



**Quarterly Investment Report**  
**March 31, 2016 – June 30, 2016**

PATTERSON & ASSOCIATES



INVESTMENT PROFESSIONALS

# It Was All About Britain

The entire world was focused on Britannia this month as that Kansas sized nation pondered then voted on whether to exit from its 10 year membership in the EU. Before the UK can leave the EU it must invoke Article 50 of the Lisbon Treaty which never really envisioned anyone leaving – and didn't want to make it easy. But markets reacted much more quickly.

Not unexpectedly when the vote was counted, global markets reacted swiftly and violently. But, within a few days the financial markets return to a feeble stability may suggest that the exit is far less serious than predictions – at least economically. Even the US Treasury markets started to calm relatively quickly although they remain in very low rate territory. The run to US and Japanese sovereign debt eased within a week.

Alan Greenspan had noted that the exit might be one of the worst post-war history crises and indeed politically that could prove prophetic. Seemingly neither Brits nor the EU pols were prepared for the verdict and now no one wants to be in charge. The dysfunctional global leaders were little help in quieting markets. S&P stripped the UK of its AAA rating and then later reduced the EU global rating from AA+ to AA.

While this will remain a very fluid situation and will keep the Fed from moving to raise rates anytime soon, the panic has subsided. Even the US dollar, which would be a prime indicator of overall panic as funds move into the US for stability and rates and away from developed and emerging currencies, has slowly stabilized. Any permanent change will take months. Corporations and financial institutions with any large presence in the UK, will be the first to act most probably but such changes take months if not years to come to fruition. Change will be slow which will help the markets adjust.

On this side of the Atlantic the month did bring some positive news for the US economy. Factory activity picked up its pace and put it at the highest for the past year. ISM also exceeded expectations. All of this was helped by an increase in consumer spending built on an eight-month high in consumer confidence.

Q1 GDP growth was revised slightly higher at an annual rate of 1.1% (up from 0.8%) on the third estimate from the BEA. That is still rather lackluster but even small steps take us closer to the Fed's 2% target. The growth has been slowing over the last 3 quarters 3.9% (Q2), 2.0% (Q3) and 1.4% (Q4). All this suggests that the Brexit vote will not create a recession in the US. A much bigger hit would have to occur to trigger a contraction. The US economy is not highly dependent on Europe. The primary impact will be strength of the USD which slows US exports.

The US dollar reacts then settles as Brexit questions linger.



# What Comes Next? Protracted Uncertainty

The Brexit vote could be another reason for the Federal Reserve to hold off raising rates, and few now expect rate changes until 2017. A rate cut on the other hand is also unlikely. The Fed and other central banks could be expected to ensure adequate liquidity in market participants, especially the larger globally systemically important banks as defined by Basel III. The Basel deadlines for achieving required liquidity are coming due at an appropriate time to control the situation. If the situation continues to worsen, the Fed could take some other action to prevent trouble including a renewal of the bond buying quantitative easing to increase money supplies.

A high degree of uncertainty exists as political and business leaders recognize that a massive and unpredictable effort is required to negotiate the UK's withdrawal within the 24-month timeline contemplated under Article 50. A global concern remains that many international corporations (including U.S. and China) invest in the U.K. partly so they can readily access the free-trade corridors with the rest of the European Union. The vote could see reduced profits for those companies.

The vote undermines the euro and international money has few choices for any rates which continues to press US down. Funds have also flown into Japanese markets which is perceived as safe. In addition, uncertainty will affect international loans thereby slowing growth. The strength in the USD also strengthened the Chinese so of course they weakened the Yuan to its lowest rate since August. No surprise there.

Meanwhile in this hemisphere, Puerto Rico boldly announced it will not be paying its Infrastructure Finance Authority amounting to \$246 million (at 8.25%). Bondholders have of course challenged the islands moratorium in court. Opening them up to protection has bad consequences written all over it for any states in trouble here in the US.

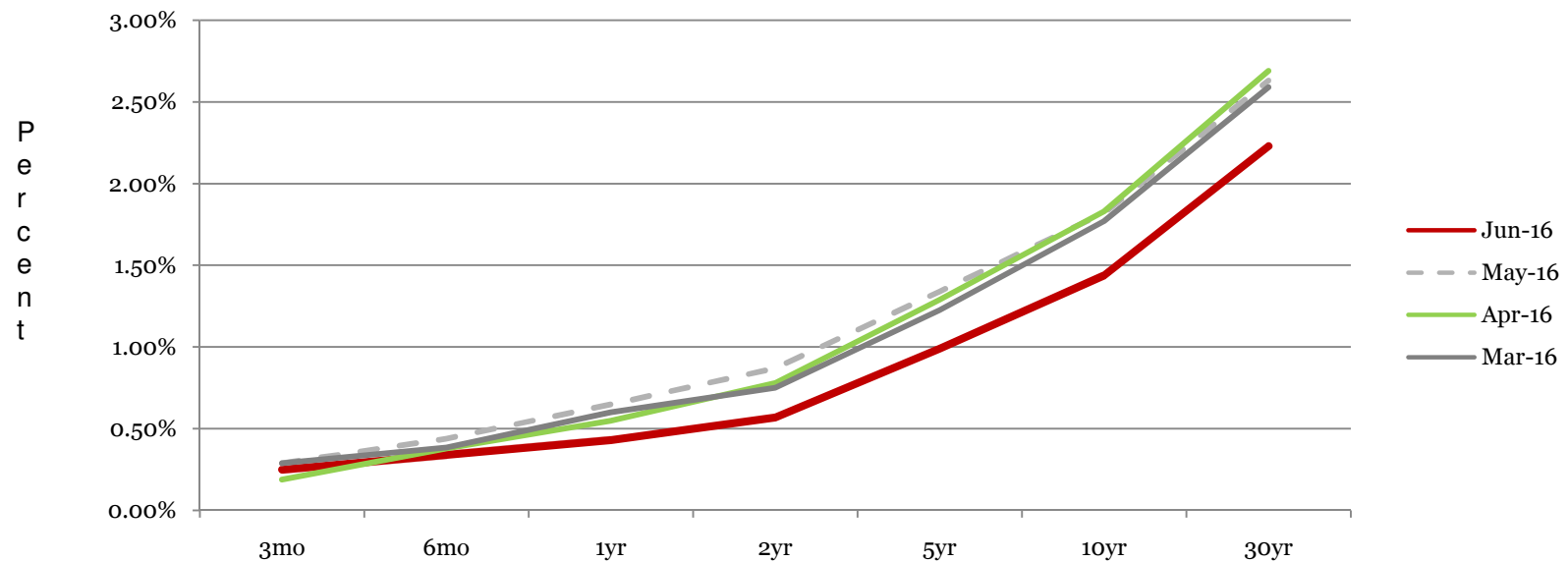


So, why did the British people vote to leave? Quite simply it is because the people of the U.K. felt the cost of EU membership far outweighed any worries about leaving. They don't care about the multinational corporations and investors at this point. They want control again not a ruling bureaucracy in Brussels. Allianz Chief Economic Adviser Mohamed El-Erian called the Brexit vote "historic and consequential". We have already seen that in spades. But until and if the UK formerly leaves the EU, current law and obligations will continue. Unfortunately the global markets are getting anaesthetized to major shocks which roil us almost quarterly.

The turmoil of June will throw even more attention on employment indicators the first week in July.

# Rates are Pummeled

- The impact of Brexit was apparent across the curve – dropping rates measurably and significantly.
- The shorter end had little room to move but as funds flew into the money market accounts and banks every point out to the one year dropped.
- The longer end with more room to move dropped precipitously with the Brexit panic.
- All considerations for a Fed increase has disappeared with some few optimists keeping hopes for a December hike alive. But the odds are on for no action until 2017.



End of Month Rates - Full Yield Curve – Fed Funds to 30yr

# *City of San Angelo, Texas*

## General Revenue Fund Quarterly Investment Report

March 31, 2016 – June 30, 2016

### **Portfolio Summary Management Report**

This quarterly report is in compliance with the investment policy and strategy as established by the City and the Public Funds Investment Act (Chapter 2256, Texas Government Code).

<i>Portfolio as of March 31, 2016</i>		<i>Portfolio as of June 30, 2016</i>	
Beginning Book Value	\$ 97,632,137	Ending Book Value	\$ 111,153,308
Beginning Market Value	\$ 97,621,194	Ending Market Value	\$ 111,191,022
		Accrued Interest Receivable	\$ 51,007
Unrealized Gain/Loss	\$ (10,943)	Unrealized Gain/Loss	\$ 37,714
		<b>Change in Unrealized Gain/Loss</b>	<b>\$ 48,657</b>
WAM at Beginning Period Date <sup>1</sup>	316 days	WAM at Ending Period Date	289 days
		Change in Market Value <sup>2</sup>	\$ 13,569,828

**Average Yield to Maturity for period (net of fees)                      0.653%**

**Average Yield 1 Year Treasury Bill for period                                      0.570%**

*Prepared by:*

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City of San Angelo  
Tina Carriger, Director of Finance




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Registered Investment Advisor  
*Patterson & Associates*, Linda T. Patterson, President

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City of San Angelo  
Dale Hahn, Cash and Debt Analyst

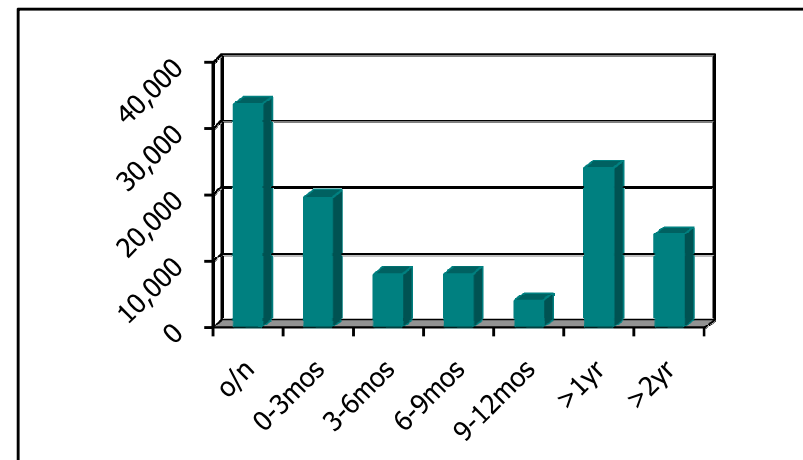
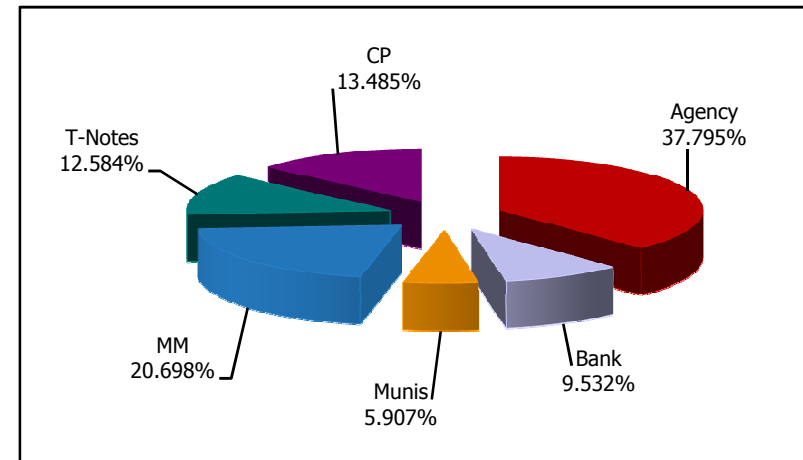
<sup>1</sup> WAM represents weighted average maturity.

<sup>2</sup> Change in Market Value is required data, but will primarily reflect the receipt and expenditure of the City's funds from quarter to quarter.

# General Portfolio

As of June 30, 2016

- P&A constantly reviews your portfolio for optimal asset allocation and a controlled average maturity because a diversified portfolio can better adjust to volatile market conditions.
- The very short-term rates have moved up in the last quarter offering some opportunities for diversification – especially for those with access to commercial paper. Past one year there are many more alternatives as rates creep up.
- Banks remain *uninterested* in new deposits and municipal debt has become less attractive as the supply of new muni bonds dries up. Few outperform the agencies at this point in time.
- It is still time to reduce cash balances and stretch out longer and into the two year area if possible.
- The non-cash portion of your portfolio is yielding 0.83%.



# *City of San Angelo, Texas*

## Lake Nasworthy Trust Quarterly Investment Report March 31, 2016 – June 30, 2016 Portfolio Summary Management Report

This quarterly report is in compliance with the investment policy and strategy as established by the City and the Public Funds Investment Act (Chapter 2256, Texas Government Code).


<u>Portfolio as of March 31, 2016</u>		<u>Portfolio as of June 30, 2016</u>	
Beginning Book Value	\$ 13,487,564	Ending Book Value	\$ 13,478,881
Beginning Market Value	\$ 13,477,190	Ending Market Value	\$ 13,487,143
Unrealized Gain/Loss	\$ (10,747)	Accrued Interest Receivable	\$ 10,624
		Unrealized Gain/Loss	\$ 8,262
		<b>Change in Unrealized Gain/Loss</b>	<b>\$ 19,009</b>
WAM at Beginning Period Date <sup>1</sup>	834 days	WAM at Ending Period Date <sup>1</sup>	952 days
		Change in Market Value <sup>2</sup>	\$ 9,953

<b>Average Yield to Maturity for period (net of fees)</b>	<b>1.074%</b>
<b>Average Yield 1 Year Treasury Note for period</b>	<b>0.570%</b>
<b>Average Yield 3 Year Treasury Note for period</b>	<b>0.920%</b>

Prepared by:

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City of San Angelo  
Tina Carriger, Director of Finance



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Registered Investment Advisor  
*Patterson & Associates*, Linda T. Patterson, President

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City of San Angelo  
Dale Hahn, Cash and Debt Analyst

<sup>1</sup> WAM represents weighted average maturity.

<sup>2</sup> Change in Market Value is required data, but will primarily reflect the receipt and expenditure of the City's funds from quarter to quarter.

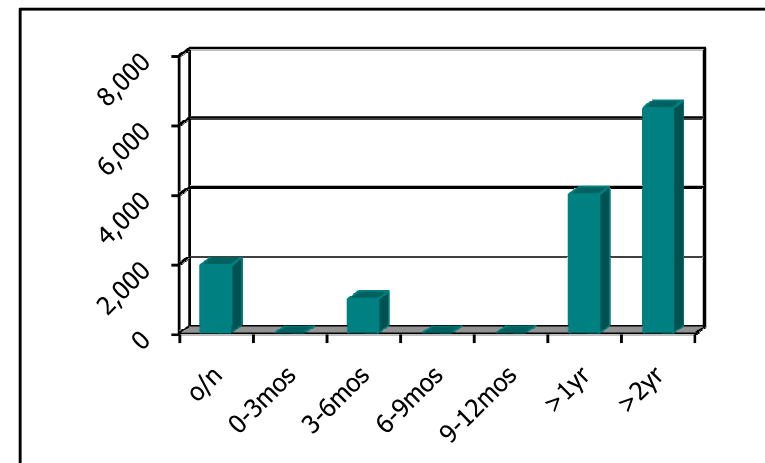
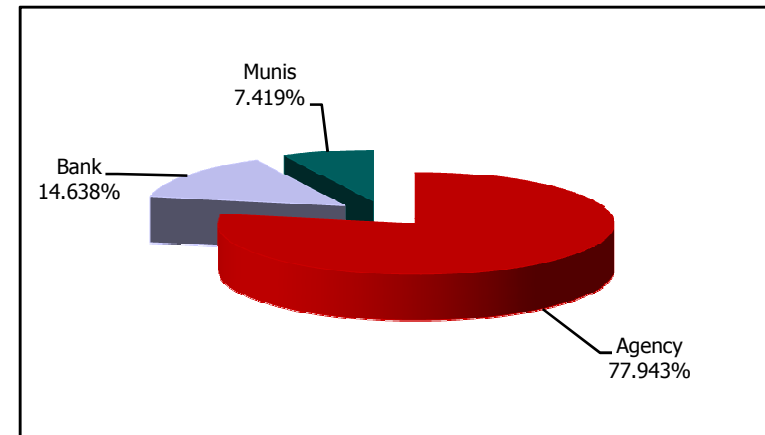
# Lake Nasworthy Portfolio

As of June 30, 2016

PATTERSON & ASSOCIATES



- P&A constantly reviews your portfolio for optimal asset allocation and a controlled average maturity because a diversified portfolio can better adjust to volatile market conditions.
- The very short-term rates have moved up in the last quarter offering some opportunities for diversification – especially for those with access to commercial paper. Past one year there are many more alternatives as rates creep up.
- Banks remain *uninterested* in new deposits and municipal debt has become less attractive as the supply of new muni bonds dries up. Few outperform the agencies at this point in time.
- It is still time to reduce cash balances and stretch out longer and into the two year area if possible.
- The non-cash portion of your portfolio is yielding 1.33%.







**City of San Angelo, Texas**  
**Portfolio Management**  
**Portfolio Summary**  
**June 30, 2016**

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 Austin, TX 78746

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 365 Equiv.</b>
Commercial Paper Disc. -Amortizing	15,000,000.00	14,989,012.50	14,989,012.50	12.03	80	40	0.640
Federal Agency Coupon Securities	52,500,000.00	52,546,466.00	52,516,293.55	42.14	927	768	1.049
Treasury Coupon Securities	14,000,000.00	14,006,549.00	13,986,997.91	11.22	369	200	0.648
Municipal Bonds	7,540,000.00	7,562,170.00	7,565,917.67	6.07	510	169	0.839
First Financial Bank	35,573,967.42	35,573,967.42	35,573,967.42	28.54	1	1	0.304
<b>Investments</b>	<b>124,613,967.42</b>	<b>124,678,164.92</b>	<b>124,632,189.05</b>	<b>100.00%</b>	<b>473</b>	<b>361</b>	<b>0.729</b>
<b>Cash and Accrued Interest</b>							
Accrued Interest at Purchase		5,270.83	5,270.83				
Subtotal		5,270.83	5,270.83				
<b>Total Cash and Investments</b>	<b>124,613,967.42</b>	<b>124,683,435.75</b>	<b>124,637,459.88</b>		<b>473</b>	<b>361</b>	<b>0.729</b>

<b>Total Earnings</b>	<b>June 30 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	74,367.84	564,935.36

The following reports are submitted in accordance with the Public Funds Investment Act (Texas Gov't Code 2256). The reports also offer supplemental information not required by the Act in order to fully inform the governing body of the City of San Angelo, Texas of the position and activity within the City's portfolio of investments. The reports include a management summary overview, a detailed inventory report for the end of the period, a transaction report, as well as graphic representations of the portfolio to provide full disclosure to the governing body.

Tina Carriger, Finance Director



**City of San Angelo, Texas**  
**Summary by Type**  
**June 30, 2016**  
**Grouped by Fund**

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Security Type	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
<b>Fund: General</b>						
Commercial Paper Disc. -Amortizing	3	15,000,000.00	14,989,012.50	12.03	0.640	40
First Financial Bank	2	33,601,225.74	33,601,225.74	26.96	0.306	1
Federal Agency Coupon Securities	16	42,000,000.00	42,010,154.66	33.71	0.973	658
Municipal Bonds	3	6,540,000.00	6,565,917.67	5.27	0.795	170
Treasury Coupon Securities	6	14,000,000.00	13,986,997.91	11.22	0.648	200
<b>Subtotal</b>	<b>30</b>	<b>111,141,225.74</b>	<b>111,153,308.48</b>	<b>89.19</b>	<b>0.675</b>	<b>290</b>
<b>Fund: Lake Nasworthy</b>						
Federal Agency Coupon Securities	10	10,500,000.00	10,506,138.89	8.43	1.351	1,205
First Financial Bank	2	1,972,741.68	1,972,741.68	1.58	0.270	1
Municipal Bonds	1	1,000,000.00	1,000,000.00	0.80	1.125	167
<b>Subtotal</b>	<b>13</b>	<b>13,472,741.68</b>	<b>13,478,880.57</b>	<b>10.81</b>	<b>1.176</b>	<b>952</b>
<b>Total and Average</b>	<b>43</b>	<b>124,613,967.42</b>	<b>124,632,189.05</b>	<b>100.00</b>	<b>0.729</b>	<b>361</b>



**City of San Angelo, Texas**  
**Fund GEN - General**  
**Investments by Fund**  
**June 30, 2016**

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 Austin, TX 78746  
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CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
<b>Commercial Paper Disc. -Amortizing</b>											
0347M2GB6	392	Anglesea Funding CP	05/12/2016	4,999,236.11	5,000,000.00	4,999,236.11		0.550	0.558	07/11/2016	10
0347M2HA7	393	Anglesea Funding CP	05/12/2016	4,996,388.89	5,000,000.00	4,996,388.89		0.651	0.660	08/10/2016	40
16536HJ85	401	Chesham Finance CP	06/10/2016	4,993,387.50	5,000,000.00	4,993,387.50		0.691	0.700	09/08/2016	69
<b>Subtotal and Average</b>				<b>14,989,012.50</b>	<b>15,000,000.00</b>	<b>14,989,012.50</b>		<b>0.631</b>	<b>0.640</b>		<b>39</b>
<b>Federal Agency Coupon Securities</b>											
313371PV2	343	FHLB Note	05/04/2015	2,009,372.16	2,000,000.00	2,009,978.00	1.625	0.543	0.551	12/09/2016	161
3130A7MH5	390	FHLB Call Note	04/06/2016	2,999,983.33	3,000,000.00	3,000,090.00	1.050	1.040	1.055	04/06/2018	644
3134G4Z92	314	FHLMC Call Note	04/23/2014	2,000,000.00	2,000,000.00	2,007,708.00	0.875	0.871	0.883	04/17/2017	290
3134G6YQ0	346	FHLMC Call Note	05/26/2015	2,000,000.00	2,000,000.00	2,000,662.00	0.800	0.806	0.817	05/26/2017	329
3134G7M81	365	FHLMC Call Note	10/06/2015	3,000,000.00	3,000,000.00	3,000,126.00	0.875	0.863	0.875	10/06/2017	462
3134G74Q1	370	FHLMC Call Note	11/24/2015	4,000,000.00	4,000,000.00	4,001,416.00	0.850	0.838	0.850	11/24/2017	511
3134G8L49	383	FHLMC Call Note	02/25/2016	3,000,000.00	3,000,000.00	3,001,158.00	0.800	0.789	0.800	08/25/2017	420
3134G8KZ1	384	FHLMC Call Note	02/26/2016	3,000,000.00	3,000,000.00	3,000,906.00	1.300	1.282	1.300	02/26/2019	970
3134G8UE7	389	FHLMC Call Note	04/05/2016	2,000,000.00	2,000,000.00	2,001,308.00	1.350	1.331	1.350	04/05/2019	1,008
3134G9LD7	399	FHLMC Call Note	05/24/2016	2,000,000.00	2,000,000.00	2,000,604.00	1.250	1.232	1.250	05/24/2019	1,057
3134G9KU0	400	FHLMC Call Note	05/25/2016	4,000,000.00	4,000,000.00	4,000,772.00	1.000	0.986	1.000	05/25/2018	693
3134G9GB7	402	FHLMC Call Note	06/17/2016	2,000,000.00	2,000,000.00	2,000,166.00	1.200	1.183	1.199	11/02/2018	854
3134G9UY1	406	FHLMC Call Note	06/29/2016	2,000,000.00	2,000,000.00	2,002,304.00	1.000	0.986	1.000	06/29/2018	728
3134G8WL9	394	FHLMC Step Note	05/17/2016	1,000,000.00	1,000,000.00	1,000,208.00	0.750	1.682	1.705	04/26/2019	1,029
3134G9GK7	395	FHLMC Step Note	05/18/2016	3,000,799.17	3,000,000.00	3,002,829.00	0.875	0.845	0.857	05/18/2018	686
3136G2RW9	369	FNMA Step Note	10/30/2015	4,000,000.00	4,000,000.00	4,000,800.00	0.750	0.739	0.750	10/29/2018	850
<b>Subtotal and Average</b>				<b>42,010,154.66</b>	<b>42,000,000.00</b>	<b>42,031,035.00</b>		<b>0.960</b>	<b>0.973</b>		<b>658</b>
<b>Treasury Coupon Securities</b>											
912828WA4	372	T Note	11/30/2015	1,000,038.82	1,000,000.00	1,000,781.00	0.625	0.603	0.611	10/15/2016	106
912828J35	373	T Note	11/25/2015	1,996,760.10	2,000,000.00	2,000,546.00	0.500	0.735	0.745	02/28/2017	242
912828TM2	374	T Note	11/30/2015	1,994,019.78	2,000,000.00	2,001,796.00	0.625	0.872	0.884	08/31/2017	426
912828D64	379	T Note	02/09/2016	2,999,964.96	3,000,000.00	3,000,993.00	0.500	0.500	0.507	08/31/2016	61
912828G46	380	T Note	02/09/2016	2,998,792.37	3,000,000.00	3,001,614.00	0.500	0.589	0.597	11/30/2016	152
912828J35	381	T Note	02/09/2016	2,997,421.88	3,000,000.00	3,000,819.00	0.500	0.621	0.630	02/28/2017	242

Portfolio SANA  
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**Fund GEN - General  
Investments by Fund  
June 30, 2016**

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
<b>Subtotal and Average</b>				<b>13,986,997.91</b>	<b>14,000,000.00</b>	<b>14,006,549.00</b>		<b>0.639</b>	<b>0.648</b>		<b>200</b>
<b>Municipal Bonds</b>											
63165TPL3	350	Nassau County NY	06/02/2015	2,000,000.00	2,000,000.00	1,997,940.00	1.125	1.109	1.125	12/15/2016	167
403478EU0	387	Town of Guttenberg NJ	03/28/2016	3,025,917.67	3,000,000.00	3,025,260.00	2.000	0.760	0.770	03/16/2017	258
899525RJ0	324	Tulsa County OK ISD	07/15/2014	1,540,000.00	1,540,000.00	1,540,000.00	0.050	0.408	0.414	07/01/2016	0
<b>Subtotal and Average</b>				<b>6,565,917.67</b>	<b>6,540,000.00</b>	<b>6,563,200.00</b>		<b>0.784</b>	<b>0.795</b>		<b>169</b>
<b>First Financial Bank</b>											
999999995	102	First Financial Bank	07/01/2007	10,595,120.69	10,595,120.69	10,595,120.69	0.270	0.266	0.270		1
9999999910	326	Money Market Account	09/04/2014	23,006,105.05	23,006,105.05	23,006,105.05	0.323	0.318	0.323		1
<b>Subtotal and Average</b>				<b>33,601,225.74</b>	<b>33,601,225.74</b>	<b>33,601,225.74</b>		<b>0.302</b>	<b>0.306</b>		<b>1</b>
<b>Total Investments and Average</b>				<b>111,153,308.48</b>	<b>111,141,225.74</b>	<b>111,191,022.24</b>		<b>0.666</b>	<b>0.675</b>		<b>289</b>

**Fund LAKE - Lake Nasworthy**  
**Investments by Fund**  
**June 30, 2016**

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
<b>Federal Agency Coupon Securities</b>											
3133EFU47	388	FFCB Call Note	03/28/2016	1,000,000.00	1,000,000.00	1,000,083.00	2.400	2.367	2.400	12/28/2023	2,736
3133EGBN4	398	FFCB Call Note	05/23/2016	1,500,000.00	1,500,000.00	1,500,780.00	2.000	1.972	2.000	02/23/2023	2,428
313379DT3	396	FHLB Note	05/20/2016	1,006,138.89	1,000,000.00	1,011,292.00	1.250	0.916	0.929	06/08/2018	707
3130A6YB7	378	FHLB Call Note	01/27/2016	500,000.00	500,000.00	500,062.50	1.375	1.356	1.375	07/27/2018	756
3134G7M81	366	FHLMC Call Note	10/06/2015	1,000,000.00	1,000,000.00	1,000,042.00	0.875	0.863	0.875	10/06/2017	462
3134G74Q1	371	FHLMC Call Note	11/24/2015	1,000,000.00	1,000,000.00	1,000,354.00	0.850	0.838	0.850	11/24/2017	511
3134G9NN3	403	FHLMC Call Note	06/28/2016	1,000,000.00	1,000,000.00	1,000,648.00	1.250	1.232	1.250	12/28/2018	910
3134G9NK9	404	FHLMC Call Note	06/29/2016	1,000,000.00	1,000,000.00	1,000,298.00	1.100	1.084	1.100	06/29/2018	728
3134G9NP8	405	FHLMC Call Note	06/29/2016	1,000,000.00	1,000,000.00	1,000,967.00	1.300	1.282	1.300	03/29/2019	1,001
3136G3NA9	397	FNMA Call Note	05/23/2016	1,500,000.00	1,500,000.00	1,500,904.50	1.200	1.183	1.200	05/23/2019	1,056
<b>Subtotal and Average</b>				<b>10,506,138.89</b>	<b>10,500,000.00</b>	<b>10,515,431.00</b>		<b>1.333</b>	<b>1.351</b>		<b>1,205</b>
<b>Municipal Bonds</b>											
63165TPL3	351	Nassau County NY	06/02/2015	1,000,000.00	1,000,000.00	998,970.00	1.125	1.109	1.125	12/15/2016	167
<b>Subtotal and Average</b>				<b>1,000,000.00</b>	<b>1,000,000.00</b>	<b>998,970.00</b>		<b>1.110</b>	<b>1.125</b>		<b>167</b>
<b>First Financial Bank</b>											
999999996	103	First Financial Bank	07/01/2007	1,972,741.68	1,972,741.68	1,972,741.68	0.270	0.266	0.270		1
9999999911	329	Money Market Account	10/20/2014	0.00	0.00	0.00					1
<b>Subtotal and Average</b>				<b>1,972,741.68</b>	<b>1,972,741.68</b>	<b>1,972,741.68</b>		<b>0.266</b>	<b>0.270</b>		<b>1</b>
<b>Total Investments and Average</b>				<b>13,478,880.57</b>	<b>13,472,741.68</b>	<b>13,487,142.68</b>		<b>1.160</b>	<b>1.176</b>		<b>952</b>



## City of San Angelo, Texas Cash Reconciliation Report For the Period April 1, 2016 - June 30, 2016 Grouped by Fund

Patterson & Associates  
901 S. MoPac  
Suite 195  
Austin, TX 78746  
-

Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
<b>General</b>											
04/05/2016	389	GEN	Purchase	3134G8UE7	2,000,000.00	FHLMCC 2.0M 1.35% Mat.	04/05/2019	-2,000,000.00	0.00	0.00	-2,000,000.00
04/06/2016	365	GEN	Interest	3134G7M81	3,000,000.00	FHLMCC 3.0M 0.88% Mat.	10/06/2017	0.00	13,125.00	0.00	13,125.00
04/06/2016	390	GEN	Purchase	3130A7MH5	3,000,000.00	FHLBC 3.0M 1.05% Mat. 04/06/2018	04/06/2018	-2,999,700.00	0.00	0.00	-2,999,700.00
04/15/2016	372	GEN	Interest	912828WA4	1,000,000.00	TNOTE 1.0M 0.63% Mat. 10/15/2016	10/15/2016	0.00	3,125.00	0.00	3,125.00
04/17/2016	314	GEN	Interest	3134G4Z92	2,000,000.00	FHLMCC 2.0M 0.88% Mat.	04/17/2017	0.00	8,750.00	0.00	8,750.00
04/29/2016	367	GEN	Interest	3134G7J93	3,000,000.00	FHLMCS 3.0M 0.75% Mat.	10/29/2018	0.00	11,250.00	0.00	11,250.00
04/29/2016	369	GEN	Interest	3136G2RW9	4,000,000.00	FNMAS 4.0M 0.75% Mat. 10/29/2018	10/29/2018	0.00	14,916.67	0.00	14,916.67
04/29/2016	367	GEN	Call	3134G7J93	3,000,000.00	0.0M 0.75%	10/29/2018	0.00	0.00	3,000,000.00	3,000,000.00
05/12/2016	391	GEN	Purchase	0347M2F35	5,000,000.00	ANGLE 5.0M 0.00% Mat. 06/03/2016	06/03/2016	-4,998,594.44	0.00	0.00	-4,998,594.44
05/12/2016	392	GEN	Purchase	0347M2GB6	5,000,000.00	ANGLE 5.0M 0.00% Mat. 07/11/2016	07/11/2016	-4,995,416.67	0.00	0.00	-4,995,416.67
05/12/2016	393	GEN	Purchase	0347M2HA7	5,000,000.00	ANGLE 5.0M 0.00% Mat. 08/10/2016	08/10/2016	-4,991,875.00	0.00	0.00	-4,991,875.00
05/14/2016	382	GEN	Interest	3134G6VZ3	3,000,000.00	FHLMCC 3.0M 1.05% Mat.	02/14/2018	0.00	7,875.00	0.00	7,875.00
05/14/2016	382	GEN	Call	3134G6VZ3	3,000,000.00	0.0M 1.05%	02/14/2018	0.00	0.00	3,000,000.00	3,000,000.00
05/17/2016	394	GEN	Purchase	3134G8WL9	1,000,000.00	FHLMCS 1.0M 0.75% Mat.	04/26/2019	-1,000,000.00	-437.50	0.00	-1,000,437.50
05/18/2016	395	GEN	Purchase	3134G9GK7	3,000,000.00	FHLMCS 3.0M 0.88% Mat.	05/18/2018	-3,001,050.00	0.00	0.00	-3,001,050.00
05/19/2016	377	GEN	Interest	3133EFTJ6	2,000,000.00	FFCBC 2.0M 1.22% Mat. 06/18/2018	06/18/2018	0.00	10,234.44	0.00	10,234.44
05/19/2016	377	GEN	Call	3133EFTJ6	2,000,000.00	0.0M 1.22%	06/18/2018	0.00	0.00	2,000,000.00	2,000,000.00
05/24/2016	370	GEN	Interest	3134G74Q1	4,000,000.00	FHLMCC 4.0M 0.85% Mat.	11/24/2017	0.00	17,000.00	0.00	17,000.00
05/24/2016	399	GEN	Purchase	3134G9LD7	2,000,000.00	FHLMCC 2.0M 1.25% Mat.	05/24/2019	-2,000,000.00	0.00	0.00	-2,000,000.00
05/25/2016	400	GEN	Purchase	3134G9KU0	4,000,000.00	FHLMCC 4.0M 1.00% Mat.	05/25/2018	-4,000,000.00	0.00	0.00	-4,000,000.00
05/26/2016	346	GEN	Interest	3134G6YQ0	2,000,000.00	FHLMCC 2.0M 0.80% Mat.	05/26/2017	0.00	8,000.00	0.00	8,000.00
05/31/2016	380	GEN	Interest	912828G46	3,000,000.00	TNOTE 3.0M 0.50% Mat. 11/30/2016	11/30/2016	0.00	7,500.00	0.00	7,500.00
06/03/2016	391	GEN	Maturity	0347M2F35	5,000,000.00	ANGLE 5.0M 0.00% Mat. 06/03/2016	06/03/2016	0.00	0.00	5,000,000.00	5,000,000.00
06/09/2016	343	GEN	Interest	313371PV2	2,000,000.00	FHLB 2.0M 1.63% Mat. 12/09/2016	12/09/2016	0.00	16,250.00	0.00	16,250.00
06/10/2016	401	GEN	Purchase	16536HJ85	5,000,000.00	CHESH 5.0M 0.00% Mat. 09/08/2016	09/08/2016	-4,991,375.00	0.00	0.00	-4,991,375.00
06/17/2016	402	GEN	Purchase	3134G9GB7	2,000,000.00	FHLMCC 2.0M 1.20% Mat.	11/02/2018	-2,000,000.00	-3,000.00	0.00	-2,003,000.00
06/23/2016	320	GEN	Interest	3134G56W0	8,500,000.00	FHLMCC 8.5M 0.65% Mat.	12/23/2016	0.00	27,625.00	0.00	27,625.00
06/23/2016	320	GEN	Call	3134G56W0	8,500,000.00	0.0M 0.65%	12/23/2016	0.00	0.00	8,500,000.00	8,500,000.00
06/28/2016	364	GEN	Interest	3134G7WS6	3,000,000.00	FHLMCC 3.0M 1.00% Mat.	09/28/2017	0.00	7,500.00	0.00	7,500.00
06/28/2016	364	GEN	Call	3134G7WS6	3,000,000.00	0.0M 1.00%	09/28/2017	0.00	0.00	3,000,000.00	3,000,000.00
06/29/2016	406	GEN	Purchase	3134G9UY1	2,000,000.00	FHLMCC 2.0M 1.00% Mat.	06/29/2018	-2,000,000.00	0.00	0.00	-2,000,000.00
<b>Subtotal</b>								<b>-38,978,011.11</b>	<b>149,713.61</b>	<b>24,500,000.00</b>	<b>-14,328,297.50</b>
<b>Lake Nasworthy</b>											
04/06/2016	366	LAKE	Interest	3134G7M81	1,000,000.00	FHLMCC 1.0M 0.88% Mat.	10/06/2017	0.00	4,375.00	0.00	4,375.00
04/29/2016	368	LAKE	Interest	3134G7J93	1,000,000.00	FHLMCS 1.0M 0.75% Mat.	10/29/2018	0.00	3,750.00	0.00	3,750.00
04/29/2016	368	LAKE	Call	3134G7J93	1,000,000.00	0.0M 0.75%	10/29/2018	0.00	0.00	1,000,000.00	1,000,000.00
05/17/2016	386	LAKE	Interest	3133EFC39	1,500,000.00	FFCBC 1.5M 1.98% Mat. 11/17/2021	11/17/2021	0.00	7,425.00	0.00	7,425.00

Portfolio SANA  
AP

**City of San Angelo, Texas**  
**Cash Reconciliation Report**  
**For the Period April 1, 2016 - June 30, 2016**

Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
<b>Lake Nasworthy</b>											
05/17/2016	321	LAKE	Sale	3134G56W0	5,000,000.00	0.0M 0.65%	12/23/2016	0.00	0.00	4,000,000.00	4,000,000.00
05/17/2016	386	LAKE	Call	3133EFC39	1,500,000.00	0.0M 1.98%	11/17/2021	0.00	0.00	1,500,000.00	1,500,000.00
05/20/2016	396	LAKE	Purchase	313379DT3	1,000,000.00	FHLB 1.0M 1.25% Mat. 06/08/2018	06/08/2018	-1,006,500.00	-5,625.00	0.00	-1,012,125.00
05/23/2016	397	LAKE	Purchase	3136G3NA9	1,500,000.00	FNMAC 1.5M 1.20% Mat.	05/23/2019	-1,500,000.00	0.00	0.00	-1,500,000.00
05/23/2016	398	LAKE	Purchase	3133EGBN4	1,500,000.00	FFCBC 1.5M 2.00% Mat. 02/23/2023	02/23/2023	-1,500,000.00	0.00	0.00	-1,500,000.00
05/24/2016	371	LAKE	Interest	3134G74Q1	1,000,000.00	FHLMCC 1.0M 0.85% Mat.	11/24/2017	0.00	4,250.00	0.00	4,250.00
05/27/2016	385	LAKE	Interest	3136G2SY4	1,000,000.00	FNMAC 1.0M 1.50% Mat.	08/27/2019	0.00	3,750.00	0.00	3,750.00
05/27/2016	385	LAKE	Call	3136G2SY4	1,000,000.00	0.0M 1.50%	08/27/2019	0.00	0.00	1,000,000.00	1,000,000.00
06/08/2016	396	LAKE	Interest	313379DT3	1,000,000.00	FHLB 1.0M 1.25% Mat. 06/08/2018	06/08/2018	0.00	6,250.00	0.00	6,250.00
06/23/2016	321	LAKE	Interest	3134G56W0	5,000,000.00	FHLMCC 5.0M 0.65% Mat.	12/23/2016	0.00	3,250.00	0.00	3,250.00
06/23/2016	321	LAKE	Call	3134G56W0	5,000,000.00	0.0M 0.65%	12/23/2016	0.00	0.00	1,000,000.00	1,000,000.00
06/28/2016	388	LAKE	Interest	3133EFU47	1,000,000.00	FFCBC 1.0M 2.40% Mat. 12/28/2023	12/28/2023	0.00	6,000.00	0.00	6,000.00
06/28/2016	403	LAKE	Purchase	3134G9NN3	1,000,000.00	FHLMCC 1.0M 1.25% Mat.	12/28/2018	-1,000,000.00	0.00	0.00	-1,000,000.00
06/29/2016	404	LAKE	Purchase	3134G9NK9	1,000,000.00	FHLMCC 1.0M 1.10% Mat.	06/29/2018	-1,000,000.00	0.00	0.00	-1,000,000.00
06/29/2016	405	LAKE	Purchase	3134G9NP8	1,000,000.00	FHLMCC 1.0M 1.30% Mat.	03/29/2019	-1,000,000.00	0.00	0.00	-1,000,000.00
<b>Subtotal</b>								<b>-7,006,500.00</b>	<b>33,425.00</b>	<b>8,500,000.00</b>	<b>1,526,925.00</b>
<b>Total</b>								<b>-45,984,511.11</b>	<b>183,138.61</b>	<b>33,000,000.00</b>	<b>-12,801,372.50</b>



**City of San Angelo, Texas  
Purchases Report  
Sorted by Fund - Fund  
April 1, 2016 - June 30, 2016**

Patterson & Associates  
901 S. MoPac  
Suite 195  
Austin, TX 78746  
-

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
<b>General</b>													
3134G8UE7	389	GEN	FAC	FHLMCC	2,000,000.00	04/05/2016	10/05 - 04/05	2,000,000.00		1.350	04/05/2019	1.350	2,000,000.00
3130A7MH5	390	GEN	FAC	FHLBC	3,000,000.00	04/06/2016	10/06 - 04/06	2,999,700.00		1.050	04/06/2018	1.055	2,999,983.33
0347M2F35	391	GEN	ACP	ANGLE	5,000,000.00	05/12/2016	06/03 - At Maturity	4,998,594.44			06/03/2016	0.460	0.00
0347M2GB6	392	GEN	ACP	ANGLE	5,000,000.00	05/12/2016	07/11 - At Maturity	4,995,416.67			07/11/2016	0.551	4,999,236.11
0347M2HA7	393	GEN	ACP	ANGLE	5,000,000.00	05/12/2016	08/10 - At Maturity	4,991,875.00			08/10/2016	0.651	4,996,388.89
3134G8WL9	394	GEN	FAC	FHLMCS	1,000,000.00	05/17/2016	07/26 - Quarterly	1,000,000.00	437.50	0.750	04/26/2019	1.706	1,000,000.00
3134G9GK7	395	GEN	FAC	FHLMCS	3,000,000.00	05/18/2016	05/18 - Annually	3,001,050.00		0.875	05/18/2018	0.857	3,000,799.17
3134G9LD7	399	GEN	FAC	FHLMCC	2,000,000.00	05/24/2016	11/24 - 05/24	2,000,000.00		1.250	05/24/2019	1.250	2,000,000.00
3134G9KU0	400	GEN	FAC	FHLMCC	4,000,000.00	05/25/2016	11/25 - 05/25	4,000,000.00		1.000	05/25/2018	1.000	4,000,000.00
16536HJ85	401	GEN	ACP	CHESH	5,000,000.00	06/10/2016	09/08 - At Maturity	4,991,375.00			09/08/2016	0.691	4,993,387.50
3134G9GB7	402	GEN	FAC	FHLMCC	2,000,000.00	06/17/2016	11/02 - 05/02	2,000,000.00	3,000.00	1.200	11/02/2018	1.200	2,000,000.00
3134G9UY1	406	GEN	FAC	FHLMCC	2,000,000.00	06/29/2016	12/29 - 06/29	2,000,000.00		1.000	06/29/2018	1.000	2,000,000.00
				<b>Subtotal</b>	<b>39,000,000.00</b>			<b>38,978,011.11</b>	<b>3,437.50</b>				<b>33,989,795.00</b>
<b>Lake Nasworthy</b>													
313379DT3	396	LAKE	FAC	FHLB	1,000,000.00	05/20/2016	06/08 - 12/08	1,006,500.00	Received	1.250	06/08/2018	0.929	1,006,138.89
3133EGBN4	398	LAKE	FAC	FFCBC	1,500,000.00	05/23/2016	08/23 - 02/23	1,500,000.00		2.000	02/23/2023	2.000	1,500,000.00
3136G3NA9	397	LAKE	FAC	FNMAC	1,500,000.00	05/23/2016	11/23 - 05/23	1,500,000.00		1.200	05/23/2019	1.200	1,500,000.00
3134G9NN3	403	LAKE	FAC	FHLMCC	1,000,000.00	06/28/2016	12/28 - 06/28	1,000,000.00		1.250	12/28/2018	1.250	1,000,000.00
3134G9NK9	404	LAKE	FAC	FHLMCC	1,000,000.00	06/29/2016	12/29 - 06/29	1,000,000.00		1.100	06/29/2018	1.100	1,000,000.00
3134G9NP8	405	LAKE	FAC	FHLMCC	1,000,000.00	06/29/2016	09/29 - 03/29	1,000,000.00		1.300	03/29/2019	1.300	1,000,000.00
				<b>Subtotal</b>	<b>7,000,000.00</b>			<b>7,006,500.00</b>	<b>0.00</b>				<b>7,006,138.89</b>
				<b>Total Purchases</b>	<b>46,000,000.00</b>			<b>45,984,511.11</b>	<b>3,437.50</b>				<b>40,995,933.89</b>

Received = Accrued Interest at Purchase was received by report ending date.





**City of San Angelo, Texas**  
**Maturity Report**  
**Sorted by Maturity Date**  
**Amounts due during April 1, 2016 - June 30, 2016**

Patterson & Associates  
 901 S. MoPac  
 Suite 195  
 Austin, TX 78746  
 -

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
0347M2F35	391	GEN	ACP	ANGLE	5,000,000.00	06/03/2016	05/12/2016		5,000,000.00	0.00	5,000,000.00	0.00
<b>Total Maturities</b>					<b>5,000,000.00</b>				<b>5,000,000.00</b>	<b>0.00</b>	<b>5,000,000.00</b>	<b>0.00</b>



**City of San Angelo, Texas  
Sales/Call Report  
Sorted by Maturity Date - Fund  
April 1, 2016 - June 30, 2016**

Patterson & Associates  
901 S. MoPac  
Suite 195  
Austin, TX 78746  
-

CUSIP	Investment #	Fund	Issuer Sec. Type	Purchase Date	Redem. Date Matur. Date	Par Value	Rate at Redem.	Book Value at Redem.	Redemption Principal	Redemption Interest	Total Amount	Net Income
<b>12/23/2016</b>												
3134G56W0	320	GEN	FHLMCC FAC	06/23/2014	06/23/2016 12/23/2016	8,500,000.00	0.650	8,500,000.00	8,500,000.00	27,625.00	8,527,625.00 Call	27,625.00
3134G56W0	321	LAKE	FHLMCC FAC	06/23/2014	05/17/2016 12/23/2016	4,000,000.00	0.650	4,000,000.00	4,000,000.00	10,400.00	4,010,400.00 Sale	10,400.00
3134G56W0	321	LAKE	FHLMCC FAC	06/23/2014	06/23/2016 12/23/2016	1,000,000.00	0.650	1,000,000.00	1,000,000.00	3,250.00	1,003,250.00 Call	3,250.00
<b>Subtotal</b>						<b>13,500,000.00</b>		<b>13,500,000.00</b>	<b>13,500,000.00</b>	<b>41,275.00</b>	<b>13,541,275.00</b>	<b>41,275.00</b>
<b>09/28/2017</b>												
3134G7WS6	364	GEN	FHLMCC FAC	09/28/2015	06/28/2016 09/28/2017	3,000,000.00	1.000	3,000,000.00	3,000,000.00	7,500.00	3,007,500.00 Call	7,500.00
<b>Subtotal</b>						<b>3,000,000.00</b>		<b>3,000,000.00</b>	<b>3,000,000.00</b>	<b>7,500.00</b>	<b>3,007,500.00</b>	<b>7,500.00</b>
<b>02/14/2018</b>												
3134G6VZ3	382	GEN	FHLMCC FAC	02/10/2016	05/14/2016 02/14/2018	3,000,000.00	1.050	3,000,000.00	3,000,000.00	7,875.00	3,007,875.00 Call	7,875.00
<b>Subtotal</b>						<b>3,000,000.00</b>		<b>3,000,000.00</b>	<b>3,000,000.00</b>	<b>7,875.00</b>	<b>3,007,875.00</b>	<b>7,875.00</b>
<b>06/18/2018</b>												
3133EFTJ6	377	GEN	FFCBC FAC	01/08/2016	05/19/2016 06/18/2018	2,000,000.00	1.220	2,000,000.00	2,000,000.00	10,234.44	2,010,234.44 Call	10,234.44
<b>Subtotal</b>						<b>2,000,000.00</b>		<b>2,000,000.00</b>	<b>2,000,000.00</b>	<b>10,234.44</b>	<b>2,010,234.44</b>	<b>10,234.44</b>
<b>10/29/2018</b>												
3134G7J93	367	GEN	FHLMCS FAC	10/29/2015	04/29/2016 10/29/2018	3,000,000.00	0.750 V	3,000,000.00	3,000,000.00	11,250.00	3,011,250.00 Call	11,250.00
3134G7J93	368	LAKE	FHLMCS FAC	10/29/2015	04/29/2016 10/29/2018	1,000,000.00	0.750 V	1,000,000.00	1,000,000.00	3,750.00	1,003,750.00 Call	3,750.00
<b>Subtotal</b>						<b>4,000,000.00</b>		<b>4,000,000.00</b>	<b>4,000,000.00</b>	<b>15,000.00</b>	<b>4,015,000.00</b>	<b>15,000.00</b>
<b>08/27/2019</b>												
3136G2SY4	385	LAKE	FNMAC FAC	03/08/2016	05/27/2016 08/27/2019	1,000,000.00	1.500	1,000,000.00	1,000,000.00	3,750.00	1,003,750.00 Call	3,750.00
<b>Subtotal</b>						<b>1,000,000.00</b>		<b>1,000,000.00</b>	<b>1,000,000.00</b>	<b>3,750.00</b>	<b>1,003,750.00</b>	<b>3,750.00</b>

V - Security with variable rate change.

City of San Angelo, Texas  
Sales/Call Report  
April 1, 2016 - June 30, 2016

CUSIP	Investment #	Fund	Issuer Sec. Type	Purchase Date	Redem. Date Matur. Date	Par Value	Rate at Redem.	Book Value at Redem.	Redemption Principal	Redemption Interest	Total Amount	Net Income
<b>11/17/2021</b>												
3133EFC39	386	LAKE	FFCBC FAC	03/08/2016	05/17/2016 11/17/2021	1,500,000.00	1.980	1,500,000.00	1,500,000.00	7,425.00	1,507,425.00 Call	7,425.00
<b>Subtotal</b>						<b>1,500,000.00</b>		<b>1,500,000.00</b>	<b>1,500,000.00</b>	<b>7,425.00</b>	<b>1,507,425.00</b>	<b>7,425.00</b>
<b>Total Sales</b>						<b>28,000,000.00</b>		<b>28,000,000.00</b>	<b>28,000,000.00</b>	<b>93,059.44</b>	<b>28,093,059.44</b>	<b>93,059.44</b>



**City of San Angelo, Texas**  
**Interest Earnings**  
**Sorted by Fund - Fund**  
**April 1, 2016 - June 30, 2016**  
**Yield on Beginning Book Value**

Patterson & Associates  
 901 S. MoPac  
 Suite 195  
 Austin, TX 78746

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Annualized Rate	Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
<b>Fund: General</b>												
999999995	102	GEN	RR4	10,595,120.69	8,561,450.98	10,595,120.69		0.270	0.264	5,630.17	0.00	5,630.17
3134G4Z92	314	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	04/17/2017	0.875	0.877	4,375.00	0.00	4,375.00
3134G56W0	320	GEN	FAC	0.00	8,500,000.00	0.00	12/23/2016	0.650	0.651	12,584.72	0.00	12,584.72
899525RJ0	324	GEN	MC1	1,540,000.00	1,538,201.73	1,540,000.00	07/01/2016	0.050	0.519	192.50	1,798.27	1,990.77
9999999910	326	GEN	RR4	23,006,105.05	26,000,000.00	23,006,105.05		0.323	0.325	21,072.81	0.00	21,072.81
313371PV2	343	GEN	FAC	2,000,000.00	2,014,710.73	2,009,372.16	12/09/2016	1.625	0.555	8,125.00	-5,338.57	2,786.43
3134G6YQ0	346	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	05/26/2017	0.800	0.802	4,000.00	0.00	4,000.00
63165TPL3	350	GEN	MC1	2,000,000.00	2,000,000.00	2,000,000.00	12/15/2016	1.125	1.128	5,625.00	0.00	5,625.00
3134G7WS6	364	GEN	FAC	0.00	3,000,000.00	0.00	09/28/2017	1.000	1.002	7,250.00	0.00	7,250.00
3134G7M81	365	GEN	FAC	3,000,000.00	3,000,000.00	3,000,000.00	10/06/2017	0.875	0.877	6,562.50	0.00	6,562.50
3134G7J93	367	GEN	FAC	0.00	3,000,000.00	0.00	10/29/2018	0.875	0.760	1,750.00	0.00	1,750.00
3136G2RW9	369	GEN	FAC	4,000,000.00	4,000,000.00	4,000,000.00	10/29/2018	0.750	0.752	7,500.00	0.00	7,500.00
3134G74Q1	370	GEN	FAC	4,000,000.00	4,000,000.00	4,000,000.00	11/24/2017	0.850	0.852	8,500.00	0.00	8,500.00
912828WA4	372	GEN	TRC	1,000,000.00	1,000,072.15	1,000,038.82	10/15/2016	0.625	0.610	1,553.96	-33.33	1,520.63
912828J35	373	GEN	TRC	2,000,000.00	1,995,541.79	1,996,760.10	02/28/2017	0.500	0.742	2,472.82	1,218.31	3,691.13
912828TM2	374	GEN	TRC	2,000,000.00	1,992,742.31	1,994,019.78	08/31/2017	0.625	0.879	3,091.03	1,277.47	4,368.50
3133EFTJ6	377	GEN	FAC	0.00	2,000,000.00	0.00	06/18/2018	1.220	1.237	3,253.33	0.00	3,253.33
912828D64	379	GEN	TRC	3,000,000.00	2,999,912.68	2,999,964.96	08/31/2016	0.500	0.503	3,709.24	52.28	3,761.52
912828G46	380	GEN	TRC	3,000,000.00	2,998,069.39	2,998,792.37	11/30/2016	0.500	0.596	3,729.51	722.98	4,452.49
912828J35	381	GEN	TRC	3,000,000.00	2,996,452.42	2,997,421.88	02/28/2017	0.500	0.626	3,709.24	969.46	4,678.70
3134G6VZ3	382	GEN	FAC	0.00	2,999,917.66	0.00	02/14/2018	1.050	1.088	3,762.50	82.34	3,844.84
3134G8L49	383	GEN	FAC	3,000,000.00	3,000,000.00	3,000,000.00	08/25/2017	0.800	0.802	6,000.00	0.00	6,000.00
3134G8KZ1	384	GEN	FAC	3,000,000.00	3,000,000.00	3,000,000.00	02/26/2019	1.300	1.304	9,750.00	0.00	9,750.00
403478EU0	387	GEN	MC1	3,000,000.00	3,035,065.09	3,025,917.67	03/16/2017	2.000	0.773	15,000.00	-9,147.42	5,852.58
3134G8UE7	389	GEN	FAC	2,000,000.00	0.00	2,000,000.00	04/05/2019	1.350	1.353	6,450.00	0.00	6,450.00
3130A7MH5	390	GEN	FAC	3,000,000.00	0.00	2,999,983.33	04/06/2018	1.050	1.092	7,437.50	283.33	7,720.83
0347M2F35	391	GEN	ACP	0.00	0.00	0.00	06/03/2016		0.467	0.00	1,405.56	1,405.56
0347M2GB6	392	GEN	ACP	5,000,000.00	0.00	4,999,236.11	07/11/2016		0.558	0.00	3,819.44	3,819.44
0347M2HA7	393	GEN	ACP	5,000,000.00	0.00	4,996,388.89	08/10/2016		0.660	0.00	4,513.89	4,513.89
3134G8WL9	394	GEN	FAC	1,000,000.00	0.00	1,000,000.00	04/26/2019	0.750	0.744	916.67	0.00	916.67

Portfolio SANA

AP

City of San Angelo, Texas  
Interest Earnings  
April 1, 2016 - June 30, 2016

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Annualized Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
<b>Fund: General</b>												
3134G9GK7	395	GEN	FAC	3,000,000.00	0.00	3,000,799.17	05/18/2018	0.875	0.797	3,135.42	-250.83	2,884.59
3134G9LD7	399	GEN	FAC	2,000,000.00	0.00	2,000,000.00	05/24/2019	1.250	1.234	2,569.44	0.00	2,569.44
3134G9KU0	400	GEN	FAC	4,000,000.00	0.00	4,000,000.00	05/25/2018	1.000	0.986	4,000.00	0.00	4,000.00
16536HJ85	401	GEN	ACP	5,000,000.00	0.00	4,993,387.50	09/08/2016		0.701	0.00	2,012.50	2,012.50
3134G9GB7	402	GEN	FAC	2,000,000.00	0.00	2,000,000.00	11/02/2018	1.200	1.217	933.33	0.00	933.33
3134G9UY1	406	GEN	FAC	2,000,000.00	0.00	2,000,000.00	06/29/2018	1.000	1.014	111.11	0.00	111.11
<b>Subtotal</b>				<b>111,141,225.74</b>	<b>97,632,136.93</b>	<b>111,153,308.48</b>		<b>0.652</b>		<b>174,752.80</b>	<b>3,385.68</b>	<b>178,138.48</b>
<b>Fund: Lake Nasworthy</b>												
999999996	103	LAKE	RR4	1,972,741.68	489,018.22	1,972,741.68		0.270	1.283	1,563.69	0.00	1,563.69
3134G56W0	321	LAKE	FAC	0.00	5,000,000.00	0.00	12/23/2016	0.650	0.422	4,802.78	0.00	4,802.78
63165TPL3	351	LAKE	MC1	1,000,000.00	1,000,000.00	1,000,000.00	12/15/2016	1.125	1.128	2,812.50	0.00	2,812.50
3134G7M81	366	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	10/06/2017	0.875	0.877	2,187.50	0.00	2,187.50
3134G7J93	368	LAKE	FAC	0.00	1,000,000.00	0.00	10/29/2018	0.875	0.760	583.33	0.00	583.33
3134G74Q1	371	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	11/24/2017	0.850	0.852	2,125.00	0.00	2,125.00
3130A6YB7	378	LAKE	FAC	500,000.00	500,000.00	500,000.00	07/27/2018	1.375	1.379	1,718.75	0.00	1,718.75
3136G2SY4	385	LAKE	FAC	0.00	999,645.57	0.00	08/27/2019	1.500	1.752	2,333.33	354.43	2,687.76
3133EFC39	386	LAKE	FAC	0.00	1,498,900.00	0.00	11/17/2021	1.980	2.591	3,795.00	1,100.00	4,895.00
3133EFU47	388	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	12/28/2023	2.400	2.407	6,000.00	0.00	6,000.00
313379DT3	396	LAKE	FAC	1,000,000.00	0.00	1,006,138.89	06/08/2018	1.250	0.917	1,423.61	-361.11	1,062.50
3136G3NA9	397	LAKE	FAC	1,500,000.00	0.00	1,500,000.00	05/23/2019	1.200	1.185	1,900.00	0.00	1,900.00
3133EGBN4	398	LAKE	FAC	1,500,000.00	0.00	1,500,000.00	02/23/2023	2.000	1.976	3,166.67	0.00	3,166.67
3134G9NN3	403	LAKE	FAC	1,000,000.00	0.00	1,000,000.00	12/28/2018	1.250	1.267	104.17	0.00	104.17
3134G9NK9	404	LAKE	FAC	1,000,000.00	0.00	1,000,000.00	06/29/2018	1.100	1.115	61.11	0.00	61.11
3134G9NP8	405	LAKE	FAC	1,000,000.00	0.00	1,000,000.00	03/29/2019	1.300	1.318	72.22	0.00	72.22
<b>Subtotal</b>				<b>13,472,741.68</b>	<b>13,487,563.79</b>	<b>13,478,880.57</b>		<b>1.098</b>		<b>34,649.66</b>	<b>1,093.32</b>	<b>35,742.98</b>
<b>Total</b>				<b>124,613,967.42</b>	<b>111,119,700.72</b>	<b>124,632,189.05</b>		<b>0.700</b>		<b>209,402.46</b>	<b>4,479.00</b>	<b>213,881.46</b>



**City of San Angelo, Texas  
Accrued Interest  
Sorted by Fund - Fund  
April 1, 2016 - June 30, 2016**

Patterson & Associates  
901 S. MoPac  
Suite 195  
Austin, TX 78746  
-

CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
<b>General</b>										
3133EFTJ6	377	FAC	0.00	06/18/2018	1.220	6,981.11	0.00	3,253.33	10,234.44	0.00
313371PV2	343	FAC	2,000,000.00	12/09/2016	1.625	10,111.11	0.00	8,125.00	16,250.00	1,986.11
3130A7MH5	390	FAC	3,000,000.00	04/06/2018	1.050	0.00	0.00	7,437.50	0.00	7,437.50
3134G4Z92	314	FAC	2,000,000.00	04/17/2017	0.875	7,972.22	0.00	4,375.00	8,750.00	3,597.22
3134G56W0	320	FAC	0.00	12/23/2016	0.650	15,040.28	0.00	12,584.72	27,625.00	0.00
3134G6YQ0	346	FAC	2,000,000.00	05/26/2017	0.800	5,555.56	0.00	4,000.00	8,000.00	1,555.56
3134G7WS6	364	FAC	0.00	09/28/2017	1.000	250.00	0.00	7,250.00	7,500.00	0.00
3134G7M81	365	FAC	3,000,000.00	10/06/2017	0.875	12,760.42	0.00	6,562.50	13,125.00	6,197.92
3134G74Q1	370	FAC	4,000,000.00	11/24/2017	0.850	11,994.44	0.00	8,500.00	17,000.00	3,494.44
3134G6VZ3	382	FAC	0.00	02/14/2018	1.050	4,112.50	0.00	3,762.50	7,875.00	0.00
3134G8L49	383	FAC	3,000,000.00	08/25/2017	0.800	2,400.00	0.00	6,000.00	0.00	8,400.00
3134G8KZ1	384	FAC	3,000,000.00	02/26/2019	1.300	3,791.67	0.00	9,750.00	0.00	13,541.67
3134G8UE7	389	FAC	2,000,000.00	04/05/2019	1.350	0.00	0.00	6,450.00	0.00	6,450.00
3134G9LD7	399	FAC	2,000,000.00	05/24/2019	1.250	0.00	0.00	2,569.44	0.00	2,569.44
3134G9KU0	400	FAC	4,000,000.00	05/25/2018	1.000	0.00	0.00	4,000.00	0.00	4,000.00
3134G9GB7	402	FAC	2,000,000.00	11/02/2018	1.200	0.00	3,000.00	933.33	0.00	3,933.33
3134G9UY1	406	FAC	2,000,000.00	06/29/2018	1.000	0.00	0.00	111.11	0.00	111.11
3134G7J93	367	FAC	0.00	10/29/2018	0.875	9,500.00	0.00	1,750.00	11,250.00	0.00
3134G8WL9	394	FAC	1,000,000.00	04/26/2019	0.750	0.00	437.50	916.67	0.00	1,354.17
3134G9GK7	395	FAC	3,000,000.00	05/18/2018	0.875	0.00	0.00	3,135.42	0.00	3,135.42
3136G2RW9	369	FAC	4,000,000.00	10/29/2018	0.750	12,583.33	0.00	7,500.00	14,916.67	5,166.66
912828WA4	372	TRC	1,000,000.00	10/15/2016	0.625	2,885.93	0.00	1,553.96	3,125.00	1,314.89
912828J35	373	TRC	2,000,000.00	02/28/2017	0.500	869.57	0.00	2,472.82	0.00	3,342.39
912828TM2	374	TRC	2,000,000.00	08/31/2017	0.625	1,086.96	0.00	3,091.03	0.00	4,177.99
912828D64	379	TRC	3,000,000.00	08/31/2016	0.500	1,304.35	0.00	3,709.24	0.00	5,013.59
912828G46	380	TRC	3,000,000.00	11/30/2016	0.500	5,040.98	0.00	3,729.51	7,500.00	1,270.49
912828J35	381	TRC	3,000,000.00	02/28/2017	0.500	1,304.35	0.00	3,709.24	0.00	5,013.59
63165TPL3	350	MC1	2,000,000.00	12/15/2016	1.125	18,687.50	0.00	5,625.00	0.00	24,312.50
403478EU0	387	MC1	3,000,000.00	03/16/2017	2.000	2,333.33	0.00	15,000.00	0.00	17,333.33
899525RJ0	324	MC1	1,540,000.00	07/01/2016	0.050	192.50	0.00	192.50	0.00	385.00
999999995	102	RR4	10,595,120.69		0.270	0.00	0.00	5,630.17	5,630.17	0.00
9999999910	326	RR4	23,006,105.05		0.323	0.00	0.00	21,072.81	21,072.81	0.00
		<b>Subtotal</b>	<b>96,141,225.74</b>			<b>136,758.11</b>	<b>3,437.50</b>	<b>174,752.80</b>	<b>179,854.09</b>	<b>135,094.32</b>

\* Beginning Accrued may not include investments that redeemed in the previous month that had outstanding accrued interest. Ending Accrued includes outstanding purchase interest.

City of San Angelo, Texas  
Accrued Interest  
Sorted by Fund - Fund

CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
<b>Lake Nasworthy</b>										
3133EFC39	386	FAC	0.00	11/17/2021	1.980	3,630.00	0.00	3,795.00	7,425.00	0.00
3133EFU47	388	FAC	1,000,000.00	12/28/2023	2.400	200.00	0.00	6,000.00	6,000.00	200.00
3133EGBN4	398	FAC	1,500,000.00	02/23/2023	2.000	0.00	0.00	3,166.67	0.00	3,166.67
313379DT3	396	FAC	1,000,000.00	06/08/2018	1.250	0.00	5,625.00	1,423.61	6,250.00	798.61
3130A6YB7	378	FAC	500,000.00	07/27/2018	1.375	1,222.22	0.00	1,718.75	0.00	2,940.97
3134G56W0	321	FAC	0.00	12/23/2016	0.650	8,847.22	0.00	4,802.78	13,650.00	0.00
3134G7M81	366	FAC	1,000,000.00	10/06/2017	0.875	4,253.47	0.00	2,187.50	4,375.00	2,065.97
3134G74Q1	371	FAC	1,000,000.00	11/24/2017	0.850	2,998.61	0.00	2,125.00	4,250.00	873.61
3134G9NN3	403	FAC	1,000,000.00	12/28/2018	1.250	0.00	0.00	104.17	0.00	104.17
3134G9NK9	404	FAC	1,000,000.00	06/29/2018	1.100	0.00	0.00	61.11	0.00	61.11
3134G9NP8	405	FAC	1,000,000.00	03/29/2019	1.300	0.00	0.00	72.22	0.00	72.22
3134G7J93	368	FAC	0.00	10/29/2018	0.875	3,166.67	0.00	583.33	3,750.00	0.00
3136G2SY4	385	FAC	0.00	08/27/2019	1.500	1,416.67	0.00	2,333.33	3,750.00	0.00
3136G3NA9	397	FAC	1,500,000.00	05/23/2019	1.200	0.00	0.00	1,900.00	0.00	1,900.00
63165TPL3	351	MC1	1,000,000.00	12/15/2016	1.125	9,343.75	0.00	2,812.50	0.00	12,156.25
999999996	103	RR4	1,972,741.68		0.270	0.00	0.00	1,563.69	1,563.69	0.00
9999999911	329	RR4	0.00			0.00	0.00	0.00	0.00	0.00
		<b>Subtotal</b>	<b>13,472,741.68</b>			<b>35,078.61</b>	<b>5,625.00</b>	<b>34,649.66</b>	<b>51,013.69</b>	<b>24,339.58</b>
		<b>Total</b>	<b>109,613,967.42</b>			<b>171,836.72</b>	<b>9,062.50</b>	<b>209,402.46</b>	<b>230,867.78</b>	<b>159,433.90</b>

\* Beginning Accrued may not include investments that redeemed in the previous month that had outstanding accrued interest. Ending Accrued includes outstanding purchase interest.



**City of San Angelo, Texas**  
**Amortization Schedule**  
**April 1, 2016 - June 30, 2016**  
**Sorted By Fund - Fund**

Patterson & Associates  
 901 S. MoPac  
 Suite 195  
 Austin, TX 78746  
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Investment #	Maturity Date	Beginning Par Value				Amounts Amortized				
Issuer	Fund	Amort. Date	Current Rate	Purchase Principal	Original Premium or Discount	Ending Book Value	And Unamortized As of 04/01/2016	Amount Amortized This Period	Amt Amortized Through 06/30/2016	Amount Unamortized Through 06/30/2016
<b>General</b>										
391	GEN	06/03/2016	5,000,000.00	4,998,594.44	-1,405.56	0.00	0.00	1,405.56	1,405.56	0.00
Anglesea Funding CP										
392	GEN	07/11/2016	5,000,000.00	4,995,416.67	-4,583.33	4,999,236.11	0.00	3,819.44	3,819.44	-763.89
Anglesea Funding CP										
393	GEN	08/10/2016	5,000,000.00	4,991,875.00	-8,125.00	4,996,388.89	0.00	4,513.89	4,513.89	-3,611.11
Anglesea Funding CP										
401	GEN	09/08/2016	5,000,000.00	4,991,375.00	-8,625.00	4,993,387.50	0.00	2,012.50	2,012.50	-6,612.50
Chesham Finance CP										
377	GEN	06/18/2018	2,000,000.00	1,998,400.00	-1,600.00	0.00	1,600.00	0.00	1,600.00	0.00
FFCB Call Note										
		03/18/2016	1.220				0.00			
343	GEN	12/09/2016	2,000,000.00	2,034,107.54	34,107.54	2,009,372.16	-19,396.81	-5,338.57	-24,735.38	9,372.16
FHLB Note										
			1.625				14,710.73			
390	GEN	04/06/2018	3,000,000.00	2,999,700.00	-300.00	2,999,983.33	0.00	283.33	283.33	-16.67
FHLB Call Note										
		07/06/2016	1.050				-300.00			
314	GEN	04/17/2017	2,000,000.00	1,999,500.00	-500.00	2,000,000.00	500.00	0.00	500.00	0.00
FHLMC Call Note										
		10/17/2014	0.875				0.00			
320	GEN	12/23/2016	8,500,000.00	8,494,687.50	-5,312.50	0.00	5,312.50	0.00	5,312.50	0.00
FHLMC Call Note										
		12/23/2014	0.650				0.00			
346	GEN	05/26/2017	2,000,000.00	1,999,300.00	-700.00	2,000,000.00	700.00	0.00	700.00	0.00
FHLMC Call Note										
		08/26/2015	0.800				0.00			
382	GEN	02/14/2018	3,000,000.00	2,999,820.00	-180.00	0.00	97.66	82.34	180.00	0.00
FHLMC Call Note										
		05/14/2016	1.050				-82.34			
367	GEN	10/29/2018	3,000,000.00	2,998,650.00	-1,350.00	0.00	1,350.00	0.00	1,350.00	0.00
FHLMC Step Note										
		01/29/2016	0.875				0.00			
395	GEN	05/18/2018	3,000,000.00	3,001,050.00	1,050.00	3,000,799.17	0.00	-250.83	-250.83	799.17
FHLMC Step Note										
		11/18/2016	0.875				1,050.00			
372	GEN	10/15/2016	1,000,000.00	1,000,117.19	117.19	1,000,038.82	-45.04	-33.33	-78.37	38.82
T Note										
			0.625				72.15			
373	GEN	02/28/2017	2,000,000.00	1,993,828.13	-6,171.87	1,996,760.10	1,713.66	1,218.31	2,931.97	-3,239.90
T Note										
			0.500				-4,458.21			
374	GEN	08/31/2017	2,000,000.00	1,991,015.63	-8,984.37	1,994,019.78	1,726.68	1,277.47	3,004.15	-5,980.22
T Note										
			0.625				-7,257.69			
379	GEN	08/31/2016	3,000,000.00	2,999,882.81	-117.19	2,999,964.96	29.87	52.28	82.15	-35.04
T Note										
			0.500				-87.32			

Portfolio SANA  
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City of San Angelo, Texas  
Amortization Schedule  
April 1, 2016 - June 30, 2016

Investment #	Maturity Date	Beginning Par Value				Amounts Amortized					
Issuer	Fund	Amort. Date	Current Rate	Purchase Principal	Original Premium or Discount	Ending Book Value	And Unamortized As of 04/01/2016	Amount Amortized This Period	Amt Amortized Through 06/30/2016	Amount Unamortized Through 06/30/2016	
<b>General</b>											
380	GEN	11/30/2016	3,000,000.00	2,997,656.25	-2,343.75	2,998,792.37	413.14	722.98	1,136.12	-1,207.63	
T Note			0.500				-1,930.61				
381	GEN	02/28/2017	3,000,000.00	2,995,898.44	-4,101.56	2,997,421.88	553.98	969.46	1,523.44	-2,578.12	
T Note			0.500				-3,547.58				
387	GEN	03/16/2017	3,000,000.00	3,035,370.00	35,370.00	3,025,917.67	-304.91	-9,147.42	-9,452.33	25,917.67	
Town of Guttenberg NJ			2.000				35,065.09				
324	GEN	07/01/2016	1,540,000.00	1,525,893.60	-14,106.40	1,540,000.00	12,308.13	1,798.27	14,106.40	0.00	
Tulsa County OK ISD			0.050				-1,798.27				
<b>Subtotal</b>				<b>67,042,138.20</b>	<b>2,138.20</b>	<b>45,552,082.74</b>	<b>6,558.86</b>	<b>3,385.68</b>	<b>9,944.54</b>	<b>12,082.74</b>	
							<b>8,697.06</b>				
<b>Lake Nasworthy</b>											
386	LAKE	11/17/2021	1,500,000.00	1,498,350.00	-1,650.00	0.00	550.00	1,100.00	1,650.00	0.00	
FFCB Call Note		05/17/2016	1.980				-1,100.00				
396	LAKE	06/08/2018	1,000,000.00	1,006,500.00	6,500.00	1,006,138.89	0.00	-361.11	-361.11	6,138.89	
FHLB Note			1.250				6,500.00				
321	LAKE	12/23/2016	5,000,000.00	4,996,875.00	-3,125.00	0.00	3,125.00	0.00	3,125.00	0.00	
FHLMC Call Note		12/23/2014	0.650				0.00				
368	LAKE	10/29/2018	1,000,000.00	999,550.00	-450.00	0.00	450.00	0.00	450.00	0.00	
FHLMC Step Note		01/29/2016	0.875				0.00				
385	LAKE	08/27/2019	1,000,000.00	999,500.00	-500.00	0.00	145.57	354.43	500.00	0.00	
FNMA Call Note		05/27/2016	1.500				-354.43				
<b>Subtotal</b>				<b>9,500,775.00</b>	<b>775.00</b>	<b>1,006,138.89</b>	<b>4,270.57</b>	<b>1,093.32</b>	<b>5,363.89</b>	<b>6,138.89</b>	
							<b>5,045.57</b>				
<b>Total</b>				<b>76,542,913.20</b>	<b>2,913.20</b>	<b>46,558,221.63</b>	<b>10,829.43</b>	<b>4,479.00</b>	<b>15,308.43</b>	<b>18,221.63</b>	
							<b>13,742.63</b>				



**City of San Angelo, Texas**  
**Projected Cashflow Report**  
 Sorted by Monthly  
 For the Period July 1, 2016 - January 31, 2017

Patterson & Associates  
 901 S. MoPac  
 Suite 195  
 Austin, TX 78746

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
<b>July 2016</b>										
07/01/2016	324	GEN	899525RJ0	Maturity	Tulsa County OK ISD	1,540,000.00	1,525,893.60	1,540,000.00	385.00	1,540,385.00
07/01/2016	407	GEN	3134G9G68	Purchase	FHLMC Call Note	0.00	0.00	-1,000,000.00	-18.06	-1,000,018.06
07/06/2016	365	GEN	3134G7M81	Call	FHLMC Call Note	3,000,000.00	3,000,000.00	3,000,000.00	0.00	3,000,000.00
07/06/2016	366	LAKE	3134G7M81	Call	FHLMC Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
07/06/2016	390	GEN	3130A7MH5	Call	FHLB Call Note	3,000,000.00	2,999,700.00	3,000,000.00	0.00	3,000,000.00
07/11/2016	392	GEN	0347M2GB6	Maturity	Anglesea Funding CP	5,000,000.00	4,995,416.67	5,000,000.00	0.00	5,000,000.00
07/12/2016	408	GEN	3134G9VV6	Purchase	FHLMC Call Note	0.00	0.00	-2,000,000.00	0.00	-2,000,000.00
07/26/2016	394	GEN	3134G8WL9	Interest	FHLMC Step Note	0.00	0.00	0.00	1,875.00	1,875.00
07/27/2016	378	LAKE	3130A6YB7	Interest	FHLB Call Note	0.00	0.00	0.00	3,437.50	3,437.50
07/27/2016	378	LAKE	3130A6YB7	Call	FHLB Call Note	500,000.00	500,000.00	500,000.00	0.00	500,000.00
07/29/2016	369	GEN	3136G2RW9	Call	FNMA Step Note	4,000,000.00	4,000,000.00	4,000,000.00	0.00	4,000,000.00
<b>Total for July 2016</b>						<b>18,040,000.00</b>	<b>18,021,010.27</b>	<b>15,040,000.00</b>	<b>5,679.44</b>	<b>15,045,679.44</b>
<b>August 2016</b>										
08/02/2016	402	GEN	3134G9GB7	Call	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	0.00	2,000,000.00
08/10/2016	393	GEN	0347M2HA7	Maturity	Anglesea Funding CP	5,000,000.00	4,991,875.00	5,000,000.00	0.00	5,000,000.00
08/23/2016	398	LAKE	3133EGBN4	Interest	FFCB Call Note	0.00	0.00	0.00	7,500.00	7,500.00
08/23/2016	398	LAKE	3133EGBN4	Call	FFCB Call Note	1,500,000.00	1,500,000.00	1,500,000.00	0.00	1,500,000.00
08/24/2016	370	GEN	3134G74Q1	Call	FHLMC Call Note	4,000,000.00	4,000,000.00	4,000,000.00	0.00	4,000,000.00
08/24/2016	371	LAKE	3134G74Q1	Call	FHLMC Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
08/24/2016	399	GEN	3134G9LD7	Call	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	0.00	2,000,000.00
08/25/2016	383	GEN	3134G8L49	Interest	FHLMC Call Note	0.00	0.00	0.00	12,000.00	12,000.00
08/25/2016	383	GEN	3134G8L49	Call	FHLMC Call Note	3,000,000.00	3,000,000.00	3,000,000.00	0.00	3,000,000.00
08/25/2016	400	GEN	3134G9KU0	Call	FHLMC Call Note	4,000,000.00	4,000,000.00	4,000,000.00	0.00	4,000,000.00
08/26/2016	346	GEN	3134G6YQ0	Call	FHLMC Call Note	2,000,000.00	1,999,300.00	2,000,000.00	0.00	2,000,000.00
08/26/2016	384	GEN	3134G8KZ1	Interest	FHLMC Call Note	0.00	0.00	0.00	19,500.00	19,500.00
08/26/2016	384	GEN	3134G8KZ1	Call	FHLMC Call Note	3,000,000.00	3,000,000.00	3,000,000.00	0.00	3,000,000.00
08/31/2016	373	GEN	912828J35	Interest	T Note	0.00	0.00	0.00	5,000.00	5,000.00
08/31/2016	374	GEN	912828TM2	Interest	T Note	0.00	0.00	0.00	6,250.00	6,250.00
08/31/2016	379	GEN	912828D64	Maturity	T Note	3,000,000.00	2,999,882.81	3,000,000.00	7,500.00	3,007,500.00
08/31/2016	381	GEN	912828J35	Interest	T Note	0.00	0.00	0.00	7,500.00	7,500.00
<b>Total for August 2016</b>						<b>30,500,000.00</b>	<b>30,491,057.81</b>	<b>30,500,000.00</b>	<b>65,250.00</b>	<b>30,565,250.00</b>

Portfolio SANA  
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**City of San Angelo, Texas**  
**Projected Cashflow Report**  
**For the Period July 1, 2016 - January 31, 2017**

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
<b>September 2016</b>										
09/08/2016	401	GEN	16536HJ85	Maturity	Chesham Finance CP	5,000,000.00	4,991,375.00	5,000,000.00	0.00	5,000,000.00
09/28/2016	403	LAKE	3134G9NN3	Call	FHLMC Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
09/29/2016	404	LAKE	3134G9NK9	Call	FHLMC Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
09/29/2016	405	LAKE	3134G9NP8	Interest	FHLMC Call Note	0.00	0.00	0.00	3,250.00	3,250.00
09/29/2016	405	LAKE	3134G9NP8	Call	FHLMC Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
09/29/2016	407	GEN	3134G9G68	Interest	FHLMC Call Note	0.00	0.00	0.00	1,606.94	1,606.94
09/29/2016	407	GEN	3134G9G68	Call	FHLMC Call Note	0.00	0.00	1,000,000.00	0.00	1,000,000.00
<b>Total for September 2016</b>						<b>8,000,000.00</b>	<b>7,991,375.00</b>	<b>9,000,000.00</b>	<b>4,856.94</b>	<b>9,004,856.94</b>
<b>October 2016</b>										
10/05/2016	389	GEN	3134G8UE7	Interest	FHLMC Call Note	0.00	0.00	0.00	13,500.00	13,500.00
10/05/2016	389	GEN	3134G8UE7	Call	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	0.00	2,000,000.00
10/06/2016	365	GEN	3134G7M81	Interest	FHLMC Call Note	0.00	0.00	0.00	13,125.00	13,125.00
10/06/2016	366	LAKE	3134G7M81	Interest	FHLMC Call Note	0.00	0.00	0.00	4,375.00	4,375.00
10/06/2016	390	GEN	3130A7MH5	Interest	FHLB Call Note	0.00	0.00	0.00	15,750.00	15,750.00
10/12/2016	408	GEN	3134G9VV6	Call	FHLMC Call Note	0.00	0.00	2,000,000.00	0.00	2,000,000.00
10/15/2016	372	GEN	912828WA4	Maturity	T Note	1,000,000.00	1,000,117.19	1,000,000.00	3,125.00	1,003,125.00
10/17/2016	314	GEN	3134G4Z92	Interest	FHLMC Call Note	0.00	0.00	0.00	8,750.00	8,750.00
10/26/2016	394	GEN	3134G8WL9	Interest	FHLMC Step Note	0.00	0.00	0.00	1,875.00	1,875.00
10/26/2016	394	GEN	3134G8WL9	Call	FHLMC Step Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
10/29/2016	369	GEN	3136G2RW9	Interest	FNMA Step Note	0.00	0.00	0.00	15,000.00	15,000.00
<b>Total for October 2016</b>						<b>4,000,000.00</b>	<b>4,000,117.19</b>	<b>6,000,000.00</b>	<b>75,500.00</b>	<b>6,075,500.00</b>
<b>November 2016</b>										
11/02/2016	402	GEN	3134G9GB7	Interest	FHLMC Call Note	0.00	0.00	0.00	12,000.00	12,000.00
11/18/2016	395	GEN	3134G9GK7	Call	FHLMC Step Note	3,000,000.00	3,001,050.00	3,000,000.00	0.00	3,000,000.00
11/23/2016	397	LAKE	3136G3NA9	Interest	FNMA Call Note	0.00	0.00	0.00	9,000.00	9,000.00
11/23/2016	397	LAKE	3136G3NA9	Call	FNMA Call Note	1,500,000.00	1,500,000.00	1,500,000.00	0.00	1,500,000.00
11/24/2016	370	GEN	3134G74Q1	Interest	FHLMC Call Note	0.00	0.00	0.00	17,000.00	17,000.00
11/24/2016	371	LAKE	3134G74Q1	Interest	FHLMC Call Note	0.00	0.00	0.00	4,250.00	4,250.00
11/24/2016	399	GEN	3134G9LD7	Interest	FHLMC Call Note	0.00	0.00	0.00	12,500.00	12,500.00
11/25/2016	400	GEN	3134G9KU0	Interest	FHLMC Call Note	0.00	0.00	0.00	20,000.00	20,000.00
11/26/2016	346	GEN	3134G6YQ0	Interest	FHLMC Call Note	0.00	0.00	0.00	8,000.00	8,000.00
11/30/2016	380	GEN	912828G46	Maturity	T Note	3,000,000.00	2,997,656.25	3,000,000.00	7,500.00	3,007,500.00
<b>Total for November 2016</b>						<b>7,500,000.00</b>	<b>7,498,706.25</b>	<b>7,500,000.00</b>	<b>90,250.00</b>	<b>7,590,250.00</b>
<b>December 2016</b>										
12/08/2016	396	LAKE	313379DT3	Interest	FHLB Note	0.00	0.00	0.00	6,250.00	6,250.00

**City of San Angelo, Texas**  
**Projected Cashflow Report**  
**For the Period July 1, 2016 - January 31, 2017**

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
<b>December 2016</b>										
12/09/2016	343	GEN	313371PV2	Maturity	FHLB Note	2,000,000.00	2,034,107.54	2,000,000.00	16,250.00	2,016,250.00
12/15/2016	350	GEN	63165TPL3	Maturity	Nassau County NY	2,000,000.00	2,000,000.00	2,000,000.00	34,562.50	2,034,562.50
12/15/2016	351	LAKE	63165TPL3	Maturity	Nassau County NY	1,000,000.00	1,000,000.00	1,000,000.00	17,281.25	1,017,281.25
12/28/2016	388	LAKE	3133EFU47	Interest	FFCB Call Note	0.00	0.00	0.00	12,000.00	12,000.00
12/28/2016	403	LAKE	3134G9NN3	Interest	FHLMC Call Note	0.00	0.00	0.00	6,250.00	6,250.00
12/29/2016	404	LAKE	3134G9NK9	Interest	FHLMC Call Note	0.00	0.00	0.00	5,500.00	5,500.00
12/29/2016	406	GEN	3134G9UY1	Interest	FHLMC Call Note	0.00	0.00	0.00	10,000.00	10,000.00
12/29/2016	406	GEN	3134G9UY1	Call	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	0.00	2,000,000.00
<b>Total for December 2016</b>						<b>7,000,000.00</b>	<b>7,034,107.54</b>	<b>7,000,000.00</b>	<b>108,093.75</b>	<b>7,108,093.75</b>
<b>January 2017</b>										
01/12/2017	408	GEN	3134G9VV6	Interest	FHLMC Call Note	0.00	0.00	0.00	8,500.00	8,500.00
01/26/2017	394	GEN	3134G8WL9	Interest	FHLMC Step Note	0.00	0.00	0.00	2,187.50	2,187.50
01/27/2017	378	LAKE	3130A6YB7	Interest	FHLB Call Note	0.00	0.00	0.00	3,437.50	3,437.50
<b>Total for January 2017</b>						<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>14,125.00</b>	<b>14,125.00</b>
<b>GRAND TOTALS:</b>						<b>75,040,000.00</b>	<b>75,036,374.06</b>	<b>75,040,000.00</b>	<b>363,755.13</b>	<b>75,403,755.13</b>



**City of San Angelo, Texas**  
**Texas Compliance Change in Val Report**  
**Sorted by Fund**  
**April 1, 2016 - June 30, 2016**

Patterson & Associates  
 901 S. MoPac  
 Suite 195  
 Austin, TX 78746

Inv #	Issuer	Fund	Purch Date	Interest Accrual	Beginning Book Value				Ending Book Value
Cusip	Par Value	YTM	Mat Date	Interest Received	Beginning Market Value	Purchases/ Additions	Redemptions	Change in Value	Ending Market Value
<b>Fund: General</b>									
102	FFB	GEN	07/01/2007	5,630.17	8,561,450.98	7,708,666.65	5,674,996.94	2,033,669.71	10,595,120.69
999999995	10,595,120.69	0.270	/ /	5,630.17	8,561,450.98	7,708,666.65	5,674,996.94	2,033,669.71	10,595,120.69
326	MM	GEN	09/04/2014	21,072.81	26,000,000.00	10,021,072.81	13,014,967.76	-2,993,894.95	23,006,105.05
999999910	23,006,105.05	0.323	/ /	21,072.81	26,000,000.00	10,021,072.81	13,014,967.76	-2,993,894.95	23,006,105.05
324	TULSA	GEN	07/15/2014	192.50	1,538,201.73	0.00	0.00	1,798.27	1,540,000.00
899525RJ0	1,540,000.00	0.414	07/01/2016	0.00	1,537,258.80	0.00	0.00	2,741.20	1,540,000.00
392	ANGLE	GEN	05/12/2016	0.00	0.00	4,995,416.67	0.00	4,999,236.11	4,999,236.11
0347M2GB6	5,000,000.00	0.550	07/11/2016	0.00	0.00	4,995,416.67	0.00	4,999,236.11	4,999,236.11
393	ANGLE	GEN	05/12/2016	0.00	0.00	4,991,875.00	0.00	4,996,388.89	4,996,388.89
0347M2HA7	5,000,000.00	0.651	08/10/2016	0.00	0.00	4,991,875.00	0.00	4,996,388.89	4,996,388.89
379	TNOTE	GEN	02/09/2016	3,709.24	2,999,912.68	0.00	0.00	52.28	2,999,964.96
912828D64	3,000,000.00	0.507	08/31/2016	0.00	3,001,464.00	0.00	0.00	-471.00	3,000,993.00
401	CHESH	GEN	06/10/2016	0.00	0.00	4,991,375.00	0.00	4,993,387.50	4,993,387.50
16536HJ85	5,000,000.00	0.691	09/08/2016	0.00	0.00	4,991,375.00	0.00	4,993,387.50	4,993,387.50
372	TNOTE	GEN	11/30/2015	1,553.96	1,000,072.15	0.00	0.00	-33.33	1,000,038.82
912828WA4	1,000,000.00	0.611	10/15/2016	2,339.48	1,000,977.00	0.00	0.00	-196.00	1,000,781.00
380	TNOTE	GEN	02/09/2016	3,729.51	2,998,069.39	0.00	0.00	722.98	2,998,792.37
912828G46	3,000,000.00	0.597	11/30/2016	4,590.16	2,999,883.00	0.00	0.00	1,731.00	3,001,614.00
343	FHLB	GEN	05/04/2015	8,125.00	2,014,710.73	0.00	0.00	-5,338.57	2,009,372.16
313371PV2	2,000,000.00	0.551	12/09/2016	16,250.00	2,013,728.00	0.00	0.00	-3,750.00	2,009,978.00
350	NCNY	GEN	06/02/2015	5,625.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
63165TPL3	2,000,000.00	1.125	12/15/2016	0.00	1,999,900.00	0.00	0.00	-1,960.00	1,997,940.00

Portfolio SANA

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Inv #	Issuer	Fund	Purch Date	Interest Accrual	Beginning Book Value				Ending Book Value
Cusip	Par Value	YTM	Mat Date	Interest Received	Beginning Market Value	Purchases/ Additions	Redemptions	Change in Value	Ending Market Value
320	FHLMCC	GEN	06/23/2014	12,584.72	8,500,000.00	0.00	8,500,000.00	-8,500,000.00	0.00
3134G56W0	0.00	0.000	12/23/2016	27,625.00	8,478,469.50	0.00	8,500,000.00	-8,478,469.50	0.00
373	TNOTE	GEN	11/25/2015	2,472.82	1,995,541.79	0.00	0.00	1,218.31	1,996,760.10
912828J35	2,000,000.00	0.745	02/28/2017	0.00	1,997,890.00	0.00	0.00	2,656.00	2,000,546.00
381	TNOTE	GEN	02/09/2016	3,709.24	2,996,452.42	0.00	0.00	969.46	2,997,421.88
912828J35	3,000,000.00	0.630	02/28/2017	0.00	2,996,835.00	0.00	0.00	3,984.00	3,000,819.00
387	TOWNG	GEN	03/28/2016	15,000.00	3,035,065.09	0.00	0.00	-9,147.42	3,025,917.67
403478EU0	3,000,000.00	0.770	03/16/2017	0.00	3,031,920.00	0.00	0.00	-6,660.00	3,025,260.00
314	FHLMCC	GEN	04/23/2014	4,375.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134G4Z92	2,000,000.00	0.883	04/17/2017	8,750.00	2,003,462.00	0.00	0.00	4,246.00	2,007,708.00
346	FHLMCC	GEN	05/26/2015	4,000.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134G6YQ0	2,000,000.00	0.817	05/26/2017	8,000.00	2,000,084.00	0.00	0.00	578.00	2,000,662.00
383	FHLMCC	GEN	02/25/2016	6,000.00	3,000,000.00	0.00	0.00	0.00	3,000,000.00
3134G8L49	3,000,000.00	0.800	08/25/2017	0.00	3,000,372.00	0.00	0.00	786.00	3,001,158.00
374	TNOTE	GEN	11/30/2015	3,091.03	1,992,742.31	0.00	0.00	1,277.47	1,994,019.78
912828TM2	2,000,000.00	0.884	08/31/2017	0.00	1,997,578.00	0.00	0.00	4,218.00	2,001,796.00
364	FHLMCC	GEN	09/28/2015	7,250.00	3,000,000.00	0.00	3,000,000.00	-3,000,000.00	0.00
3134G7WS6	0.00	0.000	09/28/2017	7,500.00	3,001,455.00	0.00	3,000,000.00	-3,001,455.00	0.00
365	FHLMCC	GEN	10/06/2015	6,562.50	3,000,000.00	0.00	0.00	0.00	3,000,000.00
3134G7M81	3,000,000.00	0.875	10/06/2017	13,125.00	2,999,052.00	0.00	0.00	1,074.00	3,000,126.00
370	FHLMCC	GEN	11/24/2015	8,500.00	4,000,000.00	0.00	0.00	0.00	4,000,000.00
3134G74Q1	4,000,000.00	0.850	11/24/2017	17,000.00	4,000,376.00	0.00	0.00	1,040.00	4,001,416.00
382	FHLMCC	GEN	02/10/2016	3,762.50	2,999,917.66	0.00	3,000,000.00	-2,999,917.66	0.00
3134G6VZ3	0.00	0.000	02/14/2018	7,875.00	2,998,374.00	0.00	3,000,000.00	-2,998,374.00	0.00
390	FHLBC	GEN	04/06/2016	7,437.50	0.00	2,999,700.00	0.00	2,999,983.33	2,999,983.33
3130A7MH5	3,000,000.00	1.055	04/06/2018	0.00	0.00	2,999,700.00	0.00	3,000,090.00	3,000,090.00

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Cusip	Par Value	YTM	Mat Date	Interest Received	Beginning Market Value				Ending Market Value
395	FHLMCS	GEN	05/18/2016	3,135.42	0.00	3,001,050.00	0.00	3,000,799.17	3,000,799.17
3134G9GK7	3,000,000.00	0.857	05/18/2018	0.00	0.00	3,001,050.00	0.00	3,002,829.00	3,002,829.00
400	FHLMCC	GEN	05/25/2016	4,000.00	0.00	4,000,000.00	0.00	4,000,000.00	4,000,000.00
3134G9KU0	4,000,000.00	1.000	05/25/2018	0.00	0.00	4,000,000.00	0.00	4,000,772.00	4,000,772.00
377	FFCBC	GEN	01/08/2016	3,253.33	2,000,000.00	0.00	2,000,000.00	-2,000,000.00	0.00
3133EFTJ6	0.00	0.000	06/18/2018	8,878.88	2,000,028.00	0.00	2,000,000.00	-2,000,028.00	0.00
406	FHLMCC	GEN	06/29/2016	111.11	0.00	2,000,000.00	0.00	2,000,000.00	2,000,000.00
3134G9UY1	2,000,000.00	1.000	06/29/2018	0.00	0.00	2,000,000.00	0.00	2,002,304.00	2,002,304.00
367	FHLMCS	GEN	10/29/2015	1,750.00	3,000,000.00	0.00	3,000,000.00	-3,000,000.00	0.00
3134G7J93	0.00	0.000	10/29/2018	11,250.00	3,001,227.00	0.00	3,000,000.00	-3,001,227.00	0.00
369	FNMAS	GEN	10/30/2015	7,500.00	4,000,000.00	0.00	0.00	0.00	4,000,000.00
3136G2RW9	4,000,000.00	0.750	10/29/2018	14,916.67	4,000,256.00	0.00	0.00	544.00	4,000,800.00
402	FHLMCC	GEN	06/17/2016	933.33	0.00	2,000,000.00	0.00	2,000,000.00	2,000,000.00
3134G9GB7	2,000,000.00	1.199	11/02/2018	0.00	0.00	2,000,000.00	0.00	2,000,166.00	2,000,166.00
384	FHLMCC	GEN	02/26/2016	9,750.00	3,000,000.00	0.00	0.00	0.00	3,000,000.00
3134G8KZ1	3,000,000.00	1.300	02/26/2019	0.00	2,999,154.00	0.00	0.00	1,752.00	3,000,906.00
389	FHLMCC	GEN	04/05/2016	6,450.00	0.00	2,000,000.00	0.00	2,000,000.00	2,000,000.00
3134G8UE7	2,000,000.00	1.350	04/05/2019	0.00	0.00	2,000,000.00	0.00	2,001,308.00	2,001,308.00
394	FHLMCS	GEN	05/17/2016	916.67	0.00	1,000,000.00	0.00	1,000,000.00	1,000,000.00
3134G8WL9	1,000,000.00	1.705	04/26/2019	0.00	0.00	1,000,000.00	0.00	1,000,208.00	1,000,208.00
399	FHLMCC	GEN	05/24/2016	2,569.44	0.00	2,000,000.00	0.00	2,000,000.00	2,000,000.00
3134G9LD7	2,000,000.00	1.250	05/24/2019	0.00	0.00	2,000,000.00	0.00	2,000,604.00	2,000,604.00
<b>Sub Totals For: Fund: General</b>				174,752.80	97,632,136.93	51,709,156.13	38,189,964.70	13,521,171.55	111,153,308.48
				174,803.17	97,621,194.28	51,709,156.13	38,189,964.70	13,569,827.96	111,191,022.24

Fund: Lake Nasworthy

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Cusip	Par Value	YTM	Mat Date	Interest Received	Beginning Market Value				Ending Market Value
103	FFB	LAKE	07/01/2007	1,563.69	489,018.22	3,478,913.36	1,995,189.90	1,483,723.46	1,972,741.68
999999996	1,972,741.68	0.270	/ /	1,563.69	489,018.22	3,478,913.36	1,995,189.90	1,483,723.46	1,972,741.68
329	MM	LAKE	10/20/2014	0.00	0.00	0.00	0.00	0.00	0.00
9999999911	0.00	0.000	/ /	0.00	0.00	0.00	0.00	0.00	0.00
351	NCNY	LAKE	06/02/2015	2,812.50	1,000,000.00	0.00	0.00	0.00	1,000,000.00
63165TPL3	1,000,000.00	1.125	12/15/2016	0.00	999,950.00	0.00	0.00	-980.00	998,970.00
321	FHLMCC	LAKE	06/23/2014	4,802.78	5,000,000.00	0.00	5,000,000.00	-5,000,000.00	0.00
3134G56W0	0.00	0.000	12/23/2016	13,650.00	4,987,335.00	0.00	5,000,000.00	-4,987,335.00	0.00
366	FHLMCC	LAKE	10/06/2015	2,187.50	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3134G7M81	1,000,000.00	0.875	10/06/2017	4,375.00	999,684.00	0.00	0.00	358.00	1,000,042.00
371	FHLMCC	LAKE	11/24/2015	2,125.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3134G74Q1	1,000,000.00	0.850	11/24/2017	4,250.00	1,000,094.00	0.00	0.00	260.00	1,000,354.00
396	FHLB	LAKE	05/20/2016	1,423.61	0.00	1,006,500.00	0.00	1,006,138.89	1,006,138.89
313379DT3	1,000,000.00	0.929	06/08/2018	625.00	0.00	1,006,500.00	0.00	1,011,292.00	1,011,292.00
404	FHLMCC	LAKE	06/29/2016	61.11	0.00	1,000,000.00	0.00	1,000,000.00	1,000,000.00
3134G9NK9	1,000,000.00	1.100	06/29/2018	0.00	0.00	1,000,000.00	0.00	1,000,298.00	1,000,298.00
378	FHLBC	LAKE	01/27/2016	1,718.75	500,000.00	0.00	0.00	0.00	500,000.00
3130A6YB7	500,000.00	1.375	07/27/2018	0.00	500,134.00	0.00	0.00	-71.50	500,062.50
368	FHLMCS	LAKE	10/29/2015	583.33	1,000,000.00	0.00	1,000,000.00	-1,000,000.00	0.00
3134G7J93	0.00	0.000	10/29/2018	3,750.00	1,000,409.00	0.00	1,000,000.00	-1,000,409.00	0.00
403	FHLMCC	LAKE	06/28/2016	104.17	0.00	1,000,000.00	0.00	1,000,000.00	1,000,000.00
3134G9NN3	1,000,000.00	1.250	12/28/2018	0.00	0.00	1,000,000.00	0.00	1,000,648.00	1,000,648.00
405	FHLMCC	LAKE	06/29/2016	72.22	0.00	1,000,000.00	0.00	1,000,000.00	1,000,000.00
3134G9NP8	1,000,000.00	1.300	03/29/2019	0.00	0.00	1,000,000.00	0.00	1,000,967.00	1,000,967.00
397	FNMAC	LAKE	05/23/2016	1,900.00	0.00	1,500,000.00	0.00	1,500,000.00	1,500,000.00
3136G3NA9	1,500,000.00	1.200	05/23/2019	0.00	0.00	1,500,000.00	0.00	1,500,904.50	1,500,904.50



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Cusip	Par Value	YTM	Mat Date	Interest Received	Beginning Market Value	Purchases/ Additions	Redemptions	Change in Value	Ending Market Value
385	FNMAC	LAKE	03/08/2016	2,333.33	999,645.57	0.00	1,000,000.00	-999,645.57	0.00
3136G2SY4	0.00	0.000	08/27/2019	3,291.67	1,000,255.00	0.00	1,000,000.00	-1,000,255.00	0.00
386	FFCBC	LAKE	03/08/2016	3,795.00	1,498,900.00	0.00	1,500,000.00	-1,498,900.00	0.00
3133EFC39	0.00	0.000	11/17/2021	5,692.50	1,500,288.00	0.00	1,500,000.00	-1,500,288.00	0.00
398	FFCBC	LAKE	05/23/2016	3,166.67	0.00	1,500,000.00	0.00	1,500,000.00	1,500,000.00
3133EGBN4	1,500,000.00	2.000	02/23/2023	0.00	0.00	1,500,000.00	0.00	1,500,780.00	1,500,780.00
388	FFCBC	LAKE	03/28/2016	6,000.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3133EFU47	1,000,000.00	2.400	12/28/2023	6,000.00	1,000,023.00	0.00	0.00	60.00	1,000,083.00
<b>Sub Totals For: Fund: Lake Nasworthy</b>				34,649.66	13,487,563.79	10,485,413.36	10,495,189.90	-8,683.22	13,478,880.57
				43,197.86	13,477,190.22	10,485,413.36	10,495,189.90	9,952.46	13,487,142.68
<b>Report Grand Totals:</b>				209,402.46	111,119,700.72	62,194,569.49	48,685,154.60	13,512,488.33	124,632,189.05
				218,001.03	111,098,384.50	62,194,569.49	48,685,154.60	13,579,780.42	124,678,164.92