



8C

## CITY COUNCIL REPORT

**SUBJECT:** Summary of Investment Activity Report

**SUBMITTED BY:** Sara Roush, Accounting Manager

**DEPARTMENT:** Support Services

**DATE:** May 28, 2019

**STRATEGIC RELEVANCE:** Required Financial Reporting

### **STAFF RECOMMENDATION(S):**

Staff recommends that the City Council accept a report of investment activity to be filed in the Office of the City Clerk by March 29, 2019, consistent with the City of Lincoln's (City's) Municipal Code and the California Government Code.

### **BACKGROUND / INTRODUCTION:**

The City holds several investment accounts to allow for revenue to be earned on the City's cash holdings. This staff report is intended to present the quarterly investment report to the City Council and to the public and to satisfy the requirements of the Government Code and the City's Municipal Code. Typically, the report would be presented to the Financial Investment and Oversight Committee (FIOC) prior to presentation to the City Council. However, at this time the FIOC is in transition due to the fact that City Council has modified the make-up of the committee members and the new committee is not yet seated.

The relevant requirements are stated below:

#### **California Government Code:**

- California Government Code 53607 states:  
*"The authority of the legislative body to invest or to reinvest funds of a local agency, or to sell or exchange securities so purchased, may be delegated for a one-year period by the legislative body to the treasurer of the local agency who shall thereafter assume full responsibility for those transactions until the delegation of authority is revoked or expires, and shall make a monthly report of those transactions to the legislative body. Subject to review, the legislative body may renew delegation of authority pursuant to this section each year."*
- California Government Code 53646 states:  
*"(a) (2) In the case of any other local agency, the treasurer or chief fiscal officer of the local agency may annually render to the legislative body of that local agency and any oversight committee of that local agency a statement of investment policy, which the legislative body of the local agency shall consider at*



*a public meeting. Any change in the policy shall also be considered by the legislative body of the local agency at a public meeting.*

*(b) (1) The treasurer or chief fiscal officer may render a quarterly report to the chief executive officer, the internal auditor, and the legislative body of the local agency. The quarterly report shall be so submitted within 30 days following the end of the quarter covered by the report. Except as provided in subdivisions (e) and (f), this report shall include the type of investment, issuer, date of maturity, par and dollar amount invested on all securities, investments and moneys held by the local agency, and shall additionally include a description of any of the local agency's funds, investments, or programs, that are under the management of contracted parties, including lending programs. With respect to all securities held by the local agency, and under management or any outside party that is not also a local agency or the State of California Local Agency Investment Fund, the report shall also include a current market value as of the date of the report, and shall include the source of this same valuation.*

*(2) The quarterly report shall state compliance of the portfolio to the statement of investment policy, or manner in which the portfolio is not in compliance.*

*(3) The quarterly report shall include a statement denoting the ability of the local agency to meet its pool's expenditure requirements for the next six months, or provide an explanation as to why sufficient money shall, or may, not be available."*

#### City Policy:

Per Resolution 2018-174, A Resolution of the City Council of the City of Lincoln Approving the City's Investment Policy for the 2018 Calendar Year, the City requires the following:

- *"Performance Evaluation: Investment performance is continually monitored and evaluated by the City Treasurer. Investment performance statistics and activity reports are generated quarterly for presentation to the Fiscal & Investment Oversight Committee and the City Council.*
- *Reporting: Staff shall review and render quarterly reports to the City Manager, Fiscal & Investment Oversight Committee and City Council which shall include the face amount of the cash investment, the classification of the investment, the name of the institution or entity, the rate of interest, the maturity date, the current market value and accrued interest to date due for all securities."*

#### **DISCUSSION:**

As of March 31, 2019, the City of Lincoln had three different investment holdings:

1. Per Resolution 2019-06, City Council approved the professional services contract for PFM Asset Management LLC to serve as the City's investment manager. This required to the City to close the former investment account held by Morgan Stanley and transfer those investments to US Bank under the care of PFM



- investment management. US Bank serves as the custodian for the City's investments. This investment account holds all pooled cash investments.
2. The City of Lincoln has investment held for the Other Post Employee Benefits (OPEB) trust (Fund 821). This fund was created to offset increasing liability associated with City obligations to fund retiree healthcare. These investments are administered by Benefit Trust Company.
  3. The City holds its remaining investments in the Local Agency Investment Fund (LAIF) managed by the California State Treasurer. The City keeps the majority of its pooled cash within the LAIF. Transfers out of LAIF to the US Bank operating account are used to cover cash shortfalls. Transfers in to LAIF occur when the City receives any large payments (i.e. the biennial property tax payments).

As of March 31, 2019 the investment accounts had the following balances:



**COMPLIANCE ANALYSIS:**

To fulfill the requirements of California Government Code 53607, a summary of the monthly investment activity has been provided.

To fulfill the requirements of California Government Code 53646 (a) (2), the current investment policy has been provided and may be reviewed to verify compliance of the portfolio (section (b) (2)).

To fulfill the requirements of California Government Code 53646 (b) (1), statements of all investments with detail have been provided. These statements include the type of investment, issuer, date of maturity, par and dollar amount invested on all securities, investments and moneys held by the local agency. These statements are used to monitor investment performance per the City's Investment Policy section VI. Performance Evaluation.

To verify the accurate tracking of these investments, reports from the City's accounting system have been provided.

Per California Government Code 53646 (b) (3), the City of Lincoln expects to meet all expenditures for the next six months.

**FINDINGS AND CONCLUSIONS:**

The attached reports comply with the City of Lincoln investment policy and the California Government Codes 53607 & 53646.

**FISCAL IMPACT:**

None. Information Only.





**REPORT ACCOUNTABILITY:**

This Staff Report has been reviewed by the City Attorney for legal sufficiency and by the City Manager for content.

The Finance Department has reviewed this staff report and certifies budgeted funds are available, unless a budget amendment is being requested as part of this action item.

**ATTACHMENTS:**

Attachment A Monthly Investment Activity Report

Attachment B Statements of Investment Activity for the period ending March 31, 2019

Attachment C City of Lincoln Investment Policy

Attachment D Reports from Springbrook for the period ending March 31, 2019





# Monthly Investment Activity Report

For Month ending March 31, 2019

Per California Government Code 53607, the Treasurer shall submit a monthly report of investment transactions.

Investments	Morgan Stanley*	US Bank*	OPEB	LAIF**	Total
<b>Balance as of 02/28/19</b>	\$ 112,733,100	\$ -	\$ 4,799,937	\$ 42,370,114	\$ 159,903,152
Interest earned	\$ 598,691	\$ 614,984	\$ 10,201		\$ 1,223,876
Gains/(losses) on investment	\$ (120,726)	\$ 1,832,627	\$ 34,951		\$ 1,746,851
Transfers in/(out)	\$ (113,211,065)	\$ 112,733,100		\$ (3,400,000)	\$ (3,877,965)
<b>Balance as of 03/31/19</b>	\$ 0	\$ 115,180,712	\$ 4,845,089	\$ 38,970,114	\$ 158,995,914

\*Note in March 2019 the Morgan Stanley investment account was closed and monies were transferred to US Bank. These investments are being managed by PFM. Changes in transferred balance are due to changes in the security holdings of the new investment.

\*\* Transfers out of LAIF are used to cover cash shortfalls for the operating account. Interest on LAIF investments is earned quarterly.

Per Government Code 53646, the City of Lincoln expects to meet all expenditures for the next six months

Local Agency Investment Fund  
P.O. Box 942809  
Sacramento, CA 94209-0001  
(916) 653-3001

[www.treasurer.ca.gov/pmia-laif/laif.asp](http://www.treasurer.ca.gov/pmia-laif/laif.asp)  
April 05, 2019

CITY OF LINCOLN

FINANCE DIRECTOR  
640 FIFTH STREET  
LINCOLN, CA 95648

PMIA Average Monthly Yields

**Account Number:**

Tran Type Definitions

March 2019 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Authorized Caller	Amount
3/8/2019	3/7/2019	RW	1599700	HORTON	-3,400,000.00

Account Summary

Total Deposit:	0.00	Beginning Balance:	42,370,113.90
Total Withdrawal:	-3,400,000.00	Ending Balance:	38,970,113.90

## Standard Disclosures

The following Disclosures are applicable to the enclosed statement(s). Expanded Disclosures are attached to your most recent June and December statement (or your first Statement if you have not received a statement for those months). The Expanded Disclosures are also available by selecting Account Documents when you log on to [www.morganstanley.com/online](http://www.morganstanley.com/online) or, call 800-869-3326.

Questions?

Questions regarding your account may be directed to us by using the contact information on the statement cover page, or the Client Service Center at (800) 869-3326.

### Errors and Inquiries

Be sure to review your statement promptly, and immediately address any concerns regarding entries that you do not understand or believe were made in error by contacting the Branch Manager of the office where you maintain your account. Oral communications regarding any inaccuracy or discrepancy in this statement should be re-confirmed in writing to further protect your rights, including rights under the Securities Investor Protection Act (SIPA). Your statement will be deemed correct unless we receive a written inquiry of a suspected error. See your account documentation for special rules regarding your rights and responsibilities with respect to erroneous electronic fund transfers, including a description of the transfers covered. For concerns or complaints, contact our Client Relations Department at (866) 227-2256.

### Senior Investor Helpline

In order to provide Morgan Stanley's senior investor clients a convenient way to communicate with us, we offer a Senior Investor Helpline.

Senior investors or those acting on their behalf may call (800) 280-4534, Monday-Friday 9am-7pm Eastern Time.

### Availability of Free Credit Balances and Financial Statements

Under the customer protection rules of the SEC [17 CFR §240.15c3-3], we may use funds comprising free credit balances carried for customer accounts here, provided that these funds are payable to customers on demand (i.e., are free of a lien or right of set-off in our favor or on behalf of some third party to whom you have given control). A financial statement of this organization is available for your personal inspection at its offices, or a copy will be mailed to you upon your written request.

### Listed Options

Information with respect to commissions and other charges related to the execution of options transactions has been included in confirmations of such transactions previously furnished to you and such information will be made available to you promptly at your request. Promptly advise us of any material change in your investment objectives or financial situation.

Important Information if you are a Margin Customer (not available for certain retirement accounts)

If you have margin privileges, you may borrow money from us in exchange for pledging assets in your accounts as collateral for any outstanding margin loan. The amount you may borrow is based on the value of the eligible securities in your margin accounts. If a security has eligible shares, the number of shares pledged as collateral will be indicated below the position.

### Margin Interest Charges

We calculate interest charges on margin loans as follows: (1) multiply the applicable margin interest rate by the daily close of business net settled debit balance, and (2) divide by 360 (days). Margin interest accrues daily throughout the month and is added to your debit balance at month-end. The month-end interest charge is the sum of the daily accrued interest calculations for the month. We add the accrued interest to your debit balance and start a new calculation each time the applicable interest rate changes and at the close of every statement month. For interest rate information, log into your Morgan Stanley account at [morganstanley.com/online](http://morganstanley.com/online). Select your account with a Margin agreement and click Interest Rates for more information. Information regarding Special Memorandum Account

If you have a Margin Account, this is a combined statement of your Margin Account and Special Memorandum Account maintained for you under Section 220.5 of Regulation T issued by the Board of Governors of the Federal Reserve System. The permanent record of the Special Memorandum Account as required by Regulation T is available for your inspection at your request.

### Important Information About Auction Rate Securities

For certain Auction Rate Securities there is no or limited liquidity. Therefore, the price(s) for these Auction Rate Securities are indicated by N/A (not available). There can be no assurance that a successful auction will occur or that a secondary market exists or will develop for a particular security.

### Structured Investments Risks and Considerations

Structured Investments (Structured Products) are complex products and may be subject to special risks. Investors should consider the concentration risk of owning the related security and their total exposure to any underlying asset. Structured Investments, which may appear in various statement product categories and are identified on the Position Description Details line as "Asset Class: Struct Inv," may not perform in a manner consistent with the statement product category where they appear and therefore may not satisfy portfolio asset allocation needs for that category. For information on the risks and conflicts of interest related to Structured Investments generally, log in to Morgan Stanley Online and go to

[www.morganstanley.com/structuredproductsrisksandconflicts](http://www.morganstanley.com/structuredproductsrisksandconflicts). Security Measures

This statement features several embedded security elements to safeguard its authenticity. One is a unique blue security rectangle, printed in heat-sensitive ink on the back of every page. When exposed to warmth, the color will disappear, and then reappear.

### SIPC Protection

We are a member of Securities Investor Protection Corporation (SIPC), which protects securities of its customers up to \$500,000 (including \$250,000 for claims for cash). An explanatory brochure is available upon request or at [www.sipc.org](http://www.sipc.org). Losses due to market fluctuation are not protected by SIPC and assets not held with us may not be covered by SIPC protection. To obtain information about SIPC, including an explanatory SIPC brochure, contact SIPC at 1-202-371-8300 or visit [www.sipc.org](http://www.sipc.org).

### Transaction Dates and Conditions

Upon written request, we will furnish the date and time of a transaction and the name of the other party to a transaction. We and/or our affiliates may accept benefits that constitute payment for order flow. Details regarding these benefits and the source and amount of any other remuneration received or to be received by us in connection with any transaction will be furnished upon written request.

### Equity Research Ratings Definitions and Global Investment Manager Analysis Status

Some equity securities may have research ratings from Morgan Stanley & Co. LLC or Morningstar, Inc. Research ratings are the research providers' opinions and not representations or guarantees of performance. For more information about each research provider's rating system, see the Research Ratings on your most recent June or December statement (or your first statement if you have not received a statement for those months), go to [www.morganstanley.com/online](http://www.morganstanley.com/online) or refer to the research provider's research report. Research reports contain more complete information concerning the analyst's views and you should read the entire research report and not infer its contents from the rating alone. If your account contains an advisory component or is an advisory account, a GIMA status will apply. Credit Ratings from Moody's Investors Service and Standard & Poor's The credit rating from Moody's Investors Service and Standard & Poor's may be shown for certain securities. All credit ratings represent the opinions of the provider and are not representations or guarantees of performance. Please contact us if you need further information or assistance in interpreting these credit ratings.

Revised 10/2017

## Account Summary

Active Assets Account

CITY OF LINCOLN

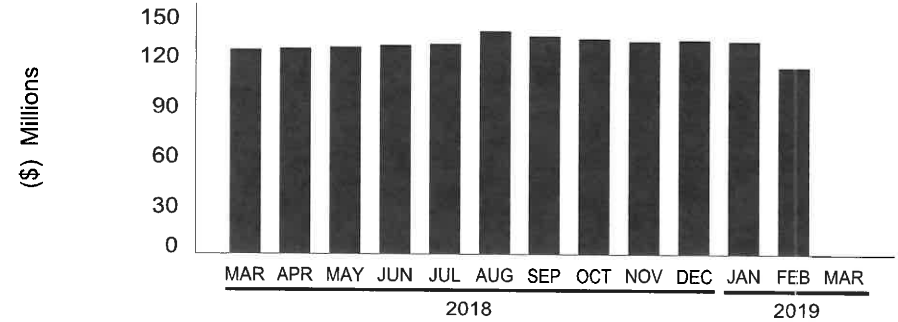
C/O JENNIFER HANSON &

### CHANGE IN VALUE OF YOUR ACCOUNTS (includes accrued interest)

	This Period (3/1/19-3/31/19)	This Year (1/1/19-3/31/19)
TOTAL BEGINNING VALUE	\$112,733,100.38	\$128,953,142.22
Credits	—	—
Debits	(310,774.43)	(17,408,580.56)
Security Transfers	(112,013,682.84)	(112,013,682.84)
Accrued Interest On Security Transfers	(598,691.28)	(598,691.28)
Net Credits/Debits/Transfers	\$(112,923,148.55)	\$(130,020,954.68)
Change in Value	190,048.17	1,067,812.46
TOTAL ENDING VALUE	—	—

### MARKET VALUE OVER TIME

The below chart displays the most recent thirteen months of Market Value.



This chart does not reflect corrections to Market Value made subsequent to the dates depicted. It may exclude transactions in Annuities or positions where we are not the custodian, which could delay the reporting of Market Value.

### ASSET ALLOCATION

	Market Value	Percentage
TOTAL VALUE	—	—

There Are No Holdings For This Account



## Account Summary

Active Assets Account ) CITY OF LINCOLN  
C/O JENNIFER HANSON &

### BALANCE SHEET (^ includes accrued interest)

	Last Period (as of 2/28/19)	This Period (as of 3/31/19)
Cash, BDP, MMFs	\$68,715.53	—
Corporate Fixed Income	30,485,763.60	—
Government Securities	75,395,934.90	—
Certificates of Deposit	6,782,686.35	—
<b>Total Assets</b>	<b>\$112,733,100.38</b>	<b>—</b>
<b>Total Liabilities (outstanding balance)</b>	<b>—</b>	<b>—</b>
<b>TOTAL VALUE</b>	<b>\$112,733,100.38</b>	<b>—</b>

### INCOME AND DISTRIBUTION SUMMARY

	This Period (3/1/19-3/31/19)	This Year (1/1/19-3/31/19)
Interest	\$47,957.11	\$576,904.41
Income And Distributions	\$47,957.11	\$576,904.41
Tax-Exempt Income	—	—
<b>TOTAL INCOME AND DISTRIBUTIONS</b>	<b>\$47,957.11</b>	<b>\$576,904.41</b>

Taxable and tax exempt income classifications are based on the characteristics of the underlying securities and not the taxable status of the account.

### ADDITIONAL ACCOUNT INFORMATION

Category	This Period (3/1/19-3/31/19)	This Year (1/1/19-3/31/19)
Accrued Interest Received	\$118.36	\$65,491.61

All Municipal and U.S. Treasury coupon interest displayed in this section is also included in the Income and Distribution Summary. Municipal interest above is subject to federal income tax, but may be exempt from state and local income tax. U.S. Treasury interest is subject to federal income tax, but is exempt from both state and local income tax.

### CASH FLOW

	This Period (3/1/19-3/31/19)	This Year (1/1/19-3/31/19)
OPENING CASH, BDP, MMFs	\$68,715.53	\$2,483,165.84
Sales and Redemptions	194,101.79	14,348,510.31
Income and Distributions	47,957.11	576,904.41
<b>Total Investment Related Activity</b>	<b>\$242,058.90</b>	<b>\$14,925,414.72</b>
Electronic Transfers-Debits	(310,679.43)	(17,408,485.56)
Other Debits	(95.00)	(95.00)
<b>Total Cash Related Activity</b>	<b>\$(310,774.43)</b>	<b>\$(17,408,580.56)</b>
<b>Total Card/Check Activity</b>	<b>—</b>	<b>—</b>
<b>CLOSING CASH, BDP, MMFs</b>	<b>—</b>	<b>—</b>

### GAIN/(LOSS) SUMMARY

	Realized This Period (3/1/19-3/31/19)	Realized This Year (1/1/19-3/31/19)	Unrealized Inception to Date (as of 3/31/19)
Short-Term (Loss)	—	\$(41,647.60)	—
Long-Term Gain	—	6,422.13	—
Long-Term (Loss)	(6,016.57)	(207,656.66)	—
<b>Total Long-Term</b>	<b>\$(6,016.57)</b>	<b>\$(201,234.53)</b>	<b>—</b>
<b>TOTAL GAIN/(LOSS)</b>	<b>\$(6,016.57)</b>	<b>\$(242,882.13)</b>	<b>—</b>

The Gain/(Loss) Summary, which may change due to basis adjustments, is provided for informational purposes and should not be used for tax preparation. Refer to Gain/(Loss) in the Expanded Disclosures.

Category	This Period (3/1/19-3/31/19)	This Year (1/1/19-3/31/19)
U.S. Treasury Coupon Interest	—	154,828.13

## Account Detail

Active Assets Account CITY OF LINCOLN  
C/O JENNIFER HANSON &

Investment Objectives (in order of priority): Capital Appreciation, Income, Aggressive Income, Speculation  
Inform us if your investment objectives, as defined in the Expanded Disclosures, change.

Brokerage Account

## ACTIVITY

### CASH FLOW ACTIVITY BY DATE

Activity Date	Settlement Date	Activity Type	Description	Comments	Quantity	Price	Credits/(Debits)
3/1		Interest Income	JPMORGAN CHASE & CO	2.550% DUE2021-03-01 [46625HQJ2]			\$3,825.00
3/1		Interest Income	COMCAST CORP	2.750% DUE2023-03-01 [20030NBR1]			3,437.50
3/1		Interest Income	KS STATEBANK MANHATTAN KS CD	1.450% DUE2021-10-29 [50116CAQ2]			272.52
3/1		Service Fee	ACCOUNT TRANSFER FEE				(95.00)
3/4		Interest Income	AMERICAN EXPRESS CREDIT CORP	2.700% DUE2022-03-03 [0258M0EG0]			5,400.00
3/4		Interest Income	COMENITY BANK JUMBO (FORMERLY WO	1.800% DUE2021-03-30 [20099A792]			276.16
3/4		Interest Income	MORGAN STANLEY BANK N.A.				14.68
3/5		Interest Income	HSBC USA INC	2.350% DUE2020-03-05 [40428HPR7]			3,525.00
3/6		Interest Income	FED FARM CR BK	2.940% DUE2023-03-06 [3133EJET2]			7,350.00
3/6		Funds Transferred	TRANSFER OF FUNDS				(76,155.55)
3/8		Interest Income	FED HOME LN BK	3.375% DUE2023-09-08 [313383YJ4]			12,656.25
3/8		Interest Income	FED HOME LN BK	2.240% DUE2022-03-08 [3130AAUJ5]			11,200.00
3/11		Funds Transferred	TRANSFER OF FUNDS				(16,565.84)
3/12	3/14	Sold	COMENITY BANK JUMBO (FORMERLY WO	ACTED AS PRINCIPAL 1.800% DUE2021-03-30 [20099A792]	200,000.000	96.9917	194,101.79
3/18		Funds Transferred	TRANSFER OF FUNDS	ACCRUED INTEREST 118.36			(217,958.04)
NET CREDITS/(DEBITS)							\$(68,715.53)

Purchase and Sale transactions above may have received an average price execution. Details regarding the actual prices are available upon request.

### MONEY MARKET FUND (MMF) AND BANK DEPOSIT PROGRAM ACTIVITY

Activity Date	Activity Type	Description	Credits/(Debits)
3/1	Automatic Investment	BANK DEPOSIT PROGRAM	\$7,535.02
3/4	Automatic Redemption	BANK DEPOSIT PROGRAM	(76,250.55)
NET ACTIVITY FOR PERIOD			\$(68,715.53)

### TRANSFERS, CORPORATE ACTIONS AND ADDITIONAL ACTIVITY

#### SECURITY TRANSFERS

Activity Date	Activity Type	Security (Symbol)	Comments	Quantity	Accrued Interest	Amount
3/6	Transfer out of Account	3M CO	1.625% DUE2021-09-19 [88579YAU5]	500,000.000	\$(3,769.10)	\$(486,575.00)
3/6	Transfer out of Account	AETNA INC	2.750% DUE2022-11-15 [008117AP8]	400,000.000	(3,391.66)	(390,716.00)
3/6	Transfer out of Account	AFLAC INC	3.625% DUE2023-06-15 [001055AL6]	500,000.000	(4,078.12)	(512,565.00)
3/6	Transfer out of Account	ALMA BANK CD ASTORIA NY CD	1.400% DUE2021-04-26 [020080AY3]	200,000.000	(66.63)	(194,750.00)

## Account Detail

Active Assets Account

CITY OF LINCOLN  
C/O JENNIFER HANSON &

### SECURITY TRANSFERS (CONTINUED)

Activity Date	Activity Type	Security (Symbol)	Comments	Quantity	Accrued Interest	Amount
3/6	Transfer out of Account	AMAZON.COM INC	2.600% DUE2019-12-05 [023135AL0]	250,000.000	(1,643.06)	(249,990.00)
3/6	Transfer out of Account	AMERICAN EXPRESS CENTURION BK CD	2.400% DUE2022-05-24 [02587DS66]	245,000.000	(1,656.80)	(240,080.40)
3/6	Transfer out of Account	AMERICAN EXPRESS CO	2.650% DUE2022-12-02 [025816BD0]	250,000.000	(1,729.86)	(246,257.50)
3/6	Transfer out of Account	AMERICAN EXPRESS CREDIT CORP	2.700% DUE2022-03-03 [0258M0EG0]	400,000.000	(90.00)	(397,528.00)
3/6	Transfer out of Account	AMGEN INC	3.450% DUE2020-10-01 [031162BD1]	300,000.000	(4,456.25)	(302,466.00)
3/6	Transfer out of Account	ANHEUSER-BUSCH INBEV FINANCE IN	2.625% DUE2023-01-17 [035242AA4]	250,000.000	(893.23)	(245,562.50)
3/6	Transfer out of Account	ANHEUSER-BUSCH INBEV WORLDWIDEIN	3.375% DUE2021-02-15 [03523TBB3]	500,000.000	(1,276.04)	(512,435.00)
3/6	Transfer out of Account	ANHEUSER-BUSCH INBEV WORLDWIDEIN	2.500% DUE2022-07-15 [03523TBP2]	110,000.000	(389.58)	(108,381.90)
3/6	Transfer out of Account	ANTHEM INC	2.950% DUE2022-12-01 [036752AF0]	250,000.000	(1,946.18)	(247,292.50)
3/6	Transfer out of Account	APPLE INC	2.000% DUE2020-05-06 [037833BD1]	449,000.000	(2,818.72)	(445,596.58)
3/6	Transfer out of Account	APPLE INC	1.550% DUE2020-02-07 [037833AX8]	300,000.000	(348.75)	(296,928.00)
3/6	Transfer out of Account	APPLE INC	2.850% DUE2023-02-23 [037833BU3]	250,000.000	(257.29)	(250,527.50)
3/6	Transfer out of Account	APPLE INC	2.300% DUE2022-05-11 [037833CQ1]	250,000.000	(1,836.80)	(246,692.50)
3/6	Transfer out of Account	APPLE INC	2.850% DUE2021-05-06 [037833AR1]	250,000.000	(2,375.00)	(250,682.50)
3/6	Transfer out of Account	BAKER HUGHES A GE CO LLC	3.200% DUE2021-08-15 [057224BC0]	500,000.000	(933.33)	(502,095.00)
3/6	Transfer out of Account	BANK OF AMERICA CORP	2.650% DUE2019-04-01 [06051GFD6]	650,000.000	(7,416.32)	(649,967.50)
3/6	Transfer out of Account	BANK OF AMERICA CORP	2.625% DUE2020-10-19 [06051GFT1]	450,000.000	(4,495.31)	(447,367.50)
3/6	Transfer out of Account	BANK OF AMERICA CORP	3.779% DUE2023-04-24 [06051GGJ2]	250,000.000	(1,102.26)	(251,810.00)
3/6	Transfer out of Account	BARCLAYS BK DEL RETAIL CTF	2.250% DUE2022-09-27 [06740KKY2]	245,000.000	(2,436.46)	(239,350.30)
3/6	Transfer out of Account	BAXTER INTERNATIONAL INC	2.400% DUE2022-08-15 [071813BF5]	300,000.000	(420.00)	(289,188.00)
3/6	Transfer out of Account	BERKSHIRE HATHAWAY INC	3.400% DUE2022-01-31 [084670BF4]	100,000.000	(340.00)	(102,104.00)
3/6	Transfer out of Account	BMW BANK NORTH AMER SALT LAKE CI	2.250% DUE2022-03-24 [05580AHB3]	245,000.000	(2,482.15)	(240,641.45)
3/6	Transfer out of Account	BUSINESS BANK CD CLAYTON MO CD	1.400% DUE2021-10-28 [12325EHF2]	245,000.000	(61.21)	(236,714.10)
3/6	Transfer out of Account	CAPITAL ONE BANK GLEN ALLEN VACD	1.550% DUE2021-04-27 [140420YK0]	245,000.000	(1,356.25)	(240,345.00)
3/6	Transfer out of Account	CAPITAL ONE BANK USA NA	2.300% DUE2019-06-05 [140420NK2]	500,000.000	(2,906.94)	(499,325.00)
3/6	Transfer out of Account	CARDINAL HEALTH INC	2.400% DUE2019-11-15 [14149YAZ1]	500,000.000	(3,700.00)	(497,835.00)
3/6	Transfer out of Account	CATERPILLAR FINANCIAL SERVICESCO	2.400% DUE2022-06-06 [14913QAA7]	125,000.000	(750.00)	(123,196.25)
3/6	Transfer out of Account	CHARLES SCHWAB CORP/THE	4.450% DUE2020-07-22 [808513AD7]	300,000.000	(1,631.66)	(306,411.00)
3/6	Transfer out of Account	CHEVRON CORP	2.427% DUE2020-06-24 [166764AG5]	250,000.000	(1,213.50)	(249,090.00)
3/6	Transfer out of Account	CIGNA CORP	4.000% DUE2022-02-15 [125509BS7]	250,000.000	(583.33)	(255,882.50)
3/6	Transfer out of Account	CINTAS CORP NO 2	2.900% DUE2022-04-01 [17252MAM2]	125,000.000	(1,560.76)	(124,661.25)
3/6	Transfer out of Account	CISCO SYSTEMS INC	2.450% DUE2020-06-15 [17275RAX0]	250,000.000	(1,378.12)	(249,152.50)
3/6	Transfer out of Account	CITIBANK, NA CD SIOUX FALLS SDCD	3.000% DUE2023-04-24 [17312QJ67]	245,000.000	(2,685.57)	(244,867.70)
3/6	Transfer out of Account	CITIGROUP INC	2.500% DUE2019-07-29 [172967HU8]	250,000.000	(642.36)	(249,682.50)
3/6	Transfer out of Account	CITIZENS BANK NA/PROVIDENCE RI	2.450% DUE2019-12-04 [17401QAB7]	200,000.000	(1,252.22)	(199,298.00)
3/6	Transfer out of Account	CLOROX CO/THE	3.050% DUE2022-09-15 [189054AT6]	270,000.000	(3,911.62)	(269,989.20)
3/6	Transfer out of Account	CME GROUP INC	3.000% DUE2022-09-15 [12572QAE5]	250,000.000	(3,562.50)	(250,840.00)
3/6	Transfer out of Account	COMCAST CORP	2.850% DUE2023-01-15 [20030NBF7]	250,000.000	(1,009.38)	(248,692.50)
3/6	Transfer out of Account	COMCAST CORP	2.750% DUE2023-03-01 [20030NBR1]	250,000.000	(95.48)	(246,507.50)
3/6	Transfer out of Account	CONOCOPHILLIPS CO	2.400% DUE2022-12-15 [20826FAA4]	250,000.000	(1,350.00)	(244,005.00)
3/6	Transfer out of Account	Crossfrst CD LEAWOOD KS CD	2.850% DUE2023-04-28 [22766ADG7]	245,000.000	(145.47)	(243,432.00)
3/6	Transfer out of Account	EBAY INC	2.200% DUE2019-08-01 [278642AH6]	440,000.000	(941.11)	(438,873.60)

## Account Detail

Active Assets Account

CITY OF LINCOLN  
C/O JENNIFER HANSON &

### SECURITY TRANSFERS (CONTINUED)

Activity Date	Activity Type	Security (Symbol)	Comments	Quantity	Accrued Interest	Amount
3/6	Transfer out of Account	ENERBANK USA SALT SALT LAKE CI	3.200% DUE2023-08-30 [29278TCP3]	250,000.000	(166.62)	(251,585.00)
3/6	Transfer out of Account	ESCROW LEHMAN BROTHERS HO	5.625% DUE2013-01-24 [525ESCIB7]	1,000,000.000		(19,500.00)
3/6	Transfer out of Account	EVERBANK CD JACKSONVILLE FL CD	2.150% DUE2022-04-28 [29976D2T6]	245,000.000	(1,866.78)	(239,673.70)
3/6	Transfer out of Account	FARMERS & MERCHANTS BK BERLIN WI	2.550% DUE2023-02-23 [307811BY4]	250,000.000	(208.70)	(245,840.00)
3/6	Transfer out of Account	FIFTH THIRD BANK/CINCINNATI OH	2.875% DUE2021-10-01 [31677QBC2]	300,000.000	(3,713.54)	(298,230.00)
3/6	Transfer out of Account	FIFTH THIRD BANK/CINCINNATI OH	2.250% DUE2021-06-14 [31677QBG3]	200,000.000	(1,025.00)	(196,710.00)
3/6	Transfer out of Account	FIRST BUSINESS BK MADISON WI CD	1.500% DUE2021-06-24 [31938QS54]	245,000.000	(726.92)	(238,465.85)
3/6	Transfer out of Account	GENERAL DYNAMICS CORP	3.375% DUE2023-05-15 [369550BD9]	250,000.000	(2,601.56)	(254,160.00)
3/6	Transfer out of Account	GENERAL ELECTRIC CO	3.100% DUE2023-01-09 [36962G6S8]	250,000.000	(1,227.08)	(243,532.50)
3/6	Transfer out of Account	GENERAL ELECTRIC CO	3.787% DUE2023-04-15 [36966TJA1]	250,000.000	(1,341.34)	(243,442.50)
3/6	Transfer out of Account	GENERAL ELECTRIC CO	2.100% DUE2019-12-11 [36962G6P4]	250,000.000	(1,239.58)	(247,497.50)
3/6	Transfer out of Account	GENERAL ELECTRIC CO	2.700% DUE2022-10-09 [369604BD4]	250,000.000	(2,756.25)	(240,685.00)
3/6	Transfer out of Account	GENERAL ELECTRIC CO	2.200% DUE2020-01-09 [36962G7M0]	200,000.000	(696.67)	(198,438.00)
3/6	Transfer out of Account	GENOA BKG CD GENOA OH CD	2.550% DUE2023-02-28 [372348BZ4]	250,000.000	(113.84)	(245,807.50)
3/6	Transfer out of Account	GLAXOSMITHKLINE CAPITAL INC	2.800% DUE2023-03-18 [377372AH0]	250,000.000	(3,266.66)	(247,655.00)
3/6	Transfer out of Account	GOLDMAN SACHS GROUP INC/THE	2.750% DUE2020-09-15 [38141GVP6]	500,000.000	(6,531.25)	(498,005.00)
3/6	Transfer out of Account	GOLDMAN SACHS GROUP INC/THE	2.875% DUE2021-02-25 [38143U8F1]	300,000.000	(263.54)	(299,151.00)
3/6	Transfer out of Account	GOLDMAN SACHS GROUP INC/THE	3.000% DUE2022-04-26 [38141GWC4]	250,000.000	(2,708.33)	(248,510.00)
3/6	Transfer out of Account	GOLDMAN SACHS NEW YORK NY CD	2.300% DUE2020-11-18 [38148J2J9]	250,000.000	(1,715.47)	(248,767.50)
3/6	Transfer out of Account	HALLIBURTON CO	3.500% DUE2023-08-01 [406216BD2]	400,000.000	(1,361.11)	(404,032.00)
3/6	Transfer out of Account	HSBC USA INC	2.750% DUE2020-08-07 [40428HPV8]	750,000.000	(1,661.45)	(747,945.00)
3/6	Transfer out of Account	HSBC USA INC	2.350% DUE2020-03-05 [40428HPR7]	300,000.000	(19.58)	(298,557.00)
3/6	Transfer out of Account	HSBC USA INC	2.375% DUE2019-11-13 [40428HPN6]	250,000.000	(1,863.72)	(249,225.00)
3/6	Transfer out of Account	HUNTINGTON NATIONAL BANK/THE	2.500% DUE2022-08-07 [44644AAB3]	350,000.000	(704.86)	(342,674.50)
3/6	Transfer out of Account	INTERNATIONAL BUSINESS MA	2.875% DUE2022-11-09 [459200JC6]	350,000.000	(3,270.31)	(347,644.50)
3/6	Transfer out of Account	JOHN DEERE CAPITAL CORP	3.150% DUE2021-10-15 [24422ERH4]	185,000.000	(2,282.44)	(185,925.00)
3/6	Transfer out of Account	JOHN DEERE CAPITAL CORP	2.650% DUE2022-01-06 [24422ETL3]	125,000.000	(552.08)	(124,005.00)
3/6	Transfer out of Account	JP Morgan COLUMBUS OH CD	1.500% DUE2021-07-29 [48125Y7Y4]	245,000.000	(367.50)	(237,848.45)
3/6	Transfer out of Account	JPMORGAN CHASE & CO	2.550% DUE2021-03-01 [46625HQJ2]	300,000.000	(106.25)	(297,213.00)
3/6	Transfer out of Account	JPMORGAN CHASE & CO	6.300% DUE2019-04-23 [46625HHL7]	250,000.000	(5,818.75)	(251,097.50)
3/6	Transfer out of Account	KEYBANK NA/CLEVELAND OH	2.400% DUE2022-06-09 [49327M2S2]	200,000.000	(1,160.00)	(195,518.00)
3/6	Transfer out of Account	KS STATEBANK MANHATTAN KS CD	1.450% DUE2021-10-29 [50116CAQ2]	245,000.000	(47.73)	(236,699.40)
3/6	Transfer out of Account	MARSH & MCLENNAN COS INC	4.050% DUE2023-10-15 [571748AU6]	500,000.000	(7,931.25)	(512,755.00)
3/6	Transfer out of Account	MB FINL BANK CD CHICAGO IL CD	1.400% DUE2021-03-30 [55266CQV1]	245,000.000	(71.42)	(237,657.35)
3/6	Transfer out of Account	MCDONALD'S CORP	1.875% DUE2019-05-29 [58013MEQ3]	250,000.000	(1,263.02)	(249,482.50)
3/6	Transfer out of Account	MEDALLION BK SALT SALT LAKE CI	3.200% DUE2023-05-30 [58404DBZ3]	250,000.000	(2,121.54)	(251,737.50)
3/6	Transfer out of Account	MERCK & CO INC	1.850% DUE2020-02-10 [58933YAS4]	300,000.000	(400.83)	(297,510.00)
3/6	Transfer out of Account	MORGAN STANLEY	2.625% DUE2021-11-17 [61746BED4]	500,000.000	(3,973.96)	(493,670.00)
3/6	Transfer out of Account	MORGAN STANLEY	5.625% DUE2019-09-23 [61747YCJ2]	340,000.000	(8,659.38)	(344,831.40)
3/6	Transfer out of Account	MORGAN STANLEY	2.750% DUE2022-05-19 [61744YAH1]	250,000.000	(2,043.40)	(246,372.50)
3/6	Transfer out of Account	MS BANK CD SALT LAKE CITY UT CD	2.650% DUE2023-01-25 [61747MH46]	245,000.000	(717.40)	(242,008.55)
3/6	Transfer out of Account	MUFG UNION BANK NA	2.250% DUE2019-05-06 [90520EAF8]	500,000.000	(3,750.00)	(499,600.00)

## Account Detail

Active Assets Account

CITY OF LINCOLN  
C/O JENNIFER HANSON &

### SECURITY TRANSFERS (CONTINUED)

Activity Date	Activity Type	Security (Symbol)	Comments	Quantity	Accrued Interest	Amount
3/6	Transfer out of Account	OCCIDENTAL PETROLEUM CORP	3.125% DUE2022-02-15 [674599CC7]	250,000.000	(455.73)	(251,662.50)
3/6	Transfer out of Account	ORACLE CORP	2.500% DUE2022-10-15 [68389XAP0]	500,000.000	(4,895.83)	(493,515.00)
3/6	Transfer out of Account	ORACLE CORP	2.400% DUE2023-09-15 [68389XBL8]	400,000.000	(4,560.00)	(390,864.00)
3/6	Transfer out of Account	ORACLE CORP	3.625% DUE2023-07-15 [68389XAS4]	350,000.000	(1,797.39)	(359,485.00)
3/6	Transfer out of Account	ORACLE CORP	2.800% DUE2021-07-08 [68389XBA2]	250,000.000	(1,127.78)	(250,212.50)
3/6	Transfer out of Account	ORACLE CORP	2.250% DUE2019-10-08 [68389XAX3]	250,000.000	(2,312.50)	(249,280.00)
3/6	Transfer out of Account	ORACLE CORP	3.875% DUE2020-07-15 [68389XAK1]	200,000.000	(1,097.92)	(203,004.00)
3/6	Transfer out of Account	PEPSICO INC	2.250% DUE2022-05-02 [713448DT2]	250,000.000	(1,937.50)	(245,632.50)
3/6	Transfer out of Account	PEPSICO INC	1.700% DUE2021-10-06 [713448DL9]	125,000.000	(885.42)	(121,773.75)
3/6	Transfer out of Account	PHILLIPS 66	4.300% DUE2022-04-01 [718546AC8]	335,000.000	(6,202.15)	(346,785.30)
3/6	Transfer out of Account	PNC BANK NA	2.250% DUE2019-07-02 [69353RDD7]	500,000.000	(2,000.00)	(499,315.00)
3/6	Transfer out of Account	PNC BANK NA	3.800% DUE2023-07-25 [69349LAM0]	400,000.000	(1,731.11)	(406,872.00)
3/6	Transfer out of Account	PPG INDUSTRIES INC	3.200% DUE2023-03-15 [693506BN6]	250,000.000	(3,800.00)	(250,742.50)
3/6	Transfer out of Account	PRIVATEBANK CD CHICAGO IL CD	1.500% DUE2021-08-30 [74267GVM6]	245,000.000	(60.91)	(237,478.50)
3/6	Transfer out of Account	SALESFORCE.COM INC	3.250% DUE2023-04-11 [79466LAE4]	250,000.000	(3,272.57)	(253,482.50)
3/6	Transfer out of Account	SALLIE MAE BK CD SALT LAKE CI	2.650% DUE2023-01-24 [795450J48]	245,000.000	(735.34)	(242,013.45)
3/6	Transfer out of Account	STATE BK INDIA NEW YORK NY CD	2.350% DUE2022-01-26 [8562845Z3]	102,000.000	(258.24)	(100,641.36)
3/6	Transfer out of Account	STRYKER CORP	4.375% DUE2020-01-15 [863667AB7]	400,000.000	(2,479.16)	(405,032.00)
3/6	Transfer out of Account	Synchrony DRAPER UT CD	1.500% DUE2021-06-17 [87164YMG6]	245,000.000	(797.60)	(239,073.45)
3/6	Transfer out of Account	TEXAS INSTRUMENTS INC	1.650% DUE2019-08-03 [882508AU8]	250,000.000	(378.12)	(248,852.50)
3/6	Transfer out of Account	TIAA FSB JACKSONV JACKSONVILLEFL	2.150% DUE2022-10-28 [87270LAV5]	245,000.000	(1,837.84)	(238,257.60)
3/6	Transfer out of Account	TOTALBANK MIAMI MIAMI FL CD	1.400% DUE2021-04-29 [89153HCX6]	245,000.000	(66.65)	(240,815.40)
3/6	Transfer out of Account	TRAVELERS COS INC/THE	5.900% DUE2019-06-02 [89417EAF6]	250,000.000	(3,851.39)	(251,760.00)
3/6	Transfer out of Account	UBS AG/STAMFORD CT	2.350% DUE2020-03-26 [90261XHK1]	300,000.000	(3,133.33)	(298,410.00)
3/6	Transfer out of Account	UNITED TECHNOLOGIES CORP	4.500% DUE2020-04-15 [913017BR9]	500,000.000	(8,812.50)	(508,275.00)
3/6	Transfer out of Account	UNITEDHEALTH GROUP INC	2.750% DUE2023-02-15 [91324PBZ4]	250,000.000	(401.04)	(247,550.00)
3/6	Transfer out of Account	UNITEDHEALTH GROUP INC	2.875% DUE2022-03-15 [91324PBV3]	250,000.000	(3,414.06)	(249,947.50)
3/6	Transfer out of Account	UNITEDHEALTH GROUP INC	2.875% DUE2021-12-15 [91324PCH3]	200,000.000	(1,293.75)	(200,016.00)
3/6	Transfer out of Account	WALT DISNEY CO/THE	2.750% DUE2021-08-16 [25468PCN4]	100,000.000	(152.78)	(100,203.00)
3/6	Transfer out of Account	WASTE MANAGEMENT INC	2.900% DUE2022-09-15 [94106LAY5]	230,000.000	(3,168.25)	(228,746.50)
3/6	Transfer out of Account	WELLS FARGO & CO	4.600% DUE2021-04-01 [94974BEV8]	400,000.000	(7,922.22)	(412,956.00)
3/6	Transfer out of Account	WELLS FARGO & CO	2.625% DUE2022-07-22 [95000U2B8]	350,000.000	(1,122.92)	(343,504.00)
3/6	Transfer out of Account	WELLS FARGO & CO	3.450% DUE2023-02-13 [94974BFJ4]	250,000.000	(551.04)	(250,462.50)
3/6	Transfer out of Account	WELLS FARGO & CO	2.100% DUE2021-07-26 [949746SA0]	250,000.000	(583.33)	(244,677.50)
3/6	Transfer out of Account	WELLS FARGO & CO	3.974% DUE2023-10-31 [949746SJ1]	250,000.000	(993.58)	(254,187.50)
3/6	Transfer out of Account	WELLS FARGO BK N A SIOUX FALLSS	1.700% DUE2021-09-28 [949763BH8]	245,000.000	(74.34)	(237,402.55)
3/6	Transfer out of Account	XILINX INC	2.125% DUE2019-03-15 [983919AG6]	500,000.000	(5,046.88)	(499,875.00)
3/6	Transfer out of Account	discover GREENWOOD DE CD	1.500% DUE2021-08-17 [254672G28]	245,000.000	(172.58)	(237,870.50)
3/6	Transfer out of Account	washington fed SEATTLE WA CD	1.500% DUE2021-03-31 [938828AC4]	245,000.000	(76.56)	(240,278.85)
3/8	Transfer out of Account	FED FARM CR BK	2.390% DUE2022-12-27 [3133EH4J9]	750,000.000	(3,535.21)	(744,390.00)
3/8	Transfer out of Account	FED FARM CR BK	2.300% DUE2023-08-10 [3133EHUM3]	750,000.000	(1,341.66)	(739,552.50)
3/8	Transfer out of Account	FED FARM CR BK	3.040% DUE2023-03-27 [3133EJHM4]	750,000.000	(10,196.66)	(750,022.50)

## Account Detail

Active Assets Account

CITY OF LINCOLN  
C/O JENNIFER HANSON &

### SECURITY TRANSFERS (CONTINUED)

Activity Date	Activity Type	Security (Symbol)	Comments	Quantity	Accrued Interest	Amount
3/8	Transfer out of Account	FED FARM CR BK	2.970% DUE2023-04-10 [3133EJJK4]	750,000.000	(9,157.49)	(750,022.50)
3/8	Transfer out of Account	FED FARM CR BK	2.500% DUE2023-02-02 [3133EJBP3]	750,000.000	(1,875.00)	(749,115.00)
3/8	Transfer out of Account	FED FARM CR BK	3.220% DUE2023-07-25 [3133EJVG1]	750,000.000	(2,884.58)	(750,675.00)
3/8	Transfer out of Account	FED FARM CR BK	1.550% DUE2021-05-17 [3133EGAH8]	750,000.000	(3,584.37)	(734,722.50)
3/8	Transfer out of Account	FED FARM CR BK	2.780% DUE2023-02-07 [3133EJBY4]	750,000.000	(1,795.41)	(750,000.00)
3/8	Transfer out of Account	FED FARM CR BK	2.140% DUE2022-11-25 [3133EHKQ5]	750,000.000	(4,592.08)	(737,842.50)
3/8	Transfer out of Account	FED FARM CR BK	1.400% DUE2020-06-15 [3133EGFN0]	500,000.000	(1,613.88)	(493,010.00)
3/8	Transfer out of Account	FED FARM CR BK	2.980% DUE2023-03-13 [3133EJFW4]	500,000.000	(7,243.06)	(500,005.00)
3/8	Transfer out of Account	FED FARM CR BK	1.520% DUE2021-11-15 [3133EGG82]	500,000.000	(2,385.56)	(487,115.00)
3/8	Transfer out of Account	FED FARM CR BK	1.690% DUE2021-06-02 [3133EGDH5]	500,000.000	(2,253.33)	(491,120.00)
3/8	Transfer out of Account	FED FARM CR BK	1.930% DUE2021-12-06 [3133EHXM0]	500,000.000	(2,466.11)	(492,215.00)
3/8	Transfer out of Account	FED FARM CR BK	2.940% DUE2023-03-06 [3133EJET2]	500,000.000	(81.66)	(500,000.00)
3/8	Transfer out of Account	FED FARM CR BK	1.560% DUE2021-07-26 [3133EGNM3]	500,000.000	(910.00)	(489,030.00)
3/8	Transfer out of Account	FED FARM CR BK	1.900% DUE2022-07-19 [3133EHRU9]	500,000.000	(1,293.06)	(489,760.00)
3/8	Transfer out of Account	FED FARM CR BK	2.080% DUE2021-12-20 [3133EGX34]	300,000.000	(1,352.00)	(296,460.00)
3/8	Transfer out of Account	FED FARM CR BK	2.400% DUE2022-06-14 [3133ECS54]	150,000.000	(840.00)	(149,361.00)
3/8	Transfer out of Account	FED HOME LN BK	2.240% DUE2022-03-08 [3130AAUJ5]	1,000,000.000		(990,570.00)
3/8	Transfer out of Account	FED HOME LN BK	1.870% DUE2023-10-11 [3130A9NP2]	750,000.000	(5,726.87)	(729,202.50)
3/8	Transfer out of Account	FED HOME LN BK	3.375% DUE2023-09-08 [313383YJ4]	750,000.000		(779,475.00)
3/8	Transfer out of Account	FED HOME LN BK	2.000% DUE2022-09-09 [313380GJ0]	750,000.000	(7,458.33)	(737,257.50)
3/8	Transfer out of Account	FED HOME LN BK	3.250% DUE2023-06-09 [313383QR5]	750,000.000	(6,026.04)	(772,845.00)
3/8	Transfer out of Account	FED HOME LN BK	2.080% DUE2022-04-27 [3130AB6Q4]	750,000.000	(5,676.66)	(740,617.50)
3/8	Transfer out of Account	FED HOME LN BK	2.500% DUE2023-01-30 [3130ADBZ4]	750,000.000	(1,979.17)	(746,512.50)
3/8	Transfer out of Account	FED HOME LN BK	2.000% DUE2022-08-24 [3130AC6F6]	700,000.000	(544.44)	(688,569.00)
3/8	Transfer out of Account	FED HOME LN BK	2.125% DUE2022-06-10 [313379Q69]	530,000.000	(2,753.05)	(524,143.50)
3/8	Transfer out of Account	FED HOME LN BK	2.250% DUE2022-03-11 [313378CR0]	500,000.000	(5,531.25)	(496,410.00)
3/8	Transfer out of Account	FED HOME LN BK	2.500% DUE2022-12-09 [3130A3KM5]	500,000.000	(3,090.28)	(499,930.00)
3/8	Transfer out of Account	FED HOME LN BK	3.000% DUE2021-09-10 [313383ZU8]	360,000.000	(5,340.00)	(363,985.20)
3/8	Transfer out of Account	FED HOME LN BK	2.250% DUE2021-06-11 [3130A1W95]	250,000.000	(1,359.38)	(248,685.00)
3/8	Transfer out of Account	FED HOME LN BK STEP - 02/16/2002	1.750% DUE2022-08-16 [3130ABVQ6]	350,000.000	(374.30)	(346,048.50)
3/8	Transfer out of Account	FED HOME LN BK STEP - 11/08/1901	1.500% DUE2021-11-08 [3130A9TV3]	750,000.000	(3,749.99)	(738,075.00)
3/8	Transfer out of Account	FED HOME LN BK STEP - 11/14/2002	2.000% DUE2022-11-14 [3130ACNX8]	500,000.000	(3,166.66)	(491,175.00)
3/8	Transfer out of Account	FED HOME LN MTG CORP	1.250% DUE2019-10-02 [3137EADM8]	1,250,000.000	(6,770.82)	(1,241,225.00)
3/8	Transfer out of Account	FED HOME LN MTG CORP	1.250% DUE2019-08-01 [3137EADK2]	1,000,000.000	(1,284.72)	(995,100.00)
3/8	Transfer out of Account	FED HOME LN MTG CORP	1.375% DUE2020-05-01 [3137EADR7]	1,000,000.000	(4,850.69)	(987,040.00)
3/8	Transfer out of Account	FED HOME LN MTG CORP	2.750% DUE2023-06-19 [3137EAEN5]	500,000.000	(3,017.36)	(505,495.00)
3/8	Transfer out of Account	FED HOME LN MTG CORP MED TERM NO	2.000% DUE2022-01-27 [3134GAJ54]	1,000,000.000	(2,277.77)	(993,640.00)
3/8	Transfer out of Account	FED HOME LN MTG CORP MED TERM NO	1.875% DUE2022-06-22 [3134GBSK9]	1,000,000.000	(3,958.33)	(994,030.00)
3/8	Transfer out of Account	FED HOME LN MTG CORP MED TERM NO	1.500% DUE2021-09-30 [3134GAHP2]	600,000.000	(3,950.00)	(592,554.00)
3/8	Transfer out of Account	FED HOME LN MTG CORP MED TERM NO	1.500% DUE2021-08-17 [3134G9Y68]	500,000.000	(437.50)	(494,390.00)
3/8	Transfer out of Account	FED HOME LN MTG CORP MED TERM NO	2.000% DUE2022-07-26 [3134GBXC1]	500,000.000	(1,166.66)	(495,405.00)
3/8	Transfer out of Account	FED HOME LN MTG CORP MED TERM NO	3.250% DUE2023-07-26 [3134GSRV9]	500,000.000	(1,895.83)	(500,565.00)

## Account Detail

Active Assets Account

CITY OF LINCOLN  
C/O JENNIFER HANSON &

### SECURITY TRANSFERS (CONTINUED)

Activity Date	Activity Type	Security (Symbol)	Comments	Quantity	Accrued Interest	Amount
3/8	Transfer out of Account	FED HOME LN MTG CORP MED TERM NO	1.125% DUE2021-10-28 [3134GATL8]	250,000.000	(1,015.62)	(247,140.00)
3/8	Transfer out of Account	FNMA 1375 21OC07	1.375% DUE2021-10-07 [3135G0Q89]	750,000.000	(4,325.52)	(729,210.00)
3/8	Transfer out of Account	FNMA 1400 21JL28	1.400% DUE2021-07-28 [3136G3M36]	500,000.000	(777.78)	(487,745.00)
3/8	Transfer out of Account	FNMA 1450 21AU25	1.450% DUE2021-08-25 [3136G32R5]	500,000.000	(261.80)	(487,860.00)
3/8	Transfer out of Account	FNMA 1625 20JA21	1.625% DUE2020-01-21 [3135G0A78]	1,000,000.000	(2,121.52)	(992,470.00)
3/8	Transfer out of Account	FNMA 1750 19NV26	1.750% DUE2019-11-26 [3135G0ZY2]	1,000,000.000	(4,958.33)	(994,360.00)
3/8	Transfer out of Account	FNMA 1750 *21MY25	1.750% DUE2021-05-25 [3136G3QU2]	500,000.000	(2,503.47)	(491,015.00)
3/8	Transfer out of Account	FNMA 1875 20DE28	1.875% DUE2020-12-28 [3135G0H55]	750,000.000	(2,734.37)	(741,607.50)
3/8	Transfer out of Account	FNMA 1875 22AP05	1.875% DUE2022-04-05 [3135G0T45]	750,000.000	(5,976.56)	(736,852.50)
3/8	Transfer out of Account	FNMA 2000 20OC30	2.000% DUE2020-10-30 [3136G0FJ5]	250,000.000	(1,777.78)	(247,745.00)
3/8	Transfer out of Account	FNMA 2000 22JA05	2.000% DUE2022-01-05 [3135G0S38]	750,000.000	(2,625.00)	(739,890.00)
3/8	Transfer out of Account	FNMA 2000 22OC05	2.000% DUE2022-10-05 [3135G0T78]	700,000.000	(5,950.00)	(688,170.00)
3/8	Transfer out of Account	FNMA 2070 22FB28	2.070% DUE2022-02-28 [3136G4ML4]	500,000.000	(230.00)	(493,190.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.125% DUE2021-01-31 [912828B58]	1,000,000.000	(2,113.25)	(993,200.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.125% DUE2020-04-30 [912828VA5]	1,000,000.000	(3,977.90)	(984,260.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.125% DUE2019-12-31 [912828UF5]	1,000,000.000	(2,082.18)	(988,790.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.125% DUE2020-03-31 [912828UV0]	1,000,000.000	(4,914.14)	(985,510.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.250% DUE2021-03-31 [912828C57]	1,000,000.000	(9,828.29)	(995,390.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.000% DUE2019-06-30 [912828TC4]	1,000,000.000	(1,850.82)	(995,430.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.750% DUE2023-11-15 [912828WE6]	1,000,000.000	(8,584.25)	(1,013,630.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.250% DUE2021-04-30 [912828WG1]	1,000,000.000	(7,955.80)	(995,390.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.625% DUE2023-10-31 [912828T91]	1,000,000.000	(5,745.85)	(964,490.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.500% DUE2019-03-31 [912828SN1]	1,000,000.000	(6,552.19)	(999,500.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.625% DUE2020-07-31 [912828XM7]	1,000,000.000	(1,616.02)	(987,700.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.125% DUE2020-08-31 [912828VV9]	1,000,000.000	(461.95)	(994,410.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.625% DUE2019-04-30 [912828D23]	1,000,000.000	(5,745.85)	(998,860.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.000% DUE2021-05-31 [912828WN6]	750,000.000	(4,038.46)	(742,530.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.125% DUE2021-12-31 [912828G87]	750,000.000	(2,949.76)	(743,557.50)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.375% DUE2023-09-30 [912828T26]	750,000.000	(4,504.64)	(715,755.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.125% DUE2023-11-30 [912828U57]	750,000.000	(4,290.86)	(739,425.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.875% DUE2022-10-31 [912828M49]	750,000.000	(4,972.37)	(735,442.50)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.625% DUE2020-11-15 [912828PC8]	750,000.000	(6,145.54)	(751,410.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.000% DUE2020-11-30 [912828A42]	750,000.000	(4,038.46)	(743,730.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	3.625% DUE2021-02-15 [912828PX2]	750,000.000	(1,577.18)	(766,170.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.000% DUE2020-09-30 [912828VZ0]	750,000.000	(6,552.20)	(744,255.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.250% DUE2021-07-31 [912828WY2]	750,000.000	(1,678.17)	(746,452.50)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.750% DUE2022-02-28 [912828J43]	750,000.000	(285.32)	(735,150.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.000% DUE2021-11-15 [912828RR3]	750,000.000	(4,682.32)	(741,472.50)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.750% DUE2022-05-15 [912828SV3]	750,000.000	(4,097.02)	(734,385.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.875% DUE2022-05-31 [912828XD7]	750,000.000	(3,786.05)	(737,047.50)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.000% DUE2021-02-28 [912828B90]	750,000.000	(326.08)	(743,055.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.750% DUE2022-09-30 [912828L57]	750,000.000	(5,733.17)	(732,510.00)

## Account Detail

Active Assets Account

CITY OF LINCOLN  
C/O JENNIFER HANSON &

### SECURITY TRANSFERS (CONTINUED)

Activity Date	Activity Type	Security (Symbol)	Comments	Quantity	Accrued Interest	Amount
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.500% DUE2023-08-15 [912828VS6]	750,000.000	(1,087.70)	(751,905.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.875% DUE2022-07-31 [9128282P4]	725,000.000	(1,351.86)	(711,834.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.625% DUE2022-08-15 [912828TJ9]	700,000.000	(659.87)	(681,408.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.750% DUE2023-01-31 [912828P38]	500,000.000	(870.16)	(487,325.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	3.625% DUE2020-02-15 [912828MP2]	500,000.000	(1,051.45)	(504,865.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.750% DUE2023-07-31 [912828Y61]	500,000.000	(1,367.40)	(506,505.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.000% DUE2019-11-30 [912828UB4]	500,000.000	(1,346.15)	(494,475.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.125% DUE2021-08-15 [912828RC6]	500,000.000	(616.36)	(496,095.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.000% DUE2019-09-30 [912828TR1]	500,000.000	(2,184.06)	(495,760.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.750% DUE2020-10-31 [912828WC0]	500,000.000	(3,093.92)	(493,905.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.000% DUE2022-02-15 [912828SF8]	500,000.000	(580.11)	(493,865.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.125% DUE2021-06-30 [912828WR7]	500,000.000	(1,966.50)	(496,290.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.000% DUE2022-11-30 [912828M80]	500,000.000	(2,692.30)	(492,285.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.125% DUE2021-09-30 [912828F21]	500,000.000	(4,641.14)	(495,955.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.375% DUE2020-05-31 [912828VF4]	500,000.000	(1,850.96)	(493,010.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.250% DUE2019-10-31 [912828TV2]	500,000.000	(2,209.94)	(495,940.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.000% DUE2019-08-31 [912828TN0]	500,000.000	(108.70)	(496,385.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	3.125% DUE2019-05-15 [912828KQ2]	500,000.000	(4,877.42)	(500,580.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.625% DUE2023-04-30 [912828R28]	500,000.000	(2,872.92)	(484,120.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	3.625% DUE2019-08-15 [912828LJ7]	500,000.000	(1,051.45)	(502,345.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.125% DUE2022-12-31 [912828N30]	500,000.000	(1,966.50)	(494,395.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.000% DUE2021-10-31 [912828F96]	500,000.000	(3,535.91)	(494,280.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.250% DUE2020-02-29 [912828UQ1]	500,000.000	(135.86)	(493,830.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	3.375% DUE2019-11-15 [912828LY4]	500,000.000	(5,267.61)	(502,715.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	2.375% DUE2020-12-31 [912828A83]	500,000.000	(2,197.86)	(498,965.00)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.250% DUE2020-01-31 [912828H52]	250,000.000	(310.77)	(247,177.50)
3/8	Transfer out of Account	UNITED STATES TREASURY NOTE	1.375% DUE2020-03-31 [912828J84]	250,000.000	(1,501.54)	(247,012.50)

\$(112,013,682.84)

TOTAL SECURITY TRANSFERS

\$(598,691.28)

Total Accrued Interest

## REALIZED GAIN/(LOSS) DETAIL

### LONG-TERM GAIN/(LOSS)

Security Description	Date Acquired	Date Sold	Quantity	Sales Proceeds	Orig / Adj Total Cost	Realized Gain/(Loss)	Comments
COMENITY BANK CD 1800 21MH30	03/24/16	03/12/19	200,000.000	\$193,983.43	\$200,000.00	\$(6,016.57)	
Long-Term This Period				\$193,983.43	\$200,000.00	\$(6,016.57)	
Long-Term Year to Date				\$9,942,346.05	\$10,143,580.58	\$(201,234.53)	



## Account Detail

Active Assets Account

CITY OF LINCOLN  
C/O JENNIFER HANSON &

### LONG-TERM GAIN/(LOSS) (CONTINUED)

	Sales Proceeds	Orig / Adj Total Cost	Realized Gain/(Loss)
Net Realized Gain/(Loss) This Period	\$193,983.43	\$200,000.00	\$(6,016.57)
Net Realized Gain/(Loss) Year to Date	\$14,283,018.70	\$14,525,900.83	\$(242,882.13)

Treasury regulations require that we report on Form 1099-B a) adjusted cost basis on the sale of covered securities acquired on or after 1/1/11 (or the applicable date for the type of security), b) the gain or loss as either long-term or short-term, and c) basis adjustments on covered securities due to wash sales, certain corporate actions and transfers by gift or inheritance. This section may not reflect all the basis adjustments required when filing your tax return. Refer to the Expanded Disclosures.

## MESSAGES

### Senior Investor Helpline

For any inquiries or potential concerns, senior investors or someone acting on their behalf may contact our Firm by calling (800) 280-4534.

Consolidated Statement of Financial Condition (in millions of dollars):

At December 31, 2018 Morgan Stanley Smith Barney LLC had net capital of \$3,455 which exceeded the Securities and Exchange Commission's minimum requirement by \$3,313. A copy of the Morgan Stanley Smith Barney LLC Consolidated Statement of Financial Condition at December 31, 2018 can be viewed online at: [http://www.morganstanley.com/about-us-ir/shareholder/morganstanley\\_smithbarney\\_llc.pdf](http://www.morganstanley.com/about-us-ir/shareholder/morganstanley_smithbarney_llc.pdf), or may be mailed to you at no cost by calling 1 (866) 825-1675, after March 15, 2019.

BENEFIT TRUST COMPANY  
AS TRUSTEE FOR  
CITY OF LINCOLN CALIFORNIA  
FUTURIS PUBLIC ENTITY  
INVESTMENT TRUST

## TRUST EB FORMAT

---

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Contents

---

Summary Of Fund	1
Asset Summary As Of 03/31/2019	2
Summary Of Cash Receipts And Disbursements	6
Schedule Of Income	7
Schedule Of Fees And Other Expenses	11
Schedule Of Purchases	12
Schedule Of Sales	15
Schedule Of Unrealized Gains & Losses	21
Balance Sheet	24
Schedule Of Prior Period Trades Settled	26
Schedule Of Pending Trades End Of Period	27

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Summary Of Fund

---

MARKET VALUE AS OF 03/01/2019			4,799,937.43
EARNINGS			
NET INCOME CASH RECEIPTS	10,200.63		
FEES AND OTHER EXPENSES	1,199.97-		
REALIZED GAIN OR LOSS	0.66-		
UNREALIZED GAIN OR LOSS	36,151.17		
TOTAL EARNINGS		45,151.17	
TOTAL MARKET VALUE AS OF 03/31/2019			4,845,088.60

# TRUST EB FORMAT

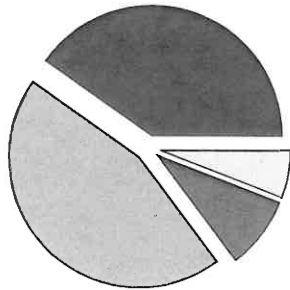
Statement Period  
Account Number





03/01/2019 through 03/31/2019

## Asset Summary As Of 03/31/2019

DESCRIPTION	MARKET VALUE	AVG COST	% OF PORT
MUTUAL FUND - FIXED INCOME	2,175,547.60	2,187,790.23	45
MUTUAL FUND - DOMESTIC EQUITY	1,952,263.84	1,946,762.59	40
MUTUAL FUND - INTERNATIONAL EQUITY	427,933.70	427,566.89	9
MUTUAL FUND - REAL ESTATE	289,343.46	265,804.84	6
<b>TOTAL INVESTMENTS</b>	<b>4,845,088.60</b>	<b>4,827,924.55</b>	
CASH	7,834.18		
DUE FROM BROKER	0.00		
DUE TO BROKER	7,834.18		
<b>TOTAL MARKET VALUE</b>	<b>4,845,088.60</b>		

## Ending Asset Allocation



40.3%		<b>MUTUAL FUND - DOMESTIC EQUITY</b>	1,952,263.84
44.9%		<b>MUTUAL FUND - FIXED INCOME</b>	2,175,547.60
8.8%		<b>MUTUAL FUND - INTERNATIONAL EQUI</b>	427,933.70
6.0%		<b>MUTUAL FUND - REAL ESTATE</b>	289,343.46
100.0%		<b>Total</b>	<b>4,845,088.60</b>

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	AVG COST	% OF PORT
<b>MUTUAL FUND - FIXED INCOME</b>				
26,102.585	BLACKROCK TOTAL RETURN - K	300,179.73	304,888.92	6
11,112.412	GUGGENHEIM INVESTMENTS MACRO OPPORTUNITIES INST.	288,589.34	293,894.64	6
15,920.862	GUGGENHEIM INVESTMENTS INVESTMENT GRADE BOND FUND	293,899.11	291,591.16	6
14,036.238	HARTFORD WORLD BOND - Y	149,345.57	147,037.11	3
14,274.34	LEGG MASON BW GLOBAL OPPORTUNITIES BOND IS	144,884.55	155,006.10	3
14,193.776	LEGG MASON BW ALTERNATIVE CREDIT	145,912.02	147,651.66	3
21,086.232	PRUDENTIAL FUNDS TOTAL RETURN BOND CL Q	302,798.29	302,473.86	6
11,576.383	THORNBURG INVESTMENT INCOME BUILDER R6	247,155.78	240,547.82	5
26,169.681	WESTERN ASSET CORE PLUS BOND IS	302,783.21	304,698.96	6
		<b>2,175,547.60</b>	<b>2,187,790.23</b>	<b>45</b>
<b>MUTUAL FUND - DOMESTIC EQUITY</b>				
12,053.25	ALGER FUNDS SMALL CAP FOCUS Z	248,899.61	169,309.11	5
8,307.897	ALGER FUNDS CAPITAL APPRECIATION FOCUS Y	295,345.74	301,035.59	6
12,117.903	BRANDES FUNDS INTERNATIONAL SMALL CAP R6	130,630.99	156,819.76	3
9,910.621	COLUMBIA CONTRARIAN CORE	247,567.31	241,764.41	5
6,656.858	OAKMARK SELECT FUND-INSTITUTIONAL	258,485.80	291,404.28	5

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	AVG COST	% OF PORT
5,863.842	OAKMARK INTERNATIONAL INST.	130,763.68	162,466.99	3
5,503.467	HARTFORD FUNDS MIDCAP CLASS Y	196,748.95	174,971.35	4
6,227.815	JOHN HANCOCK INTERNATIONAL GROWTH R6	167,279.11	173,621.23	3
4,009.098	PRUDENTIAL JENNISON GLOBAL OPPTS Q	99,465.72	90,346.50	2
2,901.949	UNDISCOVERED MANAGERS BEHAVIORAL VALUE R6	177,076.93	185,023.37	4
		<b>1,952,263.84</b>	<b>1,946,762.59</b>	<b>40</b>
<b>MUTUAL FUND - INTERNATIONAL EQUITY</b>				
12,546.916	HARTFORD INTERNATIONAL VALUE - Y	180,173.71	193,280.31	4
3,461.524	AMERICAN FUNDS NEW PERSPECTIVE F2	148,014.77	140,764.56	3
1,532.891	AMERICAN FUNDS NEW WORLD F2	99,745.22	93,522.02	2
		<b>427,933.70</b>	<b>427,566.89</b>	<b>9</b>
<b>MUTUAL FUND - REAL ESTATE</b>				
9,428.363	COHEN AND STEERS REAL ESTATE SECURITIES - Z	157,547.95	145,380.76	3
5,146.252	PRUDENTIAL FUNDS GLOBAL REAL ESTATE CL Q	131,795.51	120,424.08	3
		<b>289,343.46</b>	<b>265,804.84</b>	<b>6</b>

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	AVG COST	% OF PORT
	TOTAL INVESTMENTS	4,845,088.60		
	CASH	7,834.18		
	DUE FROM BROKER	0.00		
	DUE TO BROKER	7,834.18		
	NET ASSETS	4,845,088.60		
	TOTAL MARKET VALUE	4,845,088.60		

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Summary Of Cash Receipts And Disbursements

#### R E C E I P T S

CASH BALANCE AS OF 03/01/2019			3,805.43
INCOME RECEIVED			
DIVIDENDS	10,200.63		
TOTAL INCOME RECEIPTS		10,200.63	
PROCEEDS FROM THE DISPOSITION OF ASSETS		1,199.97	
TOTAL RECEIPTS			11,400.60

#### D I S B U R S E M E N T S

FEES AND OTHER EXPENSES			
ADMINISTRATIVE FEES AND EXPENSES	1,199.97		
TOTAL FEES AND OTHER EXPENSES		1,199.97	
COST OF ACQUISITION OF ASSETS		6,171.88	
TOTAL DISBURSEMENTS			7,371.85
CASH BALANCE AS OF 03/31/2019			7,834.18

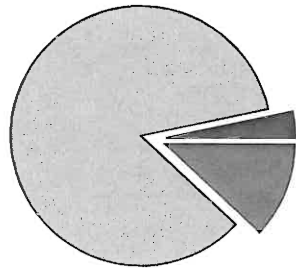


## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Income Income Allocation



3.3%	MUTUAL FUND - DOMESTIC EQUITY	334.53
84.8%	MUTUAL FUND - FIXED INCOME	8,649.87
11.9%	MUTUAL FUND - REAL ESTATE	1,216.23
100.0%	<b>Total</b>	<b>10,200.63</b>

### Income Schedule

DATE	DESCRIPTION	CASH RECEIVED	INCOME EARNED	MARKET / COST BASIS
<b>DIVIDENDS</b>				
<b>MUTUAL FUND - FIXED INCOME</b>				
BLACKROCK TOTAL RETURN - K				
04/01/2019	DIVIDEND ON 26,024.921 SHS BLACKROCK TOTAL RETURN - K AT .034319 PER SHARE EFFECTIVE 03/29/2019	893.15		
	<b>SECURITY TOTAL</b>	<b>893.15</b>	<b>893.15</b>	
GUGGENHEIM INVESTMENTS MACRO OPPORTUNITIES INST.				
04/01/2019	DIVIDEND ON 11,083.706 SHS GUGGENHEIM INVESTMENTS MACRO OPPORTUNITIES INST. AT .06726 PER SHARE EFFECTIVE 03/29/2019	745.49		
	<b>SECURITY TOTAL</b>	<b>745.49</b>	<b>745.49</b>	

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Income

DATE	DESCRIPTION	CASH RECEIVED	INCOME EARNED	MARKET / COST BASIS
	GUGGENHEIM INVESTMENTS INVESTMENT GRADE BOND FUND			
04/01/2019	DIVIDEND ON 15,885.867 SHS GUGGENHEIM INVESTMENTS INVESTMENT GRADE BOND FUND AT .040666 PER SHARE EFFECTIVE 03/29/2019	646.01		
	<b>SECURITY TOTAL</b>	<b>646.01</b>	<b>646.01</b>	
	HARTFORD WORLD BOND - Y			
04/01/2019	DIVIDEND ON 13,990.753 SHS HARTFORD WORLD BOND - Y AT .034689 PER SHARE EFFECTIVE 03/28/2019	485.33		
	<b>SECURITY TOTAL</b>	<b>485.33</b>	<b>485.33</b>	
	LEGG MASON BW GLOBAL OPPORTUNITIES BOND IS			
04/01/2019	DIVIDEND ON 14,214.055 SHS LEGG MASON BW GLOBAL OPPORTUNITIES BOND IS AT .043048 PER SHARE EFFECTIVE 03/29/2019	611.89		
	<b>SECURITY TOTAL</b>	<b>611.89</b>	<b>611.89</b>	
	LEGG MASON BW ALTERNATIVE CREDIT			
04/01/2019	DIVIDEND ON 14,091.6 SHS LEGG MASON BW ALTERNATIVE CREDIT AT .074539 PER SHARE EFFECTIVE 03/29/2019	1,050.37		
	<b>SECURITY TOTAL</b>	<b>1,050.37</b>	<b>1,050.37</b>	
	PRUDENTIAL FUNDS TOTAL RETURN BOND CL Q			
04/01/2019	DIVIDEND ON 21,022.652 SHS PRUDENTIAL FUNDS TOTAL RETURN BOND CL Q AT .04343 PER SHARE EFFECTIVE 03/29/2019	913.01		
	<b>SECURITY TOTAL</b>	<b>913.01</b>	<b>913.01</b>	

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Income

DATE	DESCRIPTION	CASH RECEIVED	INCOME EARNED	MARKET / COST BASIS
	THORNBURG INVESTMENT INCOME BUILDER R6			
03/26/2019	DIVIDEND ON 11,465.282 SHS THORNBURG INVESTMENT INCOME BUILDER R6 AT .206401 PER SHARE EFFECTIVE 03/22/2019	2,366.45		
	<b>SECURITY TOTAL</b>	<b>2,366.45</b>	<b>2,366.45</b>	
	WESTERN ASSET CORE PLUS BOND IS			
04/01/2019	DIVIDEND ON 26,088.595 SHS WESTERN ASSET CORE PLUS BOND IS AT .035961 PER SHARE EFFECTIVE 03/29/2019	938.17		
	<b>SECURITY TOTAL</b>	<b>938.17</b>	<b>938.17</b>	
	<b>TOTAL MUTUAL FUND - FIXED INCOME</b>	<b>8,649.87</b>	<b>8,649.87</b>	
	<b>MUTUAL FUND - DOMESTIC EQUITY</b>			
	BRANDES FUNDS INTERNATIONAL SMALL CAP R6			
04/02/2019	DIVIDEND ON 12,086.871 SHS BRANDES FUNDS INTERNATIONAL SMALL CAP R6 AT .027677 PER SHARE EFFECTIVE 03/29/2019	334.53		
	<b>SECURITY TOTAL</b>	<b>334.53</b>	<b>334.53</b>	
	<b>TOTAL MUTUAL FUND - DOMESTIC EQUITY</b>	<b>334.53</b>	<b>334.53</b>	
	<b>MUTUAL FUND - REAL ESTATE</b>			
	COHEN AND STEERS REAL ESTATE SECURITIES - Z			
04/02/2019	DIVIDEND ON 9,355.578 SHS COHEN AND STEERS REAL ESTATE SECURITIES - Z AT 0.13 PER SHARE EFFECTIVE 03/29/2019	1,216.23		
	<b>SECURITY TOTAL</b>	<b>1,216.23</b>	<b>1,216.23</b>	
	<b>TOTAL MUTUAL FUND - REAL ESTATE</b>	<b>1,216.23</b>	<b>1,216.23</b>	
	<b>TOTAL DIVIDENDS</b>	<b>10,200.63</b>	<b>10,200.63</b>	

BENEFIT TRUST COMPANY  
AS TRUSTEE FOR  
CITY OF LINCOLN CALIFORNIA  
FUTURIS PUBLIC ENTITY  
INVESTMENT TRUST

## TRUST EB FORMAT

Page 10

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Income

DATE	DESCRIPTION	CASH RECEIVED	INCOME EARNED	MARKET / COST BASIS
	TOTAL INCOME	10,200.63	10,200.63	

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Fees And Other Expenses

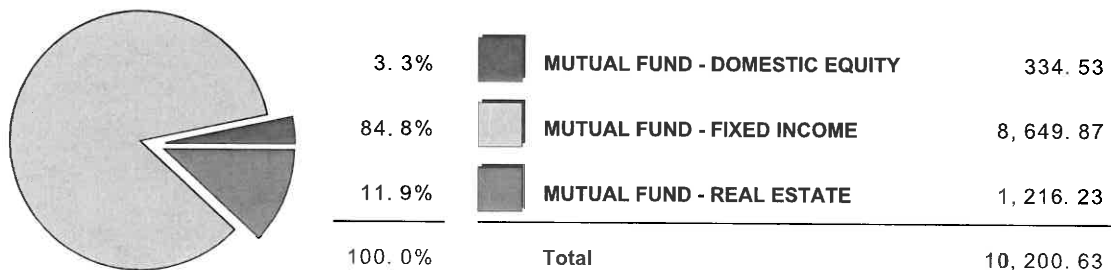
DATE	DESCRIPTION	CASH
	ADMINISTRATIVE FEES AND EXPENSES	
03/13/2019	MONTHLY FEE TO BENEFIT TRUST COMPANY EFFECTIVE 03/12/2019 FEBRUARY 2019	399.99
03/13/2019	MONTHLY FEE TO KEENAN AND ASSOCIATES EFFECTIVE 03/12/2019 FEBRUARY 2019	399.99
03/13/2019	MONTHLY FEE TO MORGAN STANLEY EFFECTIVE 03/12/2019 FEBRUARY 2019	399.99
	TOTAL ADMINISTRATIVE FEES AND EXPENSES	1,199.97
	TOTAL FEES AND OTHER EXPENSES	1,199.97

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Purchases Purchase Allocation



### Purchase Schedule

TRADE DATE	SETTLMT DATE	DESCRIPTION	UNITS	AVG COST
<b>MUTUAL FUND - FIXED INCOME</b>				
BLACKROCK TOTAL RETURN - K				
03/29/2019	04/01/2019	PURCHASED 77.665 SHS BLACKROCK TOTAL RETURN - K ON 03/29/2019 AT 11.50 FOR REINVESTMENT	77.665	893.15
<b>TOTAL</b>			77.665	893.15
GUGGENHEIM INVESTMENTS MACRO OPPORTUNITIES INST.				
03/29/2019	04/01/2019	PURCHASED 28.706 SHS GUGGENHEIM INVESTMENTS MACRO OPPORTUNITIES INST. ON 03/29/2019 AT 25.97 FOR REINVESTMENT	28.706	745.49
<b>TOTAL</b>			28.706	745.49

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Purchases

TRADE DATE	SETTLMT DATE	DESCRIPTION	UNITS	AVG COST
GUGGENHEIM INVESTMENTS INVESTMENT GRADE BOND FUND				
03/29/2019	04/01/2019	PURCHASED 34.995 SHS GUGGENHEIM INVESTMENTS INVESTMENT GRADE BOND FUND ON 03/29/2019 AT 18.46 FOR REINVESTMENT	34.995	646.01
<b>TOTAL</b>			34.995	646.01
HARTFORD WORLD BOND - Y				
03/28/2019	04/01/2019	PURCHASED 45.485 SHS HARTFORD WORLD BOND - Y ON 03/28/2019 AT 10.67 FOR REINVESTMENT	45.485	485.33
<b>TOTAL</b>			45.485	485.33
LEGG MASON BW GLOBAL OPPORTUNITIES BOND IS				
03/29/2019	04/01/2019	PURCHASED 60.285 SHS LEGG MASON BW GLOBAL OPPORTUNITIES BOND IS ON 03/29/2019 AT 10.15 FOR REINVESTMENT	60.285	611.89
<b>TOTAL</b>			60.285	611.89
LEGG MASON BW ALTERNATIVE CREDIT				
03/29/2019	04/01/2019	PURCHASED 102.176 SHS LEGG MASON BW ALTERNATIVE CREDIT ON 03/29/2019 AT 10.28 FOR REINVESTMENT	102.176	1,050.37
<b>TOTAL</b>			102.176	1,050.37
PRUDENTIAL FUNDS TOTAL RETURN BOND CL Q				
03/29/2019	04/01/2019	PURCHASED 63.58 SHS PRUDENTIAL FUNDS TOTAL RETURN BOND CL Q ON 03/29/2019 AT 14.36 FOR REINVESTMENT	63.58	913.01
<b>TOTAL</b>			63.58	913.01

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Purchases

TRADE DATE	SETTLMT DATE	DESCRIPTION	UNITS	AVG COST
		THORNBURG INVESTMENT INCOME BUILDER R6		
03/22/2019	03/26/2019	PURCHASED 111.101 SHS THORNBURG INVESTMENT INCOME BUILDER R6 ON 03/22/2019 AT 21.30 FOR REINVESTMENT	111.101	2,366.45
		<b>TOTAL</b>	111.101	2,366.45
		WESTERN ASSET CORE PLUS BOND IS		
03/29/2019	04/01/2019	PURCHASED 81.086 SHS WESTERN ASSET CORE PLUS BOND IS ON 03/29/2019 AT 11.57 FOR REINVESTMENT	81.086	938.17
		<b>TOTAL</b>	81.086	938.17
		<b>TOTAL MUTUAL FUND - FIXED INCOME</b>	<b>605.079</b>	<b>8,649.87</b>
		<b>MUTUAL FUND - DOMESTIC EQUITY</b>		
		BRANDES FUNDS INTERNATIONAL SMALL CAP R6		
03/29/2019	04/02/2019	PURCHASED 31.032 SHS BRANDES FUNDS INTERNATIONAL SMALL CAP R6 ON 03/29/2019 AT 10.78 FOR REINVESTMENT	31.032	334.53
		<b>TOTAL</b>	31.032	334.53
		<b>TOTAL MUTUAL FUND - DOMESTIC EQUITY</b>	<b>31.032</b>	<b>334.53</b>
		<b>MUTUAL FUND - REAL ESTATE</b>		
		COHEN AND STEERS REAL ESTATE SECURITIES - Z		
03/29/2019	04/02/2019	PURCHASED 72.785 SHS COHEN AND STEERS REAL ESTATE SECURITIES - Z ON 03/29/2019 AT 16.71 FOR REINVESTMENT	72.785	1,216.23
		<b>TOTAL</b>	72.785	1,216.23
		<b>TOTAL MUTUAL FUND - REAL ESTATE</b>	<b>72.785</b>	<b>1,216.23</b>
		<b>TOTAL PURCHASES</b>		<b>10,200.63</b>



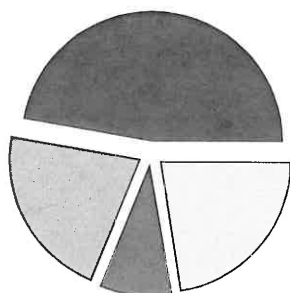
# TRUST EB FORMAT

Statement Period  
Account Number

02/01/2019 through 03/31/2019

## Schedule Of Sales

### Realized Gains & Losses Allocation



400.0%	MUTUAL FUND - DOMESTIC EQUITY	2.64-
183.3%	MUTUAL FUND - FIXED INCOME	1.21
74.3%	MUTUAL FUND - INTERNATIONAL EQUI	0.49-
191.0%	MUTUAL FUND - REAL ESTATE	1.26
100.0%	<b>Total</b>	<b>0.66-</b>

### Realized Gains & Losses Schedule

TRADE DATE	SETTLMT DATE	DESCRIPTION	PROCEEDS	MKT / COST BASIS	MKT / COST GAIN / LOSS
<b>MUTUAL FUND - FIXED INCOME</b>					
BLACKROCK TOTAL RETURN - K					
03/12/2019	03/13/2019	SOLD 6.331 SHS BLACKROCK TOTAL RETURN - K ON 03/12/2019 AT 11.37	71.98	71.60 73.95	0.38 1.97-
		<b>TOTAL 6.331 SHS</b>	71.98	71.60 73.95	0.38 1.97-
GUGGENHEIM INVESTMENTS MACRO OPPORTUNITIES INST.					
03/12/2019	03/13/2019	SOLD 2.771 SHS GUGGENHEIM INVESTMENTS MACRO OPPORTUNITIES INST. ON 03/12/2019 AT 25.98	71.98	72.07 73.29	0.09- 1.31-
		<b>TOTAL 2.771 SHS</b>	71.98	72.07 73.29	0.09- 1.31-

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Sales

TRADE DATE	SETTLMT DATE	DESCRIPTION	PROCEEDS	MKT / COST BASIS	MKT / COST GAIN / LOSS
		GUGGENHEIM INVESTMENTS INVESTMENT GRADE BOND FUND			
03/12/2019	03/13/2019	SOLD 3.925 SHS GUGGENHEIM INVESTMENTS INVESTMENT GRADE BOND FUND ON 03/12/2019 AT 18.34	71.98	71.75 71.89	0.23 0.09
		<b>TOTAL 3.925 SHS</b>	71.98	71.75 71.89	0.23 0.09
		HARTFORD WORLD BOND - Y			
03/12/2019	03/13/2019	SOLD 3.394 SHS HARTFORD WORLD BOND - Y ON 03/12/2019 AT 10.62	36.04	35.91 35.55	0.13 0.49
		<b>TOTAL 3.394 SHS</b>	36.04	35.91 35.55	0.13 0.49
		LEGG MASON BW GLOBAL OPPORTUNITIES BOND IS			
03/12/2019	03/13/2019	SOLD 3.561 SHS LEGG MASON BW GLOBAL OPPORTUNITIES BOND IS ON 03/12/2019 AT 10.12	36.04	36.04 38.68	2.64-
		<b>TOTAL 3.561 SHS</b>	36.04	36.04 38.68	2.64-
		LEGG MASON BW ALTERNATIVE CREDIT			
03/12/2019	03/13/2019	SOLD 3.496 SHS LEGG MASON BW ALTERNATIVE CREDIT ON 03/12/2019 AT 10.31	36.04	35.97 36.37	0.07 0.33-
		<b>TOTAL 3.496 SHS</b>	36.04	35.97 36.37	0.07 0.33-
		PRUDENTIAL FUNDS TOTAL RETURN BOND CL Q			
03/12/2019	03/13/2019	SOLD 5.083 SHS PRUDENTIAL FUNDS TOTAL RETURN BOND CL Q ON 03/12/2019 AT 14.16	71.98	71.57 72.91	0.41 0.93-
		<b>TOTAL 5.083 SHS</b>	71.98	71.57 72.91	0.41 0.93-

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Sales

TRADE DATE	SETTLMT DATE	DESCRIPTION	PROCEEDS	MKT / COST BASIS	MKT / COST GAIN / LOSS
		THORNBURG INVESTMENT INCOME BUILDER R6			
03/12/2019	03/13/2019	SOLD 2.838 SHS THORNBURG INVESTMENT INCOME BUILDER R6 ON 03/12/2019 AT 21.14	60.00	60.17 58.96	0.17- 1.04
		<b>TOTAL 2.838 SHS</b>	60.00	60.17 58.96	0.17- 1.04
		WESTERN ASSET CORE PLUS BOND IS			
03/12/2019	03/13/2019	SOLD 6.292 SHS WESTERN ASSET CORE PLUS BOND IS ON 03/12/2019 AT 11.44	71.98	71.73 73.26	0.25 1.28-
		<b>TOTAL 6.292 SHS</b>	71.98	71.73 73.26	0.25 1.28-
		<b>TOTAL MUTUAL FUND - FIXED INCOME</b>	<b>528.02</b>	<b>526.81 534.86</b>	<b>1.21 6.84-</b>
		<b>MUTUAL FUND - DOMESTIC EQUITY</b>			
		ALGER FUNDS SMALL CAP FOCUS Z			
03/12/2019	03/13/2019	SOLD 2.889 SHS ALGER FUNDS SMALL CAP FOCUS Z ON 03/12/2019 AT 20.77	60.00	60.64 40.58	0.64- 19.42
		<b>TOTAL 2.889 SHS</b>	60.00	60.64 40.58	0.64- 19.42
		ALGER FUNDS CAPITAL APPRECIATION FOCUS Y			
03/12/2019	03/13/2019	SOLD 2.067 SHS ALGER FUNDS CAPITAL APPRECIATION FOCUS Y ON 03/12/2019 AT 34.83	72.00	71.60 74.90	0.40 2.90-
		<b>TOTAL 2.067 SHS</b>	72.00	71.60 74.90	0.40 2.90-

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Sales

TRADE DATE	SETTLMT DATE	DESCRIPTION	PROCEEDS	MKT / COST BASIS	MKT / COST GAIN / LOSS
BRANDES FUNDS INTERNATIONAL SMALL CAP R6					
03/12/2019	03/13/2019	SOLD 3.268 SHS BRANDES FUNDS INTERNATIONAL SMALL CAP R6 ON 03/12/2019 AT 11.02	36.01	36.47 42.31	0.46- 6.30-
<b>TOTAL 3.268 SHS</b>			36.01	36.47 42.31	0.46- 6.30-
COLUMBIA CONTRARIAN CORE					
03/12/2019	03/13/2019	SOLD 2.444 SHS COLUMBIA CONTRARIAN CORE ON 03/12/2019 AT 24.56	60.02	59.73 59.62	0.29 0.40
<b>TOTAL 2.444 SHS</b>			60.02	59.73 59.62	0.29 0.40
OAKMARK SELECT FUND-INSTITUTIONAL					
03/12/2019	03/13/2019	SOLD 1.845 SHS OAKMARK SELECT FUND-INSTITUTIONAL ON 03/12/2019 AT 39.00	71.97	72.47 80.76	0.50- 8.79-
<b>TOTAL 1.845 SHS</b>			71.97	72.47 80.76	0.50- 8.79-
OAKMARK INTERNATIONAL INST.					
03/12/2019	03/13/2019	SOLD 1.61 SHS OAKMARK INTERNATIONAL INST. ON 03/12/2019 AT 22.35	35.98	36.76 44.61	0.78- 8.63-
<b>TOTAL 1.61 SHS</b>			35.98	36.76 44.61	0.78- 8.63-
HARTFORD FUNDS MIDCAP CLASS Y					
03/12/2019	03/13/2019	SOLD 1.369 SHS HARTFORD FUNDS MIDCAP CLASS Y ON 03/12/2019 AT 35.05	48.00	48.24 43.52	0.24- 4.48
<b>TOTAL 1.369 SHS</b>			48.00	48.24 43.52	0.24- 4.48

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Sales

TRADE DATE	SETTLMT DATE	DESCRIPTION	PROCEEDS	MKT / COST BASIS	MKT / COST GAIN / LOSS
		JOHN HANCOCK INTERNATIONAL GROWTH R6			
03/12/2019	03/13/2019	SOLD 1.607 SHS JOHN HANCOCK INTERNATIONAL GROWTH R6 ON 03/12/2019 AT 26.15	42.01	41.75 44.80	0.26 2.79-
		<b>TOTAL 1.607 SHS</b>	42.01	41.75 44.80	0.26 2.79-
		PRUDENTIAL JENNISON GLOBAL OPPS Q			
03/12/2019	03/13/2019	SOLD .993 SHS PRUDENTIAL JENNISON GLOBAL OPPS Q ON 03/12/2019 AT 24.15	23.99	24.07 22.38	0.08- 1.61
		<b>TOTAL .993 SHS</b>	23.99	24.07 22.38	0.08- 1.61
		UNDISCOVERED MANAGERS BEHAVIORAL VALUE R6			
03/12/2019	03/13/2019	SOLD .775 SHS UNDISCOVERED MANAGERS BEHAVIORAL VALUE R6 ON 03/12/2019 AT 61.92	48.00	48.89 49.41	0.89- 1.41-
		<b>TOTAL .775 SHS</b>	48.00	48.89 49.41	0.89- 1.41-
		<b>TOTAL MUTUAL FUND - DOMESTIC EQUITY</b>	<b>497.98</b>	<b>500.62 502.89</b>	<b>2.64- 4.91-</b>
		<b>MUTUAL FUND - INTERNATIONAL EQUITY</b>			
		HARTFORD INTERNATIONAL VALUE - Y			
03/12/2019	03/13/2019	SOLD 3.339 SHS HARTFORD INTERNATIONAL VALUE - Y ON 03/12/2019 AT 14.38	48.01	48.72 51.44	0.71- 3.43-
		<b>TOTAL 3.339 SHS</b>	48.01	48.72 51.44	0.71- 3.43-

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Sales

TRADE DATE	SETTLMT DATE	DESCRIPTION	PROCEEDS	MKT / COST BASIS	MKT / COST GAIN / LOSS
		AMERICAN FUNDS NEW PERSPECTIVE F2			
03/12/2019	03/13/2019	SOLD .856 SHS AMERICAN FUNDS NEW PERSPECTIVE F2 ON 03/12/2019 AT 42.03	35.98	35.90 34.81	0.08 1.17
		<b>TOTAL .856 SHS</b>	<b>35.98</b>	<b>35.90 34.81</b>	<b>0.08 1.17</b>
		AMERICAN FUNDS NEW WORLD F2			
03/12/2019	03/13/2019	SOLD .376 SHS AMERICAN FUNDS NEW WORLD F2 ON 03/12/2019 AT 63.86	23.99	23.85 22.94	0.14 1.05
		<b>TOTAL .376 SHS</b>	<b>23.99</b>	<b>23.85 22.94</b>	<b>0.14 1.05</b>
		<b>TOTAL MUTUAL FUND - INTERNATIONAL EQUITY</b>	<b>107.98</b>	<b>108.47 109.19</b>	<b>0.49 - 1.21 -</b>
		<b>MUTUAL FUND - REAL ESTATE</b>			
		COHEN AND STEERS REAL ESTATE SECURITIES - Z			
03/12/2019	03/13/2019	SOLD 2.179 SHS COHEN AND STEERS REAL ESTATE SECURITIES - Z ON 03/12/2019 AT 16.52	36.00	35.32 33.58	0.68 2.42
		<b>TOTAL 2.179 SHS</b>	<b>36.00</b>	<b>35.32 33.58</b>	<b>0.68 2.42</b>
		PRUDENTIAL FUNDS GLOBAL REAL ESTATE CL Q			
03/12/2019	03/13/2019	SOLD 1.201 SHS PRUDENTIAL FUNDS GLOBAL REAL ESTATE CL Q ON 03/12/2019 AT 24.97	29.99	29.41 28.10	0.58 1.89
		<b>TOTAL 1.201 SHS</b>	<b>29.99</b>	<b>29.41 28.10</b>	<b>0.58 1.89</b>
		<b>TOTAL MUTUAL FUND - REAL ESTATE</b>	<b>65.99</b>	<b>64.73 61.68</b>	<b>1.26 4.31</b>
		<b>TOTAL SALES</b>	<b>1,199.97</b>	<b>1,200.63 1,208.62</b>	<b>0.66 - 8.65 -</b>

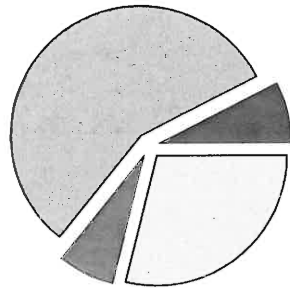
## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Unrealized Gains & Losses

#### Unrealized Gains & Losses Allocation



7.5%	MUTUAL FUND - DOMESTIC EQUITY	2,711.80
56.8%	MUTUAL FUND - FIXED INCOME	20,531.17
6.8%	MUTUAL FUND - INTERNATIONAL EQUI	2,466.60
28.9%	MUTUAL FUND - REAL ESTATE	10,441.60
100.0%	<b>Total</b>	<b>36,151.17</b>

#### Unrealized Gains & Losses Schedule

DESCRIPTION	UNITS	BEGINNING MKT / COST	ENDING MKT VALUE	GAIN / LOSS MKT / COST
<b>MUTUAL FUND - FIXED INCOME</b>				
BLACKROCK TOTAL RETURN - K	26,102.585	295,235.00 304,888.92	300,179.73	4,944.73 4,709.19-
GUGGENHEIM INVESTMENTS MACRO OPPORTUNITIES INST.	11,112.412	289,032.69 293,894.64	288,589.34	443.35- 5,305.30-
GUGGENHEIM INVESTMENTS INVESTMENT GRADE BOND FUND	15,920.862	291,039.66 291,591.16	293,899.11	2,859.45 2,307.95
HARTFORD WORLD BOND - Y	14,036.238	148,507.50 147,037.11	149,345.57	838.07 2,308.46
LEGG MASON BW GLOBAL OPPORTUNITIES BOND IS	14,274.34	144,458.12 155,006.10	144,884.55	426.43 10,121.55-

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Unrealized Gains & Losses

DESCRIPTION	UNITS	BEGINNING MKT / COST	ENDING MKT VALUE	GAIN / LOSS MKT / COST
LEGG MASON BW ALTERNATIVE CREDIT	14,193.776	146,052.94 147,651.66	145,912.02	140.92- 1,739.64-
PRUDENTIAL FUNDS TOTAL RETURN BOND CL Q	21,086.232	296,911.95 302,473.86	302,798.29	5,886.34 324.43
THORNBURG INVESTMENT INCOME BUILDER R6	11,576.383	245,430.42 240,547.82	247,155.78	1,725.36 6,607.96
WESTERN ASSET CORE PLUS BOND IS	26,169.681	298,348.15 304,698.96	302,783.21	4,435.06 1,915.75-
TOTAL MUTUAL FUND - FIXED INCOME		2,155,016.43 2,187,790.23	2,175,547.60	20,531.17 12,242.63-
MUTUAL FUND - DOMESTIC EQUITY				
ALGER FUNDS SMALL CAP FOCUS Z	12,053.25	252,997.72 169,309.11	248,899.61	4,098.11- 79,590.50
ALGER FUNDS CAPITAL APPRECIATION FOCUS Y	8,307.897	287,785.55 301,035.59	295,345.74	7,560.19 5,689.85-
BRANDES FUNDS INTERNATIONAL SMALL CAP R6	12,117.903	135,224.01 156,819.76	130,630.99	4,593.02- 26,188.77-
COLUMBIA CONTRARIAN CORE	9,910.621	242,215.58 241,764.41	247,567.31	5,351.73 5,802.90
OAKMARK SELECT FUND-INSTITUTIONAL	6,656.858	261,481.38 291,404.28	258,485.80	2,995.58- 32,918.48-
OAKMARK INTERNATIONAL INST.	5,863.842	133,871.51 162,466.99	130,763.68	3,107.83- 31,703.31-
HARTFORD FUNDS MIDCAP CLASS Y	5,503.467	193,942.18 174,971.35	196,748.95	2,806.77 21,777.60



## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Unrealized Gains & Losses

DESCRIPTION	UNITS	BEGINNING MKT / COST	ENDING MKT VALUE	GAIN / LOSS MKT / COST
JOHN HANCOCK INTERNATIONAL GROWTH R6	6,227.815	161,798.63 173,621.23	167,279.11	5,480.48 6,342.12-
PRUDENTIAL JENNISON GLOBAL OPPS Q	4,009.098	97,180.54 90,346.50	99,465.72	2,285.18 9,119.22
UNDISCOVERED MANAGERS BEHAVIORAL VALUE R6	2,901.949	183,054.94 185,023.37	177,076.93	5,978.01- 7,946.44-
TOTAL MUTUAL FUND - DOMESTIC EQUITY		1,949,552.04 1,946,762.59	1,952,263.84	2,711.80 5,501.25
MUTUAL FUND - INTERNATIONAL EQUITY				
HARTFORD INTERNATIONAL VALUE - Y	12,546.916	183,059.50 193,280.31	180,173.71	2,885.79- 13,106.60-
AMERICAN FUNDS NEW PERSPECTIVE F2	3,461.524	145,176.32 140,764.56	148,014.77	2,838.45 7,250.21
AMERICAN FUNDS NEW WORLD F2	1,532.891	97,231.28 93,522.02	99,745.22	2,513.94 6,223.20
TOTAL MUTUAL FUND - INTERNATIONAL EQUITY		425,467.10 427,566.89	427,933.70	2,466.60 366.81
MUTUAL FUND - REAL ESTATE				
COHEN AND STEERS REAL ESTATE SECURITIES - Z	9,428.363	152,870.15 145,380.76	157,547.95	4,677.80 12,167.19
PRUDENTIAL FUNDS GLOBAL REAL ESTATE CL Q	5,146.252	126,031.71 120,424.08	131,795.51	5,763.80 11,371.43
TOTAL MUTUAL FUND - REAL ESTATE		278,901.86 265,804.84	289,343.46	10,441.60 23,538.62
TOTAL UNREALIZED GAINS & LOSSES		4,808,937.43 4,827,924.55	4,845,088.60	36,151.17 17,164.05

# TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

## Balance Sheet

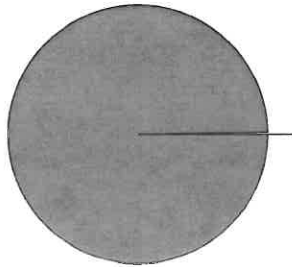
	AS OF 03/01/2019		AS OF 03/31/2019	
	AVG COST	MARKET VALUE	AVG COST	MARKET VALUE
<b>A S S E T S</b>				
CASH	3,805.43	3,805.43	7,834.18	7,834.18
DUE FROM BROKERS	0.00	0.00	0.00	0.00
<b>TOTAL CASH &amp; RECEIVABLES</b>	<b>3,805.43</b>	<b>3,805.43</b>	<b>7,834.18</b>	<b>7,834.18</b>
<b>MUTUAL FUNDS</b>				
MUTUAL FUND - FIXED INCOME	1,941,434.89	1,903,769.23	2,187,790.23	2,175,547.60
MUTUAL FUND - DOMESTIC EQUITY	2,185,171.28	2,192,842.27	1,946,762.59	1,952,263.84
MUTUAL FUND - INTERNATIONAL EQUI	427,676.08	425,575.57	427,566.89	427,933.70
MUTUAL FUND - REAL ESTATE	264,650.29	277,750.36	265,804.84	289,343.46
<b>TOTAL MUTUAL FUNDS</b>	<b>4,818,932.54</b>	<b>4,799,937.43</b>	<b>4,827,924.55</b>	<b>4,845,088.60</b>
<b>TOTAL HOLDINGS</b>	<b>4,818,932.54</b>	<b>4,799,937.43</b>	<b>4,827,924.55</b>	<b>4,845,088.60</b>
<b>TOTAL ASSETS</b>	<b>4,822,737.97</b>	<b>4,803,742.86</b>	<b>4,835,758.73</b>	<b>4,852,922.78</b>
<b>L I A B I L I T I E S</b>				
DUE TO BROKERS	3,805.43	3,805.43	7,834.18	7,834.18
<b>TOTAL LIABILITIES</b>	<b>3,805.43</b>	<b>3,805.43</b>	<b>7,834.18</b>	<b>7,834.18</b>
<b>TOTAL NET ASSET VALUE</b>	<b>4,818,932.54</b>	<b>4,799,937.43</b>	<b>4,827,924.55</b>	<b>4,845,088.60</b>




# TRUST EB FORMAT

Statement Period  
Account Number

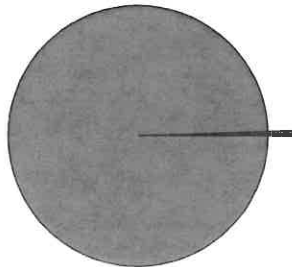
03/01/2019 through 03/31/2019




## Beginning Market Allocation



0.1%		<b>CASH &amp; RECEIVABLES</b>	3,805.43
0.1%		<b>LIABILITIES</b>	3,805.43-
100.0%		<b>MUTUAL FUNDS</b>	4,799,937.43
100.0%		<b>Total</b>	4,799,937.43

## Ending Market Allocation



0.2%		<b>CASH &amp; RECEIVABLES</b>	7,834.18
0.2%		<b>LIABILITIES</b>	7,834.18-
100.0%		<b>MUTUAL FUNDS</b>	4,845,088.60
100.0%		<b>Total</b>	4,845,088.60

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Prior Period Trades Settled

DATE	DESCRIPTION	DUE FROM BROKERS	DUE TO BROKERS
03/01/2019	PURCHASED 73.691 SHS BLACKROCK TOTAL RETURN - K ON 02/28/2019 AT 11.31 FOR REINVESTMENT		833.44
03/01/2019	PURCHASED 25.644 SHS GUGGENHEIM INVESTMENTS MACRO OPPORTUNITIES INST. ON 02/28/2019 AT 26.01 FOR REINVESTMENT		666.99
03/01/2019	PURCHASED 32.335 SHS GUGGENHEIM INVESTMENTS INVESTMENT GRADE BOND FUND ON 02/28/2019 AT 18.28 FOR REINVESTMENT		591.09
03/01/2019	PURCHASED 60.331 SHS PRUDENTIAL FUNDS TOTAL RETURN BOND CL Q ON 02/28/2019 AT 14.08 FOR REINVESTMENT		849.46
03/01/2019	PURCHASED 75.829 SHS WESTERN ASSET CORE PLUS BOND IS ON 02/28/2019 AT 11.40 FOR REINVESTMENT		864.45
	TOTAL PRIOR PERIOD TRADES SETTLED		3,805.43
	NET RECEIVABLE/PAYABLE		3,805.43 -

## TRUST EB FORMAT

Statement Period  
Account Number

03/01/2019 through 03/31/2019

### Schedule Of Pending Trades End Of Period

DATE	DESCRIPTION	DUE FROM BROKERS	DUE TO BROKERS
04/01/2019	PURCHASED 77.665 SHS BLACKROCK TOTAL RETURN - K ON 03/29/2019 AT 11.50 FOR REINVESTMENT		893.15
04/01/2019	PURCHASED 28.706 SHS GUGGENHEIM INVESTMENTS MACRO OPPORTUNITIES INST. ON 03/29/2019 AT 25.97 FOR REINVESTMENT		745.49
04/01/2019	PURCHASED 34.995 SHS GUGGENHEIM INVESTMENTS INVESTMENT GRADE BOND FUND ON 03/29/2019 AT 18.46 FOR REINVESTMENT		646.01
04/01/2019	PURCHASED 45.485 SHS HARTFORD WORLD BOND - Y ON 03/28/2019 AT 10.67 FOR REINVESTMENT		485.33
04/01/2019	PURCHASED 60.285 SHS LEGG MASON BW GLOBAL OPPORTUNITIES BOND IS ON 03/29/2019 AT 10.15 FOR REINVESTMENT		611.89
04/01/2019	PURCHASED 102.176 SHS LEGG MASON BW ALTERNATIVE CREDIT ON 03/29/2019 AT 10.28 FOR REINVESTMENT		1,050.37
04/01/2019	PURCHASED 63.58 SHS PRUDENTIAL FUNDS TOTAL RETURN BOND CL Q ON 03/29/2019 AT 14.36 FOR REINVESTMENT		913.01
04/01/2019	PURCHASED 81.086 SHS WESTERN ASSET CORE PLUS BOND IS ON 03/29/2019 AT 11.57 FOR REINVESTMENT		938.17
04/02/2019	PURCHASED 31.032 SHS BRANDES FUNDS INTERNATIONAL SMALL CAP R6 ON 03/29/2019 AT 10.78 FOR REINVESTMENT		334.53
04/02/2019	PURCHASED 72.785 SHS COHEN AND STEERS REAL ESTATE SECURITIES - Z ON 03/29/2019 AT 16.71 FOR REINVESTMENT		1,216.23
	TOTAL PENDING TRADES END OF PERIOD		7,834.18
	NET RECEIVABLE/PAYABLE		7,834.18 -

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 2 of 182  
Period from March 1, 2019 to March 31, 2019

**TABLE OF CONTENTS**

<b>Schedule</b>	<b>Page</b>
Market And Cost Reconciliation .....	3
Cash Reconciliation .....	4
Asset Summary.....	5
Asset Detail .....	6
Income Accrual Detail .....	42
Investment Activity.....	60
Other Activity.....	65
Receipts And Deliveries In Kind .....	66
Corporate Changes And Adjustments .....	101
Purchases .....	173
Sales And Maturities .....	176
Pending Trades .....	179
Bond Summary .....	180

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT :

Page 3 of 182  
Period from March 1, 2019 to March 31, 2019

## MARKET AND COST RECONCILIATION

	03/31/2019 MARKET	03/31/2019 BOOK VALUE
<b>Beginning Market And Cost</b>	<b>.00</b>	<b>.00</b>
<b>Investment Activity</b>		
Interest	98,592.90	98,592.90
Realized Gain/Loss	484,326.13	484,326.13
Change In Unrealized Gain/Loss	- 1,638,010.47	.00
Assets Received Or Delivered Adjustment	- 111,564,991.35	.00
<b>Total Adj Change In Unrealized Gain/Loss</b>	<b>- 113,203,001.82</b>	<b>.00</b>
Net Accrued Income (Current-Prior)	614,984.36	614,984.36
<b>Total Investment Activity</b>	<b>- 112,005,098.43</b>	<b>1,197,903.39</b>
<b>Other Activity</b>		
Miscellaneous Receipts	310,679.43	310,679.43
Free Receipts	111,964,265.33	399,273.98
Other Non-Cash Transactions	113,272,854.92	113,272,854.92
<b>Total Other Activity</b>	<b>225,547,799.68</b>	<b>113,982,808.33</b>
<b>Net Change In Market And Cost</b>	<b>113,542,701.25</b>	<b>115,180,711.72</b>
<b>Ending Market And Cost</b>	<b>113,542,701.25</b>	<b>115,180,711.72</b>

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 4 of 182  
Period from March 1, 2019 to March 31, 2019

## CASH RECONCILIATION

<b>Beginning Cash</b>	<b>.00</b>
<b>Investment Activity</b>	
Interest	98,592.90
Cash Equivalent Purchases	- 2,912,500.07
Purchases	- 1,485,615.24
Cash Equivalent Sales	1,488,842.98
Sales/Maturities	3,500,000.00
<b>Total Investment Activity</b>	<b>689,320.57</b>
<b>Other Activity</b>	
Miscellaneous Receipts	310,679.43
<b>Total Other Activity</b>	<b>310,679.43</b>
<b>Net Change In Cash</b>	<b>1,000,000.00</b>
<b>Ending Cash</b>	<b>1,000,000.00</b>



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04

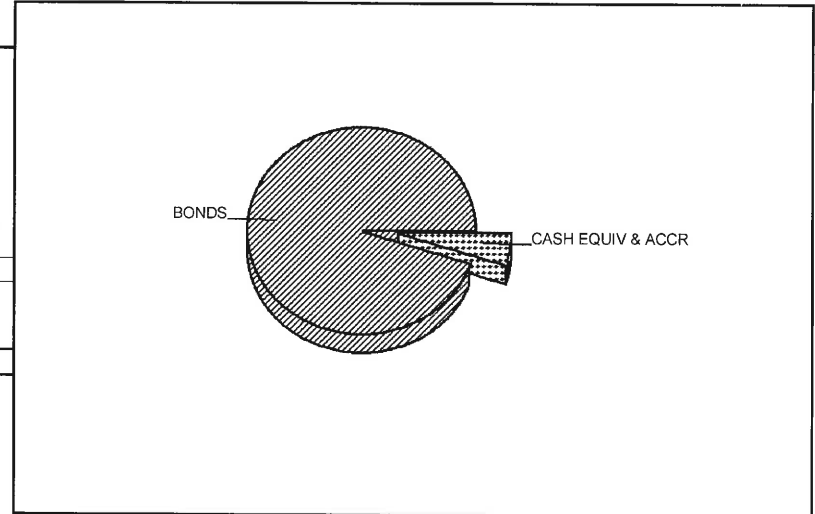


CITY OF LINCOLN  
 ACCOUNT

Page 5 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET SUMMARY**

<b>ASSETS</b>	<b>03/31/2019 MARKET</b>	<b>03/31/2019 BOOK VALUE</b>	<b>% OF MARKET</b>
Cash And Equivalents	2,423,657.09	2,423,657.09	2.14
U.S. Government Issues	73,960,814.40	74,635,378.00	65.14
Corporate Issues	36,244,211.40	37,199,744.27	31.92
Foreign Issues	299,034.00	306,948.00	0.26
<b>Total Assets</b>	<b>112,927,716.89</b>	<b>114,565,727.36</b>	<b>99.46</b>
Accrued Income	614,984.36	614,984.36	0.54
<b>Grand Total</b>	<b>113,542,701.25</b>	<b>115,180,711.72</b>	<b>100.00</b>
<b>Estimated Annual Income</b>	<b>2,495,144.14</b>		



01866404  
 43--01-B-62-094-04  
 0101-11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 6 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
<b>Cash And Equivalents</b>						
<b>Money Markets</b>						
First Am Govt Ob Fd Cl Y 31846V203 Asset Minor Code 1	1,423,657.090	1,423,657.09 1.0000	1,423,657.09	.00 .00	1,048.70	2.04
<b>Total Money Markets</b>	<b>1,423,657.090</b>	<b>1,423,657.09</b>	<b>1,423,657.09</b>	<b>.00</b> <b>.00</b>	<b>1,048.70</b>	<b>2.03</b>
<b>Cash</b>						
Pending Cash		1,000,000.00	1,000,000.00			
<b>Total Cash</b>	<b>.000</b>	<b>1,000,000.00</b>	<b>1,000,000.00</b>	<b>.00</b> <b>.00</b>	<b>.00</b>	<b>0.00</b>
<b>Total Cash And Equivalents</b>	<b>1,423,657.090</b>	<b>2,423,657.09</b>	<b>2,423,657.09</b>	<b>.00</b> <b>.00</b>	<b>1,048.70</b>	<b>1.19</b>
<b>US Government Issues</b>						
F H L B Deb 2.240% 3/08/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AAUJ5 Asset Minor Code 22	1,000,000.000	995,860.00 99.5860	1,007,506.50	- 11,646.50 - 1,002,025.50	1,431.11	2.25
F H L B Deb 1.750% 8/16/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130ABVQ6 Asset Minor Code 22	350,000.000	347,634.00 99.3240	352,190.50	- 4,556.50 - 350,537.50	765.62	1.76

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 7 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L B Deb 2.080% 4/27/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AB6Q4 Asset Minor Code 22	750,000.000	743,692.50 99.1590	756,944.00	- 13,251.50 - 753,500.50	6,673.33	2.10
F H L B Deb 2.000% 11/14/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130ACNX8 Asset Minor Code 22	500,000.000	493,670.00 98.7340	503,126.50	- 9,456.50 - 500,520.50	3,805.56	2.03
F H L B Deb 2.000% 8/24/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AC6F6 Asset Minor Code 22	700,000.000	692,216.00 98.8880	705,235.50	- 13,019.50 - 701,069.50	1,438.89	2.02
F H L B Deb 2.500% 1/30/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130ADBZ4 Asset Minor Code 22	750,000.000	750,045.00 100.0060	755,391.50	- 5,346.50 - 751,550.50	3,177.08	2.50
F H L B Deb 2.250% 6/11/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A1W95 Asset Minor Code 22	250,000.000	249,527.50 99.8110	264,104.00	- 14,576.50 - 263,313.00	1,718.75	2.25
F H L B Deb 2.500% 12/09/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A3KM5 Asset Minor Code 22	500,000.000	503,885.00 100.7770	507,986.65	- 4,101.65 - 503,560.65	3,888.89	2.48
F H L B Deb 1.870% 10/11/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A9NP2 Asset Minor Code 22	750,000.000	734,715.00 97.9620	724,356.50	10,358.50 - 717,560.50	6,622.92	1.91

01866404  
 43--01-B-62-094-04  
 0101-11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 8 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L B Deb 1.500% 11/08/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A9TV3 Asset Minor Code 22	750,000.000	741,082.50 98.8110	751,506.50	- 10,424.00 - 748,295.50	4,468.75	1.52
F F C B Deb 2.400% 6/14/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133ECS54 Asset Minor Code 22	150,000.000	150,388.50 100.2590	154,884.50	- 4,496.00 - 153,827.50	1,070.00	2.39
F F C B Deb 1.550% 5/17/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EGAH8 Asset Minor Code 22	750,000.000	737,587.50 98.3450	756,959.00	- 19,371.50 - 753,905.50	4,327.08	1.58
F F C B Deb 1.690% 6/02/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EGDH5 Asset Minor Code 22	500,000.000	493,060.00 98.6120	506,781.50	- 13,721.50 - 504,720.50	2,793.19	1.71
F F C B Deb 1.400% 6/15/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EGFN0 Asset Minor Code 22	500,000.000	494,290.00 98.8580	504,421.50	- 10,131.50 - 503,040.50	2,061.11	1.42
F F C B Deb 1.520% 11/15/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EGG82 Asset Minor Code 22	500,000.000	489,770.00 97.9540	496,756.50	- 6,986.50 - 493,955.50	2,871.11	1.55
F F C B Deb 1.560% 7/26/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EGNM3 Asset Minor Code 22	500,000.000	491,210.00 98.2420	501,936.50	- 10,726.50 - 499,625.50	1,408.33	1.59

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 9 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F F C B Deb 2.080% 12/20/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EGX34 Asset Minor Code 22	300,000.000	298,077.00 99.3590	302,058.50	- 3,981.50 - 300,365.50	1,750.67	2.09
F F C B Deb 2.140% 11/25/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EHKQ5 Asset Minor Code 22	750,000.000	745,185.00 99.3580	752,549.00	- 7,364.00 - 744,605.50	5,617.50	2.15
F F C B Deb 1.900% 7/19/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EHRU9 Asset Minor Code 22	500,000.000	493,405.00 98.6810	503,856.50	- 10,451.50 - 500,095.50	1,900.00	1.93
F F C B Deb 2.300% 8/10/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EHUM3 Asset Minor Code 22	750,000.000	745,710.00 99.4280	737,406.50	8,303.50 - 730,895.50	2,443.75	2.31
F F C B Deb 1.930% 12/06/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EHXM0 Asset Minor Code 22	500,000.000	494,880.00 98.9760	500,771.50	- 5,891.50 - 497,975.50	3,082.64	1.95
F F C B Deb 2.390% 12/27/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EH4J9 Asset Minor Code 22	750,000.000	749,325.00 99.9100	754,296.50	- 4,971.50 - 747,763.00	4,680.42	2.39
F F C B Deb 2.500% 2/02/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EJBP3 Asset Minor Code 22	750,000.000	754,762.50 100.6350	751,710.71	3,051.79 - 745,762.21	3,072.92	2.48

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 10 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F F C B Deb 2.780% 2/07/23 Standard & Poors Rating: N/R Moody's Rating: WR 3133EJBY4 Asset Minor Code 22	.000	.00 100.0000	.00	.00 - 750,006.50	.00	0.00
F F C B Deb 2.940% 3/06/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EJET2 Asset Minor Code 22	500,000.000	500,005.00 100.0010	501,530.70	- 1,525.70 - 501,384.70	1,020.83	2.94
F F C B Deb 2.980% 3/13/23 Standard & Poors Rating: AA+ Moody's Rating: WR 3133EJFW4 Asset Minor Code 22	.000	.00 100.0000	.00	.00 - 500,004.00	.00	0.00
F F C B Deb 3.040% 3/27/23 Standard & Poors Rating: N/R Moody's Rating: WR 3133EJHM4 Asset Minor Code 22	.000	.00 100.0000	.00	.00 - 750,029.00	.00	0.00
F F C B Deb 2.970% 4/10/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EJJK4 Asset Minor Code 22	750,000.000	750,052.50 100.0070	754,199.00	- 4,146.50 - 754,160.50	10,580.62	2.97
F F C B Deb 3.220% 7/25/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EJVG1 Asset Minor Code 22	750,000.000	751,050.00 100.1400	755,624.00	- 4,574.00 - 755,233.00	4,427.50	3.22
F H L B Deb 2.250% 3/11/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313378CR0 Asset Minor Code 22	500,000.000	499,040.00 99.8080	508,386.50	- 9,346.50 - 505,525.50	625.00	2.25

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 11 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L B Deb 2.125% 6/10/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313379Q69 Asset Minor Code 22	530,000.000	527,281.10 99.4870	540,245.07	- 12,963.97 - 536,751.37	3,472.60	2.14
F H L B Deb 2.000% 9/09/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313380GJ0 Asset Minor Code 22	750,000.000	742,507.50 99.0010	759,160.90	- 16,653.40 - 753,932.40	916.67	2.02
F H L B Deb 3.250% 6/09/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313383QR5 Asset Minor Code 22	750,000.000	778,125.00 103.7500	768,509.21	9,615.79 - 762,005.71	7,583.33	3.13
F H L B Deb 3.375% 9/08/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313383YJ4 Asset Minor Code 22	750,000.000	784,537.50 104.6050	775,645.94	8,891.56 - 769,142.44	1,617.19	3.23
F H L B Deb 3.000% 9/10/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313383ZU8 Asset Minor Code 22	360,000.000	365,518.80 101.5330	393,860.90	- 28,342.10 - 392,351.50	630.00	2.95
F H L M C M T N 1.500% 9/30/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3134GAHP2 Asset Minor Code 22	600,000.000	594,414.00 99.0690	602,970.50	- 8,556.50 - 600,977.50	575.00	1.51
F H L M C M T N 2.000% 1/27/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3134GAJ54 Asset Minor Code 22	1,000,000.000	995,490.00 99.5490	1,008,066.50	- 12,576.50 - 1,006,105.50	3,555.56	2.01

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 12 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L M C M T N 1.125% 10/28/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3134GATL8 Asset Minor Code 22	250,000.000	247,967.50 99.1870	251,396.50	- 3,429.00 - 250,505.50	1,195.31	1.13
F H L M C M T N 1.875% 6/22/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3134GBSK9 Asset Minor Code 22	1,000,000.000	996,550.00 99.6550	1,007,236.50	- 10,686.50 - 1,004,585.50	5,156.25	1.88
F H L M C M T N 2.000% 7/26/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3134GBXC1 Asset Minor Code 22	500,000.000	496,750.00 99.3500	502,996.50	- 6,246.50 - 501,010.50	1,805.56	2.01
F H L M C M T N 3.250% 7/26/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3134GSRV9 Asset Minor Code 22	500,000.000	500,795.00 100.1590	504,126.50	- 3,331.50 - 503,890.50	2,934.03	3.24
F H L M C M T N 1.500% 8/17/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3134G9Y68 Asset Minor Code 22	500,000.000	495,830.00 99.1660	502,791.50	- 6,961.50 - 501,245.50	916.67	1.51
F N M A Deb 1.625% 1/21/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0A78 Asset Minor Code 22	1,000,000.000	993,550.00 99.3550	1,024,886.00	- 31,336.00 - 1,023,705.00	3,159.72	1.64
F N M A Deb 1.875% 12/28/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0H55 Asset Minor Code 22	750,000.000	744,502.50 99.2670	760,662.24	- 16,159.74 - 757,758.74	3,632.81	1.89



01866404  
 43--01-B-62-094-04  
 0101-11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 13 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A 1.375% 10/07/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0Q89 Asset Minor Code 22	750,000.000	733,425.00 97.7900	755,803.33	- 22,378.33 - 751,527.33	4,984.38	1.41
F N M A 2.000% 1/05/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0S38 Asset Minor Code 22	750,000.000	744,180.00 99.2240	757,742.47	- 13,562.47 - 753,818.97	3,583.33	2.02
F N M A 1.875% 4/05/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0T45 Asset Minor Code 22	750,000.000	741,765.00 98.9020	755,162.14	- 13,397.14 - 749,918.64	6,875.00	1.90
F N M A Deb 2.000% 10/05/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0T78 Asset Minor Code 22	700,000.000	693,399.00 99.0570	701,553.95	- 8,154.95 - 696,162.95	6,844.44	2.02
F N M A 1.750% 11/26/19 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0ZY2 Asset Minor Code 22	1,000,000.000	995,300.00 99.5300	1,001,906.00	- 6,606.00 - 1,001,225.00	6,076.39	1.76
F N M A M T N 2.000% 10/30/20 Standard & Poors Rating: AA+ Moody's Rating: N/A 3136G0FJ5 Asset Minor Code 22	250,000.000	248,492.50 99.3970	260,876.50	- 12,384.00 - 260,105.50	2,097.22	2.01
F N M A 1.400% 7/28/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3136G3M36 Asset Minor Code 22	500,000.000	490,270.00 98.0540	504,256.50	- 13,986.50 - 500,515.50	1,225.00	1.43

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 14 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A M T N 1.750% 5/25/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3136G3QU2 Asset Minor Code 22	500,000.000	493,100.00 98.6200	504,351.50	- 11,251.50 - 502,150.50	3,062.50	1.77
F N M A M T N 1.450% 8/25/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3136G32R5 Asset Minor Code 22	500,000.000	490,470.00 98.0940	505,006.50	- 14,536.50 - 501,995.50	725.00	1.48
F N M A M T N 2.070% 2/28/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3136G4ML4 Asset Minor Code 22	500,000.000	496,385.00 99.2770	506,506.50	- 10,121.50 - 503,160.50	948.75	2.09
F H L M C Deb 1.250% 8/01/19 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EADK2 Asset Minor Code 22	1,000,000.000	995,980.00 99.5980	987,556.00	8,424.00 - 986,595.00	2,083.33	1.26
F H L M C M T N 1.250% 10/02/19 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EADM8 Asset Minor Code 22	1,250,000.000	1,242,412.50 99.3930	1,242,732.00	- 319.50 - 1,241,331.00	7,769.10	1.26
F H L M C M T N 1.375% 5/01/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EADR7 Asset Minor Code 22	1,000,000.000	988,670.00 98.8670	1,003,826.00	- 15,156.00 - 1,002,335.00	5,729.17	1.39
F H L M C 2.750% 6/19/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAEN5 Asset Minor Code 22	500,000.000	508,720.00 101.7440	500,661.50	8,058.50 - 497,485.50	3,895.83	2.70

01866404  
 43-01-B-62-094-04  
 0101-11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 15 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 2.000% 11/30/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828A42 Asset Minor Code 21	750,000.000	745,807.50 99.4410	767,759.77	- 21,952.27 - 765,561.27	5,027.47	2.01
U S Treasury Nt 2.375% 12/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828A83 Asset Minor Code 21	500,000.000	500,410.00 100.0820	523,731.10	- 23,321.10 - 522,225.10	3,001.37	2.37
U S Treasury Nt 2.125% 1/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828B58 Asset Minor Code 21	1,000,000.000	996,600.00 99.6600	1,038,820.31	- 42,220.31 - 1,035,269.31	3,522.10	2.13
U S Treasury Nt 2.000% 2/28/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828B90 Asset Minor Code 21	750,000.000	745,725.00 99.4300	786,011.72	- 40,286.72 - 783,228.22	1,304.35	2.01
U S Treasury Nt 2.250% 3/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828C57 Asset Minor Code 21	1,000,000.000	999,530.00 99.9530	1,050,312.50	- 50,782.50 - 1,045,981.50	1,483.18	2.25
U S Treasury Nt 1.625% 4/30/19 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828D23 Asset Minor Code 21	1,000,000.000	999,340.00 99.9340	1,009,305.00	- 9,965.00 - 1,008,754.00	6,823.20	1.63
U S Treasury Nt 2.125% 9/30/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828F21 Asset Minor Code 21	500,000.000	498,360.00 99.6720	525,250.00	- 26,890.00 - 522,729.00	29.03	2.13

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 16 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 2.000% 10/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828F96 Asset Minor Code 21	500,000.000	496,795.00 99.3590	521,562.50	- 24,767.50 - 519,026.50	4,198.90	2.01
U S Treasury Nt 2.125% 12/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828G87 Asset Minor Code 21	750,000.000	747,540.00 99.6720	761,343.75	- 13,803.75 - 757,180.25	4,006.39	2.13
U S Treasury Nt 1.250% 1/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828H52 Asset Minor Code 21	250,000.000	247,567.50 99.0270	250,277.50	- 2,710.00 - 249,849.00	517.96	1.26
U S Treasury Nt 1.750% 2/28/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828J43 Asset Minor Code 21	750,000.000	739,627.50 98.6170	754,593.75	- 14,966.25 - 749,935.25	1,141.30	1.77
U S Treasury Nt 1.375% 3/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828J84 Asset Minor Code 21	1,000,000.000	989,810.00 98.9810	253,332.50	736,477.50 489,516.00	5,411.02	1.39
U S Treasury Nt 3.125% 5/15/19 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828KQ2 Asset Minor Code 21	500,000.000	500,390.00 100.0780	546,135.00	- 45,745.00 - 546,354.00	5,913.33	3.12
U S Treasury Nt 3.625% 8/15/19 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828LJ7 Asset Minor Code 21	500,000.000	502,050.00 100.4100	555,490.00	- 53,440.00 - 555,879.00	2,253.11	3.61

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 17 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 3.375% 11/15/19 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828LY4 Asset Minor Code 21	500,000.000	502,675.00 100.5350	548,605.00	- 45,930.00 - 548,684.00	6,386.40	3.36
U S Treasury Nt 1.750% 9/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828L57 Asset Minor Code 21	750,000.000	737,752.50 98.3670	753,067.97	- 15,315.47 - 747,734.47	35.86	1.78
U S Treasury Nt 3.625% 2/15/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828MP2 Asset Minor Code 21	500,000.000	505,000.00 101.0000	560,020.00	- 55,020.00 - 559,924.00	2,253.11	3.59
U S Treasury Nt 1.875% 10/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828M49 Asset Minor Code 21	750,000.000	740,715.00 98.7620	749,940.00	- 9,225.00 - 744,426.50	5,910.89	1.90
U S Treasury Nt 2.000% 11/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828M80 Asset Minor Code 21	500,000.000	495,900.00 99.1800	502,045.31	- 6,145.31 - 498,274.31	3,351.65	2.02
U S Treasury Nt 2.125% 12/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828N30 Asset Minor Code 21	500,000.000	497,950.00 99.5900	501,576.56	- 3,626.56 - 497,845.56	2,670.93	2.13
U S Treasury Nt 2.625% 11/15/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828PC8 Asset Minor Code 21	750,000.000	753,285.00 100.4380	789,878.91	- 36,593.91 - 787,972.91	7,450.79	2.61

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 18 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 3.625% 2/15/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828PX2 Asset Minor Code 21	750,000.000	767,962.50 102.3950	844,546.88	- 76,584.38 - 842,693.38	3,379.66	3.54
U S Treasury Nt 1.750% 1/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828P38 Asset Minor Code 21	500,000.000	491,075.00 98.2150	489,240.00	1,835.00 - 485,294.00	1,450.28	1.78
U S Treasury Nt 2.125% 8/15/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828RC6 Asset Minor Code 21	500,000.000	498,320.00 99.6640	528,554.69	- 30,234.69 - 526,248.69	1,320.79	2.13
U S Treasury Nt 2.000% 11/15/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828RR3 Asset Minor Code 21	750,000.000	745,372.50 99.3830	764,296.88	- 18,924.38 - 760,283.38	5,676.80	2.01
U S Treasury Nt 1.625% 4/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828R28 Asset Minor Code 21	500,000.000	488,010.00 97.6020	479,037.81	8,972.19 - 474,891.81	3,411.60	1.66
U S Treasury Nt 2.000% 2/15/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828SF8 Asset Minor Code 21	500,000.000	496,835.00 99.3670	509,312.50	- 12,477.50 - 506,206.50	1,243.09	2.01
U S Treasury Nt 1.500% 3/31/19 Standard & Poors Rating: N/A Moody's Rating: WR 912828SN1 Asset Minor Code 21	.000	.00 100.0000	.00	.00 - 999,419.00	.00	0.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 19 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 1.750% 5/15/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828SV3 Asset Minor Code 21	750,000.000	739,012.50 98.5350	758,355.47	- 19,342.97 - 753,524.47	4,967.20	1.78
U S Treasury Nt 1.000% 6/30/19 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828TC4 Asset Minor Code 21	1,000,000.000	996,250.00 99.6250	977,075.00	19,175.00 - 976,174.00	2,513.81	1.00
U S Treasury Nt 1.625% 8/15/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828TJ9 Asset Minor Code 21	700,000.000	686,161.00 98.0230	701,058.75	- 14,897.75 - 696,136.75	1,414.02	1.66
U S Treasury Nt 1.000% 8/31/19 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828TN0 Asset Minor Code 21	500,000.000	496,935.00 99.3870	491,670.00	5,265.00 - 491,044.00	434.78	1.01
U S Treasury Nt 1.000% 9/30/19 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828TR1 Asset Minor Code 21	500,000.000	496,350.00 99.2700	488,090.00	8,260.00 - 487,464.00	13.66	1.01
U S Treasury Nt 1.250% 10/31/19 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828TV2 Asset Minor Code 21	500,000.000	496,505.00 99.3010	502,055.00	- 5,550.00 - 501,409.00	2,627.06	1.26
U S Treasury Nt 1.375% 9/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828T26 Asset Minor Code 21	750,000.000	722,197.50 96.2930	707,588.77	14,608.73 - 700,852.77	28.17	1.43

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 20 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 1.625% 10/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828T91 Asset Minor Code 21	1,000,000.000	973,240.00 97.3240	954,537.82	18,702.18 - 945,276.82	6,823.20	1.67
U S Treasury Nt 1.000% 11/30/19 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828UB4 Asset Minor Code 21	500,000.000	495,315.00 99.0630	490,620.00	4,695.00 - 489,699.00	1,675.82	1.01
U S Treasury Nt 1.125% 12/31/19 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828UF5 Asset Minor Code 21	1,000,000.000	990,350.00 99.0350	986,859.00	3,491.00 - 985,098.00	2,828.04	1.14
U S Treasury Nt 1.250% 2/29/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828UQ1 Asset Minor Code 21	500,000.000	494,745.00 98.9490	500,240.00	- 5,495.00 - 499,264.00	543.48	1.26
U S Treasury Nt 1.125% 3/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828UV0 Asset Minor Code 21	1,000,000.000	987,620.00 98.7620	997,280.00	- 9,660.00 - 994,969.00	741.59	1.14
U S Treasury Nt 2.125% 11/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828U57 Asset Minor Code 21	750,000.000	745,927.50 99.4570	733,611.53	12,315.97 - 726,845.53	5,341.69	2.14
U S Treasury Nt 1.125% 4/30/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828VA5 Asset Minor Code 21	1,000,000.000	986,480.00 98.6480	999,970.00	- 13,490.00 - 997,589.00	4,728.71	1.14



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 21 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 1.375% 5/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828VF4 Asset Minor Code 21	500,000.000	494,120.00 98.8240	509,570.32	- 15,450.32 - 508,379.32	2,304.26	1.39
U S Treasury Nt 2.500% 8/15/23 Standard & Poors Rating: N/R Moody's Rating: Aaa 912828VS6 Asset Minor Code 21	750,000.000	758,025.00 101.0700	747,596.25	10,428.75 - 741,152.75	2,330.80	2.47
U S Treasury Nt 2.125% 8/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828VV9 Asset Minor Code 21	1,000,000.000	996,720.00 99.6720	1,037,868.13	- 41,148.13 - 1,035,407.13	1,847.83	2.13
U S Treasury Nt 2.000% 9/30/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828VZ0 Asset Minor Code 21	750,000.000	746,047.50 99.4730	777,193.36	- 31,145.86 - 775,257.36	40.98	2.01
U S Treasury Nt 1.750% 10/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828WC0 Asset Minor Code 21	500,000.000	495,315.00 99.0630	514,066.41	- 18,751.41 - 512,560.41	3,674.03	1.77
U S Treasury Nt 2.750% 11/15/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828WE6 Asset Minor Code 21	1,000,000.000	1,021,840.00 102.1840	1,007,190.26	14,649.74 - 998,589.26	10,407.46	2.69
U S Treasury Nt 2.250% 4/30/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828WG1 Asset Minor Code 21	1,000,000.000	999,300.00 99.9300	1,054,620.63	- 55,320.63 - 1,050,519.63	9,447.51	2.25

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 22 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 2.000% 5/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828WN6 Asset Minor Code 21	750,000.000	745,575.00 99.4100	779,589.85	- 34,014.85 - 776,423.85	5,027.47	2.01
U S Treasury Nt 2.125% 6/30/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828WR7 Asset Minor Code 21	500,000.000	498,360.00 99.6720	527,250.00	- 28,890.00 - 525,079.00	2,670.93	2.13
U S Treasury Nt 2.250% 7/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828WY2 Asset Minor Code 21	750,000.000	749,617.50 99.9490	795,843.75	- 46,226.25 - 792,565.25	2,796.96	2.25
U S Treasury Nt 1.375% 2/15/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828W22 Asset Minor Code 21	750,000.000	743,175.00 99.0900	743,261.72	- 86.72 - 86.72	1,281.94	1.39
U S Treasury Nt 1.875% 5/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828XD7 Asset Minor Code 21	750,000.000	741,712.50 98.8950	762,750.00	- 21,037.50 - 757,881.50	4,739.30	1.90
U S Treasury Nt 1.625% 7/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828XM7 Asset Minor Code 21	1,000,000.000	989,960.00 98.9960	1,027,929.69	- 37,969.69 - 1,025,588.69	2,693.37	1.64
U S Treasury Nt 2.750% 7/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828Y61 Asset Minor Code 21	500,000.000	510,450.00 102.0900	502,677.20	7,772.80 - 498,536.20	2,279.01	2.69

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 23 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 1.875% 7/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128282P4 Asset Minor Code 21	725,000.000	716,590.00 98.8400	731,938.47	- 15,348.47 - 727,007.47	2,102.90	1.90
<b>Total US Government Issues</b>	<b>74,365,000.000</b>	<b>73,960,814.40</b>	<b>74,635,378.00</b>	<b>- 674,563.60</b> <b>- 75,819,844.90</b>	<b>358,274.25</b>	<b>1.97</b>
<b>Corporate Issues</b>						
Aflac Inc 3.625% 6/15/23 Standard & Poors Rating: A- Moody's Rating: A3 001055AL6 Asset Minor Code 28	500,000.000	519,590.00 103.9180	508,851.50	10,738.50 - 498,995.50	5,336.81	3.49
Aetna Inc 2.750% 11/15/22 Standard & Poors Rating: BBB Moody's Rating: Baa2 008117AP8 Asset Minor Code 28	400,000.000	394,644.00 98.6610	402,014.50	- 7,370.50 - 397,441.50	4,155.56	2.79
Alma Bank C D 1.400% 4/26/21 020080AY3 Asset Minor Code 28	200,000.000	195,658.00 97.8290	200,000.00	- 4,342.00 - 198,275.00	46.03	1.43
Amazon Com Inc 2.600% 12/05/19 Standard & Poors Rating: AA- Moody's Rating: A3 023135AL0 Asset Minor Code 28	250,000.000	249,720.00 99.8880	255,266.74	- 5,546.74 - 255,358.24	2,094.44	2.60
American Express Mtn 2.700% 3/03/22 Standard & Poors Rating: A- Moody's Rating: A2 0258M0EG0 Asset Minor Code 28	400,000.000	400,400.00 100.1000	404,113.78	- 3,713.78 - 401,092.78	840.00	2.70

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT :

Page 24 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
American Express Co 2.650% 12/02/22 Standard & Poors Rating: BBB+ Moody's Rating: A3 025816BD0 Asset Minor Code 28	250,000.000	248,557.50 99.4230	251,524.00	- 2,966.50 - 248,935.50	2,189.93	2.67
Amex Centurion C D 2.400% 5/24/22 02587DS66 Asset Minor Code 28	245,000.000	241,070.20 98.3960	245,000.00	- 3,929.80 - 243,989.60	2,062.03	2.44
Amgen Inc 3.450% 10/01/20 Standard & Poors Rating: A Moody's Rating: Baa1 031162BD1 Asset Minor Code 28	300,000.000	303,741.00 101.2470	318,744.00	- 15,003.00 - 317,363.00	5,175.00	3.41
Anheuser Busch 4.375% 2/15/21 Standard & Poors Rating: A- Moody's Rating: Baa1 03523TBB3 Asset Minor Code 28	500,000.000	514,945.00 102.9890	555,186.50	- 40,241.50 - 552,385.50	2,795.14	4.25
Anheuser Busch 2.500% 7/15/22 Standard & Poors Rating: A- Moody's Rating: Baa1 03523TBP2 Asset Minor Code 28	110,000.000	108,978.10 99.0710	111,990.24	- 3,012.14 - 111,291.84	580.56	2.52
Anheuser Busch Inbev 2.625% 1/17/23 Standard & Poors Rating: A- Moody's Rating: Baa1 035242AA4 Asset Minor Code 28	250,000.000	248,047.50 99.2190	251,029.00	- 2,981.50 - 248,230.50	1,348.96	2.65
Anthem Inc 2.950% 12/01/22 Standard & Poors Rating: A Moody's Rating: Baa2 036752AF0 Asset Minor Code 28	250,000.000	249,787.50 99.9150	253,621.25	- 3,833.75 - 250,860.25	2,458.33	2.95

01866404  
 43-01-B-62-094-04  
 0101-11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 25 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Apple Inc 2.850% 5/06/21 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833AR1 Asset Minor Code 28	250,000.000	251,647.50 100.6590	263,514.00	- 11,866.50 - 262,475.50	2,869.79	2.83
Apple Inc 1.550% 2/07/20 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833AX8 Asset Minor Code 28	300,000.000	297,681.00 99.2270	300,053.99	- 2,372.99 - 299,287.99	671.67	1.56
Apple Inc 2.000% 5/06/20 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833BD1 Asset Minor Code 28	449,000.000	446,849.29 99.5210	456,545.59	- 9,696.30 - 455,058.40	3,442.33	2.01
Apple Inc 2.850% 2/23/23 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833BU3 Asset Minor Code 28	250,000.000	252,287.50 100.9150	252,451.50	- 164.00 - 250,518.00	752.08	2.82
Apple Inc 2.300% 5/11/22 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833CQ1 Asset Minor Code 28	250,000.000	248,372.50 99.3490	254,449.75	- 6,077.25 - 252,443.75	2,236.11	2.32
B Bay LLC C D 2.250% 3/24/22 05580AHB3 Asset Minor Code 28	245,000.000	241,525.90 98.5820	245,000.00	- 3,474.10 - 244,114.55	120.82	2.28
Baker Hughes Inc 3.200% 8/15/21 Standard & Poors Rating: A- Moody's Rating: A3 057224BC0 Asset Minor Code 28	500,000.000	504,270.00 100.8540	529,716.50	- 25,446.50 - 526,805.50	2,044.44	3.17

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 26 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bank Of America Corp 2.650% 4/01/19 Standard & Poors Rating: N/R Moody's Rating: WR 06051GFD6 Asset Minor Code 28	650,000.000	650,000.00 100.0000	666,005.46	- 16,005.46 - 665,965.46	8,612.50	2.65
Bank Of America Mtn 2.625% 10/19/20 Standard & Poors Rating: A- Moody's Rating: A2 06051GFT1 Asset Minor Code 28	450,000.000	448,879.50 99.7510	455,746.84	- 6,867.34 - 454,440.84	5,315.62	2.63
Bank Of America 3.77925% 4/24/23 Standard & Poors Rating: A- Moody's Rating: A2 06051GGJ2 Asset Minor Code 28	250,000.000	251,972.50 100.7890	258,259.00	- 6,286.50 - 258,165.50	1,758.40	3.75
Barclays Bnk De C D 2.250% 9/27/22 06740KKY2 Asset Minor Code 28	245,000.000	240,411.15 98.1270	245,000.00	- 4,588.85 - 243,916.10	75.51	2.29
Baxter Intl Inc 2.400% 8/15/22 Standard & Poors Rating: A- Moody's Rating: Baa1 071813BF5 Asset Minor Code 28	300,000.000	291,534.00 97.1780	304,470.50	- 12,936.50 - 301,841.50	920.00	2.47
Berkshire Hathaway 3.400% 1/31/22 Standard & Poors Rating: AA Moody's Rating: Aa2 084670BF4 Asset Minor Code 28	100,000.000	102,701.00 102.7010	106,552.50	- 3,851.50 - 105,874.50	576.11	3.31
Business Bank C D 1.400% 10/28/21 12325EHF2 Asset Minor Code 28	245,000.000	237,811.70 97.0660	245,000.00	- 7,188.30 - 243,102.70	37.59	1.44

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 27 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cigna Corp 4.000% 2/15/22 Standard & Poors Rating: A- Moody's Rating: Baa2 125509BS7 Asset Minor Code 28	250,000.000	256,910.00 102.7640	267,536.50	- 10,626.50 - 266,325.50	1,277.78	3.89
Cme Group Inc 3.000% 9/15/22 Standard & Poors Rating: AA- Moody's Rating: Aa3 12572QAE5 Asset Minor Code 28	250,000.000	253,435.00 101.3740	261,586.50	- 8,151.50 - 258,748.00	333.33	2.96
Capital One Bank 2.300% 6/05/19 Standard & Poors Rating: BBB+ Moody's Rating: Baa1 140420NK2 Asset Minor Code 28	500,000.000	499,635.00 99.9270	505,666.00	- 6,031.00 - 505,390.00	3,705.56	2.30
Capital One C D 1.550% 4/27/21 140420YK0 Asset Minor Code 28	245,000.000	241,415.65 98.5370	245,000.00	- 3,584.35 - 241,177.00	1,623.04	1.57
Cardinal Health Inc 2.400% 11/15/19 Standard & Poors Rating: BBB+ Moody's Rating: Baa2 14149YAZ1 Asset Minor Code 28	500,000.000	498,535.00 99.7070	504,736.00	- 6,201.00 - 504,175.00	4,533.33	2.41
Caterpillar Finl Mtn 2.400% 6/06/22 Standard & Poors Rating: A Moody's Rating: A3 14913QAA7 Asset Minor Code 28	125,000.000	123,938.75 99.1510	126,876.37	- 2,937.62 - 126,114.12	958.33	2.42
Chevron Corp 2.427% 6/24/20 Standard & Poors Rating: AA Moody's Rating: Aa2 166764AG5 Asset Minor Code 28	250,000.000	249,585.00 99.8340	255,541.00	- 5,956.00 - 255,020.00	1,634.85	2.43

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 28 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cintas Corporation 2.900% 4/01/22 Standard & Poors Rating: A- Moody's Rating: A3 17252MAM2 Asset Minor Code 28	125,000.000	125,458.75 100.3670	128,968.83	- 3,510.08 - 128,065.33	1,812.50	2.89
Cisco Systems Inc 2.450% 6/15/20 Standard & Poors Rating: AA- Moody's Rating: A1 17275RAX0 Asset Minor Code 28	250,000.000	249,602.50 99.8410	254,201.00	- 4,598.50 - 253,635.00	1,803.47	2.45
Citigroup Inc 2.500% 7/29/19 Standard & Poors Rating: BBB+ Moody's Rating: A3 172967HU8 Asset Minor Code 28	250,000.000	249,872.50 99.9490	253,664.62	- 3,792.12 - 253,491.12	1,076.39	2.50
Citibank Na C D 3.000% 4/24/23 17312QJ67 Asset Minor Code 28	245,000.000	246,073.10 100.4380	245,000.00	1,073.10 - 243,793.60	3,201.78	2.99
Citizens Bank Na Mtn 2.450% 12/04/19 Standard & Poors Rating: A- Moody's Rating: Baa1 17401QAB7 Asset Minor Code 28	200,000.000	199,516.00 99.7580	201,728.22	- 2,212.22 - 201,515.22	1,592.50	2.46
Clorox Company 3.050% 9/15/22 Standard & Poors Rating: A- Moody's Rating: Baa1 189054AT6 Asset Minor Code 28	270,000.000	273,634.20 101.3460	282,116.00	- 8,481.80 - 278,210.80	366.00	3.01
Comcast Corp 2.850% 1/15/23 Standard & Poors Rating: A- Moody's Rating: A3 20030NBF7 Asset Minor Code 28	250,000.000	250,950.00 100.3800	254,864.00	- 3,914.00 - 252,205.50	1,504.17	2.84



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 29 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Comcast Corp 2.750% 3/01/23 Standard & Poors Rating: A- Moody's Rating: A3 20030NBR1 Asset Minor Code 28	250,000.000	249,577.50 99.8310	245,409.00	4,168.50 - 242,250.50	572.92	2.75
Conocophillips Co 2.400% 12/15/22 Standard & Poors Rating: A Moody's Rating: A3 20826FAA4 Asset Minor Code 28	250,000.000	248,197.50 99.2790	250,511.50	- 2,314.00 - 246,060.50	1,766.67	2.42
Crossfirst Bk C D 2.850% 4/28/23 22766ADG7 Asset Minor Code 28	245,000.000	244,661.90 99.8620	245,000.00	- 338.10 - 245,337.10	497.38	2.85
John Deere Cap Mtn 3.150% 10/15/21 Standard & Poors Rating: A Moody's Rating: A2 24422ERH4 Asset Minor Code 28	185,000.000	187,160.80 101.1680	198,517.05	- 11,356.25 - 197,433.80	2,687.12	3.11
John Deere Mtn 2.650% 1/06/22 Standard & Poors Rating: A Moody's Rating: A2 24422ETL3 Asset Minor Code 28	125,000.000	124,946.25 99.9570	128,207.81	- 3,261.56 - 127,466.81	782.12	2.65
Discover Bk C D 1.500% 8/17/21 254672G28 Asset Minor Code 28	245,000.000	238,977.90 97.5420	245,000.00	- 6,022.10 - 243,046.35	432.95	1.54
Walt Disney Co Mtn 2.750% 8/16/21 Standard & Poors Rating: A Moody's Rating: A2 25468PCN4 Asset Minor Code 28	100,000.000	100,740.00 100.7400	107,627.50	- 6,887.50 - 107,012.50	343.75	2.73

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 30 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ebay Inc 2.200% 8/01/19 Standard & Poors Rating: BBB+ Moody's Rating: Baa1 278642AH6 Asset Minor Code 28	440,000.000	439,128.80 99.8020	448,128.40	- 8,999.60 - 447,850.20	1,613.33	2.20
Enerbank USA C D 3.200% 8/30/23 29278TCP3 Asset Minor Code 28	250,000.000	253,010.00 101.2040	250,000.00	3,010.00 - 246,989.00	569.86	3.16
Everbank C D 2.150% 4/28/22 29976D2T6 Asset Minor Code 28	245,000.000	240,604.70 98.2060	245,000.00	- 4,395.30 - 244,060.65	2,236.88	2.19
Farmers C D 2.550% 2/23/23 307811BY4 Asset Minor Code 28	250,000.000	247,070.00 98.8280	250,000.00	- 2,930.00 - 248,636.50	157.19	2.58
Fifth Third Bk Mtn 2.875% 10/01/21 Standard & Poors Rating: A- Moody's Rating: A3 31677QBC2 Asset Minor Code 28	300,000.000	300,237.00 100.0790	316,850.74	- 16,613.74 - 314,443.74	4,312.50	2.87
Fifth Third Bank Mtn 2.250% 6/14/21 Standard & Poors Rating: A- Moody's Rating: A3 31677QBG3 Asset Minor Code 28	200,000.000	197,870.00 98.9350	203,516.12	- 5,646.12 - 201,967.12	1,337.50	2.27
First Business C D 1.500% 6/24/21 31938QS54 Asset Minor Code 28	245,000.000	239,575.70 97.7860	245,000.00	- 5,424.30 - 242,977.75	986.71	1.53
General Dynamics 3.375% 5/15/23 Standard & Poors Rating: A+ Moody's Rating: A2 369550BD9 Asset Minor Code 28	250,000.000	256,902.50 102.7610	252,099.75	4,802.75 - 248,978.75	3,187.50	3.28

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 31 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
General Electric Co 2.700% 10/09/22 Standard & Poors Rating: BBB+ Moody's Rating: Baa1 369604BD4 Asset Minor Code 28	250,000.000	245,507.50 98.2030	257,899.00	- 12,391.50 - 254,463.00	3,225.00	2.75
Gen Elec Cap Cr Mtn 2.100% 12/11/19 Standard & Poors Rating: BBB+ Moody's Rating: A3 36962G6P4 Asset Minor Code 28	250,000.000	248,222.50 99.2890	256,041.00	- 7,818.50 - 255,282.50	1,604.17	2.12
General Elec Cap Mtn 3.100% 1/09/23 Standard & Poors Rating: BBB+ Moody's Rating: Baa1 36962G6S8 Asset Minor Code 28	250,000.000	248,430.00 99.3720	256,004.00	- 7,574.00 - 252,538.00	1,765.28	3.12
General Elec Ca Mtn 2.200% 1/09/20 Standard & Poors Rating: BBB+ Moody's Rating: Baa1 36962G7M0 Asset Minor Code 28	200,000.000	198,712.00 99.3560	205,044.00	- 6,332.00 - 204,861.00	1,002.22	2.21
General Elec Mtn 3.43631% 4/15/23 Standard & Poors Rating: BBB+ Moody's Rating: Baa1 36966TJA1 Asset Minor Code 28	250,000.000	241,985.00 96.7940	257,879.00	- 15,894.00 - 259,333.00	1,998.86	3.55
Genoa Banking C D 2.550% 2/28/23 372348BZ4 Asset Minor Code 28	250,000.000	247,042.50 98.8170	250,000.00	- 2,957.50 - 248,636.50	69.86	2.58
Glaxosmithkline Cap 2.800% 3/18/23 Standard & Poors Rating: A+ Moody's Rating: A2 377372AH0 Asset Minor Code 28	250,000.000	250,427.50 100.1710	247,443.75	2,983.75 - 244,345.25	252.78	2.80

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 32 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Goldman Sachs 2.750% 9/15/20 Standard & Poors Rating: BBB+ Moodys Rating: A3 38141GVP6 Asset Minor Code 28	500,000.000	499,410.00 99.8820	509,605.24	- 10,195.24 - 507,664.24	611.11	2.75
Goldman Sachs Group 3.000% 4/26/22 Standard & Poors Rating: BBB+ Moodys Rating: A3 38141GWC4 Asset Minor Code 28	250,000.000	249,457.50 99.7830	255,194.89	- 5,737.39 - 253,968.89	3,229.17	3.01
Goldman Sachs Group 2.875% 2/25/21 Standard & Poors Rating: BBB+ Moodys Rating: A3 38143U8F1 Asset Minor Code 28	300,000.000	300,132.00 100.0440	303,780.89	- 3,648.89 - 302,237.89	862.50	2.87
Goldman Sachs C D 2.300% 11/18/20 38148J2J9 Asset Minor Code 28	250,000.000	249,350.00 99.7400	250,000.00	- 650.00 - 249,189.00	2,110.96	2.31
Hsbc USA Inc 2.375% 11/13/19 Standard & Poors Rating: A Moodys Rating: A2 40428HPN6 Asset Minor Code 28	250,000.000	249,367.50 99.7470	253,313.50	- 3,946.00 - 253,312.50	2,276.04	2.38
Hsbc USA Inc Mtn 2.350% 3/05/20 Standard & Poors Rating: A Moodys Rating: A2 40428HPR7 Asset Minor Code 28	300,000.000	299,121.00 99.7070	304,413.00	- 5,292.00 - 303,791.00	509.17	2.36
Hsbc USA Inc 2.750% 8/07/20 Standard & Poors Rating: A Moodys Rating: A2 40428HPV8 Asset Minor Code 28	750,000.000	750,720.00 100.0960	762,077.05	- 11,357.05 - 758,963.55	3,093.75	2.75

01866404  
 43-01-B-62-094-04  
 0101-11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 33 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Halliburton Company 3.500% 8/01/23 Standard & Poors Rating: A- Moody's Rating: Baa1 406216BD2 Asset Minor Code 28	400,000.000	408,296.00 102.0740	407,366.50	929.50 - 402,253.50	2,333.33	3.43
Huntington National 2.500% 8/07/22 Standard & Poors Rating: A- Moody's Rating: A3 44644AAB3 Asset Minor Code 28	350,000.000	346,538.50 99.0110	354,249.90	- 7,711.40 - 350,524.90	1,312.50	2.52
IBM Corp 2.875% 11/09/22 Standard & Poors Rating: A Moody's Rating: A1 459200JC6 Asset Minor Code 28	350,000.000	351,242.50 100.3550	360,209.00	- 8,966.50 - 356,676.50	3,969.10	2.86
Jpmorgan Chase 6.300% 4/23/19 Standard & Poors Rating: A- Moody's Rating: A2 46625HHL7 Asset Minor Code 28	250,000.000	250,485.00 100.1940	300,734.00	- 50,249.00 - 301,365.50	6,912.50	6.29
Jpmorgan Chase Co 2.550% 3/01/21 Standard & Poors Rating: A- Moody's Rating: A2 46625HQJ2 Asset Minor Code 28	300,000.000	299,004.00 99.6680	305,292.50	- 6,288.50 - 303,689.50	637.50	2.56
Jpmorgan Chase C D 1.500% 7/29/21 48125Y7Y4 Asset Minor Code 28	245,000.000	238,968.10 97.5380	245,000.00	- 6,031.90 - 243,597.60	624.25	1.54
Key Bank Na Mtn 2.400% 6/09/22 49327M2S2 Asset Minor Code 28	200,000.000	198,170.00 99.0850	202,467.04	- 4,297.04 - 199,756.04	1,493.33	2.42
Ks Statebank C D 1.450% 10/29/21 50116CAQ2 Asset Minor Code 28	245,000.000	237,804.35 97.0630	245,000.00	- 7,195.65 - 243,134.55	301.72	1.49

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 34 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lehman Brth Mtn Es 0.00001% 1/24/13 Standard & Poors Rating: N/A Moodys Rating: N/A 525ESCIB7 Asset Minor Code 28	1,000,000.000	19,000.00 1.9000	1.00	18,999.00 - 500.00	.00	0.00
Mb Financial C D C. 1.400% 3/30/21 55266CQV1 Asset Minor Code 28	245,000.000	238,801.50 97.4700	245,000.00	- 6,198.50 - 242,803.80	9.40	1.44
Marsh McLennan Cos 4.050% 10/15/23 Standard & Poors Rating: A- Moodys Rating: Baa1 571748AU6 Asset Minor Code 28	500,000.000	519,925.00 103.9850	517,821.50	2,103.50 - 509,955.50	9,337.50	3.89
McDonalds Corp Mtn 1.875% 5/29/19 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 58013MEQ3 Asset Minor Code 28	250,000.000	249,447.50 99.7790	253,449.00	- 4,001.50 - 253,470.50	1,588.54	1.88
Medallion Bk C D 3.200% 5/30/23 58404DBZ3 Asset Minor Code 28	250,000.000	253,005.00 101.2020	250,000.00	3,005.00 - 248,751.50	2,673.97	3.16
Merck Co Inc 1.850% 2/10/20 Standard & Poors Rating: AA Moodys Rating: A1 58933YAS4 Asset Minor Code 28	300,000.000	298,059.00 99.3530	303,455.99	- 5,396.99 - 303,025.99	786.25	1.86
Morgan Stanley 2.750% 5/19/22 Standard & Poors Rating: BBB+ Moodys Rating: A3 61744YAH1 Asset Minor Code 28	250,000.000	248,490.00 99.3960	254,550.81	- 6,060.81 - 252,772.31	2,520.83	2.77

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 35 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Morgan Stanley Mtn 2.625% 11/17/21 Standard & Poors Rating: BBB+ Moody's Rating: A3 61746BED4 Asset Minor Code 28	500,000.000	497,710.00 99.5420	502,809.88	- 5,099.88 - 498,383.88	4,885.42	2.64
Morgan Stanley C D 2.650% 1/25/23 61747MH46 Asset Minor Code 28	245,000.000	243,162.50 99.2500	245,000.00	- 1,837.50 - 243,818.10	1,173.99	2.67
Morgan Stanley 5.625% 9/23/19 Standard & Poors Rating: BBB+ Moody's Rating: A3 61747YCJ2 Asset Minor Code 28	340,000.000	344,426.80 101.3020	392,332.00	- 47,905.20 - 392,766.20	425.00	5.55
Occidental Pete 3.125% 2/15/22 Standard & Poors Rating: A Moody's Rating: A3 674599CC7 Asset Minor Code 28	250,000.000	253,487.50 101.3950	260,311.50	- 6,824.00 - 258,300.50	998.26	3.08
Oracle Corp 3.875% 7/15/20 Standard & Poors Rating: AA- Moody's Rating: A1 68389XAK1 Asset Minor Code 28	200,000.000	203,522.00 101.7610	219,140.00	- 15,618.00 - 218,413.00	1,636.11	3.81
Oracle Corp 2.500% 10/15/22 Standard & Poors Rating: AA- Moody's Rating: A1 68389XAP0 Asset Minor Code 28	500,000.000	497,275.00 99.4550	510,205.00	- 12,930.00 - 505,589.00	5,763.89	2.51
Oracle Corp 3.625% 7/15/23 Standard & Poors Rating: AA- Moody's Rating: A1 68389XAS4 Asset Minor Code 28	350,000.000	363,135.50 103.7530	358,832.45	4,303.05 - 354,687.45	2,678.47	3.49

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 36 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oracle Corp 2.250% 10/08/19 Standard & Poors Rating: AA- Moody's Rating: A1 68389XAX3 Asset Minor Code 28	250,000.000	249,467.50 99.7870	257,296.00	- 7,828.50 - 257,150.00	2,703.12	2.25
Oracle Corp 2.800% 7/08/21 Standard & Poors Rating: AA- Moody's Rating: A1 68389XBA2 Asset Minor Code 28	250,000.000	251,027.50 100.4110	265,766.50	- 14,739.00 - 264,823.00	1,613.89	2.79
Oracle Corp 2.400% 9/15/23 Standard & Poors Rating: AA- Moody's Rating: A1 68389XBL8 Asset Minor Code 28	400,000.000	394,056.00 98.5140	389,126.50	4,929.50 - 384,489.50	426.67	2.44
Pnc Bank Na 3.800% 7/25/23 Standard & Poors Rating: A- Moody's Rating: A3 69349LAM0 Asset Minor Code 28	400,000.000	411,268.00 102.8170	407,667.30	3,600.70 - 402,706.30	2,786.67	3.70
Ppg Industries Inc 3.200% 3/15/23 Standard & Poors Rating: A- Moody's Rating: A3 693506BN6 Asset Minor Code 28	250,000.000	253,225.00 101.2900	251,967.75	1,257.25 - 248,426.75	355.56	3.16
Pnc Bank Na Mtn 2.250% 7/02/19 Standard & Poors Rating: A Moody's Rating: A2 69353RDD7 Asset Minor Code 28	500,000.000	499,465.00 99.8930	508,436.00	- 8,971.00 - 508,290.00	2,781.25	2.25
Pepsico Inc 1.700% 10/06/21 Standard & Poors Rating: A+ Moody's Rating: A1 713448DL9 Asset Minor Code 28	125,000.000	122,375.00 97.9000	126,522.58	- 4,147.58 - 125,819.08	1,032.99	1.74



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 37 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pepsico Inc 2.250% 5/02/22 Standard & Poors Rating: A+ Moody's Rating: A1 713448DT2 Asset Minor Code 28	250,000.000	248,585.00 99.4340	253,866.00	- 5,281.00 - 251,085.00	2,328.12	2.26
Phillips 66 4.300% 4/01/22 Standard & Poors Rating: BBB+ Moody's Rating: A3 718546AC8 Asset Minor Code 28	335,000.000	349,438.50 104.3100	365,387.65	- 15,949.15 - 362,676.50	7,202.50	4.12
Privatebank C D 1.500% 8/30/21 74267GVM6 Asset Minor Code 28	245,000.000	238,590.80 97.3840	245,000.00	- 6,409.20 - 243,639.25	322.19	1.54
Salesforce Com Inc 3.250% 4/11/23 Standard & Poors Rating: A- Moody's Rating: A3 79466LAE4 Asset Minor Code 28	250,000.000	256,150.00 102.4600	253,386.50	2,763.50 - 250,260.50	3,836.81	3.17
Sallie Mae Bank C D 2.650% 1/24/23 795450J48 Asset Minor Code 28	245,000.000	243,167.40 99.2520	245,000.00	- 1,832.60 - 243,818.10	1,191.77	2.67
Schwab Cahrles 4.450% 7/22/20 Standard & Poors Rating: A Moody's Rating: A2 808513AD7 Asset Minor Code 28	300,000.000	306,891.00 102.2970	335,922.00	- 29,031.00 - 335,321.00	2,558.75	4.35
State Bank India C D 2.350% 1/26/22 8562845Z3 Asset Minor Code 28	102,000.000	101,034.06 99.0530	102,000.00	- 965.94 - 965.94	426.86	2.37
Skryker Corp 4.375% 1/15/20 Standard & Poors Rating: A Moody's Rating: Baa1 863667AB7 Asset Minor Code 28	400,000.000	404,920.00 101.2300	450,934.00	- 46,014.00 - 451,017.00	3,694.44	4.32

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 38 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Synchrony Bank C D 1.500% 6/17/21 87164YMG6 Asset Minor Code 28	245,000.000	240,171.05 98.0290	245,000.00	- 4,828.95 - 242,994.90	1,057.19	1.53
Tiaa FSB C D 2.150% 10/28/22 87270LAV5 Asset Minor Code 28	245,000.000	239,379.70 97.7060	245,000.00	- 5,620.30 - 243,587.80	2,193.59	2.20
Texas Instruments 1.650% 8/03/19 Standard & Poors Rating: A+ Moodys Rating: A1 882508AU8 Asset Minor Code 28	250,000.000	249,060.00 99.6240	248,803.50	256.50 - 248,042.50	664.58	1.66
3M Company 1.625% 9/19/21 Standard & Poors Rating: AA- Moodys Rating: A1 88579YAU5 Asset Minor Code 28	500,000.000	489,825.00 97.9650	506,749.00	- 16,924.00 - 503,698.00	270.83	1.66
Total Bank C D 1.400% 4/29/21 89153HCX6 Asset Minor Code 28	245,000.000	241,871.35 98.7230	245,000.00	- 3,128.65 - 243,002.25	28.19	1.42
Travelers Cos Inc 5.900% 6/02/19 Standard & Poors Rating: A Moodys Rating: A2 89417EAF6 Asset Minor Code 28	250,000.000	251,240.00 100.4960	299,929.00	- 48,689.00 - 300,643.00	4,875.69	5.87
Union Bank Na Mtn 2.250% 5/06/19 Standard & Poors Rating: A Moodys Rating: A2 90520EAF8 Asset Minor Code 28	500,000.000	499,690.00 99.9380	507,129.93	- 7,439.93 - 506,948.93	4,531.25	2.25
United Tech Corp 4.500% 4/15/20 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 913017BR9 Asset Minor Code 28	500,000.000	509,330.00 101.8660	571,166.00	- 61,836.00 - 569,955.00	10,375.00	4.42

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 39 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Unitedhealth Group 2.875% 3/15/22 Standard & Poors Rating: A+ Moodys Rating: A3 91324PBV3 Asset Minor Code 28	250,000.000	251,622.50 100.6490	256,719.00	- 5,096.50 - 254,833.00	319.44	2.86
Unitedhealth Grp Inc 2.750% 2/15/23 Standard & Poors Rating: A+ Moodys Rating: A3 91324PBZ4 Asset Minor Code 28	250,000.000	250,007.50 100.0030	250,339.00	- 331.50 - 247,563.00	878.47	2.75
Unitedhealth Group 2.875% 12/15/21 Standard & Poors Rating: A+ Moodys Rating: A3 91324PCH3 Asset Minor Code 28	200,000.000	201,082.00 100.5410	205,463.50	- 4,381.50 - 204,120.50	1,693.06	2.86
Washington C D 1.500% 3/31/21 938828AC4 Asset Minor Code 28	245,000.000	241,359.30 98.5140	245,000.00	- 3,640.70 - 243,555.95	261.78	1.52
Waste Management Inc 2.900% 9/15/22 Standard & Poors Rating: A- Moodys Rating: Baa1 94106LAY5 Asset Minor Code 28	230,000.000	230,784.30 100.3410	238,831.60	- 8,047.30 - 237,360.90	296.44	2.89
Wells Fargo Co Mtn 4.600% 4/01/21 Standard & Poors Rating: A- Moodys Rating: A2 94974BEV8 Asset Minor Code 28	400,000.000	413,160.00 103.2900	449,118.50	- 35,958.50 - 448,665.50	9,200.00	4.45
Wells Fargo Mtn 3.450% 2/13/23 Standard & Poors Rating: BBB+ Moodys Rating: A3 94974BFJ4 Asset Minor Code 28	250,000.000	252,677.50 101.0710	253,771.50	- 1,094.00 - 251,243.00	1,150.00	3.41

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 40 of 182  
 Period from March 1, 2019 to March 31, 2019

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Wells Fargo 2.100% 7/26/21 Standard & Poors Rating: A- Moody's Rating: A2 949746SA0 Asset Minor Code 28	250,000.000	246,050.00 98.4200	254,272.72	- 8,222.72 - 252,844.22	947.92	2.13
Wells Fargo 3.97438% 10/31/23 Standard & Poors Rating: A- Moody's Rating: A2 949746SJ1 Asset Minor Code 28	250,000.000	254,005.00 101.6020	259,446.50	- 5,441.50 - 259,800.50	1,655.99	3.91
Wellsfargo Bank C D 1.700% 9/28/21 949763BH8 Asset Minor Code 28	245,000.000	239,666.35 97.8230	245,000.00	- 5,333.65 - 242,517.15	45.64	1.74
Wells Fargo Mtn 2.625% 7/22/22 Standard & Poors Rating: A- Moody's Rating: A2 95000U2B8 Asset Minor Code 28	350,000.000	347,424.00 99.2640	354,342.30	- 6,918.30 - 350,095.80	1,760.94	2.64
Xilinx Inc 2.125% 3/15/19 Standard & Poors Rating: N/R Moody's Rating: WR 983919AG6 Asset Minor Code 28	.000	.00 100.0000	.00	.00 - 499,854.00	.00	0.00
<b>Total Corporate Issues</b>	<b>37,206,000.000</b>	<b>36,244,211.40</b>	<b>37,199,744.27</b>	<b>- 955,532.87</b> <b>- 37,375,242.92</b>	<b>255,563.49</b>	<b>2.79</b>
<b>Foreign Issues</b>						
Ubs Ag Stamford Mtn 2.350% 3/26/20 Standard & Poors Rating: A+ Moody's Rating: Aa3 90261XHK1 Asset Minor Code 35	300,000.000	299,034.00 99.6780	306,948.00	- 7,914.00 - 7,914.00	97.92	2.36

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 41 of 182  
Period from March 1, 2019 to March 31, 2019

### ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Foreign Issues	300,000.000	299,034.00	306,948.00	- 7,914.00 - 7,914.00	97.92	2.35
Total Assets	113,294,657.090	112,927,716.89	114,565,727.36	- 1,638,010.47 - 113,203,001.82	614,984.36	2.22
Accrued Income	.000	614,984.36	614,984.36			
Grand Total	113,294,657.090	113,542,701.25	115,180,711.72			

### ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.

For further information, please contact your account manager or relationship manager.

We provide a cash management administrative service for the temporary investment of principal and income balances in your account. The fee for providing this service will not exceed \$0.42 per month for each \$1,000 of the average daily balance invested under the cash management administrative service. The charge for this service has been deducted from your account.

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 42 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY DATE	ANN RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
<b>Cash And Equivalents</b>								
1,423,657.090	First Am Govt Ob Fd Cl Y 31846V203		04/01/19	0.02	.00	1,048.70	.00	1,048.70
<b>Total Cash And Equivalents</b>					<b>.00</b>	<b>1,048.70</b>	<b>.00</b>	<b>1,048.70</b>
<b>US Government Issues</b>								
1,000,000.000	F H L B Deb 3130AAUJ5	2.240%	3/08/22		.00	1,431.11	.00	1,431.11
350,000.000	F H L B Deb 3130ABVQ6	1.750%	8/16/22		.00	765.62	.00	765.62
750,000.000	F H L B Deb 3130AB6Q4	2.080%	4/27/22		.00	6,673.33	.00	6,673.33
500,000.000	F H L B Deb 3130ACNX8	2.000%	11/14/22		.00	3,805.56	.00	3,805.56
700,000.000	F H L B Deb 3130AC6F6	2.000%	8/24/22		.00	1,438.89	.00	1,438.89
750,000.000	F H L B Deb 3130ADBZ4	2.500%	1/30/23		.00	3,177.08	.00	3,177.08
250,000.000	F H L B Deb 3130A1W95	2.250%	6/11/21		.00	1,718.75	.00	1,718.75
500,000.000	F H L B Deb 3130A3KM5	2.500%	12/09/22		.00	3,888.89	.00	3,888.89
750,000.000	F H L B Deb 3130A9NP2	1.870%	10/11/23		.00	6,622.92	.00	6,622.92
750,000.000	F H L B Deb 3130A9TV3	1.500%	11/08/21		.00	4,468.75	.00	4,468.75
150,000.000	F F C B Deb 3133ECS54	2.400%	6/14/22		.00	1,070.00	.00	1,070.00

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 43 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY DATE	ANN RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
750,000.000	F F C B Deb 3133EGAH8	1.550%	5/17/21		.00	4,327.08	.00	4,327.08
500,000.000	F F C B Deb 3133EGDH5	1.690%	6/02/21		.00	2,793.19	.00	2,793.19
500,000.000	F F C B Deb 3133EGFN0	1.400%	6/15/20		.00	2,061.11	.00	2,061.11
500,000.000	F F C B Deb 3133EGG82	1.520%	11/15/21		.00	2,871.11	.00	2,871.11
500,000.000	F F C B Deb 3133EGNM3	1.560%	7/26/21		.00	1,408.33	.00	1,408.33
300,000.000	F F C B Deb 3133EGX34	2.080%	12/20/21		.00	1,750.67	.00	1,750.67
750,000.000	F F C B Deb 3133EHKQ5	2.140%	11/25/22		.00	5,617.50	.00	5,617.50
500,000.000	F F C B Deb 3133EHRU9	1.900%	7/19/22		.00	1,900.00	.00	1,900.00
750,000.000	F F C B Deb 3133EHUM3	2.300%	8/10/23		.00	2,443.75	.00	2,443.75
500,000.000	F F C B Deb 3133EHXM0	1.930%	12/06/21		.00	3,082.64	.00	3,082.64
750,000.000	F F C B Deb 3133EH4J9	2.390%	12/27/22		.00	4,680.42	.00	4,680.42
750,000.000	F F C B Deb 3133EJBP3	2.500%	2/02/23		.00	3,072.92	.00	3,072.92
.000	F F C B Deb 3133EJBY4	2.780%	2/07/23		.00	3,011.67	3,011.67	.00
500,000.000	F F C B Deb 3133EJET2	2.940%	3/06/23		.00	1,020.83	.00	1,020.83

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 44 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY ANN DATE RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
.000	F F C B Deb 3133EJFW4	2.980%	3/13/23	.00	7,946.67	7,946.67	.00
.000	F F C B Deb 3133EJHM4	3.040%	3/27/23	.00	11,400.00	11,400.00	.00
750,000.000	F F C B Deb 3133EJJK4	2.970%	4/10/23	.00	10,580.62	.00	10,580.62
750,000.000	F F C B Deb 3133EJVG1	3.220%	7/25/23	.00	4,427.50	.00	4,427.50
500,000.000	F H L B Deb 313378CR0	2.250%	3/11/22	.00	6,250.00	5,625.00	625.00
530,000.000	F H L B Deb 313379Q69	2.125%	6/10/22	.00	3,472.60	.00	3,472.60
750,000.000	F H L B Deb 313380GJ0	2.000%	9/09/22	.00	8,416.67	7,500.00	916.67
750,000.000	F H L B Deb 313383QR5	3.250%	6/09/23	.00	7,583.33	.00	7,583.33
750,000.000	F H L B Deb 313383YJ4	3.375%	9/08/23	.00	1,617.19	.00	1,617.19
360,000.000	F H L B Deb 313383ZU8	3.000%	9/10/21	.00	6,030.00	5,400.00	630.00
600,000.000	F H L M C M T N 3134GAHP2	1.500%	9/30/21	.00	575.00	.00	575.00
1,000,000.000	F H L M C M T N 3134GAJ54	2.000%	1/27/22	.00	3,555.56	.00	3,555.56
250,000.000	F H L M C M T N 3134GATL8	1.125%	10/28/21	.00	1,195.31	.00	1,195.31
1,000,000.000	F H L M C M T N 3134GBSK9	1.875%	6/22/22	.00	5,156.25	.00	5,156.25



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 45 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY ANN DATE RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
500,000.000	F H L M C M T N 3134GBXC1	2.000%	7/26/22	.00	1,805.56	.00	1,805.56
500,000.000	F H L M C M T N 3134GSRV9	3.250%	7/26/23	.00	2,934.03	.00	2,934.03
500,000.000	F H L M C M T N 3134G9Y68	1.500%	8/17/21	.00	916.67	.00	916.67
1,000,000.000	F N M A Deb 3135G0A78	1.625%	1/21/20	.00	3,159.72	.00	3,159.72
750,000.000	F N M A Deb 3135G0H55	1.875%	12/28/20	.00	3,632.81	.00	3,632.81
750,000.000	F N M A 3135G0Q89	1.375%	10/07/21	.00	4,984.38	.00	4,984.38
750,000.000	F N M A 3135G0S38	2.000%	1/05/22	.00	3,583.33	.00	3,583.33
750,000.000	F N M A 3135G0T45	1.875%	4/05/22	.00	6,875.00	.00	6,875.00
700,000.000	F N M A Deb 3135G0T78	2.000%	10/05/22	.00	6,844.44	.00	6,844.44
1,000,000.000	F N M A 3135G0ZY2	1.750%	11/26/19	.00	6,076.39	.00	6,076.39
250,000.000	F N M A M T N 3136G0FJ5	2.000%	10/30/20	.00	2,097.22	.00	2,097.22
500,000.000	F N M A 3136G3M36	1.400%	7/28/21	.00	1,225.00	.00	1,225.00
500,000.000	F N M A M T N 3136G3QU2	1.750%	5/25/21	.00	3,062.50	.00	3,062.50
500,000.000	F N M A M T N 3136G32R5	1.450%	8/25/21	.00	725.00	.00	725.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 46 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY ANN DATE RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
500,000.000	F N M A M T N 3136G4ML4	2.070%	2/28/22	.00	948.75	.00	948.75
1,000,000.000	F H L M C Deb 3137EADK2	1.250%	8/01/19	.00	2,083.33	.00	2,083.33
1,250,000.000	F H L M C M T N 3137EADM8	1.250%	10/02/19	.00	7,769.10	.00	7,769.10
1,000,000.000	F H L M C M T N 3137EADR7	1.375%	5/01/20	.00	5,729.17	.00	5,729.17
500,000.000	F H L M C 3137EAEN5	2.750%	6/19/23	.00	3,895.83	.00	3,895.83
750,000.000	U S Treasury Nt 912828A42	2.000%	11/30/20	.00	5,027.47	.00	5,027.47
500,000.000	U S Treasury Nt 912828A83	2.375%	12/31/20	.00	3,001.37	.00	3,001.37
1,000,000.000	U S Treasury Nt 912828B58	2.125%	1/31/21	.00	3,522.10	.00	3,522.10
750,000.000	U S Treasury Nt 912828B90	2.000%	2/28/21	.00	1,304.35	.00	1,304.35
1,000,000.000	U S Treasury Nt 912828C57	2.250%	3/31/21	.00	1,483.18	.00	1,483.18
1,000,000.000	U S Treasury Nt 912828D23	1.625%	4/30/19	.00	6,823.20	.00	6,823.20
500,000.000	U S Treasury Nt 912828F21	2.125%	9/30/21	.00	29.03	.00	29.03
500,000.000	U S Treasury Nt 912828F96	2.000%	10/31/21	.00	4,198.90	.00	4,198.90
750,000.000	U S Treasury Nt 912828G87	2.125%	12/31/21	.00	4,006.39	.00	4,006.39

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 47 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY ANN DATE RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
250,000.000	U S Treasury Nt 912828H52	1.250%	1/31/20	.00	517.96	.00	517.96
750,000.000	U S Treasury Nt 912828J43	1.750%	2/28/22	.00	1,141.30	.00	1,141.30
1,000,000.000	U S Treasury Nt 912828J84	1.375%	3/31/20	.00	368.09	- 5,042.93	5,411.02
500,000.000	U S Treasury Nt 912828KQ2	3.125%	5/15/19	.00	5,913.33	.00	5,913.33
500,000.000	U S Treasury Nt 912828LJ7	3.625%	8/15/19	.00	2,253.11	.00	2,253.11
500,000.000	U S Treasury Nt 912828LY4	3.375%	11/15/19	.00	6,386.40	.00	6,386.40
750,000.000	U S Treasury Nt 912828L57	1.750%	9/30/22	.00	35.86	.00	35.86
500,000.000	U S Treasury Nt 912828MP2	3.625%	2/15/20	.00	2,253.11	.00	2,253.11
750,000.000	U S Treasury Nt 912828M49	1.875%	10/31/22	.00	5,910.89	.00	5,910.89
500,000.000	U S Treasury Nt 912828M80	2.000%	11/30/22	.00	3,351.65	.00	3,351.65
500,000.000	U S Treasury Nt 912828N30	2.125%	12/31/22	.00	2,670.93	.00	2,670.93
750,000.000	U S Treasury Nt 912828PC8	2.625%	11/15/20	.00	7,450.79	.00	7,450.79
750,000.000	U S Treasury Nt 912828PX2	3.625%	2/15/21	.00	3,379.66	.00	3,379.66
500,000.000	U S Treasury Nt 912828P38	1.750%	1/31/23	.00	1,450.28	.00	1,450.28

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 48 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY DATE	ANN RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
500,000.000	U S Treasury Nt 912828RC6	2.125%	8/15/21		.00	1,320.79	.00	1,320.79
750,000.000	U S Treasury Nt 912828RR3	2.000%	11/15/21		.00	5,676.80	.00	5,676.80
500,000.000	U S Treasury Nt 912828R28	1.625%	4/30/23		.00	3,411.60	.00	3,411.60
500,000.000	U S Treasury Nt 912828SF8	2.000%	2/15/22		.00	1,243.09	.00	1,243.09
750,000.000	U S Treasury Nt 912828SV3	1.750%	5/15/22		.00	4,967.20	.00	4,967.20
1,000,000.000	U S Treasury Nt 912828TC4	1.000%	6/30/19		.00	2,513.81	.00	2,513.81
700,000.000	U S Treasury Nt 912828TJ9	1.625%	8/15/22		.00	1,414.02	.00	1,414.02
500,000.000	U S Treasury Nt 912828TNO	1.000%	8/31/19		.00	434.78	.00	434.78
500,000.000	U S Treasury Nt 912828TR1	1.000%	9/30/19		.00	13.66	.00	13.66
500,000.000	U S Treasury Nt 912828TV2	1.250%	10/31/19		.00	2,627.06	.00	2,627.06
750,000.000	U S Treasury Nt 912828T26	1.375%	9/30/23		.00	28.17	.00	28.17
1,000,000.000	U S Treasury Nt 912828T91	1.625%	10/31/23		.00	6,823.20	.00	6,823.20
500,000.000	U S Treasury Nt 912828UB4	1.000%	11/30/19		.00	1,675.82	.00	1,675.82
1,000,000.000	U S Treasury Nt 912828UF5	1.125%	12/31/19		.00	2,828.04	.00	2,828.04

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 49 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY DATE	ANN RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
500,000.000	U S Treasury Nt 912828UQ1	1.250%	2/29/20		.00	543.48	.00	543.48
1,000,000.000	U S Treasury Nt 912828UV0	1.125%	3/31/20		.00	741.59	.00	741.59
750,000.000	U S Treasury Nt 912828U57	2.125%	11/30/23		.00	5,341.69	.00	5,341.69
1,000,000.000	U S Treasury Nt 912828VA5	1.125%	4/30/20		.00	4,728.71	.00	4,728.71
500,000.000	U S Treasury Nt 912828VF4	1.375%	5/31/20		.00	2,304.26	.00	2,304.26
750,000.000	U S Treasury Nt 912828VS6	2.500%	8/15/23		.00	2,330.80	.00	2,330.80
1,000,000.000	U S Treasury Nt 912828VV9	2.125%	8/31/20		.00	1,847.83	.00	1,847.83
750,000.000	U S Treasury Nt 912828VZ0	2.000%	9/30/20		.00	40.98	.00	40.98
500,000.000	U S Treasury Nt 912828WC0	1.750%	10/31/20		.00	3,674.03	.00	3,674.03
1,000,000.000	U S Treasury Nt 912828WE6	2.750%	11/15/23		.00	10,407.46	.00	10,407.46
1,000,000.000	U S Treasury Nt 912828WG1	2.250%	4/30/21		.00	9,447.51	.00	9,447.51
750,000.000	U S Treasury Nt 912828WN6	2.000%	5/31/21		.00	5,027.47	.00	5,027.47
500,000.000	U S Treasury Nt 912828WR7	2.125%	6/30/21		.00	2,670.93	.00	2,670.93
750,000.000	U S Treasury Nt 912828WY2	2.250%	7/31/21		.00	2,796.96	.00	2,796.96

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 50 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY ANN DATE RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
750,000.000	U S Treasury Nt 912828W22	1.375%	2/15/20	.00	85.46	- 1,196.48	1,281.94
750,000.000	U S Treasury Nt 912828XD7	1.875%	5/31/22	.00	4,739.30	.00	4,739.30
1,000,000.000	U S Treasury Nt 912828XM7	1.625%	7/31/20	.00	2,693.37	.00	2,693.37
500,000.000	U S Treasury Nt 912828Y61	2.750%	7/31/23	.00	2,279.01	.00	2,279.01
725,000.000	U S Treasury Nt 9128282P4	1.875%	7/31/22	.00	2,102.90	.00	2,102.90
<b>Total US Government Issues</b>				<b>.00</b>	<b>392,918.18</b>	<b>34,643.93</b>	<b>358,274.25</b>
<b>Corporate Issues</b>							
500,000.000	Aflac Inc 001055AL6	3.625%	6/15/23	.00	5,336.81	.00	5,336.81
400,000.000	Aetna Inc 008117AP8	2.750%	11/15/22	.00	4,155.56	.00	4,155.56
200,000.000	Alma Bank C D 020080AY3	1.400%	4/26/21	.00	260.82	214.79	46.03
250,000.000	Amazon Com Inc 023135AL0	2.600%	12/05/19	.00	2,094.44	.00	2,094.44
400,000.000	American Express Mtn 0258M0EG0	2.700%	3/03/22	.00	840.00	.00	840.00
250,000.000	American Express Co 025816BD0	2.650%	12/02/22	.00	2,189.93	.00	2,189.93
245,000.000	Amex Centurion C D 02587DS66	2.400%	5/24/22	.00	2,062.03	.00	2,062.03
300,000.000	Amgen Inc 031162BD1	3.450%	10/01/20	.00	5,175.00	.00	5,175.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 51 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY DATE	ANN RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
500,000.000	Anheuser Busch 03523TBB3	4.375%	2/15/21		.00	2,795.14	.00	2,795.14
110,000.000	Anheuser Busch 03523TBP2	2.500%	7/15/22		.00	580.56	.00	580.56
250,000.000	Anheuser Busch Inbev 035242AA4	2.625%	1/17/23		.00	1,348.96	.00	1,348.96
250,000.000	Anthem Inc 036752AF0	2.950%	12/01/22		.00	2,458.33	.00	2,458.33
250,000.000	Apple Inc 037833AR1	2.850%	5/06/21		.00	2,869.79	.00	2,869.79
300,000.000	Apple Inc 037833AX8	1.550%	2/07/20		.00	671.67	.00	671.67
449,000.000	Apple Inc 037833BD1	2.000%	5/06/20		.00	3,442.33	.00	3,442.33
250,000.000	Apple Inc 037833BU3	2.850%	2/23/23		.00	752.08	.00	752.08
250,000.000	Apple Inc 037833CQ1	2.300%	5/11/22		.00	2,236.11	.00	2,236.11
245,000.000	B Bay LLC C D 05580AHB3	2.250%	3/24/22		.00	2,854.42	2,733.60	120.82
500,000.000	Baker Hughes Inc 057224BC0	3.200%	8/15/21		.00	2,044.44	.00	2,044.44
650,000.000	Bank Of America Corp 06051GFD6	2.650%	4/01/19		.00	8,612.50	.00	8,612.50
450,000.000	Bank Of America Mtn 06051GFT1	2.625%	10/19/20		.00	5,315.62	.00	5,315.62
250,000.000	Bank Of America 06051GGJ2	3.77925%	4/24/23		.00	1,758.40	.00	1,758.40

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 52 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY ANN DATE RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
245,000.000	Barclays Bnk De C D 06740KKY2	2.250%	9/27/22	.00	2,809.11	2,733.60	75.51
300,000.000	Baxter Intl Inc 071813BF5	2.400%	8/15/22	.00	920.00	.00	920.00
100,000.000	Berkshire Hathaway 084670BF4	3.400%	1/31/22	.00	576.11	.00	576.11
245,000.000	Business Bank C D 12325EHF2	1.400%	10/28/21	.00	300.71	263.12	37.59
250,000.000	Cigna Corp 125509BS7	4.000%	2/15/22	.00	1,277.78	.00	1,277.78
250,000.000	Cme Group Inc 12572QAE5	3.000%	9/15/22	.00	4,083.33	3,750.00	333.33
500,000.000	Capital One Bank 140420NK2	2.300%	6/05/19	.00	3,705.56	.00	3,705.56
245,000.000	Capital One C D 140420YK0	1.550%	4/27/21	.00	1,623.04	.00	1,623.04
500,000.000	Cardinal Health Inc 14149YAZ1	2.400%	11/15/19	.00	4,533.33	.00	4,533.33
125,000.000	Caterpillar Finl Mtn 14913QAA7	2.400%	6/06/22	.00	958.33	.00	958.33
250,000.000	Chevron Corp 166764AG5	2.427%	6/24/20	.00	1,634.85	.00	1,634.85
125,000.000	Cintas Corporation 17252MAM2	2.900%	4/01/22	.00	1,812.50	.00	1,812.50
250,000.000	Cisco Systems Inc 17275RAX0	2.450%	6/15/20	.00	1,803.47	.00	1,803.47
250,000.000	Citigroup Inc 172967HU8	2.500%	7/29/19	.00	1,076.39	.00	1,076.39



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY ANN DATE RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
245,000.000	Citibank Na C D 17312QJ67	3.000%	4/24/23	.00	3,201.78	.00	3,201.78
200,000.000	Citizens Bank Na Mtn 17401QAB7	2.450%	12/04/19	.00	1,592.50	.00	1,592.50
270,000.000	Clorox Company 189054AT6	3.050%	9/15/22	.00	4,483.50	4,117.50	366.00
250,000.000	Comcast Corp 20030NBF7	2.850%	1/15/23	.00	1,504.17	.00	1,504.17
250,000.000	Comcast Corp 20030NBR1	2.750%	3/01/23	.00	572.92	.00	572.92
250,000.000	Conocophillips Co 20826FAA4	2.400%	12/15/22	.00	1,766.67	.00	1,766.67
245,000.000	Crossfirst Bk C D 22766ADG7	2.850%	4/28/23	.00	497.38	.00	497.38
185,000.000	John Deere Cap Mtn 24422ERH4	3.150%	10/15/21	.00	2,687.12	.00	2,687.12
125,000.000	John Deere Mtn 24422ETL3	2.650%	1/06/22	.00	782.12	.00	782.12
245,000.000	Discover Bk C D 254672G28	1.500%	8/17/21	.00	432.95	.00	432.95
100,000.000	Walt Disney Co Mtn 25468PCN4	2.750%	8/16/21	.00	343.75	.00	343.75
440,000.000	Ebay Inc 278642AH6	2.200%	8/01/19	.00	1,613.33	.00	1,613.33
250,000.000	Enerbank USA C D 29278TCP3	3.200%	8/30/23	.00	569.86	.00	569.86
245,000.000	Everbank C D 29976D2T6	2.150%	4/28/22	.00	2,236.88	.00	2,236.88

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY ANN DATE RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
250,000.000	Farmers C D 307811BY4	2.550%	2/23/23	.00	646.23	489.04	157.19
300,000.000	Fifth Third Bk Mtn 31677QBC2	2.875%	10/01/21	.00	4,312.50	.00	4,312.50
200,000.000	Fifth Third Bank Mtn 31677QBG3	2.250%	6/14/21	.00	1,337.50	.00	1,337.50
245,000.000	First Business C D 31938QS54	1.500%	6/24/21	.00	986.71	.00	986.71
250,000.000	General Dynamics 369550BD9	3.375%	5/15/23	.00	3,187.50	.00	3,187.50
250,000.000	General Electric Co 369604BD4	2.700%	10/09/22	.00	3,225.00	.00	3,225.00
250,000.000	Gen Elec Cap Cr Mtn 36962G6P4	2.100%	12/11/19	.00	1,604.17	.00	1,604.17
250,000.000	General Elec Cap Mtn 36962G6S8	3.100%	1/09/23	.00	1,765.28	.00	1,765.28
200,000.000	General Elec Ca Mtn 36962G7M0	2.200%	1/09/20	.00	1,002.22	.00	1,002.22
250,000.000	General Elec Mtn 36966TJA1	3.43631%	4/15/23	.00	1,998.86	.00	1,998.86
250,000.000	Genoa Banking C D 372348BZ4	2.550%	2/28/23	.00	558.90	489.04	69.86
250,000.000	Glaxosmithkline Cap 377372AH0	2.800%	3/18/23	.00	3,752.78	3,500.00	252.78
500,000.000	Goldman Sachs 38141GVP6	2.750%	9/15/20	.00	7,486.11	6,875.00	611.11
250,000.000	Goldman Sachs Group 38141GWC4	3.000%	4/26/22	.00	3,229.17	.00	3,229.17

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 55 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY DATE	ANN RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
300,000.000	Goldman Sachs Group 2.875% 38143U8F1	2/25/21			.00	862.50	.00	862.50
250,000.000	Goldman Sachs C D 2.300% 38148J2J9	11/18/20			.00	2,110.96	.00	2,110.96
250,000.000	Hsbc USA Inc 2.375% 40428HPN6	11/13/19			.00	2,276.04	.00	2,276.04
300,000.000	Hsbc USA Inc Mtn 2.350% 40428HPR7	3/05/20			.00	509.17	.00	509.17
750,000.000	Hsbc USA Inc 2.750% 40428HPV8	8/07/20			.00	3,093.75	.00	3,093.75
400,000.000	Halliburton Company 3.500% 406216BD2	8/01/23			.00	2,333.33	.00	2,333.33
350,000.000	Huntington National 2.500% 44644AAB3	8/07/22			.00	1,312.50	.00	1,312.50
350,000.000	IBM Corp 2.875% 459200JC6	11/09/22			.00	3,969.10	.00	3,969.10
250,000.000	Jpmorgan Chase 6.300% 46625HHL7	4/23/19			.00	6,912.50	.00	6,912.50
300,000.000	Jpmorgan Chase Co 2.550% 46625HQJ2	3/01/21			.00	637.50	.00	637.50
245,000.000	Jpmorgan Chase C D 1.500% 48125Y7Y4	7/29/21			.00	624.25	.00	624.25
200,000.000	Key Bank Na Mtn 2.400% 49327M2S2	6/09/22			.00	1,493.33	.00	1,493.33
245,000.000	Ks Statebank C D 1.450% 50116CAQ2	10/29/21			.00	301.72	.00	301.72
245,000.000	Mb Financial C D C. 1.400% 55266CQV1	3/30/21			.00	9.40	.00	9.40

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 56 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY DATE	ANN RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
500,000.000	Marsh McLennan Cos 571748AU6	4.050%	10/15/23		.00	9,337.50	.00	9,337.50
250,000.000	McDonalds Corp Mtn 58013MEQ3	1.875%	5/29/19		.00	1,588.54	.00	1,588.54
250,000.000	Medallion Bk C D 58404DBZ3	3.200%	5/30/23		.00	2,673.97	.00	2,673.97
300,000.000	Merck Co Inc 58933YAS4	1.850%	2/10/20		.00	786.25	.00	786.25
250,000.000	Morgan Stanley 61744YAH1	2.750%	5/19/22		.00	2,520.83	.00	2,520.83
500,000.000	Morgan Stanley Mtn 61746BED4	2.625%	11/17/21		.00	4,885.42	.00	4,885.42
245,000.000	Morgan Stanley C D 61747MH46	2.650%	1/25/23		.00	1,173.99	.00	1,173.99
340,000.000	Morgan Stanley 61747YCJ2	5.625%	9/23/19		.00	9,987.50	9,562.50	425.00
250,000.000	Occidental Pete 674599CC7	3.125%	2/15/22		.00	998.26	.00	998.26
200,000.000	Oracle Corp 68389XAK1	3.875%	7/15/20		.00	1,636.11	.00	1,636.11
500,000.000	Oracle Corp 68389XAP0	2.500%	10/15/22		.00	5,763.89	.00	5,763.89
350,000.000	Oracle Corp 68389XAS4	3.625%	7/15/23		.00	2,678.47	.00	2,678.47
250,000.000	Oracle Corp 68389XAX3	2.250%	10/08/19		.00	2,703.12	.00	2,703.12
250,000.000	Oracle Corp 68389XBA2	2.800%	7/08/21		.00	1,613.89	.00	1,613.89

01866404  
 43--01-B-62-094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 57 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY DATE	ANN RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
400,000.000	Oracle Corp 68389XBL8	2.400%	9/15/23		.00	5,226.67	4,800.00	426.67
400,000.000	Pnc Bank Na 69349LAM0	3.800%	7/25/23		.00	2,786.67	.00	2,786.67
250,000.000	Ppg Industries Inc 693506BN6	3.200%	3/15/23		.00	4,355.56	4,000.00	355.56
500,000.000	Pnc Bank Na Mtn 69353RDD7	2.250%	7/02/19		.00	2,781.25	.00	2,781.25
125,000.000	Pepsico Inc 713448DL9	1.700%	10/06/21		.00	1,032.99	.00	1,032.99
250,000.000	Pepsico Inc 713448DT2	2.250%	5/02/22		.00	2,328.12	.00	2,328.12
335,000.000	Phillips 66 718546AC8	4.300%	4/01/22		.00	7,202.50	.00	7,202.50
245,000.000	Privatebank C D 74267GVM6	1.500%	8/30/21		.00	322.19	.00	322.19
250,000.000	Salesforce Com Inc 79466LAE4	3.250%	4/11/23		.00	3,836.81	.00	3,836.81
245,000.000	Sallie Mae Bank C D 795450J48	2.650%	1/24/23		.00	1,191.77	.00	1,191.77
300,000.000	Schwab Cahrles 808513AD7	4.450%	7/22/20		.00	2,558.75	.00	2,558.75
102,000.000	State Bank India C D 8562845Z3	2.350%	1/26/22		.00	426.86	.00	426.86
400,000.000	Skryker Corp 863667AB7	4.375%	1/15/20		.00	3,694.44	.00	3,694.44
245,000.000	Synchrony Bank C D 87164YMG6	1.500%	6/17/21		.00	1,057.19	.00	1,057.19

01866404  
 43-01-B-62-094-04  
 0101-11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 58 of 182  
 Period from March 1, 2019 to March 31, 2019

**INCOME ACCRUAL DETAIL (continued)**

SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY ANN DATE RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL
245,000.000	Tiaa FSB C D 87270LAV5	2.150%	10/28/22	.00	2,193.59	.00	2,193.59
250,000.000	Texas Instruments 882508AU8	1.650%	8/03/19	.00	664.58	.00	664.58
500,000.000	3M Company 88579YAU5	1.625%	9/19/21	.00	4,333.33	4,062.50	270.83
245,000.000	Total Bank C D 89153HCX6	1.400%	4/29/21	.00	300.71	272.52	28.19
250,000.000	Travelers Cos Inc 89417EAF6	5.900%	6/02/19	.00	4,875.69	.00	4,875.69
500,000.000	Union Bank Na Mtn 90520EAF8	2.250%	5/06/19	.00	4,531.25	.00	4,531.25
500,000.000	United Tech Corp 913017BR9	4.500%	4/15/20	.00	10,375.00	.00	10,375.00
250,000.000	Unitedhealth Group 91324PBV3	2.875%	3/15/22	.00	3,913.19	3,593.75	319.44
250,000.000	Unitedhealth Grp Inc 91324PBZ4	2.750%	2/15/23	.00	878.47	.00	878.47
200,000.000	Unitedhealth Group 91324PCH3	2.875%	12/15/21	.00	1,693.06	.00	1,693.06
245,000.000	Washington C D 938828AC4	1.500%	3/31/21	.00	261.78	.00	261.78
230,000.000	Waste Management Inc 94106LAY5	2.900%	9/15/22	.00	3,631.44	3,335.00	296.44
400,000.000	Wells Fargo Co Mtn 94974BEV8	4.600%	4/01/21	.00	9,200.00	.00	9,200.00
250,000.000	Wells Fargo Mtn 94974BFJ4	3.450%	2/13/23	.00	1,150.00	.00	1,150.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 59 of 182  
 Period from March 1, 2019 to March 31, 2019

<b>INCOME ACCRUAL DETAIL (continued)</b>									
SHARES/ FACE AMOUNT	DESCRIPTION	EX DATE	PAY DATE	ANN RATE	BEGINNING ACCRUAL	INCOME EARNED	INCOME RECEIVED	ENDING ACCRUAL	
250,000.000	Wells Fargo 949746SA0	2.100%	7/26/21		.00	947.92	.00	947.92	
250,000.000	Wells Fargo 949746SJ1	3.97438%	10/31/23		.00	1,655.99	.00	1,655.99	
245,000.000	Wellsfargo Bank C D 949763BH8	1.700%	9/28/21		.00	365.15	319.51	45.64	
350,000.000	Wells Fargo Mtn 95000U2B8	2.625%	7/22/22		.00	1,760.94	.00	1,760.94	
.000	Xilinx Inc 983919AG6	2.125%	3/15/19		.00	5,312.50	5,312.50	.00	
<b>Total Corporate Issues</b>					<b>.00</b>	<b>315,987.46</b>	<b>60,423.97</b>	<b>255,563.49</b>	
<b>Foreign Issues</b>									
300,000.000	Ubs Ag Stamford Mtn 90261XHK1	2.350%	3/26/20		.00	3,622.92	3,525.00	97.92	
<b>Total Foreign Issues</b>					<b>.00</b>	<b>3,622.92</b>	<b>3,525.00</b>	<b>97.92</b>	
<b>Grand Total</b>					<b>.00</b>	<b>713,577.26</b>	<b>98,592.90</b>	<b>614,984.36</b>	

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 60 of 182  
Period from March 1, 2019 to March 31, 2019

**INVESTMENT ACTIVITY**

<b>DATE</b>	<b>DESCRIPTION</b>	<b>CASH</b>
<b>Interest</b>		
<b>Alma Bank C D 1.400% 4/26/21</b> <b>020080Ay3</b>		
03/26/2019	Alma Bank C D 1.400% 4/26/21 0.001074 USD/\$1 Pv On 200,000 Par Value Due 3/26/19	214.79
<b>B Bay LLC C D 2.250% 3/24/22</b> <b>05580Ahb3</b>		
03/25/2019	B Bay LLC C D 2.250% 3/24/22 0.011158 USD/\$1 Pv On 245,000 Par Value Due 3/24/19	2,733.60
<b>Barclays Bnk De C D 2.250% 9/27/22</b> <b>06740Kky2</b>		
03/27/2019	Barclays Bnk De C D 2.250% 9/27/22 0.011158 USD/\$1 Pv On 245,000 Par Value Due 3/27/19	2,733.60
<b>Business Bank C D 1.400% 10/28/21</b> <b>12325Ehf2</b>		
03/28/2019	Business Bank C D 1.400% 10/28/21 0.001074 USD/\$1 Pv On 245,000 Par Value Due 3/28/19	263.12
<b>Clorox Company 3.050% 9/15/22</b> <b>189054At6</b>		
03/15/2019	Clorox Company 3.050% 9/15/22 0.01525 USD/\$1 Pv On 270,000 Par Value Due 3/15/19	4,117.50
<b>Cme Group Inc 3.000% 9/15/22</b> <b>12572Qae5</b>		
03/15/2019	Cme Group Inc 3.000% 9/15/22 0.015 USD/\$1 Pv On 250,000 Par Value Due 3/15/19	3,750.00
<b>F F C B Deb 2.780% 2/07/23</b> <b>3133Ejby4</b>		
03/29/2019	F F C B Deb 2.780% 2/07/23 0.004016 USD/\$1 Pv On 750,000 Par Value Due 3/29/19	3,011.67



01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 61 of 182  
Period from March 1, 2019 to March 31, 2019

**INVESTMENT ACTIVITY (continued)**

<b>DATE</b>	<b>DESCRIPTION</b>	<b>CASH</b>
<b>F F C B Deb 3133Ejfw4</b>	<b>2.980% 3/13/23</b>	
03/13/2019	F F C B Deb 2.980% 3/13/23 0.0149 USD/\$1 Pv On 500,000 Par Value Due 3/13/19	7,450.00
03/25/2019	F F C B Deb 2.980% 3/13/23 0.000993 USD/\$1 Pv On 500,000 Par Value Due 3/25/19	496.67
<b>Total F F C B Deb</b>	<b>2.980% 3/13/23</b>	<b>7,946.67</b>
<b>F F C B Deb 3133Ejhm4</b>	<b>3.040% 3/27/23</b>	
03/27/2019	F F C B Deb 3.040% 3/27/23 0.0152 USD/\$1 Pv On 750,000 Par Value Due 3/27/19	11,400.00
<b>F H L B Deb 313380Gj0</b>	<b>2.000% 9/09/22</b>	
03/11/2019	F H L B Deb 2.000% 9/09/22 0.01 USD/\$1 Pv On 750,000 Par Value Due 3/9/19	7,500.00
<b>F H L B Deb 313378Cr0</b>	<b>2.250% 3/11/22</b>	
03/11/2019	F H L B Deb 2.250% 3/11/22 0.01125 USD/\$1 Pv On 500,000 Par Value Due 3/11/19	5,625.00
<b>F H L B Deb 313383Zu8</b>	<b>3.000% 9/10/21</b>	
03/11/2019	F H L B Deb 3.000% 9/10/21 0.015 USD/\$1 Pv On 360,000 Par Value Due 3/10/19	5,400.00
<b>Farmers C D 307811By4</b>	<b>2.550% 2/23/23</b>	
03/25/2019	Farmers C D 2.550% 2/23/23 0.001956 USD/\$1 Pv On 250,000 Par Value Due 3/23/19	489.04
<b>Genoa Banking C D 372348Bz4</b>	<b>2.550% 2/28/23</b>	

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 62 of 182  
Period from March 1, 2019 to March 31, 2019

**INVESTMENT ACTIVITY (continued)**

DATE	DESCRIPTION	CASH
03/28/2019	Genoa Banking C D 2.550% 2/28/23 0.001956 USD/\$1 Pv On 250,000 Par Value Due 3/28/19	489.04
<b>Glaxosmithkline Cap 2.800% 3/18/23 377372Ah0</b>		
03/18/2019	Glaxosmithkline Cap 2.800% 3/18/23 0.014 USD/\$1 Pv On 250,000 Par Value Due 3/18/19	3,500.00
<b>Goldman Sachs 2.750% 9/15/20 38141Gvp6</b>		
03/15/2019	Goldman Sachs 2.750% 9/15/20 0.01375 USD/\$1 Pv On 500,000 Par Value Due 3/15/19	6,875.00
<b>Morgan Stanley 5.625% 9/23/19 61747Ycj2</b>		
03/25/2019	Morgan Stanley 5.625% 9/23/19 0.028125 USD/\$1 Pv On 340,000 Par Value Due 3/23/19	9,562.50
<b>Oracle Corp 2.400% 9/15/23 68389Xbl8</b>		
03/15/2019	Oracle Corp 2.400% 9/15/23 0.012 USD/\$1 Pv On 400,000 Par Value Due 3/15/19	4,800.00
<b>Ppg Industries Inc 3.200% 3/15/23 693506Bn6</b>		
03/15/2019	Ppg Industries Inc 3.200% 3/15/23 0.016 USD/\$1 Pv On 250,000 Par Value Due 3/15/19	4,000.00
<b>Total Bank C D 1.400% 4/29/21 89153Hcx6</b>		
03/29/2019	Total Bank C D 1.400% 4/29/21 0.001112 USD/\$1 Pv On 245,000 Par Value Due 3/29/19	272.52
<b>U S Treasury Nt 1.375% 2/15/20 912828W22</b>		

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 63 of 182  
Period from March 1, 2019 to March 31, 2019

**INVESTMENT ACTIVITY (continued)**

<b>DATE</b>	<b>DESCRIPTION</b>	<b>CASH</b>
03/29/2019	Paid Accrued Interest On Purchase Of U S Treasury Nt 1.375% 2/15/20 Income Debit 1,196.48- USD	- 1,196.48
<b>U S Treasury Nt 1.375% 3/31/20 912828J84</b>		
03/27/2019	Paid Accrued Interest On Purchase Of U S Treasury Nt 1.375% 3/31/20 Income Debit 5,042.93- USD	- 5,042.93
<b>Ubs Ag Stamford Mtn 2.350% 3/26/20 90261Xhk1</b>		
03/26/2019	Ubs Ag Stamford Mtn 2.350% 3/26/20 0.01175 USD/\$1 Pv On 300,000 Par Value Due 3/26/19	3,525.00
<b>Unitedhealth Group 2.875% 3/15/22 91324Pbv3</b>		
03/15/2019	Unitedhealth Group 2.875% 3/15/22 0.014375 USD/\$1 Pv On 250,000 Par Value Due 3/15/19	3,593.75
<b>Waste Management Inc 2.900% 9/15/22 94106Lay5</b>		
03/15/2019	Waste Management Inc 2.900% 9/15/22 0.0145 USD/\$1 Pv On 230,000 Par Value Due 3/15/19	3,335.00
<b>Wellsfargo Bank C D 1.700% 9/28/21 949763Bh8</b>		
03/28/2019	Wellsfargo Bank C D 1.700% 9/28/21 0.001304 USD/\$1 Pv On 245,000 Par Value Due 3/28/19	319.51
<b>Xilinx Inc 2.125% 3/15/19 983919Ag6</b>		
03/15/2019	Xilinx Inc 2.125% 3/15/19 0.010625 USD/\$1 Pv On 500,000 Par Value Due 3/15/19	5,312.50
<b>3M Company 1.625% 9/19/21 88579Yau5</b>		

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 64 of 182  
Period from March 1, 2019 to March 31, 2019

<b>INVESTMENT ACTIVITY (continued)</b>		
<b>DATE</b>	<b>DESCRIPTION</b>	<b>CASH</b>
03/19/2019	3M Company 1.625% 9/19/21 0.008125 USD/\$1 Pv On 500,000 Par Value Due 3/19/19	4,062.50
<b>Total Interest</b>		<b>98,592.90</b>

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 65 of 182  
Period from March 1, 2019 to March 31, 2019

<b>OTHER ACTIVITY</b>		
<b>DATE</b>	<b>DESCRIPTION</b>	<b>CASH</b>
<b>Miscellaneous Receipts</b>		
<b>Miscellaneous Cash Deposit</b>		
03/06/2019	Received From Account XXXXXXXX2140	76,155.55
03/11/2019	Received From Account XXXXX8612	16,565.84
03/18/2019	Received From Account XXXXX8612	217,958.04
<b>Total Miscellaneous Cash Deposit</b>		<b>310,679.43</b>
<b>Total Miscellaneous Receipts</b>		<b>310,679.43</b>
<b>Total Other Activity</b>		<b>310,679.43</b>

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 66 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
<b>Free Receipts</b>					
<b>Corporate Obligations</b>					
03/06/2019	Received 500,000 Par Value Of Union Bank Na Mtn 2.250% 5/06/19 Received From Morgan Stanley Smith Barney - 0015 90520EAF8	500,000.000	1.00	499,510.00	499,509.00
03/06/2019	Received 250,000 Par Value Of Wells Fargo 3.97438% 10/31/23 Received From Morgan Stanley Smith Barney - 0015 949746SJ1	250,000.000	1.00	254,360.00	254,359.00
03/06/2019	Received 200,000 Par Value Of Oracle Corp 3.875% 7/15/20 Received From Morgan Stanley Smith Barney - 0015 68389XAK1	200,000.000	1.00	202,796.00	202,795.00
03/06/2019	Received 500,000 Par Value Of Morgan Stanley Mtn 2.625% 11/17/21 Received From Morgan Stanley Smith Barney - 0015 61746BED4	500,000.000	1.00	493,285.00	493,284.00
03/06/2019	Received 500,000 Par Value Of Capital One Bank 2.300% 6/05/19 Received From Morgan Stanley Smith Barney - 0015 140420NK2	500,000.000	1.00	499,360.00	499,359.00
03/06/2019	Received 250,000 Par Value Of Jpmorgan Chase 6.300% 4/23/19 Received From Morgan Stanley Smith Barney - 0015 46625HHL7	250,000.000	1.00	251,117.50	251,116.50

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 67 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 100,000 Par Value Of Berkshire Hathaway 3.400% 1/31/22 Received From Morgan Stanley Smith Barney - 0015 084670BF4	100,000.000	1.00	102,024.00	102,023.00
03/06/2019	Received 500,000 Par Value Of Pnc Bank Na Mtn 2.250% 7/02/19 Received From Morgan Stanley Smith Barney - 0015 69353RDD7	500,000.000	1.00	499,320.00	499,319.00
03/06/2019	Received 250,000 Par Value Of Oracle Corp 2.250% 10/08/19 Received From Morgan Stanley Smith Barney - 0015 68389XAX3	250,000.000	1.00	249,322.50	249,321.50
03/06/2019	Received 250,000 Par Value Of Oracle Corp 2.800% 7/08/21 Received From Morgan Stanley Smith Barney - 0015 68389XBA2	250,000.000	1.00	250,085.00	250,084.00
03/06/2019	Received 125,000 Par Value Of John Deere Mtn 2.650% 1/06/22 Received From Morgan Stanley Smith Barney - 0015 24422ETL3	125,000.000	1.00	124,206.25	124,205.25
03/06/2019	Received 250,000 Par Value Of Travelers Cos Inc 5.900% 6/02/19 Received From Morgan Stanley Smith Barney - 0015 89417EAF6	250,000.000	1.00	251,955.00	251,954.00
03/06/2019	Received 102,000 Par Value Of State Bank India C D 2.350% 1/26/22 Received From Morgan Stanley Smith Barney - 0015 8562845Z3	102,000.000	100,621.98	100,621.98	.00

01866404  
43-01-B-62-094-04  
0101-11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 68 of 182  
Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 250,000 Par Value Of Unitedhealth Group 2.875% 3/15/22 Received From Morgan Stanley Smith Barney - 0015 91324PBV3	250,000.000	1.00	249,737.50	249,736.50
03/06/2019	Received 250,000 Par Value Of Goldman Sachs Group 3.000% 4/26/22 Received From Morgan Stanley Smith Barney - 0015 38141GWC4	250,000.000	1.00	248,232.50	248,231.50
03/06/2019	Received 250,000 Par Value Of Citigroup Inc 2.500% 7/29/19 Received From Morgan Stanley Smith Barney - 0015 172967HU8	250,000.000	1.00	249,700.00	249,699.00
03/06/2019	Received 440,000 Par Value Of Ebay Inc 2.200% 8/01/19 Received From Morgan Stanley Smith Barney - 0015 278642AH6	440,000.000	1.00	438,851.60	438,850.60
03/06/2019	Received 400,000 Par Value Of American Express Mtn 2.700% 3/03/22 Received From Morgan Stanley Smith Barney - 0015 0258M0EG0	400,000.000	1.00	397,380.00	397,379.00
03/06/2019	Received 245,000 Par Value Of Citibank Na C D 3.000% 4/24/23 Received From Morgan Stanley Smith Barney - 0015 17312QJ67	245,000.000	1.00	244,867.70	244,866.70
03/06/2019	Received 125,000 Par Value Of Cintas Corporation 2.900% 4/01/22 Received From Morgan Stanley Smith Barney - 0015 17252MAM2	125,000.000	1.00	124,556.25	124,555.25



01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 69 of 182  
Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 1,000,000 Par Value Of Lehman Brth Mtn Es 0.00001% 1/24/13 Received From Morgan Stanley Smith Barney - 0015 525ESCIB7	1,000,000.000	1.00	19,500.00	19,499.00
03/06/2019	Received 300,000 Par Value Of Fifth Third Bk Mtn 2.875% 10/01/21 Received From Morgan Stanley Smith Barney - 0015 31677QBC2	300,000.000	1.00	297,831.00	297,830.00
03/06/2019	Received 245,000 Par Value Of Crossfirst Bk C D 2.850% 4/28/23 Received From Morgan Stanley Smith Barney - 0015 22766ADG7	245,000.000	1.00	245,000.00	244,999.00
03/06/2019	Received 500,000 Par Value Of Baker Hughes Inc 3.200% 8/15/21 Received From Morgan Stanley Smith Barney - 0015 057224BC0	500,000.000	1.00	501,360.00	501,359.00
03/06/2019	Received 250,000 Par Value Of Bank Of America 3.77925% 4/24/23 Received From Morgan Stanley Smith Barney - 0015 06051GGJ2	250,000.000	1.00	251,880.00	251,879.00
03/06/2019	Received 250,000 Par Value Of General Dynamics 3.375% 5/15/23 Received From Morgan Stanley Smith Barney - 0015 369550BD9	250,000.000	1.00	253,782.50	253,781.50
03/06/2019	Received 250,000 Par Value Of Pepsico Inc 2.250% 5/02/22 Received From Morgan Stanley Smith Barney - 0015 713448DT2	250,000.000	1.00	245,805.00	245,804.00

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 70 of 182  
Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 340,000 Par Value Of Morgan Stanley 5.625% 9/23/19 Received From Morgan Stanley Smith Barney - 0015 61747YCJ2	340,000.000	1.00	344,862.00	344,861.00
03/06/2019	Received 250,000 Par Value Of Apple Inc 2.300% 5/11/22 Received From Morgan Stanley Smith Barney - 0015 037833CQ1	250,000.000	1.00	246,367.50	246,366.50
03/06/2019	Received 250,000 Par Value Of McDonalds Corp Mtn 1.875% 5/29/19 Received From Morgan Stanley Smith Barney - 0015 58013MEQ3	250,000.000	1.00	249,470.00	249,469.00
03/06/2019	Received 250,000 Par Value Of Morgan Stanley 2.750% 5/19/22 Received From Morgan Stanley Smith Barney - 0015 61744YAH1	250,000.000	1.00	246,712.50	246,711.50
03/06/2019	Received 245,000 Par Value Of Amex Centurion C D 2.400% 5/24/22 Received From Morgan Stanley Smith Barney - 0015 02587DS66	245,000.000	1.00	240,060.80	240,059.80
03/06/2019	Received 250,000 Par Value Of Medallion Bk C D 3.200% 5/30/23 Received From Morgan Stanley Smith Barney - 0015 58404DBZ3	250,000.000	1.00	251,757.50	251,756.50
03/06/2019	Received 125,000 Par Value Of Caterpillar Finl Mtn 2.400% 6/06/22 Received From Morgan Stanley Smith Barney - 0015 14913QAA7	125,000.000	1.00	123,177.50	123,176.50

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 71 of 182  
Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 200,000 Par Value Of Key Bank Na Mtn 2.400% 6/09/22 Received From Morgan Stanley Smith Barney - 0015 49327M2S2	200,000.000	1.00	195,460.00	195,459.00
03/06/2019	Received 250,000 Par Value Of Hsbc USA Inc 2.375% 11/13/19 Received From Morgan Stanley Smith Barney - 0015 40428HPN6	250,000.000	1.00	249,367.50	249,366.50
03/06/2019	Received 500,000 Par Value Of Cardinal Health Inc 2.400% 11/15/19 Received From Morgan Stanley Smith Barney - 0015 14149YAZ1	500,000.000	1.00	497,975.00	497,974.00
03/06/2019	Received 110,000 Par Value Of Anheuser Busch 2.500% 7/15/22 Received From Morgan Stanley Smith Barney - 0015 03523TBP2	110,000.000	1.00	108,280.70	108,279.70
03/06/2019	Received 245,000 Par Value Of Sallie Mae Bank C D 2.650% 1/24/23 Received From Morgan Stanley Smith Barney - 0015 795450J48	245,000.000	1.00	241,986.50	241,985.50
03/06/2019	Received 200,000 Par Value Of Citizens Bank Na Mtn 2.450% 12/04/19 Received From Morgan Stanley Smith Barney - 0015 17401QAB7	200,000.000	1.00	199,304.00	199,303.00
03/06/2019	Received 250,000 Par Value Of Texas Instruments 1.650% 8/03/19 Received From Morgan Stanley Smith Barney - 0015 882508AU8	250,000.000	1.00	248,300.00	248,299.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 72 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 250,000 Par Value Of Amazon Com Inc 2.600% 12/05/19 Received From Morgan Stanley Smith Barney - 0015 023135ALO	250,000.000	1.00	249,812.50	249,811.50
03/06/2019	Received 350,000 Par Value Of Wells Fargo Mtn 2.625% 7/22/22 Received From Morgan Stanley Smith Barney - 0015 95000U2B8	350,000.000	1.00	343,178.50	343,177.50
03/06/2019	Received 200,000 Par Value Of Unitedhealth Group 2.875% 12/15/21 Received From Morgan Stanley Smith Barney - 0015 91324PCH3	200,000.000	1.00	199,740.00	199,739.00
03/06/2019	Received 300,000 Par Value Of Baxter Intl Inc 2.400% 8/15/22 Received From Morgan Stanley Smith Barney - 0015 071813BF5	300,000.000	1.00	288,906.00	288,905.00
03/06/2019	Received 250,000 Par Value Of Enerbank USA C D 3.200% 8/30/23 Received From Morgan Stanley Smith Barney - 0015 29278TCP3	250,000.000	1.00	250,000.00	249,999.00
03/06/2019	Received 350,000 Par Value Of Huntington National 2.500% 8/07/22 Received From Morgan Stanley Smith Barney - 0015 44644AAB3	350,000.000	1.00	342,814.50	342,813.50
03/06/2019	Received 200,000 Par Value Of General Elec Ca Mtn 2.200% 1/09/20 Received From Morgan Stanley Smith Barney - 0015 36962G7M0	200,000.000	1.00	198,530.00	198,529.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 73 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 400,000 Par Value Of Skryker Corp 4.375% 1/15/20 Received From Morgan Stanley Smith Barney - 0015 863667AB7	400,000.000	1.00	405,004.00	405,003.00
03/06/2019	Received 245,000 Par Value Of Everbank C D 2.150% 4/28/22 Received From Morgan Stanley Smith Barney - 0015 29976D2T6	245,000.000	1.00	239,666.35	239,665.35
03/06/2019	Received 300,000 Par Value Of Apple Inc 1.550% 2/07/20 Received From Morgan Stanley Smith Barney - 0015 037833AX8	300,000.000	1.00	296,916.00	296,915.00
03/06/2019	Received 245,000 Par Value Of Barclays Bnk De C D 2.250% 9/27/22 Received From Morgan Stanley Smith Barney - 0015 06740KKY2	245,000.000	1.00	239,328.25	239,327.25
03/06/2019	Received 300,000 Par Value Of Merck Co Inc 1.850% 2/10/20 Received From Morgan Stanley Smith Barney - 0015 58933YAS4	300,000.000	1.00	297,630.00	297,629.00
03/06/2019	Received 245,000 Par Value Of Morgan Stanley C D 2.650% 1/25/23 Received From Morgan Stanley Smith Barney - 0015 61747MH46	245,000.000	1.00	241,981.60	241,980.60
03/06/2019	Received 250,000 Par Value Of Anthem Inc 2.950% 12/01/22 Received From Morgan Stanley Smith Barney - 0015 036752AF0	250,000.000	1.00	247,027.50	247,026.50

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 74 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 500,000 Par Value Of United Tech Corp 4.500% 4/15/20 Received From Morgan Stanley Smith Barney - 0015 913017BR9	500,000.000	1.00	508,120.00	508,119.00
03/06/2019	Received 300,000 Par Value Of Hsbc USA Inc Mtn 2.350% 3/05/20 Received From Morgan Stanley Smith Barney - 0015 40428HPR7	300,000.000	1.00	298,500.00	298,499.00
03/06/2019	Received 230,000 Par Value Of Waste Management Inc 2.900% 9/15/22 Received From Morgan Stanley Smith Barney - 0015 94106LAY5	230,000.000	1.00	229,314.60	229,313.60
03/06/2019	Received 250,000 Par Value Of Cme Group Inc 3.000% 9/15/22 Received From Morgan Stanley Smith Barney - 0015 12572QAE5	250,000.000	1.00	250,597.50	250,596.50
03/06/2019	Received 270,000 Par Value Of Clorox Company 3.050% 9/15/22 Received From Morgan Stanley Smith Barney - 0015 189054AT6	270,000.000	1.00	269,730.00	269,729.00
03/06/2019	Received 250,000 Par Value Of General Electric Co 2.700% 10/09/22 Received From Morgan Stanley Smith Barney - 0015 369604BD4	250,000.000	1.00	242,072.50	242,071.50
03/06/2019	Received 250,000 Par Value Of Ppg Industries Inc 3.200% 3/15/23 Received From Morgan Stanley Smith Barney - 0015 693506BN6	250,000.000	1.00	249,685.00	249,684.00

01866404  
 43--01-B-62-094-04  
 0101-11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 75 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 250,000 Par Value Of Unitedhealth Grp Inc 2.750% 2/15/23 Received From Morgan Stanley Smith Barney - 0015 91324PBZ4	250,000.000	1.00	247,232.50	247,231.50
03/06/2019	Received 500,000 Par Value Of Oracle Corp 2.500% 10/15/22 Received From Morgan Stanley Smith Barney - 0015 68389XAP0	500,000.000	1.00	492,660.00	492,659.00
03/06/2019	Received 400,000 Par Value Of Aetna Inc 2.750% 11/15/22 Received From Morgan Stanley Smith Barney - 0015 008117AP8	400,000.000	1.00	390,072.00	390,071.00
03/06/2019	Received 449,000 Par Value Of Apple Inc 2.000% 5/06/20 Received From Morgan Stanley Smith Barney - 0015 037833BD1	449,000.000	1.00	445,363.10	445,362.10
03/06/2019	Received 250,000 Par Value Of Salesforce Com Inc 3.250% 4/11/23 Received From Morgan Stanley Smith Barney - 0015 79466LAE4	250,000.000	1.00	253,025.00	253,024.00
03/06/2019	Received 250,000 Par Value Of Conocophillips Co 2.400% 12/15/22 Received From Morgan Stanley Smith Barney - 0015 20826FAA4	250,000.000	1.00	243,747.50	243,746.50
03/06/2019	Received 250,000 Par Value Of Gen Elec Cap Cr Mtn 2.100% 12/11/19 Received From Morgan Stanley Smith Barney - 0015 36962G6P4	250,000.000	1.00	247,465.00	247,464.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 76 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 250,000 Par Value Of Cisco Systems Inc 2.450% 6/15/20 Received From Morgan Stanley Smith Barney - 0015 17275RAX0	250,000.000	1.00	249,037.50	249,036.50
03/06/2019	Received 250,000 Par Value Of General Elec Cap Mtn 3.100% 1/09/23 Received From Morgan Stanley Smith Barney - 0015 36962G6S8	250,000.000	1.00	244,965.00	244,964.00
03/06/2019	Received 200,000 Par Value Of Alma Bank C D 1.400% 4/26/21 Received From Morgan Stanley Smith Barney - 0015 020080AY3	200,000.000	1.00	193,934.00	193,933.00
03/06/2019	Received 245,000 Par Value Of B Bay LLC C D 2.250% 3/24/22 Received From Morgan Stanley Smith Barney - 0015 05580AHB3	245,000.000	1.00	240,641.45	240,640.45
03/06/2019	Received 245,000 Par Value Of Business Bank C D 1.400% 10/28/21 Received From Morgan Stanley Smith Barney - 0015 12325EHF2	245,000.000	1.00	235,915.40	235,914.40
03/06/2019	Received 245,000 Par Value Of Discover Bk C D 1.500% 8/17/21 Received From Morgan Stanley Smith Barney - 0015 254672G28	245,000.000	1.00	237,025.25	237,024.25
03/06/2019	Received 250,000 Par Value Of Farmers C D 2.550% 2/23/23 Received From Morgan Stanley Smith Barney - 0015 307811BY4	250,000.000	1.00	245,707.50	245,706.50



01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 77 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 245,000 Par Value Of First Business C D 1.500% 6/24/21 Received From Morgan Stanley Smith Barney - 0015 31938QS54	245,000.000	1.00	237,554.45	237,553.45
03/06/2019	Received 250,000 Par Value Of Genoa Banking C D 2.550% 2/28/23 Received From Morgan Stanley Smith Barney - 0015 372348BZ4	250,000.000	1.00	245,680.00	245,679.00
03/06/2019	Received 245,000 Par Value Of Ks Statebank C D 1.450% 10/29/21 Received From Morgan Stanley Smith Barney - 0015 50116CAQ2	245,000.000	1.00	235,939.90	235,938.90
03/06/2019	Received 245,000 Par Value Of Mb Financial C D C. 1.400% 3/30/21 Received From Morgan Stanley Smith Barney - 0015 55266CQV1	245,000.000	1.00	236,606.30	236,605.30
03/06/2019	Received 245,000 Par Value Of Synchrony Bank C D 1.500% 6/17/21 Received From Morgan Stanley Smith Barney - 0015 87164YMG6	245,000.000	1.00	238,166.95	238,165.95
03/06/2019	Received 245,000 Par Value Of Tiaa FSB C D 2.150% 10/28/22 Received From Morgan Stanley Smith Barney - 0015 87270LAV5	245,000.000	1.00	237,968.50	237,967.50
03/06/2019	Received 245,000 Par Value Of Total Bank C D 1.400% 4/29/21 Received From Morgan Stanley Smith Barney - 0015 89153HCX6	245,000.000	1.00	239,874.60	239,873.60

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 78 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 250,000 Par Value Of Comcast Corp 2.850% 1/15/23 Received From Morgan Stanley Smith Barney - 0015 20030NBF7	250,000.000	1.00	248,292.50	248,291.50
03/06/2019	Received 250,000 Par Value Of Anheuser Busch Inbev 2.625% 1/17/23 Received From Morgan Stanley Smith Barney - 0015 035242AA4	250,000.000	1.00	245,250.00	245,249.00
03/06/2019	Received 335,000 Par Value Of Phillips 66 4.300% 4/01/22 Received From Morgan Stanley Smith Barney - 0015 718546AC8	335,000.000	1.00	346,728.35	346,727.35
03/06/2019	Received 300,000 Par Value Of Schwab Cahrles 4.450% 7/22/20 Received From Morgan Stanley Smith Barney - 0015 808513AD7	300,000.000	1.00	306,291.00	306,290.00
03/06/2019	Received 250,000 Par Value Of Wells Fargo Mtn 3.450% 2/13/23 Received From Morgan Stanley Smith Barney - 0015 94974BFJ4	250,000.000	1.00	250,150.00	250,149.00
03/06/2019	Received 750,000 Par Value Of Hsbc USA Inc 2.750% 8/07/20 Received From Morgan Stanley Smith Barney - 0015 40428HPV8	750,000.000	1.00	747,607.50	747,606.50
03/06/2019	Received 250,000 Par Value Of American Express Co 2.650% 12/02/22 Received From Morgan Stanley Smith Barney - 0015 025816BD0	250,000.000	1.00	245,970.00	245,969.00

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 79 of 182  
Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 250,000 Par Value Of Glaxosmithkline Cap 2.800% 3/18/23 Received From Morgan Stanley Smith Barney - 0015 377372AH0	250,000.000	1.00	247,330.00	247,329.00
03/06/2019	Received 300,000 Par Value Of Amgen Inc 3.450% 10/01/20 Received From Morgan Stanley Smith Barney - 0015 031162BD1	300,000.000	1.00	302,361.00	302,360.00
03/06/2019	Received 500,000 Par Value Of Goldman Sachs 2.750% 9/15/20 Received From Morgan Stanley Smith Barney - 0015 38141GVP6	500,000.000	1.00	497,470.00	497,469.00
03/06/2019	Received 250,000 Par Value Of General Elec Mtn 3.43631% 4/15/23 Received From Morgan Stanley Smith Barney - 0015 36966TJA1	250,000.000	1.00	243,440.00	243,439.00
03/06/2019	Received 450,000 Par Value Of Bank Of America Mtn 2.625% 10/19/20 Received From Morgan Stanley Smith Barney - 0015 06051GFT1	450,000.000	1.00	447,574.50	447,573.50
03/06/2019	Received 350,000 Par Value Of IBM Corp 2.875% 11/09/22 Received From Morgan Stanley Smith Barney - 0015 459200JC6	350,000.000	1.00	347,711.00	347,710.00
03/06/2019	Received 250,000 Par Value Of Goldman Sachs C D 2.300% 11/18/20 Received From Morgan Stanley Smith Barney - 0015 38148J2J9	250,000.000	1.00	248,540.00	248,539.00

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 80 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 500,000 Par Value Of Aflac Inc 3.625% 6/15/23 Received From Morgan Stanley Smith Barney - 0015 001055AL6	500,000.000	1.00	509,735.00	509,734.00
03/06/2019	Received 250,000 Par Value Of Chevron Corp 2.427% 6/24/20 Received From Morgan Stanley Smith Barney - 0015 166764AG5	250,000.000	1.00	249,065.00	249,064.00
03/06/2019	Received 350,000 Par Value Of Oracle Corp 3.625% 7/15/23 Received From Morgan Stanley Smith Barney - 0015 68389XAS4	350,000.000	1.00	358,991.50	358,990.50
03/06/2019	Received 500,000 Par Value Of Anheuser Busch 4.375% 2/15/21 Received From Morgan Stanley Smith Barney - 0015 03523TBB3	500,000.000	1.00	512,145.00	512,144.00
03/06/2019	Received 400,000 Par Value Of Pnc Bank Na 3.800% 7/25/23 Received From Morgan Stanley Smith Barney - 0015 69349LAM0	400,000.000	1.00	406,308.00	406,307.00
03/06/2019	Received 400,000 Par Value Of Halliburton Company 3.500% 8/01/23 Received From Morgan Stanley Smith Barney - 0015 406216BD2	400,000.000	1.00	403,184.00	403,183.00
03/06/2019	Received 250,000 Par Value Of Comcast Corp 2.750% 3/01/23 Received From Morgan Stanley Smith Barney - 0015 20030NBR1	250,000.000	1.00	246,420.00	246,419.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 81 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 250,000 Par Value Of Apple Inc 2.850% 2/23/23 Received From Morgan Stanley Smith Barney - 0015 037833BU3	250,000.000	1.00	250,355.00	250,354.00
03/06/2019	Received 300,000 Par Value Of Goldman Sachs Group 2.875% 2/25/21 Received From Morgan Stanley Smith Barney - 0015 38143U8F1	300,000.000	1.00	298,590.00	298,589.00
03/06/2019	Received 300,000 Par Value Of Jpmorgan Chase Co 2.550% 3/01/21 Received From Morgan Stanley Smith Barney - 0015 46625HQJ2	300,000.000	1.00	297,402.00	297,401.00
03/06/2019	Received 400,000 Par Value Of Wells Fargo Co Mtn 4.600% 4/01/21 Received From Morgan Stanley Smith Barney - 0015 94974BEV8	400,000.000	1.00	412,708.00	412,707.00
03/06/2019	Received 500,000 Par Value Of Marsh McLennan Cos 4.050% 10/15/23 Received From Morgan Stanley Smith Barney - 0015 571748AU6	500,000.000	1.00	512,060.00	512,059.00
03/06/2019	Received 245,000 Par Value Of Washington C D 1.500% 3/31/21 Received From Morgan Stanley Smith Barney - 0015 938828AC4	245,000.000	1.00	239,916.25	239,915.25
03/06/2019	Received 245,000 Par Value Of Capital One C D 1.550% 4/27/21 Received From Morgan Stanley Smith Barney - 0015 140420YK0	245,000.000	1.00	237,593.65	237,592.65

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 82 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 200,000 Par Value Of Fifth Third Bank Mtn 2.250% 6/14/21 Received From Morgan Stanley Smith Barney - 0015 31677QBG3	200,000.000	1.00	196,322.00	196,321.00
03/06/2019	Received 400,000 Par Value Of Oracle Corp 2.400% 9/15/23 Received From Morgan Stanley Smith Barney - 0015 68389XBL8	400,000.000	1.00	389,420.00	389,419.00
03/06/2019	Received 250,000 Par Value Of Occidental Pete 3.125% 2/15/22 Received From Morgan Stanley Smith Barney - 0015 674599CC7	250,000.000	1.00	251,477.50	251,476.50
03/06/2019	Received 100,000 Par Value Of Walt Disney Co Mtn 2.750% 8/16/21 Received From Morgan Stanley Smith Barney - 0015 25468PCN4	100,000.000	1.00	100,126.00	100,125.00
03/06/2019	Received 250,000 Par Value Of Wells Fargo 2.100% 7/26/21 Received From Morgan Stanley Smith Barney - 0015 949746SA0	250,000.000	1.00	244,622.50	244,621.50
03/06/2019	Received 245,000 Par Value Of Jpmorgan Chase C D 1.500% 7/29/21 Received From Morgan Stanley Smith Barney - 0015 48125Y7Y4	245,000.000	1.00	237,566.70	237,565.70
03/06/2019	Received 185,000 Par Value Of John Deere Cap Mtn 3.150% 10/15/21 Received From Morgan Stanley Smith Barney - 0015 24422ERH4	185,000.000	1.00	186,078.55	186,077.55

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 83 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 500,000 Par Value Of Xilinx Inc 2.125% 3/15/19 Received From Morgan Stanley Smith Barney - 0015 983919AG6	500,000.000	1.00	499,855.00	499,854.00
03/06/2019	Received 245,000 Par Value Of Privatebank C D 1.500% 8/30/21 Received From Morgan Stanley Smith Barney - 0015 74267GVM6	245,000.000	1.00	237,231.05	237,230.05
03/06/2019	Received 650,000 Par Value Of Bank Of America Corp 2.650% 4/01/19 Received From Morgan Stanley Smith Barney - 0015 06051GFD6	650,000.000	1.00	649,961.00	649,960.00
03/06/2019	Received 250,000 Par Value Of Cigna Corp 4.000% 2/15/22 Received From Morgan Stanley Smith Barney - 0015 125509BS7	250,000.000	1.00	255,700.00	255,699.00
03/06/2019	Received 245,000 Par Value Of Wellsfargo Bank C D 1.700% 9/28/21 Received From Morgan Stanley Smith Barney - 0015 949763BH8	245,000.000	1.00	237,184.50	237,183.50
03/06/2019	Received 500,000 Par Value Of 3M Company 1.625% 9/19/21 Received From Morgan Stanley Smith Barney - 0015 88579YAU5	500,000.000	1.00	486,775.00	486,774.00
03/06/2019	Received 125,000 Par Value Of Pepsico Inc 1.700% 10/06/21 Received From Morgan Stanley Smith Barney - 0015 713448DL9	125,000.000	1.00	121,672.50	121,671.50

01866404  
 43--01-B-62-094-04  
 0101-11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 84 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/06/2019	Received 250,000 Par Value Of Apple Inc 2.850% 5/06/21 Received From Morgan Stanley Smith Barney - 0015 037833AR1	250,000.000	1.00	250,610.00	250,609.00
<b>Total Corporate Obligations</b>		<b>37,706,000.000</b>	<b>100,746.98</b>	<b>36,520,457.03</b>	<b>36,419,710.05</b>
<b>Foreign Obligations</b>					
03/06/2019	Received 300,000 Par Value Of Ubs Ag Stamford Mtn 2.350% 3/26/20 Received From Morgan Stanley Smith Barney - 0015 90261XHK1	300,000.000	298,413.00	298,413.00	.00
<b>Total Foreign Obligations</b>		<b>300,000.000</b>	<b>298,413.00</b>	<b>298,413.00</b>	<b>.00</b>
<b>US Treas &amp; Agency Obligations</b>					
03/08/2019	Received 1,000,000 Par Value Of U S Treasury Nt 1.625% 10/31/23 Received From Morgan Stanley Smith Barney - 0015 912828T91	1,000,000.000	1.00	963,980.00	963,979.00
03/08/2019	Received 250,000 Par Value Of F H L B Deb 2.250% 6/11/21 Received From Morgan Stanley Smith Barney - 0015 3130A1W95	250,000.000	1.00	248,737.50	248,736.50
03/08/2019	Received 500,000 Par Value Of F H L M C M T N 3.250% 7/26/23 Received From Morgan Stanley Smith Barney - 0015 3134GSRV9	500,000.000	1.00	500,560.00	500,559.00



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 85 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 250,000 Par Value Of F H L M C M T N 1.125% 10/28/21 Received From Morgan Stanley Smith Barney - 0015 3134GATL8	250,000.000	1.00	247,077.50	247,076.50
03/08/2019	Received 500,000 Par Value Of F F C B Deb 1.520% 11/15/21 Received From Morgan Stanley Smith Barney - 0015 3133EGG82	500,000.000	1.00	486,970.00	486,969.00
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 2.000% 5/31/21 Received From Morgan Stanley Smith Barney - 0015 912828WN6	750,000.000	1.00	742,410.00	742,409.00
03/08/2019	Received 750,000 Par Value Of F F C B Deb 3.220% 7/25/23 Received From Morgan Stanley Smith Barney - 0015 3133EJVG1	750,000.000	1.00	750,660.00	750,659.00
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 2.125% 11/30/23 Received From Morgan Stanley Smith Barney - 0015 912828U57	750,000.000	1.00	739,162.50	739,161.50
03/08/2019	Received 750,000 Par Value Of F H L B Deb 1.500% 11/08/21 Received From Morgan Stanley Smith Barney - 0015 3130A9TV3	750,000.000	1.00	737,872.50	737,871.50
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 2.750% 7/31/23 Received From Morgan Stanley Smith Barney - 0015 912828Y61	500,000.000	1.00	506,310.00	506,309.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 86 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 3.125% 5/15/19 Received From Morgan Stanley Smith Barney - 0015 912828KQ2	500,000.000	1.00	500,610.00	500,609.00
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 2.000% 2/15/22 Received From Morgan Stanley Smith Barney - 0015 912828SF8	500,000.000	1.00	493,730.00	493,729.00
03/08/2019	Received 300,000 Par Value Of F F C B Deb 2.080% 12/20/21 Received From Morgan Stanley Smith Barney - 0015 3133EGX34	300,000.000	1.00	296,385.00	296,384.00
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 2.125% 6/30/21 Received From Morgan Stanley Smith Barney - 0015 912828VR7	500,000.000	1.00	496,190.00	496,189.00
03/08/2019	Received 500,000 Par Value Of F H L B Deb 2.250% 3/11/22 Received From Morgan Stanley Smith Barney - 0015 313378CR0	500,000.000	1.00	496,180.00	496,179.00
03/08/2019	Received 750,000 Par Value Of F N M A 2.000% 1/05/22 Received From Morgan Stanley Smith Barney - 0015 3135G0S38	750,000.000	1.00	740,257.50	740,256.50
03/08/2019	Received 1,000,000 Par Value Of F H L M C M T N 2.000% 1/27/22 Received From Morgan Stanley Smith Barney - 0015 3134GAJ54	1,000,000.000	1.00	993,530.00	993,529.00

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 87 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 2.250% 7/31/21 Received From Morgan Stanley Smith Barney - 0015 912828WY2	750,000.000	1.00	746,340.00	746,339.00
03/08/2019	Received 750,000 Par Value Of F H L B Deb 2.500% 1/30/23 Received From Morgan Stanley Smith Barney - 0015 3130ADBZ4	750,000.000	1.00	746,205.00	746,204.00
03/08/2019	Received 500,000 Par Value Of F N M A M T N 2.070% 2/28/22 Received From Morgan Stanley Smith Barney - 0015 3136G4ML4	500,000.000	1.00	493,040.00	493,039.00
03/08/2019	Received 1,000,000 Par Value Of F H L B Deb 2.240% 3/08/22 Received From Morgan Stanley Smith Barney - 0015 3130AAUJ5	1,000,000.000	1.00	990,380.00	990,379.00
03/08/2019	Received 1,000,000 Par Value Of U S Treasury Nt 1.500% 3/31/19 Received From Morgan Stanley Smith Barney - 0015 912828SN1	1,000,000.000	1.00	999,420.00	999,419.00
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 3.625% 8/15/19 Received From Morgan Stanley Smith Barney - 0015 912828LJ7	500,000.000	1.00	502,440.00	502,439.00
03/08/2019	Received 750,000 Par Value Of F N M A 1.875% 4/05/22 Received From Morgan Stanley Smith Barney - 0015 3135G0T45	750,000.000	1.00	736,522.50	736,521.50

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 88 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 250,000 Par Value Of F N M A M T N 2.000% 10/30/20 Received From Morgan Stanley Smith Barney - 0015 3136G0FJ5	250,000.000	1.00	247,722.50	247,721.50
03/08/2019	Received 750,000 Par Value Of F F C B Deb 2.970% 4/10/23 Received From Morgan Stanley Smith Barney - 0015 3133EJKK4	750,000.000	1.00	750,015.00	750,014.00
03/08/2019	Received 750,000 Par Value Of F H L B Deb 2.080% 4/27/22 Received From Morgan Stanley Smith Barney - 0015 3130AB6Q4	750,000.000	1.00	740,250.00	740,249.00
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 1.750% 5/15/22 Received From Morgan Stanley Smith Barney - 0015 912828SV3	750,000.000	1.00	734,182.50	734,181.50
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 2.125% 9/30/21 Received From Morgan Stanley Smith Barney - 0015 912828F21	500,000.000	1.00	495,840.00	495,839.00
03/08/2019	Received 600,000 Par Value Of F H L M C M T N 1.500% 9/30/21 Received From Morgan Stanley Smith Barney - 0015 3134GAHP2	600,000.000	1.00	592,422.00	592,421.00
03/08/2019	Received 750,000 Par Value Of F H L B Deb 2.000% 9/09/22 Received From Morgan Stanley Smith Barney - 0015 313380GJ0	750,000.000	1.00	737,280.00	737,279.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 89 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 2.000% 10/31/21 Received From Morgan Stanley Smith Barney - 0015 912828F96	500,000.000	1.00	494,260.00	494,259.00
03/08/2019	Received 750,000 Par Value Of F F C B Deb 2.140% 11/25/22 Received From Morgan Stanley Smith Barney - 0015 3133EHKQ5	750,000.000	1.00	737,242.50	737,241.50
03/08/2019	Received 1,000,000 Par Value Of F N M A 1.750% 11/26/19 Received From Morgan Stanley Smith Barney - 0015 3135G0ZY2	1,000,000.000	1.00	994,620.00	994,619.00
03/08/2019	Received 1,000,000 Par Value Of U S Treasury Nt 1.000% 6/30/19 Received From Morgan Stanley Smith Barney - 0015 912828TC4	1,000,000.000	1.00	995,350.00	995,349.00
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 3.375% 11/15/19 Received From Morgan Stanley Smith Barney - 0015 912828LY4	500,000.000	1.00	502,755.00	502,754.00
03/08/2019	Received 1,000,000 Par Value Of F H L M C Deb 1.250% 8/01/19 Received From Morgan Stanley Smith Barney - 0015 3137EADK2	1,000,000.000	1.00	995,020.00	995,019.00
03/08/2019	Received 725,000 Par Value Of U S Treasury Nt 1.875% 7/31/22 Received From Morgan Stanley Smith Barney - 0015 9128282P4	725,000.000	1.00	711,660.00	711,659.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 90 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 500,000 Par Value Of F F C B Deb 1.900% 7/19/22 Received From Morgan Stanley Smith Barney - 0015 3133EHRU9	500,000.000	1.00	489,645.00	489,644.00
03/08/2019	Received 700,000 Par Value Of U S Treasury Nt 1.625% 8/15/22 Received From Morgan Stanley Smith Barney - 0015 912828TJ9	700,000.000	1.00	681,240.00	681,239.00
03/08/2019	Received 500,000 Par Value Of F H L B Deb 2.500% 12/09/22 Received From Morgan Stanley Smith Barney - 0015 3130A3KM5	500,000.000	1.00	499,460.00	499,459.00
03/08/2019	Received 750,000 Par Value Of F F C B Deb 2.300% 8/10/23 Received From Morgan Stanley Smith Barney - 0015 3133EHUM3	750,000.000	1.00	739,200.00	739,199.00
03/08/2019	Received 350,000 Par Value Of F H L B Deb 1.750% 8/16/22 Received From Morgan Stanley Smith Barney - 0015 3130ABVQ6	350,000.000	1.00	345,982.00	345,981.00
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 2.125% 12/31/21 Received From Morgan Stanley Smith Barney - 0015 912828G87	750,000.000	1.00	743,377.50	743,376.50
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 1.000% 8/31/19 Received From Morgan Stanley Smith Barney - 0015 912828TN0	500,000.000	1.00	496,310.00	496,309.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 91 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 700,000 Par Value Of F H L B Deb 2.000% 8/24/22 Received From Morgan Stanley Smith Barney - 0015 3130AC6F6	700,000.000	1.00	688,051.00	688,050.00
03/08/2019	Received 1,000,000 Par Value Of F N M A Deb 1.625% 1/21/20 Received From Morgan Stanley Smith Barney - 0015 3135G0A78	1,000,000.000	1.00	992,370.00	992,369.00
03/08/2019	Received 250,000 Par Value Of U S Treasury Nt 1.250% 1/31/20 Received From Morgan Stanley Smith Barney - 0015 912828H52	250,000.000	1.00	247,140.00	247,139.00
03/08/2019	Received 500,000 Par Value Of F F C B Deb 1.930% 12/06/21 Received From Morgan Stanley Smith Barney - 0015 3133EHXM0	500,000.000	1.00	492,085.00	492,084.00
03/08/2019	Received 1,000,000 Par Value Of F H L M C M T N 1.875% 6/22/22 Received From Morgan Stanley Smith Barney - 0015 3134GBSK9	1,000,000.000	1.00	993,900.00	993,899.00
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 3.625% 2/15/20 Received From Morgan Stanley Smith Barney - 0015 912828MP2	500,000.000	1.00	504,905.00	504,904.00
03/08/2019	Received 700,000 Par Value Of F N M A Deb 2.000% 10/05/22 Received From Morgan Stanley Smith Barney - 0015 3135G0T78	700,000.000	1.00	688,009.00	688,008.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 92 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 500,000 Par Value Of F H L B Deb 2.000% 11/14/22 Received From Morgan Stanley Smith Barney - 0015 3130ACNX8	500,000.000	1.00	491,065.00	491,064.00
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 1.750% 2/28/22 Received From Morgan Stanley Smith Barney - 0015 912828J43	750,000.000	1.00	734,970.00	734,969.00
03/08/2019	Received 750,000 Par Value Of F F C B Deb 2.780% 2/07/23 Received From Morgan Stanley Smith Barney - 0015 3133EJBY4	750,000.000	1.00	750,007.50	750,006.50
03/08/2019	Received 750,000 Par Value Of F F C B Deb 2.500% 2/02/23 Received From Morgan Stanley Smith Barney - 0015 3133EJBP3	750,000.000	1.00	748,815.00	748,814.00
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 1.000% 9/30/19 Received From Morgan Stanley Smith Barney - 0015 912828TR1	500,000.000	1.00	495,725.00	495,724.00
03/08/2019	Received 250,000 Par Value Of U S Treasury Nt 1.375% 3/31/20 Received From Morgan Stanley Smith Barney - 0015 912828J84	250,000.000	1.00	246,962.50	246,961.50
03/08/2019	Received 1,250,000 Par Value Of F H L M C M T N 1.250% 10/02/19 Received From Morgan Stanley Smith Barney - 0015 3137EADM8	1,250,000.000	1.00	1,241,012.50	1,241,011.50



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 93 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 500,000 Par Value Of F F C B Deb 2.940% 3/06/23 Received From Morgan Stanley Smith Barney - 0015 3133EJET2	500,000.000	1.00	499,860.00	499,859.00
03/08/2019	Received 500,000 Par Value Of F F C B Deb 2.980% 3/13/23 Received From Morgan Stanley Smith Barney - 0015 3133EJFW4	500,000.000	1.00	500,005.00	500,004.00
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 1.250% 10/31/19 Received From Morgan Stanley Smith Barney - 0015 912828TV2	500,000.000	1.00	495,860.00	495,859.00
03/08/2019	Received 750,000 Par Value Of F F C B Deb 3.040% 3/27/23 Received From Morgan Stanley Smith Barney - 0015 3133EJHM4	750,000.000	1.00	750,030.00	750,029.00
03/08/2019	Received 500,000 Par Value Of F H L M C 2.750% 6/19/23 Received From Morgan Stanley Smith Barney - 0015 3137EAEN5	500,000.000	1.00	505,545.00	505,544.00
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 1.000% 11/30/19 Received From Morgan Stanley Smith Barney - 0015 912828UB4	500,000.000	1.00	494,395.00	494,394.00
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 1.875% 5/31/22 Received From Morgan Stanley Smith Barney - 0015 912828XD7	750,000.000	1.00	736,845.00	736,844.00

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT'

Page 94 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 1,000,000 Par Value Of U S Treasury Nt 1.125% 12/31/19 Received From Morgan Stanley Smith Barney - 0015 912828UF5	1,000,000.000	1.00	988,590.00	988,589.00
03/08/2019	Received 750,000 Par Value Of F F C B Deb 2.390% 12/27/22 Received From Morgan Stanley Smith Barney - 0015 3133EH4J9	750,000.000	1.00	742,792.50	742,791.50
03/08/2019	Received 500,000 Par Value Of F H L M C M T N 2.000% 7/26/22 Received From Morgan Stanley Smith Barney - 0015 3134GBXC1	500,000.000	1.00	494,765.00	494,764.00
03/08/2019	Received 500,000 Par Value Of F N M A 1.400% 7/28/21 Received From Morgan Stanley Smith Barney - 0015 3136G3M36	500,000.000	1.00	486,530.00	486,529.00
03/08/2019	Received 1,000,000 Par Value Of U S Treasury Nt 1.625% 7/31/20 Received From Morgan Stanley Smith Barney - 0015 912828XM7	1,000,000.000	1.00	987,620.00	987,619.00
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 1.250% 2/29/20 Received From Morgan Stanley Smith Barney - 0015 912828UQ1	500,000.000	1.00	493,770.00	493,769.00
03/08/2019	Received 1,000,000 Par Value Of U S Treasury Nt 1.125% 3/31/20 Received From Morgan Stanley Smith Barney - 0015 912828UV0	1,000,000.000	1.00	985,310.00	985,309.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 95 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 1,000,000 Par Value Of F H L M C M T N 1.375% 5/01/20 Received From Morgan Stanley Smith Barney - 0015 3137EADR7	1,000,000.000	1.00	987,180.00	987,179.00
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 1.750% 9/30/22 Received From Morgan Stanley Smith Barney - 0015 912828L57	750,000.000	1.00	732,420.00	732,419.00
03/08/2019	Received 530,000 Par Value Of F H L B Deb 2.125% 6/10/22 Received From Morgan Stanley Smith Barney - 0015 313379Q69	530,000.000	1.00	523,788.40	523,787.40
03/08/2019	Received 1,000,000 Par Value Of U S Treasury Nt 1.125% 4/30/20 Received From Morgan Stanley Smith Barney - 0015 912828VA5	1,000,000.000	1.00	984,100.00	984,099.00
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 2.625% 11/15/20 Received From Morgan Stanley Smith Barney - 0015 912828PC8	750,000.000	1.00	751,380.00	751,379.00
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 1.875% 10/31/22 Received From Morgan Stanley Smith Barney - 0015 912828M49	750,000.000	1.00	735,202.50	735,201.50
03/08/2019	Received 750,000 Par Value Of F N M A Deb 1.875% 12/28/20 Received From Morgan Stanley Smith Barney - 0015 3135G0H55	750,000.000	1.00	741,600.00	741,599.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 96 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 1.375% 5/31/20 Received From Morgan Stanley Smith Barney - 0015 912828VF4	500,000.000	1.00	492,930.00	492,929.00
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 2.000% 11/30/22 Received From Morgan Stanley Smith Barney - 0015 912828M80	500,000.000	1.00	492,130.00	492,129.00
03/08/2019	Received 150,000 Par Value Of F F C B Deb 2.400% 6/14/22 Received From Morgan Stanley Smith Barney - 0015 3133ECS54	150,000.000	1.00	149,332.50	149,331.50
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 2.125% 12/31/22 Received From Morgan Stanley Smith Barney - 0015 912828N30	500,000.000	1.00	494,220.00	494,219.00
03/08/2019	Received 750,000 Par Value Of F H L B Deb 3.250% 6/09/23 Received From Morgan Stanley Smith Barney - 0015 313383QR5	750,000.000	1.00	771,622.50	771,621.50
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 1.750% 1/31/23 Received From Morgan Stanley Smith Barney - 0015 912828P38	500,000.000	1.00	487,130.00	487,129.00
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 3.625% 2/15/21 Received From Morgan Stanley Smith Barney - 0015 912828PX2	750,000.000	1.00	766,110.00	766,109.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 97 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 2.500% 8/15/23 Received From Morgan Stanley Smith Barney - 0015 912828VS6	750,000.000	1.00	751,582.50	751,581.50
03/08/2019	Received 1,000,000 Par Value Of U S Treasury Nt 2.125% 8/31/20 Received From Morgan Stanley Smith Barney - 0015 912828VV9	1,000,000.000	1.00	994,260.00	994,259.00
03/08/2019	Received 750,000 Par Value Of F H L B Deb 3.375% 9/08/23 Received From Morgan Stanley Smith Barney - 0015 313383YJ4	750,000.000	1.00	778,035.00	778,034.00
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 2.000% 9/30/20 Received From Morgan Stanley Smith Barney - 0015 912828VZ0	750,000.000	1.00	744,112.50	744,111.50
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 1.625% 4/30/23 Received From Morgan Stanley Smith Barney - 0015 912828R28	500,000.000	1.00	483,865.00	483,864.00
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 1.750% 10/31/20 Received From Morgan Stanley Smith Barney - 0015 912828WCO	500,000.000	1.00	493,810.00	493,809.00
03/08/2019	Received 750,000 Par Value Of F F C B Deb 1.550% 5/17/21 Received From Morgan Stanley Smith Barney - 0015 3133EGAH8	750,000.000	1.00	734,535.00	734,534.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 98 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 1,000,000 Par Value Of U S Treasury Nt 2.750% 11/15/23 Received From Morgan Stanley Smith Barney - 0015 912828WE6	1,000,000.000	1.00	1,013,240.00	1,013,239.00
03/08/2019	Received 500,000 Par Value Of F N M A M T N 1.750% 5/25/21 Received From Morgan Stanley Smith Barney - 0015 3136G3QU2	500,000.000	1.00	490,900.00	490,899.00
03/08/2019	Received 500,000 Par Value Of F F C B Deb 1.690% 6/02/21 Received From Morgan Stanley Smith Barney - 0015 3133EGDH5	500,000.000	1.00	491,000.00	490,999.00
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 2.000% 11/30/20 Received From Morgan Stanley Smith Barney - 0015 912828A42	750,000.000	1.00	743,610.00	743,609.00
03/08/2019	Received 500,000 Par Value Of F F C B Deb 1.400% 6/15/20 Received From Morgan Stanley Smith Barney - 0015 3133EGFN0	500,000.000	1.00	492,910.00	492,909.00
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 2.375% 12/31/20 Received From Morgan Stanley Smith Barney - 0015 912828A83	500,000.000	1.00	498,905.00	498,904.00
03/08/2019	Received 360,000 Par Value Of F H L B Deb 3.000% 9/10/21 Received From Morgan Stanley Smith Barney - 0015 313383ZU8	360,000.000	1.00	364,010.40	364,009.40

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 99 of 182  
 Period from March 1, 2019 to March 31, 2019

**RECEIPTS AND DELIVERIES IN KIND (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 500,000 Par Value Of U S Treasury Nt 2.125% 8/15/21 Received From Morgan Stanley Smith Barney - 0015 912828RC6	500,000.000	1.00	496,015.00	496,014.00
03/08/2019	Received 1,000,000 Par Value Of U S Treasury Nt 2.125% 1/31/21 Received From Morgan Stanley Smith Barney - 0015 912828B58	1,000,000.000	1.00	993,050.00	993,049.00
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 2.000% 2/28/21 Received From Morgan Stanley Smith Barney - 0015 912828B90	750,000.000	1.00	742,942.50	742,941.50
03/08/2019	Received 500,000 Par Value Of F F C B Deb 1.560% 7/26/21 Received From Morgan Stanley Smith Barney - 0015 3133EGNM3	500,000.000	1.00	488,900.00	488,899.00
03/08/2019	Received 500,000 Par Value Of F H L M C M T N 1.500% 8/17/21 Received From Morgan Stanley Smith Barney - 0015 3134G9Y68	500,000.000	1.00	494,285.00	494,284.00
03/08/2019	Received 500,000 Par Value Of F N M A M T N 1.450% 8/25/21 Received From Morgan Stanley Smith Barney - 0015 3136G32R5	500,000.000	1.00	487,460.00	487,459.00
03/08/2019	Received 1,000,000 Par Value Of U S Treasury Nt 2.250% 3/31/21 Received From Morgan Stanley Smith Barney - 0015 912828C57	1,000,000.000	1.00	995,200.00	995,199.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 100 of 182  
 Period from March 1, 2019 to March 31, 2019

RECEIPTS AND DELIVERIES IN KIND (continued)					
DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 2.000% 11/15/21 Received From Morgan Stanley Smith Barney - 0015 912828RR3	750,000.000	1.00	741,360.00	741,359.00
03/08/2019	Received 1,000,000 Par Value Of U S Treasury Nt 1.625% 4/30/19 Received From Morgan Stanley Smith Barney - 0015 912828D23	1,000,000.000	1.00	998,790.00	998,789.00
03/08/2019	Received 1,000,000 Par Value Of U S Treasury Nt 2.250% 4/30/21 Received From Morgan Stanley Smith Barney - 0015 912828WG1	1,000,000.000	1.00	995,200.00	995,199.00
03/08/2019	Received 750,000 Par Value Of U S Treasury Nt 1.375% 9/30/23 Received From Morgan Stanley Smith Barney - 0015 912828T26	750,000.000	1.00	715,462.50	715,461.50
03/08/2019	Received 750,000 Par Value Of F H L B Deb 1.870% 10/11/23 Received From Morgan Stanley Smith Barney - 0015 3130A9NP2	750,000.000	1.00	727,920.00	727,919.00
03/08/2019	Received 750,000 Par Value Of F N M A 1.375% 10/07/21 Received From Morgan Stanley Smith Barney - 0015 3135G0Q89	750,000.000	1.00	729,150.00	729,149.00
<b>Total US Treas &amp; Agency Obligations</b>		<b>75,865,000.000</b>	<b>114.00</b>	<b>75,145,395.30</b>	<b>75,145,281.30</b>
<b>Total Free Receipts</b>		<b>113,871,000.000</b>	<b>399,273.98</b>	<b>111,964,265.33</b>	<b>111,564,991.35</b>



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 101 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
<b>Adjustments</b>					
03/18/2019	Book Value Of Union Bank Na Mtn 2.250% 5/06/19 Adjusted By 500,738.52 USD Old: 1.00 USD/New: 500,739.52 USD Update Per Admin Request 90520EAF8	.00	500,738.52	.00	- 500,738.52
03/18/2019	Book Value Of Wells Fargo 3.97438% 10/31/23 Adjusted By 258,666.35 USD Old: 1.00 USD/New: 258,667.35 USD Update Per Admin Request 949746SJ1	.00	258,666.35	.00	- 258,666.35
03/18/2019	Book Value Of U S Treasury Nt 1.625% 10/31/23 Adjusted By 954,536.82 USD Old: 1.00 USD/New: 954,537.82 USD Update Per Admin Request 912828T91	.00	954,536.82	.00	- 954,536.82
03/18/2019	Book Value Of Oracle Corp 3.875% 7/15/20 Adjusted By 205,953.61 USD Old: 1.00 USD/New: 205,954.61 USD Update Per Admin Request 68389XAK1	.00	205,953.61	.00	- 205,953.61
03/18/2019	Book Value Of F H L B Deb 2.250% 6/11/21 Adjusted By 257,145.04 USD Old: 1.00 USD/New: 257,146.04 USD Update Per Admin Request 3130A1W95	.00	257,145.04	.00	- 257,145.04

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 102 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of F H L M C M T N 3.250% 7/26/23 Adjusted By 503,742.89 USD Old: 1.00 USD/New: 503,743.89 USD Update Per Admin Request 3134GSRV9	.00	503,742.89	.00	- 503,742.89
03/18/2019	Book Value Of F H L M C M T N 1.125% 10/28/21 Adjusted By 250,857.02 USD Old: 1.00 USD/New: 250,858.02 USD Update Per Admin Request 3134GATL8	.00	250,857.02	.00	- 250,857.02
03/18/2019	Book Value Of F F C B Deb 1.520% 11/15/21 Adjusted By 496,755.50 USD Old: 1.00 USD/New: 496,756.50 USD Update Per Admin Request 3133EGG82	.00	496,755.50	.00	- 496,755.50
03/18/2019	Book Value Of U S Treasury Nt 2.000% 5/31/21 Adjusted By 764,922.33 USD Old: 1.00 USD/New: 764,923.33 USD Update Per Admin Request 912828WN6	.00	764,922.33	.00	- 764,922.33
03/18/2019	Book Value Of Morgan Stanley Mtn 2.625% 11/17/21 Adjusted By 501,732.92 USD Old: 1.00 USD/New: 501,733.92 USD Update Per Admin Request 61746BED4	.00	501,732.92	.00	- 501,732.92
03/18/2019	Book Value Of F F C B Deb 3.220% 7/25/23 Adjusted By 755,090.83 USD Old: 1.00 USD/New: 755,091.83 USD Update Per Admin Request 3133EJVG1	.00	755,090.83	.00	- 755,090.83

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 103 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Capital One Bank 2.300% 6/05/19 Adjusted By 500,587.87 USD Old: 1.00 USD/New: 500,588.87 USD Update Per Admin Request 140420NK2	.00	500,587.87	.00	- 500,587.87
03/18/2019	Book Value Of Jpmorgan Chase 6.300% 4/23/19 Adjusted By 255,241.08 USD Old: 1.00 USD/New: 255,242.08 USD Update Per Admin Request 46625HHL7	.00	255,241.08	.00	- 255,241.08
03/18/2019	Book Value Of U S Treasury Nt 2.125% 11/30/23 Adjusted By 733,610.53 USD Old: 1.00 USD/New: 733,611.53 USD Update Per Admin Request 912828U57	.00	733,610.53	.00	- 733,610.53
03/18/2019	Book Value Of Berkshire Hathaway 3.400% 1/31/22 Adjusted By 104,000.97 USD Old: 1.00 USD/New: 104,001.97 USD Update Per Admin Request 084670BF4	.00	104,000.97	.00	- 104,000.97
03/18/2019	Book Value Of F H L B Deb 1.500% 11/08/21 Adjusted By 750,950.59 USD Old: 1.00 USD/New: 750,951.59 USD Update Per Admin Request 3130A9TV3	.00	750,950.59	.00	- 750,950.59
03/18/2019	Book Value Of U S Treasury Nt 2.750% 7/31/23 Adjusted By 502,420.61 USD Old: 1.00 USD/New: 502,421.61 USD Update Per Admin Request 912828Y61	.00	502,420.61	.00	- 502,420.61

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 104 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Pnc Bank Na Mtn 2.250% 7/02/19 Adjusted By 500,876.34 USD Old: 1.00 USD/New: 500,877.34 USD Update Per Admin Request 69353RDD7	.00	500,876.34	.00	- 500,876.34
03/18/2019	Book Value Of U S Treasury Nt 3.125% 5/15/19 Adjusted By 504,688.75 USD Old: 1.00 USD/New: 504,689.75 USD Update Per Admin Request 912828KQ2	.00	504,688.75	.00	- 504,688.75
03/18/2019	Book Value Of U S Treasury Nt 2.000% 2/15/22 Adjusted By 505,692.12 USD Old: 1.00 USD/New: 505,693.12 USD Update Per Admin Request 912828SF8	.00	505,692.12	.00	- 505,692.12
03/18/2019	Book Value Of F F C B Deb 2.080% 12/20/21 Adjusted By 301,255.17 USD Old: 1.00 USD/New: 301,256.17 USD Update Per Admin Request 3133EGX34	.00	301,255.17	.00	- 301,255.17
03/18/2019	Book Value Of U S Treasury Nt 2.125% 6/30/21 Adjusted By 513,654.60 USD Old: 1.00 USD/New: 513,655.60 USD Update Per Admin Request 912828WR7	.00	513,654.60	.00	- 513,654.60
03/18/2019	Book Value Of Oracle Corp 2.250% 10/08/19 Adjusted By 251,509.65 USD Old: 1.00 USD/New: 251,510.65 USD Update Per Admin Request 68389XAX3	.00	251,509.65	.00	- 251,509.65

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 105 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of F H L B Deb 2.250% 3/11/22 Adjusted By 506,663.15 USD Old: 1.00 USD/New: 506,664.15 USD Update Per Admin Request 313378CR0	.00	506,663.15	.00	- 506,663.15
03/18/2019	Book Value Of Oracle Corp 2.800% 7/08/21 Adjusted By 258,094.09 USD Old: 1.00 USD/New: 258,095.09 USD Update Per Admin Request 68389XBA2	.00	258,094.09	.00	- 258,094.09
03/18/2019	Book Value Of John Deere Mtn 2.650% 1/06/22 Adjusted By 126,985.68 USD Old: 1.00 USD/New: 126,986.68 USD Update Per Admin Request 24422ETL3	.00	126,985.68	.00	- 126,985.68
03/18/2019	Book Value Of F N M A 2.000% 1/05/22 Adjusted By 754,772.46 USD Old: 1.00 USD/New: 754,773.46 USD Update Per Admin Request 3135G0S38	.00	754,772.46	.00	- 754,772.46
03/18/2019	Book Value Of Travelers Cos Inc 5.900% 6/02/19 Adjusted By 255,096.21 USD Old: 1.00 USD/New: 255,097.21 USD Update Per Admin Request 89417EAF6	.00	255,096.21	.00	- 255,096.21
03/18/2019	Book Value Of State Bank India C D 2.350% 1/26/22 Adjusted By 1,378.02 USD Old: 100,621.98 USD/New: 102,000.00 USD Update Per Admin Request 8562845Z3	.00	1,378.02	.00	- 1,378.02

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 106 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Unitedhealth Group 2.875% 3/15/22 Adjusted By 254,750.84 USD Old: 1.00 USD/New: 254,751.84 USD Update Per Admin Request 91324PBV3	.00	254,750.84	.00	- 254,750.84
03/18/2019	Book Value Of Goldman Sachs Group 3.000% 4/26/22 Adjusted By 253,701.49 USD Old: 1.00 USD/New: 253,702.49 USD Update Per Admin Request 38141GWC4	.00	253,701.49	.00	- 253,701.49
03/18/2019	Book Value Of Citigroup Inc 2.500% 7/29/19 Adjusted By 250,380.12 USD Old: 1.00 USD/New: 250,381.12 USD Update Per Admin Request 172967HU8	.00	250,380.12	.00	- 250,380.12
03/18/2019	Book Value Of F H L M C M T N 2.000% 1/27/22 Adjusted By 1,005,016.53 USD Old: 1.00 USD/New: 1,005,017.53 USD Update Per Admin Request 3134GAJ54	.00	1,005,016.53	.00	- 1,005,016.53
03/18/2019	Book Value Of Ebay Inc 2.200% 8/01/19 Adjusted By 440,844.78 USD Old: 1.00 USD/New: 440,845.78 USD Update Per Admin Request 278642AH6	.00	440,844.78	.00	- 440,844.78
03/18/2019	Book Value Of U S Treasury Nt 2.250% 7/31/21 Adjusted By 773,092.22 USD Old: 1.00 USD/New: 773,093.22 USD Update Per Admin Request 912828WY2	.00	773,092.22	.00	- 773,092.22

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 107 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of F H L B Deb 2.500% 1/30/23 Adjusted By 754,358.04 USD Old: 1.00 USD/New: 754,359.04 USD Update Per Admin Request 3130ADBZ4	.00	754,358.04	.00	- 754,358.04
03/18/2019	Book Value Of F N M A M T N 2.070% 2/28/22 Adjusted By 503,957.89 USD Old: 1.00 USD/New: 503,958.89 USD Update Per Admin Request 3136G4ML4	.00	503,957.89	.00	- 503,957.89
03/18/2019	Book Value Of F H L B Deb 2.240% 3/08/22 Adjusted By 1,005,284.41 USD Old: 1.00 USD/New: 1,005,285.41 USD Update Per Admin Request 3130AAUJ5	.00	1,005,284.41	.00	- 1,005,284.41
03/18/2019	Book Value Of U S Treasury Nt 1.500% 3/31/19 Adjusted By 1,000,259.28 USD Old: 1.00 USD/New: 1,000,260.28 USD Update Per Admin Request 912828SN1	.00	1,000,259.28	.00	- 1,000,259.28
03/18/2019	Book Value Of American Express Mtn 2.700% 3/03/22 Adjusted By 402,549.52 USD Old: 1.00 USD/New: 402,550.52 USD Update Per Admin Request 0258M0EG0	.00	402,549.52	.00	- 402,549.52
03/18/2019	Book Value Of Citibank Na C D 3.000% 4/24/23 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 17312QJ67	.00	244,999.00	.00	- 244,999.00

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 108 of 182  
Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Cintas Corporation 2.900% 4/01/22 Adjusted By 127,858.79 USD Old: 1.00 USD/New: 127,859.79 USD Update Per Admin Request 17252MAM2	.00	127,858.79	.00	- 127,858.79
03/18/2019	Book Value Of Fifth Third Bk Mtn 2.875% 10/01/21 Adjusted By 310,408.79 USD Old: 1.00 USD/New: 310,409.79 USD Update Per Admin Request 31677QBC2	.00	310,408.79	.00	- 310,408.79
03/18/2019	Book Value Of U S Treasury Nt 3.625% 8/15/19 Adjusted By 505,661.37 USD Old: 1.00 USD/New: 505,662.37 USD Update Per Admin Request 912828LJ7	.00	505,661.37	.00	- 505,661.37
03/18/2019	Book Value Of Crossfirst Bk C D 2.850% 4/28/23 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 22766ADG7	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of F N M A 1.875% 4/05/22 Adjusted By 753,694.25 USD Old: 1.00 USD/New: 753,695.25 USD Update Per Admin Request 3135G0T45	.00	753,694.25	.00	- 753,694.25
03/18/2019	Book Value Of F N M A M T N 2.000% 10/30/20 Adjusted By 255,151.07 USD Old: 1.00 USD/New: 255,152.07 USD Update Per Admin Request 3136G0FJ5	.00	255,151.07	.00	- 255,151.07



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 109 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of F F C B Deb 2.970% 4/10/23 Adjusted By 753,813.31 USD Old: 1.00 USD/New: 753,814.31 USD Update Per Admin Request 3133EJJK4	.00	753,813.31	.00	- 753,813.31
03/18/2019	Book Value Of F H L B Deb 2.080% 4/27/22 Adjusted By 754,919.44 USD Old: 1.00 USD/New: 754,920.44 USD Update Per Admin Request 3130AB6Q4	.00	754,919.44	.00	- 754,919.44
03/18/2019	Book Value Of U S Treasury Nt 1.750% 5/15/22 Adjusted By 755,913.03 USD Old: 1.00 USD/New: 755,914.03 USD Update Per Admin Request 912828SV3	.00	755,913.03	.00	- 755,913.03
03/18/2019	Book Value Of Baker Hughes Inc 3.200% 8/15/21 Adjusted By 515,189.54 USD Old: 1.00 USD/New: 515,190.54 USD Update Per Admin Request 057224BC0	.00	515,189.54	.00	- 515,189.54
03/18/2019	Book Value Of Bank Of America 3.77925% 4/24/23 Adjusted By 257,031.15 USD Old: 1.00 USD/New: 257,032.15 USD Update Per Admin Request 06051GGJ2	.00	257,031.15	.00	- 257,031.15
03/18/2019	Book Value Of U S Treasury Nt 2.125% 9/30/21 Adjusted By 515,204.70 USD Old: 1.00 USD/New: 515,205.70 USD Update Per Admin Request 912828F21	.00	515,204.70	.00	- 515,204.70

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 110 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of General Dynamics 3.375% 5/15/23 Adjusted By 251,908.48 USD Old: 1.00 USD/New: 251,909.48 USD Update Per Admin Request 369550BD9	.00	251,908.48	.00	- 251,908.48
03/18/2019	Book Value Of Pepsico Inc 2.250% 5/02/22 Adjusted By 252,768.25 USD Old: 1.00 USD/New: 252,769.25 USD Update Per Admin Request 713448DT2	.00	252,768.25	.00	- 252,768.25
03/18/2019	Book Value Of Morgan Stanley 5.625% 9/23/19 Adjusted By 350,697.85 USD Old: 1.00 USD/New: 350,698.85 USD Update Per Admin Request 61747YCJ2	.00	350,697.85	.00	- 350,697.85
03/18/2019	Book Value Of Apple Inc 2.300% 5/11/22 Adjusted By 253,171.13 USD Old: 1.00 USD/New: 253,172.13 USD Update Per Admin Request 037833CQ1	.00	253,171.13	.00	- 253,171.13
03/18/2019	Book Value Of McDonalds Corp Mtn 1.875% 5/29/19 Adjusted By 250,349.77 USD Old: 1.00 USD/New: 250,350.77 USD Update Per Admin Request 58013MEQ3	.00	250,349.77	.00	- 250,349.77
03/18/2019	Book Value Of Morgan Stanley 2.750% 5/19/22 Adjusted By 253,239.40 USD Old: 1.00 USD/New: 253,240.40 USD Update Per Admin Request 61744YAH1	.00	253,239.40	.00	- 253,239.40

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 111 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Amex Centurion C D 2.400% 5/24/22 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 02587DS66	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of F H L M C M T N 1.500% 9/30/21 Adjusted By 601,797.25 USD Old: 1.00 USD/New: 601,798.25 USD Update Per Admin Request 3134GAHP2	.00	601,797.25	.00	- 601,797.25
03/18/2019	Book Value Of Medallion Bk C D 3.200% 5/30/23 Adjusted By 249,999.00 USD Old: 1.00 USD/New: 250,000.00 USD Update Per Admin Request 58404DBZ3	.00	249,999.00	.00	- 249,999.00
03/18/2019	Book Value Of F H L B Deb 2.000% 9/09/22 Adjusted By 757,337.81 USD Old: 1.00 USD/New: 757,338.81 USD Update Per Admin Request 313380GJ0	.00	757,337.81	.00	- 757,337.81
03/18/2019	Book Value Of Caterpillar Finl Mtn 2.400% 6/06/22 Adjusted By 126,342.27 USD Old: 1.00 USD/New: 126,343.27 USD Update Per Admin Request 14913QAA7	.00	126,342.27	.00	- 126,342.27
03/18/2019	Book Value Of U S Treasury Nt 2.000% 10/31/21 Adjusted By 513,020.50 USD Old: 1.00 USD/New: 513,021.50 USD Update Per Admin Request 912828F96	.00	513,020.50	.00	- 513,020.50

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 112 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Key Bank Na Mtn 2.400% 6/09/22 Adjusted By 201,762.59 USD Old: 1.00 USD/New: 201,763.59 USD Update Per Admin Request 49327M2S2	.00	201,762.59	.00	- 201,762.59
03/18/2019	Book Value Of F F C B Deb 2.140% 11/25/22 Adjusted By 752,051.38 USD Old: 1.00 USD/New: 752,052.38 USD Update Per Admin Request 3133EHKQ5	.00	752,051.38	.00	- 752,051.38
03/18/2019	Book Value Of F N M A 1.750% 11/26/19 Adjusted By 1,000,390.54 USD Old: 1.00 USD/New: 1,000,391.54 USD Update Per Admin Request 3135G0ZY2	.00	1,000,390.54	.00	- 1,000,390.54
03/18/2019	Book Value Of U S Treasury Nt 1.000% 6/30/19 Adjusted By 977,074.00 USD Old: 1.00 USD/New: 977,075.00 USD Update Per Admin Request 912828TC4	.00	977,074.00	.00	- 977,074.00
03/18/2019	Book Value Of Hsbc USA Inc 2.375% 11/13/19 Adjusted By 250,689.75 USD Old: 1.00 USD/New: 250,690.75 USD Update Per Admin Request 40428HPN6	.00	250,689.75	.00	- 250,689.75
03/18/2019	Book Value Of Cardinal Health Inc 2.400% 11/15/19 Adjusted By 500,984.10 USD Old: 1.00 USD/New: 500,985.10 USD Update Per Admin Request 14149YAZ1	.00	500,984.10	.00	- 500,984.10

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 113 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of U S Treasury Nt 3.375% 11/15/19 Adjusted By 509,958.57 USD Old: 1.00 USD/New: 509,959.57 USD Update Per Admin Request 912828LY4	.00	509,958.57	.00	- 509,958.57
03/18/2019	Book Value Of Anheuser Busch 2.500% 7/15/22 Adjusted By 111,423.41 USD Old: 1.00 USD/New: 111,424.41 USD Update Per Admin Request 03523TBP2	.00	111,423.41	.00	- 111,423.41
03/18/2019	Book Value Of Sallie Mae Bank C D 2.650% 1/24/23 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 795450J48	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of F H L M C Deb 1.250% 8/01/19 Adjusted By 987,555.00 USD Old: 1.00 USD/New: 987,556.00 USD Update Per Admin Request 3137EADK2	.00	987,555.00	.00	- 987,555.00
03/18/2019	Book Value Of Citizens Bank Na Mtn 2.450% 12/04/19 Adjusted By 200,362.33 USD Old: 1.00 USD/New: 200,363.33 USD Update Per Admin Request 17401QAB7	.00	200,362.33	.00	- 200,362.33
03/18/2019	Book Value Of Texas Instruments 1.650% 8/03/19 Adjusted By 248,802.50 USD Old: 1.00 USD/New: 248,803.50 USD Update Per Admin Request 882508AU8	.00	248,802.50	.00	- 248,802.50

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 114 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Amazon Com Inc 2.600% 12/05/19 Adjusted By 251,096.94 USD Old: 1.00 USD/New: 251,097.94 USD Update Per Admin Request 023135AL0	.00	251,096.94	.00	- 251,096.94
03/18/2019	Book Value Of Wells Fargo Mtn 2.625% 7/22/22 Adjusted By 353,099.21 USD Old: 1.00 USD/New: 353,100.21 USD Update Per Admin Request 95000U2B8	.00	353,099.21	.00	- 353,099.21
03/18/2019	Book Value Of Unitedhealth Group 2.875% 12/15/21 Adjusted By 203,356.55 USD Old: 1.00 USD/New: 203,357.55 USD Update Per Admin Request 91324PCH3	.00	203,356.55	.00	- 203,356.55
03/18/2019	Book Value Of U S Treasury Nt 1.875% 7/31/22 Adjusted By 729,908.06 USD Old: 1.00 USD/New: 729,909.06 USD Update Per Admin Request 9128282P4	.00	729,908.06	.00	- 729,908.06
03/18/2019	Book Value Of F F C B Deb 1.900% 7/19/22 Adjusted By 502,741.70 USD Old: 1.00 USD/New: 502,742.70 USD Update Per Admin Request 3133EHRU9	.00	502,741.70	.00	- 502,741.70
03/18/2019	Book Value Of U S Treasury Nt 1.625% 8/15/22 Adjusted By 700,753.16 USD Old: 1.00 USD/New: 700,754.16 USD Update Per Admin Request 912828TJ9	.00	700,753.16	.00	- 700,753.16

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 115 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Baxter Intl Inc 2.400% 8/15/22 Adjusted By 303,194.74 USD Old: 1.00 USD/New: 303,195.74 USD Update Per Admin Request 071813BF5	.00	303,194.74	.00	- 303,194.74
03/18/2019	Book Value Of F H L B Deb 2.500% 12/09/22 Adjusted By 506,486.68 USD Old: 1.00 USD/New: 506,487.68 USD Update Per Admin Request 3130A3KM5	.00	506,486.68	.00	- 506,486.68
03/18/2019	Book Value Of Enerbank USA C D 3.200% 8/30/23 Adjusted By 249,999.00 USD Old: 1.00 USD/New: 250,000.00 USD Update Per Admin Request 29278TCP3	.00	249,999.00	.00	- 249,999.00
03/18/2019	Book Value Of Huntington National 2.500% 8/07/22 Adjusted By 353,053.11 USD Old: 1.00 USD/New: 353,054.11 USD Update Per Admin Request 44644AAB3	.00	353,053.11	.00	- 353,053.11
03/18/2019	Book Value Of F F C B Deb 2.300% 8/10/23 Adjusted By 737,405.50 USD Old: 1.00 USD/New: 737,406.50 USD Update Per Admin Request 3133EHUM3	.00	737,405.50	.00	- 737,405.50
03/18/2019	Book Value Of F H L B Deb 1.750% 8/16/22 Adjusted By 352,133.16 USD Old: 1.00 USD/New: 352,134.16 USD Update Per Admin Request 3130ABVQ6	.00	352,133.16	.00	- 352,133.16

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 116 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of U S Treasury Nt 2.125% 12/31/21 Adjusted By 756,873.85 USD Old: 1.00 USD/New: 756,874.85 USD Update Per Admin Request 912828G87	.00	756,873.85	.00	- 756,873.85
03/18/2019	Book Value Of U S Treasury Nt 1.000% 8/31/19 Adjusted By 491,669.00 USD Old: 1.00 USD/New: 491,670.00 USD Update Per Admin Request 912828TN0	.00	491,669.00	.00	- 491,669.00
03/18/2019	Book Value Of General Elec Ca Mtn 2.200% 1/09/20 Adjusted By 201,042.32 USD Old: 1.00 USD/New: 201,043.32 USD Update Per Admin Request 36962G7M0	.00	201,042.32	.00	- 201,042.32
03/18/2019	Book Value Of F H L B Deb 2.000% 8/24/22 Adjusted By 703,717.70 USD Old: 1.00 USD/New: 703,718.70 USD Update Per Admin Request 3130AC6F6	.00	703,717.70	.00	- 703,717.70
03/18/2019	Book Value Of F N M A Deb 1.625% 1/21/20 Adjusted By 1,005,046.42 USD Old: 1.00 USD/New: 1,005,047.42 USD Update Per Admin Request 3135G0A78	.00	1,005,046.42	.00	- 1,005,046.42
03/18/2019	Book Value Of Skryker Corp 4.375% 1/15/20 Adjusted By 410,507.39 USD Old: 1.00 USD/New: 410,508.39 USD Update Per Admin Request 863667AB7	.00	410,507.39	.00	- 410,507.39



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 117 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Everbank C D 2.150% 4/28/22 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 29976D2T6	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of U S Treasury Nt 1.250% 1/31/20 Adjusted By 250,055.91 USD Old: 1.00 USD/New: 250,056.91 USD Update Per Admin Request 912828H52	.00	250,055.91	.00	- 250,055.91
03/18/2019	Book Value Of F F C B Deb 1.930% 12/06/21 Adjusted By 500,566.23 USD Old: 1.00 USD/New: 500,567.23 USD Update Per Admin Request 3133EHXM0	.00	500,566.23	.00	- 500,566.23
03/18/2019	Book Value Of Apple Inc 1.550% 2/07/20 Adjusted By 300,010.04 USD Old: 1.00 USD/New: 300,011.04 USD Update Per Admin Request 037833AX8	.00	300,010.04	.00	- 300,010.04
03/18/2019	Book Value Of Barclays Bnk De C D 2.250% 9/27/22 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 06740KKY2	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of F H L M C M T N 1.875% 6/22/22 Adjusted By 1,005,217.83 USD Old: 1.00 USD/New: 1,005,218.83 USD Update Per Admin Request 3134GBSK9	.00	1,005,217.83	.00	- 1,005,217.83

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 118 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Merck Co Inc 1.850% 2/10/20 Adjusted By 300,709.80 USD Old: 1.00 USD/New: 300,710.80 USD Update Per Admin Request 58933YAS4	.00	300,709.80	.00	- 300,709.80
03/18/2019	Book Value Of Morgan Stanley C D 2.650% 1/25/23 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 61747MH46	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of U S Treasury Nt 3.625% 2/15/20 Adjusted By 512,192.43 USD Old: 1.00 USD/New: 512,193.43 USD Update Per Admin Request 912828MP2	.00	512,192.43	.00	- 512,192.43
03/18/2019	Book Value Of F N M A Deb 2.000% 10/05/22 Adjusted By 701,265.73 USD Old: 1.00 USD/New: 701,266.73 USD Update Per Admin Request 3135G0T78	.00	701,265.73	.00	- 701,265.73
03/18/2019	Book Value Of Anthem Inc 2.950% 12/01/22 Adjusted By 252,960.82 USD Old: 1.00 USD/New: 252,961.82 USD Update Per Admin Request 036752AF0	.00	252,960.82	.00	- 252,960.82
03/18/2019	Book Value Of F H L B Deb 2.000% 11/14/22 Adjusted By 503,100.51 USD Old: 1.00 USD/New: 503,101.51 USD Update Per Admin Request 3130ACNX8	.00	503,100.51	.00	- 503,100.51

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 119 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of United Tech Corp 4.500% 4/15/20 Adjusted By 521,927.48 USD Old: 1.00 USD/New: 521,928.48 USD Update Per Admin Request 913017BR9	.00	521,927.48	.00	- 521,927.48
03/18/2019	Book Value Of Hsbc USA Inc Mtn 2.350% 3/05/20 Adjusted By 301,322.34 USD Old: 1.00 USD/New: 301,323.34 USD Update Per Admin Request 40428HPR7	.00	301,322.34	.00	- 301,322.34
03/18/2019	Book Value Of U S Treasury Nt 1.750% 2/28/22 Adjusted By 752,788.61 USD Old: 1.00 USD/New: 752,789.61 USD Update Per Admin Request 912828J43	.00	752,788.61	.00	- 752,788.61
03/18/2019	Book Value Of Waste Management Inc 2.900% 9/15/22 Adjusted By 237,095.88 USD Old: 1.00 USD/New: 237,096.88 USD Update Per Admin Request 94106LAY5	.00	237,095.88	.00	- 237,095.88
03/18/2019	Book Value Of Cme Group Inc 3.000% 9/15/22 Adjusted By 259,306.68 USD Old: 1.00 USD/New: 259,307.68 USD Update Per Admin Request 12572QAE5	.00	259,306.68	.00	- 259,306.68
03/18/2019	Book Value Of Clorox Company 3.050% 9/15/22 Adjusted By 279,735.79 USD Old: 1.00 USD/New: 279,736.79 USD Update Per Admin Request 189054AT6	.00	279,735.79	.00	- 279,735.79

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of F F C B Deb 2.780% 2/07/23 Adjusted By 754,461.95 USD Old: 1.00 USD/New: 754,462.95 USD Update Per Admin Request 3133EJBY4	.00	754,461.95	.00	- 754,461.95
03/18/2019	Book Value Of F F C B Deb 2.500% 2/02/23 Adjusted By 751,390.55 USD Old: 1.00 USD/New: 751,391.55 USD Update Per Admin Request 3133EJBP3	.00	751,390.55	.00	- 751,390.55
03/18/2019	Book Value Of U S Treasury Nt 1.000% 9/30/19 Adjusted By 488,089.00 USD Old: 1.00 USD/New: 488,090.00 USD Update Per Admin Request 912828TR1	.00	488,089.00	.00	- 488,089.00
03/18/2019	Book Value Of Ubs Ag Stamford Mtn 2.350% 3/26/20 Adjusted By 3,758.33 USD Old: 298,413.00 USD/New: 302,171.33 USD Update Per Admin Request 90261XHK1	.00	3,758.33	.00	- 3,758.33
03/18/2019	Book Value Of U S Treasury Nt 1.375% 3/31/20 Adjusted By 251,025.70 USD Old: 1.00 USD/New: 251,026.70 USD Update Per Admin Request 912828J84	.00	251,025.70	.00	- 251,025.70
03/18/2019	Book Value Of F H L M C M T N 1.250% 10/02/19 Adjusted By 1,242,731.00 USD Old: 1.00 USD/New: 1,242,732.00 USD Update Per Admin Request 3137EADM8	.00	1,242,731.00	.00	- 1,242,731.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 121 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of General Electric Co 2.700% 10/09/22 Adjusted By 256,429.83 USD Old: 1.00 USD/New: 256,430.83 USD Update Per Admin Request 369604BD4	.00	256,429.83	.00	- 256,429.83
03/18/2019	Book Value Of Ppg Industries Inc 3.200% 3/15/23 Adjusted By 251,775.77 USD Old: 1.00 USD/New: 251,776.77 USD Update Per Admin Request 693506BN6	.00	251,775.77	.00	- 251,775.77
03/18/2019	Book Value Of F F C B Deb 2.940% 3/06/23 Adjusted By 501,379.03 USD Old: 1.00 USD/New: 501,380.03 USD Update Per Admin Request 3133EJET2	.00	501,379.03	.00	- 501,379.03
03/18/2019	Book Value Of Unitedhealth Grp Inc 2.750% 2/15/23 Adjusted By 250,273.39 USD Old: 1.00 USD/New: 250,274.39 USD Update Per Admin Request 91324PBZ4	.00	250,273.39	.00	- 250,273.39
03/18/2019	Book Value Of Oracle Corp 2.500% 10/15/22 Adjusted By 508,282.08 USD Old: 1.00 USD/New: 508,283.08 USD Update Per Admin Request 68389XAP0	.00	508,282.08	.00	- 508,282.08
03/18/2019	Book Value Of F F C B Deb 2.980% 3/13/23 Adjusted By 502,354.58 USD Old: 1.00 USD/New: 502,355.58 USD Update Per Admin Request 3133EJFW4	.00	502,354.58	.00	- 502,354.58

01866404  
 43--01-B-62-094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 122 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of U S Treasury Nt 1.250% 10/31/19 Adjusted By 500,415.05 USD Old: 1.00 USD/New: 500,416.05 USD Update Per Admin Request 912828TV2	.00	500,415.05	.00	- 500,415.05
03/18/2019	Book Value Of F F C B Deb 3.040% 3/27/23 Adjusted By 755,259.79 USD Old: 1.00 USD/New: 755,260.79 USD Update Per Admin Request 3133EJHM4	.00	755,259.79	.00	- 755,259.79
03/18/2019	Book Value Of Aetna Inc 2.750% 11/15/22 Adjusted By 401,634.78 USD Old: 1.00 USD/New: 401,635.78 USD Update Per Admin Request 008117AP8	.00	401,634.78	.00	- 401,634.78
03/18/2019	Book Value Of Apple Inc 2.000% 5/06/20 Adjusted By 451,307.37 USD Old: 1.00 USD/New: 451,308.37 USD Update Per Admin Request 037833BD1	.00	451,307.37	.00	- 451,307.37
03/18/2019	Book Value Of Salesforce Com Inc 3.250% 4/11/23 Adjusted By 253,075.96 USD Old: 1.00 USD/New: 253,076.96 USD Update Per Admin Request 79466LAE4	.00	253,075.96	.00	- 253,075.96
03/18/2019	Book Value Of F H L M C 2.750% 6/19/23 Adjusted By 500,598.04 USD Old: 1.00 USD/New: 500,599.04 USD Update Per Admin Request 3137EAEN5	.00	500,598.04	.00	- 500,598.04

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 123 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of U S Treasury Nt 1.000% 11/30/19 Adjusted By 490,619.00 USD Old: 1.00 USD/New: 490,620.00 USD Update Per Admin Request 912828UB4	.00	490,619.00	.00	- 490,619.00
03/18/2019	Book Value Of U S Treasury Nt 1.875% 5/31/22 Adjusted By 758,947.84 USD Old: 1.00 USD/New: 758,948.84 USD Update Per Admin Request 912828XD7	.00	758,947.84	.00	- 758,947.84
03/18/2019	Book Value Of Conocophillips Co 2.400% 12/15/22 Adjusted By 250,413.77 USD Old: 1.00 USD/New: 250,414.77 USD Update Per Admin Request 20826FAA4	.00	250,413.77	.00	- 250,413.77
03/18/2019	Book Value Of Gen Elec Cap Cr Mtn 2.100% 12/11/19 Adjusted By 251,241.25 USD Old: 1.00 USD/New: 251,242.25 USD Update Per Admin Request 36962G6P4	.00	251,241.25	.00	- 251,241.25
03/18/2019	Book Value Of Cisco Systems Inc 2.450% 6/15/20 Adjusted By 251,302.87 USD Old: 1.00 USD/New: 251,303.87 USD Update Per Admin Request 17275RAX0	.00	251,302.87	.00	- 251,302.87
03/18/2019	Book Value Of U S Treasury Nt 1.125% 12/31/19 Adjusted By 986,858.00 USD Old: 1.00 USD/New: 986,859.00 USD Update Per Admin Request 912828UF5	.00	986,858.00	.00	- 986,858.00

01866404  
 43--01-B-62-094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 124 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of General Elec Cap Mtn 3.100% 1/09/23 Adjusted By 254,880.38 USD Old: 1.00 USD/New: 254,881.38 USD Update Per Admin Request 36962G6S8	.00	254,880.38	.00	- 254,880.38
03/18/2019	Book Value Of Alma Bank C D 1.400% 4/26/21 Adjusted By 199,999.00 USD Old: 1.00 USD/New: 200,000.00 USD Update Per Admin Request 020080AY3	.00	199,999.00	.00	- 199,999.00
03/18/2019	Book Value Of B Bay LLC C D 2.250% 3/24/22 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 05580AHB3	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of Business Bank C D 1.400% 10/28/21 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 12325EHF2	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of Discover Bk C D 1.500% 8/17/21 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 254672G28	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of Farmers C D 2.550% 2/23/23 Adjusted By 249,999.00 USD Old: 1.00 USD/New: 250,000.00 USD Update Per Admin Request 307811BY4	.00	249,999.00	.00	- 249,999.00



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 125 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of F F C B Deb 2.390% 12/27/22 Adjusted By 753,468.93 USD Old: 1.00 USD/New: 753,469.93 USD Update Per Admin Request 3133EH4J9	.00	753,468.93	.00	- 753,468.93
03/18/2019	Book Value Of F H L M C M T N 2.000% 7/26/22 Adjusted By 502,926.25 USD Old: 1.00 USD/New: 502,927.25 USD Update Per Admin Request 3134GBXC1	.00	502,926.25	.00	- 502,926.25
03/18/2019	Book Value Of F N M A 1.400% 7/28/21 Adjusted By 502,154.75 USD Old: 1.00 USD/New: 502,155.75 USD Update Per Admin Request 3136G3M36	.00	502,154.75	.00	- 502,154.75
03/18/2019	Book Value Of First Business C D 1.500% 6/24/21 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 31938QS54	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of Genoa Banking C D 2.550% 2/28/23 Adjusted By 249,999.00 USD Old: 1.00 USD/New: 250,000.00 USD Update Per Admin Request 372348BZ4	.00	249,999.00	.00	- 249,999.00
03/18/2019	Book Value Of Ks Statebank C D 1.450% 10/29/21 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 50116CAQ2	.00	244,999.00	.00	- 244,999.00

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 126 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Mb Financial C D C. 1.400% 3/30/21 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 55266CQV1	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of Synchrony Bank C D 1.500% 6/17/21 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 87164YMG6	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of Tiaa FSB C D 2.150% 10/28/22 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 87270LAV5	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of Total Bank C D 1.400% 4/29/21 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 89153HCX6	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of Comcast Corp 2.850% 1/15/23 Adjusted By 253,938.57 USD Old: 1.00 USD/New: 253,939.57 USD Update Per Admin Request 20030NBF7	.00	253,938.57	.00	- 253,938.57
03/18/2019	Book Value Of Anheuser Busch Inbev 2.625% 1/17/23 Adjusted By 250,831.96 USD Old: 1.00 USD/New: 250,832.96 USD Update Per Admin Request 035242AA4	.00	250,831.96	.00	- 250,831.96

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 127 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Phillips 66 4.300% 4/01/22 Adjusted By 356,913.68 USD Old: 1.00 USD/New: 356,914.68 USD Update Per Admin Request 718546AC8	.00	356,913.68	.00	- 356,913.68
03/18/2019	Book Value Of Schwab Cahrles 4.450% 7/22/20 Adjusted By 311,146.48 USD Old: 1.00 USD/New: 311,147.48 USD Update Per Admin Request 808513AD7	.00	311,146.48	.00	- 311,146.48
03/18/2019	Book Value Of Wells Fargo Mtn 3.450% 2/13/23 Adjusted By 253,060.53 USD Old: 1.00 USD/New: 253,061.53 USD Update Per Admin Request 94974BFJ4	.00	253,060.53	.00	- 253,060.53
03/18/2019	Book Value Of U S Treasury Nt 1.625% 7/31/20 Adjusted By 1,010,519.02 USD Old: 1.00 USD/New: 1,010,520.02 USD Update Per Admin Request 912828XM7	.00	1,010,519.02	.00	- 1,010,519.02
03/18/2019	Book Value Of Hsbc USA Inc 2.750% 8/07/20 Adjusted By 753,781.63 USD Old: 1.00 USD/New: 753,782.63 USD Update Per Admin Request 40428HPV8	.00	753,781.63	.00	- 753,781.63
03/18/2019	Book Value Of U S Treasury Nt 1.250% 2/29/20 Adjusted By 500,047.51 USD Old: 1.00 USD/New: 500,048.51 USD Update Per Admin Request 912828UQ1	.00	500,047.51	.00	- 500,047.51

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 128 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of American Express Co 2.650% 12/02/22 Adjusted By 251,244.19 USD Old: 1.00 USD/New: 251,245.19 USD Update Per Admin Request 025816BD0	.00	251,244.19	.00	- 251,244.19
03/18/2019	Book Value Of Glaxosmithkline Cap 2.800% 3/18/23 Adjusted By 247,442.75 USD Old: 1.00 USD/New: 247,443.75 USD Update Per Admin Request 377372AH0	.00	247,442.75	.00	- 247,442.75
03/18/2019	Book Value Of Amgen Inc 3.450% 10/01/20 Adjusted By 307,802.36 USD Old: 1.00 USD/New: 307,803.36 USD Update Per Admin Request 031162BD1	.00	307,802.36	.00	- 307,802.36
03/18/2019	Book Value Of Goldman Sachs 2.750% 9/15/20 Adjusted By 503,926.16 USD Old: 1.00 USD/New: 503,927.16 USD Update Per Admin Request 38141GVP6	.00	503,926.16	.00	- 503,926.16
03/18/2019	Book Value Of U S Treasury Nt 1.125% 3/31/20 Adjusted By 997,279.00 USD Old: 1.00 USD/New: 997,280.00 USD Update Per Admin Request 912828UV0	.00	997,279.00	.00	- 997,279.00
03/18/2019	Book Value Of F H L M C M T N 1.375% 5/01/20 Adjusted By 1,001,179.70 USD Old: 1.00 USD/New: 1,001,180.70 USD Update Per Admin Request 3137EADR7	.00	1,001,179.70	.00	- 1,001,179.70

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 129 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of U S Treasury Nt 1.750% 9/30/22 Adjusted By 752,458.61 USD Old: 1.00 USD/New: 752,459.61 USD Update Per Admin Request 912828L57	.00	752,458.61	.00	- 752,458.61
03/18/2019	Book Value Of F H L B Deb 2.125% 6/10/22 Adjusted By 537,291.70 USD Old: 1.00 USD/New: 537,292.70 USD Update Per Admin Request 313379Q69	.00	537,291.70	.00	- 537,291.70
03/18/2019	Book Value Of General Elec Mtn 3.43631% 4/15/23 Adjusted By 256,731.91 USD Old: 1.00 USD/New: 256,732.91 USD Update Per Admin Request 36966TJA1	.00	256,731.91	.00	- 256,731.91
03/18/2019	Book Value Of Bank Of America Mtn 2.625% 10/19/20 Adjusted By 452,376.57 USD Old: 1.00 USD/New: 452,377.57 USD Update Per Admin Request 06051GFT1	.00	452,376.57	.00	- 452,376.57
03/18/2019	Book Value Of U S Treasury Nt 1.125% 4/30/20 Adjusted By 999,969.00 USD Old: 1.00 USD/New: 999,970.00 USD Update Per Admin Request 912828VA5	.00	999,969.00	.00	- 999,969.00
03/18/2019	Book Value Of U S Treasury Nt 2.625% 11/15/20 Adjusted By 766,248.02 USD Old: 1.00 USD/New: 766,249.02 USD Update Per Admin Request 912828PC8	.00	766,248.02	.00	- 766,248.02

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 130 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of U S Treasury Nt 1.875% 10/31/22 Adjusted By 749,939.00 USD Old: 1.00 USD/New: 749,940.00 USD Update Per Admin Request 912828M49	.00	749,939.00	.00	- 749,939.00
03/18/2019	Book Value Of IBM Corp 2.875% 11/09/22 Adjusted By 358,300.26 USD Old: 1.00 USD/New: 358,301.26 USD Update Per Admin Request 459200JC6	.00	358,300.26	.00	- 358,300.26
03/18/2019	Book Value Of Goldman Sachs C D 2.300% 11/18/20 Adjusted By 249,999.00 USD Old: 1.00 USD/New: 250,000.00 USD Update Per Admin Request 38148J2J9	.00	249,999.00	.00	- 249,999.00
03/18/2019	Book Value Of F N M A Deb 1.875% 12/28/20 Adjusted By 754,330.47 USD Old: 1.00 USD/New: 754,331.47 USD Update Per Admin Request 3135G0H55	.00	754,330.47	.00	- 754,330.47
03/18/2019	Book Value Of U S Treasury Nt 1.375% 5/31/20 Adjusted By 504,011.15 USD Old: 1.00 USD/New: 504,012.15 USD Update Per Admin Request 912828VF4	.00	504,011.15	.00	- 504,011.15
03/18/2019	Book Value Of Aflac Inc 3.625% 6/15/23 Adjusted By 508,044.65 USD Old: 1.00 USD/New: 508,045.65 USD Update Per Admin Request 001055AL6	.00	508,044.65	.00	- 508,044.65

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 131 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of U S Treasury Nt 2.000% 11/30/22 Adjusted By 501,640.42 USD Old: 1.00 USD/New: 501,641.42 USD Update Per Admin Request 912828M80	.00	501,640.42	.00	- 501,640.42
03/18/2019	Book Value Of Chevron Corp 2.427% 6/24/20 Adjusted By 251,706.85 USD Old: 1.00 USD/New: 251,707.85 USD Update Per Admin Request 166764AG5	.00	251,706.85	.00	- 251,706.85
03/18/2019	Book Value Of F F C B Deb 2.400% 6/14/22 Adjusted By 153,468.43 USD Old: 1.00 USD/New: 153,469.43 USD Update Per Admin Request 3133ECS54	.00	153,468.43	.00	- 153,468.43
03/18/2019	Book Value Of U S Treasury Nt 2.125% 12/31/22 Adjusted By 501,264.46 USD Old: 1.00 USD/New: 501,265.46 USD Update Per Admin Request 912828N30	.00	501,264.46	.00	- 501,264.46
03/18/2019	Book Value Of Oracle Corp 3.625% 7/15/23 Adjusted By 358,037.23 USD Old: 1.00 USD/New: 358,038.23 USD Update Per Admin Request 68389XAS4	.00	358,037.23	.00	- 358,037.23
03/18/2019	Book Value Of Anheuser Busch 4.375% 2/15/21 Adjusted By 522,845.73 USD Old: 1.00 USD/New: 522,846.73 USD Update Per Admin Request 03523TBB3	.00	522,845.73	.00	- 522,845.73

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 132 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of F H L B Deb 3.250% 6/09/23 Adjusted By 766,848.02 USD Old: 1.00 USD/New: 766,849.02 USD Update Per Admin Request 313383QR5	.00	766,848.02	.00	- 766,848.02
03/18/2019	Book Value Of Pnc Bank Na 3.800% 7/25/23 Adjusted By 406,945.86 USD Old: 1.00 USD/New: 406,946.86 USD Update Per Admin Request 69349LAM0	.00	406,945.86	.00	- 406,945.86
03/18/2019	Book Value Of U S Treasury Nt 1.750% 1/31/23 Adjusted By 489,239.00 USD Old: 1.00 USD/New: 489,240.00 USD Update Per Admin Request 912828P38	.00	489,239.00	.00	- 489,239.00
03/18/2019	Book Value Of U S Treasury Nt 3.625% 2/15/21 Adjusted By 788,497.78 USD Old: 1.00 USD/New: 788,498.78 USD Update Per Admin Request 912828PX2	.00	788,497.78	.00	- 788,497.78
03/18/2019	Book Value Of Halliburton Company 3.500% 8/01/23 Adjusted By 406,745.81 USD Old: 1.00 USD/New: 406,746.81 USD Update Per Admin Request 406216BD2	.00	406,745.81	.00	- 406,745.81
03/18/2019	Book Value Of U S Treasury Nt 2.500% 8/15/23 Adjusted By 747,595.25 USD Old: 1.00 USD/New: 747,596.25 USD Update Per Admin Request 912828VS6	.00	747,595.25	.00	- 747,595.25



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 133 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Comcast Corp 2.750% 3/01/23 Adjusted By 245,408.00 USD Old: 1.00 USD/New: 245,409.00 USD Update Per Admin Request 20030NBR1	.00	245,408.00	.00	- 245,408.00
03/18/2019	Book Value Of Apple Inc 2.850% 2/23/23 Adjusted By 251,974.38 USD Old: 1.00 USD/New: 251,975.38 USD Update Per Admin Request 037833BU3	.00	251,974.38	.00	- 251,974.38
03/18/2019	Book Value Of Goldman Sachs Group 2.875% 2/25/21 Adjusted By 301,569.02 USD Old: 1.00 USD/New: 301,570.02 USD Update Per Admin Request 38143U8F1	.00	301,569.02	.00	- 301,569.02
03/18/2019	Book Value Of U S Treasury Nt 2.125% 8/31/20 Adjusted By 1,011,484.48 USD Old: 1.00 USD/New: 1,011,485.48 USD Update Per Admin Request 912828VV9	.00	1,011,484.48	.00	- 1,011,484.48
03/18/2019	Book Value Of Jpmorgan Chase Co 2.550% 3/01/21 Adjusted By 302,212.38 USD Old: 1.00 USD/New: 302,213.38 USD Update Per Admin Request 46625HQJ2	.00	302,212.38	.00	- 302,212.38
03/18/2019	Book Value Of F H L B Deb 3.375% 9/08/23 Adjusted By 775,152.77 USD Old: 1.00 USD/New: 775,153.77 USD Update Per Admin Request 313383YJ4	.00	775,152.77	.00	- 775,152.77

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 134 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Wells Fargo Co Mtn 4.600% 4/01/21 Adjusted By 425,441.10 USD Old: 1.00 USD/New: 425,442.10 USD Update Per Admin Request 94974BEV8	.00	425,441.10	.00	- 425,441.10
03/18/2019	Book Value Of Marsh McLennan Cos 4.050% 10/15/23 Adjusted By 517,339.02 USD Old: 1.00 USD/New: 517,340.02 USD Update Per Admin Request 571748AU6	.00	517,339.02	.00	- 517,339.02
03/18/2019	Book Value Of U S Treasury Nt 2.000% 9/30/20 Adjusted By 761,015.19 USD Old: 1.00 USD/New: 761,016.19 USD Update Per Admin Request 912828VZ0	.00	761,015.19	.00	- 761,015.19
03/18/2019	Book Value Of Washington C D 1.500% 3/31/21 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 938828AC4	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of Capital One C D 1.550% 4/27/21 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 140420YK0	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of U S Treasury Nt 1.625% 4/30/23 Adjusted By 479,036.81 USD Old: 1.00 USD/New: 479,037.81 USD Update Per Admin Request 912828R28	.00	479,036.81	.00	- 479,036.81

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 135 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of U S Treasury Nt 1.750% 10/31/20 Adjusted By 505,678.00 USD Old: 1.00 USD/New: 505,679.00 USD Update Per Admin Request 912828WC0	.00	505,678.00	.00	- 505,678.00
03/18/2019	Book Value Of F F C B Deb 1.550% 5/17/21 Adjusted By 753,542.17 USD Old: 1.00 USD/New: 753,543.17 USD Update Per Admin Request 3133EGAH8	.00	753,542.17	.00	- 753,542.17
03/18/2019	Book Value Of U S Treasury Nt 2.750% 11/15/23 Adjusted By 1,006,883.44 USD Old: 1.00 USD/New: 1,006,884.44 USD Update Per Admin Request 912828WE6	.00	1,006,883.44	.00	- 1,006,883.44
03/18/2019	Book Value Of F N M A M T N 1.750% 5/25/21 Adjusted By 502,211.86 USD Old: 1.00 USD/New: 502,212.86 USD Update Per Admin Request 3136G3QU2	.00	502,211.86	.00	- 502,211.86
03/18/2019	Book Value Of F F C B Deb 1.690% 6/02/21 Adjusted By 503,464.93 USD Old: 1.00 USD/New: 503,465.93 USD Update Per Admin Request 3133EGDH5	.00	503,464.93	.00	- 503,464.93
03/18/2019	Book Value Of U S Treasury Nt 2.000% 11/30/20 Adjusted By 757,177.67 USD Old: 1.00 USD/New: 757,178.67 USD Update Per Admin Request 912828A42	.00	757,177.67	.00	- 757,177.67

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 136 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Fifth Third Bank Mtn 2.250% 6/14/21 Adjusted By 201,796.52 USD Old: 1.00 USD/New: 201,797.52 USD Update Per Admin Request 31677QBG3	.00	201,796.52	.00	- 201,796.52
03/18/2019	Book Value Of F F C B Deb 1.400% 6/15/20 Adjusted By 501,838.13 USD Old: 1.00 USD/New: 501,839.13 USD Update Per Admin Request 3133EGFN0	.00	501,838.13	.00	- 501,838.13
03/18/2019	Book Value Of U S Treasury Nt 2.375% 12/31/20 Adjusted By 509,615.69 USD Old: 1.00 USD/New: 509,616.69 USD Update Per Admin Request 912828A83	.00	509,615.69	.00	- 509,615.69
03/18/2019	Book Value Of Oracle Corp 2.400% 9/15/23 Adjusted By 389,125.50 USD Old: 1.00 USD/New: 389,126.50 USD Update Per Admin Request 68389XBL8	.00	389,125.50	.00	- 389,125.50
03/18/2019	Book Value Of F H L B Deb 3.000% 9/10/21 Adjusted By 380,281.65 USD Old: 1.00 USD/New: 380,282.65 USD Update Per Admin Request 313383ZU8	.00	380,281.65	.00	- 380,281.65
03/18/2019	Book Value Of U S Treasury Nt 2.125% 8/15/21 Adjusted By 514,391.70 USD Old: 1.00 USD/New: 514,392.70 USD Update Per Admin Request 912828RC6	.00	514,391.70	.00	- 514,391.70

01866404  
 43--01-B-62-094-04  
 0101-11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 137 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Occidental Pete 3.125% 2/15/22 Adjusted By 256,353.97 USD Old: 1.00 USD/New: 256,354.97 USD Update Per Admin Request 674599CC7	.00	256,353.97	.00	- 256,353.97
03/18/2019	Book Value Of Walt Disney Co Mtn 2.750% 8/16/21 Adjusted By 103,860.00 USD Old: 1.00 USD/New: 103,861.00 USD Update Per Admin Request 25468PCN4	.00	103,860.00	.00	- 103,860.00
03/18/2019	Book Value Of U S Treasury Nt 2.125% 1/31/21 Adjusted By 1,015,748.69 USD Old: 1.00 USD/New: 1,015,749.69 USD Update Per Admin Request 912828B58	.00	1,015,748.69	.00	- 1,015,748.69
03/18/2019	Book Value Of Wells Fargo 2.100% 7/26/21 Adjusted By 252,178.75 USD Old: 1.00 USD/New: 252,179.75 USD Update Per Admin Request 949746SA0	.00	252,178.75	.00	- 252,178.75
03/18/2019	Book Value Of U S Treasury Nt 2.000% 2/28/21 Adjusted By 764,553.38 USD Old: 1.00 USD/New: 764,554.38 USD Update Per Admin Request 912828B90	.00	764,553.38	.00	- 764,553.38
03/18/2019	Book Value Of F F C B Deb 1.560% 7/26/21 Adjusted By 500,982.78 USD Old: 1.00 USD/New: 500,983.78 USD Update Per Admin Request 3133EGNM3	.00	500,982.78	.00	- 500,982.78

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 138 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Jpmorgan Chase C D 1.500% 7/29/21 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 48125Y7Y4	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of John Deere Cap Mtn 3.150% 10/15/21 Adjusted By 193,280.68 USD Old: 1.00 USD/New: 193,281.68 USD Update Per Admin Request 24422ERH4	.00	193,280.68	.00	- 193,280.68
03/18/2019	Book Value Of F H L M C M T N 1.500% 8/17/21 Adjusted By 501,520.77 USD Old: 1.00 USD/New: 501,521.77 USD Update Per Admin Request 3134G9Y68	.00	501,520.77	.00	- 501,520.77
03/18/2019	Book Value Of Privatebank C D 1.500% 8/30/21 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 74267GVM6	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of F N M A M T N 1.450% 8/25/21 Adjusted By 502,535.45 USD Old: 1.00 USD/New: 502,536.45 USD Update Per Admin Request 3136G32R5	.00	502,535.45	.00	- 502,535.45
03/18/2019	Book Value Of U S Treasury Nt 2.250% 3/31/21 Adjusted By 1,025,439.11 USD Old: 1.00 USD/New: 1,025,440.11 USD Update Per Admin Request 912828C57	.00	1,025,439.11	.00	- 1,025,439.11

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 139 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of Bank Of America Corp 2.650% 4/01/19 Adjusted By 651,695.23 USD Old: 1.00 USD/New: 651,696.23 USD Update Per Admin Request 06051GFD6	.00	651,695.23	.00	- 651,695.23
03/18/2019	Book Value Of Cigna Corp 4.000% 2/15/22 Adjusted By 260,831.54 USD Old: 1.00 USD/New: 260,832.54 USD Update Per Admin Request 125509BS7	.00	260,831.54	.00	- 260,831.54
03/18/2019	Book Value Of U S Treasury Nt 2.000% 11/15/21 Adjusted By 758,733.11 USD Old: 1.00 USD/New: 758,734.11 USD Update Per Admin Request 912828RR3	.00	758,733.11	.00	- 758,733.11
03/18/2019	Book Value Of Wellsfargo Bank C D 1.700% 9/28/21 Adjusted By 244,999.00 USD Old: 1.00 USD/New: 245,000.00 USD Update Per Admin Request 949763BH8	.00	244,999.00	.00	- 244,999.00
03/18/2019	Book Value Of 3M Company 1.625% 9/19/21 Adjusted By 504,071.72 USD Old: 1.00 USD/New: 504,072.72 USD Update Per Admin Request 88579YAU5	.00	504,071.72	.00	- 504,071.72
03/18/2019	Book Value Of U S Treasury Nt 1.625% 4/30/19 Adjusted By 1,000,961.95 USD Old: 1.00 USD/New: 1,000,962.95 USD Update Per Admin Request 912828D23	.00	1,000,961.95	.00	- 1,000,961.95

01866404  
43--01-B-62-094-04  
0101-11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 140 of 182  
Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/18/2019	Book Value Of U S Treasury Nt 2.250% 4/30/21 Adjusted By 1,027,512.33 USD Old: 1.00 USD/New: 1,027,513.33 USD Update Per Admin Request 912828WG1	.00	1,027,512.33	.00	- 1,027,512.33
03/18/2019	Book Value Of U S Treasury Nt 1.375% 9/30/23 Adjusted By 707,587.77 USD Old: 1.00 USD/New: 707,588.77 USD Update Per Admin Request 912828T26	.00	707,587.77	.00	- 707,587.77
03/18/2019	Book Value Of Pepsico Inc 1.700% 10/06/21 Adjusted By 125,934.94 USD Old: 1.00 USD/New: 125,935.94 USD Update Per Admin Request 713448DL9	.00	125,934.94	.00	- 125,934.94
03/18/2019	Book Value Of F H L B Deb 1.870% 10/11/23 Adjusted By 724,355.50 USD Old: 1.00 USD/New: 724,356.50 USD Update Per Admin Request 3130A9NP2	.00	724,355.50	.00	- 724,355.50
03/18/2019	Book Value Of Apple Inc 2.850% 5/06/21 Adjusted By 256,956.70 USD Old: 1.00 USD/New: 256,957.70 USD Update Per Admin Request 037833AR1	.00	256,956.70	.00	- 256,956.70
03/18/2019	Book Value Of F N M A 1.375% 10/07/21 Adjusted By 753,552.99 USD Old: 1.00 USD/New: 753,553.99 USD Update Per Admin Request 3135G0Q89	.00	753,552.99	.00	- 753,552.99



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 141 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of Union Bank Na Mtn 2.250% 5/06/19 Adjusted By 6,390.41 USD Old: 500,739.52 USD/New: 507,129.93 USD Update Per Admin Request 90520EAF8	.00	6,390.41	.00	- 6,390.41
03/28/2019	Book Value Of Wells Fargo 3.97438% 10/31/23 Adjusted By 779.15 USD Old: 258,667.35 USD/New: 259,446.50 USD Update Per Admin Request 949746SJ1	.00	779.15	.00	- 779.15
03/28/2019	Book Value Of Oracle Corp 3.875% 7/15/20 Adjusted By 13,185.39 USD Old: 205,954.61 USD/New: 219,140.00 USD Update Per Admin Request 68389XAK1	.00	13,185.39	.00	- 13,185.39
03/28/2019	Book Value Of F H L B Deb 2.250% 6/11/21 Adjusted By 6,957.96 USD Old: 257,146.04 USD/New: 264,104.00 USD Update Per Admin Request 3130A1W95	.00	6,957.96	.00	- 6,957.96
03/28/2019	Book Value Of F H L M C M T N 3.250% 7/26/23 Adjusted By 382.61 USD Old: 503,743.89 USD/New: 504,126.50 USD Update Per Admin Request 3134GSRV9	.00	382.61	.00	- 382.61
03/28/2019	Book Value Of F H L M C M T N 1.125% 10/28/21 Adjusted By 538.48 USD Old: 250,858.02 USD/New: 251,396.50 USD Update Per Admin Request 3134GATL8	.00	538.48	.00	- 538.48

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 142 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of U S Treasury Nt 2.000% 5/31/21 Adjusted By 14,666.52 USD Old: 764,923.33 USD/New: 779,589.85 USD Update Per Admin Request 912828WN6	.00	14,666.52	.00	- 14,666.52
03/28/2019	Book Value Of Morgan Stanley Mtn 2.625% 11/17/21 Adjusted By 1,075.96 USD Old: 501,733.92 USD/New: 502,809.88 USD Update Per Admin Request 61746BED4	.00	1,075.96	.00	- 1,075.96
03/28/2019	Book Value Of F F C B Deb 3.220% 7/25/23 Adjusted By 532.17 USD Old: 755,091.83 USD/New: 755,624.00 USD Update Per Admin Request 3133EJVG1	.00	532.17	.00	- 532.17
03/28/2019	Book Value Of Capital One Bank 2.300% 6/05/19 Adjusted By 5,077.13 USD Old: 500,588.87 USD/New: 505,666.00 USD Update Per Admin Request 140420NK2	.00	5,077.13	.00	- 5,077.13
03/28/2019	Book Value Of Jpmorgan Chase 6.300% 4/23/19 Adjusted By 45,491.92 USD Old: 255,242.08 USD/New: 300,734.00 USD Update Per Admin Request 46625HHL7	.00	45,491.92	.00	- 45,491.92
03/28/2019	Book Value Of Berkshire Hathaway 3.400% 1/31/22 Adjusted By 2,550.53 USD Old: 104,001.97 USD/New: 106,552.50 USD Update Per Admin Request 084670BF4	.00	2,550.53	.00	- 2,550.53

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 143 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of F H L B Deb 1.500% 11/08/21 Adjusted By 554.91 USD Old: 750,951.59 USD/New: 751,506.50 USD Update Per Admin Request 3130A9TV3	.00	554.91	.00	- 554.91
03/28/2019	Book Value Of U S Treasury Nt 2.750% 7/31/23 Adjusted By 255.59 USD Old: 502,421.61 USD/New: 502,677.20 USD Update Per Admin Request 912828Y61	.00	255.59	.00	- 255.59
03/28/2019	Book Value Of Pnc Bank Na Mtn 2.250% 7/02/19 Adjusted By 7,558.66 USD Old: 500,877.34 USD/New: 508,436.00 USD Update Per Admin Request 69353RDD7	.00	7,558.66	.00	- 7,558.66
03/28/2019	Book Value Of U S Treasury Nt 3.125% 5/15/19 Adjusted By 41,445.25 USD Old: 504,689.75 USD/New: 546,135.00 USD Update Per Admin Request 912828KQ2	.00	41,445.25	.00	- 41,445.25
03/28/2019	Book Value Of U S Treasury Nt 2.000% 2/15/22 Adjusted By 3,619.38 USD Old: 505,693.12 USD/New: 509,312.50 USD Update Per Admin Request 912828SF8	.00	3,619.38	.00	- 3,619.38
03/28/2019	Book Value Of F F C B Deb 2.080% 12/20/21 Adjusted By 802.33 USD Old: 301,256.17 USD/New: 302,058.50 USD Update Per Admin Request 3133EGX34	.00	802.33	.00	- 802.33

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 144 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of U S Treasury Nt 2.125% 6/30/21 Adjusted By 13,594.40 USD Old: 513,655.60 USD/New: 527,250.00 USD Update Per Admin Request 912828WR7	.00	13,594.40	.00	- 13,594.40
03/28/2019	Book Value Of Oracle Corp 2.250% 10/08/19 Adjusted By 5,785.35 USD Old: 251,510.65 USD/New: 257,296.00 USD Update Per Admin Request 68389XAX3	.00	5,785.35	.00	- 5,785.35
03/28/2019	Book Value Of F H L B Deb 2.250% 3/11/22 Adjusted By 1,722.35 USD Old: 506,664.15 USD/New: 508,386.50 USD Update Per Admin Request 313378CR0	.00	1,722.35	.00	- 1,722.35
03/28/2019	Book Value Of Oracle Corp 2.800% 7/08/21 Adjusted By 7,671.41 USD Old: 258,095.09 USD/New: 265,766.50 USD Update Per Admin Request 68389XBA2	.00	7,671.41	.00	- 7,671.41
03/28/2019	Book Value Of John Deere Mtn 2.650% 1/06/22 Adjusted By 1,221.13 USD Old: 126,986.68 USD/New: 128,207.81 USD Update Per Admin Request 24422ETL3	.00	1,221.13	.00	- 1,221.13
03/28/2019	Book Value Of F N M A 2.000% 1/05/22 Adjusted By 2,969.01 USD Old: 754,773.46 USD/New: 757,742.47 USD Update Per Admin Request 3135G0S38	.00	2,969.01	.00	- 2,969.01

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 145 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of Travelers Cos Inc 5.900% 6/02/19 Adjusted By 44,831.79 USD Old: 255,097.21 USD/New: 299,929.00 USD Update Per Admin Request 89417EAF6	.00	44,831.79	.00	- 44,831.79
03/28/2019	Book Value Of Unitedhealth Group 2.875% 3/15/22 Adjusted By 1,967.16 USD Old: 254,751.84 USD/New: 256,719.00 USD Update Per Admin Request 91324PBV3	.00	1,967.16	.00	- 1,967.16
03/28/2019	Book Value Of Goldman Sachs Group 3.000% 4/26/22 Adjusted By 1,492.40 USD Old: 253,702.49 USD/New: 255,194.89 USD Update Per Admin Request 38141GWC4	.00	1,492.40	.00	- 1,492.40
03/28/2019	Book Value Of Citigroup Inc 2.500% 7/29/19 Adjusted By 3,283.50 USD Old: 250,381.12 USD/New: 253,664.62 USD Update Per Admin Request 172967HU8	.00	3,283.50	.00	- 3,283.50
03/28/2019	Book Value Of F H L M C M T N 2.000% 1/27/22 Adjusted By 3,048.97 USD Old: 1,005,017.53 USD/New: 1,008,066.50 USD Update Per Admin Request 3134GAJ54	.00	3,048.97	.00	- 3,048.97
03/28/2019	Book Value Of Ebay Inc 2.200% 8/01/19 Adjusted By 7,282.62 USD Old: 440,845.78 USD/New: 448,128.40 USD Update Per Admin Request 278642AH6	.00	7,282.62	.00	- 7,282.62

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 146 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of U S Treasury Nt 2.250% 7/31/21 Adjusted By 22,750.53 USD Old: 773,093.22 USD/New: 795,843.75 USD Update Per Admin Request 912828WY2	.00	22,750.53	.00	- 22,750.53
03/28/2019	Book Value Of F H L B Deb 2.500% 1/30/23 Adjusted By 1,032.46 USD Old: 754,359.04 USD/New: 755,391.50 USD Update Per Admin Request 3130ADBZ4	.00	1,032.46	.00	- 1,032.46
03/28/2019	Book Value Of F N M A M T N 2.070% 2/28/22 Adjusted By 2,547.61 USD Old: 503,958.89 USD/New: 506,506.50 USD Update Per Admin Request 3136G4ML4	.00	2,547.61	.00	- 2,547.61
03/28/2019	Book Value Of F H L B Deb 2.240% 3/08/22 Adjusted By 2,221.09 USD Old: 1,005,285.41 USD/New: 1,007,506.50 USD Update Per Admin Request 3130AAUJ5	.00	2,221.09	.00	- 2,221.09
03/28/2019	Book Value Of U S Treasury Nt 1.500% 3/31/19 Adjusted By 2,299.72 USD Old: 1,000,260.28 USD/New: 1,002,560.00 USD Update Per Admin Request 912828SN1	.00	2,299.72	.00	- 2,299.72
03/28/2019	Book Value Of American Express Mtn 2.700% 3/03/22 Adjusted By 1,563.26 USD Old: 402,550.52 USD/New: 404,113.78 USD Update Per Admin Request 0258M0EG0	.00	1,563.26	.00	- 1,563.26

01866404  
 43-01-B-62-094-04  
 0101-11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 147 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of Cintas Corporation 2.900% 4/01/22 Adjusted By 1,109.04 USD Old: 127,859.79 USD/New: 128,968.83 USD Update Per Admin Request 17252MAM2	.00	1,109.04	.00	- 1,109.04
03/28/2019	Book Value Of Fifth Third Bk Mtn 2.875% 10/01/21 Adjusted By 6,440.95 USD Old: 310,409.79 USD/New: 316,850.74 USD Update Per Admin Request 31677QBC2	.00	6,440.95	.00	- 6,440.95
03/28/2019	Book Value Of U S Treasury Nt 3.625% 8/15/19 Adjusted By 49,827.63 USD Old: 505,662.37 USD/New: 555,490.00 USD Update Per Admin Request 912828LJ7	.00	49,827.63	.00	- 49,827.63
03/28/2019	Book Value Of F N M A 1.875% 4/05/22 Adjusted By 1,466.89 USD Old: 753,695.25 USD/New: 755,162.14 USD Update Per Admin Request 3135G0T45	.00	1,466.89	.00	- 1,466.89
03/28/2019	Book Value Of F N M A M T N 2.000% 10/30/20 Adjusted By 5,724.43 USD Old: 255,152.07 USD/New: 260,876.50 USD Update Per Admin Request 3136G0FJ5	.00	5,724.43	.00	- 5,724.43
03/28/2019	Book Value Of F F C B Deb 2.970% 4/10/23 Adjusted By 384.69 USD Old: 753,814.31 USD/New: 754,199.00 USD Update Per Admin Request 3133EJKK4	.00	384.69	.00	- 384.69

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 148 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of F H L B Deb 2.080% 4/27/22 Adjusted By 2,023.56 USD Old: 754,920.44 USD/New: 756,944.00 USD Update Per Admin Request 3130AB6Q4	.00	2,023.56	.00	- 2,023.56
03/28/2019	Book Value Of U S Treasury Nt 1.750% 5/15/22 Adjusted By 2,441.44 USD Old: 755,914.03 USD/New: 758,355.47 USD Update Per Admin Request 912828SV3	.00	2,441.44	.00	- 2,441.44
03/28/2019	Book Value Of Baker Hughes Inc 3.200% 8/15/21 Adjusted By 14,525.96 USD Old: 515,190.54 USD/New: 529,716.50 USD Update Per Admin Request 057224BC0	.00	14,525.96	.00	- 14,525.96
03/28/2019	Book Value Of Bank Of America 3.77925% 4/24/23 Adjusted By 1,226.85 USD Old: 257,032.15 USD/New: 258,259.00 USD Update Per Admin Request 06051GGJ2	.00	1,226.85	.00	- 1,226.85
03/28/2019	Book Value Of U S Treasury Nt 2.125% 9/30/21 Adjusted By 10,044.30 USD Old: 515,205.70 USD/New: 525,250.00 USD Update Per Admin Request 912828F21	.00	10,044.30	.00	- 10,044.30
03/28/2019	Book Value Of General Dynamics 3.375% 5/15/23 Adjusted By 190.27 USD Old: 251,909.48 USD/New: 252,099.75 USD Update Per Admin Request 369550BD9	.00	190.27	.00	- 190.27



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 149 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of Pepsico Inc 2.250% 5/02/22 Adjusted By 1,096.75 USD Old: 252,769.25 USD/New: 253,866.00 USD Update Per Admin Request 713448DT2	.00	1,096.75	.00	- 1,096.75
03/28/2019	Book Value Of Morgan Stanley 5.625% 9/23/19 Adjusted By 41,633.15 USD Old: 350,698.85 USD/New: 392,332.00 USD Update Per Admin Request 61747YCJ2	.00	41,633.15	.00	- 41,633.15
03/28/2019	Book Value Of Apple Inc 2.300% 5/11/22 Adjusted By 1,277.62 USD Old: 253,172.13 USD/New: 254,449.75 USD Update Per Admin Request 037833CQ1	.00	1,277.62	.00	- 1,277.62
03/28/2019	Book Value Of McDonalds Corp Mtn 1.875% 5/29/19 Adjusted By 3,098.23 USD Old: 250,350.77 USD/New: 253,449.00 USD Update Per Admin Request 58013MEQ3	.00	3,098.23	.00	- 3,098.23
03/28/2019	Book Value Of Morgan Stanley 2.750% 5/19/22 Adjusted By 1,310.41 USD Old: 253,240.40 USD/New: 254,550.81 USD Update Per Admin Request 61744YAH1	.00	1,310.41	.00	- 1,310.41
03/28/2019	Book Value Of F H L M C M T N 1.500% 9/30/21 Adjusted By 1,172.25 USD Old: 601,798.25 USD/New: 602,970.50 USD Update Per Admin Request 3134GAHP2	.00	1,172.25	.00	- 1,172.25

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 150 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of F H L B Deb 2.000% 9/09/22 Adjusted By 1,822.09 USD Old: 757,338.81 USD/New: 759,160.90 USD Update Per Admin Request 313380GJ0	.00	1,822.09	.00	- 1,822.09
03/28/2019	Book Value Of Caterpillar Finl Mtn 2.400% 6/06/22 Adjusted By 533.10 USD Old: 126,343.27 USD/New: 126,876.37 USD Update Per Admin Request 14913QAA7	.00	533.10	.00	- 533.10
03/28/2019	Book Value Of U S Treasury Nt 2.000% 10/31/21 Adjusted By 8,541.00 USD Old: 513,021.50 USD/New: 521,562.50 USD Update Per Admin Request 912828F96	.00	8,541.00	.00	- 8,541.00
03/28/2019	Book Value Of Key Bank Na Mtn 2.400% 6/09/22 Adjusted By 703.45 USD Old: 201,763.59 USD/New: 202,467.04 USD Update Per Admin Request 49327M2S2	.00	703.45	.00	- 703.45
03/28/2019	Book Value Of F F C B Deb 2.140% 11/25/22 Adjusted By 496.62 USD Old: 752,052.38 USD/New: 752,549.00 USD Update Per Admin Request 3133EHKQ5	.00	496.62	.00	- 496.62
03/28/2019	Book Value Of F N M A 1.750% 11/26/19 Adjusted By 1,514.46 USD Old: 1,000,391.54 USD/New: 1,001,906.00 USD Update Per Admin Request 3135G0ZY2	.00	1,514.46	.00	- 1,514.46

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 151 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of Hsbc USA Inc 2.375% 11/13/19 Adjusted By 2,622.75 USD Old: 250,690.75 USD/New: 253,313.50 USD Update Per Admin Request 40428HPN6	.00	2,622.75	.00	- 2,622.75
03/28/2019	Book Value Of Cardinal Health Inc 2.400% 11/15/19 Adjusted By 3,750.90 USD Old: 500,985.10 USD/New: 504,736.00 USD Update Per Admin Request 14149YAZ1	.00	3,750.90	.00	- 3,750.90
03/28/2019	Book Value Of U S Treasury Nt 3.375% 11/15/19 Adjusted By 38,645.43 USD Old: 509,959.57 USD/New: 548,605.00 USD Update Per Admin Request 912828LY4	.00	38,645.43	.00	- 38,645.43
03/28/2019	Book Value Of Anheuser Busch 2.500% 7/15/22 Adjusted By 565.83 USD Old: 111,424.41 USD/New: 111,990.24 USD Update Per Admin Request 03523TBP2	.00	565.83	.00	- 565.83
03/28/2019	Book Value Of Citizens Bank Na Mtn 2.450% 12/04/19 Adjusted By 1,364.89 USD Old: 200,363.33 USD/New: 201,728.22 USD Update Per Admin Request 17401QAB7	.00	1,364.89	.00	- 1,364.89
03/28/2019	Book Value Of Amazon Com Inc 2.600% 12/05/19 Adjusted By 4,168.80 USD Old: 251,097.94 USD/New: 255,266.74 USD Update Per Admin Request 023135AL0	.00	4,168.80	.00	- 4,168.80

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 152 of 182  
Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of Wells Fargo Mtn 2.625% 7/22/22 Adjusted By 1,242.09 USD Old: 353,100.21 USD/New: 354,342.30 USD Update Per Admin Request 95000U2B8	.00	1,242.09	.00	- 1,242.09
03/28/2019	Book Value Of Unitedhealth Group 2.875% 12/15/21 Adjusted By 2,105.95 USD Old: 203,357.55 USD/New: 205,463.50 USD Update Per Admin Request 91324PCH3	.00	2,105.95	.00	- 2,105.95
03/28/2019	Book Value Of U S Treasury Nt 1.875% 7/31/22 Adjusted By 2,029.41 USD Old: 729,909.06 USD/New: 731,938.47 USD Update Per Admin Request 9128282P4	.00	2,029.41	.00	- 2,029.41
03/28/2019	Book Value Of F F C B Deb 1.900% 7/19/22 Adjusted By 1,113.80 USD Old: 502,742.70 USD/New: 503,856.50 USD Update Per Admin Request 3133EHRU9	.00	1,113.80	.00	- 1,113.80
03/28/2019	Book Value Of U S Treasury Nt 1.625% 8/15/22 Adjusted By 304.59 USD Old: 700,754.16 USD/New: 701,058.75 USD Update Per Admin Request 912828TJ9	.00	304.59	.00	- 304.59
03/28/2019	Book Value Of Baxter Intl Inc 2.400% 8/15/22 Adjusted By 1,274.76 USD Old: 303,195.74 USD/New: 304,470.50 USD Update Per Admin Request 071813BF5	.00	1,274.76	.00	- 1,274.76

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 153 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of F H L B Deb 2.500% 12/09/22 Adjusted By 1,498.97 USD Old: 506,487.68 USD/New: 507,986.65 USD Update Per Admin Request 3130A3KM5	.00	1,498.97	.00	- 1,498.97
03/28/2019	Book Value Of Huntington National 2.500% 8/07/22 Adjusted By 1,195.79 USD Old: 353,054.11 USD/New: 354,249.90 USD Update Per Admin Request 44644AAB3	.00	1,195.79	.00	- 1,195.79
03/28/2019	Book Value Of F H L B Deb 1.750% 8/16/22 Adjusted By 56.34 USD Old: 352,134.16 USD/New: 352,190.50 USD Update Per Admin Request 3130ABVQ6	.00	56.34	.00	- 56.34
03/28/2019	Book Value Of U S Treasury Nt 2.125% 12/31/21 Adjusted By 4,468.90 USD Old: 756,874.85 USD/New: 761,343.75 USD Update Per Admin Request 912828G87	.00	4,468.90	.00	- 4,468.90
03/28/2019	Book Value Of General Elec Ca Mtn 2.200% 1/09/20 Adjusted By 4,000.68 USD Old: 201,043.32 USD/New: 205,044.00 USD Update Per Admin Request 36962G7M0	.00	4,000.68	.00	- 4,000.68
03/28/2019	Book Value Of F H L B Deb 2.000% 8/24/22 Adjusted By 1,516.80 USD Old: 703,718.70 USD/New: 705,235.50 USD Update Per Admin Request 3130AC6F6	.00	1,516.80	.00	- 1,516.80

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 154 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of F N M A Deb 1.625% 1/21/20 Adjusted By 19,838.58 USD Old: 1,005,047.42 USD/New: 1,024,886.00 USD Update Per Admin Request 3135G0A78	.00	19,838.58	.00	- 19,838.58
03/28/2019	Book Value Of Skryker Corp 4.375% 1/15/20 Adjusted By 40,425.61 USD Old: 410,508.39 USD/New: 450,934.00 USD Update Per Admin Request 863667AB7	.00	40,425.61	.00	- 40,425.61
03/28/2019	Book Value Of U S Treasury Nt 1.250% 1/31/20 Adjusted By 220.59 USD Old: 250,056.91 USD/New: 250,277.50 USD Update Per Admin Request 912828H52	.00	220.59	.00	- 220.59
03/28/2019	Book Value Of F F C B Deb 1.930% 12/06/21 Adjusted By 204.27 USD Old: 500,567.23 USD/New: 500,771.50 USD Update Per Admin Request 3133EHXM0	.00	204.27	.00	- 204.27
03/28/2019	Book Value Of Apple Inc 1.550% 2/07/20 Adjusted By 42.95 USD Old: 300,011.04 USD/New: 300,053.99 USD Update Per Admin Request 037833AX8	.00	42.95	.00	- 42.95
03/28/2019	Book Value Of F H L M C M T N 1.875% 6/22/22 Adjusted By 2,017.67 USD Old: 1,005,218.83 USD/New: 1,007,236.50 USD Update Per Admin Request 3134GBSK9	.00	2,017.67	.00	- 2,017.67

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 155 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of Merck Co Inc 1.850% 2/10/20 Adjusted By 2,745.19 USD Old: 300,710.80 USD/New: 303,455.99 USD Update Per Admin Request 58933YAS4	.00	2,745.19	.00	- 2,745.19
03/28/2019	Book Value Of U S Treasury Nt 3.625% 2/15/20 Adjusted By 47,826.57 USD Old: 512,193.43 USD/New: 560,020.00 USD Update Per Admin Request 912828MP2	.00	47,826.57	.00	- 47,826.57
03/28/2019	Book Value Of F N M A Deb 2.000% 10/05/22 Adjusted By 287.22 USD Old: 701,266.73 USD/New: 701,553.95 USD Update Per Admin Request 3135G0T78	.00	287.22	.00	- 287.22
03/28/2019	Book Value Of Anthem Inc 2.950% 12/01/22 Adjusted By 659.43 USD Old: 252,961.82 USD/New: 253,621.25 USD Update Per Admin Request 036752AF0	.00	659.43	.00	- 659.43
03/28/2019	Book Value Of F H L B Deb 2.000% 11/14/22 Adjusted By 24.99 USD Old: 503,101.51 USD/New: 503,126.50 USD Update Per Admin Request 3130ACNX8	.00	24.99	.00	- 24.99
03/28/2019	Book Value Of United Tech Corp 4.500% 4/15/20 Adjusted By 49,237.52 USD Old: 521,928.48 USD/New: 571,166.00 USD Update Per Admin Request 913017BR9	.00	49,237.52	.00	- 49,237.52

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 156 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of Hsbc USA Inc Mtn 2.350% 3/05/20 Adjusted By 3,089.66 USD Old: 301,323.34 USD/New: 304,413.00 USD Update Per Admin Request 40428HPR7	.00	3,089.66	.00	- 3,089.66
03/28/2019	Book Value Of U S Treasury Nt 1.750% 2/28/22 Adjusted By 1,804.14 USD Old: 752,789.61 USD/New: 754,593.75 USD Update Per Admin Request 912828J43	.00	1,804.14	.00	- 1,804.14
03/28/2019	Book Value Of Waste Management Inc 2.900% 9/15/22 Adjusted By 1,734.72 USD Old: 237,096.88 USD/New: 238,831.60 USD Update Per Admin Request 94106LAY5	.00	1,734.72	.00	- 1,734.72
03/28/2019	Book Value Of Cme Group Inc 3.000% 9/15/22 Adjusted By 2,278.82 USD Old: 259,307.68 USD/New: 261,586.50 USD Update Per Admin Request 12572QAE5	.00	2,278.82	.00	- 2,278.82
03/28/2019	Book Value Of Clorox Company 3.050% 9/15/22 Adjusted By 2,379.21 USD Old: 279,736.79 USD/New: 282,116.00 USD Update Per Admin Request 189054AT6	.00	2,379.21	.00	- 2,379.21
03/28/2019	Book Value Of F F C B Deb 2.780% 2/07/23 Adjusted By 1,033.55 USD Old: 754,462.95 USD/New: 755,496.50 USD Update Per Admin Request 3133EJBY4	.00	1,033.55	.00	- 1,033.55



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 157 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of F F C B Deb 2.500% 2/02/23 Adjusted By 319.16 USD Old: 751,391.55 USD/New: 751,710.71 USD Update Per Admin Request 3133EJBP3	.00	319.16	.00	- 319.16
03/28/2019	Book Value Of Ubs Ag Stamford Mtn 2.350% 3/26/20 Adjusted By 4,776.67 USD Old: 302,171.33 USD/New: 306,948.00 USD Update Per Admin Request 90261XHK1	.00	4,776.67	.00	- 4,776.67
03/28/2019	Book Value Of U S Treasury Nt 1.375% 3/31/20 Adjusted By 740,047.72- USD Old: 993,380.22 USD/New: 253,332.50 USD Update Per Admin Request 912828J84	.00	- 740,047.72	.00	740,047.72
03/28/2019	Book Value Of General Electric Co 2.700% 10/09/22 Adjusted By 1,468.17 USD Old: 256,430.83 USD/New: 257,899.00 USD Update Per Admin Request 369604BD4	.00	1,468.17	.00	- 1,468.17
03/28/2019	Book Value Of Ppg Industries Inc 3.200% 3/15/23 Adjusted By 190.98 USD Old: 251,776.77 USD/New: 251,967.75 USD Update Per Admin Request 693506BN6	.00	190.98	.00	- 190.98
03/28/2019	Book Value Of F F C B Deb 2.940% 3/06/23 Adjusted By 150.67 USD Old: 501,380.03 USD/New: 501,530.70 USD Update Per Admin Request 3133EJET2	.00	150.67	.00	- 150.67

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 158 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of Unitedhealth Grp Inc 2.750% 2/15/23 Adjusted By 64.61 USD Old: 250,274.39 USD/New: 250,339.00 USD Update Per Admin Request 91324PBZ4	.00	64.61	.00	- 64.61
03/28/2019	Book Value Of Oracle Corp 2.500% 10/15/22 Adjusted By 1,921.92 USD Old: 508,283.08 USD/New: 510,205.00 USD Update Per Admin Request 68389XAP0	.00	1,921.92	.00	- 1,921.92
03/28/2019	Book Value Of U S Treasury Nt 1.250% 10/31/19 Adjusted By 1,638.95 USD Old: 500,416.05 USD/New: 502,055.00 USD Update Per Admin Request 912828TV2	.00	1,638.95	.00	- 1,638.95
03/28/2019	Book Value Of Aetna Inc 2.750% 11/15/22 Adjusted By 378.72 USD Old: 401,635.78 USD/New: 402,014.50 USD Update Per Admin Request 008117AP8	.00	378.72	.00	- 378.72
03/28/2019	Book Value Of Apple Inc 2.000% 5/06/20 Adjusted By 5,237.22 USD Old: 451,308.37 USD/New: 456,545.59 USD Update Per Admin Request 037833BD1	.00	5,237.22	.00	- 5,237.22
03/28/2019	Book Value Of Salesforce Com Inc 3.250% 4/11/23 Adjusted By 309.54 USD Old: 253,076.96 USD/New: 253,386.50 USD Update Per Admin Request 79466LAE4	.00	309.54	.00	- 309.54

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 159 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of F H L M C 2.750% 6/19/23 Adjusted By 62.46 USD Old: 500,599.04 USD/New: 500,661.50 USD Update Per Admin Request 3137EAEN5	.00	62.46	.00	- 62.46
03/28/2019	Book Value Of U S Treasury Nt 1.875% 5/31/22 Adjusted By 3,801.16 USD Old: 758,948.84 USD/New: 762,750.00 USD Update Per Admin Request 912828XD7	.00	3,801.16	.00	- 3,801.16
03/28/2019	Book Value Of Conocophillips Co 2.400% 12/15/22 Adjusted By 96.73 USD Old: 250,414.77 USD/New: 250,511.50 USD Update Per Admin Request 20826FAA4	.00	96.73	.00	- 96.73
03/28/2019	Book Value Of Gen Elec Cap Cr Mtn 2.100% 12/11/19 Adjusted By 4,798.75 USD Old: 251,242.25 USD/New: 256,041.00 USD Update Per Admin Request 36962G6P4	.00	4,798.75	.00	- 4,798.75
03/28/2019	Book Value Of Cisco Systems Inc 2.450% 6/15/20 Adjusted By 2,897.13 USD Old: 251,303.87 USD/New: 254,201.00 USD Update Per Admin Request 17275RAX0	.00	2,897.13	.00	- 2,897.13
03/28/2019	Book Value Of General Elec Cap Mtn 3.100% 1/09/23 Adjusted By 1,122.62 USD Old: 254,881.38 USD/New: 256,004.00 USD Update Per Admin Request 36962G6S8	.00	1,122.62	.00	- 1,122.62

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 160 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of F F C B Deb 2.390% 12/27/22 Adjusted By 826.57 USD Old: 753,469.93 USD/New: 754,296.50 USD Update Per Admin Request 3133EH4J9	.00	826.57	.00	- 826.57
03/28/2019	Book Value Of F H L M C M T N 2.000% 7/26/22 Adjusted By 69.25 USD Old: 502,927.25 USD/New: 502,996.50 USD Update Per Admin Request 3134GBXC1	.00	69.25	.00	- 69.25
03/28/2019	Book Value Of F N M A 1.400% 7/28/21 Adjusted By 2,100.75 USD Old: 502,155.75 USD/New: 504,256.50 USD Update Per Admin Request 3136G3M36	.00	2,100.75	.00	- 2,100.75
03/28/2019	Book Value Of Comcast Corp 2.850% 1/15/23 Adjusted By 924.43 USD Old: 253,939.57 USD/New: 254,864.00 USD Update Per Admin Request 20030NBF7	.00	924.43	.00	- 924.43
03/28/2019	Book Value Of Anheuser Busch Inbev 2.625% 1/17/23 Adjusted By 196.04 USD Old: 250,832.96 USD/New: 251,029.00 USD Update Per Admin Request 035242AA4	.00	196.04	.00	- 196.04
03/28/2019	Book Value Of Phillips 66 4.300% 4/01/22 Adjusted By 8,472.97 USD Old: 356,914.68 USD/New: 365,387.65 USD Update Per Admin Request 718546AC8	.00	8,472.97	.00	- 8,472.97

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 161 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of Schwab Cahrles 4.450% 7/22/20 Adjusted By 24,774.52 USD Old: 311,147.48 USD/New: 335,922.00 USD Update Per Admin Request 808513AD7	.00	24,774.52	.00	- 24,774.52
03/28/2019	Book Value Of Wells Fargo Mtn 3.450% 2/13/23 Adjusted By 709.97 USD Old: 253,061.53 USD/New: 253,771.50 USD Update Per Admin Request 94974BFJ4	.00	709.97	.00	- 709.97
03/28/2019	Book Value Of U S Treasury Nt 1.625% 7/31/20 Adjusted By 17,409.67 USD Old: 1,010,520.02 USD/New: 1,027,929.69 USD Update Per Admin Request 912828XM7	.00	17,409.67	.00	- 17,409.67
03/28/2019	Book Value Of Hsbc USA Inc 2.750% 8/07/20 Adjusted By 8,294.42 USD Old: 753,782.63 USD/New: 762,077.05 USD Update Per Admin Request 40428HPV8	.00	8,294.42	.00	- 8,294.42
03/28/2019	Book Value Of U S Treasury Nt 1.250% 2/29/20 Adjusted By 191.49 USD Old: 500,048.51 USD/New: 500,240.00 USD Update Per Admin Request 912828UQ1	.00	191.49	.00	- 191.49
03/28/2019	Book Value Of American Express Co 2.650% 12/02/22 Adjusted By 278.81 USD Old: 251,245.19 USD/New: 251,524.00 USD Update Per Admin Request 025816BD0	.00	278.81	.00	- 278.81

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 162 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of Amgen Inc 3.450% 10/01/20 Adjusted By 10,940.64 USD Old: 307,803.36 USD/New: 318,744.00 USD Update Per Admin Request 031162BD1	.00	10,940.64	.00	- 10,940.64
03/28/2019	Book Value Of Goldman Sachs 2.750% 9/15/20 Adjusted By 5,678.08 USD Old: 503,927.16 USD/New: 509,605.24 USD Update Per Admin Request 38141GVP6	.00	5,678.08	.00	- 5,678.08
03/28/2019	Book Value Of F H L M C M T N 1.375% 5/01/20 Adjusted By 2,645.30 USD Old: 1,001,180.70 USD/New: 1,003,826.00 USD Update Per Admin Request 3137EADR7	.00	2,645.30	.00	- 2,645.30
03/28/2019	Book Value Of U S Treasury Nt 1.750% 9/30/22 Adjusted By 608.36 USD Old: 752,459.61 USD/New: 753,067.97 USD Update Per Admin Request 912828L57	.00	608.36	.00	- 608.36
03/28/2019	Book Value Of F H L B Deb 2.125% 6/10/22 Adjusted By 2,952.37 USD Old: 537,292.70 USD/New: 540,245.07 USD Update Per Admin Request 313379Q69	.00	2,952.37	.00	- 2,952.37
03/28/2019	Book Value Of General Elec Mtn 3.43631% 4/15/23 Adjusted By 1,146.09 USD Old: 256,732.91 USD/New: 257,879.00 USD Update Per Admin Request 36966TJA1	.00	1,146.09	.00	- 1,146.09

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 163 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of Bank Of America Mtn 2.625% 10/19/20 Adjusted By 3,369.27 USD Old: 452,377.57 USD/New: 455,746.84 USD Update Per Admin Request 06051GFT1	.00	3,369.27	.00	- 3,369.27
03/28/2019	Book Value Of U S Treasury Nt 2.625% 11/15/20 Adjusted By 23,629.89 USD Old: 766,249.02 USD/New: 789,878.91 USD Update Per Admin Request 912828PC8	.00	23,629.89	.00	- 23,629.89
03/28/2019	Book Value Of IBM Corp 2.875% 11/09/22 Adjusted By 1,907.74 USD Old: 358,301.26 USD/New: 360,209.00 USD Update Per Admin Request 459200JC6	.00	1,907.74	.00	- 1,907.74
03/28/2019	Book Value Of F N M A Deb 1.875% 12/28/20 Adjusted By 6,330.77 USD Old: 754,331.47 USD/New: 760,662.24 USD Update Per Admin Request 3135G0H55	.00	6,330.77	.00	- 6,330.77
03/28/2019	Book Value Of U S Treasury Nt 1.375% 5/31/20 Adjusted By 5,558.17 USD Old: 504,012.15 USD/New: 509,570.32 USD Update Per Admin Request 912828VF4	.00	5,558.17	.00	- 5,558.17
03/28/2019	Book Value Of Aflac Inc 3.625% 6/15/23 Adjusted By 805.85 USD Old: 508,045.65 USD/New: 508,851.50 USD Update Per Admin Request 001055AL6	.00	805.85	.00	- 805.85

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 164 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of U S Treasury Nt 2.000% 11/30/22 Adjusted By 403.89 USD Old: 501,641.42 USD/New: 502,045.31 USD Update Per Admin Request 912828M80	.00	403.89	.00	- 403.89
03/28/2019	Book Value Of Chevron Corp 2.427% 6/24/20 Adjusted By 3,833.15 USD Old: 251,707.85 USD/New: 255,541.00 USD Update Per Admin Request 166764AG5	.00	3,833.15	.00	- 3,833.15
03/28/2019	Book Value Of F F C B Deb 2.400% 6/14/22 Adjusted By 1,415.07 USD Old: 153,469.43 USD/New: 154,884.50 USD Update Per Admin Request 3133ECS54	.00	1,415.07	.00	- 1,415.07
03/28/2019	Book Value Of U S Treasury Nt 2.125% 12/31/22 Adjusted By 311.10 USD Old: 501,265.46 USD/New: 501,576.56 USD Update Per Admin Request 912828N30	.00	311.10	.00	- 311.10
03/28/2019	Book Value Of Oracle Corp 3.625% 7/15/23 Adjusted By 794.22 USD Old: 358,038.23 USD/New: 358,832.45 USD Update Per Admin Request 68389XAS4	.00	794.22	.00	- 794.22
03/28/2019	Book Value Of Anheuser Busch 4.375% 2/15/21 Adjusted By 32,339.77 USD Old: 522,846.73 USD/New: 555,186.50 USD Update Per Admin Request 03523TBB3	.00	32,339.77	.00	- 32,339.77



01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 165 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of F H L B Deb 3.250% 6/09/23 Adjusted By 1,660.19 USD Old: 766,849.02 USD/New: 768,509.21 USD Update Per Admin Request 313383QR5	.00	1,660.19	.00	- 1,660.19
03/28/2019	Book Value Of Pnc Bank Na 3.800% 7/25/23 Adjusted By 720.44 USD Old: 406,946.86 USD/New: 407,667.30 USD Update Per Admin Request 69349LAM0	.00	720.44	.00	- 720.44
03/28/2019	Book Value Of U S Treasury Nt 3.625% 2/15/21 Adjusted By 56,048.10 USD Old: 788,498.78 USD/New: 844,546.88 USD Update Per Admin Request 912828PX2	.00	56,048.10	.00	- 56,048.10
03/28/2019	Book Value Of Halliburton Company 3.500% 8/01/23 Adjusted By 619.69 USD Old: 406,746.81 USD/New: 407,366.50 USD Update Per Admin Request 406216BD2	.00	619.69	.00	- 619.69
03/28/2019	Book Value Of Apple Inc 2.850% 2/23/23 Adjusted By 476.12 USD Old: 251,975.38 USD/New: 252,451.50 USD Update Per Admin Request 037833BU3	.00	476.12	.00	- 476.12
03/28/2019	Book Value Of Goldman Sachs Group 2.875% 2/25/21 Adjusted By 2,210.87 USD Old: 301,570.02 USD/New: 303,780.89 USD Update Per Admin Request 38143U8F1	.00	2,210.87	.00	- 2,210.87

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 166 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of U S Treasury Nt 2.125% 8/31/20 Adjusted By 26,382.65 USD Old: 1,011,485.48 USD/New: 1,037,868.13 USD Update Per Admin Request 912828VV9	.00	26,382.65	.00	- 26,382.65
03/28/2019	Book Value Of Jpmorgan Chase Co 2.550% 3/01/21 Adjusted By 3,079.12 USD Old: 302,213.38 USD/New: 305,292.50 USD Update Per Admin Request 46625HQJ2	.00	3,079.12	.00	- 3,079.12
03/28/2019	Book Value Of F H L B Deb 3.375% 9/08/23 Adjusted By 492.17 USD Old: 775,153.77 USD/New: 775,645.94 USD Update Per Admin Request 313383YJ4	.00	492.17	.00	- 492.17
03/28/2019	Book Value Of Wells Fargo Co Mtn 4.600% 4/01/21 Adjusted By 23,676.40 USD Old: 425,442.10 USD/New: 449,118.50 USD Update Per Admin Request 94974BEV8	.00	23,676.40	.00	- 23,676.40
03/28/2019	Book Value Of Marsh McLennan Cos 4.050% 10/15/23 Adjusted By 481.48 USD Old: 517,340.02 USD/New: 517,821.50 USD Update Per Admin Request 571748AU6	.00	481.48	.00	- 481.48
03/28/2019	Book Value Of U S Treasury Nt 2.000% 9/30/20 Adjusted By 16,177.17 USD Old: 761,016.19 USD/New: 777,193.36 USD Update Per Admin Request 912828VZ0	.00	16,177.17	.00	- 16,177.17

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 167 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of U S Treasury Nt 1.750% 10/31/20 Adjusted By 8,387.41 USD Old: 505,679.00 USD/New: 514,066.41 USD Update Per Admin Request 912828WC0	.00	8,387.41	.00	- 8,387.41
03/28/2019	Book Value Of F F C B Deb 1.550% 5/17/21 Adjusted By 3,415.83 USD Old: 753,543.17 USD/New: 756,959.00 USD Update Per Admin Request 3133EGAH8	.00	3,415.83	.00	- 3,415.83
03/28/2019	Book Value Of U S Treasury Nt 2.750% 11/15/23 Adjusted By 305.82 USD Old: 1,006,884.44 USD/New: 1,007,190.26 USD Update Per Admin Request 912828WE6	.00	305.82	.00	- 305.82
03/28/2019	Book Value Of F N M A M T N 1.750% 5/25/21 Adjusted By 2,138.64 USD Old: 502,212.86 USD/New: 504,351.50 USD Update Per Admin Request 3136G3QU2	.00	2,138.64	.00	- 2,138.64
03/28/2019	Book Value Of F F C B Deb 1.690% 6/02/21 Adjusted By 3,315.57 USD Old: 503,465.93 USD/New: 506,781.50 USD Update Per Admin Request 3133EGDH5	.00	3,315.57	.00	- 3,315.57
03/28/2019	Book Value Of U S Treasury Nt 2.000% 11/30/20 Adjusted By 10,581.10 USD Old: 757,178.67 USD/New: 767,759.77 USD Update Per Admin Request 912828A42	.00	10,581.10	.00	- 10,581.10

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 168 of 182  
Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of Fifth Third Bank Mtn 2.250% 6/14/21 Adjusted By 1,718.60 USD Old: 201,797.52 USD/New: 203,516.12 USD Update Per Admin Request 31677QBG3	.00	1,718.60	.00	- 1,718.60
03/28/2019	Book Value Of F F C B Deb 1.400% 6/15/20 Adjusted By 2,582.37 USD Old: 501,839.13 USD/New: 504,421.50 USD Update Per Admin Request 3133EGFN0	.00	2,582.37	.00	- 2,582.37
03/28/2019	Book Value Of U S Treasury Nt 2.375% 12/31/20 Adjusted By 14,114.41 USD Old: 509,616.69 USD/New: 523,731.10 USD Update Per Admin Request 912828A83	.00	14,114.41	.00	- 14,114.41
03/28/2019	Book Value Of F H L B Deb 3.000% 9/10/21 Adjusted By 13,578.25 USD Old: 380,282.65 USD/New: 393,860.90 USD Update Per Admin Request 313383ZU8	.00	13,578.25	.00	- 13,578.25
03/28/2019	Book Value Of U S Treasury Nt 2.125% 8/15/21 Adjusted By 14,161.99 USD Old: 514,392.70 USD/New: 528,554.69 USD Update Per Admin Request 912828RC6	.00	14,161.99	.00	- 14,161.99
03/28/2019	Book Value Of Occidental Pete 3.125% 2/15/22 Adjusted By 3,956.53 USD Old: 256,354.97 USD/New: 260,311.50 USD Update Per Admin Request 674599CC7	.00	3,956.53	.00	- 3,956.53

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 169 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of Walt Disney Co Mtn 2.750% 8/16/21 Adjusted By 3,766.50 USD Old: 103,861.00 USD/New: 107,627.50 USD Update Per Admin Request 25468PCN4	.00	3,766.50	.00	- 3,766.50
03/28/2019	Book Value Of U S Treasury Nt 2.125% 1/31/21 Adjusted By 23,070.62 USD Old: 1,015,749.69 USD/New: 1,038,820.31 USD Update Per Admin Request 912828B58	.00	23,070.62	.00	- 23,070.62
03/28/2019	Book Value Of Wells Fargo 2.100% 7/26/21 Adjusted By 2,092.97 USD Old: 252,179.75 USD/New: 254,272.72 USD Update Per Admin Request 949746SA0	.00	2,092.97	.00	- 2,092.97
03/28/2019	Book Value Of U S Treasury Nt 2.000% 2/28/21 Adjusted By 21,457.34 USD Old: 764,554.38 USD/New: 786,011.72 USD Update Per Admin Request 912828B90	.00	21,457.34	.00	- 21,457.34
03/28/2019	Book Value Of F F C B Deb 1.560% 7/26/21 Adjusted By 952.72 USD Old: 500,983.78 USD/New: 501,936.50 USD Update Per Admin Request 3133EGNM3	.00	952.72	.00	- 952.72
03/28/2019	Book Value Of John Deere Cap Mtn 3.150% 10/15/21 Adjusted By 5,235.37 USD Old: 193,281.68 USD/New: 198,517.05 USD Update Per Admin Request 24422ERH4	.00	5,235.37	.00	- 5,235.37

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 170 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of F H L M C M T N 1.500% 8/17/21 Adjusted By 1,269.73 USD Old: 501,521.77 USD/New: 502,791.50 USD Update Per Admin Request 3134G9Y68	.00	1,269.73	.00	- 1,269.73
03/28/2019	Book Value Of F N M A M T N 1.450% 8/25/21 Adjusted By 2,470.05 USD Old: 502,536.45 USD/New: 505,006.50 USD Update Per Admin Request 3136G32R5	.00	2,470.05	.00	- 2,470.05
03/28/2019	Book Value Of U S Treasury Nt 2.250% 3/31/21 Adjusted By 24,872.39 USD Old: 1,025,440.11 USD/New: 1,050,312.50 USD Update Per Admin Request 912828C57	.00	24,872.39	.00	- 24,872.39
03/28/2019	Book Value Of Bank Of America Corp 2.650% 4/01/19 Adjusted By 14,309.23 USD Old: 651,696.23 USD/New: 666,005.46 USD Update Per Admin Request 06051GFD6	.00	14,309.23	.00	- 14,309.23
03/28/2019	Book Value Of Cigna Corp 4.000% 2/15/22 Adjusted By 6,703.96 USD Old: 260,832.54 USD/New: 267,536.50 USD Update Per Admin Request 125509BS7	.00	6,703.96	.00	- 6,703.96
03/28/2019	Book Value Of U S Treasury Nt 2.000% 11/15/21 Adjusted By 5,562.77 USD Old: 758,734.11 USD/New: 764,296.88 USD Update Per Admin Request 912828RR3	.00	5,562.77	.00	- 5,562.77

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 171 of 182  
 Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
03/28/2019	Book Value Of 3M Company 1.625% 9/19/21 Adjusted By 2,676.28 USD Old: 504,072.72 USD/New: 506,749.00 USD Update Per Admin Request 88579YAU5	.00	2,676.28	.00	- 2,676.28
03/28/2019	Book Value Of U S Treasury Nt 1.625% 4/30/19 Adjusted By 8,342.05 USD Old: 1,000,962.95 USD/New: 1,009,305.00 USD Update Per Admin Request 912828D23	.00	8,342.05	.00	- 8,342.05
03/28/2019	Book Value Of U S Treasury Nt 2.250% 4/30/21 Adjusted By 27,107.30 USD Old: 1,027,513.33 USD/New: 1,054,620.63 USD Update Per Admin Request 912828WG1	.00	27,107.30	.00	- 27,107.30
03/28/2019	Book Value Of Pepsico Inc 1.700% 10/06/21 Adjusted By 586.64 USD Old: 125,935.94 USD/New: 126,522.58 USD Update Per Admin Request 713448DL9	.00	586.64	.00	- 586.64
03/28/2019	Book Value Of Apple Inc 2.850% 5/06/21 Adjusted By 6,556.30 USD Old: 256,957.70 USD/New: 263,514.00 USD Update Per Admin Request 037833AR1	.00	6,556.30	.00	- 6,556.30
03/28/2019	Book Value Of F N M A 1.375% 10/07/21 Adjusted By 2,249.34 USD Old: 753,553.99 USD/New: 755,803.33 USD Update Per Admin Request 3135G0Q89	.00	2,249.34	.00	- 2,249.34

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 172 of 182  
Period from March 1, 2019 to March 31, 2019

**CORPORATE CHANGES AND ADJUSTMENTS (continued)**

DATE	DESCRIPTION	SHARES OR FACE AMOUNT	BOOK VALUE	MARKET VALUE	REALIZED/ UNREALIZED GAIN/LOSS
<b>Total Adjustments</b>		.00	113,272,854.92	.00	- 113,272,854.92
<b>Total Corporate Changes And Adjustments</b>		.00	113,272,854.92	.00	- 113,272,854.92



01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 173 of 182  
Period from March 1, 2019 to March 31, 2019

**PURCHASES**

DATE	DESCRIPTION	SHARES/ FACE AMOUNT	COMMISSION	CASH	BOOK VALUE
<b>Cash And Equivalents</b>					
03/07/2019	Purchased 76,155.55 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/7/19 31846V203	76,155.550	.00	- 76,155.55	76,155.55
03/11/2019	Purchased 18,525 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/11/19 31846V203	18,525.000	.00	- 18,525.00	18,525.00
03/11/2019	Purchased 16,565.84 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/11/19 31846V203	16,565.840	.00	- 16,565.84	16,565.84
03/13/2019	Purchased 7,450 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/13/19 31846V203	7,450.000	.00	- 7,450.00	7,450.00
03/15/2019	Purchased 535,783.75 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/15/19 31846V203	535,783.750	.00	- 535,783.75	535,783.75
03/18/2019	Purchased 3,500 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/18/19 31846V203	3,500.000	.00	- 3,500.00	3,500.00
03/18/2019	Purchased 217,958.04 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/18/19 31846V203	217,958.040	.00	- 217,958.04	217,958.04

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 174 of 182  
Period from March 1, 2019 to March 31, 2019

**PURCHASES (continued)**

DATE	DESCRIPTION	SHARES/ FACE AMOUNT	COMMISSION	CASH	BOOK VALUE
03/19/2019	Purchased 4,062.5 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/19/19 31846V203	4,062.500	.00	- 4,062.50	4,062.50
03/25/2019	Purchased 512,785.14 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/25/19 31846V203	512,785.140	.00	- 512,785.14	512,785.14
03/25/2019	Purchased 496.67 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/25/19 31846V203	496.670	.00	- 496.67	496.67
03/26/2019	Purchased 214.79 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/26/19 31846V203	214.790	.00	- 214.79	214.79
03/26/2019	Purchased 3,525 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/26/19 31846V203	3,525.000	.00	- 3,525.00	3,525.00
03/27/2019	Purchased 764,133.6 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/27/19 31846V203	764,133.600	.00	- 764,133.60	764,133.60
03/28/2019	Purchased 1,071.67 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/28/19 31846V203	1,071.670	.00	- 1,071.67	1,071.67

01866404  
 43--01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 175 of 182  
 Period from March 1, 2019 to March 31, 2019

**PURCHASES (continued)**

DATE	DESCRIPTION	SHARES/ FACE AMOUNT	COMMISSION	CASH	BOOK VALUE
03/29/2019	Purchased 750,272.52 Units Of First Am Govt Ob Fd CI Y Trade Date 3/29/19 31846V203	750,272.520	.00	- 750,272.52	750,272.52
<b>Total First Am Govt Ob Fd CI Y</b>		<b>2,912,500.070</b>	<b>.00</b>	<b>- 2,912,500.07</b>	<b>2,912,500.07</b>
<b>Total Cash And Equivalents</b>		<b>2,912,500.070</b>	<b>.00</b>	<b>- 2,912,500.07</b>	<b>2,912,500.07</b>
<b>US Government Issues</b>					
03/29/2019	Purchased 750,000 Par Value Of U S Treasury Nt 1.375% 2/15/20 Trade Date 3/29/19 Purchased Through Morgan Stanley & Co. LLC Swift External Ref#: 8908803223768013 750,000 Par Value At 99.10156267 % 912828W22	750,000.000	.00	- 743,261.72	743,261.72
<b>Total U S Treasury Nt 1.375% 2/15/20</b>		<b>750,000.000</b>	<b>.00</b>	<b>- 743,261.72</b>	<b>743,261.72</b>
03/27/2019	Purchased 750,000 Par Value Of U S Treasury Nt 1.375% 3/31/20 Trade Date 3/27/19 Purchased Through Barclays Capital Inc. Fixed In Swift External Ref#: 8908603223759952 750,000 Par Value At 98.98046933 % 912828J84	750,000.000	.00	- 742,353.52	742,353.52
<b>Total U S Treasury Nt 1.375% 3/31/20</b>		<b>750,000.000</b>	<b>.00</b>	<b>- 742,353.52</b>	<b>742,353.52</b>
<b>Total Government Issues</b>		<b>1,500,000.000</b>	<b>.00</b>	<b>- 1,485,615.24</b>	<b>1,485,615.24</b>
<b>Total Purchases</b>		<b>4,412,500.070</b>	<b>.00</b>	<b>- 4,398,115.31</b>	<b>4,398,115.31</b>

01866404  
 43--01-B-62-094-04  
 0101-11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 176 of 182  
 Period from March 1, 2019 to March 31, 2019

**SALES AND MATURITIES**

DATE	DESCRIPTION	SHARES/ FACE AMOUNT	COMMISSION	TRANSACTION PROCEEDS	BOOK VALUE	REALIZED GAIN/LOSS
<b>Cash And Equivalents</b>						
03/27/2019	Sold 747,396.45 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/27/19 31846V203	- 747,396.450	.00	747,396.45	- 747,396.45	.00
03/29/2019	Sold 741,446.53 Units Of First Am Govt Ob Fd Cl Y Trade Date 3/29/19 31846V203	- 741,446.530	.00	741,446.53	- 741,446.53	.00
<b>Total First Am Govt Ob Fd Cl Y</b>		<b>- 1,488,842.980</b>	<b>.00</b>	<b>1,488,842.98</b>	<b>- 1,488,842.98</b>	<b>.00</b>
<b>Total Cash And Equivalents</b>		<b>- 1,488,842.980</b>	<b>.00</b>	<b>1,488,842.98</b>	<b>- 1,488,842.98</b>	<b>.00</b>
<b>US Government Issues</b>						
03/29/2019	Full Call 750,000 \$1 Pv F F C B Deb 2.780% 2/07/23 On 03/29/19 At 1.00 USD Lt Capital Loss Of 5,496.50- USD On Federal Cost Federal Tax Cost 755,496.50 USD Corporate Action Id: 461865 3133EJBY4	- 750,000.000	.00	750,000.00	- 755,496.50	- 5,496.50
<b>Total F F C B Deb 2.780% 2/07/23</b>		<b>- 750,000.000</b>	<b>.00</b>	<b>750,000.00</b>	<b>- 755,496.50</b>	<b>- 5,496.50</b>
03/25/2019	Full Call 500,000 \$1 Pv F F C B Deb 2.980% 3/13/23 On 03/25/19 At 1.00 USD Lt Capital Loss Of 2,355.58- USD On Federal Cost Federal Tax Cost 502,355.58 USD Corporate Action Id: 461655 3133EJFW4	- 500,000.000	.00	500,000.00	- 502,355.58	- 2,355.58

01866404  
 43-01-B-62-094-04  
 0101-11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 177 of 182  
 Period from March 1, 2019 to March 31, 2019

**SALES AND MATURITIES (continued)**

DATE	DESCRIPTION	SHARES/ FACE AMOUNT	COMMISSION	TRANSACTION PROCEEDS	BOOK VALUE	REALIZED GAIN/LOSS
<b>Total F F C B Deb 2.980% 3/13/23</b>		<b>- 500,000.000</b>	<b>.00</b>	<b>500,000.00</b>	<b>- 502,355.58</b>	<b>- 2,355.58</b>
03/27/2019	Full Call 750,000 \$1 Pv F F C B Deb 3.040% 3/27/23 On 03/27/19 At 1.00 USD Lt Capital Loss Of 5,260.79- USD On Federal Cost Federal Tax Cost 755,260.79 USD Corporate Action Id: 461822 3133EJHM4	- 750,000.000	.00	750,000.00	- 755,260.79	- 5,260.79
<b>Total F F C B Deb 3.040% 3/27/23</b>		<b>- 750,000.000</b>	<b>.00</b>	<b>750,000.00</b>	<b>- 755,260.79</b>	<b>- 5,260.79</b>
03/31/2019	Matured 1,000,000 Par Value Of U S Treasury Nt 1.500% 3/31/19 Trade Date 3/31/19 1,000,000 Par Value At 100 % 912828SN1	- 1,000,000.000	.00	1,000,000.00	- 1,002,560.00	- 2,560.00
<b>Total U S Treasury Nt 1.500% 3/31/19</b>		<b>- 1,000,000.000</b>	<b>.00</b>	<b>1,000,000.00</b>	<b>- 1,002,560.00</b>	<b>- 2,560.00</b>
<b>Total Government Issues</b>		<b>- 3,000,000.000</b>	<b>.00</b>	<b>3,000,000.00</b>	<b>- 3,015,672.87</b>	<b>- 15,672.87</b>
<b>Corporate Issues</b>						
03/15/2019	Matured 500,000 Par Value Of Xilinx Inc 2.125% 3/15/19 Trade Date 3/15/19 500,000 Par Value At 100 % 983919AG6	- 500,000.000	.00	500,000.00	- 1.00	499,999.00
<b>Total Xilinx Inc 2.125% 3/15/19</b>		<b>- 500,000.000</b>	<b>.00</b>	<b>500,000.00</b>	<b>- 1.00</b>	<b>499,999.00</b>
<b>Total Corporate Issues</b>		<b>- 500,000.000</b>	<b>.00</b>	<b>500,000.00</b>	<b>- 1.00</b>	<b>499,999.00</b>
<b>Total Sales And Maturities</b>		<b>- 4,988,842.980</b>	<b>.00</b>	<b>4,988,842.98</b>	<b>- 4,504,516.85</b>	<b>484,326.13</b>

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 178 of 182  
Period from March 1, 2019 to March 31, 2019

**SALES AND MATURITIES MESSAGES**

Realized gain/loss should not be used for tax purposes.

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 179 of 182  
Period from March 1, 2019 to March 31, 2019

**PENDING TRADES**

<b>TRADE DATE</b>	<b>SETTLE DATE</b>	<b>DESCRIPTION</b>	<b>SHARES/ PAR VALUE</b>	<b>BOOK VALUE</b>	<b>CASH</b>
<b>Sales</b>					
03/31/2019	04/01/2019	Matured 1,000,000 Par Value Of U S Treasury Nt 1.500% 3/31/19 Trade Date 3/31/19 1,000,000 Par Value At 100 % 912828SN1	- 1,000,000.000	- 1,002,560.00	1,000,000.00
<b>Total Sales</b>			<b>- 1,000,000.000</b>	<b>- 1,002,560.00</b>	<b>1,000,000.00</b>
<b>Net Trades Pending Settlement</b>			<b>- 1,000,000.000</b>	<b>- 1,002,560.00</b>	<b>1,000,000.00</b>

01866404  
 43- -01-B -62 -094-04  
 0101 -11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 180 of 182  
 Period from March 1, 2019 to March 31, 2019

**BOND SUMMARY**

	PAR VALUE	MARKET VALUE	PERCENTAGE OF CATEGORY
<b>SHORT-TERM MATURITY DETAIL</b>			
<b>30 Days or Less</b>			
Bank Of America Corp 2.650% 4/01/19	650,000.00	650,000.00	7.49
Jpmorgan Chase 6.300% 4/23/19	250,000.00	250,485.00	2.89
U S Treasury Nt 1.625% 4/30/19	1,000,000.00	999,340.00	11.52
<b>Total 30 Days or Less</b>	<b>1,900,000.00</b>	<b>1,899,825.00</b>	<b>21.90</b>
<b>31 to 60 Days</b>			
Union Bank Na Mtn 2.250% 5/06/19	500,000.00	499,690.00	5.76
U S Treasury Nt 3.125% 5/15/19	500,000.00	500,390.00	5.77
McDonalds Corp Mtn 1.875% 5/29/19	250,000.00	249,447.50	2.88
<b>Total 31 to 60 Days</b>	<b>1,250,000.00</b>	<b>1,249,527.50</b>	<b>14.41</b>
<b>61 to 90 Days</b>			
Travelers Cos Inc 5.900% 6/02/19	250,000.00	251,240.00	2.90
Capital One Bank 2.300% 6/05/19	500,000.00	499,635.00	5.76
<b>Total 61 to 90 Days</b>	<b>750,000.00</b>	<b>750,875.00</b>	<b>8.66</b>
<b>91 to 120 Days</b>			
U S Treasury Nt 1.000% 6/30/19	1,000,000.00	996,250.00	11.49
Pnc Bank Na Mtn 2.250% 7/02/19	500,000.00	499,465.00	5.76
Citigroup Inc 2.500% 7/29/19	250,000.00	249,872.50	2.88
<b>Total 91 to 120 Days</b>	<b>1,750,000.00</b>	<b>1,745,587.50</b>	<b>20.13</b>
<b>121 to 180 Days</b>			
Ebay Inc 2.200% 8/01/19	440,000.00	439,128.80	5.06
F H L M C Deb 1.250% 8/01/19	1,000,000.00	995,980.00	11.48
Texas Instruments 1.650% 8/03/19	250,000.00	249,060.00	2.87



01866404  
 43-01-B-62-094-04  
 0101-11-03482-04



CITY OF LINCOLN  
 ACCOUNT

Page 181 of 182  
 Period from March 1, 2019 to March 31, 2019

**BOND SUMMARY (continued)**

		PAR VALUE	MARKET VALUE	PERCENTAGE OF CATEGORY
U S Treasury Nt	3.625% 8/15/19	500,000.00	502,050.00	5.79
U S Treasury Nt	1.000% 8/31/19	500,000.00	496,935.00	5.73
Morgan Stanley	5.625% 9/23/19	340,000.00	344,426.80	3.97
<b>Total 121 to 180 Days</b>		<b>3,030,000.00</b>	<b>3,027,580.60</b>	<b>34.90</b>
<b>Total</b>		<b>8,680,000.00</b>	<b>8,673,395.60</b>	<b>100.00</b>

**MATURITY SUMMARY**

< 2019	1,000,000.00	19,000.00	0.01
2019	15,630,000.00	15,587,131.60	14.11
2020	20,249,000.00	20,160,974.79	18.25
2021	25,510,000.00	25,343,154.85	22.94
2022	28,202,000.00	28,014,408.16	25.35
2023	21,280,000.00	21,379,390.40	19.34
<b>Total</b>	<b>111,871,000.00</b>	<b>110,504,059.80</b>	<b>100.00</b>

**MOODY'S RATING**

Aaa	74,115,000.00	73,712,321.90	66.71
Aa1	1,499,000.00	1,496,837.79	1.35
Aa2	350,000.00	352,286.00	0.32
Aa3	550,000.00	552,469.00	0.50
A1	3,975,000.00	3,967,232.50	3.59
A2	6,660,000.00	6,688,051.55	6.05
A3	8,425,000.00	8,481,585.30	7.68
Baa1	6,100,000.00	6,136,496.90	5.55
Baa2	1,400,000.00	1,399,876.50	1.27
WR	650,000.00	650,000.00	0.59
N/A	6,610,000.00	5,527,780.90	5.00
Not Provided	1,537,000.00	1,539,121.46	1.39
<b>Total</b>	<b>111,871,000.00</b>	<b>110,504,059.80</b>	<b>100.00</b>

**S&P RATING**

AA+	36,689,000.00	36,513,351.19	33.04
AA	650,000.00	650,345.00	0.59

01866404  
43- -01-B -62 -094-04  
0101 -11-03482-04



CITY OF LINCOLN  
ACCOUNT

Page 182 of 182  
Period from March 1, 2019 to March 31, 2019

**BOND SUMMARY (continued)**

	PAR VALUE	MARKET VALUE	PERCENTAGE OF CATEGORY
AA-	3,200,000.00	3,201,066.00	2.90
A+	2,125,000.00	2,129,096.00	1.93
A	5,185,000.00	5,204,656.30	4.71
A-	9,285,000.00	9,379,084.85	8.49
BBB+	6,615,000.00	6,619,105.60	5.99
BBB	400,000.00	394,644.00	0.36
N/A	39,425,000.00	38,205,276.00	34.57
N/R	1,400,000.00	1,408,025.00	1.27
Not Provided	6,897,000.00	6,799,409.86	6.15
<b>Total</b>	<b>111,871,000.00</b>	<b>110,504,059.80</b>	<b>100.00</b>

## Glossary

**Accretion** - The accumulation of the value of a discounted bond until maturity.

**Adjusted Prior Market Realized Gain/Loss** - The difference between the proceeds and the Prior Market Value of the transaction.

**Adjusted Prior Market Unrealized Gain/Loss** - The difference between the Market Value and the Adjusted Prior Market Value.

**Adjusted Prior Market Value** - A figure calculated using the beginning Market Value for the fiscal year, adjusted for all asset related transactions during the period, employing an average cost methodology.

**Amortization** - The decrease in value of a premium bond until maturity.

**Asset** - Anything owned that has commercial exchange value. Assets may consist of specific property or of claims against others, in contrast to obligations due to others (liabilities).

**Bond Rating** - A measurement of a bond's quality based upon the issuer's financial condition. Ratings are assigned by independent rating services, such as Moody's, or S&P, and reflect their opinion of the issuer's ability to meet the scheduled interest and principal repayments for the bond.

**Cash** - Cash activity that includes both income and principal cash categories.

**Change in Unrealized Gain/Loss** - Also reported as Gain/Loss in Period in the Asset Detail section. This figure shows the market appreciation (depreciation) for the current period.

**Cost Basis (Book Value)** - The original price of an asset, normally the purchase price or appraised value at the time of acquisition. Book Value method maintains an average cost for each asset.

**Cost Basis (Tax Basis)** - The original price of an asset, normally the purchase price or appraised value at the time of acquisition. Tax Basis uses client determined methods such as Last-In-First-Out (LIFO), First-In-First-Out (FIFO), Average, Minimum Gain, and Maximum Gain.

**Ending Accrual** - (Also reported as Accrued Income) Income earned but not yet received, or expenses incurred but not yet paid, as of the end of the reporting period.

**Estimated Annual Income** - The amount of income a particular asset is anticipated to earn over the next year. The shares multiplied by annual income rate.

**Estimated Current Yield** - The annual rate of return on an investment expressed as a percentage. For stocks, yield is calculated by taking the annual dividend payments divided by the stock's current share price. For bonds, yield is calculated by the coupon rate divided by the bond's market price.

**Ex-Dividend Date** - (Also reported as Ex-Date) For stock trades, the person who owns the security on the ex-dividend date will earn the dividend, regardless of who currently owns the stock.

**Income Cash** - A category of cash comprised of ordinary earnings derived from investments, usually dividends and interest.

**Market Value** - The price per unit multiplied by the number of units.

**Maturity Date** - The date on which an obligation or note matures.

**Payable Date** - The date on which a dividend, mutual fund distribution, or interest on a bond will be made.

**Principal Cash** - A category of cash comprised of cash, deposits, cash withdrawals and the cash flows generated from purchases or sales of investments.

**Realized Gain/Loss Calculation** - The Proceeds less the Cost Basis of a transaction.

**Settlement Date** - The date on which a trade settles and cash or securities are credited or debited to the account.

**Trade Date** - The date a trade is legally entered into.

**Unrealized Gain/Loss** - The difference between the Market Value and Cost Basis at the end of the current period.

**Yield on/at Market** - The annual rate of return on an investment expressed as a percentage. For stocks, yield is calculated by the annual dividend payments divided by the stock's current share price. For bonds, yield is calculated by the coupon rate divided by the bond's market price.

The terms defined in this glossary are only for use when reviewing your account statement. Please contact your Relationship Manager with any questions.

**RESOLUTION NO. 2018 -174**

**A RESOLUTION OF THE CITY COUNCIL OF THE CITY OF LINCOLN  
APPROVING THE CITY'S INVESTMENT POLICY FOR THE  
2018 CALENDAR YEAR**

WHEREAS, the City Council has determined that it is in the City's best interest to adopt and periodically review the City's Investment Policy in accordance with California State Government code Section 53600 et seq; and

WHEREAS, the City Council last reviewed and amended the Investment Policy on March 14, 2017; and

WHEREAS, The City Fiscal and Oversight Committee has met, reviewed and recommends approval of the Investment Policy for the 2018 calendar year; and

WHEREAS, the Investment Policy of the City of Lincoln applies to all financial assets of the City of Lincoln, with the primary objective being safety of principal.

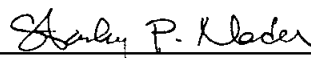
NOW, THEREFORE BE IT RESOLVED, that the City Council of the City of Lincoln does hereby approve the City of Lincoln Investment Policy for the 2018 calendar year as presented.

**PASSED AND ADOPTED** this 14<sup>th</sup> day of August, 2018.

AYES: COUNCILMEMBERS: Gilbert, Karleskint, Hydrick, Joiner, Nader

NOES: COUNCILMEMBERS:

ABSENT: COUNCILMEMBERS:

  
\_\_\_\_\_  
Stan Nader, Mayor

ATTEST:

  
\_\_\_\_\_  
Gwen Scanlon, City Clerk

## CITY OF LINCOLN 2018 INVESTMENT POLICY

### I. POLICY

In accordance with the laws of the State of California, and under authority granted by the people of the City of Lincoln, the City Treasurer is responsible for investing and safely keeping the unexpended cash funds of the City of Lincoln.

The investment of the funds of the City of Lincoln is directed to the goals of safety of principal, liquidity, and yield in that order. The authority governing investments for municipal governments is set down in the California Government Code, Sections 53601 through 53659.

The primary objective of the investment policy of the City of Lincoln is SAFETY OF PRINCIPAL. Investments shall be placed in those securities as outlined by type and maturity sections in this document. Effective cash flow management and resulting cash investment practices are recognized as essential to good fiscal management and control. The City's portfolio shall be designed and managed in a manner responsive to the public trust and consistent with state and local law. Portfolio management requires continual analysis and as a result, the balance between the various investments and maturities may change in order to give the City of Lincoln the optimum combination of necessary liquidity and optimal yield based on cash flow projections.

### II. SCOPE

The investment policy applies to all financial assets of the City of Lincoln as accounted for in the Annual Financial Report. Policy statements outlined in this document focus on the City of Lincoln's pooled funds, but will also apply to all other funds under the City Treasurer's span of control unless specifically exempted by statute or ordinance. This policy is applicable, but not limited to all funds listed below:

1. General Fund
2. Special Revenue Funds
3. Capital Project Funds
4. Enterprise Funds
5. Trust Funds
6. Any New Funds created by the City Council unless specifically exempted

One exception does exist regarding the investment of bond cash reserve funds. If in the opinion of the City Treasurer, matching the segregated investment portfolio of the bond reserve fund with the maturity schedule of an individual bond issue is prudent given current economic analysis, the investment policy authorizes extending beyond the five year maturity limitation as outlined in this document.

### III. PRUDENCE

The standard of prudence to be used for managing the City's investments shall be California Government Code Section 53600.3, the prudent investor standard which states, "When investing, reinvesting, purchasing, acquiring, exchanging, selling, or managing public funds, a trustee shall act with care, skill, prudence, and diligence under the circumstances then prevailing, including, but not limited to, the general economic conditions and anticipated needs of the agency, that a prudent person acting in a like capacity and familiarity with those matters would use in the conduct of funds of a like character and with like aims, to safeguard the principal and maintain the liquidity needs of the agency."

The City Treasurer and other individuals assigned to manage the investment portfolio, acting within the intent and scope of the investment policy and other written procedures and exercising due diligence, shall be relieved of personal responsibility and liability for an individual security's credit risk or market price changes, provided deviations from expectations are reported in a timely manner and appropriate action is taken to control adverse developments.

### IV. OBJECTIVES

The City's funds shall be invested in a manner designed to accomplish the following objectives which are listed in priority order:

#### Safety of Principal

Safety of principal is the foremost objective of the City of Lincoln. Each investment transaction shall seek to ensure that capital losses are avoided, whether from securities default, broker-dealer default, or from erosion of the market value. The City shall seek to preserve principal by mitigating the two types of risk, credit risk and market risk.

Credit Risk - defined as the risk of loss due to failure of the issuer of a security, shall be mitigated by investing in investment grade securities and by diversifying the investment portfolio so that the failure of any one issuer does not unduly harm the City's capital base and cash flow.

Market Risk - defined as market value fluctuations due to overall changes in the general level of interest rates, shall be mitigated by limiting the average maturity of the City's investment portfolio to two years, the maximum maturity of any one security to five years, structuring the portfolio based on historic and current cash flow analysis eliminating the need to sell securities prior to maturity and avoiding the purchase of long term securities for the sole purpose of short term speculation.

#### Liquidity

Because the City operates its own water, sewer, and garbage utilities and bills for these services monthly, significant cash flow is generated on a daily basis. Historical cash flow

trends are compared to current cash flow requirements on an ongoing basis in an effort to ensure that the City's investment portfolio will remain sufficiently liquid to enable the City to meet all reasonably anticipated operating requirements.

#### Yield

The investment portfolio should be designed to attain a market average rate of return through budgetary and economic cycles, consistent with the risk limitations, prudent investment principles and cash flow characteristics identified within the financial statements.

### V. MATURITY MATRIX

It is the City's full intent, at the time of purchase, to hold all investments until maturity to ensure the return of all invested principal dollars.

However, it is realized that market prices of securities will vary depending on economic and interest rate conditions at any point in time. It is further recognized that in a well-diversified investment portfolio, occasional measured losses are inevitable due to economic, bond market, or individual security credit analysis. These occasional losses must be considered within the context of the overall investment program objectives and the resultant long-term rate of return.

Maturities of investments will be selected based on liquidity requirements to minimize interest rate risk and maximize earnings. Current and expected yield curve analysis will be monitored and the portfolio will be invested accordingly. The weighted average maturity of the pooled portfolio should not exceed two years.

### VI. PERFORMANCE EVALUATION

Investment performance is continually monitored and evaluated by the City Treasurer. Investment performance statistics and activity reports are generated quarterly for presentation to the Fiscal & Investment Oversight Committee and the City Council.

### VII. DELEGATION OF AUTHORITY

On October 13, 1981, the City Council adopted Ordinance 397B, which established the Office of the Director of Finance position for the City of Lincoln. That ordinance assigned to the Director of Finance those duties set forth in Sections 37202 through 37209 and 40802 through 40805 of the Government Code of the State of California. Pursuant to City of Lincoln Ordinance number 397B, the City Manager is the Director of Finance. The City Manager may delegate the day to day duties of the Office of the Director of Finance to the Director of Support Services.

The City Treasurer is responsible for investment of all unexpended City funds as per California Government Code section 41000 et al. Daily management responsibility has been delegated to the Director of Finance, who shall establish procedures for the operation consistent with this investment policy. In addition, the authority to initiate investment transactions has also been delegated to the Director of Finance.

#### VIII. FISCAL & INVESTMENT OVERSIGHT COMMITTEE

The Fiscal & Investment Oversight Committee advises the City Council on policy issues related to fiscal and investment matters. The Committee consists of the City Treasurer, two members of the Lincoln City Council and two public members appointed by the City Council. This committee shall act in an advisory manner to the City Treasurer on areas covered by this Investment Policy. The City Manager and Director of Support Services act in a staff advisory capacity to the Fiscal & Investment Oversight Committee. The Committee shall meet quarterly or upon the request of the committee members.

#### IX. ETHICS AND CONFLICTS OF INTEREST

Officers and employees involved in the investment process shall refrain from personal business activity that conflicts with the proper execution of the investment program, or impairs their ability to make impartial investment decisions. Additionally, the City Treasurer and the members of the investment committee are required to annually file applicable financial disclosures as required by the Fair Political Practices Commission (FPPC).

#### X. SAFEKEEPING OF SECURITIES

To protect against fraud, embezzlement, or losses caused by a collapse of an individual securities dealer, all securities owned by the City shall be held in safekeeping by a third party bank trust department, acting as an agent of the city under the terms of a custody agreement. However, as to the minimum legal requirement per Government Code Sections 53601 and 53608, as long as the securities for safekeeping are held in the name of or under the control of the agency and kept legally separate trust department, they can be held by the same firm from which they were purchased.

Securities held in custody for the City shall be independently audited on an annual basis to verify investment holdings.

All exceptions to this safekeeping policy must be approved by the City Treasurer in written form and included in quarterly reporting to the City Council.



## XI. INTERNAL CONTROL

Internal controls are a set of policies and procedures to prevent deliberate or misguided use of funds for unauthorized purposes. The City of Lincoln's Investment Policy describes and formalizes measures to minimize the risk of loss and to ensure that financial reporting of the City's investments is accurate and timely. A common internal control element, with respect to cash management, is segregation of duties. Sections VI, VII, VIII and X of the Investment Policy segregate the duties of individuals involved with the management and reporting of City investments in order to improve the detection of errors or irregularities that may occur.

The signatures of both the City Manager and the Director of Support Services are required to complete long term investment transactions. Investment transactions are completed by a qualified broker/dealer, who is contractually obligated to conform to the Safety of Principal controls described in this policy. The investment portfolio and all related transactions are reviewed and balanced to appropriate general ledger accounts by the Support Services Department on a monthly basis. Every transaction will be independently confirmed by broker dealers directly to the City Treasurer, City Manager, and Director of Support Services via e-mail. The investment portfolio statements are included in the quarterly reporting, and are subject to the review of the Fiscal & Investment Oversight Committee and of the public. These internal controls conform with prevailing auditing standards and to standard industry practices.

An independent analysis by an external auditor shall be conducted annually to review internal control, account activity, and compliance with government policies and procedures.

## XII. REPORTING

Staff shall review and render quarterly reports to the City Manager, Fiscal & Investment Oversight Committee and City Council which shall include the face amount of the cash investment, the classification of the investment, the name of the institution or entity, the rate of interest, the maturity date, the current market value and accrued interest to date due for all securities.

## XIII. QUALIFIED BROKERS/DEALERS

The City shall transact business only with banks and brokers/dealers. Investment staff shall investigate dealers who wish to do business with the City to determine if they are adequately capitalized, have pending legal action against the firm or the individual broker, and make markets in the securities appropriate to the City's needs. All securities shall be issued by organizations of either A grade or better by either Moody's or Standard and Poor's Index of Investments or backed by the full faith of the government of the United States.

The Director of Finance shall annually send a copy of the current investment policy to all broker/dealers approved to do business with the City. Confirmation of receipt of this policy shall be considered evidence that the dealer understands the City's investment policies and intends to sell the City only appropriate investments authorized by this investment policy.

Collateral is required for investments in certificates of deposit, repurchase agreements, and reverse repurchase agreements. In order to reduce market risk, the collateral level will be at least 102% of marked value of principal and accrued interest.

In order to conform with the provisions of the Federal Bankruptcy Code which provides for liquidation of securities held as collateral, the only securities acceptable as collateral shall be certificates of deposit, commercial paper, eligible bankers acceptances, medium term notes or securities that are the direct obligations of, or are fully guaranteed as to the principal and interest by the United States or any agency of the United States.

#### XIV. AUTHORIZED INVESTMENTS

Investment of City funds is governed by the California Government Code Sections 53600 et seq., within the context of the limitations, the following investments are authorized, as further limited herein:

1. United States Treasury Bills, Bonds, and Notes or those for which the full faith and credit of the United States are pledged for payment of principal and interest. There is no percentage limitation on the portfolio, which can be invested in this category, although a five-year maturity limitation is applicable.
2. Federal agency or United States government-sponsored enterprise obligations, participations or other instruments, including those issued by or fully guaranteed as to principal and interest by federal agencies or United States government-sponsored enterprises. There is no percentage limitation on the portfolio for these securities, although a five-year maturity limitation is applicable.
3. Local Agency Investment Fund (LAIF) which is a State of California managed investment pool may be used up to the maximum permitted by California State Law. LAIF is a demand account so no maturity limitation is required.

Investments detailed in items 4 through 11 are further restricted to percentage of the cost value of the portfolio in any one-issuer name to a maximum percentage of 15%. The total value invested in any one issuer shall not exceed 5% of the issuer's net worth. Again, a five-year maximum maturity is applicable unless further restricted by this policy.

4. Bills of exchange or time drafts drawn on and accepted by commercial banks, otherwise known as banker's acceptances. Bankers acceptances purchased may not exceed 180 days to maturity or 40% of the cost value of the portfolio.

5. Commercial paper rated P1 by Moody's Investor Services, A1 by Standard and Poor's or F1 by Fitch, and issued by domestic corporations having assets in excess of \$500 million and having an AA or better rating on its long term debentures as provided by Moody's or Standard and Poor's. Purchases of eligible commercial paper may not exceed 270 days to maturity nor represent more than 10% of the outstanding paper of the issuing corporation. Purchases of commercial paper may not exceed 15% of the cost value of the portfolio.

6. Negotiable certificates of deposit issued by nationally or state chartered banks or state or federal savings institutions. Purchases of negotiable certificates of deposit may not exceed 30% of the total portfolio. A maturity limitation of five years is applicable.

7. Medium Term Corporate Notes, with a maximum maturity of five years may be purchased. Securities eligible for investment shall be rated A or higher by Moody's or Standard and Poor's rating services at the time of purchase. Purchase of medium term notes may not exceed 30% of the market value of the portfolio and not more than 15% of the market value may be invested in notes issued by one corporation. Commercial paper holdings should also be included when calculating the 15% limitation.

8. Bonds issued by a local agency within this state, including bonds payable solely out of the revenues from a revenue-producing property owned, controlled, or operated by the local agency, or by a department, board, agency, or authority of the local agency. Purchases of bonds issued by local agencies must be rated "AAA" and may not exceed 15% of the cost value of the portfolio.

Ineligible investments are those that are not described herein, including, but not limited to: common stocks and long term (over five years maturity) notes and bonds are prohibited from use in this portfolio unless specifically allowed both by state law and City Council approval. It is noted that special circumstances may arise where these methods of investment may become necessary. When this becomes necessary, the City Council will be asked to take the appropriate action to ratify the means of investment necessary, provided that it is allowable by California Code.

The following table depicts the maximum percentage limitations and investment terms by instrument which shall be used for the City's pooled funds portfolio:

<u>Investment Type</u>	<u>Maximum Specified % of Portfolio</u>	<u>Maximum Maturity</u>
US Treasury Obligations	100%	5 Years
US Gov't Agency Obligations	100%	5 Years
Local Agency Investment Fund (LAIF)	As Permitted By Law	As Permitted By Law
Bankers Acceptances	40%	180 Days
Commercial Paper of Prime Quality	15%	270 Days
Negotiable Certificates of Deposit	30%	5 Years
Medium Term Corporate Notes	30%	5 Years
California Local Agency Obligations	15%	5 Years

#### XV. LEGISLATIVE CHANGES

Any State of California legislative action that further restricts allowable maturities, investment type, or percentage allocations will supersede any of the material presented herein. In this case, the applicable law will become part and parcel of this investment policy.

#### XVI. INTEREST EARNINGS.

All monies earned and collected from investments authorized in this policy shall be allocated monthly to various fund accounts based on the cash balance in each fund as a percentage of the entire pooled portfolio.

## XVII. LIMITING MARKET VALUE EROSION

The longer the maturity of securities, the greater their market price volatility. Therefore, it is the general policy of the City of Lincoln to limit the potential effects of market value erosion by adhering to the following guidelines:

1. All immediate and anticipated changes in liquidity requirements will be addressed prior to purchasing all investments.
2. Maturity dates for long-term investments will coincide with significant cash flow requirements where possible to assist with short term cash requirements at maturity.
3. All long-term securities will be purchased with the intent to hold all investments to maturity under the prevailing economic conditions. However, economic or market conditions may change, making it in the city's best interest to sell or trade a security prior to maturity.

## XVIII. PORTFOLIO MANAGEMENT ACTIVITY

The investment program shall seek to augment returns consistent with the intent of this policy, identified risk limitations and prudent investment principles. These objectives will be achieved by use of the following strategies:

Active Portfolio Management: Through active fund and cash flow management, taking advantage of current economic and interest rate trends, the portfolio yield may be enhanced with limited and measurable increases in risk by extending the weighted maturity of the total portfolio.

Portfolio Maturity Management: When structuring the maturity composition of the portfolio, the City shall evaluate the current cash flow trends, expected interest rate yields, and necessary cash flow requirements. It is recognized that in optimal market condition, longer maturities produce higher yields.

Securities Swaps: The City may take advantage of a security swap opportunity in order to improve overall portfolio yield. A swap, which improves the portfolio yield, may be selected even if the transactions will result in an accounting loss. Documentation for swaps will be included in the City's permanent investment file documents.

## XIX. POLICY REVIEW

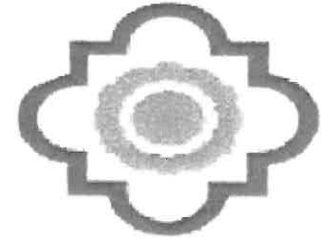
The City of Lincoln's investment policy shall be adopted by resolution of the City Council annually on a calendar year basis. This investment policy shall be reviewed at least

annually to ensure that it is consistent with the objectives of safety, liquidity, yield, and relevance to current law and financial and economic trends. Any amendments to this policy, other than State and Federal Laws, which automatically supersede the relevant sections, shall be forwarded to the City Council for adoption by resolution.

# General Ledger

## Detailed Trial Balance

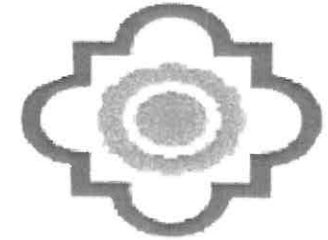
User: sroush  
 Printed: 04/23/2019 - 11:47AM  
 Period: 09, 2019



Account Number	Description	Budget	Beginning Balance	Debit This Period	Credit This Period	Ending Balance
100	General Fund					
ASSETS						
100-0000-11080-0000	Investments	0.00				
3/31/2019 GL 9 338	To Close Out Morgan Stanley Investments			0.00	113,773,723.00	
3/31/2019 GL 9 339	Transfer From Morgan Stanley to open US Bank Inv			112,733,100.38	0.00	
3/31/2019 GL 9 340	Unrealized Gain/(Loss) - March 2019			1,832,626.98	0.00	
3/31/2019 GL 9 341	Investment Revenue March 2019			614,984.36	0.00	
100-0000-11080-0000 Totals:		0.00	113,773,723.00	115,180,711.72	113,773,723.00	115,180,711.72
100-0000 ASSETS Totals:		0.00	113,773,723.00	115,180,711.72	113,773,723.00	115,180,711.72
ASSETS Totals:		0.00	113,773,723.00	115,180,711.72	113,773,723.00	115,180,711.72
100 Totals:		0.00	113,773,723.00	115,180,711.72	113,773,723.00	115,180,711.72
Report Totals:		0.00	113,773,723.00	115,180,711.72	113,773,723.00	115,180,711.72

# General Ledger

## Detailed Trial Balance



User: sroush  
 Printed: 04/23/2019 - 8:22AM  
 Period: 09, 2019

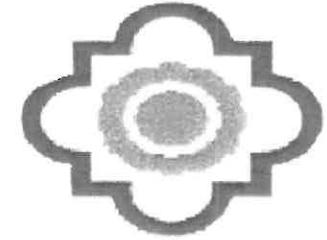
Account Number	Description	Budget	Beginning Balance	Debit This Period	Credit This Period	Ending Balance
100	General Fund					
ASSETS						
100-0000-11070-0000	Local Agency Investment Fund	0.00				
3/8/2019 GL 9 51	LAIF to US Bank			0.00	3,400,000.00	
100-0000-11070-0000 Totals:		0.00	42,370,113.90	0.00	3,400,000.00	38,970,113.90
100-0000 ASSETS Totals:		0.00	42,370,113.90	0.00	3,400,000.00	38,970,113.90
ASSETS Totals:		0.00	42,370,113.90	0.00	3,400,000.00	38,970,113.90
100 Totals:		0.00	42,370,113.90	0.00	3,400,000.00	38,970,113.90
Report Totals:		0.00	42,370,113.90	0.00	3,400,000.00	38,970,113.90



# General Ledger

## Detailed Trial Balance

User: sroush  
 Printed: 04/23/2019 - 11:24AM  
 Period: 09, 2019



Account Number	Description	Budget	Beginning Balance	Debit This Period	Credit This Period	Ending Balance
821						
ASSETS						
821-0000-11078-0000	Cash/Investments Held by Trust	0.00				
3/31/2019 GL 9 342	OPEB: March 2019			45,151.17	0.00	
821-0000-11078-0000 Totals:		0.00	4,799,937.43	45,151.17	0.00	4,845,088.60
821-0000 ASSETS Totals:		0.00	4,799,937.43	45,151.17	0.00	4,845,088.60
ASSETS Totals:		0.00	4,799,937.43	45,151.17	0.00	4,845,088.60
821 Totals:		0.00	4,799,937.43	45,151.17	0.00	4,845,088.60
Report Totals:		0.00	4,799,937.43	45,151.17	0.00	4,845,088.60