99.084	740,546.33 98.912	- 1,290.30	1.51	374.34	22,460.00 0.03000	3.03%
- GNMA II Passthru CTF Pool #MA1996 4.00% Dtd 06/01/2014 Due 06/20/2044 IPD19 36179QGD7	66,180.650	.14	81,205.27 122.702	68,664.41 103.753	- 12,540.86	.14	220.60	2,647.00 0.04000	3.86%
- GNMA II Passthru CTF Pool #MA2149 4.00% Dtd 08/01/2014 Due 08/20/2044 IPD19 36179QL66	138,088.200	.30	172,071.39 124.610	142,719.68 103.354	- 29,351.71	.29	460.29	5,523.00 0.04000	3.87%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions 04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- GNMA II Passthru CTF Pool #626912 3.00% Dtd 02/01/2015 Due 02/20/2045 IPD19 36291FN53	420,942.960	.87	436,349.07 103.660	420,530.44 99.902	- 15,818.63	.86	1,052.35	12,628.00 0.03000	3.00%
- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2011 42 CI B Fltg Rate Dtd 03/01/2011 Due 07/16/2047 IPD15 38376GH60	52,251.570	.11	55,357.04 105.943	52,359.66 100.206	- 2,997.38	.11	157.71	1,892.00 0.03622	3.61%
Total Long (Over 10 Years)		7.98	4,027,365.09	3,854,527.74	- 172,837.35	7.87	9,266.24	129,159.00	3.35%
Total Treasury and Federal Agencies		68.71	33,624,776.76	33,184,702.91	- 440,073.85	67.77	144,834.94	731,988.00	2.21%
Non-Government Obligations Short (Less Than 5 Years)									
- Abbvie Inc Sr Gbl NT 2.85% Dtd 05/12/2016 Due 05/14/2023 Callable 00287YAX7	300,000.000	.61	291,294.00 97.098	296,835.00 98.945	5,541.00	.61	3,966.25	8,550.00 0.02850	2.88%
- Abbvie Inc 3.75% Dtd 09/18/2018 Due 11/14/2023 Callable 00287YBC2	100,000.000	.21	99,872.00 99.872	102,338.00 102.338	2,466.00	.21	2,322.91	3,750.00 0.03750	3.66%
- Ally Auto Recv Tr Ser 2018 3 CI A 3 3.00% Dtd 06/27/2018 Due 01/17/2023 02007JAC1	300,000.000	.62	299,979.48 99.993	301,702.59 100.567	1,723.11	.62	400.00	9,000.00 0.03000	2.98%
- American Express Co NT 2.50% Dtd 08/01/2017 Due 08/01/2022 Callable 025816BM0	250,000.000	.51	241,485.00 96.594	247,187.50 98.875	5,702.50	.50	1,562.49	6,250.00 0.02500	2.53%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions
04/30/19

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Anheuser-Busch Inbev Fin Inc Gtd NT 2.65% Dtd 01/25/2016 Due 02/01/2021 Callable 035242AJ5	400,000.000	.83	393,804.00 98.451	399,436.00 99.859	5,632.00	.82	2,649.99	10,600.00 0.02650	2.65%
- CVS Health Corp Sr NT 3.125% Dtd 03/09/2018 Due 03/09/2020 Callable 126650DA5	300,000.000	.62	299,856.00 99.952	300,684.00 100.228	828.00	.61	1,354.16	9,375.00 0.03125	3.12%
- CVS Health Corp Sr Gbl FL NT Var Rate Dtd 03/09/2018 Due 03/09/2021 Callable 126650DD9	200,000.000	.42	198,784.60 99.392	200,808.00 100.404	2,023.40	.41	980.33	6,640.00 0.03320	3.31%
- Carmax Auto Owner Tr Ser 2017 1 Cl A 3 1.98% Dtd 01/31/2017 Due 11/15/2021 14314JAC4	355,683.900	.73	353,607.95 99.416	354,248.15 99.596	640.20	.72	313.00	7,042.00 0.01980	1.99%
- Carmax Auto Owner Tr 2018-2 Asset Backed NT Cl A-3 2.98% Dtd 04/25/2018 Due 01/17/2023 14314XAC3	300,000.000	.63	299,988.28 99.996	302,022.99 100.674	2,034.71	.62	397.33	8,940.00 0.02980	2.96%
- Caterpillar Finl Svcs Mtns Fr 2.95% Dtd 02/26/2019 Due 02/26/2022 Callable 14913Q2T5	250,000.000	.52	249,880.00 99.952	251,817.50 100.727	1,937.50	.51	1,331.59	7,375.00 0.02950	2.93%
- Comcast Corp New Sr Gbl FL NT Var Rate Dtd 10/05/2018 Due 04/15/2024 Non-Callable 20030NCX7	350,000.000	.73	350,000.00 100.000	350,955.50 100.273	955.50	.72	531.53	11,959.00 0.03417	3.41%
- Fiserv Inc Sr Gbl 3.80% Dtd 09/25/2018 Due 10/01/2023 Callable 337738AQ1	400,000.000	.86	399,816.00 99.954	413,024.00 103.256	13,208.00	.84	1,266.66	15,200.00 0.03800	3.68%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

**Asset and Liability Positions
04/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Ford Motor Credit Co LLC Sr Gbl FL NT Var Rate Dtd 03/31/2017 Due 03/28/2022 Non-Callable 345397YJ6	500,000.000	1.02	494,039.25 98.808	492,360.00 98.472	- 1,679.25	1.01	1,829.08	19,335.00 0.03867	3.93%
- Goldman Sachs Group Inc Medium Term Nts Tranche # Tr 00591 Fltg Rate Dtd 11/29/2013 Due 11/29/2023 38141EB81	500,000.000	1.06	500,421.50 100.084	512,245.00 102.449	11,823.50	1.05	3,641.86	21,140.00 0.04228	4.13%
- Hewlett Packard Enterprise Co Sr Gbl FL NT Var Rate Dtd 09/19/2018 Due 10/05/2021 Callable 42824CBB4	600,000.000	1.24	594,887.60 99.148	600,126.00 100.021	5,238.40	1.23	1,447.26	19,902.00 0.03317	3.32%
- Honda Auto Recv Ser 2018 2 CI A 2 2.66% Dtd 05/30/2018 Due 12/18/2020 43814UAF6	139,256.130	.29	139,255.83 100.000	139,284.06 100.020	28.23	.28	133.76	3,704.00 0.02660	2.66%
- IBM Credit LLC Sr Gbl FL NT Var Rate Dtd 02/06/2018 Due 02/05/2021 Non-Callable 44932HAF0	250,000.000	.52	250,185.00 100.074	249,625.00 99.850	- 560.00	.51	1,706.03	7,230.00 0.02892	2.90%
- IBM Credit LLC Sr Gbl NT 3.45% Dtd 11/30/2018 Due 11/30/2020 Callable 44932HAK9	150,000.000	.31	149,881.50 99.921	151,801.50 101.201	1,920.00	.31	2,170.62	5,175.00 0.03450	3.41%
- JPMorgan Chase & Co Sub NT 3.375% Dtd 05/01/2013 Due 05/01/2023 Non-Callable 46625HJJ0	500,000.000	1.05	490,285.00 98.057	506,810.00 101.362	16,525.00	1.04	8,437.50	16,875.00 0.03375	3.33%
- Morgan Stanley Fr 4.10% Dtd 05/21/2013 Due 05/22/2023 Non-Callable 61747YDU6	400,000.000	.86	402,660.00 100.665	413,624.00 103.406	10,964.00	.84	7,243.33	16,400.00 0.04100	3.96%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions 04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Wells Fargo & Co New Flt NT Var Rate Dtd 02/13/2017 Due 02/11/2022 Callable 949746SP7	500,000.000	1.04	498,570.00 99.714	504,095.00 100.819	5,525.00	1.03	3,978.47	18,135.00 0.03627	3.60%
Total Short (Less Than 5 Years)		14.68	6,998,552.99	7,091,029.79	92,476.80	14.48	47,664.15	232,577.00	3.28%
Intermediate (5-10 Years)									
- Bank Amer Corp Sr NT M Flt Var Rate Dtd 01/20/2017 Due 01/20/2028 Non-Callable 06051GGF0	400,000.000	.84	391,668.00 97.917	406,908.00 101.727	15,240.00	.83	4,291.37	15,296.00 0.03824	3.76%
- CBS Corp New Sr Gbl 3.70% Dtd 08/19/2014 Due 08/15/2024 Callable 124857AM5	250,000.000	.53	242,097.50 96.839	255,352.50 102.141	13,255.00	.52	1,952.77	9,250.00 0.03700	3.62%
- Enable Midstream Partners LP Sr NT 4.95% Dtd 05/10/2018 Due 05/15/2028 Callable 292480AL4	300,000.000	.63	303,300.00 101.100	305,643.00 101.881	2,343.00	.62	6,847.50	14,850.00 0.04950	4.86%
- Enterprise Prods Oper LLC Sr NT 3.75% Dtd 10/14/2014 Due 02/15/2025 Callable 29379VBE2	400,000.000	.86	396,000.00 99.000	413,128.00 103.282	17,128.00	.84	3,166.66	15,000.00 0.03750	3.63%
- Honda Auto Recv Own Tr Ser 2018 4 Cl A 4 3.30% Dtd 11/28/2018 Due 07/15/2025 43815AAD4	400,000.000	.84	399,887.24 99.972	407,574.24 101.893	7,687.00	.83	586.66	13,200.00 0.03300	3.24%
- Kimco Rlty Corp Sr Gbl 3.80% Dtd 03/30/2017 Due 04/01/2027 Callable 49446RAS8	250,000.000	.52	244,142.50 97.657	250,717.50 100.287	6,575.00	.51	791.66	9,500.00 0.03800	3.79%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

**Asset and Liability Positions
04/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Lincoln Natl Corp Ind Sr Gbl NT 3.625% Dtd 12/12/2016 Due 12/12/2026 Callable 534187BF5	500,000.000	1.05	491,905.00 98.381	507,250.00 101.450	15,345.00	1.04	2,467.01	18,125.00 0.03625	3.57%
- Mplx LP Sr NT 4.00% Dtd 02/08/2018 Due 03/15/2028 Callable 55336VAR1	250,000.000	.52	246,022.50 98.409	250,292.50 100.117	4,270.00	.51	1,277.77	10,000.00 0.04000	4.00%
- Marathon Pete Corp Sr NT 3.625% Dtd 09/05/2014 Due 09/15/2024 Callable 56585AAG7	400,000.000	.84	389,424.00 97.356	404,528.00 101.132	15,104.00	.83	1,852.77	14,500.00 0.03625	3.58%
- Microsoft Corp Sr NT 3.125% Dtd 11/03/2015 Due 11/03/2025 Callable 594918BJ2	750,000.000	1.59	763,897.50 101.853	766,275.00 102.170	2,377.50	1.56	11,588.53	23,437.00 0.03125	3.06%
- Mid America Apts LP Sr NT 3.60% Dtd 05/09/2017 Due 06/01/2027 Callable 59523UAN7	300,000.000	.62	292,674.00 97.558	300,849.00 100.283	8,175.00	.61	4,500.00	10,800.00 0.03600	3.59%
- Nucor Corp Sr NT 3.95% Dtd 04/26/2018 Due 05/01/2028 Callable 670346AP0	300,000.000	.65	297,579.00 99.193	311,913.00 103.971	14,334.00	.64	5,924.99	11,850.00 0.03950	3.80%
- Time Warner Inc Sr NT 3.80% Dtd 12/08/2016 Due 02/15/2027 Callable 887317BB0	300,000.000	.62	290,643.00 96.881	301,749.00 100.583	11,106.00	.62	2,406.66	11,400.00 0.03800	3.78%
- Walmart Inc Sr Gbl NT 2.85% Dtd 04/23/2019 Due 07/08/2024 Callable 931142EL3	500,000.000	1.04	499,390.00 99.878	502,535.00 100.507	3,145.00	1.03	316.66	14,250.00 0.02850	2.84%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions 04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Total Intermediate (5-10 Years)		11.15	5,248,630.24	5,384,714.74	136,084.50	11.00	47,971.01	191,458.00	3.56%
Long (Over 10 Years)									
- Citigroup Coml Mtg Tr Ser 2018 B2 CI A 4 4.009% Dtd 03/01/2018 Due 03/10/2051 IPD11 17327FAD8	250,000.000	.55	254,599.61 101.840	264,831.93 105.932	10,232.32	.54	835.20	10,022.00 0.04009	3.78%
Total Long (Over 10 Years)		.55	254,599.61	264,831.93	10,232.32	.54	835.20	10,022.00	3.78%
Total Non-Government Obligations		26.38	12,501,782.84	12,740,576.46	238,793.62	26.02	96,470.36	434,057.00	3.41%
Foreign Obligations Short (Less Than 5 Years)									
- Enbridge Inc Sr Flt NT Var Rate Dtd 06/15/2017 Due 06/15/2020 Non-Callable 29250NAP0	500,000.000	1.04	499,080.00 99.816	501,065.00 100.213	1,985.00	1.02	2,122.13	16,550.00 0.03310	3.30%
- Glaxosmithkline Cap PLC Sr Flt NT Var Rate Dtd 05/15/2018 Due 05/14/2021 Callable 377373AF2	200,000.000	.42	200,000.00 100.000	200,430.00 100.215	430.00	.41	1,261.22	6,066.00 0.03033	3.03%
- Lloyds Bank PLC Sr Gbl Coco Var Rate Dtd 05/08/2018 Due 05/07/2021 Non-Callable 53944VAQ2	300,000.000	.62	300,000.00 100.000	300,192.00 100.064	192.00	.61	2,231.45	9,684.00 0.03228	3.23%
- Mizuho Finl Group Inc Sr Gbl FL NT Var Rate Dtd 02/28/2017 Due 02/28/2022 Non-Callable 60687YAJ8	500,000.000	1.04	499,756.50 99.951	504,275.00 100.855	4,518.50	1.03	3,073.52	17,840.00 0.03568	3.54%
Total Short (Less Than 5 Years)		3.12	1,498,836.50	1,505,962.00	7,125.50	3.08	8,688.32	50,140.00	3.33%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions 04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Intermediate (5-10 Years)									
- Actavis Fdg SCS Gtd NT 3.80% Dtd 03/12/2015 Due 03/15/2025 Callable 00507UAS0	300,000.000	.63	294,981.00 98.327	303,276.00 101.092	8,295.00	.62	1,456.66	11,400.00 0.03800	3.76%
- GE Capital International Fdg Fr 3.373% Dtd 05/15/2016 Due 11/15/2025 Callable 36164Q6M5	250,000.000	.51	241,467.50 96.587	245,795.00 98.318	4,327.50	.50	3,888.31	8,432.00 0.03373	3.43%
- Marvell Technology Group LTD Sr Gbl NT 4.875% Dtd 06/22/2018 Due 06/22/2028 Callable 57385LAB4	300,000.000	.65	302,346.00 100.782	313,488.00 104.496	11,142.00	.64	5,240.63	14,625.00 0.04875	4.67%
Total Intermediate (5-10 Years)		1.79	838,794.50	862,559.00	23,764.50	1.76	10,585.60	34,457.00	3.99%
Total Foreign Obligations		4.90	2,337,631.00	2,368,521.00	30,890.00	4.84	19,273.92	84,597.00	3.57%
Total Fixed Income		100.00	48,464,190.60	48,293,800.37	- 170,390.23	98.63	260,579.22	1,250,642.00	2.59%
Cash Equivalent									
- Cash	0.000	.00	0.00	0.00	0.00	.00			
- BMO Government Money Market Premier #604 09658L794 / MGNXX	408,999.840	100.00	408,999.84 1.000	408,999.84 1.000	0.00	.84	1,814.83	9,737.00 0.02380	2.38%
Total Cash Equivalent		100.00	408,999.84	408,999.84	0.00	.84	1,814.83	9,737.00	2.38%
Total Assets			48,873,190.44	48,702,800.21	- 170,390.23	99.46	262,394.05	1,260,379.00	2.59%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

**Asset and Liability Positions
04/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Accruals Interest			262,394.05	262,394.05	0.00	.54			
Total Accrued Income			262,394.05	262,394.05	0.00	.54			
Total Assets and Accruals			49,135,584.49	48,965,194.26	- 170,390.23	100.00	262,394.05	1,260,379.00	2.57%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Fixed Income												
Treasury and Federal Agencies												
Short (Less Than 5 Years)												
- US Treasury Note 2.00% Dtd 11/30/2013 Due 11/30/2020 912828A42	750,000.000 2.00000%	6,263.73		5,027.47		0.00		0.00		0.00		1,236.26
	05/31/19											
- US Treasury Note 3.625% Dtd 08/15/2009 Due 08/15/2019 912828LJ7	1,465,000.000 3.62500%	11,002.67		6,601.60		0.00		0.00		0.00		4,401.07
	08/15/19											
- US Treasury Note 1.375% Dtd 10/31/2015 Due 10/31/2020 912828L99	2,200,000.000 1.37500%	82.20		12,701.65		0.00		0.00		15,125.00		2,505.55
	10/31/19											
- US Treasury Note 1.625% Dtd 11/30/2015 Due 11/30/2020 912828M98	1,000,000.000 1.62500%	6,785.71		5,446.42		0.00		0.00		0.00		1,339.29
	05/31/19											
- US Treasury Note 1.375% Dtd 01/31/2016 Due 01/31/2021 912828N89	2,300,000.000 1.37500%	7,862.56		5,241.71		0.00		0.00		0.00		2,620.85
	07/31/19											
- US Treasury Note 2.625% Dtd 11/15/2010 Due 11/15/2020 912828PC8	945,000.000 2.62500%	11,443.76		9,388.00		0.00		0.00		0.00		2,055.76
	05/15/19											
- US Treasury Note 1.50% Dtd 02/29/2016 Due 02/28/2023 912828P79	3,850,000.000 1.50000%	9,729.61		5,021.73		0.00		0.00		0.00		4,707.88
	09/03/19											

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77	3,500,000.000 05/31/19 1.37500%	20,096.15		16,129.80		0.00		0.00		0.00		3,966.35
- US Treasury Note 2.25% Dtd 12/31/2016 Due 12/31/2023 912828V23	4,000,000.000 07/01/19 2.25000%	30,082.87		22,624.30		0.00		0.00		0.00		7,458.57
- US Treasury Note 2.50% Dtd 03/31/2018 Due 03/31/2023 9128284D9	1,750,000.000 09/30/19 2.50000%	3,705.60		21,994.53		0.00		0.00		21,875.00		3,586.07
Total Short (Less Than 5 Years)		107,054.86		110,177.21		0.00		0.00		37,000.00		33,877.65
Intermediate (5-10 Years)												
- Federal Home Ln Mtg Corp Partn Gold Group #G14713 2.500% Dtd 03/01/2013 Due 04/01/2028 IPD14 3128MDN66	382,430.620 05/15/19 2.50000%	796.73		809.63		0.00		0.00		809.63		796.73
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd 3.413% Dtd 02/01/2017 Due 12/25/2026 IPD24 3137BUX60	500,000.000 05/28/19 3.41300%	1,422.08		1,422.08		0.00		0.00		1,422.08		1,422.08
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4182 CI Vb 3.50% Dtd 03/01/2013 Due 03/15/2026 IPD14 3137B12M3	587,680.530 05/15/19 3.50000%	1,714.06		1,732.32		0.00		0.00		1,732.33		1,714.07

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd 3.244% Dtd 10/01/2017 Due 08/25/2027 IPD24 3137FBBX3	500,000.000 3.24400%	1,351.66		1,351.66		0.00		0.00		1,351.67		1,351.67
	05/28/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Tranche 00249 3.117% Dtd 08/01/2017 Due 06/25/2027 IPD24 3137F2LJ3	500,000.000 3.11700%	1,298.75		1,298.75		0.00		0.00		1,298.75		1,298.75
	05/28/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP7831 2.500% Dtd 09/01/2012 Due 09/01/2027 IPD24 3138MBVZ6	578,954.630 2.50000%	1,206.15		1,224.82		0.00		0.00		1,224.83		1,206.16
	05/28/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 27 CI DB 3.00% Dtd 03/01/2011 Due 04/25/2026 IPD24 31397SFQ2	944,985.740 3.00000%	2,362.46		2,421.68		0.00		0.00		2,421.69		2,362.47
	05/28/19											
- Federal Natl Mtg Assn Gtd REMIC Spas Thru Tr REMIC Tr 2010-25 CI-Nd 3.50% Dtd 02/01/2010 Due 03/25/2025 IPD24 31398MEC6	7,510.510 3.50000%	21.90		24.92		0.00		0.00		24.92		21.90
	05/28/19											
- US Treasury Note 2.00% Dtd 02/15/2015 Due 02/15/2025 912828J27	500,000.000 2.00000%	2,071.82		1,243.09		0.00		0.00		0.00		828.73
	08/15/19											

City of Naperville-TCH

Account Number: 89-H123-AB-0
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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- US Treasury Note 2.00% Dtd 08/15/2015 Due 08/15/2025 912828K74	500,000.000 2.00000%	2,071.82		1,243.09		0.00		0.00		0.00		828.73
	08/15/19											
- US Treasury Note 1.625% Dtd 02/16/2016 Due 02/15/2026 912828P46	1,350,000.000 1.62500%	4,545.06		2,727.03		0.00		0.00		0.00		1,818.03
	08/15/19											
- US Treasury Note 0.375% Dtd 01/15/2017 Due 01/15/2027 Treasury Inflation Protection Security 912828V49	523,145.000 .37500%	572.45		410.31		0.00		0.00		0.00		162.14
	07/15/19											
- US Treasury Note 2.875% Dtd 05/15/2018 Due 05/15/2028 9128284N7	500,000.000 2.87500%	6,631.56		5,440.26		0.00		0.00		0.00		1,191.30
	05/15/19											
- US Treasury Note 2.875% Dtd 08/15/2018 Due 08/15/2028 Last Priced 03/31/2019 9128284V9	2.87500%	0.00		1,608.25		0.00		2,001.38		0.00		393.13
	08/15/19											
- US Treasury Note 2.625% Dtd 02/15/2019 Due 02/15/2029 9128286B1	450,000.000 2.62500%	2,447.34		0.00		1,827.35		0.00		0.00		619.99
	08/15/19											
Total Intermediate (5-10 Years)		28,513.84		22,957.89		1,827.35		2,001.38		10,285.90		16,015.88

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Account Number: 89-H123-AB-0
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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Long (Over 10 Years)												
- Federal Home Ln Mtg Corp Partn Gold Group #G08775 4.000% Dtd 07/01/2017 Due 08/01/2047 IPD14 3128MJ2H2	581,350.380 4.000000%	1,937.83		1,956.79		0.00		0.00		1,956.80		1,937.84
	05/15/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 28 CI PT 4.00% Dtd 02/01/2012 Due 03/25/2042 IPD24 3136A33E9	92,508.080 4.000000%	308.36		321.27		0.00		0.00		321.28		308.37
	05/28/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 21 CI Pj 4.00% Dtd 02/01/2012 Due 03/25/2041 IPD24 3136A35Z0	338,602.810 4.000000%	1,128.67		1,147.76		0.00		0.00		1,147.76		1,128.67
	05/28/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5444 3.000% Dtd 06/01/2015 Due 07/01/2045 IPD24 3138WFBN5	354,105.910 3.000000%	885.26		899.78		0.00		0.00		899.79		885.27
	05/28/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS6815 3.000% Dtd 02/01/2016 Due 03/01/2046 IPD24 3138WGS7	167,453.120 3.000000%	418.63		421.37		0.00		0.00		421.38		418.64
	05/28/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS8483 3.000% Dtd 12/01/2016 Due 12/01/2046 IPD24 3138WJM96	213,760.090 3.000000%	534.40		538.05		0.00		0.00		538.05		534.40
	05/28/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AY6521 3.500% Dtd 03/01/2015 Due 04/01/2045 IPD24 3138YLG70	118,772.490 3.50000%	346.41		350.88		0.00		0.00		350.88		346.41
	05/28/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2973 CI EB 5.50% Dtd 05/01/2005 Due 04/15/2035 IPD14 31395TXY5	46,129.260 5.50000%	211.42		218.08		0.00		0.00		218.09		211.43
	05/15/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2771 3.000% Dtd 09/01/2016 Due 10/01/2046 IPD24 31418CCH5	285,819.330 3.00000%	714.54		719.94		0.00		0.00		719.94		714.54
	05/28/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2806 3.000% Dtd 10/01/2016 Due 11/01/2046 IPD24 31418CDL5	206,172.930 3.00000%	515.43		519.57		0.00		0.00		519.57		515.43
	05/28/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA3644 3.000% Dtd 03/01/2019 Due 04/01/2049 IPD24 31418DBN1	748,692.100 3.00000%	374.34		1,875.00		0.00		0.00		1,875.00		374.34
	05/28/19											
- GNMA II Passthru CTF Pool #MA1996 4.00% Dtd 06/01/2014 Due 06/20/2044 IPD19 36179QGD7	66,180.650 4.00000%	220.60		223.60		0.00		0.00		223.60		220.60
	05/20/19											
- GNMA II Passthru CTF Pool #MA2149 4.00% Dtd 08/01/2014 Due 08/20/2044 IPD19 36179QL66	138,088.200 4.00000%	460.29		465.73		0.00		0.00		465.73		460.29
	05/20/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- GNMA II Passthru CTF Pool #626912 3.00% Dtd 02/01/2015 Due 02/20/2045 IPD19 36291FN53 05/20/19	420,942.960 3.00000%	1,052.35		1,054.91		0.00		0.00		1,054.91		1,052.35
- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2011 42 Cl B Fltg Rate Dtd 03/01/2011 Due 07/16/2047 IPD15 38376GH60 05/16/19	52,251.570 3.62200%	157.71		158.61		0.00		0.00		158.65		157.75
Total Long (Over 10 Years)		9,266.24		10,871.34		0.00		0.00		10,871.43		9,266.33
Total Treasury and Federal Agencies		144,834.94		144,006.44		1,827.35		2,001.38		58,157.33		59,159.86
Non-Government Obligations Short (Less Than 5 Years)												
- Abbvie Inc Sr Glbl NT 2.85% Dtd 05/12/2016 Due 05/14/2023 Callable 00287YAX7 05/14/19	300,000.000 2.85000%	3,966.25		3,253.75		0.00		0.00		0.00		712.50
- Abbvie Inc 3.75% Dtd 09/18/2018 Due 11/14/2023 Callable 00287YBC2 05/14/19	100,000.000 3.75000%	2,322.91		2,010.41		0.00		0.00		0.00		312.50
- Ally Auto Recv Tr Ser 2018 3 Cl A 3 3.00% Dtd 06/27/2018 Due 01/17/2023 02007JAC1 05/15/19	300,000.000 3.00000%	400.00		400.00		0.00		0.00		750.00		750.00

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- American Express Co NT 2.50% Dtd 08/01/2017 Due 08/01/2022 Callable 025816BM0 08/01/19	250,000.000 2.50000%	1,562.49		1,041.66		0.00		0.00		0.00		520.83
- Anheuser-Busch Inbev Fin Inc Gtd NT 2.65% Dtd 01/25/2016 Due 02/01/2021 Callable 035242AJ5 08/01/19	400,000.000 2.65000%	2,649.99		1,766.66		0.00		0.00		0.00		883.33
- CVS Health Corp Sr NT 3.125% Dtd 03/09/2018 Due 03/09/2020 Callable 126650DA5 09/09/19	300,000.000 3.12500%	1,354.16		572.91		0.00		0.00		0.00		781.25
- CVS Health Corp Sr Gbl FL NT Var Rate Dtd 03/09/2018 Due 03/09/2021 Callable 126650DD9 06/10/19	200,000.000 3.32000%	980.33		427.00		0.00		0.00		0.00		553.33
- Carmax Auto Owner Tr Ser 2017 1 CI A 3 1.98% Dtd 01/31/2017 Due 11/15/2021 14314JAC4 05/15/19	355,683.900 1.98000%	313.00		336.45		0.00		0.00		630.85		607.40
- Carmax Auto Owner Tr 2018-2 Asset Backed NT CI A-3 2.98% Dtd 04/25/2018 Due 01/17/2023 14314XAC3 05/15/19	300,000.000 2.98000%	397.33		397.33		0.00		0.00		745.00		745.00
- Caterpillar Finl Svcs Mtns Fr 2.95% Dtd 02/26/2019 Due 02/26/2022 Callable 14913Q2T5 08/26/19	250,000.000 2.95000%	1,331.59		717.01		0.00		0.00		0.00		614.58

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- Comcast Corp New Sr Gbl FL NT Var Rate Dtd 10/05/2018 Due 04/15/2024 Non-Callable 20030NCX7	350,000.000 3.41700%	531.53		2,521.09		0.00		0.00		2,990.15		1,000.59
	07/15/19											
- Fiserv Inc Sr Gbl 3.80% Dtd 09/25/2018 Due 10/01/2023 Callable 337738AQ1	400,000.000 3.80000%	1,266.66		7,853.33		0.00		0.00		7,853.33		1,266.66
	10/01/19											
- Ford Motor Credit Co LLC Sr Gbl FL NT Var Rate Dtd 03/31/2017 Due 03/28/2022 Non-Callable 345397YJ6	500,000.000 3.86700%	1,829.08		217.83		0.00		0.00		0.00		1,611.25
	06/28/19											
- Goldman Sachs Group Inc Medium Term Nts Tranche # Tr 00591 Fltg Rate Dtd 11/29/2013 Due 11/29/2023 38141EB81	500,000.000 4.22800%	3,641.86		1,880.19		0.00		0.00		0.00		1,761.67
	05/28/19											
- Hewlett Packard Enterprise Co Sr Gbl FL NT Var Rate Dtd 09/19/2018 Due 10/05/2021 Callable 42824CBB4	600,000.000 3.31700%	1,447.26		5,038.56		0.00		0.00		5,155.34		1,564.04
	07/05/19											
- Honda Auto Recv Ser 2018 2 CI A 2 2.66% Dtd 05/30/2018 Due 12/18/2020 43814UAF6	139,256.130 2.66000%	133.76		148.34		0.00		0.00		342.34		327.76
	05/20/19											
- IBM Credit LLC Sr Gbl FL NT Var Rate Dtd 02/06/2018 Due 02/05/2021 Non-Callable 44932HAF0	250,000.000 2.89200%	1,706.03		1,103.53		0.00		0.00		0.00		602.50
	05/06/19											

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- IBM Credit LLC Sr Gbl NT 3.45% Dtd 11/30/2018 Due 11/30/2020 Callable 44932HAK9	150,000.000 3.45000%	2,170.62		1,739.37		0.00		0.00		0.00		431.25
	05/30/19											
- JPMorgan Chase & Co Sub NT 3.375% Dtd 05/01/2013 Due 05/01/2023 Non-Callable 46625HJJ0	500,000.000 3.37500%	8,437.50		7,031.25		0.00		0.00		0.00		1,406.25
	05/01/19											
- Morgan Stanley Fr 4.10% Dtd 05/21/2013 Due 05/22/2023 Non-Callable 61747YDU6	400,000.000 4.10000%	7,243.33		5,876.66		0.00		0.00		0.00		1,366.67
	05/22/19											
- Wells Fargo & Co New Flt NT Var Rate Dtd 02/13/2017 Due 02/11/2022 Callable 949746SP7	500,000.000 3.62700%	3,978.47		2,467.22		0.00		0.00		0.00		1,511.25
	05/13/19											
Total Short (Less Than 5 Years)		47,664.15		46,800.55		0.00		0.00		18,467.01		19,330.61
Intermediate (5-10 Years)												
- Bank Amer Corp Sr NT M Flt Var Rate Dtd 01/20/2017 Due 01/20/2028 Non-Callable 06051GGF0	400,000.000 3.82400%	4,291.37		3,016.71		0.00		0.00		0.00		1,274.66
	07/22/19											
- CBS Corp New Sr Gbl 3.70% Dtd 08/19/2014 Due 08/15/2024 Callable 124857AM5	250,000.000 3.70000%	1,952.77		1,181.94		0.00		0.00		0.00		770.83
	08/15/19											

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- Enable Midstream Partners LP Sr NT 4.95% Dtd 05/10/2018 Due 05/15/2028 Callable 292480AL4	300,000.000 4.95000%	6,847.50		0.00		6,022.50		0.00		0.00		825.00
	05/15/19											
- Enterprise Prods Oper LLC Sr NT 3.75% Dtd 10/14/2014 Due 02/15/2025 Callable 29379VBE2	400,000.000 3.75000%	3,166.66		1,916.66		0.00		0.00		0.00		1,250.00
	08/15/19											
- Honda Auto Recv Own Tr Ser 2018 4 CI A 4 3.30% Dtd 11/28/2018 Due 07/15/2025 43815AAD4	400,000.000 3.30000%	586.66		586.66		0.00		0.00		1,100.00		1,100.00
	05/15/19											
- Kimco Rlty Corp Sr Glbl 3.80% Dtd 03/30/2017 Due 04/01/2027 Callable 49446RAS8	250,000.000 3.80000%	791.66		4,750.00		0.00		0.00		4,750.00		791.66
	10/01/19											
- Kinder Morgan Inc Del Sr NT 4.30% Dtd 03/01/2018 Due 03/01/2028 Callable Last Priced 03/31/2019 49456BAP6		0.00		1,074.99		0.00		1,433.33		0.00		358.34
	09/03/19											
- Lincoln Natl Corp Ind Sr Glbl NT 3.625% Dtd 12/12/2016 Due 12/12/2026 Callable 534187BF5	500,000.000 3.62500%	2,467.01		956.59		0.00		0.00		0.00		1,510.42
	09/12/19											
- Mplx LP Sr NT 4.00% Dtd 02/08/2018 Due 03/15/2028 Callable 55336VAR1	250,000.000 4.00000%	1,277.77		444.44		0.00		0.00		0.00		833.33
	09/16/19											

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- Marathon Pete Corp Sr NT 3.625% Dtd 09/05/2014 Due 09/15/2024 Callable 56585AAG7 09/16/19 400,000.000 3.62500%		1,852.77		644.44		0.00		0.00		0.00		1,208.33
- Microsoft Corp Sr NT 3.125% Dtd 11/03/2015 Due 11/03/2025 Callable 594918BJ2 05/03/19 750,000.000 3.12500%		11,588.53		0.00		10,677.08		0.00		0.00		911.45
- Mid America Apts LP Sr NT 3.60% Dtd 05/09/2017 Due 06/01/2027 Callable 59523UAN7 06/03/19 300,000.000 3.60000%		4,500.00		3,600.00		0.00		0.00		0.00		900.00
- Nucor Corp Sr NT 3.95% Dtd 04/26/2018 Due 05/01/2028 Callable 670346AP0 05/01/19 300,000.000 3.95000%		5,924.99		4,937.49		0.00		0.00		0.00		987.50
- Time Warner Inc Sr NT 3.80% Dtd 12/08/2016 Due 02/15/2027 Callable 887317BB0 08/15/19 300,000.000 3.80000%		2,406.66		1,456.66		0.00		0.00		0.00		950.00
- Walmart Inc Sr Gbl NT 2.85% Dtd 04/23/2019 Due 07/08/2024 Callable 931142EL3 07/08/19 500,000.000 2.85000%		316.66		0.00		0.00		0.00		0.00		316.66
Total Intermediate (5-10 Years)		47,971.01		24,566.58		16,699.58		1,433.33		5,850.00		13,988.18

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Long (Over 10 Years)												
- Citigroup Coml Mtg Tr Ser 2018 B2 CI A 4 4.009% Dtd 03/01/2018 Due 03/10/2051 IPD11 17327FAD8	250,000.000 4.00900%	835.20		835.20		0.00		0.00		835.21		835.21
05/13/19												
Total Long (Over 10 Years)		835.20		835.20		0.00		0.00		835.21		835.21
Total Non-Government Obligations		96,470.36		72,202.33		16,699.58		1,433.33		25,152.22		34,154.00
Foreign Obligations												
Short (Less Than 5 Years)												
- Enbridge Inc Sr Flt NT Var Rate Dtd 06/15/2017 Due 06/15/2020 Non-Callable 29250NAP0	500,000.000 3.31000%	2,122.13		742.97		0.00		0.00		0.00		1,379.16
06/17/19												
- Glaxosmithkline Cap PLC Sr Flt NT Var Rate Dtd 05/15/2018 Due 05/14/2021 Callable 377373AF2	200,000.000 3.03300%	1,261.22		762.64		0.00		0.00		0.00		498.58
05/14/19												
- Lloyds Bank PLC Sr Gbl Coco Var Rate Dtd 05/08/2018 Due 05/07/2021 Non-Callable 53944VAQ2	300,000.000 3.22800%	2,231.45		1,424.45		0.00		0.00		0.00		807.00
05/07/19												
- Mizuho Finl Group Inc Sr Gbl FL NT Var Rate Dtd 02/28/2017 Due 02/28/2022 Non-Callable 60687YAJ8	500,000.000 3.56800%	3,073.52		1,586.86		0.00		0.00		0.00		1,486.66
05/28/19												

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Total Short (Less Than 5 Years)		<u>8,688.32</u>		<u>4,516.92</u>		<u>0.00</u>		<u>0.00</u>		<u>0.00</u>		<u>4,171.40</u>
Intermediate (5-10 Years)												
- Actavis Fdg SCS Gtd NT 3.80% Dtd 03/12/2015 Due 03/15/2025 Callable 00507UAS0	300,000.000 09/16/19 3.80000%	1,456.66		506.66		0.00		0.00		0.00		950.00
- GE Capital International Fdg Fr 3.373% Dtd 05/15/2016 Due 11/15/2025 Callable 36164Q6M5	250,000.000 05/15/19 3.37300%	3,888.31		3,185.61		0.00		0.00		0.00		702.70
- Marvell Technology Group LTD Sr Gbl NT 4.875% Dtd 06/22/2018 Due 06/22/2028 Callable 57385LAB4	300,000.000 06/24/19 4.87500%	5,240.63		4,021.88		0.00		0.00		0.00		1,218.75
- Nutrien LTD 4.20% Dtd 04/01/2019 Due 04/01/2029 Callable 67077MAT5		0.00		0.00		0.00		320.83		0.00		320.83
Total Intermediate (5-10 Years)		<u>10,585.60</u>		<u>7,714.15</u>		<u>0.00</u>		<u>320.83</u>		<u>0.00</u>		<u>3,192.28</u>
Total Foreign Obligations		<u>19,273.92</u>		<u>12,231.07</u>		<u>0.00</u>		<u>320.83</u>		<u>0.00</u>		<u>7,363.68</u>
Total Fixed Income		<u>260,579.22</u>		<u>228,439.84</u>		<u>18,526.93</u>		<u>3,755.54</u>		<u>83,309.55</u>		<u>100,677.54</u>

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Cash Equivalent												
- BMO Government Money Market Premier #604 09658L794 / MGNXX 05/01/19	408,999.840	1,814.83		3,852.83		0.00		0.00		3,852.83		1,814.83
Total Cash Equivalent		<u>1,814.83</u>		<u>3,852.83</u>		<u>0.00</u>		<u>0.00</u>		<u>3,852.83</u>		<u>1,814.83</u>
Total		262,394.05		232,292.67		18,526.93		3,755.54		87,162.38		102,492.37

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Income

Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
Interest		
Foreign Interest Income		
04/12/19	- Nutrien LTD 4.20% Dtd 04/01/2019 Due 04/01/2029 Callable 67077MAT5 Accrued Int To 04/12/19 Recd on Sale of 250,000	320.83
Total Foreign Interest Income		320.83
Domestic Interest Income		
04/15/19	- Ally Auto Recv Tr Ser 2018 3 CI A 3 3.00% Dtd 06/27/2018 Due 01/17/2023 02007JAC1 Int To 04/13/19 on 300000	750.00
04/01/19	- BMO Government Money Market Premier #604 09658L794 Int To 03/31/19	3,852.83
04/15/19	- Carmax Auto Owner Tr Ser 2017 1 CI A 3 1.98% Dtd 01/31/2017 Due 11/15/2021 14314JAC4 Int To 04/13/19 on 382332.36	630.85
04/15/19	- Carmax Auto Owner Tr 2018-2 Asset Backed NT CI A-3 2.98% Dtd 04/25/2018 Due 01/17/2023 14314XAC3 Int To 04/13/19 on 300000	745.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Income

Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
04/12/19	- Citigroup Coml Mtg Tr Ser 2018 B2 CI A 4 4.009% Dtd 03/01/2018 Due 03/10/2051 IPD11 17327FAD8 Int To 04/01/19 on 250000	835.21
04/15/19	- Comcast Corp New Sr Gbl FL NT Var Rate Dtd 10/05/2018 Due 04/15/2024 Non-Callable 20030NCX7 Int To 04/15/19 on 350,000	2,990.15
04/11/19	- Enable Midstream Partners LP Sr NT 4.95% Dtd 05/10/2018 Due 05/15/2028 Callable 292480AL4 Accrued Int To 04/11/19 Paid on Purchase of 300,000	- 6,022.50
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #G14713 2.500% Dtd 03/01/2013 Due 04/01/2028 IPD14 3128MDN66 Int for March 2019 on 388623.22	809.63
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #G08775 4.000% Dtd 07/01/2017 Due 08/01/2047 IPD14 3128MJ2H2 Int for March 2019 on 587038.79	1,956.80
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 28 CI PT 4.00% Dtd 02/01/2012 Due 03/25/2042 IPD24 3136A33E9 Int To 04/01/19 on 96382.86	321.28

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 21 CI Pj 4.00% Dtd 02/01/2012 Due 03/25/2041 IPD24 3136A35Z0 Int To 04/01/19 on 344328.47	1,147.76
04/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd 3.413% Dtd 02/01/2017 Due 12/25/2026 IPD24 3137BUX60 Int To 04/01/19 on 500000	1,422.08
04/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4182 CI Vb 3.50% Dtd 03/01/2013 Due 03/15/2026 IPD14 3137B12M3 Int To 04/01/19 on 593941.30	1,732.33
04/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd 3.244% Dtd 10/01/2017 Due 08/25/2027 IPD24 3137FBBX3 Int To 04/01/19 on 500000	1,351.67
04/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Tranche 00249 3.117% Dtd 08/01/2017 Due 06/25/2027 IPD24 3137F2LJ3 Int To 04/01/19 on 500000	1,298.75
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP7831 2.500% Dtd 09/01/2012 Due 09/01/2027 IPD24 3138MBVZ6 Int for March 2019 on 587917.51	1,224.83

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5444 3.000% Dtd 06/01/2015 Due 07/01/2045 IPD24 3138WFBN5 Int for March 2019 on 359914.46	899.79
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS6815 3.000% Dtd 02/01/2016 Due 03/01/2046 IPD24 3138WGSD7 Int for March 2019 on 168550.67	421.38
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS8483 3.000% Dtd 12/01/2016 Due 12/01/2046 IPD24 3138WJM96 Int for March 2019 on 215221.98	538.05
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AY6521 3.500% Dtd 03/01/2015 Due 04/01/2045 IPD24 3138YLG70 Int for March 2019 on 120303.33	350.88
04/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2973 CI EB 5.50% Dtd 05/01/2005 Due 04/15/2035 IPD14 31395TXY5 Int To 04/01/19 on 47583.26	218.09
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 27 CI DB 3.00% Dtd 03/01/2011 Due 04/25/2026 IPD24 31397SFQ2 Int To 04/01/19 on 968675.94	2,421.69

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Spass Thru Tr REMIC Tr 2010-25 CI-Nd 3.50% Dtd 02/01/2010 Due 03/25/2025 IPD24 31398MEC6 Int To 04/01/19 on 8544.42	24.92
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2771 3.000% Dtd 09/01/2016 Due 10/01/2046 IPD24 31418CCH5 Int for March 2019 on 287976.82	719.94
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2806 3.000% Dtd 10/01/2016 Due 11/01/2046 IPD24 31418CDL5 Int for March 2019 on 207829.95	519.57
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA3644 3.000% Dtd 03/01/2019 Due 04/01/2049 IPD24 31418DBN1 Int for March 2019 on 750000	1,875.00
04/01/19	- Fiserv Inc Sr Gbl 3.80% Dtd 09/25/2018 Due 10/01/2023 Callable 337738AQ1 Int 09/25/18 To 04/01/19 on 400000	7,853.33
04/22/19	- GNMA II Passthru CTF Pool #MA1996 4.00% Dtd 06/01/2014 Due 06/20/2044 IPD19 36179QGD7 Int for March 2019 on 67080.71	223.60
04/22/19	- GNMA II Passthru CTF Pool #MA2149 4.00% Dtd 08/01/2014 Due 08/20/2044 IPD19 36179QL66 Int for March 2019 on 139719.02	465.73

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
04/22/19	- GNMA II Passthru CTF Pool #626912 3.00% Dtd 02/01/2015 Due 02/20/2045 IPD19 36291FN53 Int for March 2019 on 421964.76	1,054.91
04/16/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2011 42 Cl B Fltg Rate Dtd 03/01/2011 Due 07/16/2047 IPD15 38376GH60 Int To 04/01/19 on 52550.76	158.65
04/05/19	- Hewlett Packard Enterprise Co Sr Glbl FL NT Var Rate Dtd 09/19/2018 Due 10/05/2021 Callable 42824CBB4 Int To 04/05/19 on 600,000	5,155.34
04/18/19	- Honda Auto Recv Ser 2018 2 Cl A 2 2.66% Dtd 05/30/2018 Due 12/18/2020 43814UAF6 Int To 04/18/19 on 154437.92	342.34
04/15/19	- Honda Auto Recv Own Tr Ser 2018 4 Cl A 4 3.30% Dtd 11/28/2018 Due 07/15/2025 43815AAD4 Int To 04/13/19 on 400000	1,100.00
04/01/19	- Kimco Rlty Corp Sr Glbl 3.80% Dtd 03/30/2017 Due 04/01/2027 Callable 49446RAS8 Int To 04/01/19 on 250,000	4,750.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Income

Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
04/11/19	- Kinder Morgan Inc Del Sr NT 4.30% Dtd 03/01/2018 Due 03/01/2028 Callable 49456BAP6 Accrued Int To 04/11/19 Recd on Sale of 300,000	1,433.33
04/17/19	- Microsoft Corp Sr NT 3.125% Dtd 11/03/2015 Due 11/03/2025 Callable 594918BJ2 Accrued Int To 04/17/19 Paid on Purchase of 750,000	- 10,677.08
04/30/19	- US Treasury Note 1.375% Dtd 10/31/2015 Due 10/31/2020 912828L99 Int To 04/30/19 on 2,200,000	15,125.00
04/01/19	- US Treasury Note 2.50% Dtd 03/31/2018 Due 03/31/2023 9128284D9 Int To 03/31/19 on 1,750,000	21,875.00
04/12/19	- US Treasury Note 2.875% Dtd 08/15/2018 Due 08/15/2028 9128284V9 Accrued Int To 04/12/19 Recd on Sale of 450,000	2,001.38
04/12/19	- US Treasury Note 2.625% Dtd 02/15/2019 Due 02/15/2029 9128286B1 Accrued Int To 04/12/19 Paid on Purchase of 450,000	- 1,827.35
Total Domestic Interest Income		72,070.16
Total Interest		72,390.99

City of Naperville-TCH

Account Number: 89-H123-AB-0
 Statement Period: 04/01/19 through 04/30/19

Income		
Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
	Other	
	- BMO Government Money Market Premier #604 09658L794	
04/04/19	Fee Credit	231.83
	Total Other	<u>231.83</u>
Total Income		72,622.82

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Purchases

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash
Fixed Income				
Treasury and Federal Agencies				
04/12/19	- US Treasury Note 2.625% Dtd 02/15/2019 Due 02/15/2029 9128286B1			
	Purchased 450000 04/11/19 from Barclays Capital Inc. Fixed Inc	0.00	0.00	- 455,115.23
	Total Treasury and Federal Agencies	0.00	0.00	- 455,115.23
Non-Government Obligations				
04/11/19	- Enable Midstream Partners LP Sr NT 4.95% Dtd 05/10/2018 Due 05/15/2028 Callable 292480AL4			
	Purchased 300000 04/09/19 from Barclays Capital Inc. Fixed Inc	0.00	0.00	- 303,300.00
04/17/19	- Microsoft Corp Sr NT 3.125% Dtd 11/03/2015 Due 11/03/2025 Callable 594918BJ2			
	Purchased 750000 04/15/19 from Wachovia Securities Capital Mar	0.00	0.00	- 763,897.50
04/23/19	- Walmart Inc Sr Gbl NT 2.85% Dtd 04/23/2019 Due 07/08/2024 Callable 931142EL3			
	Purchased 500000 04/16/19 from Mizuho Securities USA Inc.	0.00	0.00	- 499,390.00
	Total Non-Government Obligations	0.00	0.00	- 1,566,587.50
Foreign Obligations				

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Purchases

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash
04/01/19	- Nutrien LTD 4.20% Dtd 04/01/2019 Due 04/01/2029 Callable 67077MAT5 Purchased 250000 03/19/19 from Morgan Stanley & Co Inc/BNY	0.00	0.00	- 249,192.50
	Total Foreign Obligations	0.00	0.00	- 249,192.50
	Total Fixed Income	0.00	0.00	- 2,270,895.23
	Cash Equivalent			
04/30/19	- BMO Government Money Market Premier 09658L794 Purchases (11) 04/01/19 To 04/30/19	0.00	0.00	- 444,079.50
	Total Cash Equivalent	0.00	0.00	- 444,079.50
	Total Purchases	0.00	0.00	- 2,714,974.73

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
Fixed Income						
Treasury and Federal Agencies						
	- Federal Home Ln Mtg Corp Partn Gold Group #G14713 2.500% Dtd 03/01/2013 Due 04/01/2028 IPD14 3128MDN66					
04/15/19	Prin Pmt for March 2019	0.00	0.00	6,192.60	- 6,192.60	0.00
	- Federal Home Ln Mtg Corp Partn Gold Group #G08775 4.000% Dtd 07/01/2017 Due 08/01/2047 IPD14 3128MJ2H2					
04/15/19	Prin Pmt for March 2019	0.00	0.00	5,688.41	- 5,688.41	0.00
	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 28 CI PT 4.00% Dtd 02/01/2012 Due 03/25/2042 IPD24 3136A33E9					
04/25/19	Prin Pmt for 04/01/19	0.00	0.00	3,874.78	- 3,874.78	0.00
	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 21 CI Pj 4.00% Dtd 02/01/2012 Due 03/25/2041 IPD24 3136A35Z0					
04/25/19	Prin Pmt for 04/01/19	0.00	0.00	5,725.66	- 5,725.66	0.00
	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4182 CI Vb 3.50% Dtd 03/01/2013 Due 03/15/2026 IPD14 3137B12M3					
04/15/19	Prin Pmt for 04/01/19	0.00	0.00	6,260.77	- 6,260.77	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP7831 2.500% Dtd 09/01/2012 Due 09/01/2027 IPD24 3138MBVZ6 Prin Pmt for March 2019	0.00	0.00	8,962.88	- 8,962.88	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5444 3.000% Dtd 06/01/2015 Due 07/01/2045 IPD24 3138WFBN5 Prin Pmt for March 2019	0.00	0.00	5,808.55	- 5,808.55	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS6815 3.000% Dtd 02/01/2016 Due 03/01/2046 IPD24 3138WGS7 Prin Pmt for March 2019	0.00	0.00	1,097.55	- 1,097.55	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS8483 3.000% Dtd 12/01/2016 Due 12/01/2046 IPD24 3138WJM96 Prin Pmt for March 2019	0.00	0.00	1,461.89	- 1,461.89	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AY6521 3.500% Dtd 03/01/2015 Due 04/01/2045 IPD24 3138YLG70 Prin Pmt for March 2019	0.00	0.00	1,530.84	- 1,530.84	0.00
04/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd Ser 2973 CI EB 5.50% Dtd 05/01/2005 Due 04/15/2035 IPD14 31395TXY5 Prin Pmt for 04/01/19	0.00	0.00	1,454.00	- 1,454.00	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 27 CI DB 3.00% Dtd 03/01/2011 Due 04/25/2026 IPD24 31397SFQ2 Prin Pmt for 04/01/19	0.00	0.00	23,690.20	- 23,690.20	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Spassthru Tr REMIC Tr 2010-25 CI-Nd 3.50% Dtd 02/01/2010 Due 03/25/2025 IPD24 31398MEC6 Prin Pmt for 04/01/19	0.00	0.00	1,033.91	- 1,033.91	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2771 3.000% Dtd 09/01/2016 Due 10/01/2046 IPD24 31418CCH5 Prin Pmt for March 2019	0.00	0.00	2,157.49	- 2,157.49	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2806 3.000% Dtd 10/01/2016 Due 11/01/2046 IPD24 31418CDL5 Prin Pmt for March 2019	0.00	0.00	1,657.02	- 1,657.02	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA3644 3.000% Dtd 03/01/2019 Due 04/01/2049 IPD24 31418DBN1 Prin Pmt for March 2019	0.00	0.00	1,307.90	- 1,307.90	0.00
04/22/19	- GNMA II Passthru CTF Pool #MA1996 4.00% Dtd 06/01/2014 Due 06/20/2044 IPD19 36179QGD7 Prin Pmt for March 2019	0.00	0.00	900.06	- 900.06	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/22/19	- GNMA II Passthru CTF Pool #MA2149 4.00% Dtd 08/01/2014 Due 08/20/2044 IPD19 36179QL66 Prin Pmt for March 2019	0.00	0.00	1,630.82	- 1,630.82	0.00
04/22/19	- GNMA II Passthru CTF Pool #626912 3.00% Dtd 02/01/2015 Due 02/20/2045 IPD19 36291FN53 Prin Pmt for March 2019	0.00	0.00	1,021.80	- 1,021.80	0.00
04/16/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2011 42 CI B Fltg Rate Dtd 03/01/2011 Due 07/16/2047 IPD15 38376GH60 Prin Pmt for 04/01/19	0.00	0.00	299.19	- 299.19	0.00
04/12/19	- US Treasury Note 2.875% Dtd 08/15/2018 Due 08/15/2028 9128284V9 Sold 450000 04/11/19 To HSBC Securities Inc	0.00	0.00	464,607.42	- 443,091.79	21,515.63
Total Treasury and Federal Agencies		0.00	0.00	546,363.74	- 524,848.11	21,515.63
Non-Government Obligations						
04/15/19	- Carmax Auto Owner Tr Ser 2017 1 CI A 3 1.98% Dtd 01/31/2017 Due 11/15/2021 14314JAC4 Prin Pmt for 04/13/19	0.00	0.00	26,648.46	- 26,648.46	0.00
04/18/19	- Honda Auto Recv Ser 2018 2 CI A 2 2.66% Dtd 05/30/2018 Due 12/18/2020 43814UAF6 Prin Pmt for 04/18/19	0.00	0.00	15,181.79	- 15,181.79	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/11/19	- Kinder Morgan Inc Del Sr NT 4.30% Dtd 03/01/2018 Due 03/01/2028 Callable 49456BAP6 Sold 300000 04/09/19 To Barclays Capital Inc. Fixed Inc	0.00	0.00	310,377.00	- 294,753.00	15,624.00
	Total Non-Government Obligations	0.00	0.00	352,207.25	- 336,583.25	15,624.00
	Foreign Obligations					
04/12/19	- Nutrien LTD 4.20% Dtd 04/01/2019 Due 04/01/2029 Callable 67077MAT5 Sold 250000 04/10/19 To Mizuho Securities USA Inc.	0.00	0.00	258,955.00	- 249,192.50	9,762.50
	Total Foreign Obligations	0.00	0.00	258,955.00	- 249,192.50	9,762.50
	Total Fixed Income	0.00	0.00	1,157,525.99	- 1,110,623.86	46,902.13
	Cash Equivalent					
04/30/19	- BMO Government Money Market Premier 09658L794 Sales (3) 04/01/19 To 04/30/19	0.00	0.00	1,484,825.92	- 1,484,825.92	0.00
	Total Cash Equivalent	0.00	0.00	1,484,825.92	- 1,484,825.92	0.00
	Total Sales	0.00	0.00	2,642,351.91	- 2,595,449.78	46,902.13

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 04/01/19 through 04/30/19

Other Non-Cash Transactions

Date	Description <i>Asset ID (CUSIP)</i>	Shares / Par	Cost
	- US Treasury Note 0.375% Dtd 01/15/2017 Due 01/15/2027 Treasury Inflation Protection Security 912828V49		
04/12/19	Inflationary Int Adjustment 04/12/19	1,060.000	1,060.00
04/29/19	Inflationary Int Adjustment 04/29/19	1,100.000	1,100.00
			2,160.00
Total Other Non-Cash Transactions			2,160.00

**City of Naperville
Taplin Canida and Habacht
Account: 89-H123-AB-0**

Statement Period: 05/01/19 through 05/31/19

Administrator: Marion M. Miles (414) 287-8824
marion.miles@bmo.com

MARQUETTE ASSOCIATES
ATTENTION: MIKE PIOTROWSKI
150 N. WACKER DR.
SUITE 1900
CHICAGO IL 60605

City of Naperville-TCH
Account: 89-H123-AB-0

Statement Period: 05/01/19 through 05/31/19

Important Information Regarding This Account

YOUR ACCOUNT MAY BE INVESTED IN SHARES OF BMO FUNDS OR OTHER MUTUAL FUNDS FOR WHICH BMO HARRIS BANK N.A. AND/OR ITS AFFILIATES PROVIDE INVESTMENT ADVISORY, CUSTODIAL, SHAREHOLDER SERVICING AND/OR SIMILAR ADMINISTRATIVE SERVICES FOR FEES THAT MAY BE BASED ON A PERCENTAGE OF ASSETS, OR OTHER REASONABLE COMPENSATION. ***FRACTIONAL SHARES (FS) OF PUBLICLY TRADED SECURITIES HELD IN CLIENT ACCOUNTS ARE COMBINED WITH OTHER FS OF LIKE SECURITIES HELD IN OTHER CLIENTS' ACCOUNTS TO CREATE WHOLE SHARES. THOSE WHOLE SHARES ARE SOLD ON THE MARKET AND EACH CLIENT'S ACCOUNT IS CREDITED WITH ITS PROPORTIONATE SHARE OF THE PROCEEDS. IF A FRACTIONAL SHARE REMAINS AFTER THESE ACTIONS, BMO PURCHASES THAT FRACTION BASED ON THE AVERAGE VALUE ACHIEVED FOR THE SOLD SHARES. BMO RETAINS THAT SHARE UNTIL IT MAY BE LATER COMBINED WITH OTHER FS AND SOLD ON THE MARKET. ***IF YOUR ACCOUNT HOLDS ASSETS FOR WHICH BMO HARRIS BANK N.A. (BMO) ACTS IN A NON-CUSTODIAL MANNER OR HOLDS ASSETS WHICH BMO DEEMS TO BE HARD TO VALUE, THE DATA DISPLAYED, INCLUDING PRICE AND VALUATION DATA, IS BASED SOLELY ON INFORMATION RECEIVED BY BMO BY THE TIME THIS STATEMENT WAS PRODUCED. BMO MAKES NO REPRESENTATIONS OR WARRANTIES AS TO THE ACCURACY OF THIS INFORMATION. BMO BEARS NO LIABILITY FOR ANY CLAIMS, LOSSES, DAMAGES, ACTIONS, LIABILITIES OR EXPENSES INCURRED BY OR ASSESSED AGAINST BMO OR ANY OF ITS OFFICERS, DIRECTORS, EMPLOYEES, OR AGENTS ANY WAY RELATED TO ASSETS IN WHICH BMO IS ACTING IN A NON-CUSTODIAL MANNER.

City of Naperville-TCH

Account Number: 89-H123-AB-0
 Statement Period: 05/01/19 through 05/31/19

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City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

**Account Reconciliation : Current Period
05/01/19 through 05/31/19**

	Net Cash	Cost	Change in Value	Market Value
Beginning Value	0.00	48,873,190.44		48,965,194.26
Income				
Interest	165,691.18			
Other	107.44			
Total Income				165,798.62
Disbursements				
Expenses	- 1,837.05			
Total Disbursements				- 1,837.05
Purchases				
Fixed Income	0.00	0.00		
Cash Equivalent	- 594,258.87	594,258.87		
Sales				
Fixed Income	428,460.25	- 420,449.19		
Cash Equivalent	1,837.05	- 1,837.05		
Total Sales				8,011.06
Other Non-Cash Transactions		2,930.00		2,930.00
Accrued Income				
End of Period			205,526.86	
Beginning of Period			262,394.05	
Change In Accrued Income				- 56,867.19
Market Appreciation/Depreciation				439,760.56
Ending Value	0.00	49,048,093.07		49,522,990.26
		(Cost Total Excludes Cash and Accrued Income)		

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Account Reconciliation : Year-To-Date 01/01/19 through 05/31/19

	Net Cash	Cost	Change in Value	Market Value
Beginning Value	0.00	48,455,381.38		47,828,315.56
Income				
Interest	523,590.17			
Other	10,789.30			
Total Income				534,379.47
Disbursements				
Expenses	- 3,655.19			
Total Disbursements				- 3,655.19
Purchases				
Fixed Income	- 7,685,784.28	7,685,784.28		
Cash Equivalent	- 3,077,812.79	3,077,812.79		
Sales				
Fixed Income	3,417,088.32	- 3,356,023.91		
Cash Equivalent	6,815,784.47	- 6,815,784.47		
Total Sales				61,064.41
Other Non-Cash Transactions		923.00		923.00
Accrued Income				
End of Period			205,526.86	
Beginning of Period			208,906.75	
Change In Accrued Income				- 3,379.89
Market Appreciation/Depreciation				1,105,342.90
Ending Value	0.00	49,048,093.07		49,522,990.26
(Cost Total Excludes Cash and Accrued Income)				

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Performance Measurement: Time Weighted Gross of Fees

Asset Category	Last Month 05/01/19- 05/31/19	Last 3 Months 03/01/19- 05/31/19	Year-to-Date 01/01/19- 05/31/19	Last 12 Months 06/01/18- 05/31/19	Period 07/02/12- 05/31/19
Fixed Income	N/A	N/A	N/A	N/A	-100.00
Cash Equivalents	N/A	N/A	N/A	N/A	-100.00
Overall	N/A	N/A	N/A	N/A	-100.00

Indices

Standard & Poors 500	0.00	0.00	0.00	0.00	0.00
Barclay Aggr Bond	0.00	0.00	0.00	0.00	0.00
Citigroup/90-Day Treasury Bill	0.00	0.00	0.00	0.00	0.60
Dow Jones Industrial Average	0.00	0.00	0.00	0.00	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Investment Position 05/31/19

	Total Cost	Total Market	Market Appreciation/ Depreciation	% of Account at Market	Accrued Income	Estimated Annual Income	Market Yield
Fixed Income							
Treasury and Federal Agencies							
Short (Less Than 5 Years)	21,554,494.55	21,714,323.50	159,828.95	43.85	89,910.11	410,662.00	1.89 %
Intermediate (5-10 Years)	7,996,066.45	7,899,088.61	- 96,977.84	15.95	27,197.71	190,743.00	2.41 %
Long (Over 10 Years)	3,986,150.23	3,863,545.51	- 122,604.72	7.80	10,639.13	127,662.00	3.30 %
Total Treasury and Federal Agencies	33,536,711.23	33,476,957.62	- 59,753.61	67.60	127,746.95	729,067.00	2.18 %
Non-Government Obligations							
Short (Less Than 5 Years)	6,959,742.33	7,067,141.47	107,399.14	14.27	27,386.29	229,961.00	3.25 %
Intermediate (5-10 Years)	4,957,987.24	5,132,558.32	174,571.08	10.36	34,400.52	180,058.00	3.51 %
Long (Over 10 Years)	254,599.61	270,585.33	15,985.72	.55	835.20	10,022.00	3.70 %
Total Non-Government Obligations	12,172,329.18	12,470,285.12	297,955.94	25.18	62,622.01	420,041.00	3.37 %
Foreign Obligations							
Short (Less Than 5 Years)	1,498,836.50	1,506,005.00	7,168.50	3.04	4,617.58	48,751.00	3.24 %
Intermediate (5-10 Years)	838,794.50	862,794.00	23,999.50	1.74	9,240.81	34,457.00	3.99 %
Total Foreign Obligations	2,337,631.00	2,368,799.00	31,168.00	4.78	13,858.39	83,208.00	3.51 %
Total Fixed Income	48,046,671.41	48,316,041.74	269,370.33	97.56	204,227.35	1,232,316.00	2.55 %
Cash Equivalent	1,001,421.66	1,001,421.66	0.00	2.02	1,299.51	22,590.00	2.26 %
Total Assets	49,048,093.07	49,317,463.40	269,370.33	99.58	205,526.86	1,254,906.00	2.54 %

Accrued Income

City of Naperville-TCH

Account Number: 89-H123-AB-0
 Statement Period: 05/01/19 through 05/31/19

Investment Position 05/31/19							
	Total Cost	Total Market	Market Appreciation/ Depreciation	% of Account at Market	Accrued Income	Estimated Annual Income	Market Yield
Interest	205,526.86	205,526.86		.42			
Total Accrued Income	205,526.86	205,526.86	0.00	.42			
Total Assets and Accruals	49,253,619.93	49,522,990.26	269,370.33	100.00	205,526.86	1,254,906.00	2.53 %

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

**Bond Maturity Schedule
05/31/19**

Years To Maturity	Par Value	% of Market Value	Market Value	Estimated Annual Income
0-1	1,765,000.00	3.66 %	1,769,457.45	62,481.00
1-5	28,501,129.37	59.02 %	28,518,012.52	626,893.00
5-10	13,627,856.36	28.76 %	13,894,440.93	405,258.00
15-20	44,710.23	.10 %	46,710.74	2,459.00
20 +	3,994,904.79	8.46 %	4,087,420.10	135,225.00
Total Bonds	47,933,600.75	100.00%	48,316,041.74	1,232,316.00

Average Maturity: 6.1 Years

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions
05/31/19

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Fixed Income									
Treasury and Federal Agencies									
Short (Less Than 5 Years)									
- US Treasury Note 2.00% Dtd 11/30/2013 Due 11/30/2020 912828A42	750,000.000	1.55	762,307.20 101.641	749,565.00 99.942	- 12,742.20	1.51	40.98	15,000.00 0.02000	2.00%
- US Treasury Note 3.625% Dtd 08/15/2009 Due 08/15/2019 912828LJ7	1,465,000.000	3.04	1,550,212.02 105.817	1,468,413.45 100.233	- 81,798.57	2.97	15,550.44	53,106.00 0.03625	3.62%
- US Treasury Note 1.375% Dtd 10/31/2015 Due 10/31/2020 912828L99	2,200,000.000	4.51	2,143,904.69 97.450	2,179,078.00 99.049	35,173.31	4.40	2,630.43	30,250.00 0.01375	1.39%
- US Treasury Note 1.625% Dtd 11/30/2015 Due 11/30/2020 912828M98	1,000,000.000	2.06	999,026.78 99.903	993,640.00 99.364	- 5,386.78	2.01	44.39	16,250.00 0.01625	1.64%
- US Treasury Note 1.375% Dtd 01/31/2016 Due 01/31/2021 912828N89	2,300,000.000	4.71	2,329,726.47 101.292	2,276,011.00 98.957	- 53,715.47	4.60	10,570.78	31,625.00 0.01375	1.39%
- US Treasury Note 2.625% Dtd 11/15/2010 Due 11/15/2020 912828PC8	945,000.000	1.97	926,094.41 97.999	952,739.55 100.819	26,645.14	1.92	1,145.94	24,806.00 0.02625	2.60%
- US Treasury Note 1.50% Dtd 02/29/2016 Due 02/28/2023 912828P79	3,850,000.000	7.85	3,688,108.83 95.795	3,792,404.00 98.504	104,295.17	7.66	14,594.42	57,750.00 0.01500	1.52%
- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77	3,500,000.000	7.16	3,471,764.52 99.193	3,460,450.00 98.870	- 11,314.52	6.99	131.48	48,125.00 0.01375	1.39%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions 05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- US Treasury Note 2.25% Dtd 12/31/2016 Due 12/31/2023 912828V23	4,000,000.000	8.39	3,932,187.52 98.305	4,054,240.00 101.356	122,052.48	8.19	37,790.05	90,000.00 0.02250	2.22%
- US Treasury Note 2.50% Dtd 03/31/2018 Due 03/31/2023 9128284D9	1,750,000.000	3.70	1,751,162.11 100.066	1,787,782.50 102.159	36,620.39	3.61	7,411.20	43,750.00 0.02500	2.45%
Total Short (Less Than 5 Years)		44.94	21,554,494.55	21,714,323.50	159,828.95	43.85	89,910.11	410,662.00	1.89%
Intermediate (5-10 Years)									
- Federal Home Ln Mtg Corp Partn Gold Group #G14713 2.500% Dtd 03/01/2013 Due 04/01/2028 IPD14 3128MDN66	372,080.080	.77	393,697.42 105.810	374,446.51 100.636	- 19,250.91	.76	775.16	9,302.00 0.02500	2.48%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf's Gtd 3.413% Dtd 02/01/2017 Due 12/25/2026 IPD24 3137BUX60	500,000.000	1.10	514,988.50 102.998	529,318.95 105.863	14,330.45	1.07	1,422.08	17,065.00 0.03413	3.22%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf's Gtd Ser 4182 CI Vb 3.50% Dtd 03/01/2013 Due 03/15/2026 IPD14 3137B12M3	581,401.490	1.23	628,391.93 108.082	594,654.83 102.279	- 33,737.10	1.20	1,695.75	20,349.00 0.03500	3.42%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf's Gtd 3.244% Dtd 10/01/2017 Due 08/25/2027 IPD24 3137FBBX3	500,000.000	1.08	514,983.50 102.997	523,144.05 104.628	8,160.55	1.06	1,351.66	16,220.00 0.03244	3.10%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf's Gtd Tranche 00249 3.117% Dtd 08/01/2017 Due 06/25/2027 IPD24 3137F2LJ3	500,000.000	1.08	514,975.50 102.995	519,759.35 103.951	4,783.85	1.05	1,298.75	15,585.00 0.03117	3.00%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions 05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP7831 2.500% Dtd 09/01/2012 Due 09/01/2027 IPD24 3138MBVZ6	570,856.240	1.19	606,341.41 106.216	574,115.83 100.571	- 32,225.58	1.16	1,189.28	14,271.00 0.02500	2.49%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 27 CI DB 3.00% Dtd 03/01/2011 Due 04/25/2026 IPD24 31397SFQ2	920,950.530	1.93	973,450.53 105.701	934,080.89 101.425	- 39,369.64	1.89	2,302.37	27,628.00 0.03000	2.96%
- Federal Natl Mtg Assn Gtd REMIC Spas Thru Tr REMIC Tr 2010-25 CI-Nd 3.50% Dtd 02/01/2010 Due 03/25/2025 IPD24 31398MEC6	6,493.020	.01	38,966.92 600.136	6,458.19 99.463	- 32,508.73	.01	18.93	227.00 0.03500	3.52%
- US Treasury Note 2.00% Dtd 02/15/2015 Due 02/15/2025 912828J27	500,000.000	1.04	499,902.35 99.980	500,530.00 100.106	627.65	1.01	2,928.17	10,000.00 0.02000	2.00%
- US Treasury Note 2.00% Dtd 08/15/2015 Due 08/15/2025 912828K74	500,000.000	1.03	474,318.41 94.864	499,895.00 99.979	25,576.59	1.01	2,928.17	10,000.00 0.02000	2.00%
- US Treasury Note 1.625% Dtd 02/16/2016 Due 02/15/2026 912828P46	1,350,000.000	2.72	1,364,454.62 101.071	1,316,493.00 97.518	- 47,961.62	2.66	6,423.68	21,937.00 0.01625	1.67%
- US Treasury Note 0.375% Dtd 01/15/2017 Due 01/15/2027 Treasury Inflation Protection Security 912828V49	526,075.000	1.09	520,015.28 98.848	526,569.51 100.094	6,554.23	1.06	740.74	1,972.00 0.00375	.37%
- US Treasury Note 2.875% Dtd 05/15/2018 Due 05/15/2028 9128284N7	500,000.000	1.10	496,464.85 99.293	530,655.00 106.131	34,190.15	1.07	664.06	14,375.00 0.02875	2.71%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

**Asset and Liability Positions
05/31/19**

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- US Treasury Note 2.625% Dtd 02/15/2019 Due 02/15/2029 9128286B1	450,000.000	.97	455,115.23 101.137	468,967.50 104.215	13,852.27	.95	3,458.91	11,812.00 0.02625	2.52%
Total Intermediate (5-10 Years)		16.35	7,996,066.45	7,899,088.61	- 96,977.84	15.95	27,197.71	190,743.00	2.41%
Long (Over 10 Years)									
- Federal Home Ln Mtg Corp Partn Gold Group #G08775 4.000% Dtd 07/01/2017 Due 08/01/2047 IPD14 3128MJ2H2	573,729.480	1.23	607,224.05 105.838	595,301.71 103.760	- 11,922.34	1.20	1,912.43	22,949.00 0.04000	3.86%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 28 CI PT 4.00% Dtd 02/01/2012 Due 03/25/2042 IPD24 3136A33E9	92,229.260	.20	112,649.26 122.140	95,758.61 103.826	- 16,890.65	.19	307.43	3,689.00 0.04000	3.85%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 21 CI Pj 4.00% Dtd 02/01/2012 Due 03/25/2041 IPD24 3136A35Z0	331,824.840	.72	384,487.95 115.871	346,523.42 104.429	- 37,964.53	.70	1,106.08	13,272.00 0.04000	3.83%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5444 3.000% Dtd 06/01/2015 Due 07/01/2045 IPD24 3138WFBN5	351,290.060	.74	348,487.71 99.202	355,424.74 101.177	6,937.03	.72	878.22	10,538.00 0.03000	2.97%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS6815 3.000% Dtd 02/01/2016 Due 03/01/2046 IPD24 3138WGSD7	166,261.550	.35	171,019.16 102.862	167,749.59 100.895	- 3,269.57	.34	415.65	4,987.00 0.03000	2.97%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS8483 3.000% Dtd 12/01/2016 Due 12/01/2046 IPD24 3138WJM96	211,806.570	.44	211,408.25 99.812	213,583.63 100.839	2,175.38	.43	529.51	6,354.00 0.03000	2.98%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

**Asset and Liability Positions
05/31/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AY6521 3.500% Dtd 03/01/2015 Due 04/01/2045 IPD24 3138YLG70	116,498.050	.25	126,576.92 108.652	118,959.65 102.113	- 7,617.27	.24	339.78	4,077.00 0.03500	3.43%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf Gtd Ser 2973 CI EB 5.50% Dtd 05/01/2005 Due 04/15/2035 IPD14 31395TXY5	44,710.230	.10	46,229.84 103.399	46,710.74 104.474	480.90	.09	204.92	2,459.00 0.05500	5.26%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2771 3.000% Dtd 09/01/2016 Due 10/01/2046 IPD24 31418CCH5	283,226.700	.59	297,923.97 105.189	285,659.62 100.859	- 12,264.35	.58	708.06	8,496.00 0.03000	2.97%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2806 3.000% Dtd 10/01/2016 Due 11/01/2046 IPD24 31418CDL5	204,226.700	.42	205,667.62 100.706	205,059.94 100.408	- 607.68	.41	510.56	6,126.00 0.03000	2.99%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA3644 3.000% Dtd 03/01/2019 Due 04/01/2049 IPD24 31418DBN1	745,626.450	1.55	738,770.98 99.081	748,780.45 100.423	10,009.47	1.51	1,864.06	22,368.00 0.03000	2.99%
- GNMA II Passthru CTF Pool #MA1996 4.00% Dtd 06/01/2014 Due 06/20/2044 IPD19 36179QGD7	65,130.600	.14	80,155.22 123.068	68,252.96 104.794	- 11,902.26	.14	217.10	2,605.00 0.04000	3.82%
- GNMA II Passthru CTF Pool #MA2149 4.00% Dtd 08/01/2014 Due 08/20/2044 IPD19 36179QL66	135,823.750	.29	169,806.94 125.020	141,797.28 104.398	- 28,009.66	.29	452.74	5,432.00 0.04000	3.83%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions 05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- GNMA II Passthr CTF Pool #626912 3.00% Dtd 02/01/2015 Due 02/20/2045 IPD19 36291FN53	419,918.390	.88	435,324.50 103.669	426,511.11 101.570	- 8,813.39	.86	1,049.79	12,597.00 0.03000	2.95%
- Government Natl Mtg Assn Gtd REMIC Passthr Secs Ser 2011 42 CI B Fltg Rate Dtd 03/01/2011 Due 07/16/2047 IPD15 38376GH60	47,312.390	.10	50,417.86 106.564	47,472.06 100.337	- 2,945.80	.10	142.80	1,713.00 0.03622	3.61%
Total Long (Over 10 Years)		8.00	3,986,150.23	3,863,545.51	- 122,604.72	7.80	10,639.13	127,662.00	3.30%
Total Treasury and Federal Agencies		69.29	33,536,711.23	33,476,957.62	- 59,753.61	67.60	127,746.95	729,067.00	2.18%
Non-Government Obligations Short (Less Than 5 Years)									
- Abbvie Inc Sr Gbl NT 2.85% Dtd 05/12/2016 Due 05/14/2023 Callable 00287YAX7	300,000.000	.62	291,294.00 97.098	298,848.00 99.616	7,554.00	.60	403.75	8,550.00 0.02850	2.86%
- Abbvie Inc 3.75% Dtd 09/18/2018 Due 11/14/2023 Callable 00287YBC2	100,000.000	.21	99,872.00 99.872	103,005.00 103.005	3,133.00	.21	177.08	3,750.00 0.03750	3.64%
- Ally Auto Recv Tr Ser 2018 3 CI A 3 3.00% Dtd 06/27/2018 Due 01/17/2023 02007JAC1	300,000.000	.63	299,979.48 99.993	302,931.18 100.977	2,951.70	.61	400.00	9,000.00 0.03000	2.97%
- American Express Co NT 2.50% Dtd 08/01/2017 Due 08/01/2022 Callable 025816BM0	250,000.000	.51	241,485.00 96.594	248,765.00 99.506	7,280.00	.50	2,083.33	6,250.00 0.02500	2.51%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions
05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Anheuser-Busch Inbev Fin Inc Gtd NT 2.65% Dtd 01/25/2016 Due 02/01/2021 Callable 035242AJ5	400,000.000	.83	393,804.00 98.451	400,556.00 100.139	6,752.00	.81	3,533.33	10,600.00 0.02650	2.65%
- CVS Health Corp Sr NT 3.125% Dtd 03/09/2018 Due 03/09/2020 Callable 126650DA5	300,000.000	.62	299,856.00 99.952	301,044.00 100.348	1,188.00	.61	2,135.41	9,375.00 0.03125	3.11%
- CVS Health Corp Sr Gbl FL NT Var Rate Dtd 03/09/2018 Due 03/09/2021 Callable 126650DD9	200,000.000	.42	198,784.60 99.392	200,808.00 100.404	2,023.40	.41	1,552.11	6,640.00 0.03320	3.31%
- Carmax Auto Owner Tr Ser 2017 1 CI A 3 1.98% Dtd 01/31/2017 Due 11/15/2021 14314JAC4	331,529.190	.68	329,453.24 99.374	330,684.32 99.745	1,231.08	.67	291.74	6,564.00 0.01980	1.99%
- Carmax Auto Owner Tr 2018-2 Asset Backed NT CI A-3 2.98% Dtd 04/25/2018 Due 01/17/2023 14314XAC3	300,000.000	.63	299,988.28 99.996	303,393.66 101.131	3,405.38	.61	397.33	8,940.00 0.02980	2.95%
- Caterpillar Finl Svcs Mtns Fr 2.95% Dtd 02/26/2019 Due 02/26/2022 Callable 14913Q2T5	250,000.000	.52	249,880.00 99.952	253,180.00 101.272	3,300.00	.51	1,946.18	7,375.00 0.02950	2.91%
- Comcast Corp New Sr Gbl FL NT Var Rate Dtd 10/05/2018 Due 04/15/2024 Non-Callable 20030NCX7	350,000.000	.73	350,000.00 100.000	351,141.00 100.326	1,141.00	.71	1,561.37	11,959.00 0.03417	3.41%
- Fiserv Inc Sr Gbl 3.80% Dtd 09/25/2018 Due 10/01/2023 Callable 337738AQ1	400,000.000	.86	399,816.00 99.954	415,572.00 103.893	15,756.00	.84	2,533.33	15,200.00 0.03800	3.66%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions
05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Ford Motor Credit Co LLC Sr Gbl FL NT Var Rate Dtd 03/31/2017 Due 03/28/2022 Non-Callable 345397YJ6	500,000.000	1.02	494,039.25 98.808	490,975.00 98.195	- 3,064.25	.99	3,494.04	19,335.00 0.03867	3.94%
- Goldman Sachs Group Inc Medium Term Nts Tranche # Tr 00591 Fltg Rate Dtd 11/29/2013 Due 11/29/2023 38141EB81	500,000.000	1.06	500,421.50 100.084	511,300.00 102.260	10,878.50	1.03	232.00	20,620.00 0.04124	4.03%
- Hewlett Packard Enterprise Co Sr Gbl FL NT Var Rate Dtd 09/19/2018 Due 10/05/2021 Callable 42824CBB4	600,000.000	1.24	594,887.60 99.148	600,156.00 100.026	5,268.40	1.21	3,161.04	19,902.00 0.03317	3.32%
- Honda Auto Recv Ser 2018 2 Cl A 2 2.66% Dtd 05/30/2018 Due 12/18/2020 43814UAF6	124,600.180	.26	124,599.88 100.000	124,645.81 100.036	45.93	.25	121.85	3,314.00 0.02660	2.66%
- IBM Credit LLC Sr Gbl FL NT Var Rate Dtd 02/06/2018 Due 02/05/2021 Non-Callable 44932HAF0	250,000.000	.52	250,185.00 100.074	249,495.00 99.798	- 690.00	.50	514.41	6,812.00 0.02725	2.73%
- IBM Credit LLC Sr Gbl FL NT 3.45% Dtd 11/30/2018 Due 11/30/2020 Callable 44932HAK9	150,000.000	.32	149,881.50 99.921	152,221.50 101.481	2,340.00	.31	14.37	5,175.00 0.03450	3.40%
- JPMorgan Chase & Co Sub NT 3.375% Dtd 05/01/2013 Due 05/01/2023 Non-Callable 46625HJJ0	500,000.000	1.06	490,285.00 98.057	510,280.00 102.056	19,995.00	1.03	1,406.25	16,875.00 0.03375	3.31%
- Morgan Stanley Fr 4.10% Dtd 05/21/2013 Due 05/22/2023 Non-Callable 61747YDU6	400,000.000	.86	402,660.00 100.665	415,220.00 103.805	12,560.00	.84	410.00	16,400.00 0.04100	3.95%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions 05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Wells Fargo & Co New Flt NT Var Rate Dtd 02/13/2017 Due 02/11/2022 Callable 949746SP7	500,000.000	1.04	498,570.00 99.714	502,920.00 100.584	4,350.00	1.02	1,017.37	17,325.00 0.03465	3.44%
Total Short (Less Than 5 Years)		14.63	6,959,742.33	7,067,141.47	107,399.14	14.27	27,386.29	229,961.00	3.25%
Intermediate (5-10 Years)									
- Bank Amer Corp Sr NT M Flt Var Rate Dtd 01/20/2017 Due 01/20/2028 Non-Callable 06051GGF0	400,000.000	.85	391,668.00 97.917	411,200.00 102.800	19,532.00	.83	5,566.04	15,296.00 0.03824	3.72%
- CBS Corp New Sr Gbl 3.70% Dtd 08/19/2014 Due 08/15/2024 Callable 124857AM5	250,000.000	.53	242,097.50 96.839	255,042.50 102.017	12,945.00	.51	2,723.61	9,250.00 0.03700	3.63%
- Enable Midstream Partners LP Sr NT 4.95% Dtd 05/10/2018 Due 05/15/2028 Callable 292480AL4	300,000.000	.63	303,300.00 101.100	306,306.00 102.102	3,006.00	.62	660.00	14,850.00 0.04950	4.85%
- Enterprise Prods Oper LLC Sr NT 3.75% Dtd 10/14/2014 Due 02/15/2025 Callable 29379VBE2	400,000.000	.86	396,000.00 99.000	415,592.00 103.898	19,592.00	.84	4,416.66	15,000.00 0.03750	3.61%
- Honda Auto Recv Own Tr Ser 2018 4 Cl A 4 3.30% Dtd 11/28/2018 Due 07/15/2025 43815AAD4	400,000.000	.85	399,887.24 99.972	412,259.32 103.064	12,372.08	.83	586.66	13,200.00 0.03300	3.20%
- Kimco Rlty Corp Sr Gbl 3.80% Dtd 03/30/2017 Due 04/01/2027 Callable 49446RAS8	250,000.000	.53	244,142.50 97.657	255,560.00 102.224	11,417.50	.52	1,583.33	9,500.00 0.03800	3.72%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions 05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Lincoln Natl Corp Ind Sr Gbl NT 3.625% Dtd 12/12/2016 Due 12/12/2026 Callable 534187BF5	500,000.000	1.07	491,905.00 98.381	515,335.00 103.067	23,430.00	1.04	3,977.43	18,125.00 0.03625	3.52%
- Mplx LP Sr NT 4.00% Dtd 02/08/2018 Due 03/15/2028 Callable 55336VAR1	250,000.000	.52	246,022.50 98.409	250,425.00 100.170	4,402.50	.51	2,111.11	10,000.00 0.04000	3.99%
- Marathon Pete Corp Sr NT 3.625% Dtd 09/05/2014 Due 09/15/2024 Callable 56585AAG7	400,000.000	.84	389,424.00 97.356	407,508.00 101.877	18,084.00	.82	3,061.11	14,500.00 0.03625	3.56%
- Microsoft Corp Sr NT 3.125% Dtd 11/03/2015 Due 11/03/2025 Callable 594918BJ2	750,000.000	1.61	763,897.50 101.853	776,017.50 103.469	12,120.00	1.57	1,822.91	23,437.00 0.03125	3.02%
- Mid America Apts LP Sr NT 3.60% Dtd 05/09/2017 Due 06/01/2027 Callable 59523UAN7	300,000.000	.63	292,674.00 97.558	305,175.00 101.725	12,501.00	.62	5,400.00	10,800.00 0.03600	3.54%
- Nucor Corp Sr NT 3.95% Dtd 04/26/2018 Due 05/01/2028 Callable 670346AP0	300,000.000	.65	297,579.00 99.193	314,733.00 104.911	17,154.00	.64	987.50	11,850.00 0.03950	3.77%
- Walmart Inc Sr Gbl NT 2.85% Dtd 04/23/2019 Due 07/08/2024 Callable 931142EL3	500,000.000	1.05	499,390.00 99.878	507,405.00 101.481	8,015.00	1.02	1,504.16	14,250.00 0.02850	2.81%
Total Intermediate (5-10 Years)		10.62	4,957,987.24	5,132,558.32	174,571.08	10.36	34,400.52	180,058.00	3.51%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions 05/31/19

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Long (Over 10 Years)									
- Citigroup Coml Mtg Tr Ser 2018 B2 CI A 4 4.009% Dtd 03/01/2018 Due 03/10/2051 IPD11 17327FAD8	250,000.000	.56	254,599.61 101.840	270,585.33 108.234	15,985.72	.55	835.20	10,022.00 0.04009	3.70%
Total Long (Over 10 Years)		.56	254,599.61	270,585.33	15,985.72	.55	835.20	10,022.00	3.70%
Total Non-Government Obligations		25.81	12,172,329.18	12,470,285.12	297,955.94	25.18	62,622.01	420,041.00	3.37%
Foreign Obligations Short (Less Than 5 Years)									
- Enbridge Inc Sr Flt NT Var Rate Dtd 06/15/2017 Due 06/15/2020 Non-Callable 29250NAP0	500,000.000	1.04	499,080.00 99.816	501,625.00 100.325	2,545.00	1.01	3,501.30	16,550.00 0.03310	3.30%
- Glaxosmithkline Cap PLC Sr Flt NT Var Rate Dtd 05/15/2018 Due 05/14/2021 Callable 377373AF2	200,000.000	.42	200,000.00 100.000	200,582.00 100.291	582.00	.41	284.67	5,736.00 0.02868	2.86%
- Lloyds Bank PLC Sr Gbl Coco Var Rate Dtd 05/08/2018 Due 05/07/2021 Non-Callable 53944VAQ2	300,000.000	.62	300,000.00 100.000	299,853.00 99.951	- 147.00	.61	637.89	9,165.00 0.03055	3.06%
- Mizuho Finl Group Inc Sr Gbl FL NT Var Rate Dtd 02/28/2017 Due 02/28/2022 Non-Callable 60687YAJ8	500,000.000	1.04	499,756.50 99.951	503,945.00 100.789	4,188.50	1.02	193.72	17,300.00 0.03460	3.43%
Total Short (Less Than 5 Years)		3.12	1,498,836.50	1,506,005.00	7,168.50	3.04	4,617.58	48,751.00	3.24%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions 05/31/19

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Intermediate (5-10 Years)									
- Actavis Fdg SCS Gtd NT 3.80% Dtd 03/12/2015 Due 03/15/2025 Callable 00507UAS0	300,000.000	.62	294,981.00 98.327	301,923.00 100.641	6,942.00	.61	2,406.66	11,400.00 0.03800	3.78%
- GE Capital International Fdg Fr 3.373% Dtd 05/15/2016 Due 11/15/2025 Callable 36164Q6M5	250,000.000	.51	241,467.50 96.587	247,065.00 98.826	5,597.50	.50	374.77	8,432.00 0.03373	3.41%
- Marvell Technology Group LTD Sr Gbl NT 4.875% Dtd 06/22/2018 Due 06/22/2028 Callable 57385LAB4	300,000.000	.65	302,346.00 100.782	313,806.00 104.602	11,460.00	.63	6,459.38	14,625.00 0.04875	4.66%
Total Intermediate (5-10 Years)		1.79	838,794.50	862,794.00	23,999.50	1.74	9,240.81	34,457.00	3.99%
Total Foreign Obligations		4.90	2,337,631.00	2,368,799.00	31,168.00	4.78	13,858.39	83,208.00	3.51%
Total Fixed Income		100.00	48,046,671.41	48,316,041.74	269,370.33	97.56	204,227.35	1,232,316.00	2.55%
Cash Equivalent									
- Cash	0.000	.00	0.00	0.00	0.00	.00			
- BMO Government Money Market Premier #604 09658L794 / MGNXX	1,001,421.660	100.00	1,001,421.66 1.000	1,001,421.66 1.000	0.00	2.02	1,299.51	22,590.00 0.02255	2.26%
Total Cash Equivalent		100.00	1,001,421.66	1,001,421.66	0.00	2.02	1,299.51	22,590.00	2.26%
Total Assets			49,048,093.07	49,317,463.40	269,370.33	99.58	205,526.86	1,254,906.00	2.54%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

**Asset and Liability Positions
05/31/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Accruals Interest			205,526.86	205,526.86	0.00	.42			
Total Accrued Income			205,526.86	205,526.86	0.00	.42			
Total Assets and Accruals			49,253,619.93	49,522,990.26	269,370.33	100.00	205,526.86	1,254,906.00	2.53%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Fixed Income												
Treasury and Federal Agencies												
Short (Less Than 5 Years)												
- US Treasury Note 2.00% Dtd 11/30/2013 Due 11/30/2020 912828A42	750,000.000 2.00000%	40.98		6,263.73		0.00		0.00		7,500.00		1,277.25
	12/02/19											
- US Treasury Note 3.625% Dtd 08/15/2009 Due 08/15/2019 912828LJ7	1,465,000.000 3.62500%	15,550.44		11,002.67		0.00		0.00		0.00		4,547.77
	08/15/19											
- US Treasury Note 1.375% Dtd 10/31/2015 Due 10/31/2020 912828L99	2,200,000.000 1.37500%	2,630.43		82.20		0.00		0.00		0.00		2,548.23
	10/31/19											
- US Treasury Note 1.625% Dtd 11/30/2015 Due 11/30/2020 912828M98	1,000,000.000 1.62500%	44.39		6,785.71		0.00		0.00		8,125.00		1,383.68
	12/02/19											
- US Treasury Note 1.375% Dtd 01/31/2016 Due 01/31/2021 912828N89	2,300,000.000 1.37500%	10,570.78		7,862.56		0.00		0.00		0.00		2,708.22
	07/31/19											
- US Treasury Note 2.625% Dtd 11/15/2010 Due 11/15/2020 912828PC8	945,000.000 2.62500%	1,145.94		11,443.76		0.00		0.00		12,403.12		2,105.30
	11/15/19											
- US Treasury Note 1.50% Dtd 02/29/2016 Due 02/28/2023 912828P79	3,850,000.000 1.50000%	14,594.42		9,729.61		0.00		0.00		0.00		4,864.81
	09/03/19											

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77	3,500,000.000 12/02/19 1.37500%	131.48		20,096.15		0.00		0.00		24,062.50		4,097.83
- US Treasury Note 2.25% Dtd 12/31/2016 Due 12/31/2023 912828V23	4,000,000.000 07/01/19 2.25000%	37,790.05		30,082.87		0.00		0.00		0.00		7,707.18
- US Treasury Note 2.50% Dtd 03/31/2018 Due 03/31/2023 9128284D9	1,750,000.000 09/30/19 2.50000%	7,411.20		3,705.60		0.00		0.00		0.00		3,705.60
Total Short (Less Than 5 Years)		89,910.11		107,054.86		0.00		0.00		52,090.62		34,945.87
Intermediate (5-10 Years)												
- Federal Home Ln Mtg Corp Partn Gold Group #G14713 2.500% Dtd 03/01/2013 Due 04/01/2028 IPD14 3128MDN66	372,080.080 06/17/19 2.50000%	775.16		796.73		0.00		0.00		796.73		775.16
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd 3.413% Dtd 02/01/2017 Due 12/25/2026 IPD24 3137BUX60	500,000.000 06/25/19 3.41300%	1,422.08		1,422.08		0.00		0.00		1,422.08		1,422.08
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4182 CI Vb 3.50% Dtd 03/01/2013 Due 03/15/2026 IPD14 3137B12M3	581,401.490 06/17/19 3.50000%	1,695.75		1,714.06		0.00		0.00		1,714.07		1,695.76

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd 3.244% Dtd 10/01/2017 Due 08/25/2027 IPD24 3137FBBX3	500,000.000 3.24400%	1,351.66		1,351.66		0.00		0.00		1,351.67		1,351.67
	06/25/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Tranche 00249 3.117% Dtd 08/01/2017 Due 06/25/2027 IPD24 3137F2LJ3	500,000.000 3.11700%	1,298.75		1,298.75		0.00		0.00		1,298.75		1,298.75
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP7831 2.500% Dtd 09/01/2012 Due 09/01/2027 IPD24 3138MBVZ6	570,856.240 2.50000%	1,189.28		1,206.15		0.00		0.00		1,206.16		1,189.29
	06/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 27 CI DB 3.00% Dtd 03/01/2011 Due 04/25/2026 IPD24 31397SFQ2	920,950.530 3.00000%	2,302.37		2,362.46		0.00		0.00		2,362.46		2,302.37
	06/25/19											
- Federal Natl Mtg Assn Gtd REMIC Spas Thru Tr REMIC Tr 2010-25 CI-Nd 3.50% Dtd 02/01/2010 Due 03/25/2025 IPD24 31398MEC6	6,493.020 3.50000%	18.93		21.90		0.00		0.00		21.91		18.94
	06/25/19											
- US Treasury Note 2.00% Dtd 02/15/2015 Due 02/15/2025 912828J27	500,000.000 2.00000%	2,928.17		2,071.82		0.00		0.00		0.00		856.35
	08/15/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- US Treasury Note 2.00% Dtd 08/15/2015 Due 08/15/2025 912828K74	500,000.000 2.00000%	2,928.17		2,071.82		0.00		0.00		0.00		856.35
	08/15/19											
- US Treasury Note 1.625% Dtd 02/16/2016 Due 02/15/2026 912828P46	1,350,000.000 1.62500%	6,423.68		4,545.06		0.00		0.00		0.00		1,878.62
	08/15/19											
- US Treasury Note 0.375% Dtd 01/15/2017 Due 01/15/2027 Treasury Inflation Protection Security 912828V49	526,075.000 .37500%	740.74		572.45		0.00		0.00		0.00		168.29
	07/15/19											
- US Treasury Note 2.875% Dtd 05/15/2018 Due 05/15/2028 9128284N7	500,000.000 2.87500%	664.06		6,631.56		0.00		0.00		7,187.50		1,220.00
	11/15/19											
- US Treasury Note 2.625% Dtd 02/15/2019 Due 02/15/2029 9128286B1	450,000.000 2.62500%	3,458.91		2,447.34		0.00		0.00		0.00		1,011.57
	08/15/19											
Total Intermediate (5-10 Years)		27,197.71		28,513.84		0.00		0.00		17,361.33		16,045.20
Long (Over 10 Years)												
- Federal Home Ln Mtg Corp Partn Gold Group #G08775 4.000% Dtd 07/01/2017 Due 08/01/2047 IPD14 3128MJ2H2	573,729.480 4.00000%	1,912.43		1,937.83		0.00		0.00		1,937.83		1,912.43
	06/17/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 28 CI PT 4.00% Dtd 02/01/2012 Due 03/25/2042 IPD24 3136A33E9	92,229.260 4.00000%	307.43		308.36		0.00		0.00		308.36		307.43
	06/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 21 CI Pj 4.00% Dtd 02/01/2012 Due 03/25/2041 IPD24 3136A35Z0	331,824.840 4.00000%	1,106.08		1,128.67		0.00		0.00		1,128.68		1,106.09
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5444 3.000% Dtd 06/01/2015 Due 07/01/2045 IPD24 3138WFBN5	351,290.060 3.00000%	878.22		885.26		0.00		0.00		885.26		878.22
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS6815 3.000% Dtd 02/01/2016 Due 03/01/2046 IPD24 3138WGS07	166,261.550 3.00000%	415.65		418.63		0.00		0.00		418.63		415.65
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS8483 3.000% Dtd 12/01/2016 Due 12/01/2046 IPD24 3138WJM96	211,806.570 3.00000%	529.51		534.40		0.00		0.00		534.40		529.51
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AY6521 3.500% Dtd 03/01/2015 Due 04/01/2045 IPD24 3138YLG70	116,498.050 3.50000%	339.78		346.41		0.00		0.00		346.42		339.79
	06/25/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd Ser 2973 CI EB 5.50% Dtd 05/01/2005 Due 04/15/2035 IPD14 31395TXY5	44,710.230 5.50000%	204.92		211.42		0.00		0.00		211.43		204.93
	06/17/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2771 3.000% Dtd 09/01/2016 Due 10/01/2046 IPD24 31418CCH5	283,226.700 3.00000%	708.06		714.54		0.00		0.00		714.55		708.07
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2806 3.000% Dtd 10/01/2016 Due 11/01/2046 IPD24 31418CDL5	204,226.700 3.00000%	510.56		515.43		0.00		0.00		515.43		510.56
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA3644 3.000% Dtd 03/01/2019 Due 04/01/2049 IPD24 31418DBN1	745,626.450 3.00000%	1,864.06		374.34		0.00		0.00		1,871.73		3,361.45
	06/25/19											
- GNMA II Passthru CTF Pool #MA1996 4.00% Dtd 06/01/2014 Due 06/20/2044 IPD19 36179QGD7	65,130.600 4.00000%	217.10		220.60		0.00		0.00		220.60		217.10
	06/20/19											
- GNMA II Passthru CTF Pool #MA2149 4.00% Dtd 08/01/2014 Due 08/20/2044 IPD19 36179QL66	135,823.750 4.00000%	452.74		460.29		0.00		0.00		460.29		452.74
	06/20/19											
- GNMA II Passthru CTF Pool #626912 3.00% Dtd 02/01/2015 Due 02/20/2045 IPD19 36291FN53	419,918.390 3.00000%	1,049.79		1,052.35		0.00		0.00		1,052.36		1,049.80
	06/20/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2011 42 Cl B Fltg Rate Dtd 03/01/2011 Due 07/16/2047 IPD15 38376GH60	47,312.390 3.62200%	142.80		157.71		0.00		0.00		157.75		142.84
06/17/19												
Total Long (Over 10 Years)		10,639.13		9,266.24		0.00		0.00		10,763.72		12,136.61
Total Treasury and Federal Agencies		127,746.95		144,834.94		0.00		0.00		80,215.67		63,127.68
Non-Government Obligations Short (Less Than 5 Years)												
- Abbvie Inc Sr Glbl NT 2.85% Dtd 05/12/2016 Due 05/14/2023 Callable 00287YAX7	300,000.000 2.85000%	403.75		3,966.25		0.00		0.00		4,275.00		712.50
11/14/19												
- Abbvie Inc 3.75% Dtd 09/18/2018 Due 11/14/2023 Callable 00287YBC2	100,000.000 3.75000%	177.08		2,322.91		0.00		0.00		2,458.33		312.50
11/14/19												
- Ally Auto Recv Tr Ser 2018 3 Cl A 3 3.00% Dtd 06/27/2018 Due 01/17/2023 02007JAC1	300,000.000 3.00000%	400.00		400.00		0.00		0.00		750.00		750.00
06/17/19												
- American Express Co NT 2.50% Dtd 08/01/2017 Due 08/01/2022 Callable 025816BM0	250,000.000 2.50000%	2,083.33		1,562.49		0.00		0.00		0.00		520.84
08/01/19												

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Anheuser-Busch Inbev Fin Inc Gtd NT 2.65% Dtd 01/25/2016 Due 02/01/2021 Callable 035242AJ5	400,000.000 2.65000%	3,533.33		2,649.99		0.00		0.00		0.00		883.34
	08/01/19											
- CVS Health Corp Sr NT 3.125% Dtd 03/09/2018 Due 03/09/2020 Callable 126650DA5	300,000.000 3.12500%	2,135.41		1,354.16		0.00		0.00		0.00		781.25
	09/09/19											
- CVS Health Corp Sr Gbl FL NT Var Rate Dtd 03/09/2018 Due 03/09/2021 Callable 126650DD9	200,000.000 3.32000%	1,552.11		980.33		0.00		0.00		0.00		571.78
	06/10/19											
- Carmax Auto Owner Tr Ser 2017 1 CI A 3 1.98% Dtd 01/31/2017 Due 11/15/2021 14314JAC4	331,529.190 1.98000%	291.74		313.00		0.00		0.00		586.88		565.62
	06/17/19											
- Carmax Auto Owner Tr 2018-2 Asset Backed NT CI A-3 2.98% Dtd 04/25/2018 Due 01/17/2023 14314XAC3	300,000.000 2.98000%	397.33		397.33		0.00		0.00		745.00		745.00
	06/17/19											
- Caterpillar Finl Svcs Mtns Fr 2.95% Dtd 02/26/2019 Due 02/26/2022 Callable 14913Q2T5	250,000.000 2.95000%	1,946.18		1,331.59		0.00		0.00		0.00		614.59
	08/26/19											
- Comcast Corp New Sr Gbl FL NT Var Rate Dtd 10/05/2018 Due 04/15/2024 Non-Callable 20030NCX7	350,000.000 3.41700%	1,561.37		531.53		0.00		0.00		0.00		1,029.84
	07/15/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	- Beginning Accrual	- Income Paid on Purchases	+ Income Received on Sales	+ Earned Income Received	= Net Income For Period
- Fiserv Inc Sr Gbl 3.80% Dtd 09/25/2018 Due 10/01/2023 Callable 337738AQ1 10/01/19	400,000.000 3.80000%	2,533.33	1,266.66	0.00	0.00	0.00	1,266.67
- Ford Motor Credit Co LLC Sr Gbl FL NT Var Rate Dtd 03/31/2017 Due 03/28/2022 Non-Callable 345397YJ6 06/28/19	500,000.000 3.86700%	3,494.04	1,829.08	0.00	0.00	0.00	1,664.96
- Goldman Sachs Group Inc Medium Term Nts Tranche # Tr 00591 Fltg Rate Dtd 11/29/2013 Due 11/29/2023 38141EB81 08/28/19	500,000.000 4.12400%	232.00	3,641.86	0.00	0.00	5,286.10	1,876.24
- Hewlett Packard Enterprise Co Sr Gbl FL NT Var Rate Dtd 09/19/2018 Due 10/05/2021 Callable 42824CBB4 07/05/19	600,000.000 3.31700%	3,161.04	1,447.26	0.00	0.00	0.00	1,713.78
- Honda Auto Recv Ser 2018 2 CI A 2 2.66% Dtd 05/30/2018 Due 12/18/2020 43814UAF6 06/18/19	124,600.180 2.66000%	121.85	133.76	0.00	0.00	308.68	296.77
- IBM Credit LLC Sr Gbl FL NT Var Rate Dtd 02/06/2018 Due 02/05/2021 Non-Callable 44932HAF0 08/05/19	250,000.000 2.72500%	514.41	1,706.03	0.00	0.00	1,807.89	616.27
- IBM Credit LLC Sr Gbl NT 3.45% Dtd 11/30/2018 Due 11/30/2020 Callable 44932HAK9 12/02/19	150,000.000 3.45000%	14.37	2,170.62	0.00	0.00	2,587.50	431.25

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- JPMorgan Chase & Co Sub NT 3.375% Dtd 05/01/2013 Due 05/01/2023 Non-Callable 46625HJJ0	500,000.000 3.37500%	1,406.25		8,437.50		0.00		0.00		8,437.50		1,406.25
	11/01/19											
- Morgan Stanley Fr 4.10% Dtd 05/21/2013 Due 05/22/2023 Non-Callable 61747YDU6	400,000.000 4.10000%	410.00		7,243.33		0.00		0.00		8,200.00		1,366.67
	11/22/19											
- Wells Fargo & Co New Flt NT Var Rate Dtd 02/13/2017 Due 02/11/2022 Callable 949746SP7	500,000.000 3.46500%	1,017.37		3,978.47		0.00		0.00		4,584.12		1,623.02
	08/12/19											
Total Short (Less Than 5 Years)		27,386.29		47,664.15		0.00		0.00		40,027.00		19,749.14
Intermediate (5-10 Years)												
- Bank Amer Corp Sr NT M Flt Var Rate Dtd 01/20/2017 Due 01/20/2028 Non-Callable 06051GGF0	400,000.000 3.82400%	5,566.04		4,291.37		0.00		0.00		0.00		1,274.67
	07/22/19											
- CBS Corp New Sr Gbl 3.70% Dtd 08/19/2014 Due 08/15/2024 Callable 124857AM5	250,000.000 3.70000%	2,723.61		1,952.77		0.00		0.00		0.00		770.84
	08/15/19											
- Enable Midstream Partners LP Sr NT 4.95% Dtd 05/10/2018 Due 05/15/2028 Callable 292480AL4	300,000.000 4.95000%	660.00		6,847.50		0.00		0.00		7,425.00		1,237.50
	11/15/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Enterprise Prods Oper LLC Sr NT 3.75% Dtd 10/14/2014 Due 02/15/2025 Callable 29379VBE2 08/15/19	400,000.000 3.75000%	4,416.66		3,166.66		0.00		0.00		0.00		1,250.00
- Honda Auto Recv Own Tr Ser 2018 4 CI A 4 3.30% Dtd 11/28/2018 Due 07/15/2025 43815AAD4 06/17/19	400,000.000 3.30000%	586.66		586.66		0.00		0.00		1,100.00		1,100.00
- Kimco Rlty Corp Sr Gbl 3.80% Dtd 03/30/2017 Due 04/01/2027 Callable 49446RAS8 10/01/19	250,000.000 3.80000%	1,583.33		791.66		0.00		0.00		0.00		791.67
- Lincoln Natl Corp Ind Sr Gbl NT 3.625% Dtd 12/12/2016 Due 12/12/2026 Callable 534187BF5 09/12/19	500,000.000 3.62500%	3,977.43		2,467.01		0.00		0.00		0.00		1,510.42
- Mplx LP Sr NT 4.00% Dtd 02/08/2018 Due 03/15/2028 Callable 55336VAR1 09/16/19	250,000.000 4.00000%	2,111.11		1,277.77		0.00		0.00		0.00		833.34
- Marathon Pete Corp Sr NT 3.625% Dtd 09/05/2014 Due 09/15/2024 Callable 56585AAG7 09/16/19	400,000.000 3.62500%	3,061.11		1,852.77		0.00		0.00		0.00		1,208.34
- Microsoft Corp Sr NT 3.125% Dtd 11/03/2015 Due 11/03/2025 Callable 594918BJ2 11/04/19	750,000.000 3.12500%	1,822.91		11,588.53		0.00		0.00		11,718.75		1,953.13

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	- Beginning Accrual	- Income Paid on Purchases	+ Income Received on Sales	+ Earned Income Received	= Net Income For Period
- Mid America Apts LP Sr NT 3.60% Dtd 05/09/2017 Due 06/01/2027 Callable 59523UAN7 06/03/19	300,000.000 3.60000%	5,400.00	4,500.00	0.00	0.00	0.00	900.00
- Nucor Corp Sr NT 3.95% Dtd 04/26/2018 Due 05/01/2028 Callable 670346AP0 11/01/19	300,000.000 3.95000%	987.50	5,924.99	0.00	0.00	5,925.00	987.51
- Time Warner Inc Sr NT 3.80% Dtd 12/08/2016 Due 02/15/2027 Callable Last Priced 04/30/2019 887317BB0 08/15/19	3.80000%	0.00	2,406.66	0.00	2,850.00	1,252.94	1,696.28
- Walmart Inc Sr Gbl NT 2.85% Dtd 04/23/2019 Due 07/08/2024 Callable 931142EL3 07/08/19	500,000.000 2.85000%	1,504.16	316.66	0.00	0.00	0.00	1,187.50
Total Intermediate (5-10 Years)		34,400.52	47,971.01	0.00	2,850.00	27,421.69	16,701.20
Long (Over 10 Years)							
- Citigroup Coml Mtg Tr Ser 2018 B2 CI A 4 4.009% Dtd 03/01/2018 Due 03/10/2051 IPD11 17327FAD8 06/12/19	250,000.000 4.00900%	835.20	835.20	0.00	0.00	835.21	835.21
Total Long (Over 10 Years)		835.20	835.20	0.00	0.00	835.21	835.21
Total Non-Government Obligations		62,622.01	96,470.36	0.00	2,850.00	68,283.90	37,285.55

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Foreign Obligations												
Short (Less Than 5 Years)												
- Enbridge Inc Sr Flt NT Var Rate Dtd 06/15/2017 Due 06/15/2020 Non-Callable 29250NAP0	500,000.000 3.31000%	3,501.30		2,122.13		0.00		0.00		0.00		1,379.17
	06/17/19											
- Glaxosmithkline Cap PLC Sr Flt NT Var Rate Dtd 05/15/2018 Due 05/14/2021 Callable 377373AF2	200,000.000 2.86800%	284.67		1,261.22		0.00		0.00		1,504.53		527.98
	08/14/19											
- Lloyds Bank PLC Sr Gbl Coco Var Rate Dtd 05/08/2018 Due 05/07/2021 Non-Callable 53944VAQ2	300,000.000 3.05500%	637.89		2,231.45		0.00		0.00		2,394.47		800.91
	08/07/19											
- Mizuho Finl Group Inc Sr Gbl FL NT Var Rate Dtd 02/28/2017 Due 02/28/2022 Non-Callable 60687YAJ8	500,000.000 3.46000%	193.72		3,073.52		0.00		0.00		4,411.53		1,531.73
	08/28/19											
Total Short (Less Than 5 Years)		4,617.58		8,688.32		0.00		0.00		8,310.53		4,239.79
Intermediate (5-10 Years)												
- Actavis Fdg SCS Gtd NT 3.80% Dtd 03/12/2015 Due 03/15/2025 Callable 00507UAS0	300,000.000 3.80000%	2,406.66		1,456.66		0.00		0.00		0.00		950.00
	09/16/19											

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- GE Capital International Fdg Fr 3.373% Dtd 05/15/2016 Due 11/15/2025 Callable 36164Q6M5 11/15/19 250,000.000 3.37300%		374.77		3,888.31		0.00		0.00		4,216.25		702.71
- Marvell Technology Group LTD Sr Gbl NT 4.875% Dtd 06/22/2018 Due 06/22/2028 Callable 57385LAB4 06/24/19 300,000.000 4.87500%		6,459.38		5,240.63		0.00		0.00		0.00		1,218.75
Total Intermediate (5-10 Years)		9,240.81		10,585.60		0.00		0.00		4,216.25		2,871.46
Total Foreign Obligations		13,858.39		19,273.92		0.00		0.00		12,526.78		7,111.25
Total Fixed Income		204,227.35		260,579.22		0.00		2,850.00		161,026.35		107,524.48
Cash Equivalent												
- BMO Government Money Market Premier #604 09658L794 / MGNXX 06/03/19 1,001,421.660		1,299.51		1,814.83		0.00		0.00		1,814.83		1,299.51
Total Cash Equivalent		1,299.51		1,814.83		0.00		0.00		1,814.83		1,299.51
Total		205,526.86		262,394.05		0.00		2,850.00		162,841.18		108,823.99

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
Interest		
Foreign Interest Income		
05/15/19	- GE Capital International Fdg Fr 3.373% Dtd 05/15/2016 Due 11/15/2025 Callable 36164Q6M5 Int To 05/15/19 on 250,000	4,216.25
05/14/19	- Glaxosmithkline Cap PLC Sr Flt NT Var Rate Dtd 05/15/2018 Due 05/14/2021 Callable 377373AF2 Int To 05/14/19 on 200,000	1,504.53
05/07/19	- Lloyds Bank PLC Sr Gbl Coco Var Rate Dtd 05/08/2018 Due 05/07/2021 Non-Callable 53944VAQ2 Int To 05/07/19 on 300,000	2,394.47
05/28/19	- Mizuho Finl Group Inc Sr Gbl FL NT Var Rate Dtd 02/28/2017 Due 02/28/2022 Non-Callable 60687YAJ8 Int To 05/28/19 on 500,000	4,411.53
Total Foreign Interest Income		12,526.78
Domestic Interest Income		
05/14/19	- Abbvie Inc Sr Gbl NT 2.85% Dtd 05/12/2016 Due 05/14/2023 Callable 00287YAX7 Int To 05/14/19 on 300,000	4,275.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/14/19	- Abbvie Inc 3.75% Dtd 09/18/2018 Due 11/14/2023 Callable 00287YBC2 Int 09/18/18 To 05/14/19 on 100000	2,458.33
05/15/19	- Ally Auto Recv Tr Ser 2018 3 CI A 3 3.00% Dtd 06/27/2018 Due 01/17/2023 02007JAC1 Int To 05/15/19 on 300000	750.00
05/01/19	- BMO Government Money Market Premier #604 09658L794 Int To 04/30/19	1,814.83
05/15/19	- Carmax Auto Owner Tr Ser 2017 1 CI A 3 1.98% Dtd 01/31/2017 Due 11/15/2021 14314JAC4 Int To 05/15/19 on 355683.90	586.88
05/15/19	- Carmax Auto Owner Tr 2018-2 Asset Backed NT CI A-3 2.98% Dtd 04/25/2018 Due 01/17/2023 14314XAC3 Int To 05/15/19 on 300000	745.00
05/10/19	- Citigroup Coml Mtg Tr Ser 2018 B2 CI A 4 4.009% Dtd 03/01/2018 Due 03/10/2051 IPD11 17327FAD8 Int To 05/01/19 on 250000	835.21
05/15/19	- Enable Midstream Partners LP Sr NT 4.95% Dtd 05/10/2018 Due 05/15/2028 Callable 292480AL4 Int To 05/15/19 on 300,000	7,425.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #G14713 2.500% Dtd 03/01/2013 Due 04/01/2028 IPD14 3128MDN66 Int for April 2019 on 382430.62	796.73
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #G08775 4.000% Dtd 07/01/2017 Due 08/01/2047 IPD14 3128MJ2H2 Int for April 2019 on 581350.38	1,937.83
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 28 CI PT 4.00% Dtd 02/01/2012 Due 03/25/2042 IPD24 3136A33E9 Int To 05/01/19 on 92508.08	308.36
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 21 CI Pj 4.00% Dtd 02/01/2012 Due 03/25/2041 IPD24 3136A35Z0 Int To 05/01/19 on 338602.81	1,128.68
05/28/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd 3.413% Dtd 02/01/2017 Due 12/25/2026 IPD24 3137BUX60 Int To 05/01/19 on 500000	1,422.08
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4182 CI Vb 3.50% Dtd 03/01/2013 Due 03/15/2026 IPD14 3137B12M3 Int To 05/01/19 on 587680.53	1,714.07

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/28/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd 3.244% Dtd 10/01/2017 Due 08/25/2027 IPD24 3137FBBX3 Int To 05/01/19 on 500000	1,351.67
05/28/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Tranche 00249 3.117% Dtd 08/01/2017 Due 06/25/2027 IPD24 3137F2LJ3 Int To 05/01/19 on 500000	1,298.75
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP7831 2.500% Dtd 09/01/2012 Due 09/01/2027 IPD24 3138MBVZ6 Int for April 2019 on 578954.63	1,206.16
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5444 3.000% Dtd 06/01/2015 Due 07/01/2045 IPD24 3138WFBN5 Int for April 2019 on 354105.91	885.26
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS6815 3.000% Dtd 02/01/2016 Due 03/01/2046 IPD24 3138WGSD7 Int for April 2019 on 167453.12	418.63
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS8483 3.000% Dtd 12/01/2016 Due 12/01/2046 IPD24 3138WJM96 Int for April 2019 on 213760.09	534.40

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AY6521 3.500% Dtd 03/01/2015 Due 04/01/2045 IPD24 3138YLG70 Int for April 2019 on 118772.49	346.42
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2973 CI EB 5.50% Dtd 05/01/2005 Due 04/15/2035 IPD14 31395TX5 Int To 05/01/19 on 46129.26	211.43
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 27 CI DB 3.00% Dtd 03/01/2011 Due 04/25/2026 IPD24 31397SFQ2 Int To 05/01/19 on 944985.74	2,362.46
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Spas Thru Tr REMIC Tr 2010-25 CI-Nd 3.50% Dtd 02/01/2010 Due 03/25/2025 IPD24 31398MEC6 Int To 05/01/19 on 7510.51	21.91
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2771 3.000% Dtd 09/01/2016 Due 10/01/2046 IPD24 31418CCH5 Int for April 2019 on 285819.33	714.55
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2806 3.000% Dtd 10/01/2016 Due 11/01/2046 IPD24 31418CDL5 Int for April 2019 on 206172.93	515.43

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA3644 3.000% Dtd 03/01/2019 Due 04/01/2049 IPD24 31418DBN1 Int for April 2019 on 748692.10	1,871.73
05/20/19	- GNMA II Passthru CTF Pool #MA1996 4.00% Dtd 06/01/2014 Due 06/20/2044 IPD19 36179QGD7 Int for April 2019 on 66180.65	220.60
05/20/19	- GNMA II Passthru CTF Pool #MA2149 4.00% Dtd 08/01/2014 Due 08/20/2044 IPD19 36179QL66 Int for April 2019 on 138088.20	460.29
05/20/19	- GNMA II Passthru CTF Pool #626912 3.00% Dtd 02/01/2015 Due 02/20/2045 IPD19 36291FN53 Int for April 2019 on 420942.96	1,052.36
05/29/19	- Goldman Sachs Group Inc Medium Term Nts Tranche # Tr 00591 Fltg Rate Dtd 11/29/2013 Due 11/29/2023 38141EB81 Int To 05/28/19 on 500,000	5,286.10
05/16/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2011 42 Cl B Fltg Rate Dtd 03/01/2011 Due 07/16/2047 IPD15 38376GH60 Int To 05/01/19 on 52251.57	157.75
05/20/19	- Honda Auto Recv Ser 2018 2 Cl A 2 2.66% Dtd 05/30/2018 Due 12/18/2020 43814UAF6 Int To 05/18/19 on 139256.13	308.68

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/15/19	- Honda Auto Recv Own Tr Ser 2018 4 CI A 4 3.30% Dtd 11/28/2018 Due 07/15/2025 43815AAD4 Int To 05/15/19 on 400000	1,100.00
05/06/19	- IBM Credit LLC Sr Gbl FL NT Var Rate Dtd 02/06/2018 Due 02/05/2021 Non-Callable 44932HAF0 Int To 05/05/19 on 250,000	1,807.89
05/30/19	- IBM Credit LLC Sr Gbl NT 3.45% Dtd 11/30/2018 Due 11/30/2020 Callable 44932HAK9 Int 11/30/18 To 05/30/19 on 150000	2,587.50
05/01/19	- JPMorgan Chase & Co Sub NT 3.375% Dtd 05/01/2013 Due 05/01/2023 Non-Callable 46625HJJ0 Int To 05/01/19 on 500,000	8,437.50
05/03/19	- Microsoft Corp Sr NT 3.125% Dtd 11/03/2015 Due 11/03/2025 Callable 594918BJ2 Int To 05/03/19 on 750,000	11,718.75
05/22/19	- Morgan Stanley Fr 4.10% Dtd 05/21/2013 Due 05/22/2023 Non-Callable 61747YDU6 Int To 05/22/19 on 400,000	8,200.00
05/01/19	- Nucor Corp Sr NT 3.95% Dtd 04/26/2018 Due 05/01/2028 Callable 670346AP0 Int To 05/01/19 on 300,000	5,925.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
05/15/19	- Time Warner Inc Sr NT 3.80% Dtd 12/08/2016 Due 02/15/2027 Callable 887317BB0 Accrued Int To 05/15/19 Recd on Sale of 300,000	2,850.00
05/15/19	Ordinary Income on Disposition of	1,252.94
		4,102.94
05/31/19	- US Treasury Note 2.00% Dtd 11/30/2013 Due 11/30/2020 912828A42 Int To 05/31/19 on 750,000	7,500.00
05/31/19	- US Treasury Note 1.625% Dtd 11/30/2015 Due 11/30/2020 912828M98 Int To 05/31/19 on 1,000,000	8,125.00
05/15/19	- US Treasury Note 2.625% Dtd 11/15/2010 Due 11/15/2020 912828PC8 Int To 05/15/19 on 945,000	12,403.12
05/31/19	- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77 Int To 05/31/19 on 3,500,000	24,062.50
05/15/19	- US Treasury Note 2.875% Dtd 05/15/2018 Due 05/15/2028 912828N7 Int To 05/15/19 on 500,000	7,187.50
05/13/19	- Wells Fargo & Co New Flt NT Var Rate Dtd 02/13/2017 Due 02/11/2022 Callable 949746SP7 Int To 05/11/19 on 500,000	4,584.12

City of Naperville-TCH

Account Number: 89-H123-AB-0
 Statement Period: 05/01/19 through 05/31/19

Income		
Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
	Total Domestic Interest Income	153,164.40
	Total Interest	165,691.18
	Other	
05/06/19	- BMO Government Money Market Premier #604 09658L794 Fee Credit	107.44
	Total Other	107.44
	Total Income	165,798.62

City of Naperville-TCH

Account Number: 89-H123-AB-0
 Statement Period: 05/01/19 through 05/31/19

Disbursements		
Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
	Expenses	
05/24/19	Quarterly Fee To 04/30/19 Invoice #6059387	- 1,837.05
	Total Expenses	<u>- 1,837.05</u>
	Total Disbursements	- 1,837.05

City of Naperville-TCH

Account Number: 89-H123-AB-0
 Statement Period: 05/01/19 through 05/31/19

Purchases				
Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash
	Cash Equivalent			
05/31/19	- BMO Government Money Market Premier 09658L794 Purchases (17) 05/01/19 To 05/31/19	0.00	0.00	- 594,258.87
	Total Cash Equivalent	<u>0.00</u>	<u>0.00</u>	<u>- 594,258.87</u>
	Total Purchases	0.00	0.00	- 594,258.87

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
Fixed Income						
Treasury and Federal Agencies						
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #G14713 2.500% Dtd 03/01/2013 Due 04/01/2028 IPD14 3128MDN66 Prin Pmt for April 2019	0.00	0.00	10,350.54	- 10,350.54	0.00
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #G08775 4.000% Dtd 07/01/2017 Due 08/01/2047 IPD14 3128MJ2H2 Prin Pmt for April 2019	0.00	0.00	7,620.90	- 7,620.90	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 28 CI PT 4.00% Dtd 02/01/2012 Due 03/25/2042 IPD24 3136A33E9 Prin Pmt for 05/01/19	0.00	0.00	278.82	- 278.82	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 21 CI Pj 4.00% Dtd 02/01/2012 Due 03/25/2041 IPD24 3136A35Z0 Prin Pmt for 05/01/19	0.00	0.00	6,777.97	- 6,777.97	0.00
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4182 CI Vb 3.50% Dtd 03/01/2013 Due 03/15/2026 IPD14 3137B12M3 Prin Pmt for 05/01/19	0.00	0.00	6,279.04	- 6,279.04	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP7831 2.500% Dtd 09/01/2012 Due 09/01/2027 IPD24 3138MBVZ6 Prin Pmt for April 2019	0.00	0.00	8,098.39	- 8,098.39	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5444 3.000% Dtd 06/01/2015 Due 07/01/2045 IPD24 3138WFBN5 Prin Pmt for April 2019	0.00	0.00	2,815.85	- 2,815.85	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS6815 3.000% Dtd 02/01/2016 Due 03/01/2046 IPD24 3138WGSD7 Prin Pmt for April 2019	0.00	0.00	1,191.57	- 1,191.57	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS8483 3.000% Dtd 12/01/2016 Due 12/01/2046 IPD24 3138WJM96 Prin Pmt for April 2019	0.00	0.00	1,953.52	- 1,953.52	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AY6521 3.500% Dtd 03/01/2015 Due 04/01/2045 IPD24 3138YLG70 Prin Pmt for April 2019	0.00	0.00	2,274.44	- 2,274.44	0.00
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2973 CI EB 5.50% Dtd 05/01/2005 Due 04/15/2035 IPD14 31395TXY5 Prin Pmt for 05/01/19	0.00	0.00	1,419.03	- 1,419.03	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 27 CI DB 3.00% Dtd 03/01/2011 Due 04/25/2026 IPD24 31397SFQ2 Prin Pmt for 05/01/19	0.00	0.00	24,035.21	- 24,035.21	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Spassthru Tr REMIC Tr 2010-25 CI-Nd 3.50% Dtd 02/01/2010 Due 03/25/2025 IPD24 31398MEC6 Prin Pmt for 05/01/19	0.00	0.00	1,017.49	- 1,017.49	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2771 3.000% Dtd 09/01/2016 Due 10/01/2046 IPD24 31418CCH5 Prin Pmt for April 2019	0.00	0.00	2,592.63	- 2,592.63	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2806 3.000% Dtd 10/01/2016 Due 11/01/2046 IPD24 31418CDL5 Prin Pmt for April 2019	0.00	0.00	1,946.23	- 1,946.23	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA3644 3.000% Dtd 03/01/2019 Due 04/01/2049 IPD24 31418DBN1 Prin Pmt for April 2019	0.00	0.00	3,065.65	- 3,065.65	0.00
05/20/19	- GNMA II Passthru CTF Pool #MA1996 4.00% Dtd 06/01/2014 Due 06/20/2044 IPD19 36179QGD7 Prin Pmt for April 2019	0.00	0.00	1,050.05	- 1,050.05	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/20/19	- GNMA II Passthru CTF Pool #MA2149 4.00% Dtd 08/01/2014 Due 08/20/2044 IPD19 36179QL66 Prin Pmt for April 2019	0.00	0.00	2,264.45	- 2,264.45	0.00
05/20/19	- GNMA II Passthru CTF Pool #626912 3.00% Dtd 02/01/2015 Due 02/20/2045 IPD19 36291FN53 Prin Pmt for April 2019	0.00	0.00	1,024.57	- 1,024.57	0.00
05/16/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2011 42 CI B Fltg Rate Dtd 03/01/2011 Due 07/16/2047 IPD15 38376GH60 Prin Pmt for 05/01/19	0.00	0.00	4,939.18	- 4,939.18	0.00
Total Treasury and Federal Agencies		0.00	0.00	90,995.53	- 90,995.53	0.00
Non-Government Obligations						
05/15/19	- Carmax Auto Owner Tr Ser 2017 1 CI A 3 1.98% Dtd 01/31/2017 Due 11/15/2021 14314JAC4 Prin Pmt for 05/15/19	0.00	0.00	24,154.71	- 24,154.71	0.00
05/20/19	- Honda Auto Recv Ser 2018 2 CI A 2 2.66% Dtd 05/30/2018 Due 12/18/2020 43814UAF6 Prin Pmt for 05/18/19	0.00	0.00	14,655.95	- 14,655.95	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/15/19	- Time Warner Inc Sr NT 3.80% Dtd 12/08/2016 Due 02/15/2027 Callable 887317BB0 Sold 300000 05/13/19 To Credit Suisse First Boston Corp	0.00	0.00	298,654.06	- 290,643.00	8,011.06
	Total Non-Government Obligations	0.00	0.00	337,464.72	- 329,453.66	8,011.06
	Total Fixed Income	0.00	0.00	428,460.25	- 420,449.19	8,011.06
	Cash Equivalent					
05/31/19	- BMO Government Money Market Premier 09658L794 Sales (1) 05/01/19 To 05/31/19	0.00	0.00	1,837.05	- 1,837.05	0.00
	Total Cash Equivalent	0.00	0.00	1,837.05	- 1,837.05	0.00
	Total Sales	0.00	0.00	430,297.30	- 422,286.24	8,011.06

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 05/01/19 through 05/31/19

Other Non-Cash Transactions

Date	Description <i>Asset ID (CUSIP)</i>	Shares / Par	Cost
	- US Treasury Note 0.375% Dtd 01/15/2017 Due 01/15/2027 Treasury Inflation Protection Security 912828V49		
05/14/19	Inflationary Int Adjustment 05/14/19	1,405.000	1,405.00
05/30/19	Inflationary Int Adjustment 05/30/19	1,525.000	1,525.00
			2,930.00
Total Other Non-Cash Transactions			2,930.00

**City of Naperville
Taplin Canida and Habacht
Account: 89-H123-AB-0**

Statement Period: 06/01/19 through 06/30/19

Administrator: Marion M. Miles (414) 287-8824
marion.miles@bmo.com

MARQUETTE ASSOCIATES
ATTENTION: MIKE PIOTROWSKI
150 N. WACKER DR.
SUITE 1900
CHICAGO IL 60605

City of Naperville-TCH
Account: 89-H123-AB-0

Statement Period: 06/01/19 through 06/30/19

Important Information Regarding This Account

YOUR ACCOUNT MAY BE INVESTED IN SHARES OF BMO FUNDS OR OTHER MUTUAL FUNDS FOR WHICH BMO HARRIS BANK N.A. AND/OR ITS AFFILIATES PROVIDE INVESTMENT ADVISORY, CUSTODIAL, SHAREHOLDER SERVICING AND/OR SIMILAR ADMINISTRATIVE SERVICES FOR FEES THAT MAY BE BASED ON A PERCENTAGE OF ASSETS, OR OTHER REASONABLE COMPENSATION. ***FRACTIONAL SHARES (FS) OF PUBLICLY TRADED SECURITIES HELD IN CLIENT ACCOUNTS ARE COMBINED WITH OTHER FS OF LIKE SECURITIES HELD IN OTHER CLIENTS' ACCOUNTS TO CREATE WHOLE SHARES. THOSE WHOLE SHARES ARE SOLD ON THE MARKET AND EACH CLIENT'S ACCOUNT IS CREDITED WITH ITS PROPORTIONATE SHARE OF THE PROCEEDS. IF A FRACTIONAL SHARE REMAINS AFTER THESE ACTIONS, BMO PURCHASES THAT FRACTION BASED ON THE AVERAGE VALUE ACHIEVED FOR THE SOLD SHARES. BMO RETAINS THAT SHARE UNTIL IT MAY BE LATER COMBINED WITH OTHER FS AND SOLD ON THE MARKET. ***IF YOUR ACCOUNT HOLDS ASSETS FOR WHICH BMO HARRIS BANK N.A. (BMO) ACTS IN A NON-CUSTODIAL MANNER OR HOLDS ASSETS WHICH BMO DEEMS TO BE HARD TO VALUE, THE DATA DISPLAYED, INCLUDING PRICE AND VALUATION DATA, IS BASED SOLELY ON INFORMATION RECEIVED BY BMO BY THE TIME THIS STATEMENT WAS PRODUCED. BMO MAKES NO REPRESENTATIONS OR WARRANTIES AS TO THE ACCURACY OF THIS INFORMATION. BMO BEARS NO LIABILITY FOR ANY CLAIMS, LOSSES, DAMAGES, ACTIONS, LIABILITIES OR EXPENSES INCURRED BY OR ASSESSED AGAINST BMO OR ANY OF ITS OFFICERS, DIRECTORS, EMPLOYEES, OR AGENTS ANY WAY RELATED TO ASSETS IN WHICH BMO IS ACTING IN A NON-CUSTODIAL MANNER.

City of Naperville-TCH

Account Number: 89-H123-AB-0
 Statement Period: 06/01/19 through 06/30/19

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City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Account Reconciliation : Current Period
06/01/19 through 06/30/19

	Net Cash	Cost	Change in Value	Market Value
Beginning Value	0.00	49,048,093.07		49,522,990.26
Income				
Interest	61,509.12			
Other	78.21			
Total Income				61,587.33
Disbursements				
Expenses	0.00			
Purchases				
Fixed Income	- 4,242,869.98	4,242,869.98		
Cash Equivalent	- 442,144.86	442,144.86		
Sales				
Fixed Income	3,839,098.20	- 3,906,162.78		
Cash Equivalent	784,329.31	- 784,329.31		
Total Sales				- 67,064.58
Other Non-Cash Transactions		465.00		465.00
Accrued Income				
End of Period			264,448.09	
Beginning of Period			205,526.86	
Change In Accrued Income				58,921.23
Market Appreciation/Depreciation				422,012.56
Ending Value	0.00	49,043,080.82		49,998,911.80
		(Cost Total Excludes Cash and Accrued Income)		

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Account Reconciliation : Year-To-Date 01/01/19 through 06/30/19

	Net Cash	Cost	Change in Value	Market Value
Beginning Value	0.00	48,455,381.38		47,828,315.56
Income				
Interest	585,099.29			
Other	10,867.51			
Total Income				595,966.80
Disbursements				
Expenses	- 3,655.19			
Total Disbursements				- 3,655.19
Purchases				
Fixed Income	- 11,928,654.26	11,928,654.26		
Cash Equivalent	- 3,519,957.65	3,519,957.65		
Sales				
Fixed Income	7,256,186.52	- 7,262,186.69		
Cash Equivalent	7,600,113.78	- 7,600,113.78		
Total Sales				- 6,000.17
Other Non-Cash Transactions		1,388.00		1,388.00
Accrued Income				
End of Period			264,448.09	
Beginning of Period			208,906.75	
Change In Accrued Income				55,541.34
Market Appreciation/Depreciation				1,527,355.46
Ending Value	0.00	49,043,080.82		49,998,911.80
		(Cost Total Excludes Cash and Accrued Income)		

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Performance Measurement: Time Weighted Gross of Fees

Asset Category	Last Month 06/01/19- 06/30/19	Last 3 Months 04/01/19- 06/30/19	Year-to-Date 01/01/19- 06/30/19	Last 12 Months 07/01/18- 06/30/19	Period 07/02/12- 06/30/19
Fixed Income	N/A	N/A	N/A	N/A	-100.00
Cash Equivalents	N/A	N/A	N/A	N/A	-100.00
Overall	N/A	N/A	N/A	N/A	-100.00

Indices

Standard & Poors 500	0.00	0.00	0.00	0.00	0.00
Barclay Aggr Bond	0.00	0.00	0.00	0.00	0.00
Citigroup/90-Day Treasury Bill	0.00	0.00	0.00	0.00	0.62
Dow Jones Industrial Average	0.00	0.00	0.00	0.00	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Investment Position
06/30/19

	Total Cost	Total Market	Market Appreciation/ Depreciation	% of Account at Market	Accrued Income	Estimated Annual Income	Market Yield
Fixed Income							
Treasury and Federal Agencies							
Short (Less Than 5 Years)	18,845,534.09	19,164,673.95	319,139.86	38.33	100,465.78	346,431.00	1.81 %
Intermediate (5-10 Years)	10,723,967.85	10,707,331.34	- 16,636.51	21.42	60,828.05	264,227.00	2.47 %
Long (Over 10 Years)	3,895,566.05	3,795,342.31	- 100,223.74	7.59	10,377.37	124,521.00	3.28 %
Total Treasury and Federal Agencies	33,465,067.99	33,667,347.60	202,279.61	67.34	171,671.20	735,179.00	2.18 %
Non-Government Obligations							
Short (Less Than 5 Years)	6,920,209.27	7,057,901.10	137,691.83	14.12	37,536.05	225,590.00	3.20 %
Intermediate (5-10 Years)	5,406,335.74	5,687,496.10	281,160.36	11.38	43,805.39	198,058.00	3.48 %
Long (Over 10 Years)	254,599.61	274,230.70	19,631.09	.55	835.20	10,022.00	3.65 %
Total Non-Government Obligations	12,581,144.62	13,019,627.90	438,483.28	26.04	82,176.64	433,670.00	3.33 %
Foreign Obligations							
Short (Less Than 5 Years)	1,498,836.50	1,505,809.00	6,972.50	3.01	4,498.04	47,751.00	3.17 %
Intermediate (5-10 Years)	838,794.50	882,442.00	43,647.50	1.76	4,799.76	34,457.00	3.90 %
Total Foreign Obligations	2,337,631.00	2,388,251.00	50,620.00	4.78	9,297.80	82,208.00	3.44 %
Total Fixed Income	48,383,843.61	49,075,226.50	691,382.89	98.15	263,145.64	1,251,057.00	2.55 %
Cash Equivalent	659,237.21	659,237.21	0.00	1.32	1,302.45	14,893.00	2.26 %
Total Assets	49,043,080.82	49,734,463.71	691,382.89	99.47	264,448.09	1,265,950.00	2.55 %

Accrued Income

City of Naperville-TCH

Account Number: 89-H123-AB-0
 Statement Period: 06/01/19 through 06/30/19

Investment Position 06/30/19							
	Total Cost	Total Market	Market Appreciation/ Depreciation	% of Account at Market	Accrued Income	Estimated Annual Income	Market Yield
Interest	264,448.09	264,448.09		.53			
Total Accrued Income	264,448.09	264,448.09	0.00	.53			
Total Assets and Accruals	49,307,528.91	49,998,911.80	691,382.89	100.00	264,448.09	1,265,950.00	2.53 %

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

**Bond Maturity Schedule
06/30/19**

Years To Maturity	Par Value	% of Market Value	Market Value	Estimated Annual Income
0-1	800,000.00	1.64 %	802,509.00	24,925.00
1-5	26,761,596.31	54.87 %	26,925,875.05	594,847.00
5-10	16,705,176.56	35.21 %	17,277,269.44	496,742.00
15-20	43,325.30	.09 %	45,424.36	2,382.00
20 +	3,908,811.01	8.20 %	4,024,148.65	132,161.00
Total Bonds	48,218,909.18	100.00%	49,075,226.50	1,251,057.00

Average Maturity: 6.5 Years

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Asset and Liability Positions
06/30/19

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Fixed Income									
Treasury and Federal Agencies									
Short (Less Than 5 Years)									
- Federal Home Ln Mtg Corp 2.45% Dtd 06/11/2019 Due 06/11/2021 Callable 3134GTTJ2	500,000.000	1.02	500,000.00 100.000	500,010.00 100.002	10.00	1.00	680.55	12,250.00 0.02450	2.45%
- US Treasury Note 2.00% Dtd 11/30/2013 Due 11/30/2020 912828A42	750,000.000	1.53	762,307.20 101.641	751,657.50 100.221	- 10,649.70	1.50	1,270.49	15,000.00 0.02000	2.00%
- US Treasury Note 1.375% Dtd 10/31/2015 Due 10/31/2020 912828L99	500,000.000	1.01	485,156.25 97.031	496,830.00 99.366	11,673.75	.99	1,158.28	6,875.00 0.01375	1.38%
- US Treasury Note 1.625% Dtd 11/30/2015 Due 11/30/2020 912828M98	1,000,000.000	2.03	999,026.78 99.903	996,980.00 99.698	- 2,046.78	1.99	1,376.36	16,250.00 0.01625	1.63%
- US Treasury Note 1.375% Dtd 01/31/2016 Due 01/31/2021 912828N89	2,300,000.000	4.65	2,329,726.47 101.292	2,284,199.00 99.313	- 45,527.47	4.57	13,191.64	31,625.00 0.01375	1.38%
- US Treasury Note 2.625% Dtd 11/15/2010 Due 11/15/2020 912828PC8	945,000.000	1.95	926,094.41 97.999	954,837.45 101.041	28,743.04	1.91	3,168.18	24,806.00 0.02625	2.60%
- US Treasury Note 1.50% Dtd 02/29/2016 Due 02/28/2023 912828P79	3,850,000.000	7.78	3,688,108.83 95.795	3,819,777.50 99.215	131,668.67	7.64	19,302.30	57,750.00 0.01500	1.51%
- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77	3,500,000.000	7.08	3,471,764.52 99.193	3,474,450.00 99.270	2,685.48	6.95	4,076.16	48,125.00 0.01375	1.39%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- US Treasury Note 2.25% Dtd 12/31/2016 Due 12/31/2023 912828V23	4,000,000.000	8.33	3,932,187.52 98.305	4,086,880.00 102.172	154,692.48	8.17	45,244.56	90,000.00 0.02250	2.20%
- US Treasury Note 2.50% Dtd 03/31/2018 Due 03/31/2023 9128284D9	1,750,000.000	3.67	1,751,162.11 100.066	1,799,052.50 102.803	47,890.39	3.60	10,997.26	43,750.00 0.02500	2.43%
Total Short (Less Than 5 Years)		39.05	18,845,534.09	19,164,673.95	319,139.86	38.33	100,465.78	346,431.00	1.81%
Intermediate (5-10 Years)									
- Federal Home Ln Mtg Corp Partn Gold Group #G14713 2.500% Dtd 03/01/2013 Due 04/01/2028 IPD14 3128MDN66	367,019.910	.75	388,637.25 105.890	370,502.93 100.949	- 18,134.32	.74	764.62	9,175.00 0.02500	2.48%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf's Gtd 3.413% Dtd 02/01/2017 Due 12/25/2026 IPD24 3137BUX60	500,000.000	1.09	514,988.50 102.998	534,924.15 106.984	19,935.65	1.07	1,422.08	17,065.00 0.03413	3.19%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf's Gtd Ser 4182 CI Vb 3.50% Dtd 03/01/2013 Due 03/15/2026 IPD14 3137B12M3	575,104.120	1.20	622,094.56 108.171	589,259.27 102.461	- 32,835.29	1.18	1,677.38	20,128.00 0.03500	3.42%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf's Gtd 3.244% Dtd 10/01/2017 Due 08/25/2027 IPD24 3137FBBX3	500,000.000	1.08	514,983.50 102.997	529,445.80 105.889	14,462.30	1.06	1,351.66	16,220.00 0.03244	3.06%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf's Gtd Tranche 00249 3.117% Dtd 08/01/2017 Due 06/25/2027 IPD24 3137F2LJ3	500,000.000	1.07	514,975.50 102.995	524,854.85 104.970	9,879.35	1.05	1,298.75	15,585.00 0.03117	2.97%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Asset and Liability Positions 06/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP7831 2.500% Dtd 09/01/2012 Due 09/01/2027 IPD24 3138MBVZ6	560,099.320	1.15	595,584.49 106.336	565,095.41 100.892	- 30,489.08	1.13	1,166.87	14,002.00 0.02500	2.48%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 27 CI DB 3.00% Dtd 03/01/2011 Due 04/25/2026 IPD24 31397SFQ2	897,411.150	1.86	949,911.15 105.850	914,254.48 101.876	- 35,656.67	1.83	2,243.52	26,922.00 0.03000	2.94%
- Federal Natl Mtg Assn Gtd REMIC Spassthru Tr REMIC Tr 2010-25 CI-Nd 3.50% Dtd 02/01/2010 Due 03/25/2025 IPD24 31398MEC6	5,542.060	.01	38,015.96 685.954	5,518.95 99.583	- 32,497.01	.01	16.16	193.00 0.03500	3.51%
- US Treasury Note 2.00% Dtd 02/15/2015 Due 02/15/2025 912828J27	1,200,000.000	2.47	1,201,953.13 100.163	1,212,492.00 101.041	10,538.87	2.43	9,016.57	24,000.00 0.02000	1.98%
- US Treasury Note 2.00% Dtd 08/15/2015 Due 08/15/2025 912828K74	500,000.000	1.03	474,318.41 94.864	504,885.00 100.977	30,566.59	1.01	3,756.90	10,000.00 0.02000	1.98%
- US Treasury Note 1.625% Dtd 02/16/2016 Due 02/15/2026 912828P46	1,350,000.000	2.71	1,364,454.62 101.071	1,330,519.50 98.557	- 33,935.12	2.66	8,241.71	21,937.00 0.01625	1.65%
- US Treasury Note 2.25% Dtd 08/15/2017 Due 08/15/2027 912828R0	750,000.000	1.57	760,371.09 101.383	768,330.00 102.444	7,958.91	1.54	6,339.77	16,875.00 0.02250	2.20%
- US Treasury Note 2.875% Dtd 05/15/2018 Due 05/15/2028 912828N7	500,000.000	1.09	496,464.85 99.293	536,975.00 107.395	40,510.15	1.07	1,835.93	14,375.00 0.02875	2.68%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Asset and Liability Positions 06/30/19

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- US Treasury Note 2.625% Dtd 02/15/2019 Due 02/15/2029 9128286B1	2,200,000.000	4.73	2,287,214.84 103.964	2,320,274.00 105.467	33,059.16	4.64	21,696.13	57,750.00 0.02625	2.49%
Total Intermediate (5-10 Years)		21.82	10,723,967.85	10,707,331.34	- 16,636.51	21.42	60,828.05	264,227.00	2.47%
Long (Over 10 Years)									
- Federal Home Ln Mtg Corp Partn Gold Group #G08775 4.000% Dtd 07/01/2017 Due 08/01/2047 IPD14 3128MJ2H2	564,557.110	1.20	598,051.68 105.933	588,974.21 104.325	- 9,077.47	1.18	1,881.85	22,582.00 0.04000	3.83%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 28 CI PT 4.00% Dtd 02/01/2012 Due 03/25/2042 IPD24 3136A33E9	91,179.980	.19	111,599.98 122.395	95,318.36 104.538	- 16,281.62	.19	303.93	3,647.00 0.04000	3.83%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 21 CI PJ 4.00% Dtd 02/01/2012 Due 03/25/2041 IPD24 3136A35Z0	327,608.160	.70	380,271.27 116.075	342,694.68 104.605	- 37,576.59	.69	1,092.02	13,104.00 0.04000	3.82%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5444 3.000% Dtd 06/01/2015 Due 07/01/2045 IPD24 3138WFBN5	344,118.980	.71	341,316.63 99.186	350,571.21 101.875	9,254.58	.70	860.29	10,323.00 0.03000	2.94%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS6815 3.000% Dtd 02/01/2016 Due 03/01/2046 IPD24 3138WGSD7	164,051.170	.34	168,808.78 102.900	166,260.94 101.347	- 2,547.84	.33	410.12	4,921.00 0.03000	2.96%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS8483 3.000% Dtd 12/01/2016 Due 12/01/2046 IPD24 3138WJM96	209,991.650	.43	209,593.33 99.810	212,700.54 101.290	3,107.21	.43	524.97	6,299.00 0.03000	2.96%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AY6521 3.500% Dtd 03/01/2015 Due 04/01/2045 IPD24 3138YLG70	115,064.460	.24	125,143.33 108.759	118,128.63 102.663	- 7,014.70	.24	335.60	4,027.00 0.03500	3.41%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf Gtd Ser 2973 CI EB 5.50% Dtd 05/01/2005 Due 04/15/2035 IPD14 31395TXY5	43,325.300	.09	44,844.91 103.507	45,424.36 104.844	579.45	.09	198.57	2,382.00 0.05500	5.25%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2771 3.000% Dtd 09/01/2016 Due 10/01/2046 IPD24 31418CCH5	280,399.710	.58	295,096.98 105.242	284,075.75 101.311	- 11,021.23	.57	700.99	8,411.00 0.03000	2.96%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2806 3.000% Dtd 10/01/2016 Due 11/01/2046 IPD24 31418CDL5	201,896.620	.42	203,337.54 100.714	204,503.11 101.291	1,165.57	.41	504.74	6,056.00 0.03000	2.96%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA3644 3.000% Dtd 03/01/2019 Due 04/01/2049 IPD24 31418DBN1	743,714.160	1.53	736,858.69 99.078	750,541.46 100.918	13,682.77	1.50	1,859.28	22,311.00 0.03000	2.97%
- GNMA II Passthru CTF Pool #MA1996 4.00% Dtd 06/01/2014 Due 06/20/2044 IPD19 36179QGD7	63,921.040	.14	78,945.66 123.505	67,398.98 105.441	- 11,546.68	.13	213.07	2,556.00 0.04000	3.79%
- GNMA II Passthru CTF Pool #MA2149 4.00% Dtd 08/01/2014 Due 08/20/2044 IPD19 36179QL66	133,416.920	.29	167,400.11 125.471	140,149.14 105.046	- 27,250.97	.28	444.72	5,336.00 0.04000	3.81%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Asset and Liability Positions 06/30/19

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- GNMA II Passthru CTF Pool #626912 3.00% Dtd 02/01/2015 Due 02/20/2045 IPD19 36291FN53	418,891.050	.87	434,297.16 103.678	428,600.94 102.318	- 5,696.22	.86	1,047.22	12,566.00 0.03000	2.93%
Total Long (Over 10 Years)		7.73	3,895,566.05	3,795,342.31	- 100,223.74	7.59	10,377.37	124,521.00	3.28%
Total Treasury and Federal Agencies		68.60	33,465,067.99	33,667,347.60	202,279.61	67.34	171,671.20	735,179.00	2.18%
Non-Government Obligations Short (Less Than 5 Years)									
- Abbvie Inc Sr Gbl NT 2.85% Dtd 05/12/2016 Due 05/14/2023 Callable 00287YAX7	300,000.000	.62	291,294.00 97.098	302,652.00 100.884	11,358.00	.61	1,116.25	8,550.00 0.02850	2.83%
- Abbvie Inc 3.75% Dtd 09/18/2018 Due 11/14/2023 Callable 00287YBC2	100,000.000	.21	99,872.00 99.872	104,113.00 104.113	4,241.00	.21	489.58	3,750.00 0.03750	3.60%
- Ally Auto Recv Tr Ser 2018 3 Cl A 3 3.00% Dtd 06/27/2018 Due 01/17/2023 02007JAC1	300,000.000	.62	299,979.48 99.993	302,822.28 100.940	2,842.80	.61	400.00	9,000.00 0.03000	2.97%
- American Express Co NT 2.50% Dtd 08/01/2017 Due 08/01/2022 Callable 025816BM0	250,000.000	.51	241,485.00 96.594	251,587.50 100.635	10,102.50	.50	2,604.16	6,250.00 0.02500	2.48%
- Anheuser-Busch Inbev Fin Inc Gtd NT 2.65% Dtd 01/25/2016 Due 02/01/2021 Callable 035242AJ5	400,000.000	.82	393,804.00 98.451	402,084.00 100.521	8,280.00	.80	4,416.66	10,600.00 0.02650	2.64%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- CVS Health Corp Sr NT 3.125% Dtd 03/09/2018 Due 03/09/2020 Callable 126650DA5	300,000.000	.61	299,856.00 99.952	301,149.00 100.383	1,293.00	.60	2,916.66	9,375.00 0.03125	3.11%
- CVS Health Corp Sr Gbl FL NT Var Rate Dtd 03/09/2018 Due 03/09/2021 Callable 126650DD9	200,000.000	.41	198,784.60 99.392	200,882.00 100.441	2,097.40	.40	389.44	6,346.00 0.03173	3.16%
- Carmax Auto Owner Tr Ser 2017 1 CI A 3 1.98% Dtd 01/31/2017 Due 11/15/2021 14314JAC4	306,564.000	.62	304,488.05 99.323	305,981.31 99.809	1,493.26	.61	272.52	6,069.00 0.01980	1.98%
- Carmax Auto Owner Tr 2018-2 Asset Backed NT CI A-3 2.98% Dtd 04/25/2018 Due 01/17/2023 14314XAC3	300,000.000	.62	299,988.28 99.996	303,458.28 101.152	3,470.00	.61	397.33	8,940.00 0.02980	2.95%
- Caterpillar Finl Svcs Mtns Fr 2.95% Dtd 02/26/2019 Due 02/26/2022 Callable 14913Q2T5	250,000.000	.52	249,880.00 99.952	255,280.00 102.112	5,400.00	.51	2,560.76	7,375.00 0.02950	2.89%
- Comcast Corp New Sr Gbl FL NT Var Rate Dtd 10/05/2018 Due 04/15/2024 Non-Callable 20030NCX7	350,000.000	.72	350,000.00 100.000	351,449.00 100.414	1,449.00	.70	2,558.00	11,959.00 0.03417	3.40%
- Fiserv Inc Sr Gbl 3.80% Dtd 09/25/2018 Due 10/01/2023 Callable 337738AQ1	400,000.000	.86	399,816.00 99.954	420,756.00 105.189	20,940.00	.84	3,799.99	15,200.00 0.03800	3.61%
- Ford Motor Credit Co LLC Sr Gbl FL NT Var Rate Dtd 03/31/2017 Due 03/28/2022 Non-Callable 345397YJ6	500,000.000	1.00	494,039.25 98.808	491,935.00 98.387	- 2,104.25	.98	161.12	17,995.00 0.03599	3.66%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Goldman Sachs Group Inc Medium Term Nts Tranche # Tr 00591 Fltg Rate Dtd 11/29/2013 Due 11/29/2023 38141EB81	500,000.000	1.05	500,421.50 100.084	513,400.00 102.680	12,978.50	1.03	1,950.33	20,620.00 0.04124	4.02%
- Hewlett Packard Enterprise Co Sr Glbl FL NT Var Rate Dtd 09/19/2018 Due 10/05/2021 Callable 42824CBB4	600,000.000	1.22	594,887.60 99.148	600,084.00 100.014	5,196.40	1.20	4,819.54	18,048.00 0.03008	3.01%
- Honda Auto Recv Ser 2018 2 CI A 2 2.66% Dtd 05/30/2018 Due 12/18/2020 43814UAF6	110,032.310	.22	110,032.01 100.000	110,109.73 100.070	77.72	.22	105.69	2,926.00 0.02660	2.66%
- IBM Credit LLC Sr Glbl FL NT Var Rate Dtd 02/06/2018 Due 02/05/2021 Non-Callable 44932HAF0	250,000.000	.51	250,185.00 100.074	249,567.50 99.827	- 617.50	.50	1,082.12	6,812.00 0.02725	2.73%
- IBM Credit LLC Sr Glbl NT 3.45% Dtd 11/30/2018 Due 11/30/2020 Callable 44932HAK9	150,000.000	.31	149,881.50 99.921	152,506.50 101.671	2,625.00	.31	445.62	5,175.00 0.03450	3.39%
- JPMorgan Chase & Co Sub NT 3.375% Dtd 05/01/2013 Due 05/01/2023 Non-Callable 46625HJJ0	500,000.000	1.05	490,285.00 98.057	514,085.00 102.817	23,800.00	1.03	2,812.50	16,875.00 0.03375	3.28%
- Morgan Stanley Fr 4.10% Dtd 05/21/2013 Due 05/22/2023 Non-Callable 61747YDU6	400,000.000	.86	402,660.00 100.665	421,064.00 105.266	18,404.00	.84	1,776.66	16,400.00 0.04100	3.89%
- Wells Fargo & Co New Flt NT Var Rate Dtd 02/13/2017 Due 02/11/2022 Callable 949746SP7	500,000.000	1.02	498,570.00 99.714	502,935.00 100.587	4,365.00	1.01	2,461.12	17,325.00 0.03465	3.44%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Total Short (Less Than 5 Years)		14.38	6,920,209.27	7,057,901.10	137,691.83	14.12	37,536.05	225,590.00	3.20%
Intermediate (5-10 Years)									
- Bank Amer Corp Sr NT M Flt Var Rate Dtd 01/20/2017 Due 01/20/2028 Non-Callable 06051GGF0	400,000.000	.86	391,668.00 97.917	423,420.00 105.855	31,752.00	.85	6,840.71	15,296.00 0.03824	3.61%
- CBS Corp New Sr Gbl 3.70% Dtd 08/19/2014 Due 08/15/2024 Callable 124857AM5	250,000.000	.53	242,097.50 96.839	258,802.50 103.521	16,705.00	.52	3,494.44	9,250.00 0.03700	3.57%
- Enable Midstream Partners LP Sr NT 4.95% Dtd 05/10/2018 Due 05/15/2028 Callable 292480AL4	300,000.000	.64	303,300.00 101.100	314,484.00 104.828	11,184.00	.63	1,897.50	14,850.00 0.04950	4.72%
- Enterprise Prods Oper LLC Sr NT 3.75% Dtd 10/14/2014 Due 02/15/2025 Callable 29379VBE2	400,000.000	.86	396,000.00 99.000	423,164.00 105.791	27,164.00	.85	5,666.66	15,000.00 0.03750	3.54%
- Honda Auto Recv Own Tr Ser 2018 4 CI A 4 3.30% Dtd 11/28/2018 Due 07/15/2025 43815AAD4	400,000.000	.84	399,887.24 99.972	412,095.60 103.023	12,208.36	.82	586.66	13,200.00 0.03300	3.20%
- Kimco Rlty Corp Sr Gbl 3.80% Dtd 03/30/2017 Due 04/01/2027 Callable 49446RAS8	250,000.000	.53	244,142.50 97.657	259,920.00 103.968	15,777.50	.52	2,375.00	9,500.00 0.03800	3.65%
- Lincoln Natl Corp Ind Sr Gbl NT 3.625% Dtd 12/12/2016 Due 12/12/2026 Callable 534187BF5	500,000.000	1.06	491,905.00 98.381	520,680.00 104.136	28,775.00	1.04	5,487.84	18,125.00 0.03625	3.48%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Mplx LP Sr NT 4.00% Dtd 02/08/2018 Due 03/15/2028 Callable 55336VAR1	250,000.000	.53	246,022.50 98.409	258,912.50 103.565	12,890.00	.52	2,944.44	10,000.00 0.04000	3.86%
- Marathon Pete Corp Sr NT 3.625% Dtd 09/05/2014 Due 09/15/2024 Callable 56585AAG7	400,000.000	.84	389,424.00 97.356	414,052.00 103.513	24,628.00	.83	4,269.44	14,500.00 0.03625	3.50%
- Microsoft Corp Sr NT 3.125% Dtd 11/03/2015 Due 11/03/2025 Callable 594918BJ2	750,000.000	1.61	763,897.50 101.853	789,540.00 105.272	25,642.50	1.58	3,776.04	23,437.00 0.03125	2.97%
- Mid America Apts LP Sr NT 3.60% Dtd 05/09/2017 Due 06/01/2027 Callable 59523UAN7	300,000.000	.63	292,674.00 97.558	309,675.00 103.225	17,001.00	.62	900.00	10,800.00 0.03600	3.49%
- Nucor Corp Sr NT 3.95% Dtd 04/26/2018 Due 05/01/2028 Callable 670346AP0	300,000.000	.66	297,579.00 99.193	324,246.00 108.082	26,667.00	.65	1,975.00	11,850.00 0.03950	3.65%
- Unum Group Sr Gbl NT 4.00% Dtd 06/13/2019 Due 06/15/2029 Callable 91529YAN6	450,000.000	.94	448,348.50 99.633	461,929.50 102.651	13,581.00	.92	900.00	18,000.00 0.04000	3.90%
- Walmart Inc Sr Gbl NT 2.85% Dtd 04/23/2019 Due 07/08/2024 Callable 931142EL3	500,000.000	1.05	499,390.00 99.878	516,575.00 103.315	17,185.00	1.03	2,691.66	14,250.00 0.02850	2.76%
Total Intermediate (5-10 Years)		11.59	5,406,335.74	5,687,496.10	281,160.36	11.38	43,805.39	198,058.00	3.48%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Asset and Liability Positions 06/30/19

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Long (Over 10 Years)									
- Citigroup Coml Mtg Tr Ser 2018 B2 CI A 4 4.009% Dtd 03/01/2018 Due 03/10/2051 IPD11 17327FAD8	250,000.000	.56	254,599.61 101.840	274,230.70 109.692	19,631.09	.55	835.20	10,022.00 0.04009	3.65%
Total Long (Over 10 Years)		.56	254,599.61	274,230.70	19,631.09	.55	835.20	10,022.00	3.65%
Total Non-Government Obligations		26.53	12,581,144.62	13,019,627.90	438,483.28	26.04	82,176.64	433,670.00	3.33%
Foreign Obligations Short (Less Than 5 Years)									
- Enbridge Inc Sr Flt NT Var Rate Dtd 06/15/2017 Due 06/15/2020 Non-Callable 29250NAP0	500,000.000	1.02	499,080.00 99.816	501,360.00 100.272	2,280.00	1.00	699.44	15,550.00 0.03110	3.10%
- Glaxosmithkline Cap PLC Sr Flt NT Var Rate Dtd 05/15/2018 Due 05/14/2021 Callable 377373AF2	200,000.000	.41	200,000.00 100.000	200,416.00 100.208	416.00	.40	761.58	5,736.00 0.02868	2.86%
- Lloyds Bank PLC Sr Gbl Coco Var Rate Dtd 05/08/2018 Due 05/07/2021 Non-Callable 53944VAQ2	300,000.000	.61	300,000.00 100.000	299,883.00 99.961	- 117.00	.60	1,401.64	9,165.00 0.03055	3.06%
- Mizuho Finl Group Inc Sr Gbl FL NT Var Rate Dtd 02/28/2017 Due 02/28/2022 Non-Callable 60687YAJ8	500,000.000	1.03	499,756.50 99.951	504,150.00 100.830	4,393.50	1.01	1,635.38	17,300.00 0.03460	3.43%
Total Short (Less Than 5 Years)		3.07	1,498,836.50	1,505,809.00	6,972.50	3.01	4,498.04	47,751.00	3.17%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Intermediate (5-10 Years)									
- Actavis Fdg SCS Gtd NT 3.80% Dtd 03/12/2015 Due 03/15/2025 Callable 00507UAS0	300,000.000	.63	294,981.00 98.327	311,331.00 103.777	16,350.00	.62	3,356.66	11,400.00 0.03800	3.66%
- GE Capital International Fdg Fr 3.373% Dtd 05/15/2016 Due 11/15/2025 Callable 36164Q6M5	250,000.000	.52	241,467.50 96.587	253,075.00 101.230	11,607.50	.51	1,077.48	8,432.00 0.03373	3.33%
- Marvell Technology Group LTD Sr Gbl NT 4.875% Dtd 06/22/2018 Due 06/22/2028 Callable 57385LAB4	300,000.000	.65	302,346.00 100.782	318,036.00 106.012	15,690.00	.64	365.62	14,625.00 0.04875	4.60%
Total Intermediate (5-10 Years)		1.80	838,794.50	882,442.00	43,647.50	1.76	4,799.76	34,457.00	3.90%
Total Foreign Obligations		4.87	2,337,631.00	2,388,251.00	50,620.00	4.78	9,297.80	82,208.00	3.44%
Total Fixed Income		100.00	48,383,843.61	49,075,226.50	691,382.89	98.15	263,145.64	1,251,057.00	2.55%
Cash Equivalent									
- Cash	0.000	.00	0.00	0.00	0.00	.00			
- BMO Government Money Market Premier #604 09658L794 / MGNXX	659,237.210	100.00	659,237.21 1.000	659,237.21 1.000	0.00	1.32	1,302.45	14,893.00 0.02259	2.26%
Total Cash Equivalent		100.00	659,237.21	659,237.21	0.00	1.32	1,302.45	14,893.00	2.26%
Total Assets			49,043,080.82	49,734,463.71	691,382.89	99.47	264,448.09	1,265,950.00	2.55%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Accruals Interest			264,448.09	264,448.09	0.00	.53			
Total Accrued Income			264,448.09	264,448.09	0.00	.53			
Total Assets and Accruals			49,307,528.91	49,998,911.80	691,382.89	100.00	264,448.09	1,265,950.00	2.53%

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Fixed Income												
Treasury and Federal Agencies												
Short (Less Than 5 Years)												
- Federal Home Ln Mtg Corp 2.45% Dtd 06/11/2019 Due 06/11/2021 Callable 3134GTTJ2	500,000.000 2.45000%	680.55		0.00		0.00		0.00		0.00		680.55
	12/11/19											
- US Treasury Note 2.00% Dtd 11/30/2013 Due 11/30/2020 912828A42	750,000.000 2.00000%	1,270.49		40.98		0.00		0.00		0.00		1,229.51
	12/02/19											
- US Treasury Note 3.625% Dtd 08/15/2009 Due 08/15/2019 Last Priced 05/31/2019 912828LJ7	3.62500%	0.00		15,550.44		0.00		17,693.41		0.00		2,142.97
	08/15/19											
- US Treasury Note 1.375% Dtd 10/31/2015 Due 10/31/2020 912828L99	500,000.000 1.37500%	1,158.28		2,630.43		0.00		2,847.15		15,640.94		17,015.94
	10/31/19											
- US Treasury Note 1.625% Dtd 11/30/2015 Due 11/30/2020 912828M98	1,000,000.000 1.62500%	1,376.36		44.39		0.00		0.00		0.00		1,331.97
	12/02/19											
- US Treasury Note 1.375% Dtd 01/31/2016 Due 01/31/2021 912828N89	2,300,000.000 1.37500%	13,191.64		10,570.78		0.00		0.00		0.00		2,620.86
	07/31/19											
- US Treasury Note 2.625% Dtd 11/15/2010 Due 11/15/2020 912828PC8	945,000.000 2.62500%	3,168.18		1,145.94		0.00		0.00		0.00		2,022.24
	11/15/19											

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	- Beginning Accrual	- Income Paid on Purchases	+ Income Received on Sales	+ Earned Income Received	= Net Income For Period
- US Treasury Note 1.50% Dtd 02/29/2016 Due 02/28/2023 912828P79	3,850,000.000 1.50000%	19,302.30	14,594.42	0.00	0.00	0.00	4,707.88
	09/03/19						
- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77	3,500,000.000 1.37500%	4,076.16	131.48	0.00	0.00	0.00	3,944.68
	12/02/19						
- US Treasury Note 2.25% Dtd 12/31/2016 Due 12/31/2023 912828V23	4,000,000.000 2.25000%	45,244.56	37,790.05	0.00	0.00	0.00	7,454.51
	07/01/19						
- US Treasury Note 2.50% Dtd 03/31/2018 Due 03/31/2023 9128284D9	1,750,000.000 2.50000%	10,997.26	7,411.20	0.00	0.00	0.00	3,586.06
	09/30/19						
Total Short (Less Than 5 Years)		100,465.78	89,910.11	0.00	20,540.56	15,640.94	46,737.17
Intermediate (5-10 Years)							
- Federal Home Ln Mtg Corp Partn Gold Group #G14713 2.500% Dtd 03/01/2013 Due 04/01/2028 IPD14 3128MDN66	367,019.910 2.50000%	764.62	775.16	0.00	0.00	775.17	764.63
	07/15/19						
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd 3.413% Dtd 02/01/2017 Due 12/25/2026 IPD24 3137BUX60	500,000.000 3.41300%	1,422.08	1,422.08	0.00	0.00	1,422.08	1,422.08
	07/25/19						

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4182 CI Vb 3.50% Dtd 03/01/2013 Due 03/15/2026 IPD14 3137B12M3	575,104.120 3.50000%	1,677.38		1,695.75		0.00		0.00		1,695.75		1,677.38
	07/15/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd 3.244% Dtd 10/01/2017 Due 08/25/2027 IPD24 3137FBBX3	500,000.000 3.24400%	1,351.66		1,351.66		0.00		0.00		1,351.67		1,351.67
	07/25/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Tranche 00249 3.117% Dtd 08/01/2017 Due 06/25/2027 IPD24 3137F2LJ3	500,000.000 3.11700%	1,298.75		1,298.75		0.00		0.00		1,298.75		1,298.75
	07/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP7831 2.500% Dtd 09/01/2012 Due 09/01/2027 IPD24 3138MBVZ6	560,099.320 2.50000%	1,166.87		1,189.28		0.00		0.00		1,189.28		1,166.87
	07/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 27 CI DB 3.00% Dtd 03/01/2011 Due 04/25/2026 IPD24 31397SFQ2	897,411.150 3.00000%	2,243.52		2,302.37		0.00		0.00		2,302.38		2,243.53
	07/25/19											
- Federal Natl Mtg Assn Gtd REMIC Spassthru Tr REMIC Tr 2010-25 CI-Nd 3.50% Dtd 02/01/2010 Due 03/25/2025 IPD24 31398MEC6	5,542.060 3.50000%	16.16		18.93		0.00		0.00		18.94		16.17
	07/25/19											

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- US Treasury Note 2.00% Dtd 02/15/2015 Due 02/15/2025 912828J27	1,200,000.000 2.00000%	9,016.57		2,928.17		4,254.14		0.00		0.00		1,834.26
	08/15/19											
- US Treasury Note 2.00% Dtd 08/15/2015 Due 08/15/2025 912828K74	500,000.000 2.00000%	3,756.90		2,928.17		0.00		0.00		0.00		828.73
	08/15/19											
- US Treasury Note 1.625% Dtd 02/16/2016 Due 02/15/2026 912828P46	1,350,000.000 1.62500%	8,241.71		6,423.68		0.00		0.00		0.00		1,818.03
	08/15/19											
- US Treasury Note 0.375% Dtd 01/15/2017 Due 01/15/2027 Treasury Inflation Protection Security Last Priced 05/31/2019 912828V49	.37500%	0.00		740.74		0.00		769.08		0.00		28.34
	07/15/19											
- US Treasury Note 2.25% Dtd 08/15/2017 Due 08/15/2027 9128282R0	750,000.000 2.25000%	6,339.77		0.00		5,127.76		0.00		0.00		1,212.01
	08/15/19											
- US Treasury Note 2.875% Dtd 05/15/2018 Due 05/15/2028 9128284N7	500,000.000 2.87500%	1,835.93		664.06		0.00		0.00		0.00		1,171.87
	11/15/19											
- US Treasury Note 2.625% Dtd 02/15/2019 Due 02/15/2029 9128286B1	2,200,000.000 2.62500%	21,696.13		3,458.91		15,862.40		0.00		0.00		2,374.82
	08/15/19											
Total Intermediate (5-10 Years)		60,828.05		27,197.71		25,244.30		769.08		10,054.02		19,209.14

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Long (Over 10 Years)												
- Federal Home Ln Mtg Corp Partn Gold Group #G08775 4.000% Dtd 07/01/2017 Due 08/01/2047 IPD14 3128MJ2H2	564,557.110 4.000000%	1,881.85		1,912.43		0.00		0.00		1,912.43		1,881.85
	07/15/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 28 CI PT 4.00% Dtd 02/01/2012 Due 03/25/2042 IPD24 3136A33E9	91,179.980 4.000000%	303.93		307.43		0.00		0.00		307.43		303.93
	07/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 21 CI Pj 4.00% Dtd 02/01/2012 Due 03/25/2041 IPD24 3136A35Z0	327,608.160 4.000000%	1,092.02		1,106.08		0.00		0.00		1,106.08		1,092.02
	07/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5444 3.000% Dtd 06/01/2015 Due 07/01/2045 IPD24 3138WFBN5	344,118.980 3.000000%	860.29		878.22		0.00		0.00		878.23		860.30
	07/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS6815 3.000% Dtd 02/01/2016 Due 03/01/2046 IPD24 3138WGS7	164,051.170 3.000000%	410.12		415.65		0.00		0.00		415.65		410.12
	07/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS8483 3.000% Dtd 12/01/2016 Due 12/01/2046 IPD24 3138WJM96	209,991.650 3.000000%	524.97		529.51		0.00		0.00		529.52		524.98
	07/25/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AY6521 3.500% Dtd 03/01/2015 Due 04/01/2045 IPD24 3138YLG70	115,064.460 3.50000%	335.60		339.78		0.00		0.00		339.79		335.61
	07/25/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2973 CI EB 5.50% Dtd 05/01/2005 Due 04/15/2035 IPD14 31395TXY5	43,325.300 5.50000%	198.57		204.92		0.00		0.00		204.92		198.57
	07/15/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2771 3.000% Dtd 09/01/2016 Due 10/01/2046 IPD24 31418CCH5	280,399.710 3.00000%	700.99		708.06		0.00		0.00		708.07		701.00
	07/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2806 3.000% Dtd 10/01/2016 Due 11/01/2046 IPD24 31418CDL5	201,896.620 3.00000%	504.74		510.56		0.00		0.00		510.57		504.75
	07/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA3644 3.000% Dtd 03/01/2019 Due 04/01/2049 IPD24 31418DBN1	743,714.160 3.00000%	1,859.28		1,864.06		0.00		0.00		1,864.07		1,859.29
	07/25/19											
- GNMA II Passthru CTF Pool #MA1996 4.00% Dtd 06/01/2014 Due 06/20/2044 IPD19 36179QGD7	63,921.040 4.00000%	213.07		217.10		0.00		0.00		217.10		213.07
	07/22/19											
- GNMA II Passthru CTF Pool #MA2149 4.00% Dtd 08/01/2014 Due 08/20/2044 IPD19 36179QL66	133,416.920 4.00000%	444.72		452.74		0.00		0.00		452.75		444.73
	07/22/19											

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Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- GNMA II Passthru CTF Pool #626912 3.00% Dtd 02/01/2015 Due 02/20/2045 IPD19 36291FN53 07/22/19 418,891.050 3.00000%		1,047.22		1,049.79		0.00		0.00		1,049.80		1,047.23
- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2011 42 CI B Fltg Rate Dtd 03/01/2011 Due 07/16/2047 IPD15 Last Priced 05/31/2019 38376GH60 06/17/19 3.62200%		0.00		142.80		0.00		85.16		142.80		85.16
Total Long (Over 10 Years)		10,377.37		10,639.13		0.00		85.16		10,639.21		10,462.61
Total Treasury and Federal Agencies		171,671.20		127,746.95		25,244.30		21,394.80		36,334.17		76,408.92
Non-Government Obligations Short (Less Than 5 Years)												
- Abbvie Inc Sr Gbl NT 2.85% Dtd 05/12/2016 Due 05/14/2023 Callable 00287YAX7 11/14/19 300,000.000 2.85000%		1,116.25		403.75		0.00		0.00		0.00		712.50
- Abbvie Inc 3.75% Dtd 09/18/2018 Due 11/14/2023 Callable 00287YBC2 11/14/19 100,000.000 3.75000%		489.58		177.08		0.00		0.00		0.00		312.50
- Ally Auto Recv Tr Ser 2018 3 CI A 3 3.00% Dtd 06/27/2018 Due 01/17/2023 02007JAC1 07/15/19 300,000.000 3.00000%		400.00		400.00		0.00		0.00		750.00		750.00

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- American Express Co NT 2.50% Dtd 08/01/2017 Due 08/01/2022 Callable 025816BM0 08/01/19	250,000.000 2.50000%	2,604.16		2,083.33		0.00		0.00		0.00		520.83
- Anheuser-Busch Inbev Fin Inc Gtd NT 2.65% Dtd 01/25/2016 Due 02/01/2021 Callable 035242AJ5 08/01/19	400,000.000 2.65000%	4,416.66		3,533.33		0.00		0.00		0.00		883.33
- CVS Health Corp Sr NT 3.125% Dtd 03/09/2018 Due 03/09/2020 Callable 126650DA5 09/09/19	300,000.000 3.12500%	2,916.66		2,135.41		0.00		0.00		0.00		781.25
- CVS Health Corp Sr Gbl FL NT Var Rate Dtd 03/09/2018 Due 03/09/2021 Callable 126650DD9 09/09/19	200,000.000 3.17300%	389.44		1,552.11		0.00		0.00		1,678.76		516.09
- Carmax Auto Owner Tr Ser 2017 1 CI A 3 1.98% Dtd 01/31/2017 Due 11/15/2021 14314JAC4 07/15/19	306,564.000 1.98000%	272.52		291.74		0.00		0.00		547.02		527.80
- Carmax Auto Owner Tr 2018-2 Asset Backed NT CI A-3 2.98% Dtd 04/25/2018 Due 01/17/2023 14314XAC3 07/15/19	300,000.000 2.98000%	397.33		397.33		0.00		0.00		745.00		745.00
- Caterpillar Finl Svcs Mtns Fr 2.95% Dtd 02/26/2019 Due 02/26/2022 Callable 14913Q2T5 08/26/19	250,000.000 2.95000%	2,560.76		1,946.18		0.00		0.00		0.00		614.58

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Comcast Corp New Sr Gbl FL NT Var Rate Dtd 10/05/2018 Due 04/15/2024 Non-Callable 20030NCX7	350,000.000 3.41700%	2,558.00		1,561.37		0.00		0.00		0.00		996.63
	07/15/19											
- Fiserv Inc Sr Gbl 3.80% Dtd 09/25/2018 Due 10/01/2023 Callable 337738AQ1	400,000.000 3.80000%	3,799.99		2,533.33		0.00		0.00		0.00		1,266.66
	10/01/19											
- Ford Motor Credit Co LLC Sr Gbl FL NT Var Rate Dtd 03/31/2017 Due 03/28/2022 Non-Callable 345397YJ6	500,000.000 3.86700%	161.12		3,494.04		0.00		0.00		4,941.65		1,608.73
	09/30/19											
- Goldman Sachs Group Inc Medium Term Nts Tranche # Tr 00591 Fltg Rate Dtd 11/29/2013 Due 11/29/2023 38141EB81	500,000.000 4.12400%	1,950.33		232.00		0.00		0.00		0.00		1,718.33
	08/28/19											
- Hewlett Packard Enterprise Co Sr Gbl FL NT Var Rate Dtd 09/19/2018 Due 10/05/2021 Callable 42824CBB4	600,000.000 3.31700%	4,819.54		3,161.04		0.00		0.00		0.00		1,658.50
	07/05/19											
- Honda Auto Recv Ser 2018 2 CI A 2 2.66% Dtd 05/30/2018 Due 12/18/2020 43814UAF6	110,032.310 2.66000%	105.69		121.85		0.00		0.00		276.20		260.04
	07/18/19											
- IBM Credit LLC Sr Gbl FL NT Var Rate Dtd 02/06/2018 Due 02/05/2021 Non-Callable 44932HAF0	250,000.000 2.72500%	1,082.12		514.41		0.00		0.00		0.00		567.71
	08/05/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginnning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- IBM Credit LLC Sr Gbl NT 3.45% Dtd 11/30/2018 Due 11/30/2020 Callable 44932HAK9	150,000.000 3.45000%	445.62		14.37		0.00		0.00		0.00		431.25
	12/02/19											
- JPMorgan Chase & Co Sub NT 3.375% Dtd 05/01/2013 Due 05/01/2023 Non-Callable 46625HJJ0	500,000.000 3.37500%	2,812.50		1,406.25		0.00		0.00		0.00		1,406.25
	11/01/19											
- Morgan Stanley Fr 4.10% Dtd 05/21/2013 Due 05/22/2023 Non-Callable 61747YDU6	400,000.000 4.10000%	1,776.66		410.00		0.00		0.00		0.00		1,366.66
	11/22/19											
- Wells Fargo & Co New Flt NT Var Rate Dtd 02/13/2017 Due 02/11/2022 Callable 949746SP7	500,000.000 3.46500%	2,461.12		1,017.37		0.00		0.00		0.00		1,443.75
	08/12/19											
Total Short (Less Than 5 Years)		37,536.05		27,386.29		0.00		0.00		8,938.63		19,088.39
Intermediate (5-10 Years)												
- Bank Amer Corp Sr NT M Flt Var Rate Dtd 01/20/2017 Due 01/20/2028 Non-Callable 06051GGF0	400,000.000 3.82400%	6,840.71		5,566.04		0.00		0.00		0.00		1,274.67
	07/22/19											
- CBS Corp New Sr Gbl 3.70% Dtd 08/19/2014 Due 08/15/2024 Callable 124857AM5	250,000.000 3.70000%	3,494.44		2,723.61		0.00		0.00		0.00		770.83
	08/15/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Enable Midstream Partners LP Sr NT 4.95% Dtd 05/10/2018 Due 05/15/2028 Callable 292480AL4 11/15/19 300,000.000 4.95000%		1,897.50		660.00		0.00		0.00		0.00		1,237.50
- Enterprise Prods Oper LLC Sr NT 3.75% Dtd 10/14/2014 Due 02/15/2025 Callable 29379VBE2 08/15/19 400,000.000 3.75000%		5,666.66		4,416.66		0.00		0.00		0.00		1,250.00
- Honda Auto Recv Own Tr Ser 2018 4 CI A 4 3.30% Dtd 11/28/2018 Due 07/15/2025 43815AAD4 07/15/19 400,000.000 3.30000%		586.66		586.66		0.00		0.00		1,100.00		1,100.00
- Kimco Rlty Corp Sr Glbl 3.80% Dtd 03/30/2017 Due 04/01/2027 Callable 49446RAS8 10/01/19 250,000.000 3.80000%		2,375.00		1,583.33		0.00		0.00		0.00		791.67
- Lincoln Natl Corp Ind Sr Glbl NT 3.625% Dtd 12/12/2016 Due 12/12/2026 Callable 534187BF5 09/12/19 500,000.000 3.62500%		5,487.84		3,977.43		0.00		0.00		0.00		1,510.41
- Mplx LP Sr NT 4.00% Dtd 02/08/2018 Due 03/15/2028 Callable 55336VAR1 09/16/19 250,000.000 4.00000%		2,944.44		2,111.11		0.00		0.00		0.00		833.33
- Marathon Pete Corp Sr NT 3.625% Dtd 09/05/2014 Due 09/15/2024 Callable 56585AAG7 09/16/19 400,000.000 3.62500%		4,269.44		3,061.11		0.00		0.00		0.00		1,208.33

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginnning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Microsoft Corp Sr NT 3.125% Dtd 11/03/2015 Due 11/03/2025 Callable 594918BJ2 11/04/19 750,000.000 3.12500%		3,776.04		1,822.91		0.00		0.00		0.00		1,953.13
- Mid America Apts LP Sr NT 3.60% Dtd 05/09/2017 Due 06/01/2027 Callable 59523UAN7 12/02/19 300,000.000 3.60000%		900.00		5,400.00		0.00		0.00		5,400.00		900.00
- Nucor Corp Sr NT 3.95% Dtd 04/26/2018 Due 05/01/2028 Callable 670346AP0 11/01/19 300,000.000 3.95000%		1,975.00		987.50		0.00		0.00		0.00		987.50
- Unum Group Sr Glbl NT 4.00% Dtd 06/13/2019 Due 06/15/2029 Callable 91529YAN6 12/15/19 450,000.000 4.00000%		900.00		0.00		0.00		0.00		0.00		900.00
- Walmart Inc Sr Glbl NT 2.85% Dtd 04/23/2019 Due 07/08/2024 Callable 931142EL3 07/08/19 500,000.000 2.85000%		2,691.66		1,504.16		0.00		0.00		0.00		1,187.50
Total Intermediate (5-10 Years)		43,805.39		34,400.52		0.00		0.00		6,500.00		15,904.87
Long (Over 10 Years)												
- Citigroup Coml Mtg Tr Ser 2018 B2 CI A 4 4.009% Dtd 03/01/2018 Due 03/10/2051 IPD11 17327FAD8 07/12/19 250,000.000 4.00900%		835.20		835.20		0.00		0.00		835.21		835.21

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Total Long (Over 10 Years)		<u>835.20</u>		<u>835.20</u>		<u>0.00</u>		<u>0.00</u>		<u>835.21</u>		<u>835.21</u>
Total Non-Government Obligations		<u>82,176.64</u>		<u>62,622.01</u>		<u>0.00</u>		<u>0.00</u>		<u>16,273.84</u>		<u>35,828.47</u>
Foreign Obligations												
Short (Less Than 5 Years)												
- Enbridge Inc Sr Flt NT Var Rate Dtd 06/15/2017 Due 06/15/2020 Non-Callable 29250NAP0	09/16/19 500,000.000 3.11000%	699.44		3,501.30		0.00		0.00		4,138.60		1,336.74
- Glaxosmithkline Cap PLC Sr Flt NT Var Rate Dtd 05/15/2018 Due 05/14/2021 Callable 377373AF2	08/14/19 200,000.000 2.86800%	761.58		284.67		0.00		0.00		0.00		476.91
- Lloyds Bank PLC Sr Gbl Coco Var Rate Dtd 05/08/2018 Due 05/07/2021 Non-Callable 53944VAQ2	08/07/19 300,000.000 3.05500%	1,401.64		637.89		0.00		0.00		0.00		763.75
- Mizuho Finl Group Inc Sr Gbl FL NT Var Rate Dtd 02/28/2017 Due 02/28/2022 Non-Callable 60687YAJ8	08/28/19 500,000.000 3.46000%	1,635.38		193.72		0.00		0.00		0.00		1,441.66
Total Short (Less Than 5 Years)		<u>4,498.04</u>		<u>4,617.58</u>		<u>0.00</u>		<u>0.00</u>		<u>4,138.60</u>		<u>4,019.06</u>
Intermediate (5-10 Years)												
- Actavis Fdg SCS Gtd NT 3.80% Dtd 03/12/2015 Due 03/15/2025 Callable 00507UAS0	09/16/19 300,000.000 3.80000%	3,356.66		2,406.66		0.00		0.00		0.00		950.00

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- GE Capital International Fdg Fr 3.373% Dtd 05/15/2016 Due 11/15/2025 Callable 36164Q6M5 11/15/19	250,000.000 3.37300%	1,077.48		374.77		0.00		0.00		0.00		702.71
- Marvell Technology Group LTD Sr Gbl NT 4.875% Dtd 06/22/2018 Due 06/22/2028 Callable 57385LAB4 12/23/19	300,000.000 4.87500%	365.62		6,459.38		0.00		0.00		7,312.50		1,218.74
Total Intermediate (5-10 Years)		4,799.76		9,240.81		0.00		0.00		7,312.50		2,871.45
Total Foreign Obligations		9,297.80		13,858.39		0.00		0.00		11,451.10		6,890.51
Total Fixed Income		263,145.64		204,227.35		25,244.30		21,394.80		64,059.11		119,127.90
Cash Equivalent												
- BMO Government Money Market Premier #604 09658L794 / MGNXX 07/01/19	659,237.210	1,302.45		1,299.51		0.00		0.00		1,299.51		1,302.45
Total Cash Equivalent		1,302.45		1,299.51		0.00		0.00		1,299.51		1,302.45
Total		264,448.09		205,526.86		25,244.30		21,394.80		65,358.62		120,430.35

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Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
Interest		
Foreign Interest Income		
06/17/19	- Enbridge Inc Sr Flt NT Var Rate Dtd 06/15/2017 Due 06/15/2020 Non-Callable 29250NAP0 Int To 06/15/19 on 500,000	4,138.60
06/24/19	- Marvell Technology Group LTD Sr Gbl NT 4.875% Dtd 06/22/2018 Due 06/22/2028 Callable 57385LAB4 Int To 06/22/19 on 300,000	7,312.50
	Total Foreign Interest Income	11,451.10
Domestic Interest Income		
06/17/19	- Ally Auto Recv Tr Ser 2018 3 Cl A 3 3.00% Dtd 06/27/2018 Due 01/17/2023 02007JAC1 Int To 06/15/19 on 300000	750.00
06/03/19	- BMO Government Money Market Premier #604 09658L794 Int To 05/31/19	1,299.51
06/10/19	- CVS Health Corp Sr Gbl FL NT Var Rate Dtd 03/09/2018 Due 03/09/2021 Callable 126650DD9 Int To 06/09/19 on 200,000	1,678.76

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
06/17/19	- Carmax Auto Owner Tr Ser 2017 1 CI A 3 1.98% Dtd 01/31/2017 Due 11/15/2021 14314JAC4 Int To 06/15/19 on 331529.19	547.02
06/17/19	- Carmax Auto Owner Tr 2018-2 Asset Backed NT CI A-3 2.98% Dtd 04/25/2018 Due 01/17/2023 14314XAC3 Int To 06/15/19 on 300000	745.00
06/12/19	- Citigroup Coml Mtg Tr Ser 2018 B2 CI A 4 4.009% Dtd 03/01/2018 Due 03/10/2051 IPD11 17327FAD8 Int To 06/01/19 on 250000	835.21
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #G14713 2.500% Dtd 03/01/2013 Due 04/01/2028 IPD14 3128MDN66 Int for May 2019 on 372080.08	775.17
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #G08775 4.000% Dtd 07/01/2017 Due 08/01/2047 IPD14 3128MJ2H2 Int for May 2019 on 573729.48	1,912.43
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 28 CI PT 4.00% Dtd 02/01/2012 Due 03/25/2042 IPD24 3136A33E9 Int To 06/01/19 on 92229.26	307.43

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 21 CI Pj 4.00% Dtd 02/01/2012 Due 03/25/2041 IPD24 3136A35Z0 Int To 06/01/19 on 331824.84	1,106.08
06/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd 3.413% Dtd 02/01/2017 Due 12/25/2026 IPD24 3137BUX60 Int To 06/01/19 on 500000	1,422.08
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4182 CI Vb 3.50% Dtd 03/01/2013 Due 03/15/2026 IPD14 3137B12M3 Int To 06/01/19 on 581401.49	1,695.75
06/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd 3.244% Dtd 10/01/2017 Due 08/25/2027 IPD24 3137FBBX3 Int To 06/01/19 on 500000	1,351.67
06/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Tranche 00249 3.117% Dtd 08/01/2017 Due 06/25/2027 IPD24 3137F2LJ3 Int To 06/01/19 on 500000	1,298.75
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP7831 2.500% Dtd 09/01/2012 Due 09/01/2027 IPD24 3138MBVZ6 Int for May 2019 on 570856.24	1,189.28

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
06/25/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #AS5444 3.000% Dtd 06/01/2015 Due 07/01/2045 IPD24 3138WFBN5 Int for May 2019 on 351290.06	878.23
06/25/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #AS6815 3.000% Dtd 02/01/2016 Due 03/01/2046 IPD24 3138WGSD7 Int for May 2019 on 166261.55	415.65
06/25/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #AS8483 3.000% Dtd 12/01/2016 Due 12/01/2046 IPD24 3138WJM96 Int for May 2019 on 211806.57	529.52
06/25/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #AY6521 3.500% Dtd 03/01/2015 Due 04/01/2045 IPD24 3138YLG70 Int for May 2019 on 116498.05	339.79
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2973 CI EB 5.50% Dtd 05/01/2005 Due 04/15/2035 IPD14 31395TXY5 Int To 06/01/19 on 44710.23	204.92
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthu Tr REMIC Tr Ser 2011 27 CI DB 3.00% Dtd 03/01/2011 Due 04/25/2026 IPD24 31397SFQ2 Int To 06/01/19 on 920950.53	2,302.38

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Spass Thru Tr REMIC Tr 2010-25 CI-Nd 3.50% Dtd 02/01/2010 Due 03/25/2025 IPD24 31398MEC6 Int To 06/01/19 on 6493.02	18.94
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2771 3.000% Dtd 09/01/2016 Due 10/01/2046 IPD24 31418CCH5 Int for May 2019 on 283226.70	708.07
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2806 3.000% Dtd 10/01/2016 Due 11/01/2046 IPD24 31418CDL5 Int for May 2019 on 204226.70	510.57
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA3644 3.000% Dtd 03/01/2019 Due 04/01/2049 IPD24 31418DBN1 Int for May 2019 on 745626.45	1,864.07
06/28/19	- Ford Motor Credit Co LLC Sr Gbl FL NT Var Rate Dtd 03/31/2017 Due 03/28/2022 Non-Callable 345397YJ6 Int To 06/28/19 on 500,000	4,941.65
06/20/19	- GNMA II Passthru CTF Pool #MA1996 4.00% Dtd 06/01/2014 Due 06/20/2044 IPD19 36179QGD7 Int for May 2019 on 65130.60	217.10
06/20/19	- GNMA II Passthru CTF Pool #MA2149 4.00% Dtd 08/01/2014 Due 08/20/2044 IPD19 36179QL66 Int for May 2019 on 135823.75	452.75

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
06/20/19	- GNMA II Passthru CTF Pool #626912 3.00% Dtd 02/01/2015 Due 02/20/2045 IPD19 36291FN53 Int for May 2019 on 419918.39	1,049.80
06/17/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2011 42 Cl B Fltg Rate Dtd 03/01/2011 Due 07/16/2047 IPD15 38376GH60 Int To 06/01/19 on 47312.39	142.80
06/19/19	Accrued Int To 06/19/19 Recd on Sale of 47,026.180	85.16
		227.96
06/18/19	- Honda Auto Recv Ser 2018 2 Cl A 2 2.66% Dtd 05/30/2018 Due 12/18/2020 43814UAF6 Int To 06/18/19 on 124600.18	276.20
06/17/19	- Honda Auto Recv Own Tr Ser 2018 4 Cl A 4 3.30% Dtd 11/28/2018 Due 07/15/2025 43815AAD4 Int To 06/15/19 on 400000	1,100.00
06/03/19	- Mid America Apts LP Sr NT 3.60% Dtd 05/09/2017 Due 06/01/2027 Callable 59523UAN7 Int To 06/01/19 on 300,000	5,400.00
06/05/19	- US Treasury Note 2.00% Dtd 02/15/2015 Due 02/15/2025 912828J27 Accrued Int To 06/05/19 Paid on Purchase of 700,000	- 4,254.14

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
	- US Treasury Note 3.625% Dtd 08/15/2009 Due 08/15/2019 912828LJ7	
06/11/19	Accrued Int To 06/11/19 Recd on Sale of 715,000	8,305.46
06/20/19	Accrued Int To 06/20/19 Recd on Sale of 750,000	9,387.95
		17,693.41
	- US Treasury Note 1.375% Dtd 10/31/2015 Due 10/31/2020 912828L99	
06/05/19	Accrued Int To 06/05/19 Recd on Sale of 700,000	941.58
06/05/19	Ordinary Income on Disposition of	5,357.03
06/20/19	Accrued Int To 06/20/19 Recd on Sale of 1,000,000	1,905.57
06/20/19	Ordinary Income on Disposition of	10,283.91
		18,488.09
	- US Treasury Note 0.375% Dtd 01/15/2017 Due 01/15/2027 Treasury Inflation Protection Security 912828V49	
06/05/19	Accrued Int To 06/05/19 Recd on Sale of 526,540	769.08
	- US Treasury Note 2.25% Dtd 08/15/2017 Due 08/15/2027 9128282R0	
06/05/19	Accrued Int To 06/05/19 Paid on Purchase of 750,000	- 5,127.76
	- US Treasury Note 2.625% Dtd 02/15/2019 Due 02/15/2029 9128286B1	
06/20/19	Accrued Int To 06/20/19 Paid on Purchase of 1,750,000	- 15,862.40

City of Naperville-TCH

Account Number: 89-H123-AB-0
 Statement Period: 06/01/19 through 06/30/19

Income		
Date	Description Asset ID (CUSIP)	Net Cash
	Total Domestic Interest Income	50,058.02
	Total Interest	61,509.12
	Other	
06/07/19	- BMO Government Money Market Premier #604 09658L794 Fee Credit	78.21
	Total Other	78.21
Total Income		61,587.33

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Purchases

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash
Fixed Income				
Treasury and Federal Agencies				
	- Federal Home Ln Mtg Corp 2.45% Dtd 06/11/2019 Due 06/11/2021 Callable 3134GTTJ2			
06/11/19	Purchased 500000 06/05/19 from Cantor Fitzgerald & Co/Castleoa	0.00	0.00	- 500,000.00
	- US Treasury Note 2.00% Dtd 02/15/2015 Due 02/15/2025 912828J27			
06/05/19	Purchased 700000 06/04/19 from HSBC Securities Inc	0.00	0.00	- 702,050.78
	- US Treasury Note 2.25% Dtd 08/15/2017 Due 08/15/2027 912828R0			
06/05/19	Purchased 750000 06/04/19 from HSBC Securities Inc	0.00	0.00	- 760,371.09
	- US Treasury Note 2.625% Dtd 02/15/2019 Due 02/15/2029 9128286B1			
06/20/19	Purchased 1750000 06/19/19 from Wachovia Securities Capital Mar	0.00	0.00	- 1,832,099.61
	Total Treasury and Federal Agencies	0.00	0.00	- 3,794,521.48
Non-Government Obligations				
	- Unum Group Sr Glbl NT 4.00% Dtd 06/13/2019 Due 06/15/2029 Callable 91529YAN6			
06/13/19	Purchased 450000 06/10/19 from HSBC Securities Inc	0.00	0.00	- 448,348.50

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Purchases

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash
	Total Non-Government Obligations	0.00	0.00	- 448,348.50
	Total Fixed Income	0.00	0.00	- 4,242,869.98
	Cash Equivalent			
06/30/19	- BMO Government Money Market Premier 09658L794 Purchases (12) 06/01/19 To 06/30/19	0.00	0.00	- 442,144.86
	Total Cash Equivalent	0.00	0.00	- 442,144.86
	Total Purchases	0.00	0.00	- 4,685,014.84

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
Fixed Income						
Treasury and Federal Agencies						
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #G14713 2.500% Dtd 03/01/2013 Due 04/01/2028 IPD14 3128MDN66 Prin Pmt for May 2019	0.00	0.00	5,060.17	- 5,060.17	0.00
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #G08775 4.000% Dtd 07/01/2017 Due 08/01/2047 IPD14 3128MJ2H2 Prin Pmt for May 2019	0.00	0.00	9,172.37	- 9,172.37	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 28 CI PT 4.00% Dtd 02/01/2012 Due 03/25/2042 IPD24 3136A33E9 Prin Pmt for 06/01/19	0.00	0.00	1,049.28	- 1,049.28	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 21 CI Pj 4.00% Dtd 02/01/2012 Due 03/25/2041 IPD24 3136A35Z0 Prin Pmt for 06/01/19	0.00	0.00	4,216.68	- 4,216.68	0.00
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4182 CI Vb 3.50% Dtd 03/01/2013 Due 03/15/2026 IPD14 3137B12M3 Prin Pmt for 06/01/19	0.00	0.00	6,297.37	- 6,297.37	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP7831 2.500% Dtd 09/01/2012 Due 09/01/2027 IPD24 3138MBVZ6 Prin Pmt for May 2019	0.00	0.00	10,756.92	- 10,756.92	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5444 3.000% Dtd 06/01/2015 Due 07/01/2045 IPD24 3138WFBN5 Prin Pmt for May 2019	0.00	0.00	7,171.08	- 7,171.08	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS6815 3.000% Dtd 02/01/2016 Due 03/01/2046 IPD24 3138WGSD7 Prin Pmt for May 2019	0.00	0.00	2,210.38	- 2,210.38	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS8483 3.000% Dtd 12/01/2016 Due 12/01/2046 IPD24 3138WJM96 Prin Pmt for May 2019	0.00	0.00	1,814.92	- 1,814.92	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AY6521 3.500% Dtd 03/01/2015 Due 04/01/2045 IPD24 3138YLG70 Prin Pmt for May 2019	0.00	0.00	1,433.59	- 1,433.59	0.00
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2973 CI EB 5.50% Dtd 05/01/2005 Due 04/15/2035 IPD14 31395TXY5 Prin Pmt for 06/01/19	0.00	0.00	1,384.93	- 1,384.93	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 27 CI DB 3.00% Dtd 03/01/2011 Due 04/25/2026 IPD24 31397SFQ2 Prin Pmt for 06/01/19	0.00	0.00	23,539.38	- 23,539.38	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Spassthru Tr REMIC Tr 2010-25 CI-Nd 3.50% Dtd 02/01/2010 Due 03/25/2025 IPD24 31398MEC6 Prin Pmt for 06/01/19	0.00	0.00	950.96	- 950.96	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2771 3.000% Dtd 09/01/2016 Due 10/01/2046 IPD24 31418CCH5 Prin Pmt for May 2019	0.00	0.00	2,826.99	- 2,826.99	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA2806 3.000% Dtd 10/01/2016 Due 11/01/2046 IPD24 31418CDL5 Prin Pmt for May 2019	0.00	0.00	2,330.08	- 2,330.08	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA3644 3.000% Dtd 03/01/2019 Due 04/01/2049 IPD24 31418DBN1 Prin Pmt for May 2019	0.00	0.00	1,912.29	- 1,912.29	0.00
06/20/19	- GNMA II Passthru CTF Pool #MA1996 4.00% Dtd 06/01/2014 Due 06/20/2044 IPD19 36179QGD7 Prin Pmt for May 2019	0.00	0.00	1,209.56	- 1,209.56	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/20/19	- GNMA II Passthru CTF Pool #MA2149 4.00% Dtd 08/01/2014 Due 08/20/2044 IPD19 36179QL66 Prin Pmt for May 2019	0.00	0.00	2,406.83	- 2,406.83	0.00
06/20/19	- GNMA II Passthru CTF Pool #626912 3.00% Dtd 02/01/2015 Due 02/20/2045 IPD19 36291FN53 Prin Pmt for May 2019	0.00	0.00	1,027.34	- 1,027.34	0.00
06/17/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2011 42 CI B Fltg Rate Dtd 03/01/2011 Due 07/16/2047 IPD15 38376GH60 Prin Pmt for 06/01/19	0.00	0.00	286.21	- 286.21	0.00
06/19/19	Sold 47026.180 06/14/19 To Raymond James/FI Original Face Value 250,000	0.00	0.00	47,055.57	- 50,131.65	- 3,076.08
		0.00	0.00	47,341.78	- 50,417.86	- 3,076.08
06/11/19	- US Treasury Note 3.625% Dtd 08/15/2009 Due 08/15/2019 912828LJ7 Sold 715000 06/10/19 To HSBC Securities Inc	0.00	0.00	716,675.77	- 776,247.17	- 59,571.40
06/20/19	Sold 750000 06/19/19 To Deutsche Bank Securities Inc	0.00	0.00	751,582.03	- 773,964.85	- 22,382.82
		0.00	0.00	1,468,257.80	- 1,550,212.02	- 81,954.22
06/05/19	- US Treasury Note 1.375% Dtd 10/31/2015 Due 10/31/2020 912828L99 Sold 700000 06/04/19 To HSBC Securities Inc	0.00	0.00	688,435.94	- 688,435.94	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
Statement Period: 06/01/19 through 06/30/19

Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/20/19	Sold 1000000 06/19/19 To Banc of Amer Secs LLC Montgomer	0.00	0.00	981,395.78	- 970,312.50	11,083.28
		<u>0.00</u>	<u>0.00</u>	<u>1,669,831.72</u>	<u>- 1,658,748.44</u>	<u>11,083.28</u>
	- US Treasury Note 0.375% Dtd 01/15/2017 Due 01/15/2027 Treasury Inflation Protection Security 912828V49					
06/05/19	Sold 526540 06/04/19 To Barclays Capital Inc Fixed Inc Original Face Value 500,000	0.00	0.00	527,362.72	- 520,480.28	6,882.44
	Total Treasury and Federal Agencies	<u>0.00</u>	<u>0.00</u>	<u>3,799,565.14</u>	<u>- 3,866,629.72</u>	<u>- 67,064.58</u>
	Non-Government Obligations					
	- Carmax Auto Owner Tr Ser 2017 1 CI A 3 1.98% Dtd 01/31/2017 Due 11/15/2021 14314JAC4					
06/17/19	Prin Pmt for 06/15/19	0.00	0.00	24,965.19	- 24,965.19	0.00
	- Honda Auto Recv Ser 2018 2 CI A 2 2.66% Dtd 05/30/2018 Due 12/18/2020 43814UAF6					
06/18/19	Prin Pmt for 06/18/19	0.00	0.00	14,567.87	- 14,567.87	0.00
	Total Non-Government Obligations	<u>0.00</u>	<u>0.00</u>	<u>39,533.06</u>	<u>- 39,533.06</u>	<u>0.00</u>
	Total Fixed Income	<u>0.00</u>	<u>0.00</u>	<u>3,839,098.20</u>	<u>- 3,906,162.78</u>	<u>- 67,064.58</u>
	Cash Equivalent					
	- BMO Government Money Market Premier 09658L794					
06/30/19	Sales (3) 06/01/19 To 06/30/19	0.00	0.00	784,329.31	- 784,329.31	0.00

City of Naperville-TCH

Account Number: 89-H123-AB-0
 Statement Period: 06/01/19 through 06/30/19

Sales						
Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
	Total Cash Equivalent	0.00	0.00	784,329.31	- 784,329.31	0.00
	Total Sales	0.00	0.00	4,623,427.51	- 4,690,492.09	- 67,064.58

City of Naperville-TCH

Account Number: 89-H123-AB-0
 Statement Period: 06/01/19 through 06/30/19

Other Non-Cash Transactions

Date	Description <i>Asset ID (CUSIP)</i>	Shares / Par	Cost
	- US Treasury Note 0.375% Dtd 01/15/2017 Due 01/15/2027 Treasury Inflation Protection Security 912828V49		
06/05/19	Inflationary Int Adjustment on Sale 06/05/19	465.000	465.00
Total Other Non-Cash Transactions			465.00

**City of Naperville
Pfm Asset Management LLC
Account: 89-H112-AB-3**

Statement Period: 04/01/19 through 04/30/19

Administrator: Marion M. Miles (414) 287-8824
marion.miles@bmo.com

MARQUETTE ASSOCIATES
ATTENTION: MIKE PIOTROWSKI
150 N. WACKER DR.
SUITE 1900
CHICAGO IL 60605

City of Naperville - Pfm
Account: 89-H112-AB-3

Statement Period: 04/01/19 through 04/30/19

Important Information Regarding This Account

YOUR ACCOUNT MAY BE INVESTED IN SHARES OF BMO FUNDS OR OTHER MUTUAL FUNDS FOR WHICH BMO HARRIS BANK N.A. AND/OR ITS AFFILIATES PROVIDE INVESTMENT ADVISORY, CUSTODIAL, SHAREHOLDER SERVICING AND/OR SIMILAR ADMINISTRATIVE SERVICES FOR FEES THAT MAY BE BASED ON A PERCENTAGE OF ASSETS, OR OTHER REASONABLE COMPENSATION. ***FRACTIONAL SHARES (FS) OF PUBLICLY TRADED SECURITIES HELD IN CLIENT ACCOUNTS ARE COMBINED WITH OTHER FS OF LIKE SECURITIES HELD IN OTHER CLIENTS' ACCOUNTS TO CREATE WHOLE SHARES. THOSE WHOLE SHARES ARE SOLD ON THE MARKET AND EACH CLIENT'S ACCOUNT IS CREDITED WITH ITS PROPORTIONATE SHARE OF THE PROCEEDS. IF A FRACTIONAL SHARE REMAINS AFTER THESE ACTIONS, BMO PURCHASES THAT FRACTION BASED ON THE AVERAGE VALUE ACHIEVED FOR THE SOLD SHARES. BMO RETAINS THAT SHARE UNTIL IT MAY BE LATER COMBINED WITH OTHER FS AND SOLD ON THE MARKET. ***IF YOUR ACCOUNT HOLDS ASSETS FOR WHICH BMO HARRIS BANK N.A. (BMO) ACTS IN A NON-CUSTODIAL MANNER OR HOLDS ASSETS WHICH BMO DEEMS TO BE HARD TO VALUE, THE DATA DISPLAYED, INCLUDING PRICE AND VALUATION DATA, IS BASED SOLELY ON INFORMATION RECEIVED BY BMO BY THE TIME THIS STATEMENT WAS PRODUCED. BMO MAKES NO REPRESENTATIONS OR WARRANTIES AS TO THE ACCURACY OF THIS INFORMATION. BMO BEARS NO LIABILITY FOR ANY CLAIMS, LOSSES, DAMAGES, ACTIONS, LIABILITIES OR EXPENSES INCURRED BY OR ASSESSED AGAINST BMO OR ANY OF ITS OFFICERS, DIRECTORS, EMPLOYEES, OR AGENTS ANY WAY RELATED TO ASSETS IN WHICH BMO IS ACTING IN A NON-CUSTODIAL MANNER.

City of Naperville - Pfm

Account Number: 89-H112-AB-3
 Statement Period: 04/01/19 through 04/30/19

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City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Account Reconciliation : Current Period
04/01/19 through 04/30/19

	Net Cash	Cost	Change in Value	Market Value
Beginning Value	0.00	49,230,144.60		49,685,511.67
Income				
Interest	102,963.58			
Total Income				102,963.58
Disbursements				
Expenses	0.00			
Purchases				
Fixed Income	- 1,880,006.13	1,880,006.13		
Cash Equivalent	- 283,081.98	283,081.98		
Sales				
Fixed Income	1,474,311.86	- 1,445,247.89		
Cash Equivalent	585,812.67	- 585,812.67		
Total Sales				29,063.97
Other Non-Cash Transactions		1,669.50		1,669.50
Accrued Income				
End of Period			218,895.74	
Beginning of Period			215,536.81	
Change In Accrued Income				3,358.93
Market Appreciation/Depreciation				- 33,682.37
Ending Value	0.00	49,363,841.65		49,788,885.28
		(Cost Total Excludes Cash and Accrued Income)		

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

**Account Reconciliation : Year-To-Date
01/01/19 through 04/30/19**

	Net Cash	Cost	Change in Value	Market Value
Beginning Value	0.00	48,950,979.98		48,693,398.80
Income				
Interest	386,914.17			
Total Income				386,914.17
Disbursements				
Expenses	- 1,850.38			
Total Disbursements				- 1,850.38
Purchases				
Fixed Income	- 11,027,453.21	11,027,453.21		
Cash Equivalent	- 1,743,803.00	1,743,803.00		
Sales				
Fixed Income	7,066,078.16	- 7,038,070.28		
Cash Equivalent	5,320,114.26	- 5,320,114.26		
Total Sales				28,007.88
Other Non-Cash Transactions		- 210.00		- 210.00
Accrued Income				
End of Period			218,895.74	
Beginning of Period			188,440.19	
Change In Accrued Income				30,455.55
Market Appreciation/Depreciation				652,169.26
Ending Value	0.00	49,363,841.65		49,788,885.28
		(Cost Total Excludes Cash and Accrued Income)		

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Performance Measurement: Time Weighted Gross of Fees

Asset Category	Last Month 04/01/19- 04/30/19	Last 3 Months 02/01/19- 04/30/19	Year-to-Date 01/01/19- 04/30/19	Last 12 Months 05/01/18- 04/30/19	Period 07/02/12- 04/30/19
Fixed Income	N/A	N/A	N/A	N/A	-100.00
Cash Equivalents	N/A	N/A	N/A	N/A	-100.00
Overall	N/A	N/A	N/A	N/A	-100.00

Indices

Standard & Poors 500	0.00	0.00	0.00	0.00	0.00
Barclay Aggr Bond	0.00	0.00	0.00	0.00	0.00
Citigroup/90-Day Treasury Bill	0.00	0.00	0.00	0.00	0.57
Dow Jones Industrial Average	0.00	0.00	0.00	0.00	0.00

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Investment Position
04/30/19

	Total Cost	Total Market	Market Appreciation/ Depreciation	% of Account at Market	Accrued Income	Estimated Annual Income	Market Yield
Fixed Income							
Treasury and Federal Agencies							
Short (Less Than 5 Years)	16,057,167.55	16,248,647.19	191,479.64	32.64	60,163.18	256,796.00	1.58 %
Intermediate (5-10 Years)	9,215,942.54	9,292,650.17	76,707.63	18.66	25,435.68	170,244.00	1.83 %
Long (Over 10 Years)	6,264,873.72	5,897,120.49	- 367,753.23	11.84	19,776.86	237,338.00	4.03 %
Total Treasury and Federal Agencies	31,537,983.81	31,438,417.85	- 99,565.96	63.14	105,375.72	664,378.00	2.11 %
Non-Government Obligations							
Short (Less Than 5 Years)	9,024,527.55	9,195,700.34	171,172.79	18.47	62,653.93	307,453.00	3.34 %
Intermediate (5-10 Years)	3,714,707.04	3,801,156.60	86,449.56	7.63	19,675.59	129,822.00	3.42 %
Total Non-Government Obligations	12,739,234.59	12,996,856.94	257,622.35	26.10	82,329.52	437,275.00	3.36 %
Foreign Obligations							
Short (Less Than 5 Years)	3,852,581.05	3,900,672.55	48,091.50	7.83	28,889.06	128,290.00	3.29 %
Total Foreign Obligations	3,852,581.05	3,900,672.55	48,091.50	7.83	28,889.06	128,290.00	3.29 %
Total Fixed Income	48,129,799.45	48,335,947.34	206,147.89	97.08	216,594.30	1,229,943.00	2.54 %
Cash Equivalent	1,234,042.20	1,234,042.20	0.00	2.48	2,301.44	29,381.00	2.38 %
Total Assets	49,363,841.65	49,569,989.54	206,147.89	99.56	218,895.74	1,259,324.00	2.54 %
Accrued Income							

City of Naperville - Pfm

Account Number: 89-H112-AB-3
 Statement Period: 04/01/19 through 04/30/19

Investment Position 04/30/19							
	Total Cost	Total Market	Market Appreciation/ Depreciation	% of Account at Market	Accrued Income	Estimated Annual Income	Market Yield
Interest	218,895.74	218,895.74		.44			
Total Accrued Income	218,895.74	218,895.74	0.00	.44			
Total Assets and Accruals	49,582,737.39	49,788,885.28	206,147.89	100.00	218,895.74	1,259,324.00	2.53 %

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

**Bond Maturity Schedule
04/30/19**

Years To Maturity	Par Value	% of Market Value	Market Value	Estimated Annual Income
0-1	650,556.12	1.34 %	647,376.08	12,216.00
1-5	28,802,263.75	59.37 %	28,697,644.00	680,323.00
5-10	13,424,827.11	27.09 %	13,093,806.77	300,066.00
10-15	1,598,538.78	3.42 %	1,652,775.54	61,609.00
15-20	482,476.51	1.05 %	509,853.08	22,882.00
20 +	3,571,121.90	7.73 %	3,734,491.87	152,847.00
Total Bonds	48,529,784.17	100.00%	48,335,947.34	1,229,943.00

Average Maturity: 6.2 Years

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions
04/30/19

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Fixed Income									
Treasury and Federal Agencies									
Short (Less Than 5 Years)									
- African Dev Bk Global MTN Sr Fr 1.875% Dtd 03/16/2017 Due 03/16/2020 00828ECA5	650,000.000	1.34	649,038.00 99.852	646,815.00 99.510	- 2,223.00	1.30	1,523.43	12,187.00 0.01875	1.88%
- African Dev Bk Global MTN Sr Sr Gbl 717 NT 2.125% Dtd 11/16/2017 Due 11/16/2022 00828ECW7	500,000.000	1.03	498,725.00 99.745	495,960.00 99.192	- 2,765.00	1.00	4,869.79	10,625.00 0.02125	2.14%
- African Dev Bk Global MTN Sr 3.00% Dtd 09/20/2018 Due 09/20/2023 00828EDC0	750,000.000	1.59	748,582.50 99.811	768,720.00 102.496	20,137.50	1.54	2,562.50	22,500.00 0.03000	2.93%
- Asian Dev Bk Sr Gbl NT 2.00% Dtd 02/16/2017 Due 02/16/2022 045167DX8	850,000.000	1.74	845,189.00 99.434	842,817.50 99.155	- 2,371.50	1.69	3,541.66	17,000.00 0.02000	2.02%
- Asian Dev Bk NT 1.625% Dtd 05/05/2017 Due 05/05/2020 045167DZ3	350,000.000	.72	349,216.00 99.776	347,301.50 99.229	- 1,914.50	.70	2,780.55	5,687.00 0.01625	1.64%
- Federal Home Ln Mtg Corp Partn Gold Group #B14961 4.500% Dtd 06/01/2004 Due 06/01/2019 IPD14 312967QN5	190.510	.00	3,266.17 1,714.435	194.49 102.091	- 3,071.68	.00	0.71	8.00 0.04500	4.41%
- Federal Home Loan Bks Cons Bds 2.25% Dtd 08/10/2015 Due 09/09/2022 Non-Callable 3130A6AP2	150,000.000	.31	151,782.00 101.188	149,613.00 99.742	- 2,169.00	.30	487.50	3,375.00 0.02250	2.26%
- Federal Farm CR Bks Cons Systemwide Bds 2.75% Dtd 06/26/2013 Due 06/26/2023 Non-Callable 3133ECSY1	200,000.000	.42	207,530.00 103.765	202,908.00 101.454	- 4,622.00	.41	1,909.72	5,500.00 0.02750	2.71%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

**Asset and Liability Positions
04/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1671 Cl L 7.00% Dtd 02/01/1994 Due 02/15/2024 IPD14 3133T36F0	4,013.100	.01	4,044.43 100.781	4,480.83 111.655	436.40	.01	23.40	280.00 0.07000	6.27%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1694 Cl Pk 6.50% Dtd 03/01/1994 Due 03/15/2024 IPD14 3133T4NE2	11,463.450	.03	22,176.72 193.456	12,094.59 105.505	- 10,082.13	.02	62.09	745.00 0.06500	6.16%
- Federal Home Ln Bks Cons Bds 5.25% Dtd 11/09/2005 Due 12/11/2020 3133XDVS7	65,000.000	.14	76,428.95 117.583	67,965.30 104.562	- 8,463.65	.14	1,327.08	3,412.00 0.05250	5.02%
- Federal Home Ln Mtg Corp Gold Partn CTF Group #G11884 5.500% Dtd 01/01/06 Due 12/01/2020 IPD14 31336WCU1	12,143.670	.03	16,830.63 138.596	12,274.34 101.076	- 4,556.29	.02	55.65	667.00 0.05500	5.44%
- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr 1990-106 Cl 106-J 8.50% Dtd 09/01/1990 Due 09/25/2020 IPD24 31358E7X4	1,861.250	.00	5,057.96 271.751	1,904.77 102.337	- 3,153.19	.00	13.18	158.00 0.08500	8.31%
- Federal Natl Mtg Assn Gtd REMIC Passthru Ctfs 7.70% Dtd 02/01/1992 Due 02/25/2022 IPD24 31358LTT3	19.520	.00	679.66 3,481.865	19.52 100.007	- 660.14	.00	0.12	1.00 0.07700	7.70%
- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr Ser 1993 25 Cl J 7.50% Dtd 03/01/1993 Due 03/25/2023 IPD24 31358TWE5	5,607.540	.01	8,686.40 154.906	5,935.84 105.854	- 2,750.56	.01	35.04	420.00 0.07500	7.09%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions
04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn 1.60% Dtd 11/07/2012 Due 05/07/2021 Callable 3136G02F7	170,000.000	.35	172,896.80 101.704	167,550.30 98.559	- 5,346.50	.34	1,314.66	2,720.00 0.01600	1.62%
- Federal Natl Mtg Assn Gtd REMIC Pass Thru CTF REMIC Tr 1990-8 CI 8-G 6.00% Dtd 01/01/1990 Due 01/25/2020 IPD24 313603RN4	365.610	.00	3.83 1.048	366.59 100.267	362.76	.00	1.82	21.00 0.06000	5.98%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd Ser K 729 CI A 1 2.951% Dtd 12/01/2017 Due 02/25/2024 IPD24 3137FCM35	289,610.430	.60	295,599.93 102.068	292,024.65 100.833	- 3,575.28	.59	712.20	8,546.00 0.02951	2.93%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AM4716 3.380% Dtd 12/01/2013 Due 12/01/2023 IPD24 3138L5G20	195,762.690	.42	203,950.19 104.182	203,031.36 103.713	- 918.83	.41	551.39	6,616.00 0.03380	3.26%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #468651 3.990% Dtd 07/01/2011 Due 07/01/2021 IPD24 31381RTG9	200,049.890	.43	229,406.30 114.675	205,695.30 102.822	- 23,711.00	.41	665.16	7,981.00 0.03990	3.88%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #555791 6.500% Dtd 09/01/2003 Due 12/01/2022 IPD24 31385XNG8	4,656.210	.01	8,204.13 176.198	5,126.77 110.106	- 3,077.36	.01	25.22	302.00 0.06500	5.90%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd Ser 2595 CI CD 5.00% Dtd 04/01/2003 Due 04/15/2023 IPD14 31393PCJ1	44,345.770	.09	54,482.07 122.857	45,226.44 101.985	- 9,255.63	.09	184.77	2,217.00 0.05000	4.90%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

**Asset and Liability Positions
04/30/19**

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- GNMA Gtd Passthru CTF Pool #378308 5.50% Dtd 01/01/1995 Due 04/15/2024 IPD14 36204SGR1	12,566.260	.03	5,114.41 40.700	13,388.72 106.545	8,274.31	.03	57.59	691.00 0.05500	5.16%
- GNMA Gtd Passthru CTF Pool #783490 6.00% Dtd 12/01/2011 Due 02/15/2024 IPD14 36241L2X3	30,784.470	.07	39,506.66 128.333	31,826.83 103.386	- 7,679.83	.06	153.92	1,847.00 0.06000	5.80%
- Inter Amern Dev Bk Global MTN Glbl 460 NT 2.125% Dtd 11/08/2013 Due 11/09/2020 4581X0CD8	1,250,000.000	2.58	1,235,997.28 98.880	1,245,962.50 99.677	9,965.22	2.50	12,690.97	26,562.00 0.02125	2.13%
- Inter Amern Dev Bk Global MTN Fr 1.75% Dtd 09/14/2017 Due 09/14/2022 4581X0CZ9	500,000.000	1.01	498,240.00 99.648	490,595.00 98.119	- 7,645.00	.99	1,142.36	8,750.00 0.01750	1.78%
- International Bk for Recon & Dev Medium Term Bk Nts 1.561% Dtd 09/19/2017 Due 09/12/2020 45905UP32	500,000.000	1.02	498,800.00 99.760	493,905.00 98.781	- 4,895.00	.99	1,062.34	7,805.00 0.01561	1.58%
- US Treasury Note 1.125% Dtd 01/15/2011 Due 01/15/2021 Treasury Inflation Protection Security 912828PP9	404,379.500	.85	441,054.14 109.069	409,232.05 101.200	- 31,822.09	.82	1,327.48	4,549.00 0.01125	1.11%
- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77	3,650,000.000	7.41	3,554,330.07 97.379	3,584,008.00 98.192	29,677.93	7.20	20,957.42	50,187.00 0.01375	1.40%
- US Treasury Note 1.875% Dtd 04/30/2017 Due 04/30/2022 912828X47	2,050,000.000	4.20	1,982,253.90 96.695	2,027,983.00 98.926	45,729.10	4.07	104.44	38,437.00 0.01875	1.90%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions 04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- US Treasury Note 2.00% Dtd 04/30/2017 Due 04/30/2024 912828X70	350,000.000	.71	334,003.91 95.430	345,229.50 98.637	11,225.59	.69	19.02	7,000.00 0.02000	2.03%
- United States Treas SEC Stripped Int Generic Tint Pmt Due 08/15/2020 912833LA6	1,000,000.000	2.01	849,078.00 84.908	970,240.00 97.024	121,162.00	1.95			
- United States Treas SEC Stripped Int Pmt Generic Tint Pmt Due 05/15/2021 912833LD0	150,000.000	.30	138,060.00 92.040	143,118.00 95.412	5,058.00	.29			
- U S Treas SEC Stripped Int Pmt Generic Tint Pmt Due 11/15/2022 912833LK4	650,000.000	1.24	598,360.51 92.055	599,144.00 92.176	783.49	1.20			
- United States Treas SEC Stripped Int Pmt Generic Tint Pmt Due 02/15/2023 912833LL2	850,000.000	1.61	778,209.00 91.554	778,659.50 91.607	450.50	1.56			
- U S Treas SEC Stripped Int Pmt Tint Due 05/15/2023 912833LN8	700,000.000	1.32	552,383.00 78.912	637,329.00 91.047	84,946.00	1.28			
Total Short (Less Than 5 Years)		33.62	16,057,167.55	16,248,647.19	191,479.64	32.64	60,163.18	256,796.00	1.58%
Intermediate (5-10 Years)									
- Federal Home Loan Bks Cons Bds 2.875% Dtd 05/08/2014 Due 06/14/2024 3130A1XJ2	60,000.000	.13	65,133.00 108.555	61,441.20 102.402	- 3,691.80	.12	656.45	1,725.00 0.02875	2.81%
- Federal Home Loan Bks Cons Bds 4.375% Dtd 10/13/2009 Due 09/13/2024 Non-Callable 3133XVDG3	100,000.000	.23	118,158.00 118.158	109,718.00 109.718	- 8,440.00	.22	583.33	4,375.00 0.04375	3.99%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions
04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M12 CI A1 2.132% Dtd 11/01/2016 Due 09/25/2026 IPD24 3136AUKW0	444,231.270	.90	449,207.17 101.120	433,241.83 97.526	- 15,965.34	.87	789.25	9,471.00 0.02132	2.19%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M13 CI A1 Fltg Rate Dtd 12/01/2016 Due 09/25/2026 IPD24 3136AUZB0	194,033.400	.40	194,397.09 100.187	193,847.90 99.904	- 549.19	.39	403.88	4,975.00 0.02564	2.57%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M7 CI A1 2.595% Dtd 06/01/2017 Due 02/25/2027 IPD24 3136AV7F0	232,097.050	.48	234,595.05 101.076	233,374.93 100.550	- 1,220.12	.47	501.90	6,022.00 0.02595	2.58%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M8 CI A1 2.654% Dtd 07/01/2017 Due 05/25/2027 IPD24 3136AWZ91	199,055.800	.41	201,546.96 101.251	198,737.17 99.839	- 2,809.79	.40	440.24	5,282.00 0.02654	2.66%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M15 CI ATS1 2.987% Dtd 12/01/2017 Due 11/25/2027 IPD24 3136AY6T5	197,116.890	.41	200,116.49 101.522	199,339.44 101.127	- 777.05	.40	490.65	5,887.00 0.02987	2.95%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 730 CI A 1 3.452% Dtd 03/01/2018 Due 09/25/2024 IPD24 3137FEU99	146,226.520	.31	149,222.32 102.049	149,379.87 102.156	157.55	.30	420.64	5,047.00 0.03452	3.38%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

**Asset and Liability Positions
04/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 084 CI A 1 3.78% Dtd 11/01/2018 Due 08/25/2028 IPD24 3137FJZ85	371,782.940	.81	376,698.07 101.322	391,130.04 105.203	14,431.97	.79	1,171.11	14,053.00 0.03780	3.59%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 086 CI A 1 3.671% Dtd 12/01/2018 Due 12/25/2027 IPD24 3137FKSG2	148,479.860	.32	151,476.41 102.018	155,477.39 104.712	4,000.98	.31	454.22	5,450.00 0.03671	3.51%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #252211 6.000% Dtd 12/01/1998 Due 01/01/2029 IPD24 31371HDQ8	3,161.710	.01	1,455.99 46.051	3,478.04 110.005	2,022.05	.01	15.80	189.00 0.06000	5.45%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS2235 3.500% Dtd 03/01/2014 Due 04/01/2029 IPD24 3138WBPV1	565,834.270	1.20	592,455.97 104.705	578,135.51 102.174	- 14,320.46	1.16	1,650.34	19,804.00 0.03500	3.43%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #543110 9.500% Dtd 06/01/2000 Due 04/01/2025 IPD24 31385FKX3	461.140	.00	3,299.88 715.592	461.45 100.067	- 2,838.43	.00	3.65	43.00 0.09500	9.49%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 40 CI CA 3.50% Dtd 04/01/2011 Due 12/25/2028 IPD24 31397SWX8	14,711.830	.03	22,675.18 154.129	14,691.58 99.862	- 7,983.60	.03	42.90	514.00 0.03500	3.50%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #755973 8.000% Dtd 12/01/2003 Due 11/01/2028 IPD24 31403R2E7	15,650.580	.04	21,284.84 136.000	17,753.24 113.435	- 3,531.60	.04	104.33	1,252.00 0.08000	7.05%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

**Asset and Liability Positions
04/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- GNMA II Passthru CTF Pool #002022 9.00% Dtd 06/01/1995 Due 06/20/2025 IPD19 36202CG72	698.400	.00	1,374.61 196.823	751.44 107.594	- 623.17	.00	5.23	62.00 0.09000	8.36%
- GNMA II Gtd Pass Thru CTF Pool #2285 8.000% Dtd 09/01/96 Due 09/20/2026 36202CRE5	1,785.920	.00	1,990.61 111.461	2,033.38 113.856	42.77	.00	11.90	142.00 0.08000	7.03%
- GNMA II Passthru CTF Pool #002324 8.00% Dtd 11/01/1996 Due 11/20/2026 IPD19 36202CSM6	2,307.250	.01	2,590.68 112.284	2,595.38 112.488	4.70	.01	15.38	184.00 0.08000	7.11%
- GNMA II Passthru CTF Pool #002549 7.50% Dtd 02/01/1998 Due 02/20/2028 IPD19 36202CZN6	1,107.010	.00	1,284.83 116.063	1,214.77 109.734	- 70.06	.00	6.91	83.00 0.07500	6.83%
- GNMA II Passthru CTF Pool #002647 8.00% Dtd 09/01/1998 Due 09/20/2028 IPD19 36202C5G4	2,247.230	.00	4,209.66 187.327	2,297.77 102.249	- 1,911.89	.00	14.98	179.00 0.08000	7.82%
- GNMA II Passthru CTF Pool #008528 Arm Rate Dtd 10/01/1994 Due 10/20/2024 IPD19 36202KPM1	2,911.240	.01	3,105.52 106.673	2,978.49 102.310	- 127.03	.01	10.00	120.00 0.04125	4.03%
- GNMA Gtd Passthru CTF Pool #486631 6.50% Dtd 10/01/1998 Due 10/15/2028 IPD14 36210ASU2	5,926.800	.01	4,905.53 82.769	6,458.85 108.977	1,553.32	.01	32.10	385.00 0.06500	5.96%
- US Treasury Note 2.00% Dtd 08/15/2015 Due 08/15/2025 912828K74	4,250,000.000	8.60	4,092,951.18 96.305	4,157,902.50 97.833	64,951.32	8.35	17,610.49	85,000.00 0.02000	2.04%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions 04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- United States Treas SEC Stripped Int Pmt Generic Tint Pmt Due 11/15/2024 912833LT5	1,000,000.000	1.81	809,252.50 80.925	876,390.00 87.639	67,137.50	1.76			
- United States Treas SEC Stripped Int Pmt Generic Tint Pmt Due 08/15/2025 912833LW8	1,750,000.000	3.10	1,512,555.00 86.432	1,499,820.00 85.704	- 12,735.00	3.01			
Total Intermediate (5-10 Years)		19.23	9,215,942.54	9,292,650.17	76,707.63	18.66	25,435.68	170,244.00	1.83%
Long (Over 10 Years)									
- Federal Home Ln Mtg Corp Partn Gold Group #G30628 4.000% Dtd 02/01/2013 Due 10/01/2032 IPD14 3128CUVV5	33,937.360	.07	39,045.10 115.050	35,230.03 103.809	- 3,815.07	.07	113.12	1,357.00 0.04000	3.85%
- Federal Home Ln Mtg Corp Partn Gold Group #H00105 5.500% Dtd 12/01/2005 Due 12/01/2035 IPD14 3128MSDJ6	83,491.970	.18	116,907.58 140.023	88,414.66 105.896	- 28,492.92	.18	382.67	4,592.00 0.05500	5.19%
- Federal Home Ln Mtg Corp Partn Gold Group #G07289 3.000% Dtd 02/01/2013 Due 11/01/2042 IPD14 3128M9NE8	48,374.090	.10	51,192.55 105.826	48,060.14 99.351	- 3,132.41	.10	120.93	1,451.00 0.03000	3.02%
- Federal Home Ln Mtg Corp Partn CTF Group #1B7163 Arm Rate Dtd 10/01/2006 Due 10/01/2036 IPD44 3128QPK35	1,468.900	.00	1,673.82 113.951	1,494.77 101.761	- 179.05	.00	12.09	72.00 0.04940	4.85%
- Federal Home Ln Mtg Corp Partn Gold Group #C02641 7.000% Dtd 10/01/2006 Due 10/01/2036 IPD14 31292J5A4	6,899.700	.02	10,115.81 146.612	7,724.15 111.949	- 2,391.66	.02	40.24	482.00 0.07000	6.25%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

**Asset and Liability Positions
04/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Home Ln Mtg Corp Gold Partn CTF Group #C02660 6.500% Dtd 11/01/06 Due 11/01/2036 IPD14 31292J5V8	13,581.470	.03	15,888.81 116.989	15,414.97 113.500	- 473.84	.03	73.56	882.00 0.06500	5.73%
- Federal Home Ln Mtg Corp Partn Gold Group #J39377 3.500% Dtd 08/01/2018 Due 08/01/2033 IPD14 31307WM27	523,996.770	1.11	537,997.31 102.672	537,322.01 102.543	- 675.30	1.08	1,528.32	18,339.00 0.03500	3.41%
- Federal Home Ln Mtg Corp Partn Gold Group #V70026 3.500% Dtd 05/01/2013 Due 05/01/2033 IPD14 3132KSA38	29,801.800	.06	32,365.29 108.602	30,541.78 102.483	- 1,823.51	.06	86.92	1,043.00 0.03500	3.42%
- Federal Home Ln Mtg Corp Partn Gold Group #Q55747 5.000% Dtd 04/01/2018 Due 05/01/2048 IPD14 3132XYL54	492,778.310	1.09	522,758.15 106.084	526,730.74 106.890	3,972.59	1.06	2,053.24	24,638.00 0.05000	4.68%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2015 72 CI PC 3.00% Dtd 09/01/2015 Due 10/25/2043 IPD24 3136AQAP5	84,033.190	.17	91,218.52 108.551	84,071.33 100.045	- 7,147.19	.17	210.08	2,520.00 0.03000	3.00%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 69 CI Cb 3.50% Dtd 06/01/2011 Due 07/25/2030 IPD24 3136A0BE6	104,730.510	.22	114,547.99 109.374	105,987.22 101.199	- 8,560.77	.21	305.46	3,665.00 0.03500	3.46%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 104 CI Kh 2.00% Dtd 09/01/2011 Due 03/25/2039 IPD24 3136A1DD4	88,721.710	.18	91,906.61 103.590	87,646.04 98.787	- 4,260.57	.18	147.86	1,774.00 0.02000	2.02%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions
04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 57 Cl Jw 4.50% Dtd 05/01/2012 Due 10/25/2041 IPD24 3136A6HC1	98,293.860	.21	114,223.94 116.207	102,568.70 104.349	- 11,655.24	.21	368.60	4,423.00 0.04500	4.31%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4011 Cl DB 4.00% Dtd 03/01/2012 Due 09/15/2041 IPD14 3137AMXK8	76,937.780	.17	85,401.32 111.000	80,533.34 104.673	- 4,867.98	.16	256.45	3,077.00 0.04000	3.82%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3804 Cl Pw 4.50% Dtd 02/01/2011 Due 03/15/2040 IPD14 3137A7F39	121,744.560	.26	132,852.84 109.124	124,591.37 102.338	- 8,261.47	.25	456.54	5,478.00 0.04500	4.40%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #254693 5.500% Dtd 03/01/2003 Due 04/01/2033 IPD24 31371K3A7	11,266.860	.03	10,419.05 92.475	12,298.90 109.160	1,879.85	.02	51.63	619.00 0.05500	5.04%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AK9382 4.000% Dtd 04/01/2012 Due 04/01/2042 IPD24 3138EEM89	100,991.640	.22	112,768.87 111.662	105,152.50 104.120	- 7,616.37	.21	336.63	4,039.00 0.04000	3.84%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL1107 4.500% Dtd 11/01/2011 Due 11/01/2041 IPD24 3138EHGR7	122,018.370	.27	142,035.64 116.405	129,202.81 105.888	- 12,832.83	.26	457.56	5,490.00 0.04500	4.25%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL3209 4.500% Dtd 03/01/2013 Due 09/01/2031 IPD24 3138EKR72	125,310.480	.27	148,115.69 118.199	132,325.36 105.598	- 15,790.33	.27	469.91	5,638.00 0.04500	4.26%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions
04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL6167 3.500% Dtd 12/01/2014 Due 01/01/2044 IPD24 3138ENZ93	45,272.760	.10	49,311.71 108.921	46,111.21 101.852	- 3,200.50	.09	132.04	1,584.00 0.03500	3.44%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL9274 4.000% Dtd 10/01/2016 Due 09/01/2046 IPD24 3138ERJU5	349,483.720	.75	380,417.58 108.851	361,820.50 103.530	- 18,597.08	.73	1,164.94	13,979.00 0.04000	3.86%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP8813 3.500% Dtd 11/01/2012 Due 11/01/2042 IPD24 3138MCYK4	15,196.570	.03	16,901.80 111.221	15,476.79 101.844	- 1,425.01	.03	44.32	531.00 0.03500	3.44%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5675 4.500% Dtd 07/01/2015 Due 08/01/2045 IPD24 3138WFJV9	418,518.890	.91	472,067.59 112.795	439,285.80 104.962	- 32,781.79	.88	1,569.44	18,833.00 0.04500	4.29%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #598451 8.000% Dtd 07/01/2001 Due 06/01/2030 IPD24 31387YZQ9	2,677.170	.01	3,255.31 121.595	2,787.98 104.139	- 467.33	.01	17.84	214.00 0.08000	7.68%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #650236 5.000% Dtd 12/01/2002 Due 12/01/2032 IPD24 31390MLR3	608.660	.00	2.34 0.384	617.39 101.435	615.05	.00	2.53	30.00 0.05000	4.93%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd Ser T-54 Cl 2a 6.50% Dtd 02/01/2003 Due 02/25/2043 IPD24 31393LFLK4	67,410.140	.16	76,771.90 113.888	77,932.60 115.609	1,160.70	.16	365.13	4,381.00 0.06500	5.62%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions
04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr 2005-68 CI-PG 5.50% Dtd 07/01/2005 Due 08/25/2035 IPD24 31394E7B8	43,253.000	.10	46,687.52 107.941	46,889.06 108.406	201.54	.09	198.24	2,378.00 0.05500	5.07%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 57 CI Tp 4.50% Dtd 07/01/2009 Due 02/25/2037 IPD24 31396QSZ3	57,605.980	.12	67,063.23 116.417	59,494.74 103.278	- 7,568.49	.12	216.02	2,592.00 0.04500	4.36%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 92 CI Ad 6.00% Dtd 10/01/2009 Due 11/25/2039 IPD24 31398FVM0	91,693.760	.20	155,807.49 169.922	98,967.12 107.932	- 56,840.37	.20	458.46	5,501.00 0.06000	5.56%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3558 CI GE 4.00% Dtd 08/01/2009 Due 08/15/2039 IPD14 31398JAN3	477,993.100	1.03	497,112.82 104.000	497,133.62 104.004	20.80	1.00	1,593.30	19,119.00 0.04000	3.85%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5015 4.500% Dtd 11/01/2018 Due 02/01/2047 IPD24 3140J9SD4	462,474.120	1.01	486,092.20 105.107	488,072.06 105.535	1,979.86	.98	1,734.27	20,811.00 0.04500	4.26%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1455 4.000% Dtd 03/01/2018 Due 03/01/2033 IPD24 3140Q8TM7	700,347.010	1.51	718,945.99 102.656	727,569.50 103.887	8,623.51	1.46	2,334.48	28,013.00 0.04000	3.85%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #770377 Arm Rate Dtd 03/01/2004 Due 04/01/2034 IPD24 31404J2J3	23,358.170	.05	21,010.35 89.949	24,183.65 103.534	3,173.30	.05	74.56	991.00 0.04244	4.10%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions
04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #849215 6.500% Dtd 01/01/2006 Due 01/01/2036 IPD24 31408EN81	8,825.770	.02	9,756.64 110.547	9,494.41 107.576	- 262.23	.02	47.80	573.00 0.06500	6.04%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #886320 6.500% Dtd 07/01/2006 Due 07/01/2036 IPD24 31410DVM9	6,317.360	.01	7,512.07 118.912	6,621.98 104.822	- 890.09	.01	34.21	410.00 0.06500	6.20%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #888209 5.500% Dtd 02/01/2007 Due 05/01/2036 IPD24 31410FYE9	60,095.100	.14	108,557.98 180.644	66,143.07 110.064	- 42,414.91	.13	275.43	3,305.00 0.05500	5.00%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #888481 5.500% Dtd 06/01/2007 Due 12/01/2035 IPD24 31410GCS0	45,677.850	.10	69,506.36 152.166	50,299.08 110.117	- 19,207.28	.10	209.35	2,512.00 0.05500	4.99%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #898179 Arm Rate Dtd 09/01/2006 Due 09/01/2036 IPD24 31410U2L5	35,534.020	.08	42,936.56 120.832	36,432.68 102.529	- 6,503.88	.07	119.79	1,450.00 0.04081	3.98%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #960150 6.000% Dtd 11/01/2007 Due 11/01/2037 IPD24 31414AEX6	31,003.680	.07	75,387.09 243.155	33,783.47 108.966	- 41,603.62	.07	155.01	1,860.00 0.06000	5.51%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #MA1125 4.000% Dtd 06/01/2012 Due 07/01/2042 IPD24 31418AHB7	132,794.020	.28	152,234.19 114.639	137,109.83 103.250	- 15,124.36	.28	442.64	5,311.00 0.04000	3.87%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #MA1213 3.500% Dtd 09/01/2012 Due 10/01/2042 IPD24 31418AK31	26,169.950	.06	28,559.35 109.130	26,654.36 101.851	- 1,904.99	.05	76.32	915.00 0.03500	3.44%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions 04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- GNMA II Passthru CTF Pool #783964 4.00% Dtd 02/01/2015 Due 01/20/2030 IPD19 3622A2MM1	42,503.990	.09	49,803.81 117.174	43,911.72 103.312	- 5,892.09	.09	141.67	1,700.00 0.04000	3.87%
- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2010 158 CI CT 4.50% Dtd 12/01/2010 Due 12/20/2040 IPD19 38377RFR1	114,682.210	.25	133,690.41 116.575	122,671.18 106.966	- 11,019.23	.25	430.05	5,160.00 0.04500	4.21%
- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2017 149 CI Ja 2.50% Dtd 10/01/2017 Due 03/20/2046 IPD19 38380HQL9	224,260.860	.46	224,046.54 99.904	222,345.87 99.146	- 1,700.67	.45	467.21	5,606.00 0.02500	2.52%
Total Long (Over 10 Years)		12.20	6,264,873.72	5,897,120.49	- 367,753.23	11.84	19,776.86	237,338.00	4.03%
Total Treasury and Federal Agencies		65.04	31,537,983.81	31,438,417.85	- 99,565.96	63.14	105,375.72	664,378.00	2.11%
Non-Government Obligations Short (Less Than 5 Years)									
- AT&T Inc NT 2.45% Dtd 05/04/2015 Due 06/30/2020 Callable 00206RCL4	200,000.000	.41	198,076.00 99.038	199,418.00 99.709	1,342.00	.40	1,646.94	4,900.00 0.02450	2.46%
- Abbvie Inc 3.75% Dtd 09/18/2018 Due 11/14/2023 Callable 00287YBC2	275,000.000	.58	274,648.00 99.872	281,429.50 102.338	6,781.50	.57	6,388.02	10,312.00 0.03750	3.66%
- Air Lease Corp Sr Gbl NT 2.625% Dtd 06/12/2017 Due 07/01/2022 Non-Callable 00912XAW4	200,000.000	.41	193,446.00 96.723	196,826.00 98.413	3,380.00	.40	1,749.99	5,250.00 0.02625	2.67%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions
04/30/19

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Amazon Com Inc Sr Gbl 2.40% Dtd 02/22/2018 Due 02/22/2023 Callable 023135AW6	450,000.000	.92	434,245.50 96.499	445,666.50 99.037	11,421.00	.90	2,070.00	10,800.00 0.02400	2.42%
- American Express Co Sr Gbl 3.40% Dtd 02/22/2019 Due 02/22/2024 Callable 025816CC1	475,000.000	1.00	474,458.50 99.886	483,535.75 101.797	9,077.25	.97	3,095.41	16,150.00 0.03400	3.34%
- American Honda Fin Corp MTN Fr 3.55% Dtd 01/15/2019 Due 01/12/2024 Callable 02665WCT6	450,000.000	.96	449,878.50 99.973	464,553.00 103.234	14,674.50	.93	4,703.75	15,975.00 0.03550	3.44%
- American Intl Group Inc NT 4.875% Dtd 05/24/2012 Due 06/01/2022 Callable 026874CU9	200,000.000	.44	211,514.00 105.757	211,030.00 105.515	- 484.00	.42	4,062.49	9,750.00 0.04875	4.62%
- Amgen Inc Sr NT 3.625% Dtd 05/15/2012 Due 05/15/2022 Callable 031162BN9	200,000.000	.42	202,388.00 101.194	204,858.00 102.429	2,470.00	.41	3,343.05	7,250.00 0.03625	3.54%
- BB&T Corp Sr Medium Term Nts Fr 3.75% Dtd 12/06/2018 Due 12/06/2023 Callable 05531FBF9	375,000.000	.80	374,422.50 99.846	388,402.50 103.574	13,980.00	.78	5,664.06	14,062.00 0.03750	3.62%
- Bank New York Mellon Corp Fr 3.50% Dtd 04/30/2018 Due 04/28/2023 Non-Callable 06406RAG2	800,000.000	1.70	799,107.00 99.888	820,312.00 102.539	21,205.00	1.65	233.33	28,000.00 0.03500	3.41%
- CVS Health Corp Sr NT 3.70% Dtd 03/09/2018 Due 03/09/2023 Callable 126650CV0	200,000.000	.42	198,208.00 99.104	202,808.00 101.404	4,600.00	.41	1,068.88	7,400.00 0.03700	3.65%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions
04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Capital One Finl Corp 3.90% Dtd 01/29/2019 Due 01/29/2024 Callable <i>14040HCA1</i>	350,000.000	.74	349,244.00 <i>99.784</i>	359,471.00 <i>102.706</i>	10,227.00	.72	3,488.33	13,650.00 <i>0.03900</i>	3.80%
- Carmax Auto Owner Tr Ser 2018 3 CI A 4 3.27% Dtd 07/25/2018 Due 03/15/2024 <i>14313FAE9</i>	180,000.000	.38	179,983.35 <i>99.991</i>	183,794.44 <i>102.108</i>	3,811.09	.37	261.60	5,886.00 <i>0.03270</i>	3.20%
- Caterpillar Finl Svcs Mtns Fr 2.90% Dtd 03/15/2018 Due 03/15/2021 Callable <i>14913Q2G3</i>	300,000.000	.62	299,838.00 <i>99.946</i>	301,455.00 <i>100.485</i>	1,617.00	.61	1,111.66	8,700.00 <i>0.02900</i>	2.89%
- Deere John Cap Corp Mtns Fr 2.875% Dtd 03/13/2018 Due 03/12/2021 Non-Callable <i>24422EUD9</i>	300,000.000	.62	299,796.00 <i>99.932</i>	301,422.00 <i>100.474</i>	1,626.00	.61	1,173.95	8,625.00 <i>0.02875</i>	2.86%
- Fedex Corp Sr NT 3.40% Dtd 01/16/2019 Due 01/14/2022 Callable <i>31428XBU9</i>	350,000.000	.73	349,594.00 <i>99.884</i>	354,798.50 <i>101.371</i>	5,204.50	.71	3,470.83	11,900.00 <i>0.03400</i>	3.35%
- Ford CR Auto Lease Tr 2018-B NT CI A-4 3.30% Dtd 09/21/2018 Due 02/15/2022 <i>34531LAE0</i>	275,000.000	.58	274,986.53 <i>99.995</i>	278,242.11 <i>101.178</i>	3,255.58	.56	403.33	9,075.00 <i>0.03300</i>	3.26%
- Ford Motor Credit Co LLC Gbl NT 3.339% Dtd 03/31/2017 Due 03/28/2022 Callable <i>345397YL1</i>	200,000.000	.41	196,796.00 <i>98.398</i>	197,764.00 <i>98.882</i>	968.00	.40	612.15	6,678.00 <i>0.03339</i>	3.38%
- Gatx Corp 4.35% Dtd 11/05/2018 Due 02/15/2024 Callable <i>361448BD4</i>	275,000.000	.59	274,824.00 <i>99.936</i>	285,540.75 <i>103.833</i>	10,716.75	.57	2,525.41	11,962.00 <i>0.04350</i>	4.19%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions
04/30/19

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- GM Finl Auto Lease Tr Ser 2018 3 CI A 4 3.30% Dtd 09/26/2018 Due 07/20/2022 36256GAE9	275,000.000	.57	274,964.97 99.987	277,710.54 100.985	2,745.57	.56	277.29	9,075.00 0.03300	3.27%
- General Mtrs Finl Co Inc Sr NT 3.45% Dtd 04/10/2015 Due 04/10/2022 Callable 37045XAW6	200,000.000	.42	198,774.00 99.387	200,974.00 100.487	2,200.00	.40	402.50	6,900.00 0.03450	3.43%
- Goldman Sachs Group Inc Sr NT 4.00% Dtd 03/03/2014 Due 03/03/2024 38141GVM3	275,000.000	.59	280,117.75 101.861	284,300.50 103.382	4,182.75	.57	1,772.22	11,000.00 0.04000	3.87%
- Hartford Finl Svcs Group Inc D Sr NT 5.125% Dtd 04/05/2012 Due 04/15/2022 Callable 416518AB4	200,000.000	.44	213,832.00 106.916	212,582.00 106.291	- 1,250.00	.43	455.55	10,250.00 0.05125	4.82%
- Hewlett Packard Enterprise Co Sr Glbl 3.50% Dtd 09/19/2018 Due 10/05/2021 Callable 42824CBC2	275,000.000	.58	275,052.25 100.019	278,357.75 101.221	3,305.50	.56	695.13	9,625.00 0.03500	3.46%
- McDonalds Corp Med Term NT Fr 3.35% Dtd 03/16/2018 Due 04/01/2023 Callable 58013MFE9	110,000.000	.23	109,958.20 99.962	112,216.50 102.015	2,258.30	.23	307.08	3,685.00 0.03350	3.28%
- Morgan Stanley Sr NT Ser F 3.875% Dtd 04/28/2014 Due 04/29/2024 61746BDQ6	275,000.000	.59	278,049.75 101.109	284,460.00 103.440	6,410.25	.57	59.20	10,656.00 0.03875	3.75%
- Schwab Charles Corp New Sr NT 3.25% Dtd 05/22/2018 Due 05/21/2021 Callable 808513AW5	175,000.000	.37	174,994.75 99.997	177,100.00 101.200	2,105.25	.36	2,527.77	5,687.00 0.03250	3.21%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions 04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- U S Bancorp Mtns Bk Ent Fr 2.625% Dtd 01/24/2017 Due 01/24/2022 Callable 91159HHP8	800,000.000	1.65	784,808.00 98.101	799,328.00 99.916	14,520.00	1.61	5,658.33	21,000.00 0.02625	2.63%
- Unitedhealth Group Inc Sr NT 3.50% Dtd 06/19/2018 Due 06/15/2023 Callable 91324PDJ8	200,000.000	.42	199,900.00 99.950	205,232.00 102.616	5,332.00	.41	2,644.44	7,000.00 0.03500	3.41%
- Verizon Communications Inc Sr NT 3.125% Dtd 03/16/2017 Due 03/16/2022 Callable 92343VDW1	200,000.000	.42	198,622.00 99.311	202,112.00 101.056	3,490.00	.41	781.24	6,250.00 0.03125	3.09%
Total Short (Less Than 5 Years)		19.02	9,024,527.55	9,195,700.34	171,172.79	18.47	62,653.93	307,453.00	3.34%
Intermediate (5-10 Years)									
- Bank Amer Corp Fr Var Rate Dtd 03/15/2019 Due 03/15/2025 Callable 06051GHR3	450,000.000	.94	450,000.00 100.000	454,500.00 101.000	4,500.00	.91	1,988.35	15,561.00 0.03458	3.42%
- Blackrock Inc Sr Gbl NT 3.25% Dtd 04/29/2019 Due 04/30/2029 Callable 09247XAP6	200,000.000	.42	198,380.00 99.190	200,752.00 100.376	2,372.00	.40	36.11	6,500.00 0.03250	3.24%
- BP Cap Mkts Amer Inc 3.796% Dtd 09/21/2018 Due 09/21/2025 Callable 10373QAB6	200,000.000	.43	200,000.00 100.000	207,916.00 103.958	7,916.00	.42	843.55	7,592.00 0.03796	3.65%
- Cnh Equipment Tr Ser 2018 B Cl A 4 3.37% Dtd 09/26/2018 Due 05/15/2024 12596EAD6	725,000.000	1.53	724,942.51 99.992	740,959.06 102.201	16,016.55	1.49	1,085.88	24,432.00 0.03370	3.30%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

**Asset and Liability Positions
04/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Citigroup Inc Sr NT Var Rate Dtd 05/22/2018 Due 06/01/2024 Callable 172967LZ2	300,000.000	.64	300,000.00 100.000	309,666.00 103.222	9,666.00	.62	5,055.00	12,132.00 0.04044	3.92%
- Citibank CcIt Ser 2018 A6 CI NT 3.21% Dtd 08/17/2018 Due 12/09/2024 17305EGR0	300,000.000	.63	299,949.18 99.983	306,376.95 102.125	6,427.77	.62	3,852.00	9,630.00 0.03210	3.14%
- GM Finl Con Auto Rec Ser 2018 4 CI A 4 3.32% Dtd 10/10/2018 Due 06/17/2024 38013FAE1	400,000.000	.85	399,986.08 99.997	408,489.80 102.122	8,503.72	.82	553.33	13,280.00 0.03320	3.25%
- JPMorgan Chase & Co Fr 3.875% Dtd 09/10/2014 Due 09/10/2024 Non-Callable 46625HJY7	275,000.000	.59	276,966.25 100.715	282,994.25 102.907	6,028.00	.57	1,509.63	10,656.00 0.03875	3.77%
- John Deere Owner Tr Ser 2018 B CI A 4 3.23% Dtd 07/25/2018 Due 06/15/2025 47788EAD0	165,000.000	.35	164,955.68 99.973	167,849.14 101.726	2,893.46	.34	236.86	5,329.00 0.03230	3.18%
- National Rural Utils Coop Fin Sr SEC Glbl Bd 3.70% Dtd 01/31/2019 Due 03/15/2029 Callable 637432NS0	200,000.000	.43	199,554.00 99.777	207,842.00 103.921	8,288.00	.42	1,870.55	7,400.00 0.03700	3.56%
- Union Pac Corp 3.75% Dtd 06/08/2018 Due 07/15/2025 Callable 907818ES3	200,000.000	.43	199,992.00 99.996	208,022.00 104.011	8,030.00	.42	2,208.33	7,500.00 0.03750	3.61%
- World Omni Auto Tr Ser 2018 C CI A 4 3.27% Dtd 08/01/2018 Due 09/16/2024 98163EAE6	300,000.000	.63	299,981.34 99.994	305,789.40 101.929	5,808.06	.61	436.00	9,810.00 0.03270	3.21%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions 04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Total Intermediate (5-10 Years)		7.86	3,714,707.04	3,801,156.60	86,449.56	7.63	19,675.59	129,822.00	3.42%
Total Non-Government Obligations		26.89	12,739,234.59	12,996,856.94	257,622.35	26.10	82,329.52	437,275.00	3.36%
Foreign Obligations Short (Less Than 5 Years)									
- Bank of Montreal Fr 2.90% Dtd 03/26/2019 Due 03/26/2022 Non-Callable 06367WJM6	650,000.000	1.35	648,349.00 99.746	651,150.50 100.177	2,801.50	1.31	1,832.63	18,850.00 0.02900	2.89%
- Bank of Nova Scotia Sr Gbl Coco 3.40% Dtd 02/11/2019 Due 02/11/2024 Non-Callable 064159MK9	650,000.000	1.37	649,408.50 99.909	661,186.50 101.721	11,778.00	1.33	4,911.11	22,100.00 0.03400	3.34%
- Barclays PLC Var Rate Dtd 11/15/2018 Due 02/15/2023 Callable 06738EBE4	275,000.000	.58	274,947.75 99.981	281,809.00 102.476	6,861.25	.57	5,845.73	12,677.00 0.04610	4.50%
- Canadian Imp Bk Comm Sr Gbl Coco 3.10% Dtd 04/02/2019 Due 04/02/2024 Non-Callable 13607GAP9	650,000.000	1.35	646,516.00 99.464	650,169.00 100.026	3,653.00	1.31	1,623.18	20,150.00 0.03100	3.10%
- Lloyds Bank PLC Sr Gbl 3.30% Dtd 05/08/2018 Due 05/07/2021 Non-Callable 53944VAP4	360,000.000	.75	359,560.80 99.878	363,304.80 100.918	3,744.00	.73	5,742.00	11,880.00 0.03300	3.27%
- Mitsubishi Ufj Finl Group Inc Sr Gbl NT 3.407% Dtd 03/07/2019 Due 03/07/2024 Non-Callable 606822BD5	475,000.000	1.00	475,000.00 100.000	481,844.75 101.441	6,844.75	.97	2,427.48	16,183.00 0.03407	3.36%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Asset and Liability Positions 04/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Santander Uk PLC Sr Gbl Coco 3.40% Dtd 06/01/2018 Due 06/01/2021 Non-Callable 80283LAT0	300,000.000	.63	299,439.00 99.813	303,768.00 101.256	4,329.00	.61	4,249.99	10,200.00 0.03400	3.36%
- Toronto Dominion Bank Fr 3.25% Dtd 03/11/2019 Due 03/11/2024 Non-Callable 89114QCB2	500,000.000	1.05	499,360.00 99.872	507,440.00 101.488	8,080.00	1.02	2,256.94	16,250.00 0.03250	3.20%
Total Short (Less Than 5 Years)		8.07	3,852,581.05	3,900,672.55	48,091.50	7.83	28,889.06	128,290.00	3.29%
Total Foreign Obligations		8.07	3,852,581.05	3,900,672.55	48,091.50	7.83	28,889.06	128,290.00	3.29%
Total Fixed Income		100.00	48,129,799.45	48,335,947.34	206,147.89	97.08	216,594.30	1,229,943.00	2.54%
Cash Equivalent									
- Cash	0.000	.00	0.00	0.00	0.00	.00			
- BMO Government Money Market Premier #604 09658L794 / MGNXX	1,234,042.200	100.00	1,234,042.20 1.000	1,234,042.20 1.000	0.00	2.48	2,301.44	29,381.00 0.02380	2.38%
Total Cash Equivalent		100.00	1,234,042.20	1,234,042.20	0.00	2.48	2,301.44	29,381.00	2.38%
Total Assets			49,363,841.65	49,569,989.54	206,147.89	99.56	218,895.74	1,259,324.00	2.54%
Accruals Interest			218,895.74	218,895.74	0.00	.44			
Total Accrued Income			218,895.74	218,895.74	0.00	.44			
Total Assets and Accruals			49,582,737.39	49,788,885.28	206,147.89	100.00	218,895.74	1,259,324.00	2.53%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Fixed Income												
Treasury and Federal Agencies												
Short (Less Than 5 Years)												
- African Dev Bk Global MTN Sr Fr 1.875% Dtd 03/16/2017 Due 03/16/2020 00828ECA5	650,000.000 1.87500%	1,523.43		507.81		0.00		0.00		0.00		1,015.62
	09/16/19											
- African Dev Bk Global MTN Sr Sr Gbl 717 NT 2.125% Dtd 11/16/2017 Due 11/16/2022 00828ECW7	500,000.000 2.12500%	4,869.79		3,984.37		0.00		0.00		0.00		885.42
	05/16/19											
- African Dev Bk Global MTN Sr 3.00% Dtd 09/20/2018 Due 09/20/2023 00828EDC0	750,000.000 3.00000%	2,562.50		687.50		0.00		0.00		0.00		1,875.00
	09/20/19											
- Asian Dev Bk Sr Gbl NT 2.00% Dtd 02/16/2017 Due 02/16/2022 045167DX8	850,000.000 2.00000%	3,541.66		2,124.99		0.00		0.00		0.00		1,416.67
	08/16/19											
- Asian Dev Bk NT 1.625% Dtd 05/05/2017 Due 05/05/2020 045167DZ3	350,000.000 1.62500%	2,780.55		2,306.59		0.00		0.00		0.00		473.96
	05/06/19											
- Federal Home Ln Mtg Corp Partn Gold Group #B14961 4.500% Dtd 06/01/2004 Due 06/01/2019 IPD14 312967QN5	190.510 4.50000%	0.71		1.67		0.00		0.00		1.67		0.71
	05/15/19											
- Federal Home Loan Bks Cons Bds 2.25% Dtd 08/10/2015 Due 09/09/2022 Non-Callable 3130A6AP2	150,000.000 2.25000%	487.50		206.25		0.00		0.00		0.00		281.25
	09/09/19											

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Farm CR Bks Cons Systemwide Bds 2.75% Dtd 06/26/2013 Due 06/26/2023 Non-Callable 3133ECSY1	200,000.000 2.75000%	1,909.72		1,451.38		0.00		0.00		0.00		458.34
	06/26/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1671 Cl L 7.00% Dtd 02/01/1994 Due 02/15/2024 IPD14 3133T36F0	4,013.100 7.00000%	23.40		23.40		0.00		0.00		23.41		23.41
	05/15/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1694 Cl Pk 6.50% Dtd 03/01/1994 Due 03/15/2024 IPD14 3133T4NE2	11,463.450 6.50000%	62.09		64.44		0.00		0.00		64.45		62.10
	05/15/19											
- Federal Home Ln Bks Cons Bds 5.25% Dtd 11/09/2005 Due 12/11/2020 3133XDVS7	65,000.000 5.25000%	1,327.08		1,042.70		0.00		0.00		0.00		284.38
	06/11/19											
- Federal Home Ln Mtg Corp Gold Partn CTF Group #G11884 5.500% Dtd 01/01/06 Due 12/01/2020 IPD14 31336WCU1	12,143.670 5.50000%	55.65		59.05		0.00		0.00		59.05		55.65
	05/15/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr 1990-106 Cl 106-J 8.50% Dtd 09/01/1990 Due 09/25/2020 IPD24 31358E7X4	1,861.250 8.50000%	13.18		14.56		0.00		0.00		14.57		13.19
	05/28/19											

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd REMIC Passthru Ctfs 7.70% Dtd 02/01/1992 Due 02/25/2022 IPD24 31358LTT3	19.520 7.70000%	0.12		0.18		0.00		0.00		0.19		0.13
	05/28/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr Ser 1993 25 CI J 7.50% Dtd 03/01/1993 Due 03/25/2023 IPD24 31358TWE5	5,607.540 7.50000%	35.04		35.97		0.00		0.00		35.97		35.04
	05/28/19											
- Federal Natl Mtg Assn 1.60% Dtd 11/07/2012 Due 05/07/2021 Callable 3136G02F7	170,000.000 1.60000%	1,314.66		1,088.00		0.00		0.00		0.00		226.66
	05/07/19											
- Federal Natl Mtg Assn Gtd REMIC Pass Thru CTF REMIC Tr 1990-8 CI 8-G 6.00% Dtd 01/01/1990 Due 01/25/2020 IPD24 313603RN4	365.610 6.00000%	1.82		2.16		0.00		0.00		2.17		1.83
	05/28/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 729 CI A 1 2.951% Dtd 12/01/2017 Due 02/25/2024 IPD24 3137FCM35	289,610.430 2.95100%	712.20		713.87		0.00		0.00		713.88		712.21
	05/28/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AM4716 3.380% Dtd 12/01/2013 Due 12/01/2023 IPD24 3138L5G20	195,762.690 3.38000%	551.39		552.12		0.00		0.00		570.53		569.80
	05/28/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #468651 3.990% Dtd 07/01/2011 Due 07/01/2021 IPD24 31381RTG9	200,049.890 3.99000%	665.16		688.70		0.00		0.00		688.70		665.16
	05/28/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #555791 6.500% Dtd 09/01/2003 Due 12/01/2022 IPD24 31385XNG8	4,656.210 6.50000%	25.22		26.19		0.00		0.00		26.20		25.23
	05/28/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2595 CI CD 5.00% Dtd 04/01/2003 Due 04/15/2023 IPD14 31393PCJ1	44,345.770 5.00000%	184.77		189.44		0.00		0.00		189.44		184.77
	05/15/19											
- GNMA Gtd Passthru CTF Pool #378308 5.50% Dtd 01/01/1995 Due 04/15/2024 IPD14 36204SGR1	12,566.260 5.50000%	57.59		58.51		0.00		0.00		58.52		57.60
	05/15/19											
- GNMA Gtd Passthru CTF Pool #783490 6.00% Dtd 12/01/2011 Due 02/15/2024 IPD14 36241L2X3	30,784.470 6.00000%	153.92		158.69		0.00		0.00		158.70		153.93
	05/15/19											
- Inter Amern Dev Bk Global MTN Gbl 460 NT 2.125% Dtd 11/08/2013 Due 11/09/2020 4581X0CD8	1,250,000.000 2.12500%	12,690.97		10,477.43		0.00		0.00		0.00		2,213.54
	05/09/19											
- Inter Amern Dev Bk Global MTN Fr 1.75% Dtd 09/14/2017 Due 09/14/2022 4581X0CZ9	500,000.000 1.75000%	1,142.36		413.19		0.00		0.00		0.00		729.17
	09/16/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- International Bk for Recon & Dev Medium Term Bk Nts 1.561% Dtd 09/19/2017 Due 09/12/2020 45905UP32	500,000.000 09/12/19 1.56100%	1,062.34		411.93		0.00		0.00		0.00		650.41
- US Treasury Note 1.125% Dtd 01/15/2011 Due 01/15/2021 Treasury Inflation Protection Security 912828PP9	404,379.500 07/15/19 1.12500%	1,327.48		951.49		0.00		0.00		0.00		375.99
- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77	3,650,000.000 05/31/19 1.37500%	20,957.42		16,821.09		0.00		0.00		0.00		4,136.33
- US Treasury Note 1.875% Dtd 04/30/2017 Due 04/30/2022 912828X47	2,050,000.000 10/31/19 1.87500%	104.44		19,682.32		0.00		4,055.59		21,644.85		6,122.56
- US Treasury Note 2.00% Dtd 04/30/2017 Due 04/30/2024 912828X70	350,000.000 10/31/19 2.00000%	19.02		2,939.22		0.00		0.00		3,500.00		579.80
Total Short (Less Than 5 Years)		60,163.18		67,685.21		0.00		4,055.59		27,752.30		24,285.86
Intermediate (5-10 Years)												
- Federal Home Loan Bks Cons Bds 2.875% Dtd 05/08/2014 Due 06/14/2024 3130A1XJ2	60,000.000 06/14/19 2.87500%	656.45		512.70		0.00		0.00		0.00		143.75

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Home Loan Bks Cons Bds 4.375% Dtd 10/13/2009 Due 09/13/2024 Non-Callable 3133XVDG3	100,000.000 4.37500%	583.33		218.75		0.00		0.00		0.00		364.58
	09/13/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M12 CI A1 2.132% Dtd 11/01/2016 Due 09/25/2026 IPD24 3136AUKW0	444,231.270 2.13200%	789.25		794.05		0.00		0.00		794.06		789.26
	05/28/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M13 CI A1 Fltg Rate Dtd 12/01/2016 Due 09/25/2026 IPD24 3136AUZB0	194,033.400 2.56400%	403.88		407.17		0.00		0.00		421.15		417.86
	05/28/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M7 CI A1 2.595% Dtd 06/01/2017 Due 02/25/2027 IPD24 3136AV7F0	232,097.050 2.59500%	501.90		504.37		0.00		0.00		504.38		501.91
	05/28/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M8 CI A1 2.654% Dtd 07/01/2017 Due 05/25/2027 IPD24 3136AWZ91	199,055.800 2.65400%	440.24		442.87		0.00		0.00		442.87		440.24
	05/28/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M15 CI ATS1 2.987% Dtd 12/01/2017 Due 11/25/2027 IPD24 3136AY6T5	197,116.890 2.98700%	490.65		491.52		0.00		0.00		491.10		490.23
	05/28/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 730 CI A 1 3.452% Dtd 03/01/2018 Due 09/25/2024 IPD24 3137FEU99	146,226.520 3.45200%	420.64		421.49		0.00		0.00		421.50		420.65
	05/28/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 084 CI A 1 3.78% Dtd 11/01/2018 Due 08/25/2028 IPD24 3137FJZ85	371,782.940 3.78000%	1,171.11		1,173.02		0.00		0.00		1,173.02		1,171.11
	05/28/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 086 CI A 1 3.671% Dtd 12/01/2018 Due 12/25/2027 IPD24 3137FKSG2	148,479.860 3.67100%	454.22		455.31		0.00		0.00		455.32		454.23
	05/28/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #252211 6.000% Dtd 12/01/1998 Due 01/01/2029 IPD24 31371HDQ8	3,161.710 6.00000%	15.80		15.96		0.00		0.00		15.96		15.80
	05/28/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS2235 3.500% Dtd 03/01/2014 Due 04/01/2029 IPD24 3138WBPV1	565,834.270 3.50000%	1,650.34		1,663.80		0.00		0.00		1,663.81		1,650.35
	05/28/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #543110 9.500% Dtd 06/01/2000 Due 04/01/2025 IPD24 31385FKX3	461.140 9.50000%	3.65		4.88		0.00		0.00		4.89		3.66
	05/28/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginnning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 40 CI CA 3.50% Dtd 04/01/2011 Due 12/25/2028 IPD24 31397SWX8	14,711.830 3.500000%	42.90		68.15		0.00		0.00		68.16		42.91
	05/28/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #755973 8.000% Dtd 12/01/2003 Due 11/01/2028 IPD24 31403R2E7	15,650.580 8.000000%	104.33		105.18		0.00		0.00		105.19		104.34
	05/28/19											
- GNMA II Passthru CTF Pool #002022 9.00% Dtd 06/01/1995 Due 06/20/2025 IPD19 36202CG72	698.400 9.000000%	5.23		5.31		0.00		0.00		5.31		5.23
	05/20/19											
- GNMA II Gtd Pass Thru CTF Pool #2285 8.000% Dtd 09/01/96 Due 09/20/2026 36202CRE5	1,785.920 8.000000%	11.90		12.47		0.00		0.00		12.48		11.91
	05/20/19											
- GNMA II Passthru CTF Pool #002324 8.00% Dtd 11/01/1996 Due 11/20/2026 IPD19 36202CSM6	2,307.250 8.000000%	15.38		15.54		0.00		0.00		15.55		15.39
	05/20/19											
- GNMA II Passthru CTF Pool #002549 7.50% Dtd 02/01/1998 Due 02/20/2028 IPD19 36202CZN6	1,107.010 7.500000%	6.91		7.02		0.00		0.00		7.02		6.91
	05/20/19											
- GNMA II Passthru CTF Pool #002647 8.00% Dtd 09/01/1998 Due 09/20/2028 IPD19 36202C5G4	2,247.230 8.000000%	14.98		15.22		0.00		0.00		15.23		14.99
	05/20/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- GNMA II Passthru CTF Pool #008528 Arm Rate Dtd 10/01/1994 Due 10/20/2024 IPD19 36202KPM1	2,911.240 4.12500%	10.00		10.15		0.00		0.00		10.16		10.01
	05/20/19											
- GNMA Gtd Passthru CTF Pool #486631 6.50% Dtd 10/01/1998 Due 10/15/2028 IPD14 36210ASU2	5,926.800 6.50000%	32.10		32.32		0.00		0.00		32.33		32.11
	05/15/19											
- US Treasury Note 2.00% Dtd 08/15/2015 Due 08/15/2025 912828K74	4,250,000.000 2.00000%	17,610.49		10,566.29		0.00		0.00		0.00		7,044.20
	08/15/19											
Total Intermediate (5-10 Years)		25,435.68		17,943.54		0.00		0.00		6,659.49		14,151.63
Long (Over 10 Years)												
- Federal Home Ln Mtg Corp Partn Gold Group #G30628 4.000% Dtd 02/01/2013 Due 10/01/2032 IPD14 3128CUVV5	33,937.360 4.00000%	113.12		114.61		0.00		0.00		114.61		113.12
	05/15/19											
- Federal Home Ln Mtg Corp Partn Gold Group #H00105 5.500% Dtd 12/01/2005 Due 12/01/2035 IPD14 3128MSDJ6	83,491.970 5.50000%	382.67		383.87		0.00		0.00		383.88		382.68
	05/15/19											
- Federal Home Ln Mtg Corp Partn Gold Group #G07289 3.000% Dtd 02/01/2013 Due 11/01/2042 IPD14 3128M9NE8	48,374.090 3.00000%	120.93		122.49		0.00		0.00		122.50		120.94
	05/15/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Home Ln Mtg Corp Partn CTF Group #1B7163 Arm Rate Dtd 10/01/2006 Due 10/01/2036 IPD44 3128QPK35 05/15/19	1,468.900 4.94000%	12.09		12.22		0.00		0.00		6.11		5.98
- Federal Home Ln Mtg Corp Partn Gold Group #C02641 7.000% Dtd 10/01/2006 Due 10/01/2036 IPD14 31292J5A4 05/15/19	6,899.700 7.00000%	40.24		40.38		0.00		0.00		40.39		40.25
- Federal Home Ln Mtg Corp Gold Partn CTF Group #C02660 6.500% Dtd 11/01/06 Due 11/01/2036 IPD14 31292J5V8 05/15/19	13,581.470 6.50000%	73.56		75.87		0.00		0.00		75.88		73.57
- Federal Home Ln Mtg Corp Partn Gold Group #J39377 3.500% Dtd 08/01/2018 Due 08/01/2033 IPD14 31307WM27 05/15/19	523,996.770 3.50000%	1,528.32		0.00		1,120.77		0.00		0.00		407.55
- Federal Home Ln Mtg Corp Partn Gold Group #V70026 3.500% Dtd 05/01/2013 Due 05/01/2033 IPD14 3132KSA38 05/15/19	29,801.800 3.50000%	86.92		87.35		0.00		0.00		87.35		86.92
- Federal Home Ln Mtg Corp Partn Gold Group #Q55747 5.000% Dtd 04/01/2018 Due 05/01/2048 IPD14 3132XYL54 05/15/19	492,778.310 5.00000%	2,053.24		2,055.82		0.00		0.00		2,055.82		2,053.24
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2015 72 CI PC 3.00% Dtd 09/01/2015 Due 10/25/2043 IPD24 3136AQAP5 05/28/19	84,033.190 3.00000%	210.08		217.09		0.00		0.00		217.10		210.09

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 69 CI Cb 3.50% Dtd 06/01/2011 Due 07/25/2030 IPD24 3136A0BE6	104,730.510 3.50000%	305.46		312.64		0.00		0.00		312.65		305.47
	05/28/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 104 CI Kh 2.00% Dtd 09/01/2011 Due 03/25/2039 IPD24 3136A1DD4	88,721.710 2.00000%	147.86		153.67		0.00		0.00		153.67		147.86
	05/28/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 57 CI Jw 4.50% Dtd 05/01/2012 Due 10/25/2041 IPD24 3136A6HC1	98,293.860 4.50000%	368.60		376.49		0.00		0.00		376.50		368.61
	05/28/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4011 CI DB 4.00% Dtd 03/01/2012 Due 09/15/2041 IPD14 3137AMXK8	76,937.780 4.00000%	256.45		256.45		0.00		0.00		256.46		256.46
	05/15/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3804 CI Pw 4.50% Dtd 02/01/2011 Due 03/15/2040 IPD14 3137A7F39	121,744.560 4.50000%	456.54		472.43		0.00		0.00		472.43		456.54
	05/15/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #254693 5.500% Dtd 03/01/2003 Due 04/01/2033 IPD24 31371K3A7	11,266.860 5.50000%	51.63		51.94		0.00		0.00		51.94		51.63
	05/28/19											

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AK9382 4.000% Dtd 04/01/2012 Due 04/01/2042 IPD24 3138EEM89 05/28/19 4.00000%	100,991.640	336.63		337.60		0.00		0.00		337.60		336.63
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL1107 4.500% Dtd 11/01/2011 Due 11/01/2041 IPD24 3138EHGR7 05/28/19 4.50000%	122,018.370	457.56		462.79		0.00		0.00		462.79		457.56
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL3209 4.500% Dtd 03/01/2013 Due 09/01/2031 IPD24 3138EKR72 05/28/19 4.50000%	125,310.480	469.91		477.35		0.00		0.00		477.35		469.91
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL6167 3.500% Dtd 12/01/2014 Due 01/01/2044 IPD24 3138ENZ93 05/28/19 3.50000%	45,272.760	132.04		133.32		0.00		0.00		133.33		132.05
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL9274 4.000% Dtd 10/01/2016 Due 09/01/2046 IPD24 3138ERJU5 05/28/19 4.00000%	349,483.720	1,164.94		1,175.71		0.00		0.00		1,175.71		1,164.94
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP8813 3.500% Dtd 11/01/2012 Due 11/01/2042 IPD24 3138MCYK4 05/28/19 3.50000%	15,196.570	44.32		44.42		0.00		0.00		44.43		44.33
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5675 4.500% Dtd 07/01/2015 Due 08/01/2045 IPD24 3138WFJV9 05/28/19 4.50000%	418,518.890	1,569.44		1,572.41		0.00		0.00		1,572.41		1,569.44

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #598451 8.000% Dtd 07/01/2001 Due 06/01/2030 IPD24 31387YZQ9	2,677.170 8.00000%	17.84		18.33		0.00		0.00		18.34		17.85
	05/28/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #650236 5.000% Dtd 12/01/2002 Due 12/01/2032 IPD24 31390MLR3	608.660 5.00000%	2.53		2.54		0.00		0.00		2.55		2.54
	05/28/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser T-54 CI 2a 6.50% Dtd 02/01/2003 Due 02/25/2043 IPD24 31393LFK4	67,410.140 6.50000%	365.13		369.23		0.00		0.00		369.23		365.13
	05/28/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr 2005-68 CI-PG 5.50% Dtd 07/01/2005 Due 08/25/2035 IPD24 31394E7B8	43,253.000 5.50000%	198.24		202.10		0.00		0.00		202.10		198.24
	05/28/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 57 CI Tp 4.50% Dtd 07/01/2009 Due 02/25/2037 IPD24 31396QSZ3	57,605.980 4.50000%	216.02		219.84		0.00		0.00		219.84		216.02
	05/28/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 92 CI Ad 6.00% Dtd 10/01/2009 Due 11/25/2039 IPD24 31398FVMO	91,693.760 6.00000%	458.46		467.83		0.00		0.00		467.84		458.47
	05/28/19											

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Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	- Beginning Accrual	- Income Paid on Purchases	+ Income Received on Sales	+ Earned Income Received	= Net Income For Period
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3558 CI GE 4.00% Dtd 08/01/2009 Due 08/15/2039 IPD14 31398JAN3 05/15/19	477,993.100 4.00000%	1,593.30	0.00	477.99	0.00	0.00	1,115.31
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5015 4.500% Dtd 11/01/2018 Due 02/01/2047 IPD24 3140J9SD4 05/28/19	462,474.120 4.50000%	1,734.27	1,780.03	0.00	0.00	1,780.04	1,734.28
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1455 4.000% Dtd 03/01/2018 Due 03/01/2033 IPD24 3140Q8TM7 05/28/19	700,347.010 4.00000%	2,334.48	2,346.48	0.00	0.00	2,346.48	2,334.48
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #770377 Arm Rate Dtd 03/01/2004 Due 04/01/2034 IPD24 31404J2J3 05/28/19	23,358.170 4.24400%	74.56	80.68	0.00	0.00	91.65	85.53
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #849215 6.500% Dtd 01/01/2006 Due 01/01/2036 IPD24 31408EN81 05/28/19	8,825.770 6.50000%	47.80	47.92	0.00	0.00	47.93	47.81
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #886320 6.500% Dtd 07/01/2006 Due 07/01/2036 IPD24 31410DVM9 05/28/19	6,317.360 6.50000%	34.21	34.31	0.00	0.00	34.31	34.21
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888209 5.500% Dtd 02/01/2007 Due 05/01/2036 IPD24 31410FYE9 05/28/19	60,095.100 5.50000%	275.43	280.27	0.00	0.00	280.27	275.43

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Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888481 5.500% Dtd 06/01/2007 Due 12/01/2035 IPD24 31410GCS0 05/28/19 5.50000%	45,677.850	209.35		211.36		0.00		0.00		211.36		209.35
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #898179 Arm Rate Dtd 09/01/2006 Due 09/01/2036 IPD24 31410U2L5 05/28/19 4.08100%	35,534.020	119.79		116.29		0.00		0.00		121.21		124.71
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #960150 6.000% Dtd 11/01/2007 Due 11/01/2037 IPD24 31414AEX6 05/28/19 6.00000%	31,003.680	155.01		155.51		0.00		0.00		155.52		155.02
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1125 4.000% Dtd 06/01/2012 Due 07/01/2042 IPD24 31418AHB7 05/28/19 4.00000%	132,794.020	442.64		448.16		0.00		0.00		448.17		442.65
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1213 3.500% Dtd 09/01/2012 Due 10/01/2042 IPD24 31418AK31 05/28/19 3.50000%	26,169.950	76.32		77.09		0.00		0.00		77.10		76.33
- GNMA II Passthru CTF Pool #783964 4.00% Dtd 02/01/2015 Due 01/20/2030 IPD19 3622A2MM1 05/20/19 4.00000%	42,503.990	141.67		143.75		0.00		0.00		143.76		141.68
- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2010 158 CI CT 4.50% Dtd 12/01/2010 Due 12/20/2040 IPD19 38377RFR1 05/20/19 4.50000%	114,682.210	430.05		435.42		0.00		0.00		435.43		430.06

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Account Number: 89-H112-AB-3
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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2017 149 CI Ja 2.50% Dtd 10/01/2017 Due 03/20/2046 IPD19 38380HQL9	224,260.860 2.50000%	467.21		471.84		0.00		0.00		471.84		467.21
	05/20/19											
Total Long (Over 10 Years)		19,776.86		16,845.90		1,598.76		0.00		16,855.88		18,188.08
Total Treasury and Federal Agencies		105,375.72		102,474.65		1,598.76		4,055.59		51,267.67		56,625.57
Non-Government Obligations Short (Less Than 5 Years)												
- AT&T Inc NT 2.45% Dtd 05/04/2015 Due 06/30/2020 Callable 00206RCL4	200,000.000 2.45000%	1,646.94		1,238.61		0.00		0.00		0.00		408.33
	07/01/19											
- Abbvie Inc 3.75% Dtd 09/18/2018 Due 11/14/2023 Callable 00287YBC2	275,000.000 3.75000%	6,388.02		5,528.64		0.00		0.00		0.00		859.38
	05/14/19											
- Air Lease Corp Sr Gbl NT 2.625% Dtd 06/12/2017 Due 07/01/2022 Non-Callable 00912XAW4	200,000.000 2.62500%	1,749.99		1,312.49		0.00		0.00		0.00		437.50
	07/01/19											
- Amazon Com Inc Sr Gbl 2.40% Dtd 02/22/2018 Due 02/22/2023 Callable 023135AW6	450,000.000 2.40000%	2,070.00		1,170.00		0.00		0.00		0.00		900.00
	08/22/19											

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginnning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- American Express Co Sr Gbl 3.40% Dtd 02/22/2019 Due 02/22/2024 Callable 025816CC1 08/22/19	475,000.000 3.40000%	3,095.41		1,749.58		0.00		0.00		0.00		1,345.83
- American Honda Fin Corp MTN Fr 3.55% Dtd 01/15/2019 Due 01/12/2024 Callable 02665WCT6 07/12/19	450,000.000 3.55000%	4,703.75		3,372.50		0.00		0.00		0.00		1,331.25
- American Intl Group Inc NT 4.875% Dtd 05/24/2012 Due 06/01/2022 Callable 026874CU9 06/03/19	200,000.000 4.87500%	4,062.49		3,249.99		0.00		0.00		0.00		812.50
- Amgen Inc Sr NT 3.625% Dtd 05/15/2012 Due 05/15/2022 Callable 031162BN9 05/15/19	200,000.000 3.62500%	3,343.05		2,738.88		0.00		0.00		0.00		604.17
- BB&T Corp Sr Medium Term Nts Fr 3.75% Dtd 12/06/2018 Due 12/06/2023 Callable 05531FBF9 06/06/19	375,000.000 3.75000%	5,664.06		4,492.18		0.00		0.00		0.00		1,171.88
- Bank New York Mellon Corp Fr 3.50% Dtd 04/30/2018 Due 04/28/2023 Non-Callable 06406RAG2 10/28/19	800,000.000 3.50000%	233.33		11,900.00		0.00		0.00		14,000.00		2,333.33
- CVS Health Corp Sr NT 3.70% Dtd 03/09/2018 Due 03/09/2023 Callable 126650CV0 09/09/19	200,000.000 3.70000%	1,068.88		452.22		0.00		0.00		0.00		616.66

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Capital One Finl Corp 3.90% Dtd 01/29/2019 Due 01/29/2024 Callable 14040HCA1	350,000.000 3.90000%	3,488.33		2,350.83		0.00		0.00		0.00		1,137.50
	07/29/19											
- Carmax Auto Owner Tr Ser 2018 3 CI A 4 3.27% Dtd 07/25/2018 Due 03/15/2024 14313FAE9	180,000.000 3.27000%	261.60		261.60		0.00		0.00		490.50		490.50
	05/15/19											
- Caterpillar Finl Svcs Mtns Fr 2.90% Dtd 03/15/2018 Due 03/15/2021 Callable 14913Q2G3	300,000.000 2.90000%	1,111.66		386.66		0.00		0.00		0.00		725.00
	09/16/19											
- Deere John Cap Corp Mtns Fr 2.875% Dtd 03/13/2018 Due 03/12/2021 Non-Callable 24422EUD9	300,000.000 2.87500%	1,173.95		455.20		0.00		0.00		0.00		718.75
	09/12/19											
- Fedex Corp Sr NT 3.40% Dtd 01/16/2019 Due 01/14/2022 Callable 31428XBU9	350,000.000 3.40000%	3,470.83		2,479.16		0.00		0.00		0.00		991.67
	07/12/19											
- Ford CR Auto Lease Tr 2018-B NT CI A-4 3.30% Dtd 09/21/2018 Due 02/15/2022 34531LAE0	275,000.000 3.30000%	403.33		403.33		0.00		0.00		756.25		756.25
	05/15/19											
- Ford Motor Credit Co LLC Glbl NT 3.339% Dtd 03/31/2017 Due 03/28/2022 Callable 345397YL1	200,000.000 3.33900%	612.15		55.65		0.00		0.00		0.00		556.50
	09/30/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	- Beginning Accrual	- Income Paid on Purchases	+ Income Received on Sales	+ Earned Income Received	= Net Income For Period
- Gatx Corp 4.35% Dtd 11/05/2018 Due 02/15/2024 Callable 361448BD4 08/15/19	275,000.000 4.35000%	2,525.41	1,528.54	0.00	0.00	0.00	996.87
- GM Finl Auto Lease Tr Ser 2018 3 CI A 4 3.30% Dtd 09/26/2018 Due 07/20/2022 36256GAE9 05/20/19	275,000.000 3.30000%	277.29	277.29	0.00	0.00	756.25	756.25
- General Mtrs Finl Co Inc Sr NT 3.45% Dtd 04/10/2015 Due 04/10/2022 Callable 37045XAW6 10/10/19	200,000.000 3.45000%	402.50	3,277.50	0.00	0.00	3,450.00	575.00
- Goldman Sachs Group Inc Sr NT 4.00% Dtd 03/03/2014 Due 03/03/2024 38141GVM3 09/03/19	275,000.000 4.00000%	1,772.22	855.55	0.00	0.00	0.00	916.67
- Hartford Finl Svcs Group Inc D Sr NT 5.125% Dtd 04/05/2012 Due 04/15/2022 Callable 416518AB4 10/15/19	200,000.000 5.12500%	455.55	4,726.38	0.00	0.00	5,125.00	854.17
- Hewlett Packard Enterprise Co Sr Gbl 3.50% Dtd 09/19/2018 Due 10/05/2021 Callable 42824CBC2 10/07/19	275,000.000 3.50000%	695.13	5,133.33	0.00	0.00	5,240.28	802.08
- McDonalds Corp Med Term NT Fr 3.35% Dtd 03/16/2018 Due 04/01/2023 Callable 58013MFE9 10/01/19	110,000.000 3.35000%	307.08	1,842.49	0.00	0.00	1,842.50	307.09

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Morgan Stanley Sr NT Ser F 3.875% Dtd 04/28/2014 Due 04/29/2024 61746BDQ6 10/29/19 3.87500%	275,000.000	59.20		4,499.30		0.00		0.00		5,328.12		888.02
- Schwab Charles Corp New Sr NT 3.25% Dtd 05/22/2018 Due 05/21/2021 Callable 808513AW5 05/21/19 3.25000%	175,000.000	2,527.77		2,053.81		0.00		0.00		0.00		473.96
- U S Bancorp Mtns Bk Ent Fr 2.625% Dtd 01/24/2017 Due 01/24/2022 Callable 91159HHP8 07/24/19 2.62500%	800,000.000	5,658.33		3,908.33		0.00		0.00		0.00		1,750.00
- Unitedhealth Group Inc Sr NT 3.50% Dtd 06/19/2018 Due 06/15/2023 Callable 91324PDJ8 06/17/19 3.50000%	200,000.000	2,644.44		2,061.11		0.00		0.00		0.00		583.33
- Verizon Communications Inc Sr NT 3.125% Dtd 03/16/2017 Due 03/16/2022 Callable 92343VDW1 09/16/19 3.12500%	200,000.000	781.24		260.41		0.00		0.00		0.00		520.83
Total Short (Less Than 5 Years)		62,653.93		74,021.56		0.00		0.00		36,988.90		25,621.27
Intermediate (5-10 Years)												
- Bank Amer Corp Fr Var Rate Dtd 03/15/2019 Due 03/15/2025 Callable 06051GHR3 09/13/19 3.45800%	450,000.000	1,988.35		691.60		0.00		0.00		0.00		1,296.75

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginnning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Blackrock Inc Sr Gbl NT 3.25% Dtd 04/29/2019 Due 04/30/2029 Callable 09247XAP6	200,000.000 3.25000%	36.11		0.00		0.00		0.00		0.00		36.11
	10/30/19											
- BP Cap Mkts Amer Inc 3.796% Dtd 09/21/2018 Due 09/21/2025 Callable 10373QAB6	200,000.000 3.79600%	843.55		210.88		0.00		0.00		0.00		632.67
	09/23/19											
- Cnh Equipment Tr Ser 2018 B CI A 4 3.37% Dtd 09/26/2018 Due 05/15/2024 12596EAD6	725,000.000 3.37000%	1,085.88		1,085.88		0.00		0.00		2,036.04		2,036.04
	05/15/19											
- Citigroup Inc Sr NT Var Rate Dtd 05/22/2018 Due 06/01/2024 Callable 172967LZ2	300,000.000 4.04400%	5,055.00		4,044.00		0.00		0.00		0.00		1,011.00
	06/03/19											
- Citibank Ccit Ser 2018 A6 CI NT 3.21% Dtd 08/17/2018 Due 12/09/2024 17305EGRO	300,000.000 3.21000%	3,852.00		3,049.50		0.00		0.00		0.00		802.50
	06/07/19											
- GM Finl Con Auto Rec Ser 2018 4 CI A 4 3.32% Dtd 10/10/2018 Due 06/17/2024 38013FAE1	400,000.000 3.32000%	553.33		553.33		0.00		0.00		1,106.67		1,106.67
	05/16/19											
- JPMorgan Chase & Co Fr 3.875% Dtd 09/10/2014 Due 09/10/2024 Non-Callable 46625HJY7	275,000.000 3.87500%	1,509.63		621.61		0.00		0.00		0.00		888.02
	09/10/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- John Deere Owner Tr Ser 2018 B CI A 4 3.23% Dtd 07/25/2018 Due 06/15/2025 47788EAD0	165,000.000 3.23000%	236.86		236.86		0.00		0.00		444.13		444.13
	05/15/19											
- National Rural Utils Coop Fin Sr SEC Gibl Bd 3.70% Dtd 01/31/2019 Due 03/15/2029 Callable 637432NS0	200,000.000 3.70000%	1,870.55		1,253.88		0.00		0.00		0.00		616.67
	09/13/19											
- Prudential Finl Inc Mtns Book Fr 3.50% Dtd 05/15/2014 Due 05/15/2024 Callable Last Priced 03/31/2019 74432QBZ7	3.50000%	0.00		3,636.11		0.00		4,384.72		0.00		748.61
	05/15/19											
- Union Pac Corp 3.75% Dtd 06/08/2018 Due 07/15/2025 Callable 907818ES3	200,000.000 3.75000%	2,208.33		1,583.33		0.00		0.00		0.00		625.00
	07/15/19											
- World Omni Auto Tr Ser 2018 C CI A 4 3.27% Dtd 08/01/2018 Due 09/16/2024 98163EAE6	300,000.000 3.27000%	436.00		436.00		0.00		0.00		817.50		817.50
	05/15/19											
Total Intermediate (5-10 Years)		19,675.59		17,402.98		0.00		4,384.72		4,404.34		11,061.67
Total Non-Government Obligations		82,329.52		91,424.54		0.00		4,384.72		41,393.24		36,682.94

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Foreign Obligations												
Short (Less Than 5 Years)												
- Bank of Montreal Fr 2.90% Dtd 03/26/2019 Due 03/26/2022 Non-Callable 06367WJM6	650,000.000 2.90000%	1,832.63		261.80		0.00		0.00		0.00		1,570.83
	09/26/19											
- Bank of Nova Scotia Sr Gbl Coco 3.40% Dtd 02/11/2019 Due 02/11/2024 Non-Callable 064159MK9	650,000.000 3.40000%	4,911.11		3,069.44		0.00		0.00		0.00		1,841.67
	08/11/19											
- Barclays PLC Var Rate Dtd 11/15/2018 Due 02/15/2023 Callable 06738EBE4	275,000.000 4.61000%	5,845.73		4,789.27		0.00		0.00		0.00		1,056.46
	08/15/19											
- Canadian Imp Bk Comm Sr Gbl Coco 3.10% Dtd 04/02/2019 Due 04/02/2024 Non-Callable 13607GAP9	650,000.000 3.10000%	1,623.18		0.00		111.94		0.00		0.00		1,511.24
	10/02/19											
- Canadian Imperial Bk Comm Toro Sr NT 3.50% Dtd 09/13/2018 Due 09/13/2023 Non-Callable Last Priced 03/31/2019 13607RAD2	3.50000%	0.00		1,137.49		0.00		1,327.08		0.00		189.59
	09/13/19											
- Lloyds Bank PLC Sr Gbl 3.30% Dtd 05/08/2018 Due 05/07/2021 Non-Callable 53944VAP4	360,000.000 3.30000%	5,742.00		4,752.00		0.00		0.00		0.00		990.00
	05/07/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Mitsubishi Ufj Finl Group Inc Sr Gibl NT 3.407% Dtd 03/07/2019 Due 03/07/2024 Non-Callable 606822BD5	475,000.000 3.40700%	2,427.48		1,078.88		0.00		0.00		0.00		1,348.60
	09/06/19											
- Santander Uk PLC Sr Gibl Coco 3.40% Dtd 06/01/2018 Due 06/01/2021 Non-Callable 80283LAT0	300,000.000 3.40000%	4,249.99		3,399.99		0.00		0.00		0.00		850.00
	06/03/19											
- Toronto Dominion Bank Fr 3.25% Dtd 03/11/2019 Due 03/11/2024 Non-Callable 89114QCB2	500,000.000 3.25000%	2,256.94		902.77		0.00		0.00		0.00		1,354.17
	09/11/19											
Total Short (Less Than 5 Years)		28,889.06		19,391.64		111.94		1,327.08		0.00		10,712.56
Total Foreign Obligations		28,889.06		19,391.64		111.94		1,327.08		0.00		10,712.56
Total Fixed Income		216,594.30		213,290.83		1,710.70		9,767.39		92,660.91		104,021.07
Cash Equivalent												
- BMO Government Money Market Premier #604 09658L794 / MGNXX	1,234,042.200	2,301.44		2,245.98		0.00		0.00		2,245.98		2,301.44
	05/01/19											
Total Cash Equivalent		2,301.44		2,245.98		0.00		0.00		2,245.98		2,301.44
Total		218,895.74		215,536.81		1,710.70		9,767.39		94,906.89		106,322.51

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Income

Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
Interest		
Foreign Interest Income		
04/04/19	- Canadian Imp Bk Comm Sr Gbl Coco 3.10% Dtd 04/02/2019 Due 04/02/2024 Non-Callable 13607GAP9 Accrued Int To 04/04/19 Paid on Purchase of 650,000	- 111.94
04/04/19	- Canadian Imperial Bk Comm Toro Sr NT 3.50% Dtd 09/13/2018 Due 09/13/2023 Non-Callable 13607RAD2 Accrued Int To 04/04/19 Recd on Sale of 650,000	1,327.08
Total Foreign Interest Income		1,215.14
Domestic Interest Income		
04/29/19	- Bank New York Mellon Corp Fr 3.50% Dtd 04/30/2018 Due 04/28/2023 Non-Callable 06406RAG2 Int To 04/28/19 on 800,000	14,000.00
04/01/19	- BMO Government Money Market Premier #604 09658L794 Int To 03/31/19	2,245.98
04/15/19	- Cnh Equipment Tr Ser 2018 B CI A 4 3.37% Dtd 09/26/2018 Due 05/15/2024 12596EAD6 Int To 04/13/19 on 725000	2,036.04

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Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
04/15/19	- Carmax Auto Owner Tr Ser 2018 3 CI A 4 3.27% Dtd 07/25/2018 Due 03/15/2024 14313FAE9 Int To 04/13/19 on 180000	490.50
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #G30628 4.000% Dtd 02/01/2013 Due 10/01/2032 IPD14 3128CUVV5 Int for March 2019 on 34383.75	114.61
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #H00105 5.500% Dtd 12/01/2005 Due 12/01/2035 IPD14 3128MSDJ6 Int for March 2019 on 83754.55	383.88
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #G07289 3.000% Dtd 02/01/2013 Due 11/01/2042 IPD14 3128M9NE8 Int for March 2019 on 48999.91	122.50
04/15/19	- Federal Home Ln Mtg Corp Partn CTF Group #1B7163 Arm Rate Dtd 10/01/2006 Due 10/01/2036 IPD44 3128QPK35 Int for February 2019 on 1484.74	6.11
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #C02641 7.000% Dtd 10/01/2006 Due 10/01/2036 IPD14 31292J5A4 Int for March 2019 on 6923.94	40.39
04/15/19	- Federal Home Ln Mtg Corp Gold Partn CTF Group #C02660 6.500% Dtd 11/01/06 Due 11/01/2036 IPD14 31292J5V8 Int for March 2019 on 14007.83	75.88

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Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #B14961 4.500% Dtd 06/01/2004 Due 06/01/2019 IPD14 312967QN5 Int for March 2019 on 445.69	1.67
04/23/19	- Federal Home Ln Mtg Corp Partn Gold Group #J39377 3.500% Dtd 08/01/2018 Due 08/01/2033 IPD14 31307WM27 Accrued Int To 04/23/19 Paid on Purchase of 523,996.770	- 1,120.77
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #V70026 3.500% Dtd 05/01/2013 Due 05/01/2033 IPD14 3132KSA38 Int for March 2019 on 29949.41	87.35
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #Q55747 5.000% Dtd 04/01/2018 Due 05/01/2048 IPD14 3132XYL54 Int for March 2019 on 493397.84	2,055.82
04/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1671 Cl L 7.00% Dtd 02/01/1994 Due 02/15/2024 IPD14 3133T36F0 Int To 04/01/19 on 4013.10	23.41
04/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1694 Cl Pk 6.50% Dtd 03/01/1994 Due 03/15/2024 IPD14 3133T4NE2 Int To 04/01/19 on 11898.35	64.45

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Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
04/15/19	- Federal Home Ln Mtg Corp Gold Partn CTF Group #G11884 5.500% Dtd 01/01/06 Due 12/01/2020 IPD14 31336WCU1 Int for March 2019 on 12884.67	59.05
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr 1990-106 CI 106-J 8.50% Dtd 09/01/1990 Due 09/25/2020 IPD24 31358E7X4 Int To 04/01/19 on 2056.52	14.57
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Cfts 7.70% Dtd 02/01/1992 Due 02/25/2022 IPD24 31358LTT3 Int To 04/01/19 on 28.99	0.19
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr Ser 1993 25 CI J 7.50% Dtd 03/01/1993 Due 03/25/2023 IPD24 31358TWE5 Int To 04/01/19 on 5755.95	35.97
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2015 72 CI PC 3.00% Dtd 09/01/2015 Due 10/25/2043 IPD24 3136AQAP5 Int To 04/01/19 on 86838.28	217.10
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M12 CI A1 2.132% Dtd 11/01/2016 Due 09/25/2026 IPD24 3136AUKW0 Int To 04/01/19 on 446937.75	794.06

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Account Number: 89-H112-AB-3
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Income

Date	Description Asset ID (CUSIP)	Net Cash
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M13 CI A1 Fltg Rate Dtd 12/01/2016 Due 09/25/2026 IPD24 3136AUZB0 Int To 04/01/19 on 197100.37	421.15
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M7 CI A1 2.595% Dtd 06/01/2017 Due 02/25/2027 IPD24 3136AV7F0 Int To 04/01/19 on 233237.90	504.38
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M8 CI A1 2.654% Dtd 07/01/2017 Due 05/25/2027 IPD24 3136AWZ91 Int To 04/01/19 on 200242.86	442.87
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M15 CI ATS1 2.987% Dtd 12/01/2017 Due 11/25/2027 IPD24 3136AY6T5 Int To 04/01/19 on 197293.05	491.10
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 69 CI Cb 3.50% Dtd 06/01/2011 Due 07/25/2030 IPD24 3136A0BE6 Int To 04/01/19 on 107192.78	312.65
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 104 CI Kh 2.00% Dtd 09/01/2011 Due 03/25/2039 IPD24 3136A1DD4 Int To 04/01/19 on 92203.95	153.67

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Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 57 CI Jw 4.50% Dtd 05/01/2012 Due 10/25/2041 IPD24 3136A6HC1 Int To 04/01/19 on 100399.70	376.50
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Pass Thru CTF REMIC Tr 1990-8 CI 8-G 6.00% Dtd 01/01/1990 Due 01/25/2020 IPD24 313603RN4 Int To 04/01/19 on 433.45	2.17
04/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4011 CI DB 4.00% Dtd 03/01/2012 Due 09/15/2041 IPD14 3137AMXK8 Int To 04/01/19 on 76937.89	256.46
04/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3804 CI Pw 4.50% Dtd 02/01/2011 Due 03/15/2040 IPD14 3137A7F39 Int To 04/01/19 on 125981.53	472.43
04/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 729 CI A 1 2.951% Dtd 12/01/2017 Due 02/25/2024 IPD24 3137FCM35 Int To 04/01/19 on 290292.58	713.88
04/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 730 CI A 1 3.452% Dtd 03/01/2018 Due 09/25/2024 IPD24 3137FEU99 Int To 04/01/19 on 146523.38	421.50

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Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
04/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 084 CI A 1 3.78% Dtd 11/01/2018 Due 08/25/2028 IPD24 3137FJZ85 Int To 04/01/19 on 372387.44	1,173.02
04/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 086 CI A 1 3.671% Dtd 12/01/2018 Due 12/25/2027 IPD24 3137FKSG2 Int To 04/01/19 on 148836.39	455.32
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #252211 6.000% Dtd 12/01/1998 Due 01/01/2029 IPD24 31371HDQ8 Int for March 2019 on 3192.36	15.96
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #254693 5.500% Dtd 03/01/2003 Due 04/01/2033 IPD24 31371K3A7 Int for March 2019 on 11333.28	51.94
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AK9382 4.000% Dtd 04/01/2012 Due 04/01/2042 IPD24 3138EEM89 Int for March 2019 on 101281.41	337.60
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL1107 4.500% Dtd 11/01/2011 Due 11/01/2041 IPD24 3138EHGR7 Int for March 2019 on 123411.30	462.79

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Account Number: 89-H112-AB-3
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Income

Date	Description Asset ID (CUSIP)	Net Cash
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL3209 4.500% Dtd 03/01/2013 Due 09/01/2031 IPD24 3138EKR72 Int for March 2019 on 127293.80	477.35
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL6167 3.500% Dtd 12/01/2014 Due 01/01/2044 IPD24 3138ENZ93 Int for March 2019 on 45712.29	133.33
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL9274 4.000% Dtd 10/01/2016 Due 09/01/2046 IPD24 3138ERJU5 Int for March 2019 on 352713.90	1,175.71
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AM4716 3.380% Dtd 12/01/2013 Due 12/01/2023 IPD24 3138L5G20 Int for March 2019 on 196020	570.53
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP8813 3.500% Dtd 11/01/2012 Due 11/01/2042 IPD24 3138MCYK4 Int for March 2019 on 15231.56	44.43
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS2235 3.500% Dtd 03/01/2014 Due 04/01/2029 IPD24 3138WBPV1 Int for March 2019 on 570448.54	1,663.81
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5675 4.500% Dtd 07/01/2015 Due 08/01/2045 IPD24 3138WFJV9 Int for March 2019 on 419310.63	1,572.41

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Account Number: 89-H112-AB-3
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Income

Date	Description Asset ID (CUSIP)	Net Cash
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #468651 3.990% Dtd 07/01/2011 Due 07/01/2021 IPD24 31381RTG9 Int for March 2019 on 200446.53	688.70
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #543110 9.500% Dtd 06/01/2000 Due 04/01/2025 IPD24 31385FKX3 Int for March 2019 on 617.12	4.89
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #555791 6.500% Dtd 09/01/2003 Due 12/01/2022 IPD24 31385XNG8 Int for March 2019 on 4836.49	26.20
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #598451 8.000% Dtd 07/01/2001 Due 06/01/2030 IPD24 31387YZQ9 Int for March 2019 on 2750.72	18.34
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #650236 5.000% Dtd 12/01/2002 Due 12/01/2032 IPD24 31390MLR3 Int for March 2019 on 611.63	2.55
04/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser T-54 Cl 2a 6.50% Dtd 02/01/2003 Due 02/25/2043 IPD24 31393LFX4 Int To 04/01/19 on 68165.96	369.23

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Income

Date	Description Asset ID (CUSIP)	Net Cash
04/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2595 CI CD 5.00% Dtd 04/01/2003 Due 04/15/2023 IPD14 31393PCJ1 Int To 04/01/19 on 45466.13	189.44
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr 2005-68 CI-PG 5.50% Dtd 07/01/2005 Due 08/25/2035 IPD24 31394E7B8 Int To 04/01/19 on 44094.77	202.10
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 57 CI Tp 4.50% Dtd 07/01/2009 Due 02/25/2037 IPD24 31396QSZ3 Int To 04/01/19 on 58623.99	219.84
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 40 CI CA 3.50% Dtd 04/01/2011 Due 12/25/2028 IPD24 31397SWX8 Int To 04/01/19 on 23368.50	68.16
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 92 CI Ad 6.00% Dtd 10/01/2009 Due 11/25/2039 IPD24 31398FVM0 Int To 04/01/19 on 93567.12	467.84
04/10/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3558 CI GE 4.00% Dtd 08/01/2009 Due 08/15/2039 IPD14 31398JAN3 Accrued Int To 04/10/19 Paid on Purchase of 477,993.100	- 477.99

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Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5015 4.500% Dtd 11/01/2018 Due 02/01/2047 IPD24 3140J9SD4 Int for March 2019 on 474677	1,780.04
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1455 4.000% Dtd 03/01/2018 Due 03/01/2033 IPD24 3140Q8TM7 Int for March 2019 on 703945.38	2,346.48
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #755973 8.000% Dtd 12/01/2003 Due 11/01/2028 IPD24 31403R2E7 Int for March 2019 on 15778.31	105.19
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #770377 Arm Rate Dtd 03/01/2004 Due 04/01/2034 IPD24 31404J2J3 Int for March 2019 on 25915.42	91.65
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #849215 6.500% Dtd 01/01/2006 Due 01/01/2036 IPD24 31408EN81 Int for March 2019 on 8848.44	47.93
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #886320 6.500% Dtd 07/01/2006 Due 07/01/2036 IPD24 31410DVM9 Int for March 2019 on 6334.75	34.31
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888209 5.500% Dtd 02/01/2007 Due 05/01/2036 IPD24 31410FYE9 Int To 04/01/19 on 61150.34	280.27

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Account Number: 89-H112-AB-3
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Income

Date	Description Asset ID (CUSIP)	Net Cash
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888481 5.500% Dtd 06/01/2007 Due 12/01/2035 IPD24 31410GCS0 Int for March 2019 on 46114.96	211.36
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #898179 Arm Rate Dtd 09/01/2006 Due 09/01/2036 IPD24 31410U2L5 Int for March 2019 on 35640.03	121.21
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #960150 6.000% Dtd 11/01/2007 Due 11/01/2037 IPD24 31414AEX6 Int for March 2019 on 31103.30	155.52
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1125 4.000% Dtd 06/01/2012 Due 07/01/2042 IPD24 31418AHB7 Int for March 2019 on 134449.72	448.17
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1213 3.500% Dtd 09/01/2012 Due 10/01/2042 IPD24 31418AK31 Int for March 2019 on 26433.87	77.10
04/15/19	- Ford CR Auto Lease Tr 2018-B NT CI A-4 3.30% Dtd 09/21/2018 Due 02/15/2022 34531LAE0 Int To 04/13/19 on 275000	756.25
04/22/19	- GNMA II Passthru CTF Pool #002022 9.00% Dtd 06/01/1995 Due 06/20/2025 IPD19 36202CG72 Int for March 2019 on 708.58	5.31

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Account Number: 89-H112-AB-3
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Income

Date	Description Asset ID (CUSIP)	Net Cash
04/22/19	- GNMA II Gtd Pass Thru CTF Pool #2285 8.000% Dtd 09/01/96 Due 09/20/2026 36202CRE5 Int for March 2019 on 1871.81	12.48
04/22/19	- GNMA II Passthru CTF Pool #002324 8.00% Dtd 11/01/1996 Due 11/20/2026 IPD19 36202CSM6 Int for March 2019 on 2331.78	15.55
04/22/19	- GNMA II Passthru CTF Pool #002549 7.50% Dtd 02/01/1998 Due 02/20/2028 IPD19 36202CZN6 Int for March 2019 on 1123.48	7.02
04/22/19	- GNMA II Passthru CTF Pool #002647 8.00% Dtd 09/01/1998 Due 09/20/2028 IPD19 36202C5G4 Int for March 2019 on 2284.39	15.23
04/22/19	- GNMA II Passthru CTF Pool #008528 Arm Rate Dtd 10/01/1994 Due 10/20/2024 IPD19 36202KPM1 Int for March 2019 on 2954.89	10.16
04/15/19	- GNMA Gtd Passthru CTF Pool #378308 5.50% Dtd 01/01/1995 Due 04/15/2024 IPD14 36204SGR1 Int for March 2019 on 12767.47	58.52
04/15/19	- GNMA Gtd Passthru CTF Pool #486631 6.50% Dtd 10/01/1998 Due 10/15/2028 IPD14 36210ASU2 Int for March 2019 on 5967.73	32.33

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Account Number: 89-H112-AB-3
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Income

Date	Description Asset ID (CUSIP)	Net Cash
04/22/19	- GNMA II Passthru CTF Pool #783964 4.00% Dtd 02/01/2015 Due 01/20/2030 IPD19 3622A2MM1 Int for March 2019 on 43126.64	143.76
04/15/19	- GNMA Gtd Passthru CTF Pool #783490 6.00% Dtd 12/01/2011 Due 02/15/2024 IPD14 36241L2X3 Int for March 2019 on 31739.02	158.70
04/22/19	- GM Finl Auto Lease Tr Ser 2018 3 CI A 4 3.30% Dtd 09/26/2018 Due 07/20/2022 36256GAE9 Int To 04/20/19 on 275000	756.25
04/10/19	- General Mtrs Finl Co Inc Sr NT 3.45% Dtd 04/10/2015 Due 04/10/2022 Callable 37045XAW6 Int To 04/10/19 on 200,000	3,450.00
04/16/19	- GM Finl Con Auto Rec Ser 2018 4 CI A 4 3.32% Dtd 10/10/2018 Due 06/17/2024 38013FAE1 Int To 04/16/19 on 400000	1,106.67
04/22/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2010 158 CI CT 4.50% Dtd 12/01/2010 Due 12/20/2040 IPD19 38377RFR1 Int To 04/01/19 on 116113.50	435.43

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Income

Date	Description Asset ID (CUSIP)	Net Cash
04/22/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2017 149 Cl Ja 2.50% Dtd 10/01/2017 Due 03/20/2046 IPD19 38380HQL9 Int To 04/01/19 on 226484.25	471.84
04/15/19	- Hartford Finl Svcs Group Inc D Sr NT 5.125% Dtd 04/05/2012 Due 04/15/2022 Callable 416518AB4 Int To 04/15/19 on 200,000	5,125.00
04/05/19	- Hewlett Packard Enterprise Co Sr Glbl 3.50% Dtd 09/19/2018 Due 10/05/2021 Callable 42824CBC2 Int 09/19/18 To 04/05/19 on 275000	5,240.28
04/15/19	- John Deere Owner Tr Ser 2018 B Cl A 4 3.23% Dtd 07/25/2018 Due 06/15/2025 47788EAD0 Int To 04/15/19 on 165000	444.13
04/01/19	- McDonalds Corp Med Term NT Fr 3.35% Dtd 03/16/2018 Due 04/01/2023 Callable 58013MFE9 Int To 04/01/19 on 110,000	1,842.50
04/29/19	- Morgan Stanley Sr NT Ser F 3.875% Dtd 04/28/2014 Due 04/29/2024 61746BDQ6 Int To 04/29/19 on 275,000	5,328.12
04/29/19	- Prudential Finl Inc Mtns Book Fr 3.50% Dtd 05/15/2014 Due 05/15/2024 Callable 74432QBZ7 Accrued Int To 04/29/19 Recd on Sale of 275,000	4,384.72

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Account Number: 89-H112-AB-3
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Income

Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
	- US Treasury Note 1.875% Dtd 04/30/2017 Due 04/30/2022 912828X47	
04/23/19	Accrued Int To 04/23/19 Recd on Sale of 450,000	4,055.59
04/23/19	Ordinary Income on Disposition of	2,426.10
04/30/19	Int To 04/30/19 on 2,050,000	19,218.75
		25,700.44
	- US Treasury Note 2.00% Dtd 04/30/2017 Due 04/30/2024 912828X70	
04/30/19	Int To 04/30/19 on 350,000	3,500.00
	- World Omni Auto Tr Ser 2018 C CI A 4 3.27% Dtd 08/01/2018 Due 09/16/2024 98163EAE6	
04/15/19	Int To 04/13/19 on 300000	817.50
	Total Domestic Interest Income	101,748.44
	Total Interest	102,963.58
	Total Income	102,963.58

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Account Number: 89-H112-AB-3
Statement Period: 04/01/19 through 04/30/19

Purchases

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash
Fixed Income				
Treasury and Federal Agencies				
	- Federal Home Ln Mtg Corp Partn Gold Group #J39377 3.500% Dtd 08/01/2018 Due 08/01/2033 IPD14 31307WM27			
04/23/19	Purchased 523996.770 04/17/19 from Wells Fargo Securities, LLC Original Face Value 550,000	0.00	0.00	- 537,997.31
	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3558 CI GE 4.00% Dtd 08/01/2009 Due 08/15/2039 IPD14 31398JAN3			
04/10/19	Purchased 477993.100 04/05/19 from Citigroup Global Markets Inc Original Face Value 6,500,000	0.00	0.00	- 497,112.82
	Total Treasury and Federal Agencies	0.00	0.00	- 1,035,110.13
Non-Government Obligations				
	- Blackrock Inc Sr Gbl NT 3.25% Dtd 04/29/2019 Due 04/30/2029 Callable 09247XAP6			
04/29/19	Purchased 200000 04/17/19 from Citigroup Global Markets Inc	0.00	0.00	- 198,380.00
	Total Non-Government Obligations	0.00	0.00	- 198,380.00
Foreign Obligations				

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Purchases

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash
04/04/19	- Canadian Imp Bk Comm Sr Gbl Coco 3.10% Dtd 04/02/2019 Due 04/02/2024 Non-Callable 13607GAP9 Purchased 650000 04/02/19 from Bank of Amer Secs LLC	0.00	0.00	- 646,516.00
	Total Foreign Obligations	0.00	0.00	- 646,516.00
	Total Fixed Income	0.00	0.00	- 1,880,006.13
	Cash Equivalent			
04/30/19	- BMO Government Money Market Premier 09658L794 Purchases (11) 04/01/19 To 04/30/19	0.00	0.00	- 283,081.98
	Total Cash Equivalent	0.00	0.00	- 283,081.98
	Total Purchases	0.00	0.00	- 2,163,088.11

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Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
Fixed Income						
Treasury and Federal Agencies						
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #G30628 4.000% Dtd 02/01/2013 Due 10/01/2032 IPD14 3128CUVV5 Prin Pmt for March 2019	0.00	0.00	446.39	- 446.39	0.00
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #H00105 5.500% Dtd 12/01/2005 Due 12/01/2035 IPD14 3128MSDJ6 Prin Pmt for March 2019	0.00	0.00	262.58	- 262.58	0.00
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #G07289 3.000% Dtd 02/01/2013 Due 11/01/2042 IPD14 3128M9NE8 Prin Pmt for March 2019	0.00	0.00	625.82	- 625.82	0.00
04/15/19	- Federal Home Ln Mtg Corp Partn CTF Group #1B7163 Arm Rate Dtd 10/01/2006 Due 10/01/2036 IPD44 3128QPK35 Prin Pmt for February 2019	0.00	0.00	15.84	- 15.84	0.00
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #C02641 7.000% Dtd 10/01/2006 Due 10/01/2036 IPD14 31292J5A4 Prin Pmt for March 2019	0.00	0.00	24.24	- 24.24	0.00
04/15/19	- Federal Home Ln Mtg Corp Gold Partn CTF Group #C02660 6.500% Dtd 11/01/06 Due 11/01/2036 IPD14 31292J5V8 Prin Pmt for March 2019	0.00	0.00	426.36	- 426.36	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #B14961 4.500% Dtd 06/01/2004 Due 06/01/2019 IPD14 312967QN5 Prin Pmt for March 2019	0.00	0.00	255.18	- 255.18	0.00
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #V70026 3.500% Dtd 05/01/2013 Due 05/01/2033 IPD14 3132KSA38 Prin Pmt for March 2019	0.00	0.00	147.61	- 147.61	0.00
04/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #Q55747 5.000% Dtd 04/01/2018 Due 05/01/2048 IPD14 3132XYL54 Prin Pmt for March 2019	0.00	0.00	619.53	- 619.53	0.00
04/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1694 CI Pk 6.50% Dtd 03/01/1994 Due 03/15/2024 IPD14 3133T4NE2 Prin Pmt for 04/01/19	0.00	0.00	434.90	- 434.90	0.00
04/15/19	- Federal Home Ln Mtg Corp Gold Partn CTF Group #G11884 5.500% Dtd 01/01/06 Due 12/01/2020 IPD14 31336WCU1 Prin Pmt for March 2019	0.00	0.00	741.00	- 741.00	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr 1990-106 CI 106-J 8.50% Dtd 09/01/1990 Due 09/25/2020 IPD24 31358E7X4 Prin Pmt for 04/01/19	0.00	0.00	195.27	- 195.27	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Cfts 7.70% Dtd 02/01/1992 Due 02/25/2022 IPD24 31358LTT3 Prin Pmt for 04/01/19	0.00	0.00	9.47	- 9.47	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr Ser 1993 25 CI J 7.50% Dtd 03/01/1993 Due 03/25/2023 IPD24 31358TWE5 Prin Pmt for 04/01/19	0.00	0.00	148.41	- 148.41	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2015 72 CI PC 3.00% Dtd 09/01/2015 Due 10/25/2043 IPD24 3136AQAP5 Prin Pmt for 04/01/19	0.00	0.00	2,805.09	- 2,805.09	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M12 CI A1 2.132% Dtd 11/01/2016 Due 09/25/2026 IPD24 3136AUKW0 Prin Pmt for 04/01/19	0.00	0.00	2,706.48	- 2,706.48	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M13 CI A1 Fltg Rate Dtd 12/01/2016 Due 09/25/2026 IPD24 3136AUZB0 Prin Pmt for 04/01/19	0.00	0.00	3,066.97	- 3,066.97	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M7 CI A1 2.595% Dtd 06/01/2017 Due 02/25/2027 IPD24 3136AV7F0 Prin Pmt for 04/01/19	0.00	0.00	1,140.85	- 1,140.85	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M8 CI A1 2.654% Dtd 07/01/2017 Due 05/25/2027 IPD24 3136AWZ91 Prin Pmt for 04/01/19	0.00	0.00	1,187.06	- 1,187.06	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M15 CI ATS1 2.987% Dtd 12/01/2017 Due 11/25/2027 IPD24 3136AY6T5 Prin Pmt for 04/01/19	0.00	0.00	176.16	- 176.16	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 69 CI Cb 3.50% Dtd 06/01/2011 Due 07/25/2030 IPD24 3136A0BE6 Prin Pmt for 04/01/19	0.00	0.00	2,462.27	- 2,462.27	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 104 CI Kh 2.00% Dtd 09/01/2011 Due 03/25/2039 IPD24 3136A1DD4 Prin Pmt for 04/01/19	0.00	0.00	3,482.24	- 3,482.24	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 57 CI Jw 4.50% Dtd 05/01/2012 Due 10/25/2041 IPD24 3136A6HC1 Prin Pmt for 04/01/19	0.00	0.00	2,105.84	- 2,105.84	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Pass Thru CTF REMIC Tr 1990-8 CI 8-G 6.00% Dtd 01/01/1990 Due 01/25/2020 IPD24 313603RN4 Prin Pmt for 04/01/19	0.00	0.00	67.84	- 0.71	67.13

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4011 CI DB 4.00% Dtd 03/01/2012 Due 09/15/2041 IPD14 3137AMXK8 Prin Pmt for 04/01/19	0.00	0.00	0.11	- 0.11	0.00
04/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3804 CI Pw 4.50% Dtd 02/01/2011 Due 03/15/2040 IPD14 3137A7F39 Prin Pmt for 04/01/19	0.00	0.00	4,236.97	- 4,236.97	0.00
04/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 729 CI A 1 2.951% Dtd 12/01/2017 Due 02/25/2024 IPD24 3137FCM35 Prin Pmt for 04/01/19	0.00	0.00	682.15	- 682.15	0.00
04/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 730 CI A 1 3.452% Dtd 03/01/2018 Due 09/25/2024 IPD24 3137FEU99 Prin Pmt for 04/01/19	0.00	0.00	296.86	- 296.86	0.00
04/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 084 CI A 1 3.78% Dtd 11/01/2018 Due 08/25/2028 IPD24 3137FJZ85 Prin Pmt for 04/01/19	0.00	0.00	604.50	- 604.50	0.00
04/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 086 CI A 1 3.671% Dtd 12/01/2018 Due 12/25/2027 IPD24 3137FKSG2 Prin Pmt for 04/01/19	0.00	0.00	356.53	- 356.53	0.00

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Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #252211 6.000% Dtd 12/01/1998 Due 01/01/2029 IPD24 31371HDQ8 Prin Pmt for March 2019	0.00	0.00	30.65	- 30.65	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #254693 5.500% Dtd 03/01/2003 Due 04/01/2033 IPD24 31371K3A7 Prin Pmt for March 2019	0.00	0.00	66.42	- 66.42	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AK9382 4.000% Dtd 04/01/2012 Due 04/01/2042 IPD24 3138EEM89 Prin Pmt for March 2019	0.00	0.00	289.77	- 289.77	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL1107 4.500% Dtd 11/01/2011 Due 11/01/2041 IPD24 3138EHGR7 Prin Pmt for March 2019	0.00	0.00	1,392.93	- 1,392.93	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL3209 4.500% Dtd 03/01/2013 Due 09/01/2031 IPD24 3138EKR72 Prin Pmt for March 2019	0.00	0.00	1,983.32	- 1,983.32	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL6167 3.500% Dtd 12/01/2014 Due 01/01/2044 IPD24 3138ENZ93 Prin Pmt for March 2019	0.00	0.00	439.53	- 439.53	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL9274 4.000% Dtd 10/01/2016 Due 09/01/2046 IPD24 3138ERJU5 Prin Pmt for March 2019	0.00	0.00	3,230.18	- 3,230.18	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AM4716 3.380% Dtd 12/01/2013 Due 12/01/2023 IPD24 3138L5G20 Prin Pmt for March 2019	0.00	0.00	257.31	- 257.31	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP8813 3.500% Dtd 11/01/2012 Due 11/01/2042 IPD24 3138MCYK4 Prin Pmt for March 2019	0.00	0.00	34.99	- 34.99	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS2235 3.500% Dtd 03/01/2014 Due 04/01/2029 IPD24 3138WBPV1 Prin Pmt for March 2019	0.00	0.00	4,614.27	- 4,614.27	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5675 4.500% Dtd 07/01/2015 Due 08/01/2045 IPD24 3138WFJV9 Prin Pmt for March 2019	0.00	0.00	791.74	- 791.74	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #468651 3.990% Dtd 07/01/2011 Due 07/01/2021 IPD24 31381RTG9 Prin Pmt for March 2019	0.00	0.00	396.64	- 396.64	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #543110 9.500% Dtd 06/01/2000 Due 04/01/2025 IPD24 31385FKX3 Prin Pmt for March 2019	0.00	0.00	155.98	- 155.98	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #555791 6.500% Dtd 09/01/2003 Due 12/01/2022 IPD24 31385XNG8 Prin Pmt for March 2019	0.00	0.00	180.28	- 180.28	0.00

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Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #598451 8.000% Dtd 07/01/2001 Due 06/01/2030 IPD24 31387YZQ9 Prin Pmt for March 2019	0.00	0.00	73.55	- 73.55	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #650236 5.000% Dtd 12/01/2002 Due 12/01/2032 IPD24 31390MLR3 Prin Pmt for March 2019	0.00	0.00	2.97	- 0.01	2.96
04/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser T-54 Cl 2a 6.50% Dtd 02/01/2003 Due 02/25/2043 IPD24 31393LFK4 Prin Pmt for 04/01/19	0.00	0.00	755.82	- 755.82	0.00
04/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2595 Cl CD 5.00% Dtd 04/01/2003 Due 04/15/2023 IPD14 31393PCJ1 Prin Pmt for 04/01/19	0.00	0.00	1,120.36	- 1,120.36	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr 2005-68 Cl-PG 5.50% Dtd 07/01/2005 Due 08/25/2035 IPD24 31394E7B8 Prin Pmt for 04/01/19	0.00	0.00	841.77	- 841.77	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 57 Cl Tp 4.50% Dtd 07/01/2009 Due 02/25/2037 IPD24 31396QSZ3 Prin Pmt for 04/01/19	0.00	0.00	1,018.01	- 1,018.01	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 40 CI CA 3.50% Dtd 04/01/2011 Due 12/25/2028 IPD24 31397SWX8 Prin Pmt for 04/01/19	0.00	0.00	8,656.67	- 8,656.67	0.00
04/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 92 CI Ad 6.00% Dtd 10/01/2009 Due 11/25/2039 IPD24 31398FVM0 Prin Pmt for 04/01/19	0.00	0.00	1,873.36	- 1,873.36	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5015 4.500% Dtd 11/01/2018 Due 02/01/2047 IPD24 3140J9SD4 Prin Pmt for March 2019	0.00	0.00	12,202.88	- 12,202.88	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1455 4.000% Dtd 03/01/2018 Due 03/01/2033 IPD24 3140Q8TM7 Prin Pmt for March 2019	0.00	0.00	3,598.37	- 3,598.37	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #755973 8.000% Dtd 12/01/2003 Due 11/01/2028 IPD24 31403R2E7 Prin Pmt for March 2019	0.00	0.00	127.73	- 127.73	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #770377 Arm Rate Dtd 03/01/2004 Due 04/01/2034 IPD24 31404J2J3 Prin Pmt for March 2019	0.00	0.00	2,557.25	- 2,557.25	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #849215 6.500% Dtd 01/01/2006 Due 01/01/2036 IPD24 31408EN81 Prin Pmt for March 2019	0.00	0.00	22.67	- 22.67	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #886320 6.500% Dtd 07/01/2006 Due 07/01/2036 IPD24 31410DVM9 Prin Pmt for March 2019	0.00	0.00	17.39	- 17.39	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888209 5.500% Dtd 02/01/2007 Due 05/01/2036 IPD24 31410FYE9 Prin Pmt for 04/01/19	0.00	0.00	1,055.24	- 1,055.24	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888481 5.500% Dtd 06/01/2007 Due 12/01/2035 IPD24 31410GCS0 Prin Pmt for March 2019	0.00	0.00	437.11	- 437.11	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #898179 Arm Rate Dtd 09/01/2006 Due 09/01/2036 IPD24 31410U2L5 Prin Pmt for March 2019	0.00	0.00	106.01	- 106.01	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #960150 6.000% Dtd 11/01/2007 Due 11/01/2037 IPD24 31414AEX6 Prin Pmt for March 2019	0.00	0.00	99.62	- 99.62	0.00
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1125 4.000% Dtd 06/01/2012 Due 07/01/2042 IPD24 31418AHB7 Prin Pmt for March 2019	0.00	0.00	1,655.70	- 1,655.70	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1213 3.500% Dtd 09/01/2012 Due 10/01/2042 IPD24 31418AK31 Prin Pmt for March 2019	0.00	0.00	263.92	- 263.92	0.00
04/22/19	- GNMA II Passthru CTF Pool #002022 9.00% Dtd 06/01/1995 Due 06/20/2025 IPD19 36202CG72 Prin Pmt for March 2019	0.00	0.00	10.18	- 10.18	0.00
04/22/19	- GNMA II Gtd Pass Thru CTF Pool #2285 8.000% Dtd 09/01/96 Due 09/20/2026 36202CRE5 Prin Pmt for March 2019	0.00	0.00	85.89	- 85.89	0.00
04/22/19	- GNMA II Passthru CTF Pool #002324 8.00% Dtd 11/01/1996 Due 11/20/2026 IPD19 36202CSM6 Prin Pmt for March 2019	0.00	0.00	24.53	- 24.53	0.00
04/22/19	- GNMA II Passthru CTF Pool #002549 7.50% Dtd 02/01/1998 Due 02/20/2028 IPD19 36202CZN6 Prin Pmt for March 2019	0.00	0.00	16.47	- 16.47	0.00
04/22/19	- GNMA II Passthru CTF Pool #002647 8.00% Dtd 09/01/1998 Due 09/20/2028 IPD19 36202C5G4 Prin Pmt for March 2019	0.00	0.00	37.16	- 37.16	0.00
04/22/19	- GNMA II Passthru CTF Pool #008528 Arm Rate Dtd 10/01/1994 Due 10/20/2024 IPD19 36202KPM1 Prin Pmt for March 2019	0.00	0.00	43.65	- 43.65	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/15/19	- GNMA Gtd Passthru CTF Pool #378308 5.50% Dtd 01/01/1995 Due 04/15/2024 IPD14 36204SGR1 Prin Pmt for March 2019	0.00	0.00	201.21	- 201.21	0.00
04/15/19	- GNMA Gtd Passthru CTF Pool #486631 6.50% Dtd 10/01/1998 Due 10/15/2028 IPD14 36210ASU2 Prin Pmt for March 2019	0.00	0.00	40.93	- 40.93	0.00
04/22/19	- GNMA II Passthru CTF Pool #783964 4.00% Dtd 02/01/2015 Due 01/20/2030 IPD19 3622A2MM1 Prin Pmt for March 2019	0.00	0.00	622.65	- 622.65	0.00
04/15/19	- GNMA Gtd Passthru CTF Pool #783490 6.00% Dtd 12/01/2011 Due 02/15/2024 IPD14 36241L2X3 Prin Pmt for March 2019	0.00	0.00	954.55	- 954.55	0.00
04/22/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2010 158 CI CT 4.50% Dtd 12/01/2010 Due 12/20/2040 IPD19 38377RFR1 Prin Pmt for 04/01/19	0.00	0.00	1,431.29	- 1,431.29	0.00
04/22/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2017 149 CI Ja 2.50% Dtd 10/01/2017 Due 03/20/2046 IPD19 38380HQL9 Prin Pmt for 04/01/19	0.00	0.00	2,223.39	- 2,223.39	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
04/23/19	- US Treasury Note 1.875% Dtd 04/30/2017 Due 04/30/2022 912828X47 Sold 450000 04/17/19 To Banque Paribas	0.00	0.00	440,964.53	- 435,128.90	5,835.63
	Total Treasury and Federal Agencies	0.00	0.00	526,737.36	- 520,831.64	5,905.72
	Non-Government Obligations					
04/29/19	- Prudential Finl Inc Mtns Book Fr 3.50% Dtd 05/15/2014 Due 05/15/2024 Callable 74432QBZ7 Sold 275000 04/17/19 To Wachovia Securities Capital Mar	0.00	0.00	282,936.50	- 276,025.75	6,910.75
	Total Non-Government Obligations	0.00	0.00	282,936.50	- 276,025.75	6,910.75
	Foreign Obligations					
04/04/19	- Canadian Imperial Bk Comm Toro Sr NT 3.50% Dtd 09/13/2018 Due 09/13/2023 Non-Callable 13607RAD2 Sold 650000 04/02/19 To Wachovia Securities Capital Mar	0.00	0.00	664,638.00	- 648,390.50	16,247.50
	Total Foreign Obligations	0.00	0.00	664,638.00	- 648,390.50	16,247.50
	Total Fixed Income	0.00	0.00	1,474,311.86	- 1,445,247.89	29,063.97
	Cash Equivalent					
04/30/19	- BMO Government Money Market Premier 09658L794 Sales (2) 04/01/19 To 04/30/19	0.00	0.00	585,812.67	- 585,812.67	0.00

City of Naperville - Pfm

Account Number: 89-H112-AB-3
 Statement Period: 04/01/19 through 04/30/19

Sales						
Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
	Total Cash Equivalent	0.00	0.00	585,812.67	- 585,812.67	0.00
	Total Sales	0.00	0.00	2,060,124.53	- 2,031,060.56	29,063.97

City of Naperville - Pfm

Account Number: 89-H112-AB-3
 Statement Period: 04/01/19 through 04/30/19

Other Non-Cash Transactions

Date	Description <i>Asset ID (CUSIP)</i>	Shares / Par	Cost
	- US Treasury Note 1.125% Dtd 01/15/2011 Due 01/15/2021 Treasury Inflation Protection Security 912828PP9		
04/12/19	Inflationary Int Adjustment 04/12/19	819.000	819.00
04/29/19	Inflationary Int Adjustment 04/29/19	850.500	850.50
			1,669.50
Total Other Non-Cash Transactions			1,669.50

**City of Naperville
Pfm Asset Management LLC
Account: 89-H112-AB-3**

Statement Period: 05/01/19 through 05/31/19

Administrator: Marion M. Miles (414) 287-8824
marion.miles@bmo.com

MARQUETTE ASSOCIATES
ATTENTION: MIKE PIOTROWSKI
150 N. WACKER DR.
SUITE 1900
CHICAGO IL 60605

City of Naperville - Pfm
Account: 89-H112-AB-3

Statement Period: 05/01/19 through 05/31/19

Important Information Regarding This Account

YOUR ACCOUNT MAY BE INVESTED IN SHARES OF BMO FUNDS OR OTHER MUTUAL FUNDS FOR WHICH BMO HARRIS BANK N.A. AND/OR ITS AFFILIATES PROVIDE INVESTMENT ADVISORY, CUSTODIAL, SHAREHOLDER SERVICING AND/OR SIMILAR ADMINISTRATIVE SERVICES FOR FEES THAT MAY BE BASED ON A PERCENTAGE OF ASSETS, OR OTHER REASONABLE COMPENSATION. ***FRACTIONAL SHARES (FS) OF PUBLICLY TRADED SECURITIES HELD IN CLIENT ACCOUNTS ARE COMBINED WITH OTHER FS OF LIKE SECURITIES HELD IN OTHER CLIENTS' ACCOUNTS TO CREATE WHOLE SHARES. THOSE WHOLE SHARES ARE SOLD ON THE MARKET AND EACH CLIENT'S ACCOUNT IS CREDITED WITH ITS PROPORTIONATE SHARE OF THE PROCEEDS. IF A FRACTIONAL SHARE REMAINS AFTER THESE ACTIONS, BMO PURCHASES THAT FRACTION BASED ON THE AVERAGE VALUE ACHIEVED FOR THE SOLD SHARES. BMO RETAINS THAT SHARE UNTIL IT MAY BE LATER COMBINED WITH OTHER FS AND SOLD ON THE MARKET. ***IF YOUR ACCOUNT HOLDS ASSETS FOR WHICH BMO HARRIS BANK N.A. (BMO) ACTS IN A NON-CUSTODIAL MANNER OR HOLDS ASSETS WHICH BMO DEEMS TO BE HARD TO VALUE, THE DATA DISPLAYED, INCLUDING PRICE AND VALUATION DATA, IS BASED SOLELY ON INFORMATION RECEIVED BY BMO BY THE TIME THIS STATEMENT WAS PRODUCED. BMO MAKES NO REPRESENTATIONS OR WARRANTIES AS TO THE ACCURACY OF THIS INFORMATION. BMO BEARS NO LIABILITY FOR ANY CLAIMS, LOSSES, DAMAGES, ACTIONS, LIABILITIES OR EXPENSES INCURRED BY OR ASSESSED AGAINST BMO OR ANY OF ITS OFFICERS, DIRECTORS, EMPLOYEES, OR AGENTS ANY WAY RELATED TO ASSETS IN WHICH BMO IS ACTING IN A NON-CUSTODIAL MANNER.

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City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Account Reconciliation : Current Period
05/01/19 through 05/31/19

	Net Cash	Cost	Change in Value	Market Value
Beginning Value	0.00	49,363,841.65		49,788,885.28
Income				
Interest	112,529.24			
Total Income				112,529.24
Disbursements				
Expenses	- 1,869.77			
Total Disbursements				- 1,869.77
Purchases				
Fixed Income	- 2,356,093.84	2,356,093.84		
Cash Equivalent	- 361,545.08	361,545.08		
Sales				
Fixed Income	1,565,609.55	- 1,531,872.43		
Cash Equivalent	1,041,369.90	- 1,041,369.90		
Total Sales				33,737.12
Other Non-Cash Transactions		2,264.50		2,264.50
Accrued Income				
End of Period			214,392.30	
Beginning of Period			218,895.74	
Change In Accrued Income				- 4,503.44
Market Appreciation/Depreciation				466,934.49
Ending Value	0.00	49,510,502.74		50,397,977.42
		(Cost Total Excludes Cash and Accrued Income)		

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

**Account Reconciliation : Year-To-Date
01/01/19 through 05/31/19**

	Net Cash	Cost	Change in Value	Market Value
Beginning Value	0.00	48,950,979.98		48,693,398.80
Income				
Interest	499,443.41			
Total Income				499,443.41
Disbursements				
Expenses	- 3,720.15			
Total Disbursements				- 3,720.15
Purchases				
Fixed Income	- 13,383,547.05	13,383,547.05		
Cash Equivalent	- 2,105,348.08	2,105,348.08		
Sales				
Fixed Income	8,631,687.71	- 8,569,942.71		
Cash Equivalent	6,361,484.16	- 6,361,484.16		
Total Sales				61,745.00
Other Non-Cash Transactions		2,054.50		2,054.50
Accrued Income				
End of Period			214,392.30	
Beginning of Period			188,440.19	
Change In Accrued Income				25,952.11
Market Appreciation/Depreciation				1,119,103.75
Ending Value	0.00	49,510,502.74		50,397,977.42
		(Cost Total Excludes Cash and Accrued Income)		

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Performance Measurement: Time Weighted Gross of Fees

Asset Category	Last Month 05/01/19- 05/31/19	Last 3 Months 03/01/19- 05/31/19	Year-to-Date 01/01/19- 05/31/19	Last 12 Months 06/01/18- 05/31/19	Period 07/02/12- 05/31/19
Fixed Income	N/A	N/A	N/A	N/A	-100.00
Cash Equivalents	N/A	N/A	N/A	N/A	-100.00
Overall	N/A	N/A	N/A	N/A	-100.00

Indices

Standard & Poors 500	0.00	0.00	0.00	0.00	0.00
Barclay Aggr Bond	0.00	0.00	0.00	0.00	0.00
Citigroup/90-Day Treasury Bill	0.00	0.00	0.00	0.00	0.60
Dow Jones Industrial Average	0.00	0.00	0.00	0.00	0.00

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

**Investment Position
05/31/19**

	Total Cost	Total Market	Market Appreciation/ Depreciation	% of Account at Market	Accrued Income	Estimated Annual Income	Market Yield
Fixed Income							
Treasury and Federal Agencies							
Short (Less Than 5 Years)	15,569,798.58	15,881,650.05	311,851.47	31.51	30,453.72	247,125.00	1.56 %
Intermediate (5-10 Years)	10,069,634.93	10,345,677.84	276,042.91	20.53	38,432.20	187,255.00	1.81 %
Long (Over 10 Years)	6,676,992.21	6,347,882.97	- 329,109.24	12.60	21,081.90	252,899.00	3.98 %
Total Treasury and Federal Agencies	32,316,425.72	32,575,210.86	258,785.14	64.64	89,967.82	687,279.00	2.11 %
Non-Government Obligations							
Short (Less Than 5 Years)	9,173,796.06	9,400,130.15	226,334.09	18.65	64,119.33	310,260.00	3.30 %
Intermediate (5-10 Years)	3,613,482.53	3,724,241.33	110,758.80	7.39	25,568.15	124,658.00	3.35 %
Total Non-Government Obligations	12,787,278.59	13,124,371.48	337,092.89	26.04	89,687.48	434,918.00	3.31 %
Foreign Obligations							
Short (Less Than 5 Years)	3,852,581.05	3,929,785.40	77,204.35	7.80	33,639.97	128,290.00	3.26 %
Total Foreign Obligations	3,852,581.05	3,929,785.40	77,204.35	7.80	33,639.97	128,290.00	3.26 %
Total Fixed Income	48,956,285.36	49,629,367.74	673,082.38	98.47	213,295.27	1,250,487.00	2.52 %
Cash Equivalent	554,217.38	554,217.38	0.00	1.10	1,097.03	12,502.00	2.26 %
Total Assets	49,510,502.74	50,183,585.12	673,082.38	99.57	214,392.30	1,262,989.00	2.52 %
Accrued Income							

City of Naperville - Pfm

Account Number: 89-H112-AB-3
 Statement Period: 05/01/19 through 05/31/19

Investment Position 05/31/19							
	Total Cost	Total Market	Market Appreciation/ Depreciation	% of Account at Market	Accrued Income	Estimated Annual Income	Market Yield
Interest	214,392.30	214,392.30		.43			
Total Accrued Income	214,392.30	214,392.30	0.00	.43			
Total Assets and Accruals	49,724,895.04	50,397,977.42	673,082.38	100.00	214,392.30	1,262,989.00	2.51 %

City of Naperville - Pfm

Account Number: 89-H112-AB-3
 Statement Period: 05/01/19 through 05/31/19

**Bond Maturity Schedule
 05/31/19**

Years To Maturity	Par Value	% of Market Value	Market Value	Estimated Annual Income
0-1	1,000,304.52	2.01 %	996,110.14	17,891.00
1-5	28,098,556.73	56.85 %	28,215,455.46	667,784.00
5-10	14,199,367.16	28.35 %	14,069,919.17	311,913.00
10-15	2,061,016.16	4.32 %	2,143,770.28	80,207.00
15-20	476,268.76	1.02 %	504,947.84	22,646.00
20 +	3,507,415.88	7.45 %	3,699,164.85	150,046.00
Total Bonds	49,342,929.21	100.00%	49,629,367.74	1,250,487.00

Average Maturity: 6.3 Years

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

**Asset and Liability Positions
05/31/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Fixed Income									
Treasury and Federal Agencies									
Short (Less Than 5 Years)									
- African Dev Bk Global MTN Sr Fr 1.875% Dtd 03/16/2017 Due 03/16/2020 00828ECA5	650,000.000	1.31	649,038.00 99.852	647,751.00 99.654	- 1,287.00	1.29	2,539.06	12,187.00 0.01875	1.88%
- African Dev Bk Global MTN Sr Sr Gbl 717 NT 2.125% Dtd 11/16/2017 Due 11/16/2022 00828ECW7	500,000.000	1.01	498,725.00 99.745	500,840.00 100.168	2,115.00	.99	442.70	10,625.00 0.02125	2.12%
- African Dev Bk Global MTN Sr 3.00% Dtd 09/20/2018 Due 09/20/2023 00828EDC0	750,000.000	1.57	748,582.50 99.811	779,047.50 103.873	30,465.00	1.55	4,437.50	22,500.00 0.03000	2.89%
- Asian Dev Bk Sr Gbl NT 2.00% Dtd 02/16/2017 Due 02/16/2022 045167DX8	850,000.000	1.71	845,189.00 99.434	850,561.00 100.066	5,372.00	1.69	4,958.33	17,000.00 0.02000	2.00%
- Asian Dev Bk NT 1.625% Dtd 05/05/2017 Due 05/05/2020 045167DZ3	350,000.000	.70	349,216.00 99.776	348,054.00 99.444	- 1,162.00	.69	410.76	5,687.00 0.01625	1.63%
- Federal Home Ln Mtg Corp Partn Gold Group #B14961 4.500% Dtd 06/01/2004 Due 06/01/2019 IPD14 312967QN5	5.820	.00	3,081.48 52,946.392	5.83 100.137	- 3,075.65	.00	0.02	0.04500	4.49%
- Federal Home Loan Bks Cons Bds 2.25% Dtd 08/10/2015 Due 09/09/2022 Non-Callable 3130A6AP2	150,000.000	.30	151,782.00 101.188	151,207.50 100.805	- 574.50	.30	768.75	3,375.00 0.02250	2.23%
- Federal Farm CR Bks Cons Systemwide Bds 2.75% Dtd 06/26/2013 Due 06/26/2023 Non-Callable 3133ECSY1	200,000.000	.42	207,530.00 103.765	206,188.00 103.094	- 1,342.00	.41	2,368.05	5,500.00 0.02750	2.67%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

**Asset and Liability Positions
05/31/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1671 Cl L 7.00% Dtd 02/01/1994 Due 02/15/2024 IPD14 3133T36F0	4,013.100	.01	4,044.43 100.781	4,508.50 112.344	464.07	.01	23.40	280.00 0.07000	6.23%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1694 Cl Pk 6.50% Dtd 03/01/1994 Due 03/15/2024 IPD14 3133T4NE2	11,041.170	.02	21,754.44 197.030	11,690.34 105.879	- 10,064.10	.02	59.80	717.00 0.06500	6.14%
- Federal Home Ln Bks Cons Bds 5.25% Dtd 11/09/2005 Due 12/11/2020 3133XDVS7	65,000.000	.14	76,428.95 117.583	68,112.85 104.789	- 8,316.10	.14	1,611.45	3,412.00 0.05250	5.01%
- Federal Home Ln Mtg Corp Gold Partn CTF Group #G11884 5.500% Dtd 01/01/06 Due 12/01/2020 IPD14 31336WCU1	11,257.130	.02	15,944.09 141.635	11,373.08 101.030	- 4,571.01	.02	51.59	619.00 0.05500	5.44%
- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr 1990-106 Cl 106-J 8.50% Dtd 09/01/1990 Due 09/25/2020 IPD24 31358E7X4	1,670.820	.00	4,867.53 291.326	1,707.88 102.218	- 3,159.65	.00	11.83	142.00 0.08500	8.32%
- Federal Natl Mtg Assn Gtd REMIC Passthru Ctfs 7.70% Dtd 02/01/1992 Due 02/25/2022 IPD24 31358LTT3	10.500	.00	670.64 6,387.048	10.49 99.912	- 660.15	.00	0.06	0.07700	7.71%
- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr Ser 1993 25 Cl J 7.50% Dtd 03/01/1993 Due 03/25/2023 IPD24 31358TWE5	5,470.200	.01	8,549.06 156.284	5,804.22 106.106	- 2,744.84	.01	34.18	410.00 0.07500	7.07%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

**Asset and Liability Positions
05/31/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn 1.60% Dtd 11/07/2012 Due 05/07/2021 Callable 3136G02F7	170,000.000	.34	172,896.80 101.704	168,561.80 99.154	- 4,335.00	.33	181.33	2,720.00 0.01600	1.61%
- Federal Natl Mtg Assn Gtd REMIC Pass Thru CTF REMIC Tr 1990-8 CI 8-G 6.00% Dtd 01/01/1990 Due 01/25/2020 IPD24 313603RN4	298.700	.00	3.13 1.048	299.31 100.203	296.18	.00	1.49	17.00 0.06000	5.99%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd Ser K 729 CI A 1 2.951% Dtd 12/01/2017 Due 02/25/2024 IPD24 3137FCM35	288,878.700	.59	294,868.20 102.073	293,184.47 101.490	- 1,683.73	.58	710.40	8,524.00 0.02951	2.91%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #AM4716 3.380% Dtd 12/01/2013 Due 12/01/2023 IPD24 3138L5G20	195,480.310	.41	203,667.81 104.188	205,875.95 105.318	2,208.14	.41	550.60	6,607.00 0.03380	3.21%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #468651 3.990% Dtd 07/01/2011 Due 07/01/2021 IPD24 31381RTG9	199,626.180	.42	228,982.59 114.706	206,932.50 103.660	- 22,050.09	.41	685.88	7,965.00 0.03990	3.85%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #555791 6.500% Dtd 09/01/2003 Due 12/01/2022 IPD24 31385XNG8	4,440.910	.01	7,988.83 179.892	4,914.00 110.653	- 3,074.83	.01	24.05	288.00 0.06500	5.87%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd Ser 2595 CI CD 5.00% Dtd 04/01/2003 Due 04/15/2023 IPD14 31393PCJ1	42,861.740	.09	52,998.04 123.649	43,847.02 102.298	- 9,151.02	.09	178.59	2,143.00 0.05000	4.89%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions
05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- GNMA Gtd Passthru CTF Pool #378308 5.50% Dtd 01/01/1995 Due 04/15/2024 IPD14 36204SGR1	12,364.050	.03	4,912.20 39.730	13,187.50 106.660	8,275.30	.03	56.66	680.00 0.05500	5.16%
- GNMA Gtd Passthru CTF Pool #783490 6.00% Dtd 12/01/2011 Due 02/15/2024 IPD14 36241L2X3	29,797.920	.06	38,520.11 129.271	30,858.13 103.558	- 7,661.98	.06	148.98	1,787.00 0.06000	5.79%
- Inter Amern Dev Bk Global MTN Glbl 460 NT 2.125% Dtd 11/08/2013 Due 11/09/2020 4581X0CD8	1,250,000.000	2.52	1,235,997.28 98.880	1,251,062.50 100.085	15,065.22	2.48	1,623.26	26,562.00 0.02125	2.12%
- Inter Amern Dev Bk Global MTN Fr 1.75% Dtd 09/14/2017 Due 09/14/2022 4581X0CZ9	500,000.000	1.00	498,240.00 99.648	496,265.00 99.253	- 1,975.00	.98	1,871.52	8,750.00 0.01750	1.76%
- International Bk for Recon & Dev Medium Term Bk Nts 1.561% Dtd 09/19/2017 Due 09/12/2020 45905UP32	500,000.000	1.00	498,800.00 99.760	496,240.00 99.248	- 2,560.00	.98	1,712.76	7,805.00 0.01561	1.57%
- US Treasury Note 1.125% Dtd 01/15/2011 Due 01/15/2021 Treasury Inflation Protection Security 912828PP9	406,644.000	.83	443,318.64 109.019	410,051.68 100.838	- 33,266.96	.81	1,717.74	4,574.00 0.01125	1.12%
- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77	3,650,000.000	7.27	3,554,330.07 97.379	3,608,755.00 98.870	54,424.93	7.16	137.12	50,187.00 0.01375	1.39%
- US Treasury Note 1.875% Dtd 04/30/2017 Due 04/30/2022 912828X47	1,550,000.000	3.12	1,498,777.34 96.695	1,548,558.50 99.907	49,781.16	3.07	2,527.17	29,062.00 0.01875	1.88%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions 05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- US Treasury Note 2.00% Dtd 04/30/2017 Due 04/30/2024 912828X70	350,000.000	.71	334,003.91 95.430	350,850.50 100.243	16,846.59	.70	608.69	7,000.00 0.02000	2.00%
- United States Treas SEC Stripped Int Generic Tint Pmt Due 08/15/2020 912833LA6	1,000,000.000	1.96	849,078.00 84.908	974,830.00 97.483	125,752.00	1.93			
- United States Treas SEC Stripped Int Pmt Generic Tint Pmt Due 05/15/2021 912833LD0	150,000.000	.29	138,060.00 92.040	144,309.00 96.206	6,249.00	.29			
- U S Treas SEC Stripped Int Pmt Generic Tint Pmt Due 11/15/2022 912833LK4	650,000.000	1.22	598,360.51 92.055	607,750.00 93.500	9,389.49	1.21			
- United States Treas SEC Stripped Int Pmt Generic Tint Pmt Due 02/15/2023 912833LL2	850,000.000	1.59	778,209.00 91.554	790,738.00 93.028	12,529.00	1.57			
- U S Treas SEC Stripped Int Pmt Tint Due 05/15/2023 912833LN8	700,000.000	1.31	552,383.00 78.912	647,717.00 92.531	95,334.00	1.29			
Total Short (Less Than 5 Years)		32.00	15,569,798.58	15,881,650.05	311,851.47	31.51	30,453.72	247,125.00	1.56%
Intermediate (5-10 Years)									
- Federal Home Loan Bks Cons Bds 2.875% Dtd 05/08/2014 Due 06/14/2024 3130A1XJ2	60,000.000	.13	65,133.00 108.555	62,356.80 103.928	- 2,776.20	.12	800.20	1,725.00 0.02875	2.77%
- Federal Home Loan Bks Cons Bds 4.375% Dtd 10/13/2009 Due 09/13/2024 Non-Callable 3133XVDG3	100,000.000	.22	118,158.00 118.158	111,622.00 111.622	- 6,536.00	.22	947.91	4,375.00 0.04375	3.92%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

**Asset and Liability Positions
05/31/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M12 CI A1 2.132% Dtd 11/01/2016 Due 09/25/2026 IPD24 3136AUKW0	441,324.410	.88	446,300.31 101.127	434,541.30 98.463	- 11,759.01	.86	784.08	9,409.00 0.02132	2.17%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M13 CI A1 Fltg Rate Dtd 12/01/2016 Due 09/25/2026 IPD24 3136AUZB0	190,738.420	.39	191,102.11 100.191	191,414.53 100.354	312.42	.38	404.64	4,732.00 0.02481	2.47%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M7 CI A1 2.595% Dtd 06/01/2017 Due 02/25/2027 IPD24 3136AV7F0	230,839.440	.47	233,337.44 101.082	234,427.61 101.554	1,090.17	.47	499.19	5,990.00 0.02595	2.56%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M8 CI A1 2.654% Dtd 07/01/2017 Due 05/25/2027 IPD24 3136AWZ91	197,689.160	.40	200,180.32 101.260	199,878.65 101.107	- 301.67	.40	437.22	5,246.00 0.02654	2.62%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M15 CI ATS1 2.987% Dtd 12/01/2017 Due 11/25/2027 IPD24 3136AY6T5	196,925.830	.41	199,925.43 101.523	201,495.59 102.320	1,570.16	.40	490.18	5,882.00 0.02987	2.92%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 730 CI A 1 3.452% Dtd 03/01/2018 Due 09/25/2024 IPD24 3137FEU99	145,905.170	.30	148,900.97 102.053	149,971.72 102.787	1,070.75	.30	419.72	5,036.00 0.03452	3.36%

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**Asset and Liability Positions
05/31/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 084 CI A 1 3.78% Dtd 11/01/2018 Due 08/25/2028 IPD24 3137FJZ85	371,121.740	.80	376,036.87 101.324	396,589.08 106.862	20,552.21	.79	1,169.03	14,028.00 0.03780	3.54%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 086 CI A 1 3.671% Dtd 12/01/2018 Due 12/25/2027 IPD24 3137FKSG2	148,087.710	.32	151,084.26 102.023	157,068.09 106.064	5,983.83	.31	453.02	5,436.00 0.03671	3.46%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #252211 6.000% Dtd 12/01/1998 Due 01/01/2029 IPD24 31371HDQ8	3,123.190	.01	1,417.47 45.385	3,446.81 110.362	2,029.34	.01	15.61	187.00 0.06000	5.44%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS2235 3.500% Dtd 03/01/2014 Due 04/01/2029 IPD24 3138WBPV1	557,979.210	1.16	584,600.91 104.771	575,499.76 103.140	- 9,101.15	1.14	1,627.43	19,529.00 0.03500	3.39%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #543110 9.500% Dtd 06/01/2000 Due 04/01/2025 IPD24 31385FKX3	303.870	.00	3,142.61 1,034.196	303.69 99.940	- 2,838.92	.00	2.40	28.00 0.09500	9.51%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 40 CI CA 3.50% Dtd 04/01/2011 Due 12/25/2028 IPD24 31397SWX8	8,371.750	.02	16,335.10 195.122	8,358.29 99.839	- 7,976.81	.02	24.41	293.00 0.03500	3.51%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #755973 8.000% Dtd 12/01/2003 Due 11/01/2028 IPD24 31403R2E7	15,507.630	.04	21,141.89 136.332	17,744.45 114.424	- 3,397.44	.04	103.38	1,240.00 0.08000	6.99%

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Asset and Liability Positions
05/31/19

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- GNMA II Passthru CTF Pool #002022 9.00% Dtd 06/01/1995 Due 06/20/2025 IPD19 36202CG72	688.110	.00	1,364.32 198.271	742.63 107.923	- 621.69	.00	5.16	61.00 0.09000	8.34%
- GNMA II Gtd Pass Thru CTF Pool #2285 8.000% Dtd 09/01/96 Due 09/20/2026 36202CRE5	1,767.580	.00	1,972.27 111.580	2,027.86 114.725	55.59	.00	11.78	141.00 0.08000	6.97%
- GNMA II Passthru CTF Pool #002324 8.00% Dtd 11/01/1996 Due 11/20/2026 IPD19 36202CSM6	2,282.390	.01	2,565.82 112.418	2,584.83 113.251	19.01	.01	15.21	182.00 0.08000	7.06%
- GNMA II Passthru CTF Pool #002549 7.50% Dtd 02/01/1998 Due 02/20/2028 IPD19 36202CZN6	1,092.340	.00	1,270.16 116.279	1,206.13 110.417	- 64.03	.00	6.82	81.00 0.07500	6.79%
- GNMA II Passthru CTF Pool #002647 8.00% Dtd 09/01/1998 Due 09/20/2028 IPD19 36202C5G4	2,209.800	.00	4,172.23 188.806	2,258.68 102.212	- 1,913.55	.00	14.73	176.00 0.08000	7.83%
- GNMA II Passthru CTF Pool #008528 Arm Rate Dtd 10/01/1994 Due 10/20/2024 IPD19 36202KPM1	2,867.580	.01	3,061.86 106.775	2,935.14 102.356	- 126.72	.01	9.85	118.00 0.04125	4.03%
- GNMA Gtd Passthru CTF Pool #486631 6.50% Dtd 10/01/1998 Due 10/15/2028 IPD14 36210ASU2	5,541.830	.01	4,520.56 81.572	6,065.70 109.453	1,545.14	.01	30.01	360.00 0.06500	5.94%
- US Treasury Note 2.00% Dtd 08/15/2015 Due 08/15/2025 912828K74	5,150,000.000	10.37	4,972,103.52 96.546	5,148,918.50 99.979	176,814.98	10.22	30,160.22	103,000.00 0.02000	2.00%

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Asset and Liability Positions
05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- United States Treas SEC Stripped Int Pmt Generic Tint Pmt Due 11/15/2024 912833LT5	1,000,000.000	1.80	809,252.50 80.925	895,620.00 89.562	86,367.50	1.78			
- United States Treas SEC Stripped Int Pmt Generic Tint Pmt Due 08/15/2025 912833LW8	1,750,000.000	3.10	1,512,555.00 86.432	1,538,600.00 87.920	26,045.00	3.05			
Total Intermediate (5-10 Years)		20.85	10,069,634.93	10,345,677.84	276,042.91	20.53	38,432.20	187,255.00	1.81%
Long (Over 10 Years)									
- Federal Home Ln Mtg Corp Partn Gold Group #G30628 4.000% Dtd 02/01/2013 Due 10/01/2032 IPD14 3128CUVV5	33,208.340	.07	38,316.08 115.381	34,658.88 104.368	- 3,657.20	.07	110.69	1,328.00 0.04000	3.83%
- Federal Home Ln Mtg Corp Partn Gold Group #H00105 5.500% Dtd 12/01/2005 Due 12/01/2035 IPD14 3128MSDJ6	83,229.110	.18	116,644.72 140.149	88,197.06 105.969	- 28,447.66	.18	381.46	4,577.00 0.05500	5.19%
- Federal Home Ln Mtg Corp Partn Gold Group #G07289 3.000% Dtd 02/01/2013 Due 11/01/2042 IPD14 3128M9NE8	47,888.590	.10	50,707.05 105.885	48,499.65 101.276	- 2,207.40	.10	119.72	1,436.00 0.03000	2.96%
- Federal Home Ln Mtg Corp Partn CTF Group #1B7163 Arm Rate Dtd 10/01/2006 Due 10/01/2036 IPD44 3128QPK35	1,452.990	.00	1,657.91 114.103	1,479.59 101.831	- 178.32	.00	11.96	71.00 0.04940	4.85%
- Federal Home Ln Mtg Corp Partn Gold Group #C02641 7.000% Dtd 10/01/2006 Due 10/01/2036 IPD14 31292J5A4	6,876.820	.02	10,092.93 146.767	7,775.00 113.061	- 2,317.93	.02	40.11	481.00 0.07000	6.19%

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**Asset and Liability Positions
05/31/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Home Ln Mtg Corp Gold Partn CTF Group #C02660 6.500% Dtd 11/01/06 Due 11/01/2036 IPD14 31292J5V8	13,543.060	.03	15,850.40 117.037	15,499.08 114.443	- 351.32	.03	73.35	880.00 0.06500	5.68%
- Federal Home Ln Mtg Corp Partn Gold Group #J39377 3.500% Dtd 08/01/2018 Due 08/01/2033 IPD14 31307WM27	510,329.650	1.06	524,330.19 102.743	528,135.05 103.489	3,804.86	1.05	1,488.46	17,861.00 0.03500	3.38%
- Federal Home Ln Mtg Corp Partn Gold Group #V70026 3.500% Dtd 05/01/2013 Due 05/01/2033 IPD14 3132KSA38	29,663.550	.06	32,227.04 108.642	30,708.60 103.523	- 1,518.44	.06	86.51	1,038.00 0.03500	3.38%
- Federal Home Ln Mtg Corp Partn Gold Group #Q55747 5.000% Dtd 04/01/2018 Due 05/01/2048 IPD14 3132XYL54	471,452.720	1.02	501,432.56 106.359	506,043.21 107.337	4,610.65	1.00	1,964.38	23,572.00 0.05000	4.66%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2015 72 CI PC 3.00% Dtd 09/01/2015 Due 10/25/2043 IPD24 3136AQAP5	80,736.530	.16	87,921.86 108.900	80,896.70 100.198	- 7,025.16	.16	201.84	2,422.00 0.03000	2.99%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 69 CI Cb 3.50% Dtd 06/01/2011 Due 07/25/2030 IPD24 3136A0BE6	102,855.240	.21	112,672.72 109.545	104,161.36 101.269	- 8,511.36	.21	299.99	3,599.00 0.03500	3.46%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 104 CI Kh 2.00% Dtd 09/01/2011 Due 03/25/2039 IPD24 3136A1DD4	85,976.910	.17	89,161.81 103.704	85,251.02 99.155	- 3,910.79	.17	143.29	1,719.00 0.02000	2.02%

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**Asset and Liability Positions
05/31/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 57 Cl Jw 4.50% Dtd 05/01/2012 Due 10/25/2041 IPD24 3136A6HC1	97,000.260	.21	112,930.34 116.423	102,071.75 105.228	- 10,858.59	.20	363.75	4,365.00 0.04500	4.28%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4011 Cl DB 4.00% Dtd 03/01/2012 Due 09/15/2041 IPD14 3137AMXK8	76,937.670	.17	85,401.21 111.001	82,727.84 107.525	- 2,673.37	.16	256.45	3,077.00 0.04000	3.72%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3804 Cl Pw 4.50% Dtd 02/01/2011 Due 03/15/2040 IPD14 3137A7F39	117,759.270	.24	128,867.55 109.433	120,852.21 102.626	- 8,015.34	.24	441.59	5,299.00 0.04500	4.38%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #254693 5.500% Dtd 03/01/2003 Due 04/01/2033 IPD24 31371K3A7	11,099.370	.02	10,251.56 92.362	12,139.38 109.370	1,887.82	.02	50.87	610.00 0.05500	5.03%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AK9382 4.000% Dtd 04/01/2012 Due 04/01/2042 IPD24 3138EEM89	100,147.340	.21	111,924.57 111.760	105,208.79 105.054	- 6,715.78	.21	333.82	4,005.00 0.04000	3.81%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL1107 4.500% Dtd 11/01/2011 Due 11/01/2041 IPD24 3138EHGR7	120,364.600	.26	140,381.87 116.631	128,702.26 106.927	- 11,679.61	.26	451.36	5,416.00 0.04500	4.21%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL3209 4.500% Dtd 03/01/2013 Due 09/01/2031 IPD24 3138EKR72	124,511.010	.27	147,316.22 118.316	132,071.32 106.072	- 15,244.90	.26	466.91	5,602.00 0.04500	4.24%

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Asset and Liability Positions
05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL6167 3.500% Dtd 12/01/2014 Due 01/01/2044 IPD24 3138ENZ93	44,692.530	.09	48,731.48 109.037	45,989.06 102.901	- 2,742.42	.09	130.35	1,564.00 0.03500	3.40%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL9274 4.000% Dtd 10/01/2016 Due 09/01/2046 IPD24 3138ERJU5	338,876.650	.71	369,810.51 109.128	353,770.28 104.395	- 16,040.23	.70	1,129.58	13,555.00 0.04000	3.83%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP8813 3.500% Dtd 11/01/2012 Due 11/01/2042 IPD24 3138MCYK4	14,253.340	.03	15,958.57 111.964	14,666.26 102.897	- 1,292.31	.03	41.57	498.00 0.03500	3.40%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5675 4.500% Dtd 07/01/2015 Due 08/01/2045 IPD24 3138WFJV9	417,456.970	.89	471,005.67 112.827	439,790.92 105.350	- 31,214.75	.87	1,565.46	18,785.00 0.04500	4.27%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #598451 8.000% Dtd 07/01/2001 Due 06/01/2030 IPD24 31387YZQ9	2,603.110	.01	3,181.25 122.210	2,712.62 104.207	- 468.63	.01	17.35	208.00 0.08000	7.68%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #650236 5.000% Dtd 12/01/2002 Due 12/01/2032 IPD24 31390MLR3	605.680	.00	2.33 0.385	614.80 101.505	612.47	.00	2.52	30.00 0.05000	4.93%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd Ser T-54 Cl 2a 6.50% Dtd 02/01/2003 Due 02/25/2043 IPD24 31393LFLK4	66,835.020	.16	76,196.78 114.007	78,672.60 117.711	2,475.82	.16	362.02	4,344.00 0.06500	5.52%

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**Asset and Liability Positions
05/31/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr 2005-68 CI-PG 5.50% Dtd 07/01/2005 Due 08/25/2035 IPD24 31394E7B8	42,825.330	.09	46,259.85 108.020	46,946.48 109.623	686.63	.09	196.28	2,355.00 0.05500	5.02%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 57 CI Tp 4.50% Dtd 07/01/2009 Due 02/25/2037 IPD24 31396QSZ3	56,544.100	.12	66,001.35 116.725	58,887.82 104.144	- 7,113.53	.12	212.04	2,544.00 0.04500	4.32%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 92 CI Ad 6.00% Dtd 10/01/2009 Due 11/25/2039 IPD24 31398FVM0	89,644.520	.20	153,758.25 171.520	97,501.12 108.764	- 56,257.13	.19	448.22	5,378.00 0.06000	5.52%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3558 CI GE 4.00% Dtd 08/01/2009 Due 08/15/2039 IPD14 31398JAN3	474,082.640	1.00	493,202.36 104.033	498,165.33 105.079	4,962.97	.99	1,580.27	18,963.00 0.04000	3.81%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5015 4.500% Dtd 11/01/2018 Due 02/01/2047 IPD24 3140J9SD4	457,694.120	.98	481,312.20 105.160	486,881.27 106.377	5,569.07	.97	1,716.35	20,596.00 0.04500	4.23%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1285 4.000% Dtd 02/01/2018 Due 02/01/2033 IPD24 3140Q8NB7	485,008.590	1.01	504,560.50 104.031	502,250.65 103.555	- 2,309.85	1.00	1,616.69	19,400.00 0.04000	3.86%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1455 4.000% Dtd 03/01/2018 Due 03/01/2033 IPD24 3140Q8TM7	696,116.360	1.47	714,715.34 102.672	728,910.40 104.711	14,195.06	1.45	2,320.38	27,844.00 0.04000	3.82%

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Asset and Liability Positions
05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #770377 Arm Rate Dtd 03/01/2004 Due 04/01/2034 IPD24 31404J2J3	23,267.970	.05	20,920.15 89.910	24,138.66 103.742	3,218.51	.05	84.26	1,018.00 0.04377	4.22%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #849215 6.500% Dtd 01/01/2006 Due 01/01/2036 IPD24 31408EN81	8,802.970	.02	9,733.84 110.574	9,575.87 108.780	- 157.97	.02	47.68	572.00 0.06500	5.98%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #886320 6.500% Dtd 07/01/2006 Due 07/01/2036 IPD24 31410DVM9	6,299.860	.01	7,494.57 118.964	6,651.71 105.585	- 842.86	.01	34.12	409.00 0.06500	6.16%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #888209 5.500% Dtd 02/01/2007 Due 05/01/2036 IPD24 31410FYE9	59,072.580	.13	107,535.46 182.040	64,821.52 109.732	- 42,713.94	.13	270.74	3,248.00 0.05500	5.01%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #888481 5.500% Dtd 06/01/2007 Due 12/01/2035 IPD24 31410GCS0	45,308.950	.10	69,137.46 152.591	49,751.95 109.806	- 19,385.51	.10	207.66	2,491.00 0.05500	5.01%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #898179 Arm Rate Dtd 09/01/2006 Due 09/01/2036 IPD24 31410U2L5	35,427.540	.07	42,830.08 120.895	36,324.92 102.533	- 6,505.16	.07	120.48	1,445.00 0.04081	3.98%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #960150 6.000% Dtd 11/01/2007 Due 11/01/2037 IPD24 31414AEX6	30,908.540	.07	75,291.95 243.596	33,785.82 109.309	- 41,506.13	.07	154.54	1,854.00 0.06000	5.49%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #MA1125 4.000% Dtd 06/01/2012 Due 07/01/2042 IPD24 31418AHB7	130,878.880	.28	150,319.05 114.854	136,603.52 104.374	- 13,715.53	.27	436.26	5,235.00 0.04000	3.83%

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Asset and Liability Positions 05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1213 3.500% Dtd 09/01/2012 Due 10/01/2042 IPD24 31418AK31	25,837.190	.05	28,226.59 109.248	26,586.73 102.901	- 1,639.86	.05	75.35	904.00 0.03500	3.40%
- GNMA II Passthru CTF Pool #783964 4.00% Dtd 02/01/2015 Due 01/20/2030 IPD19 3622A2MM1	41,747.290	.09	49,047.11 117.486	43,268.56 103.644	- 5,778.55	.09	139.15	1,669.00 0.04000	3.86%
- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2010 158 CI CT 4.50% Dtd 12/01/2010 Due 12/20/2040 IPD19 38377RFR1	113,055.800	.25	132,064.00 116.813	122,796.95 108.616	- 9,267.05	.24	423.95	5,087.00 0.04500	4.14%
- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2017 149 CI Ja 2.50% Dtd 10/01/2017 Due 03/20/2046 IPD19 38380HQL9	221,821.240	.45	221,606.92 99.903	222,738.40 100.413	1,131.48	.44	462.12	5,545.00 0.02500	2.49%
Total Long (Over 10 Years)		12.79	6,676,992.21	6,347,882.97	- 329,109.24	12.60	21,081.90	252,899.00	3.98%
Total Treasury and Federal Agencies		65.64	32,316,425.72	32,575,210.86	258,785.14	64.64	89,967.82	687,279.00	2.11%
Non-Government Obligations Short (Less Than 5 Years)									
- AT&T Inc NT 2.45% Dtd 05/04/2015 Due 06/30/2020 Callable 00206RCL4	200,000.000	.40	198,076.00 99.038	199,476.00 99.738	1,400.00	.40	2,055.27	4,900.00 0.02450	2.46%
- Abbvie Inc 3.75% Dtd 09/18/2018 Due 11/14/2023 Callable 00287YBC2	275,000.000	.57	274,648.00 99.872	283,263.75 103.005	8,615.75	.56	486.97	10,312.00 0.03750	3.64%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

**Asset and Liability Positions
05/31/19**

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Air Lease Corp Sr Gbl NT 2.625% Dtd 06/12/2017 Due 07/01/2022 Non-Callable 00912XAW4	200,000.000	.40	193,446.00 96.723	198,000.00 99.000	4,554.00	.39	2,187.49	5,250.00 0.02625	2.65%
- Amazon Com Inc Sr Gbl 2.40% Dtd 02/22/2018 Due 02/22/2023 Callable 023135AW6	450,000.000	.90	434,245.50 96.499	449,118.00 99.804	14,872.50	.89	2,970.00	10,800.00 0.02400	2.40%
- American Intl Group Inc NT 4.875% Dtd 05/24/2012 Due 06/01/2022 Callable 026874CU9	200,000.000	.43	211,514.00 105.757	212,192.00 106.096	678.00	.42	4,874.99	9,750.00 0.04875	4.59%
- Amgen Inc Sr NT 3.625% Dtd 05/15/2012 Due 05/15/2022 Callable 031162BN9	200,000.000	.41	202,388.00 101.194	205,000.00 102.500	2,612.00	.41	322.22	7,250.00 0.03625	3.54%
- BB&T Corp Sr Medium Term Nts Fr 3.75% Dtd 12/06/2018 Due 12/06/2023 Callable 05531FBF9	375,000.000	.79	374,422.50 99.846	391,177.50 104.314	16,755.00	.78	6,835.93	14,062.00 0.03750	3.59%
- Bank New York Mellon Corp Fr 3.50% Dtd 04/30/2018 Due 04/28/2023 Non-Callable 06406RAG2	800,000.000	1.66	799,107.00 99.888	825,936.00 103.242	26,829.00	1.64	2,566.66	28,000.00 0.03500	3.39%
- Cnh Equipment Tr Ser 2018 B Cl A 4 3.37% Dtd 09/26/2018 Due 05/15/2024 12596EAD6	725,000.000	1.51	724,942.51 99.992	749,532.33 103.383	24,589.82	1.49	1,085.88	24,432.00 0.03370	3.26%
- CVS Health Corp Sr NT 3.70% Dtd 03/09/2018 Due 03/09/2023 Callable 126650CV0	200,000.000	.41	198,208.00 99.104	204,184.00 102.092	5,976.00	.41	1,685.55	7,400.00 0.03700	3.62%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

**Asset and Liability Positions
05/31/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Capital One Finl Corp 3.90% Dtd 01/29/2019 Due 01/29/2024 Callable 14040HCA1	350,000.000	.73	349,244.00 99.784	363,223.00 103.778	13,979.00	.72	4,625.83	13,650.00 0.03900	3.76%
- Carmax Auto Owner Tr Ser 2018 3 CI A 4 3.27% Dtd 07/25/2018 Due 03/15/2024 14313FAE9	180,000.000	.37	179,983.35 99.991	185,686.92 103.159	5,703.57	.37	261.60	5,886.00 0.03270	3.17%
- Caterpillar Finl Svcs Mtns Fr 2.90% Dtd 03/15/2018 Due 03/15/2021 Callable 14913Q2G3	300,000.000	.61	299,838.00 99.946	302,862.00 100.954	3,024.00	.60	1,836.66	8,700.00 0.02900	2.87%
- Deere John Cap Corp Mtns Fr 2.875% Dtd 03/13/2018 Due 03/12/2021 Non-Callable 24422EUD9	300,000.000	.61	299,796.00 99.932	302,577.00 100.859	2,781.00	.60	1,892.70	8,625.00 0.02875	2.85%
- Fedex Corp Sr NT 3.40% Dtd 01/16/2019 Due 01/14/2022 Callable 31428XBU9	350,000.000	.72	349,594.00 99.884	357,381.50 102.109	7,787.50	.71	4,462.50	11,900.00 0.03400	3.33%
- Ford CR Auto Lease Tr 2018-B NT CI A-4 3.30% Dtd 09/21/2018 Due 02/15/2022 34531LAE0	275,000.000	.56	274,986.53 99.995	279,673.02 101.699	4,686.49	.55	403.33	9,075.00 0.03300	3.24%
- Ford Motor Credit Co LLC Gbl NT 3.339% Dtd 03/31/2017 Due 03/28/2022 Callable 345397YL1	200,000.000	.40	196,796.00 98.398	198,528.00 99.264	1,732.00	.39	1,168.65	6,678.00 0.03339	3.36%
- Gatx Corp 4.35% Dtd 11/05/2018 Due 02/15/2024 Callable 361448BD4	275,000.000	.58	274,824.00 99.936	289,379.75 105.229	14,555.75	.57	3,522.29	11,962.00 0.04350	4.13%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions
05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- GM Finl Auto Lease Tr Ser 2018 3 CI A 4 3.30% Dtd 09/26/2018 Due 07/20/2022 36256GAE9	275,000.000	.56	274,964.97 99.987	278,990.28 101.451	4,025.31	.55	277.29	9,075.00 0.03300	3.25%
- General Mtrs Finl Co Inc Sr NT 3.45% Dtd 04/10/2015 Due 04/10/2022 Callable 37045XAW6	200,000.000	.40	198,774.00 99.387	200,242.00 100.121	1,468.00	.40	977.50	6,900.00 0.03450	3.45%
- Goldman Sachs Group Inc Sr NT 4.00% Dtd 03/03/2014 Due 03/03/2024 38141GVM3	275,000.000	.58	280,117.75 101.861	286,327.25 104.119	6,209.50	.57	2,688.88	11,000.00 0.04000	3.84%
- Hartford Finl Svcs Group Inc D Sr NT 5.125% Dtd 04/05/2012 Due 04/15/2022 Callable 416518AB4	200,000.000	.43	213,832.00 106.916	213,410.00 106.705	- 422.00	.42	1,309.72	10,250.00 0.05125	4.80%
- Hewlett Packard Enterprise Co Sr Glbl 3.50% Dtd 09/19/2018 Due 10/05/2021 Callable 42824CBC2	275,000.000	.56	275,052.25 100.019	279,658.50 101.694	4,606.25	.55	1,497.22	9,625.00 0.03500	3.44%
- International Business Machs NT 3.00% Dtd 05/15/2019 Due 05/15/2024 Callable 459200JY8	350,000.000	.71	348,663.00 99.618	352,887.50 100.825	4,224.50	.70	466.66	10,500.00 0.03000	2.98%
- McDonalds Corp Med Term NT Fr 3.35% Dtd 03/16/2018 Due 04/01/2023 Callable 58013MFE9	110,000.000	.23	109,958.20 99.962	113,169.10 102.881	3,210.90	.22	614.16	3,685.00 0.03350	3.26%
- Morgan Stanley Sr NT Ser F 3.875% Dtd 04/28/2014 Due 04/29/2024 61746BDQ6	275,000.000	.58	278,049.75 101.109	286,770.00 104.280	8,720.25	.57	947.22	10,656.00 0.03875	3.72%

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions 05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Schwab Charles Corp New Sr NT 3.25% Dtd 05/22/2018 Due 05/21/2021 Callable 808513AW5	175,000.000	.36	174,994.75 99.997	177,752.75 101.573	2,758.00	.35	157.98	5,687.00 0.03250	3.20%
- U S Bancorp Mtns Bk Ent Fr 2.625% Dtd 01/24/2017 Due 01/24/2022 Callable 91159HHP8	800,000.000	1.62	784,808.00 98.101	803,808.00 100.476	19,000.00	1.59	7,408.33	21,000.00 0.02625	2.61%
- Unitedhealth Group Inc Sr NT 3.50% Dtd 06/19/2018 Due 06/15/2023 Callable 91324PDJ8	200,000.000	.42	199,900.00 99.950	206,552.00 103.276	6,652.00	.41	3,227.77	7,000.00 0.03500	3.39%
- Verizon Communications Inc Sr NT 3.125% Dtd 03/16/2017 Due 03/16/2022 Callable 92343VDW1	200,000.000	.41	198,622.00 99.311	203,372.00 101.686	4,750.00	.40	1,302.08	6,250.00 0.03125	3.07%
Total Short (Less Than 5 Years)		18.94	9,173,796.06	9,400,130.15	226,334.09	18.65	64,119.33	310,260.00	3.30%
Intermediate (5-10 Years)									
- American Express Co 3.125% Dtd 05/20/2019 Due 05/20/2026 Callable 025816CF4	475,000.000	.96	473,727.00 99.732	476,691.00 100.356	2,964.00	.95	453.55	14,843.00 0.03125	3.11%
- Bank Amer Corp Fr Var Rate Dtd 03/15/2019 Due 03/15/2025 Callable 06051GHR3	450,000.000	.92	450,000.00 100.000	457,794.00 101.732	7,794.00	.91	3,285.10	15,561.00 0.03458	3.40%
- Blackrock Inc Sr Gbl NT 3.25% Dtd 04/29/2019 Due 04/30/2029 Callable 09247XAP6	200,000.000	.41	198,380.00 99.190	204,598.00 102.299	6,218.00	.41	577.77	6,500.00 0.03250	3.18%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

**Asset and Liability Positions
05/31/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- BP Cap Mkts Amer Inc 3.796% Dtd 09/21/2018 Due 09/21/2025 Callable 10373QAB6	200,000.000	.42	200,000.00 100.000	209,800.00 104.900	9,800.00	.42	1,476.22	7,592.00 0.03796	3.62%
- Citigroup Inc Sr NT Var Rate Dtd 05/22/2018 Due 06/01/2024 Callable 172967LZ2	300,000.000	.63	300,000.00 100.000	312,195.00 104.065	12,195.00	.62	6,066.00	12,132.00 0.04044	3.89%
- Citibank Ccit Ser 2018 A6 CI NT 3.21% Dtd 08/17/2018 Due 12/09/2024 17305EGR0	300,000.000	.62	299,949.18 99.983	310,096.59 103.365	10,147.41	.62	4,654.50	9,630.00 0.03210	3.11%
- GM Finl Con Auto Rec Ser 2018 4 CI A 4 3.32% Dtd 10/10/2018 Due 06/17/2024 38013FAE1	400,000.000	.83	399,986.08 99.997	413,820.96 103.455	13,834.88	.82	553.33	13,280.00 0.03320	3.21%
- JPMorgan Chase & Co Fr 3.875% Dtd 09/10/2014 Due 09/10/2024 Non-Callable 46625HJY7	275,000.000	.58	276,966.25 100.715	285,736.00 103.904	8,769.75	.57	2,397.65	10,656.00 0.03875	3.73%
- John Deere Owner Tr Ser 2018 B CI A 4 3.23% Dtd 07/25/2018 Due 06/15/2025 47788EAD0	165,000.000	.34	164,955.68 99.973	169,468.28 102.708	4,512.60	.34	236.86	5,329.00 0.03230	3.14%
- National Rural Utils Coop Fin Sr SEC Glbl Bd 3.70% Dtd 01/31/2019 Due 03/15/2029 Callable 637432NS0	200,000.000	.43	199,554.00 99.777	212,504.00 106.252	12,950.00	.42	2,487.22	7,400.00 0.03700	3.48%
- Union Pac Corp 3.75% Dtd 06/08/2018 Due 07/15/2025 Callable 907818ES3	200,000.000	.42	199,992.00 99.996	210,544.00 105.272	10,552.00	.42	2,833.33	7,500.00 0.03750	3.56%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

**Asset and Liability Positions
05/31/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Waste Mgmt Inc Del 2.95% Dtd 05/22/2019 Due 06/15/2024 Callable 94106LBF5	150,000.000	.31	149,991.00 99.994	152,020.50 101.347	2,029.50	.30	110.62	4,425.00 0.02950	2.91%
- World Omni Auto Tr Ser 2018 C Cl A 4 3.27% Dtd 08/01/2018 Due 09/16/2024 98163EAE6	300,000.000	.62	299,981.34 99.994	308,973.00 102.991	8,991.66	.61	436.00	9,810.00 0.03270	3.18%
Total Intermediate (5-10 Years)		7.50	3,613,482.53	3,724,241.33	110,758.80	7.39	25,568.15	124,658.00	3.35%
Total Non-Government Obligations		26.44	12,787,278.59	13,124,371.48	337,092.89	26.04	89,687.48	434,918.00	3.31%
Foreign Obligations Short (Less Than 5 Years)									
- Bank of Montreal Fr 2.90% Dtd 03/26/2019 Due 03/26/2022 Non-Callable 06367WJM6	650,000.000	1.32	648,349.00 99.746	656,175.00 100.950	7,826.00	1.30	3,403.47	18,850.00 0.02900	2.87%
- Bank of Nova Scotia Sr Gbl Coco 3.40% Dtd 02/11/2019 Due 02/11/2024 Non-Callable 064159MK9	650,000.000	1.35	649,408.50 99.909	668,739.50 102.883	19,331.00	1.33	6,752.77	22,100.00 0.03400	3.30%
- Barclays PLC Var Rate Dtd 11/15/2018 Due 02/15/2023 Callable 06738EBE4	275,000.000	.57	274,947.75 99.981	281,446.00 102.344	6,498.25	.56	6,902.19	12,677.00 0.04610	4.50%
- Canadian Imp Bk Comm Sr Gbl Coco 3.10% Dtd 04/02/2019 Due 04/02/2024 Non-Callable 13607GAP9	650,000.000	1.32	646,516.00 99.464	656,493.50 100.999	9,977.50	1.30	3,302.35	20,150.00 0.03100	3.07%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions 05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Lloyds Bank PLC Sr Gbl 3.30% Dtd 05/08/2018 Due 05/07/2021 Non-Callable 53944VAP4	360,000.000	.73	359,560.80 99.878	363,974.40 101.104	4,413.60	.72	792.00	11,880.00 0.03300	3.26%
- Mitsubishi Ufj Finl Group Inc Sr Gbl NT 3.407% Dtd 03/07/2019 Due 03/07/2024 Non-Callable 606822BD5	475,000.000	.98	475,000.00 100.000	486,400.00 102.400	11,400.00	.97	3,776.09	16,183.00 0.03407	3.33%
- Santander Uk PLC Sr Gbl Coco 3.40% Dtd 06/01/2018 Due 06/01/2021 Non-Callable 80283LAT0	300,000.000	.61	299,439.00 99.813	303,327.00 101.109	3,888.00	.60	5,099.99	10,200.00 0.03400	3.36%
- Toronto Dominion Bank Fr 3.25% Dtd 03/11/2019 Due 03/11/2024 Non-Callable 89114QCB2	500,000.000	1.03	499,360.00 99.872	513,230.00 102.646	13,870.00	1.02	3,611.11	16,250.00 0.03250	3.17%
Total Short (Less Than 5 Years)		7.92	3,852,581.05	3,929,785.40	77,204.35	7.80	33,639.97	128,290.00	3.26%
Total Foreign Obligations		7.92	3,852,581.05	3,929,785.40	77,204.35	7.80	33,639.97	128,290.00	3.26%
Total Fixed Income		100.00	48,956,285.36	49,629,367.74	673,082.38	98.47	213,295.27	1,250,487.00	2.52%
Cash Equivalent									
- Cash	0.000	.00	0.00	0.00	0.00	.00			
- BMO Government Money Market Premier #604 09658L794 / MGNXX	554,217.380	100.00	554,217.38 1.000	554,217.38 1.000	0.00	1.10	1,097.03	12,502.00 0.02255	2.26%
Total Cash Equivalent		100.00	554,217.38	554,217.38	0.00	1.10	1,097.03	12,502.00	2.26%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Asset and Liability Positions
05/31/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Total Assets			49,510,502.74	50,183,585.12	673,082.38	99.57	214,392.30	1,262,989.00	2.52%
Accruals Interest			214,392.30	214,392.30	0.00	.43			
Total Accrued Income			214,392.30	214,392.30	0.00	.43			
Total Assets and Accruals			49,724,895.04	50,397,977.42	673,082.38	100.00	214,392.30	1,262,989.00	2.51%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Fixed Income												
Treasury and Federal Agencies												
Short (Less Than 5 Years)												
- African Dev Bk Global MTN Sr Fr 1.875% Dtd 03/16/2017 Due 03/16/2020 00828ECA5	650,000.000 1.87500%	2,539.06		1,523.43		0.00		0.00		0.00		1,015.63
	09/16/19											
- African Dev Bk Global MTN Sr Sr Gbl 717 NT 2.125% Dtd 11/16/2017 Due 11/16/2022 00828ECW7	500,000.000 2.12500%	442.70		4,869.79		0.00		0.00		5,312.50		885.41
	11/18/19											
- African Dev Bk Global MTN Sr 3.00% Dtd 09/20/2018 Due 09/20/2023 00828EDC0	750,000.000 3.00000%	4,437.50		2,562.50		0.00		0.00		0.00		1,875.00
	09/20/19											
- Asian Dev Bk Sr Gbl NT 2.00% Dtd 02/16/2017 Due 02/16/2022 045167DX8	850,000.000 2.00000%	4,958.33		3,541.66		0.00		0.00		0.00		1,416.67
	08/16/19											
- Asian Dev Bk NT 1.625% Dtd 05/05/2017 Due 05/05/2020 045167DZ3	350,000.000 1.62500%	410.76		2,780.55		0.00		0.00		2,843.75		473.96
	11/05/19											
- Federal Home Ln Mtg Corp Partn Gold Group #B14961 4.500% Dtd 06/01/2004 Due 06/01/2019 IPD14 312967QN5	5.820 4.50000%	0.02		0.71		0.00		0.00		0.71		0.02
	06/17/19											
- Federal Home Loan Bks Cons Bds 2.25% Dtd 08/10/2015 Due 09/09/2022 Non-Callable 3130A6AP2	150,000.000 2.25000%	768.75		487.50		0.00		0.00		0.00		281.25
	09/09/19											

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Farm CR Bks Cons Systemwide Bds 2.75% Dtd 06/26/2013 Due 06/26/2023 Non-Callable 3133ECSY1	200,000.000 2.75000%	2,368.05		1,909.72		0.00		0.00		0.00		458.33
	06/26/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1671 Cl L 7.00% Dtd 02/01/1994 Due 02/15/2024 IPD14 3133T36F0	4,013.100 7.00000%	23.40		23.40		0.00		0.00		23.41		23.41
	06/17/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1694 Cl Pk 6.50% Dtd 03/01/1994 Due 03/15/2024 IPD14 3133T4NE2	11,041.170 6.50000%	59.80		62.09		0.00		0.00		62.09		59.80
	06/17/19											
- Federal Home Ln Bks Cons Bds 5.25% Dtd 11/09/2005 Due 12/11/2020 3133XDVS7	65,000.000 5.25000%	1,611.45		1,327.08		0.00		0.00		0.00		284.37
	06/11/19											
- Federal Home Ln Mtg Corp Gold Partn CTF Group #G11884 5.500% Dtd 01/01/06 Due 12/01/2020 IPD14 31336WCU1	11,257.130 5.50000%	51.59		55.65		0.00		0.00		55.66		51.60
	06/17/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr 1990-106 Cl 106-J 8.50% Dtd 09/01/1990 Due 09/25/2020 IPD24 31358E7X4	1,670.820 8.50000%	11.83		13.18		0.00		0.00		13.18		11.83
	06/25/19											

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd REMIC Passthru Ctfs 7.70% Dtd 02/01/1992 Due 02/25/2022 IPD24 31358LTT3	10.500 7.70000%	0.06		0.12		0.00		0.00		0.13		0.07
	06/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr Ser 1993 25 CI J 7.50% Dtd 03/01/1993 Due 03/25/2023 IPD24 31358TWE5	5,470.200 7.50000%	34.18		35.04		0.00		0.00		35.05		34.19
	06/25/19											
- Federal Natl Mtg Assn 1.60% Dtd 11/07/2012 Due 05/07/2021 Callable 3136G02F7	170,000.000 1.60000%	181.33		1,314.66		0.00		0.00		1,360.00		226.67
	11/07/19											
- Federal Natl Mtg Assn Gtd REMIC Pass Thru CTF REMIC Tr 1990-8 CI 8-G 6.00% Dtd 01/01/1990 Due 01/25/2020 IPD24 313603RN4	298.700 6.00000%	1.49		1.82		0.00		0.00		1.83		1.50
	06/25/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 729 CI A 1 2.951% Dtd 12/01/2017 Due 02/25/2024 IPD24 3137FCM35	288,878.700 2.95100%	710.40		712.20		0.00		0.00		712.20		710.40
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AM4716 3.380% Dtd 12/01/2013 Due 12/01/2023 IPD24 3138L5G20	195,480.310 3.38000%	550.60		551.39		0.00		0.00		551.40		550.61
	06/25/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	- Beginning Accrual	- Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #468651 3.990% Dtd 07/01/2011 Due 07/01/2021 IPD24 31381RTG9	199,626.180 3.99000%	685.88	665.16	0.00		0.00		665.17		685.89
	06/25/19									
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #555791 6.500% Dtd 09/01/2003 Due 12/01/2022 IPD24 31385XNG8	4,440.910 6.50000%	24.05	25.22	0.00		0.00		25.22		24.05
	06/25/19									
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2595 CI CD 5.00% Dtd 04/01/2003 Due 04/15/2023 IPD14 31393PCJ1	42,861.740 5.00000%	178.59	184.77	0.00		0.00		184.77		178.59
	06/17/19									
- GNMA Gtd Passthru CTF Pool #378308 5.50% Dtd 01/01/1995 Due 04/15/2024 IPD14 36204SGR1	12,364.050 5.50000%	56.66	57.59	0.00		0.00		57.60		56.67
	06/17/19									
- GNMA Gtd Passthru CTF Pool #783490 6.00% Dtd 12/01/2011 Due 02/15/2024 IPD14 36241L2X3	29,797.920 6.00000%	148.98	153.92	0.00		0.00		153.92		148.98
	06/17/19									
- Inter Amern Dev Bk Global MTN Gbl 460 NT 2.125% Dtd 11/08/2013 Due 11/09/2020 4581X0CD8	1,250,000.000 2.12500%	1,623.26	12,690.97	0.00		0.00		13,281.25		2,213.54
	11/11/19									
- Inter Amern Dev Bk Global MTN Fr 1.75% Dtd 09/14/2017 Due 09/14/2022 4581X0CZ9	500,000.000 1.75000%	1,871.52	1,142.36	0.00		0.00		0.00		729.16
	09/16/19									

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- International Bk for Recon & Dev Medium Term Bk Nts 1.561% Dtd 09/19/2017 Due 09/12/2020 45905UP32	500,000.000 1.56100%	1,712.76		1,062.34		0.00		0.00		0.00		650.42
	09/12/19											
- US Treasury Note 1.125% Dtd 01/15/2011 Due 01/15/2021 Treasury Inflation Protection Security 912828PP9	406,644.000 1.12500%	1,717.74		1,327.48		0.00		0.00		0.00		390.26
	07/15/19											
- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77	3,650,000.000 1.37500%	137.12		20,957.42		0.00		0.00		25,093.75		4,273.45
	12/02/19											
- US Treasury Note 1.875% Dtd 04/30/2017 Due 04/30/2022 912828X47	1,550,000.000 1.87500%	2,527.17		104.44		0.00		585.94		3,107.50		6,116.17
	10/31/19											
- US Treasury Note 2.00% Dtd 04/30/2017 Due 04/30/2024 912828X70	350,000.000 2.00000%	608.69		19.02		0.00		0.00		0.00		589.67
	10/31/19											
Total Short (Less Than 5 Years)		30,453.72		60,163.18		0.00		585.94		53,541.09		24,417.57
Intermediate (5-10 Years)												
- Federal Home Loan Bks Cons Bds 2.875% Dtd 05/08/2014 Due 06/14/2024 3130A1XJ2	60,000.000 2.87500%	800.20		656.45		0.00		0.00		0.00		143.75
	06/14/19											

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Home Loan Bks Cons Bds 4.375% Dtd 10/13/2009 Due 09/13/2024 Non-Callable 3133XVDG3 09/13/19	100,000.000 4.37500%	947.91		583.33		0.00		0.00		0.00		364.58
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M12 CI A1 2.132% Dtd 11/01/2016 Due 09/25/2026 IPD24 3136AUKW0 06/25/19	441,324.410 2.13200%	784.08		789.25		0.00		0.00		789.25		784.08
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M13 CI A1 Fltg Rate Dtd 12/01/2016 Due 09/25/2026 IPD24 3136AUZB0 06/25/19	190,738.420 2.48100%	404.64		403.88		0.00		0.00		401.21		401.97
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M7 CI A1 2.595% Dtd 06/01/2017 Due 02/25/2027 IPD24 3136AV7F0 06/25/19	230,839.440 2.59500%	499.19		501.90		0.00		0.00		501.91		499.20
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M8 CI A1 2.654% Dtd 07/01/2017 Due 05/25/2027 IPD24 3136AWZ91 06/25/19	197,689.160 2.65400%	437.22		440.24		0.00		0.00		440.25		437.23
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M15 CI ATS1 2.987% Dtd 12/01/2017 Due 11/25/2027 IPD24 3136AY6T5 06/25/19	196,925.830 2.98700%	490.18		490.65		0.00		0.00		490.66		490.19

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 730 CI A 1 3.452% Dtd 03/01/2018 Due 09/25/2024 IPD24 3137FEU99	145,905.170 3.45200%	419.72		420.64		0.00		0.00		420.64		419.72
	06/25/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 084 CI A 1 3.78% Dtd 11/01/2018 Due 08/25/2028 IPD24 3137FJZ85	371,121.740 3.78000%	1,169.03		1,171.11		0.00		0.00		1,171.12		1,169.04
	06/25/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 086 CI A 1 3.671% Dtd 12/01/2018 Due 12/25/2027 IPD24 3137FKSG2	148,087.710 3.67100%	453.02		454.22		0.00		0.00		454.22		453.02
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #252211 6.000% Dtd 12/01/1998 Due 01/01/2029 IPD24 31371HDQ8	3,123.190 6.00000%	15.61		15.80		0.00		0.00		15.81		15.62
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS2235 3.500% Dtd 03/01/2014 Due 04/01/2029 IPD24 3138WBPV1	557,979.210 3.50000%	1,627.43		1,650.34		0.00		0.00		1,650.35		1,627.44
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #543110 9.500% Dtd 06/01/2000 Due 04/01/2025 IPD24 31385FKX3	303.870 9.50000%	2.40		3.65		0.00		0.00		3.65		2.40
	06/25/19											

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 40 CI CA 3.50% Dtd 04/01/2011 Due 12/25/2028 IPD24 31397SWX8	8,371.750 3.500000%	24.41		42.90		0.00		0.00		42.91		24.42
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #755973 8.000% Dtd 12/01/2003 Due 11/01/2028 IPD24 31403R2E7	15,507.630 8.000000%	103.38		104.33		0.00		0.00		104.34		103.39
	06/25/19											
- GNMA II Passthru CTF Pool #002022 9.00% Dtd 06/01/1995 Due 06/20/2025 IPD19 36202CG72	688.110 9.000000%	5.16		5.23		0.00		0.00		5.24		5.17
	06/20/19											
- GNMA II Gtd Pass Thru CTF Pool #2285 8.000% Dtd 09/01/96 Due 09/20/2026 36202CRE5	1,767.580 8.000000%	11.78		11.90		0.00		0.00		11.91		11.79
	06/20/19											
- GNMA II Passthru CTF Pool #002324 8.00% Dtd 11/01/1996 Due 11/20/2026 IPD19 36202CSM6	2,282.390 8.000000%	15.21		15.38		0.00		0.00		15.38		15.21
	06/20/19											
- GNMA II Passthru CTF Pool #002549 7.50% Dtd 02/01/1998 Due 02/20/2028 IPD19 36202CZN6	1,092.340 7.500000%	6.82		6.91		0.00		0.00		6.92		6.83
	06/20/19											
- GNMA II Passthru CTF Pool #002647 8.00% Dtd 09/01/1998 Due 09/20/2028 IPD19 36202C5G4	2,209.800 8.000000%	14.73		14.98		0.00		0.00		14.98		14.73
	06/20/19											

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- GNMA II Passthru CTF Pool #008528 Arm Rate Dtd 10/01/1994 Due 10/20/2024 IPD19 36202KPM1	2,867.580 4.12500%	9.85		10.00		0.00		0.00		10.01		9.86
	06/20/19											
- GNMA Gtd Passthru CTF Pool #486631 6.50% Dtd 10/01/1998 Due 10/15/2028 IPD14 36210ASU2	5,541.830 6.50000%	30.01		32.10		0.00		0.00		32.10		30.01
	06/17/19											
- US Treasury Note 2.00% Dtd 08/15/2015 Due 08/15/2025 912828K74	5,150,000.000 2.00000%	30,160.22		17,610.49		3,977.90		0.00		0.00		8,571.83
	08/15/19											
Total Intermediate (5-10 Years)		38,432.20		25,435.68		3,977.90		0.00		6,582.86		15,601.48
Long (Over 10 Years)												
- Federal Home Ln Mtg Corp Partn Gold Group #G30628 4.000% Dtd 02/01/2013 Due 10/01/2032 IPD14 3128CUVV5	33,208.340 4.00000%	110.69		113.12		0.00		0.00		113.12		110.69
	06/17/19											
- Federal Home Ln Mtg Corp Partn Gold Group #H00105 5.500% Dtd 12/01/2005 Due 12/01/2035 IPD14 3128MSDJ6	83,229.110 5.50000%	381.46		382.67		0.00		0.00		382.67		381.46
	06/17/19											
- Federal Home Ln Mtg Corp Partn Gold Group #G07289 3.000% Dtd 02/01/2013 Due 11/01/2042 IPD14 3128M9NE8	47,888.590 3.00000%	119.72		120.93		0.00		0.00		120.94		119.73
	06/17/19											

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- Federal Home Ln Mtg Corp Partn CTF Group #1B7163 Arm Rate Dtd 10/01/2006 Due 10/01/2036 IPD44 3128QPK35 06/17/19	1,452.990 4.94000%	11.96		12.09		0.00		0.00		6.05		5.92
- Federal Home Ln Mtg Corp Partn Gold Group #C02641 7.000% Dtd 10/01/2006 Due 10/01/2036 IPD14 31292J5A4 06/17/19	6,876.820 7.00000%	40.11		40.24		0.00		0.00		40.25		40.12
- Federal Home Ln Mtg Corp Gold Partn CTF Group #C02660 6.500% Dtd 11/01/06 Due 11/01/2036 IPD14 31292J5V8 06/17/19	13,543.060 6.50000%	73.35		73.56		0.00		0.00		73.57		73.36
- Federal Home Ln Mtg Corp Partn Gold Group #J39377 3.500% Dtd 08/01/2018 Due 08/01/2033 IPD14 31307WM27 06/17/19	510,329.650 3.50000%	1,488.46		1,528.32		0.00		0.00		1,528.32		1,488.46
- Federal Home Ln Mtg Corp Partn Gold Group #V70026 3.500% Dtd 05/01/2013 Due 05/01/2033 IPD14 3132KSA38 06/17/19	29,663.550 3.50000%	86.51		86.92		0.00		0.00		86.92		86.51
- Federal Home Ln Mtg Corp Partn Gold Group #Q55747 5.000% Dtd 04/01/2018 Due 05/01/2048 IPD14 3132XYL54 06/17/19	471,452.720 5.00000%	1,964.38		2,053.24		0.00		0.00		2,053.24		1,964.38
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2015 72 CI PC 3.00% Dtd 09/01/2015 Due 10/25/2043 IPD24 3136AQAP5 06/25/19	80,736.530 3.00000%	201.84		210.08		0.00		0.00		210.08		201.84

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- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 69 CI Cb 3.50% Dtd 06/01/2011 Due 07/25/2030 IPD24 3136A0BE6	102,855.240 3.50000%	299.99		305.46		0.00		0.00		305.46		299.99
	06/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 104 CI Kh 2.00% Dtd 09/01/2011 Due 03/25/2039 IPD24 3136A1DD4	85,976.910 2.00000%	143.29		147.86		0.00		0.00		147.87		143.30
	06/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 57 CI Jw 4.50% Dtd 05/01/2012 Due 10/25/2041 IPD24 3136A6HC1	97,000.260 4.50000%	363.75		368.60		0.00		0.00		368.60		363.75
	06/25/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4011 CI DB 4.00% Dtd 03/01/2012 Due 09/15/2041 IPD14 3137AMXK8	76,937.670 4.00000%	256.45		256.45		0.00		0.00		256.46		256.46
	06/17/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3804 CI Pw 4.50% Dtd 02/01/2011 Due 03/15/2040 IPD14 3137A7F39	117,759.270 4.50000%	441.59		456.54		0.00		0.00		456.54		441.59
	06/17/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #254693 5.500% Dtd 03/01/2003 Due 04/01/2033 IPD24 31371K3A7	11,099.370 5.50000%	50.87		51.63		0.00		0.00		51.64		50.88
	06/25/19											

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- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AK9382 4.000% Dtd 04/01/2012 Due 04/01/2042 IPD24 3138EEM89 06/25/19 4.00000%	100,147.340	333.82		336.63		0.00		0.00		336.64		333.83
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL1107 4.500% Dtd 11/01/2011 Due 11/01/2041 IPD24 3138EHGR7 06/25/19 4.50000%	120,364.600	451.36		457.56		0.00		0.00		457.57		451.37
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL3209 4.500% Dtd 03/01/2013 Due 09/01/2031 IPD24 3138EKR72 06/25/19 4.50000%	124,511.010	466.91		469.91		0.00		0.00		469.91		466.91
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL6167 3.500% Dtd 12/01/2014 Due 01/01/2044 IPD24 3138ENZ93 06/25/19 3.50000%	44,692.530	130.35		132.04		0.00		0.00		132.05		130.36
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL9274 4.000% Dtd 10/01/2016 Due 09/01/2046 IPD24 3138ERJU5 06/25/19 4.00000%	338,876.650	1,129.58		1,164.94		0.00		0.00		1,164.95		1,129.59
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP8813 3.500% Dtd 11/01/2012 Due 11/01/2042 IPD24 3138MCYK4 06/25/19 3.50000%	14,253.340	41.57		44.32		0.00		0.00		44.32		41.57
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5675 4.500% Dtd 07/01/2015 Due 08/01/2045 IPD24 3138WFJV9 06/25/19 4.50000%	417,456.970	1,565.46		1,569.44		0.00		0.00		1,569.45		1,565.47

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #598451 8.000% Dtd 07/01/2001 Due 06/01/2030 IPD24 31387YZQ9	2,603.110 8.00000%	17.35		17.84		0.00		0.00		17.85		17.36
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #650236 5.000% Dtd 12/01/2002 Due 12/01/2032 IPD24 31390MLR3	605.680 5.00000%	2.52		2.53		0.00		0.00		2.54		2.53
	06/25/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser T-54 CI 2a 6.50% Dtd 02/01/2003 Due 02/25/2043 IPD24 31393LFK4	66,835.020 6.50000%	362.02		365.13		0.00		0.00		365.14		362.03
	06/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr 2005-68 CI-PG 5.50% Dtd 07/01/2005 Due 08/25/2035 IPD24 31394E7B8	42,825.330 5.50000%	196.28		198.24		0.00		0.00		198.24		196.28
	06/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 57 CI Tp 4.50% Dtd 07/01/2009 Due 02/25/2037 IPD24 31396QSZ3	56,544.100 4.50000%	212.04		216.02		0.00		0.00		216.02		212.04
	06/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 92 CI Ad 6.00% Dtd 10/01/2009 Due 11/25/2039 IPD24 31398FVMO	89,644.520 6.00000%	448.22		458.46		0.00		0.00		458.47		448.23
	06/25/19											

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Statement Period: 05/01/19 through 05/31/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3558 CI GE 4.00% Dtd 08/01/2009 Due 08/15/2039 IPD14 31398JAN3	474,082.640 4.00000%	1,580.27		1,593.30		0.00		0.00		1,593.31		1,580.28
	06/17/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5015 4.500% Dtd 11/01/2018 Due 02/01/2047 IPD24 3140J9SD4	457,694.120 4.50000%	1,716.35		1,734.27		0.00		0.00		1,734.28		1,716.36
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1285 4.000% Dtd 02/01/2018 Due 02/01/2033 IPD24 3140Q8NB7	485,008.590 4.00000%	1,616.69		0.00		1,185.58		0.00		0.00		431.11
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1455 4.000% Dtd 03/01/2018 Due 03/01/2033 IPD24 3140Q8TM7	696,116.360 4.00000%	2,320.38		2,334.48		0.00		0.00		2,334.49		2,320.39
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #770377 Arm Rate Dtd 03/01/2004 Due 04/01/2034 IPD24 31404J2J3	23,267.970 4.37700%	84.26		74.56		0.00		0.00		85.20		94.90
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #849215 6.500% Dtd 01/01/2006 Due 01/01/2036 IPD24 31408EN81	8,802.970 6.50000%	47.68		47.80		0.00		0.00		47.81		47.69
	06/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #886320 6.500% Dtd 07/01/2006 Due 07/01/2036 IPD24 31410DVM9	6,299.860 6.50000%	34.12		34.21		0.00		0.00		34.22		34.13
	06/25/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888209 5.500% Dtd 02/01/2007 Due 05/01/2036 IPD24 31410FYE9 06/25/19 5.50000%	59,072.580	270.74		275.43		0.00		0.00		275.44		270.75
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888481 5.500% Dtd 06/01/2007 Due 12/01/2035 IPD24 31410GCS0 06/25/19 5.50000%	45,308.950	207.66		209.35		0.00		0.00		209.36		207.67
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #898179 Arm Rate Dtd 09/01/2006 Due 09/01/2036 IPD24 31410U2L5 06/25/19 4.08100%	35,427.540	120.48		119.79		0.00		0.00		120.85		121.54
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #960150 6.000% Dtd 11/01/2007 Due 11/01/2037 IPD24 31414AEX6 06/25/19 6.00000%	30,908.540	154.54		155.01		0.00		0.00		155.02		154.55
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1125 4.000% Dtd 06/01/2012 Due 07/01/2042 IPD24 31418AHB7 06/25/19 4.00000%	130,878.880	436.26		442.64		0.00		0.00		442.65		436.27
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1213 3.500% Dtd 09/01/2012 Due 10/01/2042 IPD24 31418AK31 06/25/19 3.50000%	25,837.190	75.35		76.32		0.00		0.00		76.33		75.36
- GNMA II Passthru CTF Pool #783964 4.00% Dtd 02/01/2015 Due 01/20/2030 IPD19 3622A2MM1 06/20/19 4.00000%	41,747.290	139.15		141.67		0.00		0.00		141.68		139.16

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2010 158 CI CT 4.50% Dtd 12/01/2010 Due 12/20/2040 IPD19 38377RFR1	113,055.800 4.50000%	423.95		430.05		0.00		0.00		430.06		423.96
	06/20/19											
- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2017 149 CI Ja 2.50% Dtd 10/01/2017 Due 03/20/2046 IPD19 38380HQL9	221,821.240 2.50000%	462.12		467.21		0.00		0.00		467.21		462.12
	06/20/19											
Total Long (Over 10 Years)		21,081.90		19,776.86		1,185.58		0.00		19,782.79		19,902.25
Total Treasury and Federal Agencies		89,967.82		105,375.72		5,163.48		585.94		79,906.74		59,921.30
Non-Government Obligations Short (Less Than 5 Years)												
- AT&T Inc NT 2.45% Dtd 05/04/2015 Due 06/30/2020 Callable 00206RCL4	200,000.000 2.45000%	2,055.27		1,646.94		0.00		0.00		0.00		408.33
	07/01/19											
- Abbvie Inc 3.75% Dtd 09/18/2018 Due 11/14/2023 Callable 00287YBC2	275,000.000 3.75000%	486.97		6,388.02		0.00		0.00		6,760.42		859.37
	11/14/19											
- Air Lease Corp Sr Gbl NT 2.625% Dtd 06/12/2017 Due 07/01/2022 Non-Callable 00912XAW4	200,000.000 2.62500%	2,187.49		1,749.99		0.00		0.00		0.00		437.50
	07/01/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Amazon Com Inc Sr Gbl 2.40% Dtd 02/22/2018 Due 02/22/2023 Callable 023135AW6 08/22/19	450,000.000 2.40000%	2,970.00		2,070.00		0.00		0.00		0.00		900.00
- American Express Co Sr Gbl 3.40% Dtd 02/22/2019 Due 02/22/2024 Callable Last Priced 04/30/2019 025816CC1 08/22/19	3.40000%	0.00		3,095.41		0.00		3,947.78		0.00		852.37
- American Honda Fin Corp MTN Fr 3.55% Dtd 01/15/2019 Due 01/12/2024 Callable Last Priced 04/30/2019 02665WCT6 07/12/19	3.55000%	0.00		4,703.75		0.00		5,374.31		0.00		670.56
- American Intl Group Inc NT 4.875% Dtd 05/24/2012 Due 06/01/2022 Callable 026874CU9 06/03/19	200,000.000 4.87500%	4,874.99		4,062.49		0.00		0.00		0.00		812.50
- Amgen Inc Sr NT 3.625% Dtd 05/15/2012 Due 05/15/2022 Callable 031162BN9 11/15/19	200,000.000 3.62500%	322.22		3,343.05		0.00		0.00		3,625.00		604.17
- BB&T Corp Sr Medium Term Nts Fr 3.75% Dtd 12/06/2018 Due 12/06/2023 Callable 05531FBF9 06/06/19	375,000.000 3.75000%	6,835.93		5,664.06		0.00		0.00		0.00		1,171.87

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Bank New York Mellon Corp Fr 3.50% Dtd 04/30/2018 Due 04/28/2023 Non-Callable 06406RAG2	800,000.000 3.50000%	2,566.66		233.33		0.00		0.00		0.00		2,333.33
	10/28/19											
- Cnh Equipment Tr Ser 2018 B CI A 4 3.37% Dtd 09/26/2018 Due 05/15/2024 12596EAD6	725,000.000 3.37000%	1,085.88		1,085.88		0.00		0.00		2,036.04		2,036.04
	06/17/19											
- CVS Health Corp Sr NT 3.70% Dtd 03/09/2018 Due 03/09/2023 Callable 126650CV0	200,000.000 3.70000%	1,685.55		1,068.88		0.00		0.00		0.00		616.67
	09/09/19											
- Capital One Finl Corp 3.90% Dtd 01/29/2019 Due 01/29/2024 Callable 14040HCA1	350,000.000 3.90000%	4,625.83		3,488.33		0.00		0.00		0.00		1,137.50
	07/29/19											
- Carmax Auto Owner Tr Ser 2018 3 CI A 4 3.27% Dtd 07/25/2018 Due 03/15/2024 14313FAE9	180,000.000 3.27000%	261.60		261.60		0.00		0.00		490.50		490.50
	06/17/19											
- Caterpillar Finl Svcs Mtns Fr 2.90% Dtd 03/15/2018 Due 03/15/2021 Callable 14913Q2G3	300,000.000 2.90000%	1,836.66		1,111.66		0.00		0.00		0.00		725.00
	09/16/19											
- Deere John Cap Corp Mtns Fr 2.875% Dtd 03/13/2018 Due 03/12/2021 Non-Callable 24422EUD9	300,000.000 2.87500%	1,892.70		1,173.95		0.00		0.00		0.00		718.75
	09/12/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Fedex Corp Sr NT 3.40% Dtd 01/16/2019 Due 01/14/2022 Callable 31428XBU9	350,000.000 3.40000%	4,462.50		3,470.83		0.00		0.00		0.00		991.67
	07/12/19											
- Ford CR Auto Lease Tr 2018-B NT CI A-4 3.30% Dtd 09/21/2018 Due 02/15/2022 34531LAE0	275,000.000 3.30000%	403.33		403.33		0.00		0.00		756.25		756.25
	06/17/19											
- Ford Motor Credit Co LLC Glbl NT 3.339% Dtd 03/31/2017 Due 03/28/2022 Callable 345397YL1	200,000.000 3.33900%	1,168.65		612.15		0.00		0.00		0.00		556.50
	09/30/19											
- Gatx Corp 4.35% Dtd 11/05/2018 Due 02/15/2024 Callable 361448BD4	275,000.000 4.35000%	3,522.29		2,525.41		0.00		0.00		0.00		996.88
	08/15/19											
- GM Finl Auto Lease Tr Ser 2018 3 CI A 4 3.30% Dtd 09/26/2018 Due 07/20/2022 36256GAE9	275,000.000 3.30000%	277.29		277.29		0.00		0.00		756.25		756.25
	06/20/19											
- General Mtrs Finl Co Inc Sr NT 3.45% Dtd 04/10/2015 Due 04/10/2022 Callable 37045XAW6	200,000.000 3.45000%	977.50		402.50		0.00		0.00		0.00		575.00
	10/10/19											
- Goldman Sachs Group Inc Sr NT 4.00% Dtd 03/03/2014 Due 03/03/2024 38141GVM3	275,000.000 4.00000%	2,688.88		1,772.22		0.00		0.00		0.00		916.66
	09/03/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginnning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Hartford Finl Svcs Group Inc D Sr NT 5.125% Dtd 04/05/2012 Due 04/15/2022 Callable 416518AB4	200,000.000 5.12500%	1,309.72		455.55		0.00		0.00		0.00		854.17
	10/15/19											
- Hewlett Packard Enterprise Co Sr Glbl 3.50% Dtd 09/19/2018 Due 10/05/2021 Callable 42824CBC2	275,000.000 3.50000%	1,497.22		695.13		0.00		0.00		0.00		802.09
	10/07/19											
- International Business Machs NT 3.00% Dtd 05/15/2019 Due 05/15/2024 Callable 459200JY8	350,000.000 3.00000%	466.66		0.00		0.00		0.00		0.00		466.66
	11/15/19											
- McDonalds Corp Med Term NT Fr 3.35% Dtd 03/16/2018 Due 04/01/2023 Callable 58013MFE9	110,000.000 3.35000%	614.16		307.08		0.00		0.00		0.00		307.08
	10/01/19											
- Morgan Stanley Sr NT Ser F 3.875% Dtd 04/28/2014 Due 04/29/2024 Callable 61746BDQ6	275,000.000 3.87500%	947.22		59.20		0.00		0.00		0.00		888.02
	10/29/19											
- Schwab Charles Corp New Sr NT 3.25% Dtd 05/22/2018 Due 05/21/2021 Callable 808513AW5	175,000.000 3.25000%	157.98		2,527.77		0.00		0.00		2,843.75		473.96
	11/21/19											
- U S Bancorp Mtns Bk Ent Fr 2.625% Dtd 01/24/2017 Due 01/24/2022 Callable 91159HHP8	800,000.000 2.62500%	7,408.33		5,658.33		0.00		0.00		0.00		1,750.00
	07/24/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Unitedhealth Group Inc Sr NT 3.50% Dtd 06/19/2018 Due 06/15/2023 Callable 91324PDJ8	200,000.000 3.50000%	3,227.77		2,644.44		0.00		0.00		0.00		583.33
	06/17/19											
- Verizon Communications Inc Sr NT 3.125% Dtd 03/16/2017 Due 03/16/2022 Callable 92343VDW1	200,000.000 3.12500%	1,302.08		781.24		0.00		0.00		0.00		520.84
	09/16/19											
Total Short (Less Than 5 Years)		64,119.33		63,739.81		0.00		9,322.09		17,268.21		26,969.82
Intermediate (5-10 Years)												
- American Express Co 3.125% Dtd 05/20/2019 Due 05/20/2026 Callable 025816CF4	475,000.000 3.12500%	453.55		0.00		0.00		0.00		0.00		453.55
	11/20/19											
- Bank Amer Corp Fr Var Rate Dtd 03/15/2019 Due 03/15/2025 Callable 06051GHR3	450,000.000 3.45800%	3,285.10		1,988.35		0.00		0.00		0.00		1,296.75
	09/13/19											
- Blackrock Inc Sr Gbl NT 3.25% Dtd 04/29/2019 Due 04/30/2029 Callable 09247XAP6	200,000.000 3.25000%	577.77		36.11		0.00		0.00		0.00		541.66
	10/30/19											
- BP Cap Mkts Amer Inc 3.796% Dtd 09/21/2018 Due 09/21/2025 Callable 10373QAB6	200,000.000 3.79600%	1,476.22		843.55		0.00		0.00		0.00		632.67
	09/23/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Citigroup Inc Sr NT Var Rate Dtd 05/22/2018 Due 06/01/2024 Callable 172967LZ2	300,000.000 4.04400%	6,066.00		5,055.00		0.00		0.00		0.00		1,011.00
	06/03/19											
- Citibank Ccit Ser 2018 A6 CI NT 3.21% Dtd 08/17/2018 Due 12/09/2024 17305EGRO	300,000.000 3.21000%	4,654.50		3,852.00		0.00		0.00		0.00		802.50
	06/07/19											
- GM Finl Con Auto Rec Ser 2018 4 CI A 4 3.32% Dtd 10/10/2018 Due 06/17/2024 38013FAE1	400,000.000 3.32000%	553.33		553.33		0.00		0.00		1,106.67		1,106.67
	06/17/19											
- JPMorgan Chase & Co Fr 3.875% Dtd 09/10/2014 Due 09/10/2024 Non-Callable 46625HJY7	275,000.000 3.87500%	2,397.65		1,509.63		0.00		0.00		0.00		888.02
	09/10/19											
- John Deere Owner Tr Ser 2018 B CI A 4 3.23% Dtd 07/25/2018 Due 06/15/2025 47788EAD0	165,000.000 3.23000%	236.86		236.86		0.00		0.00		444.13		444.13
	06/17/19											
- National Rural Utils Coop Fin Sr SEC Gibl Bd 3.70% Dtd 01/31/2019 Due 03/15/2029 Callable 637432NS0	200,000.000 3.70000%	2,487.22		1,870.55		0.00		0.00		0.00		616.67
	09/13/19											
- Union Pac Corp 3.75% Dtd 06/08/2018 Due 07/15/2025 Callable 907818ES3	200,000.000 3.75000%	2,833.33		2,208.33		0.00		0.00		0.00		625.00
	07/15/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Waste Mgmt Inc Del 2.95% Dtd 05/22/2019 Due 06/15/2024 Callable 94106LBF5	150,000.000 2.95000%	110.62		0.00		0.00		0.00		0.00		110.62
	12/13/19											
- World Omni Auto Tr Ser 2018 C CI A 4 3.27% Dtd 08/01/2018 Due 09/16/2024 98163EAE6	300,000.000 3.27000%	436.00		436.00		0.00		0.00		817.50		817.50
	06/17/19											
Total Intermediate (5-10 Years)		25,568.15		18,589.71		0.00		0.00		2,368.30		9,346.74
Total Non-Government Obligations		89,687.48		82,329.52		0.00		9,322.09		19,636.51		36,316.56
Foreign Obligations Short (Less Than 5 Years)												
- Bank of Montreal Fr 2.90% Dtd 03/26/2019 Due 03/26/2022 Non-Callable 06367WJM6	650,000.000 2.90000%	3,403.47		1,832.63		0.00		0.00		0.00		1,570.84
	09/26/19											
- Bank of Nova Scotia Sr Gbl Coco 3.40% Dtd 02/11/2019 Due 02/11/2024 Non-Callable 064159MK9	650,000.000 3.40000%	6,752.77		4,911.11		0.00		0.00		0.00		1,841.66
	08/11/19											
- Barclays PLC Var Rate Dtd 11/15/2018 Due 02/15/2023 Callable 06738EBE4	275,000.000 4.61000%	6,902.19		5,845.73		0.00		0.00		0.00		1,056.46
	08/15/19											

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Canadian Imp Bk Comm Sr Gbl Coco 3.10% Dtd 04/02/2019 Due 04/02/2024 Non-Callable 13607GAP9	650,000.000 3.10000%	3,302.35		1,623.18		0.00		0.00		0.00		1,679.17
	10/02/19											
- Lloyds Bank PLC Sr Gbl 3.30% Dtd 05/08/2018 Due 05/07/2021 Non-Callable 53944VAP4	360,000.000 3.30000%	792.00		5,742.00		0.00		0.00		5,940.00		990.00
	11/07/19											
- Mitsubishi Ufj Finl Group Inc Sr Gbl NT 3.407% Dtd 03/07/2019 Due 03/07/2024 Non-Callable 606822BD5	475,000.000 3.40700%	3,776.09		2,427.48		0.00		0.00		0.00		1,348.61
	09/06/19											
- Santander Uk PLC Sr Gbl Coco 3.40% Dtd 06/01/2018 Due 06/01/2021 Non-Callable 80283LAT0	300,000.000 3.40000%	5,099.99		4,249.99		0.00		0.00		0.00		850.00
	06/03/19											
- Toronto Dominion Bank Fr 3.25% Dtd 03/11/2019 Due 03/11/2024 Non-Callable 89114QCB2	500,000.000 3.25000%	3,611.11		2,256.94		0.00		0.00		0.00		1,354.17
	09/11/19											
Total Short (Less Than 5 Years)		33,639.97		28,889.06		0.00		0.00		5,940.00		10,690.91
Total Foreign Obligations		33,639.97		28,889.06		0.00		0.00		5,940.00		10,690.91
Total Fixed Income		213,295.27		216,594.30		5,163.48		9,908.03		105,483.25		106,928.77

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Statement of Earned Income

Asset Description	Asset ID (CUSIP) / Ticker	Ex-Date	Record	Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Cash Equivalent																
-	BMO Government Money Market Premier #604	09658L794 / MGNXX		06/03/19	554,217.380	1,097.03		2,301.44		0.00		0.00		2,301.44		1,097.03
Total Cash Equivalent						<u>1,097.03</u>		<u>2,301.44</u>		<u>0.00</u>		<u>0.00</u>		<u>2,301.44</u>		<u>1,097.03</u>
Total						214,392.30		218,895.74		5,163.48		9,908.03		107,784.69		108,025.80

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
Interest		
Foreign Interest Income		
05/07/19	- Lloyds Bank PLC Sr Gbl 3.30% Dtd 05/08/2018 Due 05/07/2021 Non-Callable 53944VAP4 Int To 05/07/19 on 360,000	5,940.00
Total Foreign Interest Income		5,940.00
Domestic Interest Income		
05/14/19	- Abbvie Inc 3.75% Dtd 09/18/2018 Due 11/14/2023 Callable 00287YBC2 Int 09/18/18 To 05/14/19 on 275000	6,760.42
05/16/19	- African Dev Bk Global MTN Sr Sr Gbl 717 NT 2.125% Dtd 11/16/2017 Due 11/16/2022 00828ECW7 Int To 05/16/19 on 500,000	5,312.50
05/20/19	- American Express Co Sr Gbl 3.40% Dtd 02/22/2019 Due 02/22/2024 Callable 025816CC1 Accrued Int To 05/20/19 Recd on Sale of 475,000	3,947.78
05/15/19	- American Honda Fin Corp MTN Fr 3.55% Dtd 01/15/2019 Due 01/12/2024 Callable 02665WCT6 Accrued Int To 05/15/19 Recd on Sale of 350,000	4,141.67
05/20/19	Accrued Int To 05/20/19 Recd on Sale of 100,000	1,232.64

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
		5,374.31
05/15/19	- Amgen Inc Sr NT 3.625% Dtd 05/15/2012 Due 05/15/2022 Callable 031162BN9 Int To 05/15/19 on 200,000	3,625.00
05/06/19	- Asian Dev Bk NT 1.625% Dtd 05/05/2017 Due 05/05/2020 045167DZ3 Int To 05/05/19 on 350,000	2,843.75
05/01/19	- BMO Government Money Market Premier #604 09658L794 Int To 04/30/19	2,301.44
05/15/19	- Cnh Equipment Tr Ser 2018 B CI A 4 3.37% Dtd 09/26/2018 Due 05/15/2024 12596EAD6 Int To 05/15/19 on 725000	2,036.04
05/15/19	- Carmax Auto Owner Tr Ser 2018 3 CI A 4 3.27% Dtd 07/25/2018 Due 03/15/2024 14313FAE9 Int To 05/15/19 on 180000	490.50
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #G30628 4.000% Dtd 02/01/2013 Due 10/01/2032 IPD14 3128CUVV5 Int for April 2019 on 33937.36	113.12
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #H00105 5.500% Dtd 12/01/2005 Due 12/01/2035 IPD14 3128MSDJ6 Int for April 2019 on 83491.97	382.67

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #G07289 3.000% Dtd 02/01/2013 Due 11/01/2042 IPD14 3128M9NE8 Int for April 2019 on 48374.09	120.94
05/15/19	- Federal Home Ln Mtg Corp Partn CTF Group #1B7163 Arm Rate Dtd 10/01/2006 Due 10/01/2036 IPD44 3128QPK35 Int for March 2019 on 1468.90	6.05
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #C02641 7.000% Dtd 10/01/2006 Due 10/01/2036 IPD14 31292J5A4 Int for April 2019 on 6899.70	40.25
05/15/19	- Federal Home Ln Mtg Corp Gold Partn CTF Group #C02660 6.500% Dtd 11/01/06 Due 11/01/2036 IPD14 31292J5V8 Int for April 2019 on 13581.47	73.57
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #B14961 4.500% Dtd 06/01/2004 Due 06/01/2019 IPD14 312967QN5 Int for April 2019 on 190.51	0.71
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #J39377 3.500% Dtd 08/01/2018 Due 08/01/2033 IPD14 31307WM27 Int for April 2019 on 523996.77	1,528.32
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #V70026 3.500% Dtd 05/01/2013 Due 05/01/2033 IPD14 3132KSA38 Int for April 2019 on 29801.80	86.92

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #Q55747 5.000% Dtd 04/01/2018 Due 05/01/2048 IPD14 3132XYL54 Int for April 2019 on 492778.31	2,053.24
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1671 CI L 7.00% Dtd 02/01/1994 Due 02/15/2024 IPD14 3133T36F0 Int To 05/01/19 on 4013.10	23.41
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1694 CI Pk 6.50% Dtd 03/01/1994 Due 03/15/2024 IPD14 3133T4NE2 Int To 05/01/19 on 11463.45	62.09
05/15/19	- Federal Home Ln Mtg Corp Gold Partn CTF Group #G11884 5.500% Dtd 01/01/06 Due 12/01/2020 IPD14 31336WCU1 Int for April 2019 on 12143.67	55.66
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr 1990-106 CI 106-J 8.50% Dtd 09/01/1990 Due 09/25/2020 IPD24 31358E7X4 Int To 05/01/19 on 1861.25	13.18
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Ctfs 7.70% Dtd 02/01/1992 Due 02/25/2022 IPD24 31358LTT3 Int To 05/01/19 on 19.52	0.13

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr Ser 1993 25 CI J 7.50% Dtd 03/01/1993 Due 03/25/2023 IPD24 31358TWE5 Int To 05/01/19 on 5607.54	35.05
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2015 72 CI PC 3.00% Dtd 09/01/2015 Due 10/25/2043 IPD24 3136AQAP5 Int To 05/01/19 on 84033.19	210.08
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M12 CI A1 2.132% Dtd 11/01/2016 Due 09/25/2026 IPD24 3136AUKW0 Int To 05/01/19 on 444231.27	789.25
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M13 CI A1 Fltg Rate Dtd 12/01/2016 Due 09/25/2026 IPD24 3136AUZB0 Int To 05/01/19 on 194033.40	401.21
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M7 CI A1 2.595% Dtd 06/01/2017 Due 02/25/2027 IPD24 3136AV7F0 Int To 05/01/19 on 232097.05	501.91
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M8 CI A1 2.654% Dtd 07/01/2017 Due 05/25/2027 IPD24 3136AWZ91 Int To 05/01/19 on 199055.80	440.25

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M15 CI ATS1 2.987% Dtd 12/01/2017 Due 11/25/2027 IPD24 3136AY6T5 Int To 05/01/19 on 197116.89	490.66
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 69 CI Cb 3.50% Dtd 06/01/2011 Due 07/25/2030 IPD24 3136A0BE6 Int To 05/01/19 on 104730.51	305.46
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 104 CI Kh 2.00% Dtd 09/01/2011 Due 03/25/2039 IPD24 3136A1DD4 Int To 05/01/19 on 88721.71	147.87
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 57 CI Jw 4.50% Dtd 05/01/2012 Due 10/25/2041 IPD24 3136A6HC1 Int To 05/01/19 on 98293.86	368.60
05/07/19	- Federal Natl Mtg Assn 1.60% Dtd 11/07/2012 Due 05/07/2021 Callable 3136G02F7 Int To 05/07/19 on 170,000	1,360.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Pass Thru CTF REMIC Tr 1990-8 CI 8-G 6.00% Dtd 01/01/1990 Due 01/25/2020 IPD24 313603RN4 Int To 05/01/19 on 365.61	1.83

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4011 CI DB 4.00% Dtd 03/01/2012 Due 09/15/2041 IPD14 3137AMXK8 Int To 05/01/19 on 76937.78	256.46
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3804 CI Pw 4.50% Dtd 02/01/2011 Due 03/15/2040 IPD14 3137A7F39 Int To 05/01/19 on 121744.56	456.54
05/28/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 729 CI A 1 2.951% Dtd 12/01/2017 Due 02/25/2024 IPD24 3137FCM35 Int To 05/01/19 on 289610.43	712.20
05/28/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 730 CI A 1 3.452% Dtd 03/01/2018 Due 09/25/2024 IPD24 3137FEU99 Int To 05/01/19 on 146226.52	420.64
05/28/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 084 CI A 1 3.78% Dtd 11/01/2018 Due 08/25/2028 IPD24 3137FJZ85 Int To 05/01/19 on 371782.94	1,171.12
05/28/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 086 CI A 1 3.671% Dtd 12/01/2018 Due 12/25/2027 IPD24 3137FKSG2 Int To 05/01/19 on 148479.86	454.22

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #252211 6.000% Dtd 12/01/1998 Due 01/01/2029 IPD24 31371HDQ8 Int for April 2019 on 3161.71	15.81
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #254693 5.500% Dtd 03/01/2003 Due 04/01/2033 IPD24 31371K3A7 Int for April 2019 on 11266.86	51.64
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AK9382 4.000% Dtd 04/01/2012 Due 04/01/2042 IPD24 3138EEM89 Int for April 2019 on 100991.64	336.64
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL1107 4.500% Dtd 11/01/2011 Due 11/01/2041 IPD24 3138EHGR7 Int for April 2019 on 122018.37	457.57
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL3209 4.500% Dtd 03/01/2013 Due 09/01/2031 IPD24 3138EKR72 Int for April 2019 on 125310.48	469.91
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL6167 3.500% Dtd 12/01/2014 Due 01/01/2044 IPD24 3138ENZ93 Int for April 2019 on 45272.76	132.05
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL9274 4.000% Dtd 10/01/2016 Due 09/01/2046 IPD24 3138ERJU5 Int for April 2019 on 349483.72	1,164.95

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AM4716 3.380% Dtd 12/01/2013 Due 12/01/2023 IPD24 3138L5G20 Int for April 2019 on 195762.69	551.40
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP8813 3.500% Dtd 11/01/2012 Due 11/01/2042 IPD24 3138MCYK4 Int for April 2019 on 15196.57	44.32
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS2235 3.500% Dtd 03/01/2014 Due 04/01/2029 IPD24 3138WBPV1 Int for April 2019 on 565834.27	1,650.35
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5675 4.500% Dtd 07/01/2015 Due 08/01/2045 IPD24 3138WFJV9 Int for April 2019 on 418518.89	1,569.45
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #468651 3.990% Dtd 07/01/2011 Due 07/01/2021 IPD24 31381RTG9 Int for April 2019 on 200049.89	665.17
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #543110 9.500% Dtd 06/01/2000 Due 04/01/2025 IPD24 31385FKX3 Int for April 2019 on 461.14	3.65
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #555791 6.500% Dtd 09/01/2003 Due 12/01/2022 IPD24 31385XNG8 Int for April 2019 on 4656.21	25.22

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #598451 8.000% Dtd 07/01/2001 Due 06/01/2030 IPD24 31387YZQ9 Int for April 2019 on 2677.17	17.85
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #650236 5.000% Dtd 12/01/2002 Due 12/01/2032 IPD24 31390MLR3 Int for April 2019 on 608.66	2.54
05/28/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser T-54 CI 2a 6.50% Dtd 02/01/2003 Due 02/25/2043 IPD24 31393LFK4 Int To 05/01/19 on 67410.14	365.14
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2595 CI CD 5.00% Dtd 04/01/2003 Due 04/15/2023 IPD14 31393PCJ1 Int To 05/01/19 on 44345.77	184.77
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr 2005-68 CI-PG 5.50% Dtd 07/01/2005 Due 08/25/2035 IPD24 31394E7B8 Int To 05/01/19 on 43253	198.24
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 57 CI Tp 4.50% Dtd 07/01/2009 Due 02/25/2037 IPD24 31396QSZ3 Int To 05/01/19 on 57605.98	216.02

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 40 CI CA 3.50% Dtd 04/01/2011 Due 12/25/2028 IPD24 31397SWX8 Int To 05/01/19 on 14711.83	42.91
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 92 CI Ad 6.00% Dtd 10/01/2009 Due 11/25/2039 IPD24 31398FVM0 Int To 05/01/19 on 91693.76	458.47
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3558 CI GE 4.00% Dtd 08/01/2009 Due 08/15/2039 IPD14 31398JAN3 Int To 05/01/19 on 477993.10	1,593.31
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5015 4.500% Dtd 11/01/2018 Due 02/01/2047 IPD24 3140J9SD4 Int for April 2019 on 462474.12	1,734.28
05/23/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1285 4.000% Dtd 02/01/2018 Due 02/01/2033 IPD24 3140Q8NB7 Accrued Int To 05/23/19 Paid on Purchase of 485,008.590	- 1,185.58
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1455 4.000% Dtd 03/01/2018 Due 03/01/2033 IPD24 3140Q8TM7 Int for April 2019 on 700347.01	2,334.49

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/28/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #755973 8.000% Dtd 12/01/2003 Due 11/01/2028 IPD24 31403R2E7 Int for April 2019 on 15650.58	104.34
05/28/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #770377 Arm Rate Dtd 03/01/2004 Due 04/01/2034 IPD24 31404J2J3 Int for April 2019 on 23358.17	85.20
05/28/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #849215 6.500% Dtd 01/01/2006 Due 01/01/2036 IPD24 31408EN81 Int for April 2019 on 8825.77	47.81
05/28/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #886320 6.500% Dtd 07/01/2006 Due 07/01/2036 IPD24 31410DVM9 Int for April 2019 on 6317.36	34.22
05/28/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #888209 5.500% Dtd 02/01/2007 Due 05/01/2036 IPD24 31410FYE9 Int To 05/01/19 on 60095.10	275.44
05/28/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #888481 5.500% Dtd 06/01/2007 Due 12/01/2035 IPD24 31410GCS0 Int for April 2019 on 45677.85	209.36
05/28/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #898179 Arm Rate Dtd 09/01/2006 Due 09/01/2036 IPD24 31410U2L5 Int for April 2019 on 35534.02	120.85

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #960150 6.000% Dtd 11/01/2007 Due 11/01/2037 IPD24 31414AEX6 Int for April 2019 on 31003.68	155.02
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1125 4.000% Dtd 06/01/2012 Due 07/01/2042 IPD24 31418AHB7 Int for April 2019 on 132794.02	442.65
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1213 3.500% Dtd 09/01/2012 Due 10/01/2042 IPD24 31418AK31 Int for April 2019 on 26169.95	76.33
05/15/19	- Ford CR Auto Lease Tr 2018-B NT CI A-4 3.30% Dtd 09/21/2018 Due 02/15/2022 34531LAE0 Int To 05/15/19 on 275000	756.25
05/20/19	- GNMA II Passthru CTF Pool #002022 9.00% Dtd 06/01/1995 Due 06/20/2025 IPD19 36202CG72 Int for April 2019 on 698.40	5.24
05/20/19	- GNMA II Gtd Pass Thru CTF Pool #2285 8.000% Dtd 09/01/96 Due 09/20/2026 36202CRE5 Int for April 2019 on 1785.92	11.91
05/20/19	- GNMA II Passthru CTF Pool #002324 8.00% Dtd 11/01/1996 Due 11/20/2026 IPD19 36202CSM6 Int for April 2019 on 2307.25	15.38

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
05/20/19	- GNMA II Passthru CTF Pool #002549 7.50% Dtd 02/01/1998 Due 02/20/2028 IPD19 36202CZN6 Int for April 2019 on 1107.01	6.92
05/20/19	- GNMA II Passthru CTF Pool #002647 8.00% Dtd 09/01/1998 Due 09/20/2028 IPD19 36202C5G4 Int for April 2019 on 2247.23	14.98
05/20/19	- GNMA II Passthru CTF Pool #008528 Arm Rate Dtd 10/01/1994 Due 10/20/2024 IPD19 36202KPM1 Int for April 2019 on 2911.24	10.01
05/15/19	- GNMA Gtd Passthru CTF Pool #378308 5.50% Dtd 01/01/1995 Due 04/15/2024 IPD14 36204SGR1 Int for April 2019 on 12566.26	57.60
05/15/19	- GNMA Gtd Passthru CTF Pool #486631 6.50% Dtd 10/01/1998 Due 10/15/2028 IPD14 36210ASU2 Int for April 2019 on 5926.80	32.10
05/20/19	- GNMA II Passthru CTF Pool #783964 4.00% Dtd 02/01/2015 Due 01/20/2030 IPD19 3622A2MM1 Int for April 2019 on 42503.99	141.68
05/15/19	- GNMA Gtd Passthru CTF Pool #783490 6.00% Dtd 12/01/2011 Due 02/15/2024 IPD14 36241L2X3 Int for April 2019 on 30784.47	153.92

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Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
05/20/19	- GM Finl Auto Lease Tr Ser 2018 3 CI A 4 3.30% Dtd 09/26/2018 Due 07/20/2022 36256GAE9 Int To 05/18/19 on 275000	756.25
05/16/19	- GM Finl Con Auto Rec Ser 2018 4 CI A 4 3.32% Dtd 10/10/2018 Due 06/17/2024 38013FAE1 Int To 05/16/19 on 400000	1,106.67
05/20/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2010 158 CI CT 4.50% Dtd 12/01/2010 Due 12/20/2040 IPD19 38377RFR1 Int To 05/01/19 on 114682.21	430.06
05/20/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2017 149 CI Ja 2.50% Dtd 10/01/2017 Due 03/20/2046 IPD19 38380HQL9 Int To 05/01/19 on 224260.86	467.21
05/09/19	- Inter Amern Dev Bk Global MTN Gbl 460 NT 2.125% Dtd 11/08/2013 Due 11/09/2020 4581X0CD8 Int To 05/09/19 on 1,250,000	13,281.25
05/15/19	- John Deere Owner Tr Ser 2018 B CI A 4 3.23% Dtd 07/25/2018 Due 06/15/2025 47788EAD0 Int To 05/15/19 on 165000	444.13

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Income

Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
05/21/19	- Schwab Charles Corp New Sr NT 3.25% Dtd 05/22/2018 Due 05/21/2021 Callable 808513AW5 Int To 05/21/19 on 175,000	2,843.75
05/06/19	- US Treasury Note 2.00% Dtd 08/15/2015 Due 08/15/2025 912828K74 Accrued Int To 05/06/19 Paid on Purchase of 900,000	- 3,977.90
05/31/19	- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77 Int To 05/31/19 on 3,650,000	25,093.75
05/23/19	- US Treasury Note 1.875% Dtd 04/30/2017 Due 04/30/2022 912828X47 Accrued Int To 05/23/19 Recd on Sale of 500,000	585.94
05/23/19	Ordinary Income on Disposition of	3,107.50
		3,693.44
05/15/19	- World Omni Auto Tr Ser 2018 C CI A 4 3.27% Dtd 08/01/2018 Due 09/16/2024 98163EAE6 Int To 05/15/19 on 300000	817.50
	Total Domestic Interest Income	106,589.24
	Total Interest	112,529.24
	Total Income	112,529.24

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Disbursements		
Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
	Expenses	
05/24/19	Quarterly Fee To 04/30/19 Invoice #6059387	- 1,869.77
	Total Expenses	<u>- 1,869.77</u>
	Total Disbursements	- 1,869.77

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Purchases

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash
Fixed Income				
Treasury and Federal Agencies				
	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1285 4.000% Dtd 02/01/2018 Due 02/01/2033 IPD24 3140Q8NB7			
05/23/19	Purchased 485008.590 05/20/19 from Chase Securities Inc Original Face Value 575,000	0.00	0.00	- 504,560.50
	- US Treasury Note 2.00% Dtd 08/15/2015 Due 08/15/2025 912828K74			
05/06/19	Purchased 900000 05/02/19 from HSBC Securities Inc	0.00	0.00	- 879,152.34
	Total Treasury and Federal Agencies	0.00	0.00	- 1,383,712.84
Non-Government Obligations				
	- American Express Co 3.125% Dtd 05/20/2019 Due 05/20/2026 Callable 025816CF4			
05/20/19	Purchased 475000 05/15/19 from Barclays Capital Inc. Fixed Inc	0.00	0.00	- 473,727.00
	- International Business Machs NT 3.00% Dtd 05/15/2019 Due 05/15/2024 Callable 459200JY8			
05/15/19	Purchased 350000 05/08/19 from Chase Secs	0.00	0.00	- 348,663.00

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Purchases

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash
05/22/19	- Waste Mgmt Inc Del 2.95% Dtd 05/22/2019 Due 06/15/2024 Callable 94106LBF5 Purchased 150000 05/14/19 from Credit Suisse First Boston Corp	0.00	0.00	- 149,991.00
	Total Non-Government Obligations	0.00	0.00	- 972,381.00
	Total Fixed Income	0.00	0.00	- 2,356,093.84
	Cash Equivalent			
05/31/19	- BMO Government Money Market Premier 09658L794 Purchases (11) 05/01/19 To 05/31/19	0.00	0.00	- 361,545.08
	Total Cash Equivalent	0.00	0.00	- 361,545.08
	Total Purchases	0.00	0.00	- 2,717,638.92

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
Fixed Income						
Treasury and Federal Agencies						
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #G30628 4.000% Dtd 02/01/2013 Due 10/01/2032 IPD14 3128CUVV5 Prin Pmt for April 2019	0.00	0.00	729.02	- 729.02	0.00
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #H00105 5.500% Dtd 12/01/2005 Due 12/01/2035 IPD14 3128MSDJ6 Prin Pmt for April 2019	0.00	0.00	262.86	- 262.86	0.00
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #G07289 3.000% Dtd 02/01/2013 Due 11/01/2042 IPD14 3128M9NE8 Prin Pmt for April 2019	0.00	0.00	485.50	- 485.50	0.00
05/15/19	- Federal Home Ln Mtg Corp Partn CTF Group #1B7163 Arm Rate Dtd 10/01/2006 Due 10/01/2036 IPD44 3128QPK35 Prin Pmt for March 2019	0.00	0.00	15.91	- 15.91	0.00
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #C02641 7.000% Dtd 10/01/2006 Due 10/01/2036 IPD14 31292J5A4 Prin Pmt for April 2019	0.00	0.00	22.88	- 22.88	0.00
05/15/19	- Federal Home Ln Mtg Corp Gold Partn CTF Group #C02660 6.500% Dtd 11/01/06 Due 11/01/2036 IPD14 31292J5V8 Prin Pmt for April 2019	0.00	0.00	38.41	- 38.41	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #B14961 4.500% Dtd 06/01/2004 Due 06/01/2019 IPD14 312967QN5 Prin Pmt for April 2019	0.00	0.00	184.69	- 184.69	0.00
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #J39377 3.500% Dtd 08/01/2018 Due 08/01/2033 IPD14 31307WM27 Prin Pmt for April 2019	0.00	0.00	13,667.12	- 13,667.12	0.00
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #V70026 3.500% Dtd 05/01/2013 Due 05/01/2033 IPD14 3132KSA38 Prin Pmt for April 2019	0.00	0.00	138.25	- 138.25	0.00
05/15/19	- Federal Home Ln Mtg Corp Partn Gold Group #Q55747 5.000% Dtd 04/01/2018 Due 05/01/2048 IPD14 3132XYL54 Prin Pmt for April 2019	0.00	0.00	21,325.59	- 21,325.59	0.00
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1694 CI Pk 6.50% Dtd 03/01/1994 Due 03/15/2024 IPD14 313374NE2 Prin Pmt for 05/01/19	0.00	0.00	422.28	- 422.28	0.00
05/15/19	- Federal Home Ln Mtg Corp Gold Partn CTF Group #G11884 5.500% Dtd 01/01/06 Due 12/01/2020 IPD14 31336WCU1 Prin Pmt for April 2019	0.00	0.00	886.54	- 886.54	0.00

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Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr 1990-106 CI 106-J 8.50% Dtd 09/01/1990 Due 09/25/2020 IPD24 31358E7X4 Prin Pmt for 05/01/19	0.00	0.00	190.43	- 190.43	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Ctf 7.70% Dtd 02/01/1992 Due 02/25/2022 IPD24 31358LTT3 Prin Pmt for 05/01/19	0.00	0.00	9.02	- 9.02	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr Ser 1993 25 CI J 7.50% Dtd 03/01/1993 Due 03/25/2023 IPD24 31358TWE5 Prin Pmt for 05/01/19	0.00	0.00	137.34	- 137.34	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2015 72 CI PC 3.00% Dtd 09/01/2015 Due 10/25/2043 IPD24 3136AQAP5 Prin Pmt for 05/01/19	0.00	0.00	3,296.66	- 3,296.66	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M12 CI A1 2.132% Dtd 11/01/2016 Due 09/25/2026 IPD24 3136AUKW0 Prin Pmt for 05/01/19	0.00	0.00	2,906.86	- 2,906.86	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M13 CI A1 Fltg Rate Dtd 12/01/2016 Due 09/25/2026 IPD24 3136AUZB0 Prin Pmt for 05/01/19	0.00	0.00	3,294.98	- 3,294.98	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M7 CI A1 2.595% Dtd 06/01/2017 Due 02/25/2027 IPD24 3136AV7F0 Prin Pmt for 05/01/19	0.00	0.00	1,257.61	- 1,257.61	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M8 CI A1 2.654% Dtd 07/01/2017 Due 05/25/2027 IPD24 3136AWZ91 Prin Pmt for 05/01/19	0.00	0.00	1,366.64	- 1,366.64	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M15 CI ATS1 2.987% Dtd 12/01/2017 Due 11/25/2027 IPD24 3136AY6T5 Prin Pmt for 05/01/19	0.00	0.00	191.06	- 191.06	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 69 CI Cb 3.50% Dtd 06/01/2011 Due 07/25/2030 IPD24 3136A0BE6 Prin Pmt for 05/01/19	0.00	0.00	1,875.27	- 1,875.27	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 104 CI Kh 2.00% Dtd 09/01/2011 Due 03/25/2039 IPD24 3136A1DD4 Prin Pmt for 05/01/19	0.00	0.00	2,744.80	- 2,744.80	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 57 CI Jw 4.50% Dtd 05/01/2012 Due 10/25/2041 IPD24 3136A6HC1 Prin Pmt for 05/01/19	0.00	0.00	1,293.60	- 1,293.60	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Pass Thru CTF REMIC Tr 1990-8 CI 8-G 6.00% Dtd 01/01/1990 Due 01/25/2020 IPD24 313603RN4 Prin Pmt for 05/01/19	0.00	0.00	66.91	- 0.70	66.21
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4011 CI DB 4.00% Dtd 03/01/2012 Due 09/15/2041 IPD14 3137AMXK8 Prin Pmt for 05/01/19	0.00	0.00	0.11	- 0.11	0.00
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3804 CI Pw 4.50% Dtd 02/01/2011 Due 03/15/2040 IPD14 3137A7F39 Prin Pmt for 05/01/19	0.00	0.00	3,985.29	- 3,985.29	0.00
05/28/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 729 CI A 1 2.951% Dtd 12/01/2017 Due 02/25/2024 IPD24 3137FCM35 Prin Pmt for 05/01/19	0.00	0.00	731.73	- 731.73	0.00
05/28/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 730 CI A 1 3.452% Dtd 03/01/2018 Due 09/25/2024 IPD24 3137FEU99 Prin Pmt for 05/01/19	0.00	0.00	321.35	- 321.35	0.00
05/28/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 084 CI A 1 3.78% Dtd 11/01/2018 Due 08/25/2028 IPD24 3137FJZ85 Prin Pmt for 05/01/19	0.00	0.00	661.20	- 661.20	0.00

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Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/28/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 086 Cl A 1 3.671% Dtd 12/01/2018 Due 12/25/2027 IPD24 3137FKSG2 Prin Pmt for 05/01/19	0.00	0.00	392.15	- 392.15	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #252211 6.000% Dtd 12/01/1998 Due 01/01/2029 IPD24 31371HDQ8 Prin Pmt for April 2019	0.00	0.00	38.52	- 38.52	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #254693 5.500% Dtd 03/01/2003 Due 04/01/2033 IPD24 31371K3A7 Prin Pmt for April 2019	0.00	0.00	167.49	- 167.49	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #AK9382 4.000% Dtd 04/01/2012 Due 04/01/2042 IPD24 3138EEM89 Prin Pmt for April 2019	0.00	0.00	844.30	- 844.30	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #AL1107 4.500% Dtd 11/01/2011 Due 11/01/2041 IPD24 3138EHGR7 Prin Pmt for April 2019	0.00	0.00	1,653.77	- 1,653.77	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthu CTF Pool #AL3209 4.500% Dtd 03/01/2013 Due 09/01/2031 IPD24 3138EKR72 Prin Pmt for April 2019	0.00	0.00	799.47	- 799.47	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL6167 3.500% Dtd 12/01/2014 Due 01/01/2044 IPD24 3138ENZ93 Prin Pmt for April 2019	0.00	0.00	580.23	- 580.23	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL9274 4.000% Dtd 10/01/2016 Due 09/01/2046 IPD24 3138ERJU5 Prin Pmt for April 2019	0.00	0.00	10,607.07	- 10,607.07	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AM4716 3.380% Dtd 12/01/2013 Due 12/01/2023 IPD24 3138L5G20 Prin Pmt for April 2019	0.00	0.00	282.38	- 282.38	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP8813 3.500% Dtd 11/01/2012 Due 11/01/2042 IPD24 3138MCYK4 Prin Pmt for April 2019	0.00	0.00	943.23	- 943.23	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS2235 3.500% Dtd 03/01/2014 Due 04/01/2029 IPD24 3138WBPV1 Prin Pmt for April 2019	0.00	0.00	7,855.06	- 7,855.06	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5675 4.500% Dtd 07/01/2015 Due 08/01/2045 IPD24 3138WFJV9 Prin Pmt for April 2019	0.00	0.00	1,061.92	- 1,061.92	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #468651 3.990% Dtd 07/01/2011 Due 07/01/2021 IPD24 31381RTG9 Prin Pmt for April 2019	0.00	0.00	423.71	- 423.71	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #543110 9.500% Dtd 06/01/2000 Due 04/01/2025 IPD24 31385FKX3 Prin Pmt for April 2019	0.00	0.00	157.27	- 157.27	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #555791 6.500% Dtd 09/01/2003 Due 12/01/2022 IPD24 31385XNG8 Prin Pmt for April 2019	0.00	0.00	215.30	- 215.30	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #598451 8.000% Dtd 07/01/2001 Due 06/01/2030 IPD24 31387YZQ9 Prin Pmt for April 2019	0.00	0.00	74.06	- 74.06	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #650236 5.000% Dtd 12/01/2002 Due 12/01/2032 IPD24 31390MLR3 Prin Pmt for April 2019	0.00	0.00	2.98	- 0.01	2.97
05/28/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser T-54 Cl 2a 6.50% Dtd 02/01/2003 Due 02/25/2043 IPD24 31393LFK4 Prin Pmt for 05/01/19	0.00	0.00	575.12	- 575.12	0.00
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2595 Cl CD 5.00% Dtd 04/01/2003 Due 04/15/2023 IPD14 31393PCJ1 Prin Pmt for 05/01/19	0.00	0.00	1,484.03	- 1,484.03	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr 2005-68 CI-PG 5.50% Dtd 07/01/2005 Due 08/25/2035 IPD24 31394E7B8 Prin Pmt for 05/01/19	0.00	0.00	427.67	- 427.67	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 57 CI Tp 4.50% Dtd 07/01/2009 Due 02/25/2037 IPD24 31396QSZ3 Prin Pmt for 05/01/19	0.00	0.00	1,061.88	- 1,061.88	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 40 CI CA 3.50% Dtd 04/01/2011 Due 12/25/2028 IPD24 31397SWX8 Prin Pmt for 05/01/19	0.00	0.00	6,340.08	- 6,340.08	0.00
05/28/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 92 CI Ad 6.00% Dtd 10/01/2009 Due 11/25/2039 IPD24 31398FVM0 Prin Pmt for 05/01/19	0.00	0.00	2,049.24	- 2,049.24	0.00
05/15/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd Ser 3558 CI GE 4.00% Dtd 08/01/2009 Due 08/15/2039 IPD14 31398JAN3 Prin Pmt for 05/01/19	0.00	0.00	3,910.46	- 3,910.46	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5015 4.500% Dtd 11/01/2018 Due 02/01/2047 IPD24 3140J9SD4 Prin Pmt for April 2019	0.00	0.00	4,780.00	- 4,780.00	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1455 4.000% Dtd 03/01/2018 Due 03/01/2033 IPD24 3140Q8TM7 Prin Pmt for April 2019	0.00	0.00	4,230.65	- 4,230.65	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #755973 8.000% Dtd 12/01/2003 Due 11/01/2028 IPD24 31403R2E7 Prin Pmt for April 2019	0.00	0.00	142.95	- 142.95	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #770377 Arm Rate Dtd 03/01/2004 Due 04/01/2034 IPD24 31404J2J3 Prin Pmt for April 2019	0.00	0.00	90.20	- 90.20	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #849215 6.500% Dtd 01/01/2006 Due 01/01/2036 IPD24 31408EN81 Prin Pmt for April 2019	0.00	0.00	22.80	- 22.80	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #886320 6.500% Dtd 07/01/2006 Due 07/01/2036 IPD24 31410DVM9 Prin Pmt for April 2019	0.00	0.00	17.50	- 17.50	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888209 5.500% Dtd 02/01/2007 Due 05/01/2036 IPD24 31410FYE9 Prin Pmt for 05/01/19	0.00	0.00	1,022.52	- 1,022.52	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888481 5.500% Dtd 06/01/2007 Due 12/01/2035 IPD24 31410GCS0 Prin Pmt for April 2019	0.00	0.00	368.90	- 368.90	0.00

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Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #898179 Arm Rate Dtd 09/01/2006 Due 09/01/2036 IPD24 31410U2L5 Prin Pmt for April 2019	0.00	0.00	106.48	- 106.48	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #960150 6.000% Dtd 11/01/2007 Due 11/01/2037 IPD24 31414AEX6 Prin Pmt for April 2019	0.00	0.00	95.14	- 95.14	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1125 4.000% Dtd 06/01/2012 Due 07/01/2042 IPD24 31418AHB7 Prin Pmt for April 2019	0.00	0.00	1,915.14	- 1,915.14	0.00
05/28/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1213 3.500% Dtd 09/01/2012 Due 10/01/2042 IPD24 31418AK31 Prin Pmt for April 2019	0.00	0.00	332.76	- 332.76	0.00
05/20/19	- GNMA II Passthru CTF Pool #002022 9.00% Dtd 06/01/1995 Due 06/20/2025 IPD19 36202CG72 Prin Pmt for April 2019	0.00	0.00	10.29	- 10.29	0.00
05/20/19	- GNMA II Gtd Pass Thru CTF Pool #2285 8.000% Dtd 09/01/96 Due 09/20/2026 36202CRE5 Prin Pmt for April 2019	0.00	0.00	18.34	- 18.34	0.00
05/20/19	- GNMA II Passthru CTF Pool #002324 8.00% Dtd 11/01/1996 Due 11/20/2026 IPD19 36202CSM6 Prin Pmt for April 2019	0.00	0.00	24.86	- 24.86	0.00

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/20/19	- GNMA II Passthru CTF Pool #002549 7.50% Dtd 02/01/1998 Due 02/20/2028 IPD19 36202CZN6 Prin Pmt for April 2019	0.00	0.00	14.67	- 14.67	0.00
05/20/19	- GNMA II Passthru CTF Pool #002647 8.00% Dtd 09/01/1998 Due 09/20/2028 IPD19 36202C5G4 Prin Pmt for April 2019	0.00	0.00	37.43	- 37.43	0.00
05/20/19	- GNMA II Passthru CTF Pool #008528 Arm Rate Dtd 10/01/1994 Due 10/20/2024 IPD19 36202KPM1 Prin Pmt for April 2019	0.00	0.00	43.66	- 43.66	0.00
05/15/19	- GNMA Gtd Passthru CTF Pool #378308 5.50% Dtd 01/01/1995 Due 04/15/2024 IPD14 36204SGR1 Prin Pmt for April 2019	0.00	0.00	202.21	- 202.21	0.00
05/15/19	- GNMA Gtd Passthru CTF Pool #486631 6.50% Dtd 10/01/1998 Due 10/15/2028 IPD14 36210ASU2 Prin Pmt for April 2019	0.00	0.00	384.97	- 384.97	0.00
05/20/19	- GNMA II Passthru CTF Pool #783964 4.00% Dtd 02/01/2015 Due 01/20/2030 IPD19 3622A2MM1 Prin Pmt for April 2019	0.00	0.00	756.70	- 756.70	0.00
05/15/19	- GNMA Gtd Passthru CTF Pool #783490 6.00% Dtd 12/01/2011 Due 02/15/2024 IPD14 36241L2X3 Prin Pmt for April 2019	0.00	0.00	986.55	- 986.55	0.00

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
05/20/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2010 158 CI CT 4.50% Dtd 12/01/2010 Due 12/20/2040 IPD19 38377RFR1 Prin Pmt for 05/01/19	0.00	0.00	1,626.41	- 1,626.41	0.00
05/20/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2017 149 CI Ja 2.50% Dtd 10/01/2017 Due 03/20/2046 IPD19 38380HQL9 Prin Pmt for 05/01/19	0.00	0.00	2,439.62	- 2,439.62	0.00
05/23/19	- US Treasury Note 1.875% Dtd 04/30/2017 Due 04/30/2022 912828X47 Sold 500000 05/20/19 To Banque Paribas	0.00	0.00	492,830.00	- 483,476.56	9,353.44
	Total Treasury and Federal Agencies	0.00	0.00	616,958.05	- 607,535.43	9,422.62
	Non-Government Obligations					
05/20/19	- American Express Co Sr Gbl 3.40% Dtd 02/22/2019 Due 02/22/2024 Callable 025816CC1 Sold 475000 05/15/19 To Marketaxess Corp	0.00	0.00	484,300.50	- 474,458.50	9,842.00
05/15/19	- American Honda Fin Corp MTN Fr 3.55% Dtd 01/15/2019 Due 01/12/2024 Callable 02665WCT6 Sold 350000 05/08/19 To US Bancorp Investments Inc.	0.00	0.00	360,962.00	- 349,905.50	11,056.50
05/20/19	Sold 100000 05/14/19 To US Bancorp Investments Inc.	0.00	0.00	103,389.00	- 99,973.00	3,416.00

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
		0.00	0.00	464,351.00	- 449,878.50	14,472.50
	Total Non-Government Obligations	0.00	0.00	948,651.50	- 924,337.00	24,314.50
	Total Fixed Income	0.00	0.00	1,565,609.55	- 1,531,872.43	33,737.12
	Cash Equivalent					
05/31/19	- BMO Government Money Market Premier 09658L794 Sales (4) 05/01/19 To 05/31/19	0.00	0.00	1,041,369.90	- 1,041,369.90	0.00
	Total Cash Equivalent	0.00	0.00	1,041,369.90	- 1,041,369.90	0.00
	Total Sales	0.00	0.00	2,606,979.45	- 2,573,242.33	33,737.12

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 05/01/19 through 05/31/19

Other Non-Cash Transactions

Date	Description <i>Asset ID (CUSIP)</i>	Shares / Par	Cost
	- US Treasury Note 1.125% Dtd 01/15/2011 Due 01/15/2021 Treasury Inflation Protection Security 912828PP9		
05/14/19	Inflationary Int Adjustment 05/14/19	1,088.500	1,088.50
05/30/19	Inflationary Int Adjustment 05/30/19	1,176.000	1,176.00
			2,264.50
Total Other Non-Cash Transactions			2,264.50

**City of Naperville
Pfm Asset Management LLC
Account: 89-H112-AB-3**

Statement Period: 06/01/19 through 06/30/19

Administrator: Marion M. Miles (414) 287-8824
marion.miles@bmo.com

MARQUETTE ASSOCIATES
ATTENTION: MIKE PIOTROWSKI
150 N. WACKER DR.
SUITE 1900
CHICAGO IL 60605

City of Naperville - Pfm
Account: 89-H112-AB-3

Statement Period: 06/01/19 through 06/30/19

Important Information Regarding This Account

YOUR ACCOUNT MAY BE INVESTED IN SHARES OF BMO FUNDS OR OTHER MUTUAL FUNDS FOR WHICH BMO HARRIS BANK N.A. AND/OR ITS AFFILIATES PROVIDE INVESTMENT ADVISORY, CUSTODIAL, SHAREHOLDER SERVICING AND/OR SIMILAR ADMINISTRATIVE SERVICES FOR FEES THAT MAY BE BASED ON A PERCENTAGE OF ASSETS, OR OTHER REASONABLE COMPENSATION. ***FRACTIONAL SHARES (FS) OF PUBLICLY TRADED SECURITIES HELD IN CLIENT ACCOUNTS ARE COMBINED WITH OTHER FS OF LIKE SECURITIES HELD IN OTHER CLIENTS' ACCOUNTS TO CREATE WHOLE SHARES. THOSE WHOLE SHARES ARE SOLD ON THE MARKET AND EACH CLIENT'S ACCOUNT IS CREDITED WITH ITS PROPORTIONATE SHARE OF THE PROCEEDS. IF A FRACTIONAL SHARE REMAINS AFTER THESE ACTIONS, BMO PURCHASES THAT FRACTION BASED ON THE AVERAGE VALUE ACHIEVED FOR THE SOLD SHARES. BMO RETAINS THAT SHARE UNTIL IT MAY BE LATER COMBINED WITH OTHER FS AND SOLD ON THE MARKET. ***IF YOUR ACCOUNT HOLDS ASSETS FOR WHICH BMO HARRIS BANK N.A. (BMO) ACTS IN A NON-CUSTODIAL MANNER OR HOLDS ASSETS WHICH BMO DEEMS TO BE HARD TO VALUE, THE DATA DISPLAYED, INCLUDING PRICE AND VALUATION DATA, IS BASED SOLELY ON INFORMATION RECEIVED BY BMO BY THE TIME THIS STATEMENT WAS PRODUCED. BMO MAKES NO REPRESENTATIONS OR WARRANTIES AS TO THE ACCURACY OF THIS INFORMATION. BMO BEARS NO LIABILITY FOR ANY CLAIMS, LOSSES, DAMAGES, ACTIONS, LIABILITIES OR EXPENSES INCURRED BY OR ASSESSED AGAINST BMO OR ANY OF ITS OFFICERS, DIRECTORS, EMPLOYEES, OR AGENTS ANY WAY RELATED TO ASSETS IN WHICH BMO IS ACTING IN A NON-CUSTODIAL MANNER.

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City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Account Reconciliation : Current Period
06/01/19 through 06/30/19

	Net Cash	Cost	Change in Value	Market Value
Beginning Value	0.00	49,510,502.74		50,397,977.42
Income				
Interest	92,879.68			
Total Income				92,879.68
Disbursements				
Expenses	0.00			
Purchases				
Fixed Income	- 3,409,570.62	3,409,570.62		
Cash Equivalent	- 68,446.45	68,446.45		
Sales				
Fixed Income	3,098,129.22	- 3,056,957.60		
Cash Equivalent	287,008.17	- 287,008.17		
Total Sales				41,171.62
Other Non-Cash Transactions		2,156.00		2,156.00
Accrued Income				
End of Period			231,588.30	
Beginning of Period			214,392.30	
Change In Accrued Income				17,196.00
Market Appreciation/Depreciation				338,472.52
Ending Value	0.00	49,646,710.04		50,889,853.24
		(Cost Total Excludes Cash and Accrued Income)		

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Account Reconciliation : Year-To-Date 01/01/19 through 06/30/19

	Net Cash	Cost	Change in Value	Market Value
Beginning Value	0.00	48,950,979.98		48,693,398.80
Income				
Interest	592,323.09			
Total Income				592,323.09
Disbursements				
Expenses	- 3,720.15			
Total Disbursements				- 3,720.15
Purchases				
Fixed Income	- 16,793,117.67	16,793,117.67		
Cash Equivalent	- 2,173,794.53	2,173,794.53		
Sales				
Fixed Income	11,729,816.93	- 11,626,900.31		
Cash Equivalent	6,648,492.33	- 6,648,492.33		
Total Sales				102,916.62
Other Non-Cash Transactions		4,210.50		4,210.50
Accrued Income				
End of Period			231,588.30	
Beginning of Period			188,440.19	
Change In Accrued Income				43,148.11
Market Appreciation/Depreciation				1,457,576.27
Ending Value	0.00	49,646,710.04		50,889,853.24
		(Cost Total Excludes Cash and Accrued Income)		

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Performance Measurement: Time Weighted Gross of Fees

Asset Category	Last Month 06/01/19- 06/30/19	Last 3 Months 04/01/19- 06/30/19	Year-to-Date 01/01/19- 06/30/19	Last 12 Months 07/01/18- 06/30/19	Period 07/02/12- 06/30/19
Fixed Income	N/A	N/A	N/A	N/A	-100.00
Cash Equivalents	N/A	N/A	N/A	N/A	-100.00
Overall	N/A	N/A	N/A	N/A	-100.00

Indices

Standard & Poors 500	0.00	0.00	0.00	0.00	0.00
Barclay Aggr Bond	0.00	0.00	0.00	0.00	0.00
Citigroup/90-Day Treasury Bill	0.00	0.00	0.00	0.00	0.62
Dow Jones Industrial Average	0.00	0.00	0.00	0.00	0.00

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Investment Position
06/30/19

	Total Cost	Total Market	Market Appreciation/ Depreciation	% of Account at Market	Accrued Income	Estimated Annual Income	Market Yield
Fixed Income							
Treasury and Federal Agencies							
Short (Less Than 5 Years)	14,294,173.58	14,661,621.74	367,448.16	28.81	38,754.84	225,967.00	1.54 %
Intermediate (5-10 Years)	9,972,329.67	10,357,293.31	384,963.64	20.35	46,462.64	184,868.00	1.78 %
Long (Over 10 Years)	8,089,641.99	7,797,326.95	- 292,315.04	15.32	25,194.61	302,241.00	3.88 %
Total Treasury and Federal Agencies	32,356,145.24	32,816,242.00	460,096.76	64.48	110,412.09	713,076.00	2.17 %
Non-Government Obligations							
Short (Less Than 5 Years)	9,589,527.64	9,906,828.89	317,301.25	19.47	68,702.97	329,297.00	3.32 %
Intermediate (5-10 Years)	3,760,635.45	3,908,409.74	147,774.29	7.68	21,858.49	125,551.00	3.21 %
Total Non-Government Obligations	13,350,163.09	13,815,238.63	465,075.54	27.15	90,561.46	454,848.00	3.29 %
Foreign Obligations							
Short (Less Than 5 Years)	3,604,746.05	3,691,128.65	86,382.60	7.25	29,776.35	116,065.00	3.14 %
Total Foreign Obligations	3,604,746.05	3,691,128.65	86,382.60	7.25	29,776.35	116,065.00	3.14 %
Total Fixed Income	49,311,054.38	50,322,609.28	1,011,554.90	98.89	230,749.90	1,283,989.00	2.55 %
Cash Equivalent	335,655.66	335,655.66	0.00	.66	838.40	7,583.00	2.26 %
Total Assets	49,646,710.04	50,658,264.94	1,011,554.90	99.54	231,588.30	1,291,572.00	2.55 %
Accrued Income							

City of Naperville - Pfm

Account Number: 89-H112-AB-3
 Statement Period: 06/01/19 through 06/30/19

**Investment Position
 06/30/19**

	Total Cost	Total Market	Market Appreciation/ Depreciation	% of Account at Market	Accrued Income	Estimated Annual Income	Market Yield
Interest	231,588.30	231,588.30		.46			
Total Accrued Income	231,588.30	231,588.30	0.00	.46			
Total Assets and Accruals	49,878,298.34	50,889,853.24	1,011,554.90	100.00	231,588.30	1,291,572.00	2.54 %

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Bond Maturity Schedule
06/30/19**

Years To Maturity	Par Value	% of Market Value	Market Value	Estimated Annual Income
0-1	850,219.35	1.69 %	848,794.85	17,100.00
1-5	27,104,161.57	54.47 %	27,410,784.43	654,229.00
5-10	14,265,158.25	28.35 %	14,265,703.05	310,419.00
10-15	3,002,791.39	6.23 %	3,132,691.99	110,752.00
15-20	468,400.61	.99 %	500,145.39	22,336.00
20 +	3,927,877.32	8.28 %	4,164,489.57	169,153.00
Total Bonds	49,618,608.49	100.00%	50,322,609.28	1,283,989.00

Average Maturity: 6.8 Years

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Fixed Income									
Treasury and Federal Agencies									
Short (Less Than 5 Years)									
- African Dev Bk Global MTN Sr Fr 1.875% Dtd 03/16/2017 Due 03/16/2020 00828ECA5	650,000.000	1.29	649,038.00 99.852	648,661.00 99.794	- 377.00	1.27	3,554.68	12,187.00 0.01875	1.88%
- African Dev Bk Global MTN Sr Sr Gbl 717 NT 2.125% Dtd 11/16/2017 Due 11/16/2022 00828ECW7	500,000.000	1.00	498,725.00 99.745	505,045.00 101.009	6,320.00	.99	1,328.12	10,625.00 0.02125	2.10%
- African Dev Bk Global MTN Sr 3.00% Dtd 09/20/2018 Due 09/20/2023 00828EDC0	750,000.000	1.56	748,582.50 99.811	783,802.50 104.507	35,220.00	1.54	6,312.50	22,500.00 0.03000	2.87%
- Asian Dev Bk Sr Gbl NT 2.00% Dtd 02/16/2017 Due 02/16/2022 045167DX8	350,000.000	.70	348,019.00 99.434	351,830.50 100.523	3,811.50	.69	2,624.99	7,000.00 0.02000	1.99%
- Federal Home Ln Mtg Corp Partn Gold Group #B14961 4.500% Dtd 06/01/2004 Due 06/01/2019 IPD14 Last Priced 06/17/2019 312967QN5	0.000	.00	0.00	0.00 100.000	0.00	.00	0.01	0.04500	
- Federal Home Loan Bks Cons Bds 2.875% Dtd 05/08/2014 Due 06/14/2024 3130A1XJ2	60,000.000	.12	65,133.00 108.555	62,857.20 104.762	- 2,275.80	.12	81.45	1,725.00 0.02875	2.74%
- Federal Home Loan Bks Cons Bds 2.25% Dtd 08/10/2015 Due 09/09/2022 Non-Callable 3130A6AP2	150,000.000	.30	151,782.00 101.188	152,014.50 101.343	232.50	.30	1,050.00	3,375.00 0.02250	2.22%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Asset and Liability Positions
06/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Farm CR Bks Cons Systemwide Bds 2.75% Dtd 06/26/2013 Due 06/26/2023 Non-Callable 3133ECSY1	200,000.000	.41	207,530.00 103.765	206,462.00 103.231	- 1,068.00	.41	76.38	5,500.00 0.02750	2.66%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf Gtd Ser 1671 Cl L 7.00% Dtd 02/01/1994 Due 02/15/2024 IPD14 3133T36F0	4,013.100	.01	4,044.43 100.781	4,514.03 112.482	469.60	.01	23.40	280.00 0.07000	6.22%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf Gtd Ser 1694 Cl Pk 6.50% Dtd 03/01/1994 Due 03/15/2024 IPD14 3133T4NE2	10,631.170	.02	21,344.44 200.772	11,293.13 106.226	- 10,051.31	.02	57.58	691.00 0.06500	6.12%
- Federal Home Ln Bks Cons Bds 5.25% Dtd 11/09/2005 Due 12/11/2020 3133XDVS7	65,000.000	.14	76,428.95 117.583	68,077.75 104.735	- 8,351.20	.13	189.58	3,412.00 0.05250	5.01%
- Federal Home Ln Mtg Corp Gold Partn CTF Group #G11884 5.500% Dtd 01/01/06 Due 12/01/2020 IPD14 31336WCU1	10,435.390	.02	15,122.35 144.914	10,551.22 101.110	- 4,571.13	.02	47.82	573.00 0.05500	5.44%
- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr 1990-106 Cl 106-J 8.50% Dtd 09/01/1990 Due 09/25/2020 IPD24 31358E7X4	1,499.030	.00	4,695.74 313.252	1,532.65 102.242	- 3,163.09	.00	10.61	127.00 0.08500	8.31%
- Federal Natl Mtg Assn Gtd REMIC Passthru Ctf Gtd 7.70% Dtd 02/01/1992 Due 02/25/2022 IPD24 31358LT73	1.230	.00	661.37 53,769.919	1.23 99.983	- 660.14	.00		0.07700	7.70%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr Ser 1993 25 CI J 7.50% Dtd 03/01/1993 Due 03/25/2023 IPD24 31358TWE5	5,330.150	.01	8,409.01 157.763	5,669.80 106.372	- 2,739.21	.01	33.31	399.00 0.07500	7.05%
- Federal Natl Mtg Assn 1.60% Dtd 11/07/2012 Due 05/07/2021 Callable 3136G02F7	170,000.000	.34	172,896.80 101.704	169,207.80 99.534	- 3,689.00	.33	408.00	2,720.00 0.01600	1.61%
- Federal Natl Mtg Assn Gtd REMIC Pass Thru CTF REMIC Tr 1990-8 CI 8-G 6.00% Dtd 01/01/1990 Due 01/25/2020 IPD24 313603RN4	219.350	.00	2.30 1.049	219.85 100.230	217.55	.00	1.09	13.00 0.06000	5.99%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd Ser K 729 CI A 1 2.951% Dtd 12/01/2017 Due 02/25/2024 IPD24 3137FCM35	288,191.650	.58	294,181.15 102.078	293,611.79 101.880	- 569.36	.58	708.71	8,504.00 0.02951	2.90%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AM4716 3.380% Dtd 12/01/2013 Due 12/01/2023 IPD24 3138L5G20	195,220.940	.41	203,408.44 104.194	204,993.70 105.006	1,585.26	.40	549.87	6,598.00 0.03380	3.22%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #468651 3.990% Dtd 07/01/2011 Due 07/01/2021 IPD24 31381RTG9	199,226.300	.41	228,582.71 114.735	205,234.97 103.016	- 23,347.74	.40	662.42	7,949.00 0.03990	3.87%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #555791 6.500% Dtd 09/01/2003 Due 12/01/2022 IPD24 31385XNG8	4,244.420	.01	7,792.34 183.590	4,707.87 110.919	- 3,084.47	.01	22.99	275.00 0.06500	5.86%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Asset and Liability Positions
06/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2595 CI CD 5.00% Dtd 04/01/2003 Due 04/15/2023 IPD14 31393PCJ1	40,760.280	.08	50,896.58 124.868	41,829.90 102.624	- 9,066.68	.08	169.83	2,038.00 0.05000	4.87%
- GNMA Gtd Passthr CTF Pool #378308 5.50% Dtd 01/01/1995 Due 04/15/2024 IPD14 36204SGR1	12,160.830	.03	4,708.98 38.723	12,949.34 106.484	8,240.36	.03	55.73	668.00 0.05500	5.17%
- GNMA Gtd Passthr CTF Pool #783490 6.00% Dtd 12/01/2011 Due 02/15/2024 IPD14 36241L2X3	28,647.080	.06	37,369.27 130.447	29,722.20 103.753	- 7,647.07	.06	143.23	1,718.00 0.06000	5.78%
- Inter Amern Dev Bk Global MTN Gbl 460 NT 2.125% Dtd 11/08/2013 Due 11/09/2020 4581X0CD8	1,250,000.000	2.49	1,235,997.28 98.880	1,253,275.00 100.262	17,277.72	2.46	3,836.80	26,562.00 0.02125	2.12%
- Inter Amern Dev Bk Global MTN Fr 1.75% Dtd 09/14/2017 Due 09/14/2022 4581X0CZ9	500,000.000	.99	498,240.00 99.648	499,260.00 99.852	1,020.00	.98	2,600.69	8,750.00 0.01750	1.75%
- International Bk for Recon & Dev Medium Term Bk Nts 1.561% Dtd 09/19/2017 Due 09/12/2020 45905UP32	500,000.000	.99	498,800.00 99.760	497,485.00 99.497	- 1,315.00	.98	2,363.18	7,805.00 0.01561	1.57%
- US Treasury Note 1.125% Dtd 01/15/2011 Due 01/15/2021 Treasury Inflation Protection Security 912828PP9	408,800.000	.82	445,474.64 108.971	412,066.31 100.799	- 33,408.33	.81	2,097.60	4,599.00 0.01125	1.12%
- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77	3,150,000.000	6.21	3,067,435.54 97.379	3,127,005.00 99.270	59,569.46	6.14	3,668.54	43,312.00 0.01375	1.39%

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- US Treasury Note 1.875% Dtd 04/30/2017 Due 04/30/2022 912828X47	1,550,000.000	3.09	1,498,777.34 96.695	1,556,510.00 100.420	57,732.66	3.06	4,896.39	29,062.00 0.01875	1.87%
- US Treasury Note 2.00% Dtd 04/30/2017 Due 04/30/2024 912828X70	350,000.000	.70	334,003.91 95.430	353,864.00 101.104	19,860.09	.70	1,179.34	7,000.00 0.02000	1.98%
- United States Treas SEC Stripped Int Generic Tint Pmt Due 08/15/2020 912833LA6	1,000,000.000	1.95	849,078.00 84.908	979,260.00 97.926	130,182.00	1.92			
- United States Treas SEC Stripped Int Pmt Generic Tint Pmt Due 05/15/2021 912833LD0	150,000.000	.29	138,060.00 92.040	145,005.00 96.670	6,945.00	.28			
- U S Treas SEC Stripped Int Pmt Generic Tint Pmt Due 11/15/2022 912833LK4	650,000.000	1.22	598,360.51 92.055	612,501.50 94.231	14,140.99	1.20			
- United States Treas SEC Stripped Int Pmt Generic Tint Pmt Due 02/15/2023 912833LL2	850,000.000	1.58	778,209.00 91.554	797,283.00 93.798	19,074.00	1.57			
- U S Treas SEC Stripped Int Pmt Tint Due 05/15/2023 912833LN8	700,000.000	1.30	552,383.00 78.912	653,317.00 93.331	100,934.00	1.28			
Total Short (Less Than 5 Years)		29.14	14,294,173.58	14,661,621.74	367,448.16	28.81	38,754.84	225,967.00	1.54%
Intermediate (5-10 Years)									
- Federal Home Loan Bks Cons Bds 4.375% Dtd 10/13/2009 Due 09/13/2024 Non-Callable 3133XVDG3	100,000.000	.22	118,158.00 118.158	112,401.00 112.401	- 5,757.00	.22	1,312.50	4,375.00 0.04375	3.89%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M12 CI A1 2.132% Dtd 11/01/2016 Due 09/25/2026 IPD24 3136AUKW0	438,598.350	.86	443,574.25 101.135	435,078.91 99.197	- 8,495.34	.85	779.24	9,350.00 0.02132	2.15%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M13 CI A1 Fltg Rate Dtd 12/01/2016 Due 09/25/2026 IPD24 3136AUZB0	187,649.630	.38	188,013.32 100.194	189,012.62 100.726	999.30	.37	396.54	4,811.00 0.02564	2.55%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M7 CI A1 2.595% Dtd 06/01/2017 Due 02/25/2027 IPD24 3136AV7F0	229,689.150	.47	232,187.15 101.088	235,034.91 102.327	2,847.76	.46	496.70	5,960.00 0.02595	2.54%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M8 CI A1 2.654% Dtd 07/01/2017 Due 05/25/2027 IPD24 3136AWZ91	196,351.180	.40	198,842.34 101.269	199,906.43 101.810	1,064.09	.39	434.26	5,211.00 0.02654	2.61%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M15 CI ATS1 2.987% Dtd 12/01/2017 Due 11/25/2027 IPD24 3136AY6T5	196,748.330	.40	199,747.93 101.525	203,021.73 103.188	3,273.80	.40	489.73	5,876.00 0.02987	2.89%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 730 CI A 1 3.452% Dtd 03/01/2018 Due 09/25/2024 IPD24 3137FEU99	145,606.160	.30	148,601.96 102.057	150,270.23 103.203	1,668.27	.30	418.86	5,026.00 0.03452	3.34%

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 084 CI A 1 3.78% Dtd 11/01/2018 Due 08/25/2028 IPD24 3137FJZ85	370,512.660	.79	375,427.79 101.327	399,638.73 107.861	24,210.94	.79	1,167.11	14,005.00 0.03780	3.50%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 086 CI A 1 3.671% Dtd 12/01/2018 Due 12/25/2027 IPD24 3137FKSG2	147,728.370	.31	150,724.92 102.028	158,063.15 106.995	7,338.23	.31	451.92	5,423.00 0.03671	3.43%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #252211 6.000% Dtd 12/01/1998 Due 01/01/2029 IPD24 31371HDQ8	3,067.030	.01	1,361.31 44.385	3,413.39 111.293	2,052.08	.01	15.33	184.00 0.06000	5.39%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS2235 3.500% Dtd 03/01/2014 Due 04/01/2029 IPD24 3138WBPV1	553,259.660	1.14	579,881.36 104.812	574,709.54 103.877	- 5,171.82	1.13	1,613.67	19,364.00 0.03500	3.37%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #543110 9.500% Dtd 06/01/2000 Due 04/01/2025 IPD24 31385FKX3	145.280	.00	2,984.02 2,053.979	144.94 99.767	- 2,839.08	.00	1.15	13.00 0.09500	9.52%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #755973 8.000% Dtd 12/01/2003 Due 11/01/2028 IPD24 31403R2E7	14,678.160	.03	20,312.42 138.385	16,883.41 115.024	- 3,429.01	.03	97.85	1,174.00 0.08000	6.96%
- GNMA II Passthru CTF Pool #002022 9.00% Dtd 06/01/1995 Due 06/20/2025 IPD19 36202CG72	677.690	.00	1,353.90 199.782	733.60 108.250	- 620.30	.00	5.08	60.00 0.09000	8.31%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- GNMA II Gtd Pass Thru CTF Pool #2285 8.000% Dtd 09/01/96 Due 09/20/2026 36202CRE5	1,638.140	.00	1,842.83 112.495	1,884.73 115.053	41.90	.00	10.92	131.00 0.08000	6.95%
- GNMA II Passthru CTF Pool #002324 8.00% Dtd 11/01/1996 Due 11/20/2026 IPD19 36202CSM6	2,253.720	.01	2,537.15 112.576	2,561.56 113.659	24.41	.01	15.02	180.00 0.08000	7.04%
- GNMA II Passthru CTF Pool #002549 7.50% Dtd 02/01/1998 Due 02/20/2028 IPD19 36202CZN6	1,075.500	.00	1,253.32 116.534	1,191.65 110.800	- 61.67	.00	6.72	80.00 0.07500	6.77%
- GNMA II Passthru CTF Pool #002647 8.00% Dtd 09/01/1998 Due 09/20/2028 IPD19 36202C5G4	2,171.940	.00	4,134.37 190.354	2,222.39 102.323	- 1,911.98	.00	14.47	173.00 0.08000	7.82%
- GNMA II Passthru CTF Pool #008528 Arm Rate Dtd 10/01/1994 Due 10/20/2024 IPD19 36202KPM1	2,801.260	.01	2,995.54 106.935	2,870.90 102.486	- 124.64	.01	9.62	115.00 0.04125	4.02%
- GNMA Gtd Passthru CTF Pool #486631 6.50% Dtd 10/01/1998 Due 10/15/2028 IPD14 36210ASU2	5,506.040	.01	4,484.77 81.452	6,048.99 109.861	1,564.22	.01	29.82	357.00 0.06500	5.92%
- US Treasury Note 2.00% Dtd 08/15/2015 Due 08/15/2025 912828K74	5,150,000.000	10.33	4,972,103.52 96.546	5,200,315.50 100.977	228,211.98	10.22	38,696.13	103,000.00 0.02000	1.98%
- United States Treas SEC Stripped Int Pmt Generic Tint Pmt Due 11/15/2024 912833L75	1,000,000.000	1.80	809,252.50 80.925	905,330.00 90.533	96,077.50	1.78			

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- United States Treas SEC Stripped Int Pmt Generic Tint Pmt Due 08/15/2025 912833LW8	1,750,000.000	3.09	1,512,555.00 86.432	1,556,555.00 88.946	44,000.00	3.06			
Total Intermediate (5-10 Years)		20.58	9,972,329.67	10,357,293.31	384,963.64	20.35	46,462.64	184,868.00	1.78%
Long (Over 10 Years)									
- Federal Home Ln Mtg Corp Partn Gold Group #G30628 4.000% Dtd 02/01/2013 Due 10/01/2032 IPD14 3128CUVV5	32,850.730	.07	37,958.47 115.548	34,336.24 104.522	- 3,622.23	.07	109.50	1,314.00 0.04000	3.83%
- Federal Home Ln Mtg Corp Partn Gold Group #H00105 5.500% Dtd 12/01/2005 Due 12/01/2035 IPD14 3128MSDJ6	82,963.040	.18	116,378.65 140.278	88,334.07 106.474	- 28,044.58	.17	380.24	4,562.00 0.05500	5.17%
- Federal Home Ln Mtg Corp Partn Gold Group #G07289 3.000% Dtd 02/01/2013 Due 11/01/2042 IPD14 3128M9NE8	47,122.170	.10	49,940.63 105.981	48,193.26 102.273	- 1,747.37	.09	117.80	1,413.00 0.03000	2.93%
- Federal Home Ln Mtg Corp Partn CTF Group #1B7163 Arm Rate Dtd 10/01/2006 Due 10/01/2036 IPD44 3128QPK35	1,437.010	.00	1,641.93 114.260	1,465.48 101.981	- 176.45	.00	11.83	70.00 0.04940	4.84%
- Federal Home Ln Mtg Corp Partn Gold Group #C02641 7.000% Dtd 10/01/2006 Due 10/01/2036 IPD14 31292J5A4	6,408.810	.01	9,624.92 150.183	7,287.59 113.712	- 2,337.33	.01	37.38	448.00 0.07000	6.16%
- Federal Home Ln Mtg Corp Gold Partn CTF Group #C02660 6.500% Dtd 11/01/06 Due 11/01/2036 IPD14 31292J5V8	13,504.920	.03	15,812.26 117.085	15,542.95 115.091	- 269.31	.03	73.15	877.00 0.06500	5.65%

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Home Ln Mtg Corp Partn Gold Group #J39377 3.500% Dtd 08/01/2018 Due 08/01/2033 IPD14 31307WM27	505,616.120	1.05	519,616.66 102.769	527,205.93 104.270	7,589.27	1.04	1,474.71	17,696.00 0.03500	3.36%
- Federal Home Ln Mtg Corp Partn Gold Group #V70026 3.500% Dtd 05/01/2013 Due 05/01/2033 IPD14 3132KSA38	29,500.080	.06	32,063.57 108.690	30,616.66 103.785	- 1,446.91	.06	86.04	1,032.00 0.03500	3.37%
- Federal Home Ln Mtg Corp Partn Gold Group #Q55747 5.000% Dtd 04/01/2018 Due 05/01/2048 IPD14 3132XYL54	470,850.980	1.01	500,830.82 106.367	507,996.41 107.889	7,165.59	1.00	1,961.87	23,542.00 0.05000	4.63%
- Federal Home Ln Mtg Corp Partn Gold Group #G61993 4.500% Dtd 04/01/2019 Due 05/01/2049 IPD14 31335CGA6	493,194.110	1.04	522,400.45 105.922	523,643.91 106.174	1,243.46	1.03	1,849.47	22,193.00 0.04500	4.24%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2015 72 CI PC 3.00% Dtd 09/01/2015 Due 10/25/2043 IPD24 3136AQAP5	76,683.920	.15	83,869.25 109.370	77,016.25 100.433	- 6,853.00	.15	191.70	2,300.00 0.03000	2.99%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 69 CI Cb 3.50% Dtd 06/01/2011 Due 07/25/2030 IPD24 3136A0BE6	99,255.110	.20	109,072.59 109.891	100,729.46 101.485	- 8,343.13	.20	289.49	3,473.00 0.03500	3.45%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 104 CI Kh 2.00% Dtd 09/01/2011 Due 03/25/2039 IPD24 3136A1DD4	82,514.740	.16	85,699.64 103.860	82,224.75 99.648	- 3,474.89	.16	137.52	1,650.00 0.02000	2.01%

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 57 Cl Jw 4.50% Dtd 05/01/2012 Due 10/25/2041 IPD24 3136A6HC1	94,277.980	.20	110,208.06 116.897	99,653.27 105.701	- 10,554.79	.20	353.54	4,242.00 0.04500	4.26%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4011 Cl DB 4.00% Dtd 03/01/2012 Due 09/15/2041 IPD14 3137AMXK8	76,937.580	.17	85,401.12 111.001	83,570.47 108.621	- 1,830.65	.16	256.45	3,077.00 0.04000	3.68%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3804 Cl Pw 4.50% Dtd 02/01/2011 Due 03/15/2040 IPD14 3137A7F39	113,519.150	.23	124,627.43 109.785	116,496.31 102.622	- 8,131.12	.23	425.69	5,108.00 0.04500	4.38%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #254693 5.500% Dtd 03/01/2003 Due 04/01/2033 IPD24 31371K3A7	10,959.280	.02	10,111.47 92.264	12,082.93 110.253	1,971.46	.02	50.23	602.00 0.05500	4.99%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AK9382 4.000% Dtd 04/01/2012 Due 04/01/2042 IPD24 3138EEM89	98,862.370	.21	110,639.60 111.913	104,631.98 105.836	- 6,007.62	.21	329.54	3,954.00 0.04000	3.78%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL1107 4.500% Dtd 11/01/2011 Due 11/01/2041 IPD24 3138EHGR7	119,704.580	.26	139,721.85 116.722	128,569.90 107.406	- 11,151.95	.25	448.89	5,386.00 0.04500	4.19%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL3209 4.500% Dtd 03/01/2013 Due 09/01/2031 IPD24 3138EKR72	122,580.890	.26	145,386.10 118.604	130,742.33 106.658	- 14,643.77	.26	459.67	5,516.00 0.04500	4.22%

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL6167 3.500% Dtd 12/01/2014 Due 01/01/2044 IPD24 3138ENZ93	44,064.170	.09	48,103.12 109.166	45,650.48 103.600	- 2,452.64	.09	128.52	1,542.00 0.03500	3.38%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL9274 4.000% Dtd 10/01/2016 Due 09/01/2046 IPD24 3138ERJU5	331,493.830	.69	362,427.69 109.332	347,233.16 104.748	- 15,194.53	.68	1,104.97	13,259.00 0.04000	3.82%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP8813 3.500% Dtd 11/01/2012 Due 11/01/2042 IPD24 3138MCYK4	14,219.530	.03	15,924.76 111.992	14,731.15 103.598	- 1,193.61	.03	41.47	497.00 0.03500	3.38%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5675 4.500% Dtd 07/01/2015 Due 08/01/2045 IPD24 3138WFJV9	396,655.270	.83	450,203.97 113.500	419,062.33 105.649	- 31,141.64	.82	1,487.45	17,849.00 0.04500	4.26%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #598451 8.000% Dtd 07/01/2001 Due 06/01/2030 IPD24 31387YZQ9	2,528.540	.01	3,106.68 122.865	2,635.55 104.232	- 471.13	.01	16.85	202.00 0.08000	7.68%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #650236 5.000% Dtd 12/01/2002 Due 12/01/2032 IPD24 31390MLR3	602.690	.00	2.32 0.385	613.54 101.801	611.22	.00	2.51	30.00 0.05000	4.91%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd Ser T-54 Cl 2a 6.50% Dtd 02/01/2003 Due 02/25/2043 IPD24 31393LFLK4	66,589.340	.16	75,951.10 114.059	79,065.94 118.736	3,114.84	.16	360.69	4,328.00 0.06500	5.47%

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Asset and Liability Positions
06/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr 2005-68 CI-PG 5.50% Dtd 07/01/2005 Due 08/25/2035 IPD24 31394E7B8	41,584.390	.09	45,018.91 108.259	45,876.46 110.321	857.55	.09	190.59	2,287.00 0.05500	4.99%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 57 CI Tp 4.50% Dtd 07/01/2009 Due 02/25/2037 IPD24 31396QSZ3	55,676.870	.12	65,134.12 116.986	58,268.38 104.654	- 6,865.74	.11	208.78	2,505.00 0.04500	4.30%
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 92 CI Ad 6.00% Dtd 10/01/2009 Due 11/25/2039 IPD24 31398FVM0	88,037.170	.19	152,150.90 172.826	96,198.28 109.270	- 55,952.62	.19	440.18	5,282.00 0.06000	5.49%
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3558 CI GE 4.00% Dtd 08/01/2009 Due 08/15/2039 IPD14 31398JAN3	465,819.120	.98	484,938.84 104.105	492,027.83 105.626	7,088.99	.97	1,552.73	18,632.00 0.04000	3.79%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5462 3.000% Dtd 02/01/2019 Due 11/01/2032 IPD24 3140JAB80	469,496.670	.95	480,133.70 102.266	479,999.31 102.237	- 134.39	.94	1,173.73	14,084.00 0.03000	2.93%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5830 3.500% Dtd 04/01/2019 Due 04/01/2034 IPD24 3140JAPQ5	491,597.560	1.02	510,032.47 103.750	512,898.48 104.333	2,866.01	1.01	1,433.82	17,205.00 0.03500	3.35%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5015 4.500% Dtd 11/01/2018 Due 02/01/2047 IPD24 3140J9SD4	444,434.690	.94	468,052.77 105.314	474,567.36 106.780	6,514.59	.93	1,666.63	19,999.00 0.04500	4.21%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #CA1285 4.000% Dtd 02/01/2018 Due 02/01/2033 IPD24 3140Q8NB7	481,950.850	1.00	501,502.76 104.057	503,306.09 104.431	1,803.33	.99	1,606.50	19,278.00 0.04000	3.83%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #CA1455 4.000% Dtd 03/01/2018 Due 03/01/2033 IPD24 3140Q8TM7	691,297.870	1.45	709,896.85 102.690	730,335.46 105.647	20,438.61	1.44	2,304.32	27,651.00 0.04000	3.79%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #770377 Arm Rate Dtd 03/01/2004 Due 04/01/2034 IPD24 31404J2J3	23,173.670	.05	20,825.85 89.869	24,091.35 103.960	3,265.50	.05	84.52	1,014.00 0.04377	4.21%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #849215 6.500% Dtd 01/01/2006 Due 01/01/2036 IPD24 31408EN81	8,780.030	.02	9,710.90 110.602	9,610.97 109.464	- 99.93	.02	47.55	570.00 0.06500	5.94%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #886320 6.500% Dtd 07/01/2006 Due 07/01/2036 IPD24 31410DVM9	6,282.250	.01	7,476.96 119.017	6,664.84 106.090	- 812.12	.01	34.02	408.00 0.06500	6.13%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #888209 5.500% Dtd 02/01/2007 Due 05/01/2036 IPD24 31410FYE9	58,341.150	.13	106,804.03 183.068	64,806.52 111.082	- 41,997.51	.13	267.39	3,208.00 0.05500	4.95%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #888481 5.500% Dtd 06/01/2007 Due 12/01/2035 IPD24 31410GCS0	44,808.690	.10	68,637.20 153.178	49,773.94 111.081	- 18,863.26	.10	205.37	2,464.00 0.05500	4.95%
- Federal Natl Mtg Assn Gtd Passthr CTF Pool #898179 Arm Rate Dtd 09/01/2006 Due 09/01/2036 IPD24 31410U2L5	35,317.170	.07	42,719.71 120.960	36,226.59 102.575	- 6,493.12	.07	120.10	1,441.00 0.04081	3.98%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #960150 6.000% Dtd 11/01/2007 Due 11/01/2037 IPD24 31414AEX6	30,781.540	.07	75,164.95 244.188	34,062.85 110.660	- 41,102.10	.07	153.90	1,846.00 0.06000	5.42%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1125 4.000% Dtd 06/01/2012 Due 07/01/2042 IPD24 31418AHB7	129,024.920	.27	148,465.09 115.067	136,063.23 105.455	- 12,401.86	.27	430.08	5,160.00 0.04000	3.79%
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1213 3.500% Dtd 09/01/2012 Due 10/01/2042 IPD24 31418AK31	25,441.650	.05	27,831.05 109.392	26,357.04 103.598	- 1,474.01	.05	74.20	890.00 0.03500	3.38%
- GNMA II Passthru CTF Pool #783964 4.00% Dtd 02/01/2015 Due 01/20/2030 IPD19 3622A2MM1	41,381.330	.09	48,681.15 117.640	43,098.66 104.150	- 5,582.49	.08	137.93	1,655.00 0.04000	3.84%
- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2010 158 CI CT 4.50% Dtd 12/01/2010 Due 12/20/2040 IPD19 38377RFR1	111,385.480	.24	130,393.68 117.065	121,935.01 109.471	- 8,458.67	.24	417.69	5,012.00 0.04500	4.11%
- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2017 149 CI Ja 2.50% Dtd 10/01/2017 Due 03/20/2046 IPD19 38380HQL9	219,559.310	.44	219,344.99 99.902	221,826.00 101.032	2,481.01	.44	457.41	5,488.00 0.02500	2.47%
Total Long (Over 10 Years)		15.49	8,089,641.99	7,797,326.95	- 292,315.04	15.32	25,194.61	302,241.00	3.88%
Total Treasury and Federal Agencies		65.21	32,356,145.24	32,816,242.00	460,096.76	64.48	110,412.09	713,076.00	2.17%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Non-Government Obligations Short (Less Than 5 Years)									
- AT&T Inc NT 2.45% Dtd 05/04/2015 Due 06/30/2020 Callable 00206RCL4	200,000.000	.40	198,076.00 99.038	199,914.00 99.957	1,838.00	.39	2,463.61	4,900.00 0.02450	2.45%
- Abbvie Inc 3.75% Dtd 09/18/2018 Due 11/14/2023 Callable 00287YBC2	275,000.000	.57	274,648.00 99.872	286,310.75 104.113	11,662.75	.56	1,346.35	10,312.00 0.03750	3.60%
- Air Lease Corp Sr Gbl NT 2.625% Dtd 06/12/2017 Due 07/01/2022 Non-Callable 00912XAW4	200,000.000	.40	193,446.00 96.723	200,044.00 100.022	6,598.00	.39	2,624.99	5,250.00 0.02625	2.62%
- American Intl Group Inc NT 4.875% Dtd 05/24/2012 Due 06/01/2022 Callable 026874CU9	200,000.000	.43	211,514.00 105.757	214,410.00 107.205	2,896.00	.42	812.49	9,750.00 0.04875	4.55%
- Amgen Inc Sr NT 3.625% Dtd 05/15/2012 Due 05/15/2022 Callable 031162BN9	200,000.000	.41	202,388.00 101.194	206,326.00 103.163	3,938.00	.41	926.38	7,250.00 0.03625	3.51%
- BB&T Corp Sr Medium Term Nts Fr 3.75% Dtd 12/06/2018 Due 12/06/2023 Callable 05531FBF9	375,000.000	.79	374,422.50 99.846	395,782.50 105.542	21,360.00	.78	976.56	14,062.00 0.03750	3.55%
- Bank New York Mellon Corp Fr 3.50% Dtd 04/30/2018 Due 04/28/2023 Non-Callable 06406RAG2	800,000.000	1.66	799,107.00 99.888	834,328.00 104.291	35,221.00	1.64	4,900.00	28,000.00 0.03500	3.36%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Cnh Equipment Tr Ser 2018 B CI A 4 3.37% Dtd 09/26/2018 Due 05/15/2024 12596EAD6	725,000.000	1.49	724,942.51 99.992	750,000.03 103.448	25,057.52	1.47	1,085.88	24,432.00 0.03370	3.26%
- CVS Health Corp Sr NT 3.70% Dtd 03/09/2018 Due 03/09/2023 Callable 126650CV0	200,000.000	.41	198,208.00 99.104	206,830.00 103.415	8,622.00	.41	2,302.22	7,400.00 0.03700	3.58%
- Capital One Finl Corp 3.90% Dtd 01/29/2019 Due 01/29/2024 Callable 14040HCA1	350,000.000	.73	349,244.00 99.784	367,829.00 105.094	18,585.00	.72	5,763.33	13,650.00 0.03900	3.71%
- Carmax Auto Owner Tr Ser 2018 3 CI A 4 3.27% Dtd 07/25/2018 Due 03/15/2024 14313FAE9	180,000.000	.37	179,983.35 99.991	185,731.51 103.184	5,748.16	.36	261.60	5,886.00 0.03270	3.17%
- Caterpillar Finl Svcs Mtns Fr 2.90% Dtd 03/15/2018 Due 03/15/2021 Callable 14913Q2G3	300,000.000	.60	299,838.00 99.946	303,456.00 101.152	3,618.00	.60	2,561.66	8,700.00 0.02900	2.87%
- Citigroup Inc Sr NT Var Rate Dtd 05/22/2018 Due 06/01/2024 Callable 172967LZ2	300,000.000	.63	300,000.00 100.000	317,127.00 105.709	17,127.00	.62	1,011.00	12,132.00 0.04044	3.83%
- Deere John Cap Corp Mtns Fr 2.875% Dtd 03/13/2018 Due 03/12/2021 Non-Callable 24422EUD9	300,000.000	.60	299,796.00 99.932	303,528.00 101.176	3,732.00	.60	2,611.45	8,625.00 0.02875	2.84%
- Fedex Corp Sr NT 3.40% Dtd 01/16/2019 Due 01/14/2022 Callable 31428XBU9	350,000.000	.71	349,594.00 99.884	358,830.50 102.523	9,236.50	.71	5,454.16	11,900.00 0.03400	3.32%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description Asset ID (CUSIP) / Ticker	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Ford CR Auto Lease Tr 2018-B NT Cl A-4 3.30% Dtd 09/21/2018 Due 02/15/2022 34531LAE0	275,000.000	.56	274,986.53 99.995	279,934.79 101.794	4,948.26	.55	403.33	9,075.00 0.03300	3.24%
- Ford Motor Credit Co LLC Gbl NT 3.339% Dtd 03/31/2017 Due 03/28/2022 Callable 345397YL1	200,000.000	.40	196,796.00 98.398	200,784.00 100.392	3,988.00	.39	1,725.15	6,678.00 0.03339	3.33%
- Gatx Corp 4.35% Dtd 11/05/2018 Due 02/15/2024 Callable 361448BD4	275,000.000	.58	274,824.00 99.936	291,109.50 105.858	16,285.50	.57	4,519.16	11,962.00 0.04350	4.11%
- GM Finl Auto Lease Tr Ser 2018 3 Cl A 4 3.30% Dtd 09/26/2018 Due 07/20/2022 36256GAE9	275,000.000	.56	274,964.97 99.987	279,396.18 101.598	4,431.21	.55	277.29	9,075.00 0.03300	3.25%
- General Mtrs Finl Co Inc Sr NT 3.45% Dtd 04/10/2015 Due 04/10/2022 Callable 37045XAW6	200,000.000	.40	198,774.00 99.387	202,834.00 101.417	4,060.00	.40	1,552.50	6,900.00 0.03450	3.40%
- GM Finl Con Auto Rec Ser 2018 4 Cl A 4 3.32% Dtd 10/10/2018 Due 06/17/2024 38013FAE1	400,000.000	.82	399,986.08 99.997	414,470.68 103.617	14,484.60	.81	553.33	13,280.00 0.03320	3.20%
- Goldman Sachs Group Inc Sr NT 4.00% Dtd 03/03/2014 Due 03/03/2024 38141GVM3	275,000.000	.58	280,117.75 101.861	291,797.00 106.108	11,679.25	.57	3,605.55	11,000.00 0.04000	3.77%
- Hartford Finl Svcs Group Inc D Sr NT 5.125% Dtd 04/05/2012 Due 04/15/2022 Callable 416518AB4	200,000.000	.43	213,832.00 106.916	214,422.00 107.211	590.00	.42	2,163.88	10,250.00 0.05125	4.78%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Hewlett Packard Enterprise Co Sr Glbl 3.50% Dtd 09/19/2018 Due 10/05/2021 Callable 42824CBC2	275,000.000	.56	275,052.25 100.019	281,564.25 102.387	6,512.00	.55	2,299.30	9,625.00 0.03500	3.42%
- International Business Machs NT 3.00% Dtd 05/15/2019 Due 05/15/2024 Callable 459200JY8	350,000.000	.71	348,663.00 99.618	359,439.50 102.697	10,776.50	.71	1,341.66	10,500.00 0.03000	2.92%
- McDonalds Corp Med Term NT Fr 3.35% Dtd 03/16/2018 Due 04/01/2023 Callable 58013MFE9	110,000.000	.23	109,958.20 99.962	114,171.20 103.792	4,213.00	.22	921.24	3,685.00 0.03350	3.23%
- Morgan Stanley Sr NT Ser F 3.875% Dtd 04/28/2014 Due 04/29/2024 61746BDQ6	275,000.000	.58	278,049.75 101.109	291,461.50 105.986	13,411.75	.57	1,835.24	10,656.00 0.03875	3.66%
- Schwab Charles Corp New Sr NT 3.25% Dtd 05/22/2018 Due 05/21/2021 Callable 808513AW5	175,000.000	.35	174,994.75 99.997	178,388.00 101.936	3,393.25	.35	631.94	5,687.00 0.03250	3.19%
- U S Bancorp Mtns Bk Ent Fr 2.625% Dtd 01/24/2017 Due 01/24/2022 Callable 91159HHP8	800,000.000	1.61	784,808.00 98.101	808,552.00 101.069	23,744.00	1.59	9,158.33	21,000.00 0.02625	2.60%
- Unitedhealth Group Inc Sr NT 3.50% Dtd 06/19/2018 Due 06/15/2023 Callable 91324PDJ8	200,000.000	.41	199,900.00 99.950	208,484.00 104.242	8,584.00	.41	311.11	7,000.00 0.03500	3.36%
- Verizon Communications Inc Sr NT 3.125% Dtd 03/16/2017 Due 03/16/2022 Callable 92343VDW1	200,000.000	.41	198,622.00 99.311	204,956.00 102.478	6,334.00	.40	1,822.91	6,250.00 0.03125	3.05%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Asset and Liability Positions 06/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Waste Mgmt Inc Del 2.95% Dtd 05/22/2019 Due 06/15/2024 Callable 94106LBF5	150,000.000	.31	149,991.00 99.994	154,617.00 103.078	4,626.00	.30	479.37	4,425.00 0.02950	2.86%
Total Short (Less Than 5 Years)		19.69	9,589,527.64	9,906,828.89	317,301.25	19.47	68,702.97	329,297.00	3.32%
Intermediate (5-10 Years)									
- American Express Co 3.125% Dtd 05/20/2019 Due 05/20/2026 Callable 025816CF4	475,000.000	.97	473,727.00 99.732	487,791.75 102.693	14,064.75	.96	1,690.53	14,843.00 0.03125	3.04%
- Bank Amer Corp Fr Var Rate Dtd 03/15/2019 Due 03/15/2025 Callable 06051GHR3	450,000.000	.93	450,000.00 100.000	467,127.00 103.806	17,127.00	.92	4,581.85	15,561.00 0.03458	3.33%
- Blackrock Inc Sr Gbl NT 3.25% Dtd 04/29/2019 Due 04/30/2029 Callable 09247XAP6	200,000.000	.42	198,380.00 99.190	209,516.00 104.758	11,136.00	.41	1,119.44	6,500.00 0.03250	3.10%
- BP Cap Mkts Amer Inc 3.796% Dtd 09/21/2018 Due 09/21/2025 Callable 10373QAB6	200,000.000	.42	200,000.00 100.000	213,434.00 106.717	13,434.00	.42	2,108.88	7,592.00 0.03796	3.56%
- Citibank Ccitt Ser 2018 A6 CI NT 3.21% Dtd 08/17/2018 Due 12/09/2024 17305EGR0	300,000.000	.62	299,949.18 99.983	310,825.89 103.608	10,876.71	.61	642.00	9,630.00 0.03210	3.10%
- Home Depot Inc Sr Gbl NT 2.95% Dtd 06/17/2019 Due 06/15/2029 Callable 437076BY7	500,000.000	1.02	497,130.00 99.426	512,910.00 102.582	15,780.00	1.01	573.61	14,750.00 0.02950	2.88%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Asset and Liability Positions 06/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / <i>Unit Price</i>	Total Market / <i>Unit Price</i>	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- JPMorgan Chase & Co Fr 3.875% Dtd 09/10/2014 Due 09/10/2024 Non-Callable 46625HJY7	275,000.000	.57	276,966.25 100.715	289,115.75 105.133	12,149.50	.57	3,285.67	10,656.00 0.03875	3.69%
- John Deere Owner Tr Ser 2018 B Cl A 4 3.23% Dtd 07/25/2018 Due 06/15/2025 47788EAD0	165,000.000	.34	164,955.68 99.973	169,000.61 102.424	4,044.93	.33	236.86	5,329.00 0.03230	3.15%
- National Rural Utils Coop Fin Sr SEC Glbl Bd 3.70% Dtd 01/31/2019 Due 03/15/2029 Callable 637432NS0	200,000.000	.43	199,554.00 99.777	215,380.00 107.690	15,826.00	.42	3,103.88	7,400.00 0.03700	3.44%
- Union Pac Corp 3.75% Dtd 06/08/2018 Due 07/15/2025 Callable 907818ES3	200,000.000	.42	199,992.00 99.996	213,758.00 106.879	13,766.00	.42	3,458.33	7,500.00 0.03750	3.51%
- Wells Fargo & Co Sr NT Var Rate Dtd 06/17/2019 Due 06/17/2027 Callable 95000U2F9	500,000.000	1.01	500,000.00 100.000	509,550.00 101.910	9,550.00	1.00	621.44	15,980.00 0.03196	3.14%
- World Omni Auto Tr Ser 2018 C Cl A 4 3.27% Dtd 08/01/2018 Due 09/16/2024 98163EAE6	300,000.000	.62	299,981.34 99.994	310,000.74 103.333	10,019.40	.61	436.00	9,810.00 0.03270	3.16%
Total Intermediate (5-10 Years)		7.77	3,760,635.45	3,908,409.74	147,774.29	7.68	21,858.49	125,551.00	3.21%
Total Non-Government Obligations		27.45	13,350,163.09	13,815,238.63	465,075.54	27.15	90,561.46	454,848.00	3.29%
Foreign Obligations Short (Less Than 5 Years)									

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

**Asset and Liability Positions
06/30/19**

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
- Bank of Montreal Fr 2.50% Dtd 06/28/2019 Due 06/28/2024 Non-Callable 06367WMQ3	650,000.000	1.29	649,909.00 99.986	650,123.50 100.019	214.50	1.28	135.41	16,250.00 0.02500	2.50%
- Bank of Nova Scotia Sr Gbl Coco 3.40% Dtd 02/11/2019 Due 02/11/2024 Non-Callable 064159MK9	650,000.000	1.34	649,408.50 99.909	676,045.50 104.007	26,637.00	1.33	8,594.44	22,100.00 0.03400	3.27%
- Barclays PLC Var Rate Dtd 11/15/2018 Due 02/15/2023 Callable 06738EBE4	275,000.000	.57	274,947.75 99.981	284,537.00 103.468	9,589.25	.56	7,958.65	12,677.00 0.04610	4.46%
- Canadian Imp Bk Comm Sr Gbl Coco 3.10% Dtd 04/02/2019 Due 04/02/2024 Non-Callable 13607GAP9	650,000.000	1.32	646,516.00 99.464	664,573.00 102.242	18,057.00	1.31	4,981.52	20,150.00 0.03100	3.03%
- Lloyds Bank PLC Sr Gbl 3.30% Dtd 05/08/2018 Due 05/07/2021 Non-Callable 53944VAP4	360,000.000	.73	359,560.80 99.878	365,630.40 101.564	6,069.60	.72	1,782.00	11,880.00 0.03300	3.25%
- Mitsubishi Ufj Finl Group Inc Sr Gbl NT 3.407% Dtd 03/07/2019 Due 03/07/2024 Non-Callable 606822BD5	475,000.000	.98	475,000.00 100.000	492,978.75 103.785	17,978.75	.97	5,124.69	16,183.00 0.03407	3.28%
- Santander Uk PLC Sr Gbl Coco 3.40% Dtd 06/01/2018 Due 06/01/2021 Non-Callable 80283LAT0	300,000.000	.61	299,439.00 99.813	304,983.00 101.661	5,544.00	.60	849.99	10,200.00 0.03400	3.34%
- Toronto Dominion Bank Fr 2.65% Dtd 06/12/2019 Due 06/12/2024 Non-Callable 89114QCA4	250,000.000	.50	249,965.00 99.986	252,257.50 100.903	2,292.50	.50	349.65	6,625.00 0.02650	2.63%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Asset and Liability Positions 06/30/19

Asset Description <i>Asset ID (CUSIP) / Ticker</i>	Shares / Par	% of Asset Category at Mrkt	Total Cost / Unit Price	Total Market / Unit Price	Market Appr/Depr	% of Acct at Mrkt	Accrued Income	Estimated Annual Income Rate	Market Yield
Total Short (Less Than 5 Years)		7.33	3,604,746.05	3,691,128.65	86,382.60	7.25	29,776.35	116,065.00	3.14%
Total Foreign Obligations		7.33	3,604,746.05	3,691,128.65	86,382.60	7.25	29,776.35	116,065.00	3.14%
Total Fixed Income		100.00	49,311,054.38	50,322,609.28	1,011,554.90	98.89	230,749.90	1,283,989.00	2.55%
Cash Equivalent									
- Cash	0.000	.00	0.00	0.00	0.00	.00			
- BMO Government Money Market Premier #604 09658L794 / MGNXX	335,655.660	100.00	335,655.66 1.000	335,655.66 1.000	0.00	.66	838.40	7,583.00 0.02259	2.26%
Total Cash Equivalent		100.00	335,655.66	335,655.66	0.00	.66	838.40	7,583.00	2.26%
Total Assets			49,646,710.04	50,658,264.94	1,011,554.90	99.54	231,588.30	1,291,572.00	2.55%
Accruals Interest			231,588.30	231,588.30	0.00	.46			
Total Accrued Income			231,588.30	231,588.30	0.00	.46			
Total Assets and Accruals			49,878,298.34	50,889,853.24	1,011,554.90	100.00	231,588.30	1,291,572.00	2.54%

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Fixed Income												
Treasury and Federal Agencies												
Short (Less Than 5 Years)												
- African Dev Bk Global MTN Sr Fr 1.875% Dtd 03/16/2017 Due 03/16/2020 00828ECA5	650,000.000 1.87500%	3,554.68		2,539.06		0.00		0.00		0.00		1,015.62
	09/16/19											
- African Dev Bk Global MTN Sr Sr Gbl 717 NT 2.125% Dtd 11/16/2017 Due 11/16/2022 00828ECW7	500,000.000 2.12500%	1,328.12		442.70		0.00		0.00		0.00		885.42
	11/18/19											
- African Dev Bk Global MTN Sr 3.00% Dtd 09/20/2018 Due 09/20/2023 00828EDC0	750,000.000 3.00000%	6,312.50		4,437.50		0.00		0.00		0.00		1,875.00
	09/20/19											
- Asian Dev Bk Sr Gbl NT 2.00% Dtd 02/16/2017 Due 02/16/2022 045167DX8	350,000.000 2.00000%	2,624.99		4,958.33		0.00		3,250.00		0.00		916.66
	08/16/19											
- Asian Dev Bk NT 1.625% Dtd 05/05/2017 Due 05/05/2020 Last Priced 05/31/2019 045167DZ3	1.62500%	0.00		410.76		0.00		789.93		0.00		379.17
	11/05/19											
- Federal Home Ln Mtg Corp Partn Gold Group #B14961 4.500% Dtd 06/01/2004 Due 06/01/2019 IPD14 Last Priced 06/17/2019 312967QN5	4.50000%	0.01		0.02		0.00		0.00		0.02		0.01
	06/17/19											
- Federal Home Loan Bks Cons Bds 2.875% Dtd 05/08/2014 Due 06/14/2024 3130A1XJ2	60,000.000 2.87500%	81.45		800.20		0.00		0.00		862.50		143.75
	12/16/19											

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Home Loan Bks Cons Bds 2.25% Dtd 08/10/2015 Due 09/09/2022 Non-Callable 3130A6AP2 09/09/19	150,000.000 2.25000%	1,050.00		768.75		0.00		0.00		0.00		281.25
- Federal Farm CR Bks Cons Systemwide Bds 2.75% Dtd 06/26/2013 Due 06/26/2023 Non-Callable 3133ECSY1 12/26/19	200,000.000 2.75000%	76.38		2,368.05		0.00		0.00		2,750.00		458.33
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1671 Cl L 7.00% Dtd 02/01/1994 Due 02/15/2024 IPD14 3133T36F0 07/15/19	4,013.100 7.00000%	23.40		23.40		0.00		0.00		23.41		23.41
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1694 Cl Pk 6.50% Dtd 03/01/1994 Due 03/15/2024 IPD14 3133T4NE2 07/15/19	10,631.170 6.50000%	57.58		59.80		0.00		0.00		59.81		57.59
- Federal Home Ln Bks Cons Bds 5.25% Dtd 11/09/2005 Due 12/11/2020 3133XDVS7 12/11/19	65,000.000 5.25000%	189.58		1,611.45		0.00		0.00		1,706.25		284.38
- Federal Home Ln Mtg Corp Gold Partn CTF Group #G11884 5.500% Dtd 01/01/06 Due 12/01/2020 IPD14 31336WCU1 07/15/19	10,435.390 5.50000%	47.82		51.59		0.00		0.00		51.60		47.83

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr 1990-106 CI 106-J 8.50% Dtd 09/01/1990 Due 09/25/2020 IPD24 31358E7X4	1,499.030 8.50000%	10.61		11.83		0.00		0.00		11.83		10.61
	07/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Ctf 7.70% Dtd 02/01/1992 Due 02/25/2022 IPD24 31358LTT3	1.230 7.70000%	0.00		0.06		0.00		0.00		0.07		0.01
	07/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr Ser 1993 25 CI J 7.50% Dtd 03/01/1993 Due 03/25/2023 IPD24 31358TWE5	5,330.150 7.50000%	33.31		34.18		0.00		0.00		34.19		33.32
	07/25/19											
- Federal Natl Mtg Assn 1.60% Dtd 11/07/2012 Due 05/07/2021 Callable 3136G02F7	170,000.000 1.60000%	408.00		181.33		0.00		0.00		0.00		226.67
	11/07/19											
- Federal Natl Mtg Assn Gtd REMIC Pass Thru CTF REMIC Tr 1990-8 CI 8-G 6.00% Dtd 01/01/1990 Due 01/25/2020 IPD24 313603RN4	219.350 6.00000%	1.09		1.49		0.00		0.00		1.49		1.09
	07/25/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf Gtd Ser K 729 CI A 1 2.951% Dtd 12/01/2017 Due 02/25/2024 IPD24 3137FCM35	288,191.650 2.95100%	708.71		710.40		0.00		0.00		710.40		708.71
	07/25/19											

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AM4716 3.380% Dtd 12/01/2013 Due 12/01/2023 IPD24 3138L5G20 07/25/19 3.38000%	195,220.940	549.87		550.60		0.00		0.00		568.96		568.23
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #468651 3.990% Dtd 07/01/2011 Due 07/01/2021 IPD24 31381RTG9 07/25/19 3.99000%	199,226.300	662.42		685.88		0.00		0.00		685.88		662.42
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #555791 6.500% Dtd 09/01/2003 Due 12/01/2022 IPD24 31385XNG8 07/25/19 6.50000%	4,244.420	22.99		24.05		0.00		0.00		24.05		22.99
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2595 CI CD 5.00% Dtd 04/01/2003 Due 04/15/2023 IPD14 31393PCJ1 07/15/19 5.00000%	40,760.280	169.83		178.59		0.00		0.00		178.59		169.83
- GNMA Gtd Passthru CTF Pool #378308 5.50% Dtd 01/01/1995 Due 04/15/2024 IPD14 36204SGR1 07/15/19 5.50000%	12,160.830	55.73		56.66		0.00		0.00		56.67		55.74
- GNMA Gtd Passthru CTF Pool #783490 6.00% Dtd 12/01/2011 Due 02/15/2024 IPD14 36241L2X3 07/15/19 6.00000%	28,647.080	143.23		148.98		0.00		0.00		148.99		143.24
- Inter Amern Dev Bk Global MTN Gbl 460 NT 2.125% Dtd 11/08/2013 Due 11/09/2020 4581X0CD8 11/11/19 2.12500%	1,250,000.000	3,836.80		1,623.26		0.00		0.00		0.00		2,213.54

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Inter Amern Dev Bk Global MTN Fr 1.75% Dtd 09/14/2017 Due 09/14/2022 4581X0CZ9 09/16/19 1.75000%	500,000.000	2,600.69		1,871.52		0.00		0.00		0.00		729.17
- International Bk for Recon & Dev Medium Term Bk Nts 1.561% Dtd 09/19/2017 Due 09/12/2020 45905UP32 09/12/19 1.56100%	500,000.000	2,363.18		1,712.76		0.00		0.00		0.00		650.42
- US Treasury Note 1.125% Dtd 01/15/2011 Due 01/15/2021 Treasury Inflation Protection Security 912828PP9 07/15/19 1.12500%	408,800.000	2,097.60		1,717.74		0.00		0.00		0.00		379.86
- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77 12/02/19 1.37500%	3,150,000.000	3,668.54		137.12		0.00		338.11		2,357.21		6,226.74
- US Treasury Note 1.875% Dtd 04/30/2017 Due 04/30/2022 912828X47 10/31/19 1.87500%	1,550,000.000	4,896.39		2,527.17		0.00		0.00		0.00		2,369.22
- US Treasury Note 2.00% Dtd 04/30/2017 Due 04/30/2024 912828X70 10/31/19 2.00000%	350,000.000	1,179.34		608.69		0.00		0.00		0.00		570.65
Total Short (Less Than 5 Years)		38,754.84		31,253.92		0.00		4,378.04		10,231.92		22,110.88

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Intermediate (5-10 Years)												
- Federal Home Loan Bks Cons Bds 4.375% Dtd 10/13/2009 Due 09/13/2024 Non-Callable 3133XVDG3	100,000.000 4.37500%	1,312.50		947.91		0.00		0.00		0.00		364.59
	09/13/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M12 CI A1 2.132% Dtd 11/01/2016 Due 09/25/2026 IPD24 3136AUKW0	438,598.350 2.13200%	779.24		784.08		0.00		0.00		784.09		779.25
	07/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M13 CI A1 Fltg Rate Dtd 12/01/2016 Due 09/25/2026 IPD24 3136AUZB0	187,649.630 2.56400%	396.54		404.64		0.00		0.00		407.57		399.47
	07/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M7 CI A1 2.595% Dtd 06/01/2017 Due 02/25/2027 IPD24 3136AV7F0	229,689.150 2.59500%	496.70		499.19		0.00		0.00		499.19		496.70
	07/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M8 CI A1 2.654% Dtd 07/01/2017 Due 05/25/2027 IPD24 3136AWZ91	196,351.180 2.65400%	434.26		437.22		0.00		0.00		437.22		434.26
	07/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M15 CI ATS1 2.987% Dtd 12/01/2017 Due 11/25/2027 IPD24 3136AY6T5	196,748.330 2.98700%	489.73		490.18		0.00		0.00		490.18		489.73
	07/25/19											

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 730 CI A 1 3.452% Dtd 03/01/2018 Due 09/25/2024 IPD24 3137FEU99	145,606.160 3.45200%	418.86		419.72		0.00		0.00		419.72		418.86
	07/25/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 084 CI A 1 3.78% Dtd 11/01/2018 Due 08/25/2028 IPD24 3137FJZ85	370,512.660 3.78000%	1,167.11		1,169.03		0.00		0.00		1,169.03		1,167.11
	07/25/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 086 CI A 1 3.671% Dtd 12/01/2018 Due 12/25/2027 IPD24 3137FKSG2	147,728.370 3.67100%	451.92		453.02		0.00		0.00		453.02		451.92
	07/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #252211 6.000% Dtd 12/01/1998 Due 01/01/2029 IPD24 31371HDQ8	3,067.030 6.00000%	15.33		15.61		0.00		0.00		15.62		15.34
	07/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS2235 3.500% Dtd 03/01/2014 Due 04/01/2029 IPD24 3138WBPV1	553,259.660 3.50000%	1,613.67		1,627.43		0.00		0.00		1,627.44		1,613.68
	07/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #543110 9.500% Dtd 06/01/2000 Due 04/01/2025 IPD24 31385FKX3	145.280 9.50000%	1.15		2.40		0.00		0.00		2.41		1.16
	07/25/19											

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 40 CI CA 3.50% Dtd 04/01/2011 Due 12/25/2028 IPD24 Last Priced 05/31/2019 31397SWX8	06/25/19 3.50000%	0.00		24.41		0.00		0.00		24.42		0.01
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #755973 8.000% Dtd 12/01/2003 Due 11/01/2028 IPD24 31403R2E7	07/25/19 14,678.160 8.00000%	97.85		103.38		0.00		0.00		103.38		97.85
- GNMA II Passthru CTF Pool #002022 9.00% Dtd 06/01/1995 Due 06/20/2025 IPD19 36202CG72	07/22/19 677.690 9.00000%	5.08		5.16		0.00		0.00		5.16		5.08
- GNMA II Gtd Pass Thru CTF Pool #2285 8.000% Dtd 09/01/96 Due 09/20/2026 36202CRE5	07/22/19 1,638.140 8.00000%	10.92		11.78		0.00		0.00		11.78		10.92
- GNMA II Passthru CTF Pool #002324 8.00% Dtd 11/01/1996 Due 11/20/2026 IPD19 36202CSM6	07/22/19 2,253.720 8.00000%	15.02		15.21		0.00		0.00		15.22		15.03
- GNMA II Passthru CTF Pool #002549 7.50% Dtd 02/01/1998 Due 02/20/2028 IPD19 36202CZN6	07/22/19 1,075.500 7.50000%	6.72		6.82		0.00		0.00		6.83		6.73
- GNMA II Passthru CTF Pool #002647 8.00% Dtd 09/01/1998 Due 09/20/2028 IPD19 36202C5G4	07/22/19 2,171.940 8.00000%	14.47		14.73		0.00		0.00		14.73		14.47

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- GNMA II Passthru CTF Pool #008528 Arm Rate Dtd 10/01/1994 Due 10/20/2024 IPD19 36202KPM1	2,801.260 4.12500%	9.62		9.85		0.00		0.00		9.86		9.63
	07/22/19											
- GNMA Gtd Passthru CTF Pool #486631 6.50% Dtd 10/01/1998 Due 10/15/2028 IPD14 36210ASU2	5,506.040 6.50000%	29.82		30.01		0.00		0.00		30.02		29.83
	07/15/19											
- US Treasury Note 2.00% Dtd 08/15/2015 Due 08/15/2025 912828K74	5,150,000.000 2.00000%	38,696.13		30,160.22		0.00		0.00		0.00		8,535.91
	08/15/19											
Total Intermediate (5-10 Years)		46,462.64		37,632.00		0.00		0.00		6,526.89		15,357.53
Long (Over 10 Years)												
- Federal Home Ln Mtg Corp Partn Gold Group #G30628 4.000% Dtd 02/01/2013 Due 10/01/2032 IPD14 3128CUVV5	32,850.730 4.00000%	109.50		110.69		0.00		0.00		110.69		109.50
	07/15/19											
- Federal Home Ln Mtg Corp Partn Gold Group #H00105 5.500% Dtd 12/01/2005 Due 12/01/2035 IPD14 3128MSDJ6	82,963.040 5.50000%	380.24		381.46		0.00		0.00		381.47		380.25
	07/15/19											
- Federal Home Ln Mtg Corp Partn Gold Group #G07289 3.000% Dtd 02/01/2013 Due 11/01/2042 IPD14 3128M9NE8	47,122.170 3.00000%	117.80		119.72		0.00		0.00		119.72		117.80
	07/15/19											

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginnning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Home Ln Mtg Corp Partn CTF Group #1B7163 Arm Rate Dtd 10/01/2006 Due 10/01/2036 IPD44 3128QPK35 07/15/19	1,437.010 4.94000%	11.83		11.96		0.00		0.00		5.98		5.85
- Federal Home Ln Mtg Corp Partn Gold Group #C02641 7.000% Dtd 10/01/2006 Due 10/01/2036 IPD14 31292J5A4 07/15/19	6,408.810 7.00000%	37.38		40.11		0.00		0.00		40.11		37.38
- Federal Home Ln Mtg Corp Gold Partn CTF Group #C02660 6.500% Dtd 11/01/06 Due 11/01/2036 IPD14 31292J5V8 07/15/19	13,504.920 6.50000%	73.15		73.35		0.00		0.00		73.36		73.16
- Federal Home Ln Mtg Corp Partn Gold Group #J39377 3.500% Dtd 08/01/2018 Due 08/01/2033 IPD14 31307WM27 07/15/19	505,616.120 3.50000%	1,474.71		1,488.46		0.00		0.00		1,488.46		1,474.71
- Federal Home Ln Mtg Corp Partn Gold Group #V70026 3.500% Dtd 05/01/2013 Due 05/01/2033 IPD14 3132KSA38 07/15/19	29,500.080 3.50000%	86.04		86.51		0.00		0.00		86.52		86.05
- Federal Home Ln Mtg Corp Partn Gold Group #Q55747 5.000% Dtd 04/01/2018 Due 05/01/2048 IPD14 3132XYL54 07/15/19	470,850.980 5.00000%	1,961.87		1,964.38		0.00		0.00		1,964.39		1,961.88
- Federal Home Ln Mtg Corp Partn Gold Group #G61993 4.500% Dtd 04/01/2019 Due 05/01/2049 IPD14 31335CGA6 07/15/19	493,194.110 4.50000%	1,849.47		0.00		739.79		0.00		0.00		1,109.68

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- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2015 72 CI PC 3.00% Dtd 09/01/2015 Due 10/25/2043 IPD24 3136AQAP5	76,683.920 3.00000%	191.70		201.84		0.00		0.00		201.84		191.70
	07/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 69 CI Cb 3.50% Dtd 06/01/2011 Due 07/25/2030 IPD24 3136A0BE6	99,255.110 3.50000%	289.49		299.99		0.00		0.00		299.99		289.49
	07/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 104 CI Kh 2.00% Dtd 09/01/2011 Due 03/25/2039 IPD24 3136A1DD4	82,514.740 2.00000%	137.52		143.29		0.00		0.00		143.29		137.52
	07/25/19											
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 57 CI Jw 4.50% Dtd 05/01/2012 Due 10/25/2041 IPD24 3136A6HC1	94,277.980 4.50000%	353.54		363.75		0.00		0.00		363.75		353.54
	07/25/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4011 CI DB 4.00% Dtd 03/01/2012 Due 09/15/2041 IPD14 3137AMXK8	76,937.580 4.00000%	256.45		256.45		0.00		0.00		256.46		256.46
	07/15/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3804 CI Pw 4.50% Dtd 02/01/2011 Due 03/15/2040 IPD14 3137A7F39	113,519.150 4.50000%	425.69		441.59		0.00		0.00		441.60		425.70
	07/15/19											

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #254693 5.500% Dtd 03/01/2003 Due 04/01/2033 IPD24 31371K3A7 07/25/19	10,959.280 5.50000%	50.23		50.87		0.00		0.00		50.87		50.23
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AK9382 4.000% Dtd 04/01/2012 Due 04/01/2042 IPD24 3138EEM89 07/25/19	98,862.370 4.00000%	329.54		333.82		0.00		0.00		333.82		329.54
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL1107 4.500% Dtd 11/01/2011 Due 11/01/2041 IPD24 3138EHGR7 07/25/19	119,704.580 4.50000%	448.89		451.36		0.00		0.00		451.37		448.90
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL3209 4.500% Dtd 03/01/2013 Due 09/01/2031 IPD24 3138EKR72 07/25/19	122,580.890 4.50000%	459.67		466.91		0.00		0.00		466.92		459.68
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL6167 3.500% Dtd 12/01/2014 Due 01/01/2044 IPD24 3138ENZ93 07/25/19	44,064.170 3.50000%	128.52		130.35		0.00		0.00		130.35		128.52
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL9274 4.000% Dtd 10/01/2016 Due 09/01/2046 IPD24 3138ERJU5 07/25/19	331,493.830 4.00000%	1,104.97		1,129.58		0.00		0.00		1,129.59		1,104.98
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP8813 3.500% Dtd 11/01/2012 Due 11/01/2042 IPD24 3138MCYK4 07/25/19	14,219.530 3.50000%	41.47		41.57		0.00		0.00		41.57		41.47

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5675 4.500% Dtd 07/01/2015 Due 08/01/2045 IPD24 3138WFJV9 07/25/19 4.50000%	396,655.270	1,487.45		1,565.46		0.00		0.00		1,565.46		1,487.45
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #598451 8.000% Dtd 07/01/2001 Due 06/01/2030 IPD24 31387YZQ9 07/25/19 8.00000%	2,528.540	16.85		17.35		0.00		0.00		17.35		16.85
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #650236 5.000% Dtd 12/01/2002 Due 12/01/2032 IPD24 31390MLR3 07/25/19 5.00000%	602.690	2.51		2.52		0.00		0.00		2.52		2.51
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser T-54 CI 2a 6.50% Dtd 02/01/2003 Due 02/25/2043 IPD24 31393LFK4 07/25/19 6.50000%	66,589.340	360.69		362.02		0.00		0.00		362.02		360.69
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr 2005-68 CI-PG 5.50% Dtd 07/01/2005 Due 08/25/2035 IPD24 31394E7B8 07/25/19 5.50000%	41,584.390	190.59		196.28		0.00		0.00		196.28		190.59
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 57 CI Tp 4.50% Dtd 07/01/2009 Due 02/25/2037 IPD24 31396QSZ3 07/25/19 4.50000%	55,676.870	208.78		212.04		0.00		0.00		212.04		208.78

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 92 CI Ad 6.00% Dtd 10/01/2009 Due 11/25/2039 IPD24 31398FVM0	88,037.170 6.00000%	440.18		448.22		0.00		0.00		448.22		440.18
	07/25/19											
- Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd Ser 3558 CI GE 4.00% Dtd 08/01/2009 Due 08/15/2039 IPD14 31398JAN3	465,819.120 4.00000%	1,552.73		1,580.27		0.00		0.00		1,580.28		1,552.74
	07/15/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5462 3.000% Dtd 02/01/2019 Due 11/01/2032 IPD24 3140JAB80	469,496.670 3.00000%	1,173.73		0.00		938.99		0.00		0.00		234.74
	07/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5830 3.500% Dtd 04/01/2019 Due 04/01/2034 IPD24 3140JAPQ5	491,597.560 3.50000%	1,433.82		0.00		812.50		0.00		0.00		621.32
	07/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5015 4.500% Dtd 11/01/2018 Due 02/01/2047 IPD24 3140J9SD4	444,434.690 4.50000%	1,666.63		1,716.35		0.00		0.00		1,716.35		1,666.63
	07/25/19											
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1285 4.000% Dtd 02/01/2018 Due 02/01/2033 IPD24 3140Q8NB7	481,950.850 4.00000%	1,606.50		1,616.69		0.00		0.00		1,616.70		1,606.51
	07/25/19											

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- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1455 4.000% Dtd 03/01/2018 Due 03/01/2033 IPD24 3140Q8TM7 07/25/19 4.00000%	691,297.870	2,304.32		2,320.38		0.00		0.00		2,320.39		2,304.33
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #770377 Arm Rate Dtd 03/01/2004 Due 04/01/2034 IPD24 31404J2J3 07/25/19 4.37700%	23,173.670	84.52		84.26		0.00		0.00		84.87		85.13
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #849215 6.500% Dtd 01/01/2006 Due 01/01/2036 IPD24 31408EN81 07/25/19 6.50000%	8,780.030	47.55		47.68		0.00		0.00		47.68		47.55
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #886320 6.500% Dtd 07/01/2006 Due 07/01/2036 IPD24 31410DVM9 07/25/19 6.50000%	6,282.250	34.02		34.12		0.00		0.00		34.12		34.02
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888209 5.500% Dtd 02/01/2007 Due 05/01/2036 IPD24 31410FYE9 07/25/19 5.50000%	58,341.150	267.39		270.74		0.00		0.00		270.75		267.40
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888481 5.500% Dtd 06/01/2007 Due 12/01/2035 IPD24 31410GCS0 07/25/19 5.50000%	44,808.690	205.37		207.66		0.00		0.00		207.67		205.38
- Federal Natl Mtg Assn Gtd Passthru CTF Pool #898179 Arm Rate Dtd 09/01/2006 Due 09/01/2036 IPD24 31410U2L5 07/25/19 4.08100%	35,317.170	120.10		120.48		0.00		0.00		120.48		120.10

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Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Federal Natl Mtg Assn Gtd Passthu CTF Pool #960150 6.000% Dtd 11/01/2007 Due 11/01/2037 IPD24 31414AEX6 07/25/19	30,781.540 6.00000%	153.90		154.54		0.00		0.00		154.54		153.90
- Federal Natl Mtg Assn Gtd Passthu CTF Pool #MA1125 4.000% Dtd 06/01/2012 Due 07/01/2042 IPD24 31418AHB7 07/25/19	129,024.920 4.00000%	430.08		436.26		0.00		0.00		436.26		430.08
- Federal Natl Mtg Assn Gtd Passthu CTF Pool #MA1213 3.500% Dtd 09/01/2012 Due 10/01/2042 IPD24 31418AK31 07/25/19	25,441.650 3.50000%	74.20		75.35		0.00		0.00		75.36		74.21
- GNMA II Passthu CTF Pool #783964 4.00% Dtd 02/01/2015 Due 01/20/2030 IPD19 3622A2MM1 07/22/19	41,381.330 4.00000%	137.93		139.15		0.00		0.00		139.16		137.94
- Government Natl Mtg Assn Gtd REMIC Passthu Secs Ser 2010 158 CI CT 4.50% Dtd 12/01/2010 Due 12/20/2040 IPD19 38377RFR1 07/22/19	111,385.480 4.50000%	417.69		423.95		0.00		0.00		423.96		417.70
- Government Natl Mtg Assn Gtd REMIC Passthu Secs Ser 2017 149 CI Ja 2.50% Dtd 10/01/2017 Due 03/20/2046 IPD19 38380HQL9 07/22/19	219,559.310 2.50000%	457.41		462.12		0.00		0.00		462.13		457.42
Total Long (Over 10 Years)		25,194.61		21,081.90		2,491.28		0.00		21,076.71		22,698.14

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Total Treasury and Federal Agencies		110,412.09		89,967.82		2,491.28		4,378.04		37,835.52		60,166.55
Non-Government Obligations Short (Less Than 5 Years)												
- AT&T Inc NT 2.45% Dtd 05/04/2015 Due 06/30/2020 Callable 00206RCL4	200,000.000 2.45000%	2,463.61		2,055.27		0.00		0.00		0.00		408.34
	07/01/19											
- Abbvie Inc 3.75% Dtd 09/18/2018 Due 11/14/2023 Callable 00287YBC2	275,000.000 3.75000%	1,346.35		486.97		0.00		0.00		0.00		859.38
	11/14/19											
- Air Lease Corp Sr Gbl NT 2.625% Dtd 06/12/2017 Due 07/01/2022 Non-Callable 00912XAW4	200,000.000 2.62500%	2,624.99		2,187.49		0.00		0.00		0.00		437.50
	07/01/19											
- Amazon Com Inc Sr Gbl 2.40% Dtd 02/22/2018 Due 02/22/2023 Callable Last Priced 05/31/2019 023135AW6	2.40000%	0.00		2,970.00		0.00		3,450.00		1,778.07		2,258.07
	08/22/19											
- American Intl Group Inc NT 4.875% Dtd 05/24/2012 Due 06/01/2022 Callable 026874CU9	200,000.000 4.87500%	812.49		4,874.99		0.00		0.00		4,875.00		812.50
	12/02/19											
- Amgen Inc Sr NT 3.625% Dtd 05/15/2012 Due 05/15/2022 Callable 031162BN9	200,000.000 3.62500%	926.38		322.22		0.00		0.00		0.00		604.16
	11/15/19											

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- BB&T Corp Sr Medium Term Nts Fr 3.75% Dtd 12/06/2018 Due 12/06/2023 Callable 05531FBF9 12/06/19	375,000.000 3.75000%	976.56		6,835.93		0.00		0.00		7,031.25		1,171.88
- Bank New York Mellon Corp Fr 3.50% Dtd 04/30/2018 Due 04/28/2023 Non-Callable 06406RAG2 10/28/19	800,000.000 3.50000%	4,900.00		2,566.66		0.00		0.00		0.00		2,333.34
- Cnh Equipment Tr Ser 2018 B CI A 4 3.37% Dtd 09/26/2018 Due 05/15/2024 12596EAD6 07/15/19	725,000.000 3.37000%	1,085.88		1,085.88		0.00		0.00		2,036.04		2,036.04
- CVS Health Corp Sr NT 3.70% Dtd 03/09/2018 Due 03/09/2023 Callable 126650CV0 09/09/19	200,000.000 3.70000%	2,302.22		1,685.55		0.00		0.00		0.00		616.67
- Capital One Finl Corp 3.90% Dtd 01/29/2019 Due 01/29/2024 Callable 14040HCA1 07/29/19	350,000.000 3.90000%	5,763.33		4,625.83		0.00		0.00		0.00		1,137.50
- Carmax Auto Owner Tr Ser 2018 3 CI A 4 3.27% Dtd 07/25/2018 Due 03/15/2024 14313FAE9 07/15/19	180,000.000 3.27000%	261.60		261.60		0.00		0.00		490.50		490.50
- Caterpillar Finl Svcs Mtns Fr 2.90% Dtd 03/15/2018 Due 03/15/2021 Callable 14913Q2G3 09/16/19	300,000.000 2.90000%	2,561.66		1,836.66		0.00		0.00		0.00		725.00

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- Citigroup Inc Sr NT Var Rate Dtd 05/22/2018 Due 06/01/2024 Callable 172967LZ2	300,000.000 4.04400%	1,011.00	6,066.00	0.00	0.00	6,066.00	1,011.00
	12/02/19						
- Deere John Cap Corp Mtns Fr 2.875% Dtd 03/13/2018 Due 03/12/2021 Non-Callable 24422EUD9	300,000.000 2.87500%	2,611.45	1,892.70	0.00	0.00	0.00	718.75
	09/12/19						
- Fedex Corp Sr NT 3.40% Dtd 01/16/2019 Due 01/14/2022 Callable 31428XBU9	350,000.000 3.40000%	5,454.16	4,462.50	0.00	0.00	0.00	991.66
	07/12/19						
- Ford CR Auto Lease Tr 2018-B NT CI A-4 3.30% Dtd 09/21/2018 Due 02/15/2022 34531LAE0	275,000.000 3.30000%	403.33	403.33	0.00	0.00	756.25	756.25
	07/15/19						
- Ford Motor Credit Co LLC Glbl NT 3.339% Dtd 03/31/2017 Due 03/28/2022 Callable 345397YL1	200,000.000 3.33900%	1,725.15	1,168.65	0.00	0.00	0.00	556.50
	09/30/19						
- Gatx Corp 4.35% Dtd 11/05/2018 Due 02/15/2024 Callable 361448BD4	275,000.000 4.35000%	4,519.16	3,522.29	0.00	0.00	0.00	996.87
	08/15/19						
- GM Finl Auto Lease Tr Ser 2018 3 CI A 4 3.30% Dtd 09/26/2018 Due 07/20/2022 36256GAE9	275,000.000 3.30000%	277.29	277.29	0.00	0.00	756.25	756.25
	07/22/19						

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- General Mtrs Finl Co Inc Sr NT 3.45% Dtd 04/10/2015 Due 04/10/2022 Callable 37045XAW6 10/10/19	200,000.000 3.45000%	1,552.50		977.50		0.00		0.00		0.00		575.00
- GM Finl Con Auto Rec Ser 2018 4 CI A 4 3.32% Dtd 10/10/2018 Due 06/17/2024 38013FAE1 07/16/19	400,000.000 3.32000%	553.33		553.33		0.00		0.00		1,106.67		1,106.67
- Goldman Sachs Group Inc Sr NT 4.00% Dtd 03/03/2014 Due 03/03/2024 38141GVM3 09/03/19	275,000.000 4.00000%	3,605.55		2,688.88		0.00		0.00		0.00		916.67
- Hartford Finl Svcs Group Inc D Sr NT 5.125% Dtd 04/05/2012 Due 04/15/2022 Callable 416518AB4 10/15/19	200,000.000 5.12500%	2,163.88		1,309.72		0.00		0.00		0.00		854.16
- Hewlett Packard Enterprise Co Sr Glbl 3.50% Dtd 09/19/2018 Due 10/05/2021 Callable 42824CBC2 10/07/19	275,000.000 3.50000%	2,299.30		1,497.22		0.00		0.00		0.00		802.08
- International Business Machs NT 3.00% Dtd 05/15/2019 Due 05/15/2024 Callable 459200JY8 11/15/19	350,000.000 3.00000%	1,341.66		466.66		0.00		0.00		0.00		875.00
- McDonalds Corp Med Term NT Fr 3.35% Dtd 03/16/2018 Due 04/01/2023 Callable 58013MFE9 10/01/19	110,000.000 3.35000%	921.24		614.16		0.00		0.00		0.00		307.08

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Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Morgan Stanley Sr NT Ser F 3.875% Dtd 04/28/2014 Due 04/29/2024 61746BDQ6 10/29/19 3.87500%	275,000.000	1,835.24		947.22		0.00		0.00		0.00		888.02
- Schwab Charles Corp New Sr NT 3.25% Dtd 05/22/2018 Due 05/21/2021 Callable 808513AW5 11/21/19 3.25000%	175,000.000	631.94		157.98		0.00		0.00		0.00		473.96
- U S Bancorp Mtns Bk Ent Fr 2.625% Dtd 01/24/2017 Due 01/24/2022 Callable 91159HHP8 07/24/19 2.62500%	800,000.000	9,158.33		7,408.33		0.00		0.00		0.00		1,750.00
- Unitedhealth Group Inc Sr NT 3.50% Dtd 06/19/2018 Due 06/15/2023 Callable 91324PDJ8 12/16/19 3.50000%	200,000.000	311.11		3,227.77		0.00		0.00		3,500.00		583.34
- Verizon Communications Inc Sr NT 3.125% Dtd 03/16/2017 Due 03/16/2022 Callable 92343VDW1 09/16/19 3.12500%	200,000.000	1,822.91		1,302.08		0.00		0.00		0.00		520.83
- Waste Mgmt Inc Del 2.95% Dtd 05/22/2019 Due 06/15/2024 Callable 94106LBF5 12/13/19 2.95000%	150,000.000	479.37		110.62		0.00		0.00		0.00		368.75
Total Short (Less Than 5 Years)		68,702.97		70,849.28		0.00		3,450.00		28,396.03		29,699.72

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Intermediate (5-10 Years)												
- American Express Co 3.125% Dtd 05/20/2019 Due 05/20/2026 Callable 025816CF4	475,000.000 3.12500%	1,690.53		453.55		0.00		0.00		0.00		1,236.98
	11/20/19											
- Bank Amer Corp Fr Var Rate Dtd 03/15/2019 Due 03/15/2025 Callable 06051GHR3	450,000.000 3.45800%	4,581.85		3,285.10		0.00		0.00		0.00		1,296.75
	09/13/19											
- Blackrock Inc Sr Gbl NT 3.25% Dtd 04/29/2019 Due 04/30/2029 Callable 09247XAP6	200,000.000 3.25000%	1,119.44		577.77		0.00		0.00		0.00		541.67
	10/30/19											
- BP Cap Mkts Amer Inc 3.796% Dtd 09/21/2018 Due 09/21/2025 Callable 10373QAB6	200,000.000 3.79600%	2,108.88		1,476.22		0.00		0.00		0.00		632.66
	09/23/19											
- Citibank Ccit Ser 2018 A6 CI NT 3.21% Dtd 08/17/2018 Due 12/09/2024 17305EGR0	300,000.000 3.21000%	642.00		4,654.50		0.00		0.00		4,815.00		802.50
	12/09/19											
- Home Depot Inc Sr Gbl NT 2.95% Dtd 06/17/2019 Due 06/15/2029 Callable 437076BY7	500,000.000 2.95000%	573.61		0.00		0.00		0.00		0.00		573.61
	12/13/19											

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- JPMorgan Chase & Co Fr 3.875% Dtd 09/10/2014 Due 09/10/2024 Non-Callable 46625HJY7 09/10/19	275,000.000 3.87500%	3,285.67		2,397.65		0.00		0.00		0.00		888.02
- John Deere Owner Tr Ser 2018 B CI A 4 3.23% Dtd 07/25/2018 Due 06/15/2025 47788EAD0 07/15/19	165,000.000 3.23000%	236.86		236.86		0.00		0.00		444.13		444.13
- National Rural Utils Coop Fin Sr SEC Glbl Bd 3.70% Dtd 01/31/2019 Due 03/15/2029 Callable 637432NS0 09/13/19	200,000.000 3.70000%	3,103.88		2,487.22		0.00		0.00		0.00		616.66
- Union Pac Corp 3.75% Dtd 06/08/2018 Due 07/15/2025 Callable 907818ES3 07/15/19	200,000.000 3.75000%	3,458.33		2,833.33		0.00		0.00		0.00		625.00
- Wells Fargo & Co Sr NT Var Rate Dtd 06/17/2019 Due 06/17/2027 Callable 95000U2F9 12/17/19	500,000.000 3.19600%	621.44		0.00		0.00		0.00		0.00		621.44
- World Omni Auto Tr Ser 2018 C CI A 4 3.27% Dtd 08/01/2018 Due 09/16/2024 98163EAE6 07/15/19	300,000.000 3.27000%	436.00		436.00		0.00		0.00		817.50		817.50
Total Intermediate (5-10 Years)		21,858.49		18,838.20		0.00		0.00		6,076.63		9,096.92
Total Non-Government Obligations		90,561.46		89,687.48		0.00		3,450.00		34,472.66		38,796.64

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Foreign Obligations												
Short (Less Than 5 Years)												
- Bank of Montreal Fr 2.90% Dtd 03/26/2019 Due 03/26/2022 Non-Callable Last Priced 05/31/2019 06367WJM6	09/26/19 2.90000%	0.00		3,403.47		0.00		4,817.22		0.00		1,413.75
- Bank of Montreal Fr 2.50% Dtd 06/28/2019 Due 06/28/2024 Non-Callable 06367WMQ3	12/28/19 650,000.000 2.50000%	135.41		0.00		0.00		0.00		0.00		135.41
- Bank of Nova Scotia Sr Gbl Coco 3.40% Dtd 02/11/2019 Due 02/11/2024 Non-Callable 064159MK9	08/11/19 650,000.000 3.40000%	8,594.44		6,752.77		0.00		0.00		0.00		1,841.67
- Barclays PLC Var Rate Dtd 11/15/2018 Due 02/15/2023 Callable 06738EBE4	08/15/19 275,000.000 4.61000%	7,958.65		6,902.19		0.00		0.00		0.00		1,056.46
- Canadian Imp Bk Comm Sr Gbl Coco 3.10% Dtd 04/02/2019 Due 04/02/2024 Non-Callable 13607GAP9	10/02/19 650,000.000 3.10000%	4,981.52		3,302.35		0.00		0.00		0.00		1,679.17
- Lloyds Bank PLC Sr Gbl 3.30% Dtd 05/08/2018 Due 05/07/2021 Non-Callable 53944VAP4	11/07/19 360,000.000 3.30000%	1,782.00		792.00		0.00		0.00		0.00		990.00

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description Asset ID (CUSIP) / Ticker Ex-Date Record Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
- Mitsubishi Ufj Finl Group Inc Sr Gibl NT 3.407% Dtd 03/07/2019 Due 03/07/2024 Non-Callable 606822BD5	475,000.000 3.40700%	5,124.69		3,776.09		0.00		0.00		0.00		1,348.60
	09/06/19											
- Santander Uk PLC Sr Gibl Coco 3.40% Dtd 06/01/2018 Due 06/01/2021 Non-Callable 80283LAT0	300,000.000 3.40000%	849.99		5,099.99		0.00		0.00		5,100.00		850.00
	12/02/19											
- Toronto Dominion Bank Fr 2.65% Dtd 06/12/2019 Due 06/12/2024 Non-Callable 89114QCA4	250,000.000 2.65000%	349.65		0.00		0.00		0.00		0.00		349.65
	12/12/19											
- Toronto Dominion Bank Fr 3.25% Dtd 03/11/2019 Due 03/11/2024 Non-Callable Last Priced 05/31/2019 89114QCB2	3.25000%	0.00		3,611.11		0.00		4,220.49		0.00		609.38
	09/11/19											
Total Short (Less Than 5 Years)		29,776.35		33,639.97		0.00		9,037.71		5,100.00		10,274.09
Total Foreign Obligations		29,776.35		33,639.97		0.00		9,037.71		5,100.00		10,274.09
Total Fixed Income		230,749.90		213,295.27		2,491.28		16,865.75		77,408.18		109,237.28

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Statement of Earned Income

Asset Description	Asset ID (CUSIP) / Ticker	Ex-Date	Record	Payable	Shares / Par Rate	Ending Accrual	-	Beginning Accrual	-	Income Paid on Purchases	+	Income Received on Sales	+	Earned Income Received	=	Net Income For Period
Cash Equivalent																
-	BMO Government Money Market Premier #604	09658L794 / MGNXX			335,655.660	838.40		1,097.03		0.00		0.00		1,097.03		838.40
				07/01/19												
Total Cash Equivalent						<u>838.40</u>		<u>1,097.03</u>		<u>0.00</u>		<u>0.00</u>		<u>1,097.03</u>		<u>838.40</u>
Total						231,588.30		214,392.30		2,491.28		16,865.75		78,505.21		110,075.68

City of Naperville - Pfm

Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
Interest		
Foreign Interest Income		
06/28/19	- Bank of Montreal Fr 2.90% Dtd 03/26/2019 Due 03/26/2022 Non-Callable 06367WJM6 Accrued Int To 06/28/19 Recd on Sale of 650,000	4,817.22
06/03/19	- Santander Uk PLC Sr Gbl Coco 3.40% Dtd 06/01/2018 Due 06/01/2021 Non-Callable 80283LAT0 Int To 06/01/19 on 300,000	5,100.00
06/12/19	- Toronto Dominion Bank Fr 3.25% Dtd 03/11/2019 Due 03/11/2024 Non-Callable 89114QCB2 Accrued Int To 06/12/19 Recd on Sale of 250,000	2,053.82
06/17/19	Accrued Int To 06/17/19 Recd on Sale of 250,000	2,166.67
		4,220.49
	Total Foreign Interest Income	14,137.71
Domestic Interest Income		
06/17/19	- Amazon Com Inc Sr Gbl 2.40% Dtd 02/22/2018 Due 02/22/2023 Callable 023135AW6 Accrued Int To 06/17/19 Recd on Sale of 450,000	3,450.00
06/17/19	Ordinary Income on Disposition of	1,778.07
		5,228.07

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
06/03/19	- American Intl Group Inc NT 4.875% Dtd 05/24/2012 Due 06/01/2022 Callable 026874CU9 Int To 06/01/19 on 200,000	4,875.00
06/13/19	- Asian Dev Bk Sr Gbl NT 2.00% Dtd 02/16/2017 Due 02/16/2022 045167DX8 Accrued Int To 06/13/19 Recd on Sale of 500,000	3,250.00
06/25/19	- Asian Dev Bk NT 1.625% Dtd 05/05/2017 Due 05/05/2020 045167DZ3 Accrued Int To 06/25/19 Recd on Sale of 350,000	789.93
06/06/19	- BB&T Corp Sr Medium Term Nts Fr 3.75% Dtd 12/06/2018 Due 12/06/2023 Callable 05531FBF9 Int 12/06/18 To 06/06/19 on 375000	7,031.25
06/03/19	- BMO Government Money Market Premier #604 09658L794 Int To 05/31/19	1,097.03
06/17/19	- Cnh Equipment Tr Ser 2018 B Cl A 4 3.37% Dtd 09/26/2018 Due 05/15/2024 12596EAD6 Int To 06/15/19 on 725000	2,036.04
06/17/19	- Carmax Auto Owner Tr Ser 2018 3 Cl A 4 3.27% Dtd 07/25/2018 Due 03/15/2024 14313FAE9 Int To 06/15/19 on 180000	490.50

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Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
06/04/19	- Citigroup Inc Sr NT Var Rate Dtd 05/22/2018 Due 06/01/2024 Callable 172967LZ2 Int To 06/01/19 on 300,000	6,066.00
06/07/19	- Citibank Ccit Ser 2018 A6 CI NT 3.21% Dtd 08/17/2018 Due 12/09/2024 17305EGRO Int To 06/01/19 on 300000	4,815.00
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #G30628 4.000% Dtd 02/01/2013 Due 10/01/2032 IPD14 3128CUVV5 Int for May 2019 on 33208.34	110.69
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #H00105 5.500% Dtd 12/01/2005 Due 12/01/2035 IPD14 3128MSDJ6 Int for May 2019 on 83229.11	381.47
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #G07289 3.000% Dtd 02/01/2013 Due 11/01/2042 IPD14 3128M9NE8 Int for May 2019 on 47888.59	119.72
06/17/19	- Federal Home Ln Mtg Corp Partn CTF Group #1B7163 Arm Rate Dtd 10/01/2006 Due 10/01/2036 IPD44 3128QPK35 Int for April 2019 on 1452.99	5.98
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #C02641 7.000% Dtd 10/01/2006 Due 10/01/2036 IPD14 31292J5A4 Int for May 2019 on 6876.82	40.11

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
06/17/19	- Federal Home Ln Mtg Corp Gold Partn CTF Group #C02660 6.500% Dtd 11/01/06 Due 11/01/2036 IPD14 31292J5V8 Int for May 2019 on 13543.06	73.36
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #B14961 4.500% Dtd 06/01/2004 Due 06/01/2019 IPD14 312967QN5 Int for May 2019 on 5.82	0.02
06/14/19	- Federal Home Loan Bks Cons Bds 2.875% Dtd 05/08/2014 Due 06/14/2024 3130A1XJ2 Int To 06/14/19 on 60,000	862.50
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #J39377 3.500% Dtd 08/01/2018 Due 08/01/2033 IPD14 31307WM27 Int for May 2019 on 510329.65	1,488.46
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #V70026 3.500% Dtd 05/01/2013 Due 05/01/2033 IPD14 3132KSA38 Int for May 2019 on 29663.55	86.52
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #Q55747 5.000% Dtd 04/01/2018 Due 05/01/2048 IPD14 3132XYL54 Int for May 2019 on 471452.72	1,964.39
06/26/19	- Federal Farm CR Bks Cons Systemwide Bds 2.75% Dtd 06/26/2013 Due 06/26/2023 Non-Callable 3133ECSY1 Int To 06/26/19 on 200,000	2,750.00

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1671 Cl L 7.00% Dtd 02/01/1994 Due 02/15/2024 IPD14 3133T36F0 Int To 06/01/19 on 4013.10	23.41
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1694 Cl Pk 6.50% Dtd 03/01/1994 Due 03/15/2024 IPD14 3133T4NE2 Int To 06/01/19 on 11041.17	59.81
06/11/19	- Federal Home Ln Bks Cons Bds 5.25% Dtd 11/09/2005 Due 12/11/2020 3133XDVS7 Int To 06/11/19 on 65,000	1,706.25
06/13/19	- Federal Home Ln Mtg Corp Partn Gold Group #G61993 4.500% Dtd 04/01/2019 Due 05/01/2049 IPD14 31335CGA6 Accrued Int To 06/13/19 Paid on Purchase of 493,194.110	- 739.79
06/17/19	- Federal Home Ln Mtg Corp Gold Partn CTF Group #G11884 5.500% Dtd 01/01/06 Due 12/01/2020 IPD14 31336WCU1 Int for May 2019 on 11257.13	51.60
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr 1990-106 Cl 106-J 8.50% Dtd 09/01/1990 Due 09/25/2020 IPD24 31358E7X4 Int To 06/01/19 on 1670.82	11.83

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Ctfs 7.70% Dtd 02/01/1992 Due 02/25/2022 IPD24 31358LTT3 Int To 06/01/19 on 10.50	0.07
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr Ser 1993 25 CI J 7.50% Dtd 03/01/1993 Due 03/25/2023 IPD24 31358TWE5 Int To 06/01/19 on 5470.20	34.19
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2015 72 CI PC 3.00% Dtd 09/01/2015 Due 10/25/2043 IPD24 3136AQAP5 Int To 06/01/19 on 80736.53	201.84
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M12 CI A1 2.132% Dtd 11/01/2016 Due 09/25/2026 IPD24 3136AUKW0 Int To 06/01/19 on 441324.41	784.09
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M13 CI A1 Fltg Rate Dtd 12/01/2016 Due 09/25/2026 IPD24 3136AUZB0 Int To 06/01/19 on 190738.42	407.57
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M7 CI A1 2.595% Dtd 06/01/2017 Due 02/25/2027 IPD24 3136AV7F0 Int To 06/01/19 on 230839.44	499.19

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M8 CI A1 2.654% Dtd 07/01/2017 Due 05/25/2027 IPD24 3136AWZ91 Int To 06/01/19 on 197689.16	437.22
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M15 CI ATS1 2.987% Dtd 12/01/2017 Due 11/25/2027 IPD24 3136AY6T5 Int To 06/01/19 on 196925.83	490.18
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 69 CI Cb 3.50% Dtd 06/01/2011 Due 07/25/2030 IPD24 3136A0BE6 Int To 06/01/19 on 102855.24	299.99
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 104 CI Kh 2.00% Dtd 09/01/2011 Due 03/25/2039 IPD24 3136A1DD4 Int To 06/01/19 on 85976.91	143.29
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 57 CI Jw 4.50% Dtd 05/01/2012 Due 10/25/2041 IPD24 3136A6HC1 Int To 06/01/19 on 97000.26	363.75
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Pass Thru CTF REMIC Tr 1990-8 CI 8-G 6.00% Dtd 01/01/1990 Due 01/25/2020 IPD24 313603RN4 Int To 06/01/19 on 298.70	1.49

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Account Number: 89-H112-AB-3
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Income

Date	Description Asset ID (CUSIP)	Net Cash
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4011 CI DB 4.00% Dtd 03/01/2012 Due 09/15/2041 IPD14 3137AMXK8 Int To 06/01/19 on 76937.67	256.46
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3804 CI Pw 4.50% Dtd 02/01/2011 Due 03/15/2040 IPD14 3137A7F39 Int To 06/01/19 on 117759.27	441.60
06/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 729 CI A 1 2.951% Dtd 12/01/2017 Due 02/25/2024 IPD24 3137FCM35 Int To 06/01/19 on 288878.70	710.40
06/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 730 CI A 1 3.452% Dtd 03/01/2018 Due 09/25/2024 IPD24 3137FEU99 Int To 06/01/19 on 145905.17	419.72
06/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 084 CI A 1 3.78% Dtd 11/01/2018 Due 08/25/2028 IPD24 3137FJZ85 Int To 06/01/19 on 371121.74	1,169.03
06/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 086 CI A 1 3.671% Dtd 12/01/2018 Due 12/25/2027 IPD24 3137FKSG2 Int To 06/01/19 on 148087.71	453.02

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #252211 6.000% Dtd 12/01/1998 Due 01/01/2029 IPD24 31371HDQ8 Int for May 2019 on 3123.19	15.62
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #254693 5.500% Dtd 03/01/2003 Due 04/01/2033 IPD24 31371K3A7 Int for May 2019 on 11099.37	50.87
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AK9382 4.000% Dtd 04/01/2012 Due 04/01/2042 IPD24 3138EEM89 Int for May 2019 on 100147.34	333.82
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL1107 4.500% Dtd 11/01/2011 Due 11/01/2041 IPD24 3138EHGR7 Int for May 2019 on 120364.60	451.37
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL3209 4.500% Dtd 03/01/2013 Due 09/01/2031 IPD24 3138EKR72 Int for May 2019 on 124511.01	466.92
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL6167 3.500% Dtd 12/01/2014 Due 01/01/2044 IPD24 3138ENZ93 Int for May 2019 on 44692.53	130.35
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL9274 4.000% Dtd 10/01/2016 Due 09/01/2046 IPD24 3138ERJU5 Int for May 2019 on 338876.65	1,129.59

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AM4716 3.380% Dtd 12/01/2013 Due 12/01/2023 IPD24 3138L5G20 Int for May 2019 on 195480.31	568.96
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP8813 3.500% Dtd 11/01/2012 Due 11/01/2042 IPD24 3138MCYK4 Int for May 2019 on 14253.34	41.57
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS2235 3.500% Dtd 03/01/2014 Due 04/01/2029 IPD24 3138WBPV1 Int for May 2019 on 557979.21	1,627.44
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5675 4.500% Dtd 07/01/2015 Due 08/01/2045 IPD24 3138WFJV9 Int for May 2019 on 417456.97	1,565.46
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #468651 3.990% Dtd 07/01/2011 Due 07/01/2021 IPD24 31381RTG9 Int for May 2019 on 199626.18	685.88
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #543110 9.500% Dtd 06/01/2000 Due 04/01/2025 IPD24 31385FKX3 Int for May 2019 on 303.87	2.41
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #555791 6.500% Dtd 09/01/2003 Due 12/01/2022 IPD24 31385XNG8 Int for May 2019 on 4440.91	24.05

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Account Number: 89-H112-AB-3
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Income

Date	Description Asset ID (CUSIP)	Net Cash
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #598451 8.000% Dtd 07/01/2001 Due 06/01/2030 IPD24 31387YZQ9 Int for May 2019 on 2603.11	17.35
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #650236 5.000% Dtd 12/01/2002 Due 12/01/2032 IPD24 31390MLR3 Int for May 2019 on 605.68	2.52
06/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser T-54 CI 2a 6.50% Dtd 02/01/2003 Due 02/25/2043 IPD24 31393LFK4 Int To 06/01/19 on 66835.02	362.02
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2595 CI CD 5.00% Dtd 04/01/2003 Due 04/15/2023 IPD14 31393PCJ1 Int To 06/01/19 on 42861.74	178.59
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr 2005-68 CI-PG 5.50% Dtd 07/01/2005 Due 08/25/2035 IPD24 31394E7B8 Int To 06/01/19 on 42825.33	196.28
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 57 CI Tp 4.50% Dtd 07/01/2009 Due 02/25/2037 IPD24 31396QSZ3 Int To 06/01/19 on 56544.10	212.04

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Income

Date	Description Asset ID (CUSIP)	Net Cash
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 40 CI CA 3.50% Dtd 04/01/2011 Due 12/25/2028 IPD24 31397SWX8 Int To 06/01/19 on 8371.75	24.42
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 92 CI Ad 6.00% Dtd 10/01/2009 Due 11/25/2039 IPD24 31398FVM0 Int To 06/01/19 on 89644.52	448.22
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3558 CI GE 4.00% Dtd 08/01/2009 Due 08/15/2039 IPD14 31398JAN3 Int To 06/01/19 on 474082.64	1,580.28
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5462 3.000% Dtd 02/01/2019 Due 11/01/2032 IPD24 3140JAB80 Accrued Int To 06/25/19 Paid on Purchase of 469,496.670	- 938.99
06/18/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5830 3.500% Dtd 04/01/2019 Due 04/01/2034 IPD24 3140JAPQ5 Accrued Int To 06/18/19 Paid on Purchase of 491,597.560	- 812.50
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5015 4.500% Dtd 11/01/2018 Due 02/01/2047 IPD24 3140J9SD4 Int for May 2019 on 457694.12	1,716.35

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Account Number: 89-H112-AB-3
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Income

Date	Description Asset ID (CUSIP)	Net Cash
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1285 4.000% Dtd 02/01/2018 Due 02/01/2033 IPD24 3140Q8NB7 Int for May 2019 on 485008.59	1,616.70
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1455 4.000% Dtd 03/01/2018 Due 03/01/2033 IPD24 3140Q8TM7 Int for May 2019 on 696116.36	2,320.39
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #755973 8.000% Dtd 12/01/2003 Due 11/01/2028 IPD24 31403R2E7 Int for May 2019 on 15507.63	103.38
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #770377 Arm Rate Dtd 03/01/2004 Due 04/01/2034 IPD24 31404J2J3 Int for May 2019 on 23267.97	84.87
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #849215 6.500% Dtd 01/01/2006 Due 01/01/2036 IPD24 31408EN81 Int for May 2019 on 8802.97	47.68
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #886320 6.500% Dtd 07/01/2006 Due 07/01/2036 IPD24 31410DVM9 Int for May 2019 on 6299.86	34.12
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888209 5.500% Dtd 02/01/2007 Due 05/01/2036 IPD24 31410FYE9 Int To 06/01/19 on 59072.58	270.75

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Income

Date	Description Asset ID (CUSIP)	Net Cash
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888481 5.500% Dtd 06/01/2007 Due 12/01/2035 IPD24 31410GCS0 Int for May 2019 on 45308.95	207.67
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #898179 Arm Rate Dtd 09/01/2006 Due 09/01/2036 IPD24 31410U2L5 Int for May 2019 on 35427.54	120.48
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #960150 6.000% Dtd 11/01/2007 Due 11/01/2037 IPD24 31414AEX6 Int for May 2019 on 30908.54	154.54
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1125 4.000% Dtd 06/01/2012 Due 07/01/2042 IPD24 31418AHB7 Int for May 2019 on 130878.88	436.26
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1213 3.500% Dtd 09/01/2012 Due 10/01/2042 IPD24 31418AK31 Int for May 2019 on 25837.19	75.36
06/17/19	- Ford CR Auto Lease Tr 2018-B NT CI A-4 3.30% Dtd 09/21/2018 Due 02/15/2022 34531LAE0 Int To 06/15/19 on 275000	756.25
06/20/19	- GNMA II Passthru CTF Pool #002022 9.00% Dtd 06/01/1995 Due 06/20/2025 IPD19 36202CG72 Int for May 2019 on 688.11	5.16

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Account Number: 89-H112-AB-3
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Income

Date	Description Asset ID (CUSIP)	Net Cash
06/20/19	- GNMA II Gtd Pass Thru CTF Pool #2285 8.000% Dtd 09/01/96 Due 09/20/2026 36202CRE5 Int for May 2019 on 1767.58	11.78
06/20/19	- GNMA II Passthru CTF Pool #002324 8.00% Dtd 11/01/1996 Due 11/20/2026 IPD19 36202CSM6 Int for May 2019 on 2282.39	15.22
06/20/19	- GNMA II Passthru CTF Pool #002549 7.50% Dtd 02/01/1998 Due 02/20/2028 IPD19 36202CZN6 Int for May 2019 on 1092.34	6.83
06/20/19	- GNMA II Passthru CTF Pool #002647 8.00% Dtd 09/01/1998 Due 09/20/2028 IPD19 36202C5G4 Int for May 2019 on 2209.80	14.73
06/20/19	- GNMA II Passthru CTF Pool #008528 Arm Rate Dtd 10/01/1994 Due 10/20/2024 IPD19 36202KPM1 Int for May 2019 on 2867.58	9.86
06/17/19	- GNMA Gtd Passthru CTF Pool #378308 5.50% Dtd 01/01/1995 Due 04/15/2024 IPD14 36204SGR1 Int for May 2019 on 12364.05	56.67
06/17/19	- GNMA Gtd Passthru CTF Pool #486631 6.50% Dtd 10/01/1998 Due 10/15/2028 IPD14 36210ASU2 Int for May 2019 on 5541.83	30.02

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Income

Date	Description Asset ID (CUSIP)	Net Cash
06/20/19	- GNMA II Passthru CTF Pool #783964 4.00% Dtd 02/01/2015 Due 01/20/2030 IPD19 3622A2MM1 Int for May 2019 on 41747.29	139.16
06/17/19	- GNMA Gtd Passthru CTF Pool #783490 6.00% Dtd 12/01/2011 Due 02/15/2024 IPD14 36241L2X3 Int for May 2019 on 29797.92	148.99
06/20/19	- GM Finl Auto Lease Tr Ser 2018 3 CI A 4 3.30% Dtd 09/26/2018 Due 07/20/2022 36256GAE9 Int To 06/20/19 on 275000	756.25
06/17/19	- GM Finl Con Auto Rec Ser 2018 4 CI A 4 3.32% Dtd 10/10/2018 Due 06/17/2024 38013FAE1 Int To 06/16/19 on 400000	1,106.67
06/20/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2010 158 CI CT 4.50% Dtd 12/01/2010 Due 12/20/2040 IPD19 38377RFR1 Int To 06/01/19 on 113055.80	423.96
06/20/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2017 149 CI Ja 2.50% Dtd 10/01/2017 Due 03/20/2046 IPD19 38380HQL9 Int To 06/01/19 on 221821.24	462.13

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Income

Date	Description <i>Asset ID (CUSIP)</i>	Net Cash
06/17/19	- John Deere Owner Tr Ser 2018 B CI A 4 3.23% Dtd 07/25/2018 Due 06/15/2025 47788EAD0 Int To 06/15/19 on 165000	444.13
06/18/19	- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77 Accrued Int To 06/18/19 Recd on Sale of 500,000	338.11
06/18/19	Ordinary Income on Disposition of	2,357.21
		<u>2,695.32</u>
06/17/19	- Unitedhealth Group Inc Sr NT 3.50% Dtd 06/19/2018 Due 06/15/2023 Callable 91324PDJ8 Int To 06/15/19 on 200,000	3,500.00
06/17/19	- World Omni Auto Tr Ser 2018 C CI A 4 3.27% Dtd 08/01/2018 Due 09/16/2024 98163EAE6 Int To 06/15/19 on 300000	817.50
	Total Domestic Interest Income	<u>78,741.97</u>
	Total Interest	<u>92,879.68</u>
	Total Income	92,879.68

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Purchases

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash
Fixed Income				
Treasury and Federal Agencies				
	- Federal Home Ln Mtg Corp Partn Gold Group #G61993 4.500% Dtd 04/01/2019 Due 05/01/2049 IPD14 31335CGA6			
06/13/19	Purchased 493194.110 06/07/19 from Morgan Stanley & Co Original Face Value 500,000	0.00	0.00	- 522,400.45
	- Federal Natl Mtg Assn Gtd Passthr CTF Pool #BM5462 3.000% Dtd 02/01/2019 Due 11/01/2032 IPD24 3140JAB80			
06/25/19	Purchased 469496.670 06/21/19 from Goldman Sachs & Co Original Face Value 500,000	0.00	0.00	- 480,133.70
	- Federal Natl Mtg Assn Gtd Passthr CTF Pool #BM5830 3.500% Dtd 04/01/2019 Due 04/01/2034 IPD24 3140JAPQ5			
06/18/19	Purchased 491597.560 06/10/19 from J.P. Morgan Securities LLC Original Face Value 500,000	0.00	0.00	- 510,032.47
	Total Treasury and Federal Agencies	0.00	0.00	- 1,512,566.62
Non-Government Obligations				
	- Home Depot Inc Sr Gbl NT 2.95% Dtd 06/17/2019 Due 06/15/2029 Callable 437076BY7			
06/17/19	Purchased 500000 06/03/19 from Morgan Stanley & Co Inc/BNY	0.00	0.00	- 497,130.00

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Purchases

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash
06/17/19	- Wells Fargo & Co Sr NT Var Rate Dtd 06/17/2019 Due 06/17/2027 Callable 95000U2F9 Purchased 500000 06/10/19 from Wachovia Securities Capital Mar	0.00	0.00	- 500,000.00
	Total Non-Government Obligations	0.00	0.00	- 997,130.00
	Foreign Obligations			
06/28/19	- Bank of Montreal Fr 2.50% Dtd 06/28/2019 Due 06/28/2024 Non-Callable 06367WMQ3 Purchased 650000 06/25/19 from BMO Capital Markets Corp	0.00	0.00	- 649,909.00
06/12/19	- Toronto Dominion Bank Fr 2.65% Dtd 06/12/2019 Due 06/12/2024 Non-Callable 89114QCA4 Purchased 250000 06/05/19 from Bony/Toronto Dominion Secs Inc	0.00	0.00	- 249,965.00
	Total Foreign Obligations	0.00	0.00	- 899,874.00
	Total Fixed Income	0.00	0.00	- 3,409,570.62
	Cash Equivalent			
06/30/19	- BMO Government Money Market Premier 09658L794 Purchases (13) 06/01/19 To 06/30/19	0.00	0.00	- 68,446.45

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Account Number: 89-H112-AB-3
 Statement Period: 06/01/19 through 06/30/19

Purchases				
Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash
	Total Cash Equivalent	0.00	0.00	- 68,446.45
	Total Purchases	0.00	0.00	- 3,478,017.07

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Statement Period: 06/01/19 through 06/30/19

Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
Fixed Income						
Treasury and Federal Agencies						
06/13/19	- Asian Dev Bk Sr Gbl NT 2.00% Dtd 02/16/2017 Due 02/16/2022 045167DX8 Sold 500000 06/07/19 To Marketaxess Corp	0.00	0.00	501,620.00	- 497,170.00	4,450.00
06/25/19	- Asian Dev Bk NT 1.625% Dtd 05/05/2017 Due 05/05/2020 045167DZ3 Sold 350000 06/21/19 To Bony/Toronto Dominion Secs Inc	0.00	0.00	348,596.50	- 349,216.00	- 619.50
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #G30628 4.000% Dtd 02/01/2013 Due 10/01/2032 IPD14 3128CUVV5 Prin Pmt for May 2019	0.00	0.00	357.61	- 357.61	0.00
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #H00105 5.500% Dtd 12/01/2005 Due 12/01/2035 IPD14 3128MSDJ6 Prin Pmt for May 2019	0.00	0.00	266.07	- 266.07	0.00
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #G07289 3.000% Dtd 02/01/2013 Due 11/01/2042 IPD14 3128M9NE8 Prin Pmt for May 2019	0.00	0.00	766.42	- 766.42	0.00
06/17/19	- Federal Home Ln Mtg Corp Partn CTF Group #1B7163 Arm Rate Dtd 10/01/2006 Due 10/01/2036 IPD44 3128QPK35 Prin Pmt for April 2019	0.00	0.00	15.98	- 15.98	0.00

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #C02641 7.000% Dtd 10/01/2006 Due 10/01/2036 IPD14 31292J5A4 Prin Pmt for May 2019	0.00	0.00	468.01	- 468.01	0.00
06/17/19	- Federal Home Ln Mtg Corp Gold Partn CTF Group #C02660 6.500% Dtd 11/01/06 Due 11/01/2036 IPD14 31292J5V8 Prin Pmt for May 2019	0.00	0.00	38.14	- 38.14	0.00
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #B14961 4.500% Dtd 06/01/2004 Due 06/01/2019 IPD14 312967QN5 Recd Proceeds on Final Paydown of	0.00	0.00	5.82	- 3,081.48	- 3,075.66
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #J39377 3.500% Dtd 08/01/2018 Due 08/01/2033 IPD14 31307WM27 Prin Pmt for May 2019	0.00	0.00	4,713.53	- 4,713.53	0.00
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #V70026 3.500% Dtd 05/01/2013 Due 05/01/2033 IPD14 3132KSA38 Prin Pmt for May 2019	0.00	0.00	163.47	- 163.47	0.00
06/17/19	- Federal Home Ln Mtg Corp Partn Gold Group #Q55747 5.000% Dtd 04/01/2018 Due 05/01/2048 IPD14 3132XYL54 Prin Pmt for May 2019	0.00	0.00	601.74	- 601.74	0.00

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Statement Period: 06/01/19 through 06/30/19

Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 1694 CI Pk 6.50% Dtd 03/01/1994 Due 03/15/2024 IPD14 313374NE2 Prin Pmt for 06/01/19	0.00	0.00	410.00	- 410.00	0.00
06/17/19	- Federal Home Ln Mtg Corp Gold Partn CTF Group #G11884 5.500% Dtd 01/01/06 Due 12/01/2020 IPD14 31336WCU1 Prin Pmt for May 2019	0.00	0.00	821.74	- 821.74	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr 1990-106 CI 106-J 8.50% Dtd 09/01/1990 Due 09/25/2020 IPD24 31358E7X4 Prin Pmt for 06/01/19	0.00	0.00	171.79	- 171.79	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Ctfs 7.70% Dtd 02/01/1992 Due 02/25/2022 IPD24 31358LTT3 Prin Pmt for 06/01/19	0.00	0.00	9.27	- 9.27	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru CTF REMIC Tr Ser 1993 25 CI J 7.50% Dtd 03/01/1993 Due 03/25/2023 IPD24 31358TWE5 Prin Pmt for 06/01/19	0.00	0.00	140.05	- 140.05	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2015 72 CI PC 3.00% Dtd 09/01/2015 Due 10/25/2043 IPD24 3136AQAP5 Prin Pmt for 06/01/19	0.00	0.00	4,052.61	- 4,052.61	0.00

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Account Number: 89-H112-AB-3
Statement Period: 06/01/19 through 06/30/19

Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M12 CI A1 2.132% Dtd 11/01/2016 Due 09/25/2026 IPD24 3136AUKW0 Prin Pmt for 06/01/19	0.00	0.00	2,726.06	- 2,726.06	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2016 M13 CI A1 Fltg Rate Dtd 12/01/2016 Due 09/25/2026 IPD24 3136AUZB0 Prin Pmt for 06/01/19	0.00	0.00	3,088.79	- 3,088.79	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M7 CI A1 2.595% Dtd 06/01/2017 Due 02/25/2027 IPD24 3136AV7F0 Prin Pmt for 06/01/19	0.00	0.00	1,150.29	- 1,150.29	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M8 CI A1 2.654% Dtd 07/01/2017 Due 05/25/2027 IPD24 3136AWZ91 Prin Pmt for 06/01/19	0.00	0.00	1,337.98	- 1,337.98	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2017 M15 CI ATS1 2.987% Dtd 12/01/2017 Due 11/25/2027 IPD24 3136AY6T5 Prin Pmt for 06/01/19	0.00	0.00	177.50	- 177.50	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 69 CI Cb 3.50% Dtd 06/01/2011 Due 07/25/2030 IPD24 3136A0BE6 Prin Pmt for 06/01/19	0.00	0.00	3,600.13	- 3,600.13	0.00

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Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 104 CI Kh 2.00% Dtd 09/01/2011 Due 03/25/2039 IPD24 3136A1DD4 Prin Pmt for 06/01/19	0.00	0.00	3,462.17	- 3,462.17	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2012 57 CI Jw 4.50% Dtd 05/01/2012 Due 10/25/2041 IPD24 3136A6HC1 Prin Pmt for 06/01/19	0.00	0.00	2,722.28	- 2,722.28	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Pass Thru CTF REMIC Tr 1990-8 CI 8-G 6.00% Dtd 01/01/1990 Due 01/25/2020 IPD24 313603RN4 Prin Pmt for 06/01/19	0.00	0.00	79.35	- 0.83	78.52
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 4011 CI DB 4.00% Dtd 03/01/2012 Due 09/15/2041 IPD14 3137AMXK8 Prin Pmt for 06/01/19	0.00	0.00	0.09	- 0.09	0.00
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3804 CI Pw 4.50% Dtd 02/01/2011 Due 03/15/2040 IPD14 3137A7F39 Prin Pmt for 06/01/19	0.00	0.00	4,240.12	- 4,240.12	0.00
06/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 729 CI A 1 2.951% Dtd 12/01/2017 Due 02/25/2024 IPD24 3137FCM35 Prin Pmt for 06/01/19	0.00	0.00	687.05	- 687.05	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 730 CI A 1 3.452% Dtd 03/01/2018 Due 09/25/2024 IPD24 3137FEU99 Prin Pmt for 06/01/19	0.00	0.00	299.01	- 299.01	0.00
06/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 084 CI A 1 3.78% Dtd 11/01/2018 Due 08/25/2028 IPD24 3137FJZ85 Prin Pmt for 06/01/19	0.00	0.00	609.08	- 609.08	0.00
06/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser K 086 CI A 1 3.671% Dtd 12/01/2018 Due 12/25/2027 IPD24 3137FKSG2 Prin Pmt for 06/01/19	0.00	0.00	359.34	- 359.34	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #252211 6.000% Dtd 12/01/1998 Due 01/01/2029 IPD24 31371HDQ8 Prin Pmt for May 2019	0.00	0.00	56.16	- 56.16	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #254693 5.500% Dtd 03/01/2003 Due 04/01/2033 IPD24 31371K3A7 Prin Pmt for May 2019	0.00	0.00	140.09	- 140.09	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AK9382 4.000% Dtd 04/01/2012 Due 04/01/2042 IPD24 3138EEM89 Prin Pmt for May 2019	0.00	0.00	1,284.97	- 1,284.97	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL1107 4.500% Dtd 11/01/2011 Due 11/01/2041 IPD24 3138EHGR7 Prin Pmt for May 2019	0.00	0.00	660.02	- 660.02	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL3209 4.500% Dtd 03/01/2013 Due 09/01/2031 IPD24 3138EKR72 Prin Pmt for May 2019	0.00	0.00	1,930.12	- 1,930.12	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL6167 3.500% Dtd 12/01/2014 Due 01/01/2044 IPD24 3138ENZ93 Prin Pmt for May 2019	0.00	0.00	628.36	- 628.36	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AL9274 4.000% Dtd 10/01/2016 Due 09/01/2046 IPD24 3138ERJU5 Prin Pmt for May 2019	0.00	0.00	7,382.82	- 7,382.82	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AM4716 3.380% Dtd 12/01/2013 Due 12/01/2023 IPD24 3138L5G20 Prin Pmt for May 2019	0.00	0.00	259.37	- 259.37	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AP8813 3.500% Dtd 11/01/2012 Due 11/01/2042 IPD24 3138MCYK4 Prin Pmt for May 2019	0.00	0.00	33.81	- 33.81	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS2235 3.500% Dtd 03/01/2014 Due 04/01/2029 IPD24 3138WBPV1 Prin Pmt for May 2019	0.00	0.00	4,719.55	- 4,719.55	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #AS5675 4.500% Dtd 07/01/2015 Due 08/01/2045 IPD24 3138WFJV9 Prin Pmt for May 2019	0.00	0.00	20,801.70	- 20,801.70	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #468651 3.990% Dtd 07/01/2011 Due 07/01/2021 IPD24 31381RTG9 Prin Pmt for May 2019	0.00	0.00	399.88	- 399.88	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #543110 9.500% Dtd 06/01/2000 Due 04/01/2025 IPD24 31385FKX3 Prin Pmt for May 2019	0.00	0.00	158.59	- 158.59	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #555791 6.500% Dtd 09/01/2003 Due 12/01/2022 IPD24 31385XNG8 Prin Pmt for May 2019	0.00	0.00	196.49	- 196.49	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #598451 8.000% Dtd 07/01/2001 Due 06/01/2030 IPD24 31387YZQ9 Prin Pmt for May 2019	0.00	0.00	74.57	- 74.57	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #650236 5.000% Dtd 12/01/2002 Due 12/01/2032 IPD24 31390MLR3 Prin Pmt for May 2019	0.00	0.00	2.99	- 0.01	2.98

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/25/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser T-54 CI 2a 6.50% Dtd 02/01/2003 Due 02/25/2043 IPD24 31393LFK4 Prin Pmt for 06/01/19	0.00	0.00	245.68	- 245.68	0.00
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 2595 CI CD 5.00% Dtd 04/01/2003 Due 04/15/2023 IPD14 31393PCJ1 Prin Pmt for 06/01/19	0.00	0.00	2,101.46	- 2,101.46	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr 2005-68 CI-PG 5.50% Dtd 07/01/2005 Due 08/25/2035 IPD24 31394E7B8 Prin Pmt for 06/01/19	0.00	0.00	1,240.94	- 1,240.94	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 57 CI Tp 4.50% Dtd 07/01/2009 Due 02/25/2037 IPD24 31396QSZ3 Prin Pmt for 06/01/19	0.00	0.00	867.23	- 867.23	0.00
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2011 40 CI CA 3.50% Dtd 04/01/2011 Due 12/25/2028 IPD24 31397SWX8 Recd Proceeds on Final Paydown of 8,371.750 Par Value	0.00	0.00	8,371.75	- 16,335.10	- 7,963.35

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/25/19	- Federal Natl Mtg Assn Gtd REMIC Passthru Tr REMIC Tr Ser 2009 92 CI Ad 6.00% Dtd 10/01/2009 Due 11/25/2039 IPD24 31398FVM0 Prin Pmt for 06/01/19	0.00	0.00	1,607.35	- 1,607.35	0.00
06/17/19	- Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctfs Gtd Ser 3558 CI GE 4.00% Dtd 08/01/2009 Due 08/15/2039 IPD14 31398JAN3 Prin Pmt for 06/01/19	0.00	0.00	8,263.52	- 8,263.52	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #BM5015 4.500% Dtd 11/01/2018 Due 02/01/2047 IPD24 3140J9SD4 Prin Pmt for May 2019	0.00	0.00	13,259.43	- 13,259.43	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1285 4.000% Dtd 02/01/2018 Due 02/01/2033 IPD24 3140Q8NB7 Prin Pmt for May 2019	0.00	0.00	3,057.74	- 3,057.74	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #CA1455 4.000% Dtd 03/01/2018 Due 03/01/2033 IPD24 3140Q8TM7 Prin Pmt for May 2019	0.00	0.00	4,818.49	- 4,818.49	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #755973 8.000% Dtd 12/01/2003 Due 11/01/2028 IPD24 31403R2E7 Prin Pmt for May 2019	0.00	0.00	829.47	- 829.47	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #770377 Arm Rate Dtd 03/01/2004 Due 04/01/2034 IPD24 31404J2J3 Prin Pmt for May 2019	0.00	0.00	94.30	- 94.30	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #849215 6.500% Dtd 01/01/2006 Due 01/01/2036 IPD24 31408EN81 Prin Pmt for May 2019	0.00	0.00	22.94	- 22.94	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #886320 6.500% Dtd 07/01/2006 Due 07/01/2036 IPD24 31410DVM9 Prin Pmt for May 2019	0.00	0.00	17.61	- 17.61	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888209 5.500% Dtd 02/01/2007 Due 05/01/2036 IPD24 31410FYE9 Prin Pmt for 06/01/19	0.00	0.00	731.43	- 731.43	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #888481 5.500% Dtd 06/01/2007 Due 12/01/2035 IPD24 31410GCS0 Prin Pmt for May 2019	0.00	0.00	500.26	- 500.26	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #898179 Arm Rate Dtd 09/01/2006 Due 09/01/2036 IPD24 31410U2L5 Prin Pmt for May 2019	0.00	0.00	110.37	- 110.37	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #960150 6.000% Dtd 11/01/2007 Due 11/01/2037 IPD24 31414AEX6 Prin Pmt for May 2019	0.00	0.00	127.00	- 127.00	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1125 4.000% Dtd 06/01/2012 Due 07/01/2042 IPD24 31418AHB7 Prin Pmt for May 2019	0.00	0.00	1,853.96	- 1,853.96	0.00
06/25/19	- Federal Natl Mtg Assn Gtd Passthru CTF Pool #MA1213 3.500% Dtd 09/01/2012 Due 10/01/2042 IPD24 31418AK31 Prin Pmt for May 2019	0.00	0.00	395.54	- 395.54	0.00
06/20/19	- GNMA II Passthru CTF Pool #002022 9.00% Dtd 06/01/1995 Due 06/20/2025 IPD19 36202CG72 Prin Pmt for May 2019	0.00	0.00	10.42	- 10.42	0.00
06/20/19	- GNMA II Gtd Pass Thru CTF Pool #2285 8.000% Dtd 09/01/96 Due 09/20/2026 36202CRE5 Prin Pmt for May 2019	0.00	0.00	129.44	- 129.44	0.00
06/20/19	- GNMA II Passthru CTF Pool #002324 8.00% Dtd 11/01/1996 Due 11/20/2026 IPD19 36202CSM6 Prin Pmt for May 2019	0.00	0.00	28.67	- 28.67	0.00
06/20/19	- GNMA II Passthru CTF Pool #002549 7.50% Dtd 02/01/1998 Due 02/20/2028 IPD19 36202CZN6 Prin Pmt for May 2019	0.00	0.00	16.84	- 16.84	0.00
06/20/19	- GNMA II Passthru CTF Pool #002647 8.00% Dtd 09/01/1998 Due 09/20/2028 IPD19 36202C5G4 Prin Pmt for May 2019	0.00	0.00	37.86	- 37.86	0.00

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Sales

Date	Description Asset ID (CUSIP)	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/20/19	- GNMA II Passthru CTF Pool #008528 Arm Rate Dtd 10/01/1994 Due 10/20/2024 IPD19 36202KPM1 Prin Pmt for May 2019	0.00	0.00	66.32	- 66.32	0.00
06/17/19	- GNMA Gtd Passthru CTF Pool #378308 5.50% Dtd 01/01/1995 Due 04/15/2024 IPD14 36204SGR1 Prin Pmt for May 2019	0.00	0.00	203.22	- 203.22	0.00
06/17/19	- GNMA Gtd Passthru CTF Pool #486631 6.50% Dtd 10/01/1998 Due 10/15/2028 IPD14 36210ASU2 Prin Pmt for May 2019	0.00	0.00	35.79	- 35.79	0.00
06/20/19	- GNMA II Passthru CTF Pool #783964 4.00% Dtd 02/01/2015 Due 01/20/2030 IPD19 3622A2MM1 Prin Pmt for May 2019	0.00	0.00	365.96	- 365.96	0.00
06/17/19	- GNMA Gtd Passthru CTF Pool #783490 6.00% Dtd 12/01/2011 Due 02/15/2024 IPD14 36241L2X3 Prin Pmt for May 2019	0.00	0.00	1,150.84	- 1,150.84	0.00
06/20/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2010 158 CI CT 4.50% Dtd 12/01/2010 Due 12/20/2040 IPD19 38377RFR1 Prin Pmt for 06/01/19	0.00	0.00	1,670.32	- 1,670.32	0.00

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Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/20/19	- Government Natl Mtg Assn Gtd REMIC Passthru Secs Ser 2017 149 Cl Ja 2.50% Dtd 10/01/2017 Due 03/20/2046 IPD19 38380HQL9 Prin Pmt for 06/01/19	0.00	0.00	2,261.93	- 2,261.93	0.00
06/18/19	- US Treasury Note 1.375% Dtd 05/31/2016 Due 05/31/2021 912828R77 Sold 500000 06/05/19 To First Tennessee Bank NA Bond Di	0.00	0.00	492,916.23	- 486,894.53	6,021.70
Total Treasury and Federal Agencies		0.00	0.00	1,473,897.79	- 1,475,003.10	- 1,105.31
Non-Government Obligations						
06/17/19	- Amazon Com Inc Sr Gbl 2.40% Dtd 02/22/2018 Due 02/22/2023 Callable 023135AW6 Sold 450000 06/10/19 To Wachovia Securities Capital Mar	0.00	0.00	449,144.43	- 434,245.50	14,898.93
Total Non-Government Obligations		0.00	0.00	449,144.43	- 434,245.50	14,898.93
Foreign Obligations						
06/28/19	- Bank of Montreal Fr 2.90% Dtd 03/26/2019 Due 03/26/2022 Non-Callable 06367WJM6 Sold 650000 06/25/19 To Keybank Capital Markets Inc	0.00	0.00	660,322.00	- 648,349.00	11,973.00

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Sales

Date	Description <i>Asset ID (CUSIP)</i>	Commission	Other Costs	Net Cash	Cost	Realized Gain/Loss
06/12/19	- Toronto Dominion Bank Fr 3.25% Dtd 03/11/2019 Due 03/11/2024 Non-Callable 89114QCB2 Sold 250000 06/05/19 To Goldman Sachs & Co/Courtesy ACC	0.00	0.00	257,047.50	- 249,680.00	7,367.50
06/17/19	Sold 250000 06/03/19 To BNY Capital Markets Inc	0.00	0.00	257,717.50	- 249,680.00	8,037.50
		<u>0.00</u>	<u>0.00</u>	<u>514,765.00</u>	<u>- 499,360.00</u>	<u>15,405.00</u>
	Total Foreign Obligations	<u>0.00</u>	<u>0.00</u>	<u>1,175,087.00</u>	<u>- 1,147,709.00</u>	<u>27,378.00</u>
	Total Fixed Income	<u>0.00</u>	<u>0.00</u>	<u>3,098,129.22</u>	<u>- 3,056,957.60</u>	<u>41,171.62</u>
	Cash Equivalent					
06/30/19	- BMO Government Money Market Premier 09658L794 Sales (4) 06/01/19 To 06/30/19	0.00	0.00	287,008.17	- 287,008.17	0.00
	Total Cash Equivalent	<u>0.00</u>	<u>0.00</u>	<u>287,008.17</u>	<u>- 287,008.17</u>	<u>0.00</u>
	Total Sales	<u>0.00</u>	<u>0.00</u>	<u>3,385,137.39</u>	<u>- 3,343,965.77</u>	<u>41,171.62</u>

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Other Non-Cash Transactions

Date	Description <i>Asset ID (CUSIP)</i>	Shares / Par	Cost
	- US Treasury Note 1.125% Dtd 01/15/2011 Due 01/15/2021 Treasury Inflation Protection Security 912828PP9		
06/13/19	Inflationary Int Adjustment 06/13/19	1,078.000	1,078.00
06/27/19	Inflationary Int Adjustment 06/27/19	1,078.000	1,078.00
			2,156.00
Total Other Non-Cash Transactions			2,156.00