



Quarterly Investment Report
June 30, 2016 – September 30, 2016

PATTERSON & ASSOCIATES



INVESTMENT PROFESSIONALS

Good. But Not Good Enough

Central banks in the last month have again taken a wait and see view regarding global economies. Britain, Japan and now the US banks have stayed the course and maintained an accommodative stance in the markets. The world's economies have been growing at a slow pace but the banks appear to be giving it at least one more quarter before anyone actually pulls the rate trigger.

The European Central Bank (ECB) surprised everyone this month in stating that they didn't even discuss easing. They are well over the € 1 trillion mark in purchases under their quantitative easing plan. And Japan moved to steepen their yield curve. Add that to the Fed's Presidents' insinuations that "*the case for an increase in the federal funds rate has strengthened*," the market is anticipating a rate hike at the December 14th meeting with near 60% odds (*Bloomberg*).

However the Fed also *insinuated* a hike earlier this summer yet chose to take no action this month.

All the central banks appear to be doing a *rethink* of the easing solution which has had little direct impact for years. The mixed bag of data coming over the summer as a whole has made it difficult to raise votes on the FOMC to raise rates even if they want to.

The conversation depends greatly on which side of the Fed's objective conundrum is viewed and weighted more heavily. If the employment side of the equation is emphasized a strong argument for a rate hike can be made. Nonfarm payrolls fell dramatically in August (151k) after a robust July (275k) but personal income remained steady and wage pressure is actually climbing in some sectors of the economy. The drop brought out hawkish statements and concerns but the monthly average has stayed positive.

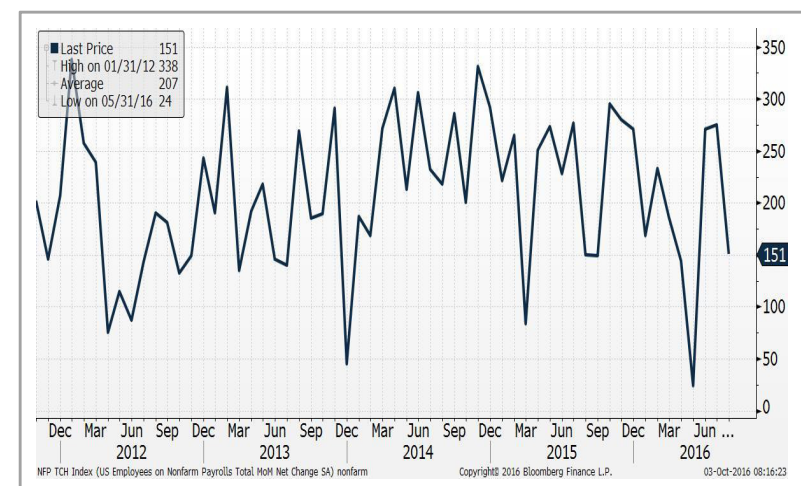
If, on the other hand, the Committee over-weights the growth and slow manufacturing sector, coupled with consumer reticence, then we will have another long stretch of waiting and anticipating before a rate hike occurs.

The Committee is as confused as the markets because economic numbers continue to be disappointing, but generally paint a stable and slow growth pattern. One interesting view to a possible 2016 hike is the increased rate at which other central banks are reducing their treasury holdings in lieu of purchases in their domestic markets. A sure sign they do not want to be holding treasuries as rates jump after a hike.

Manufacturing has to be particularly troubling. Manufacturers of international goods continue to fight a strong dollar counter-current. And, manufacturers of domestically traded goods face a consumer who has decided it is better to save than spend. Both industrial production and capacity utilization (which needs an 80% push to get new facilities built and employees hired) remains stubbornly below the 80% range.

Consumers' spending patterns have been erratic from the pre-school push in August to moderation in September. They are saving not buying.

US Employees on Nonfarm Payrolls through August – *Awaiting September*



Further Confirmation Needed

Key to central bank considerations is their goal of inflation, which is not getting much closer to the US's 2% target rate.

In line with expectation, the core PCE, which is the Fed's primary data point for inflation, did rise slightly this month to a 1.7% YOY rate. CPI rose on health care costs and rents. Annual PPI remains unchanged. Overall however inflation continues to lag

A September Algiers meeting of OPEC and Russia did temporarily help the inflation picture by pushing prices higher. The participants indicated intentions to cap production which would raise prices but this was not an official OPEC meeting. Seen as a sign of weakness by the Saudis and Russia who are being hurt by low prices, the market initially took oil to \$50/ barrel but skepticism over the will and effectiveness of the deal reduced oil back to its month-long average in the mid-\$40s. Alternatively, OPEC may have created its own downside oil price risk. Failing to follow-through may drop prices again. We need to wait for the full OPEC to meet next month.

Naturally a major disruptor of the markets is the upcoming elections (now less the 36 days away). The first of three debates failed to move markets since details on both sides were lacking but the ongoing furor has heightened uncertainty which never encourages spending or production.

In another sector, speculation over the health of a major European bank and the reputation of a major domestic one sent stock markets on a wild ride this month. Deutsche Bank, Europe's largest investment bank, had its stock and debt under pressure after the U.S. Justice Department requested \$14 billion to settle an investigation into residential mortgage-backed securities. That's not far from the Frankfurt-based company's current market value of 15 billion euros (\$16.9 billion). The financial pressure on the lender is also spilling over into German politics, stirring speculation Chancellor Angela Merkel's government might be forced to offer support. This is no small decision because EU rules prohibit assistance by



government until the investors in the bank have “bailed in creditors” to pay the debts. Any move by the government will be seen as a direct affront to the Southern members of the EU who face dire situations with their banks and have not been able to “bail them out.”

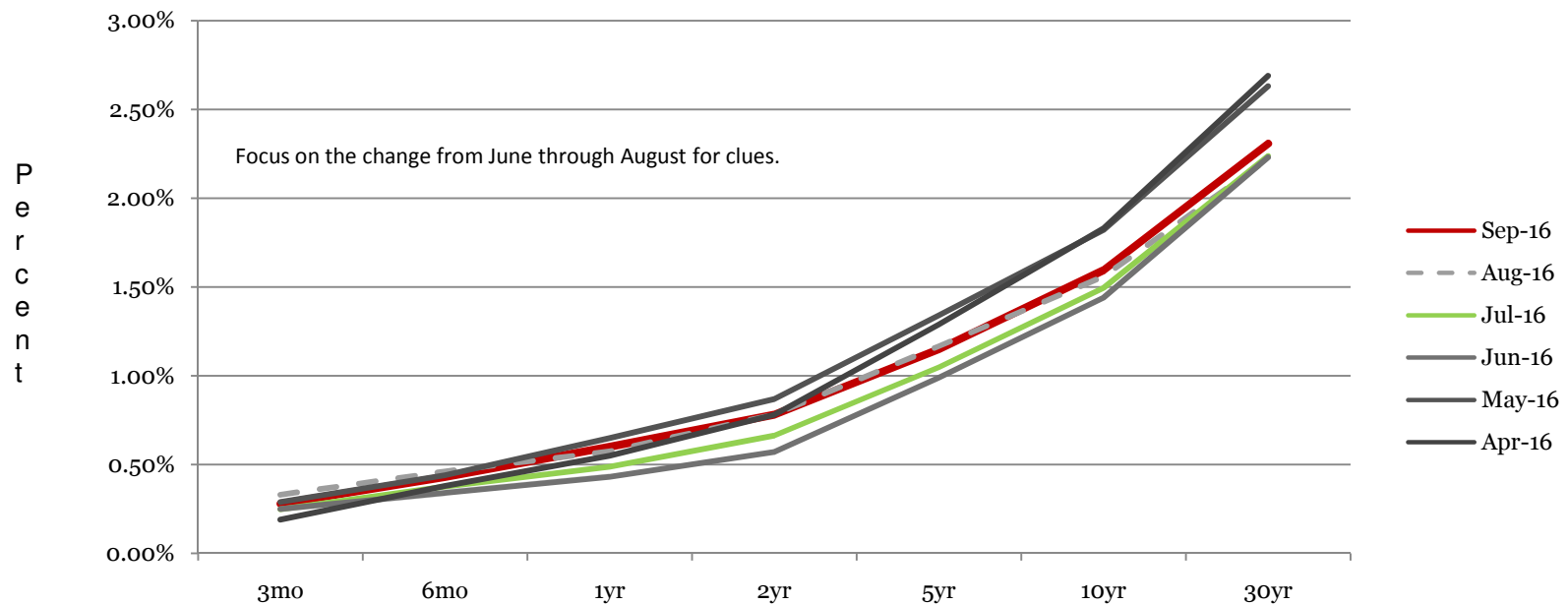
Domestically, Wells Fargo's retail CA implosion and the firing of 5,300 employees grabbed the headlines. Charged with pressuring retail sales personnel into opening as many as 2 million unauthorized accounts since 2011 the bank has been charged with a \$185 million penalty. Raucous Congressional hearings and a slew of Justice subpoenas put the bank in the hot spot of labor violations and charges of fraud.

With all this dreary economic information and major international events it is difficult to say whether the economy is truly slowing or rather finding a new balance for improved growth in the near future. Further information and confirmation is needed before the picture becomes clear to the markets and to the Fed.



Rates are Pummeled

- It is almost as if the month of September passed the yield curve by. Yields were slightly lower out to the one year area primarily because of the movement as money market funds complete their final maneuvers before the October 14th deadline for *prime money market funds* moving to a fluctuating asset value. The move of literally billions (about \$261 billion over the past year) has disrupted the short end in treasuries, commercial paper and the Libor rate.
- Treasuries may continue to fall in the long end now that PM May has taken the first definitive steps towards taking Britain out of the EU by stating her intention to act on the Portugal Agreement by March 2017.
- The continued unevenness of economic data has kept investors on the edge and the prices range-bound. The big new point now will be the possibility of a December rate hike.



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

City of San Angelo, Texas

General Revenue Fund Quarterly Investment Report June 30, 2016 – September 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 June 30, 2016</u>		<u>Portfolio as of September 30, 2016</u>	
Beginning Book Value	\$ 111,153,308	Ending Book Value	\$ 107,686,134
Beginning Market Value	\$ 111,191,022	Ending Market Value	\$ 107,686,535
Unrealized Gain/Loss	\$ 37,714	Accrued Interest Receivable	\$ 51,026
		Unrealized Gain/Loss	\$ 401
		Change in Unrealized Gain/Loss	\$ (37,313)
WAM at Beginning Period Date ¹	289 days	WAM at Ending Period Date	307 days
		Change in Market Value ²	\$ (3,504,487)

Average Yield to Maturity for period (net of fees) 0.752%
Average Yield 1 Year Treasury Bill for period 0.560%

Prepared by:

City of San Angelo
Tina Dierschke, Director of Finance



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

City of San Angelo
Dale Hahn, Cash and Debt Analyst

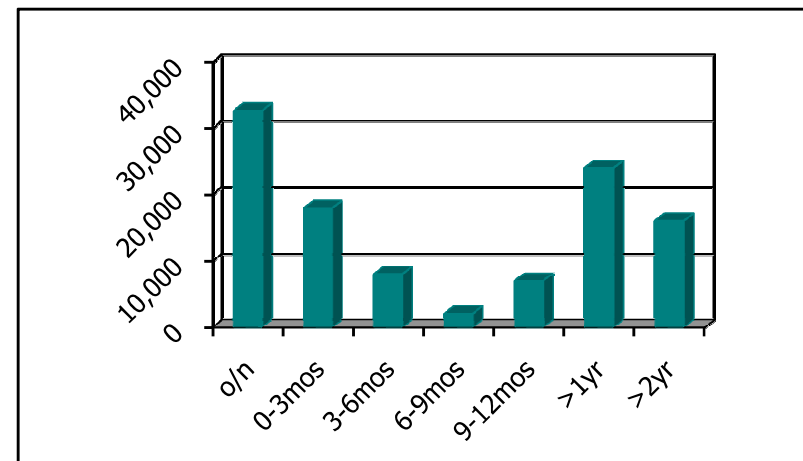
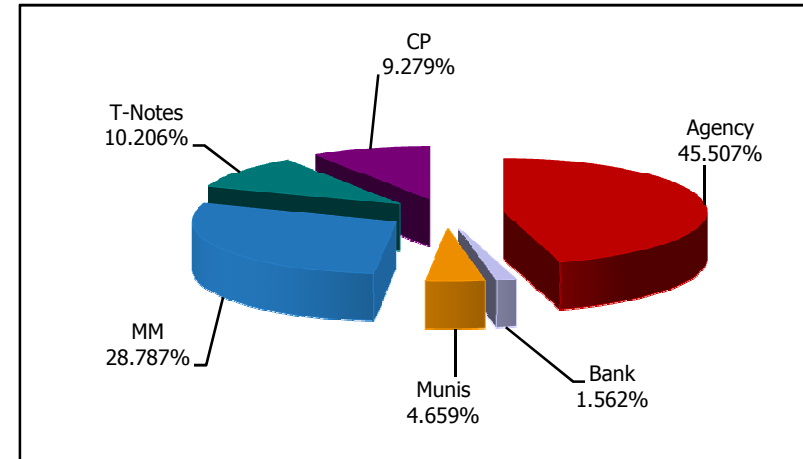
¹ WAM represents weighted average maturity.

² 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 September 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 0.93%.



City of San Angelo, Texas

Lake Nasworthy Trust Quarterly Investment Report June 30, 2016 – September 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 June 30, 2016</u>		<u>Portfolio as of September 30, 2016</u>	
Beginning Book Value	\$ 13,478,881	Ending Book Value	\$ 13,519,857
Beginning Market Value	\$ 13,487,143	Ending Market Value	\$ 13,519,885
Unrealized Gain/Loss	\$ 8,262	Accrued Interest Receivable	\$ 11,428
		Unrealized Gain/Loss	\$ 28
		Change in Unrealized Gain/Loss	\$ (8,234)
WAM at Beginning Period Date ¹	952 days	WAM at Ending Period Date ¹	741 days
		Change in Market Value ²	\$ 32,742

Average Yield to Maturity for period (net of fees) 1.022%
Average Yield 1 Year Treasury Note for period 0.560%
Average Yield 3 Year Treasury Note for period 0.850%

Prepared by:

City of San Angelo
Tina Dierschke, Director of Finance



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City of San Angelo
Dale Hahn, Cash and Debt Analyst

¹ WAM represents weighted average maturity.

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

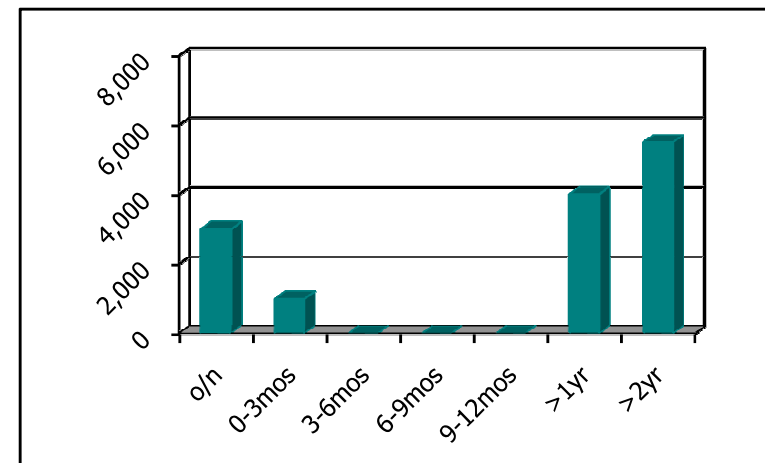
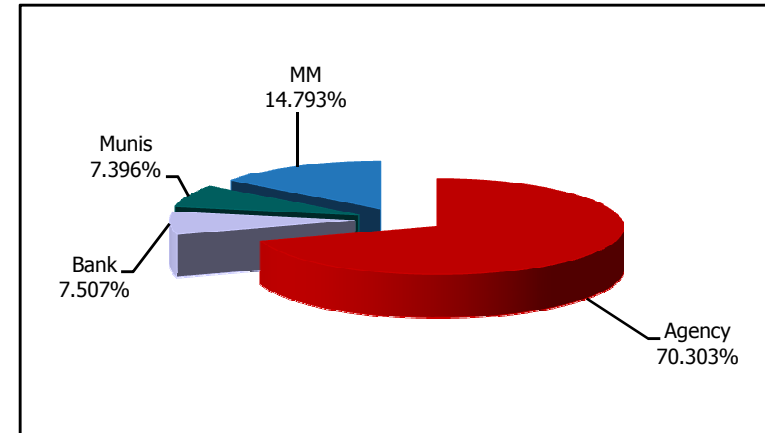
Lake Nasworthy Portfolio

As of September 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 1.19%.





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

Patterson & Associates
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Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 365 Equiv.
Commercial Paper Disc. -Amortizing	10,000,000.00	9,991,659.72	9,991,659.72	8.24	87	33	0.853
Federal Agency Coupon Securities	58,500,000.00	58,498,363.00	58,509,683.21	48.27	862	691	1.029
Treasury Coupon Securities	11,000,000.00	11,003,944.00	10,991,233.51	9.07	415	146	0.687
Municipal Bonds	6,000,000.00	6,015,810.00	6,016,770.26	4.96	457	121	0.947
First Financial Bank	35,696,643.82	35,696,643.82	35,696,643.82	29.45	1	1	0.372
Investments	121,196,643.82	121,206,420.54	121,205,990.52	100.00%	484	356	0.786
Cash and Accrued Interest							
Accrued Interest at Purchase		2,283.33	2,283.33				
Subtotal		2,283.33	2,283.33				
Total Cash and Investments	121,196,643.82	121,208,703.87	121,208,273.85		484	356	0.786

Total Earnings	September 30 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	77,380.68	792,951.10	792,951.10

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 Dierschke, Finance Director



City of San Angelo, Texas
Summary by Type
September 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
Fund: General						
First Financial Bank	2	32,681,717.57	32,681,717.57	26.96	0.396	1
Federal Agency Coupon Securities	21	49,000,000.00	49,004,752.59	40.43	0.996	622
Commercial Paper Disc. -Amortizing	2	10,000,000.00	9,991,659.72	8.24	0.853	33
Municipal Bonds	2	5,000,000.00	5,016,770.26	4.14	0.912	130
Treasury Coupon Securities	5	11,000,000.00	10,991,233.51	9.07	0.687	146
Subtotal	32	107,681,717.57	107,686,133.65	88.84	0.765	308
Fund: Lake Nasworthy						
Federal Agency Coupon Securities	10	9,500,000.00	9,504,930.62	7.84	1.199	1,046
First Financial Bank	2	3,014,926.25	3,014,926.25	2.49	0.108	1
Municipal Bonds	1	1,000,000.00	1,000,000.00	0.83	1.125	75
Subtotal	13	13,514,926.25	13,519,856.87	11.16	0.950	741
Total and Average	45	121,196,643.82	121,205,990.52	100.00	0.786	356



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

Patterson & Associates
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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
Commercial Paper Disc. -Amortizing											
16536HKL4	410	Chesham Finance CP	07/22/2016	4,998,126.39	5,000,000.00	4,998,126.39	0.711	0.721		10/20/2016	19
62455ALJ4	420	Mountcliff Funding CP	08/26/2016	4,993,533.33	5,000,000.00	4,993,533.33	0.972	0.985		11/18/2016	48
Subtotal and Average				9,991,659.72	10,000,000.00	9,991,659.72	0.842	0.853			33
Federal Agency Coupon Securities											
3133EGTG0	422	FFCB Note	09/06/2016	1,000,000.00	1,000,000.00	1,000,545.00	0.680	0.670	0.680	09/06/2017	340
313371PV2	343	FHLB Note	05/04/2015	2,004,033.59	2,000,000.00	2,004,674.00	1.625	0.543	0.551	12/09/2016	69
3130A8SE4	411	FHLB Note	07/22/2016	1,998,692.74	2,000,000.00	1,998,992.00	0.750	0.789	0.800	01/19/2018	475
3134G4Z92	314	FHLMC Call Note	04/23/2014	2,000,000.00	2,000,000.00	2,005,554.00	0.875	0.871	0.883	04/17/2017	198
3134G74Q1	370	FHLMC Call Note	11/24/2015	4,000,000.00	4,000,000.00	4,000,676.00	0.850	0.838	0.850	11/24/2017	419
3134G8L49	383	FHLMC Call Note	02/25/2016	3,000,000.00	3,000,000.00	2,998,392.00	0.800	0.789	0.800	08/25/2017	328
3134G8UE7	389	FHLMC Call Note	04/05/2016	2,000,000.00	2,000,000.00	2,000,010.00	1.350	1.331	1.350	04/05/2019	916
3134G9LD7	399	FHLMC Call Note	05/24/2016	2,000,000.00	2,000,000.00	2,000,220.00	1.250	1.232	1.250	05/24/2019	965
3134G9KU0	400	FHLMC Call Note	05/25/2016	4,000,000.00	4,000,000.00	4,000,128.00	1.000	0.986	1.000	05/25/2018	601
3134G9UY1	406	FHLMC Call Note	06/29/2016	2,000,000.00	2,000,000.00	1,998,016.00	1.000	0.986	1.000	06/29/2018	636
3134G9G68	407	FHLMC Call Note	07/01/2016	1,000,000.00	1,000,000.00	998,872.00	0.650	0.641	0.650	09/29/2017	363
3134G9VV6	408	FHLMC Call Note	07/12/2016	2,000,000.00	2,000,000.00	1,998,862.00	0.850	0.838	0.850	01/12/2018	468
3134G9Q67	414	FHLMC Call Note	07/27/2016	1,999,826.67	2,000,000.00	1,999,460.00	1.050	1.050	1.065	07/27/2018	664
3134GAAP9	417	FHLMC Call Note	08/23/2016	2,000,000.00	2,000,000.00	1,999,616.00	1.000	0.986	1.000	11/23/2018	783
3134GABN3	421	FHLMC Call Note	08/26/2016	3,001,925.42	3,000,000.00	3,000,507.00	1.300	1.255	1.272	08/23/2019	1,056
3134GAGF5	423	FHLMC Call Note	09/13/2016	2,000,000.00	2,000,000.00	2,000,134.00	1.100	1.084	1.100	09/13/2018	712
3134G8WL9	394	FHLMC Step Note	05/17/2016	1,000,000.00	1,000,000.00	999,953.00	0.750	1.682	1.705	04/26/2019	937
3134G9GK7	395	FHLMC Step Note	05/18/2016	3,000,274.17	3,000,000.00	3,000,504.00	0.875	0.845	0.857	05/18/2018	594
3136G3XL4	409	FNMA Call Note	07/20/2016	3,000,000.00	3,000,000.00	2,993,097.00	0.850	0.838	0.850	07/20/2018	657
3136G3D51	412	FNMA Call Note	07/26/2016	2,000,000.00	2,000,000.00	1,996,598.00	1.250	1.232	1.250	07/26/2019	1,028
3136G2RW9	369	FNMA Step Note	10/30/2015	4,000,000.00	4,000,000.00	3,999,544.00	0.750	1.187	1.204	10/29/2018	758
Subtotal and Average				49,004,752.59	49,000,000.00	48,994,354.00	0.982	0.996			622
Treasury Coupon Securities											
912828WA4	372	T Note	11/30/2015	1,000,005.13	1,000,000.00	1,000,162.00	0.625	0.603	0.611	10/15/2016	14
912828J35	373	T Note	11/25/2015	1,997,991.80	2,000,000.00	2,001,142.00	0.500	0.735	0.745	02/28/2017	150

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

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Treasury Coupon Securities											
912828TM2	374	T Note	11/30/2015	1,995,311.28	2,000,000.00	1,999,454.00	0.625	0.872	0.884	08/31/2017	334
912828G46	380	T Note	02/09/2016	2,999,523.31	3,000,000.00	3,001,473.00	0.500	0.589	0.597	11/30/2016	60
912828J35	381	T Note	02/09/2016	2,998,401.99	3,000,000.00	3,001,713.00	0.500	0.621	0.630	02/28/2017	150
Subtotal and Average				10,991,233.51	11,000,000.00	11,003,944.00		0.677	0.687		146
Municipal Bonds											
63165TPL3	350	Nassau County NY	06/02/2015	2,000,000.00	2,000,000.00	2,001,900.00	1.125	1.109	1.125	12/15/2016	75
403478EU0	387	Town of Guttenberg NJ	03/28/2016	3,016,770.26	3,000,000.00	3,012,960.00	2.000	0.760	0.770	03/16/2017	166
Subtotal and Average				5,016,770.26	5,000,000.00	5,014,860.00		0.900	0.912		129
First Financial Bank											
999999995	102	First Financial Bank	07/01/2007	1,681,717.57	1,681,717.57	1,681,717.57	0.320	0.315	0.320		1
9999999910	326	Money Market Account	09/04/2014	31,000,000.00	31,000,000.00	31,000,000.00	0.400	0.394	0.400		1
Subtotal and Average				32,681,717.57	32,681,717.57	32,681,717.57		0.390	0.396		1
Total Investments and Average				107,686,133.65	107,681,717.57	107,686,535.29		0.755	0.765		307

Fund LAKE - Lake Nasworthy
Investments by Fund
September 30, 2016

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Federal Agency Coupon Securities											
313379DT3	396	FHLB Note	05/20/2016	1,005,346.21	1,000,000.00	1,006,793.00	1.250	0.916	0.929	06/08/2018	615
3130A8VN0	416	FHLB Call Note	08/17/2016	1,000,000.00	1,000,000.00	999,998.00	1.940	1.913	1.940	11/17/2023	2,603
3130A8VQ3	418	FHLB Call Note	08/23/2016	1,000,000.00	1,000,000.00	1,000,045.00	1.125	1.109	1.125	08/23/2018	691
3134G74Q1	371	FHLMC Call Note	11/24/2015	1,000,000.00	1,000,000.00	1,000,169.00	0.850	0.838	0.850	11/24/2017	419
3134G9NK9	404	FHLMC Call Note	06/29/2016	1,000,000.00	1,000,000.00	1,000,006.00	1.100	1.084	1.100	06/29/2018	636
3134G93S4	419	FHLMC Call Note	08/23/2016	500,000.00	500,000.00	500,127.50	1.300	1.282	1.300	08/23/2019	1,056
3134GAJR6	424	FHLMC Call Note	09/30/2016	1,000,000.00	1,000,000.00	1,001,123.00	1.500	1.479	1.500	09/30/2020	1,460
3136G3NA9	397	FNMA Call Note	05/23/2016	1,500,000.00	1,500,000.00	1,500,042.00	1.200	1.183	1.200	05/23/2019	964
3135G0M26	413	FNMA Call Note	07/26/2016	1,000,000.00	1,000,000.00	996,043.00	1.000	0.986	1.000	07/26/2019	1,028
3132X0HW4	415	FAMCA Note	07/27/2016	499,584.41	500,000.00	499,662.50	0.970	0.986	1.000	07/26/2019	1,028
Subtotal and Average				9,504,930.62	9,500,000.00	9,504,009.00		1.183	1.199		1,046
Municipal Bonds											
63165TPL3	351	Nassau County NY	06/02/2015	1,000,000.00	1,000,000.00	1,000,950.00	1.125	1.109	1.125	12/15/2016	75
Subtotal and Average				1,000,000.00	1,000,000.00	1,000,950.00		1.110	1.125		75
First Financial Bank											
999999996	103	First Financial Bank	07/01/2007	1,014,926.25	1,014,926.25	1,014,926.25	0.320	0.315	0.320		1
9999999911	329	Money Market Account	10/20/2014	2,000,000.00	2,000,000.00	2,000,000.00					1
Subtotal and Average				3,014,926.25	3,014,926.25	3,014,926.25		0.106	0.108		1
Total Investments and Average				13,519,856.87	13,514,926.25	13,519,885.25		0.937	0.950		741



City of San Angelo, Texas Cash Reconciliation Report For the Period July 1, 2016 - September 30, 2016 Grouped by Fund

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Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
General											
07/01/2016	324	GEN	Interest	899525RJ0	1,540,000.00	TULSA 1.5M 0.05% Mat. 07/01/2016	07/01/2016	0.00	385.00	0.00	385.00
07/01/2016	324	GEN	Maturity	899525RJ0	1,540,000.00	TULSA 1.5M 0.05% Mat. 07/01/2016	07/01/2016	0.00	0.00	1,540,000.00	1,540,000.00
07/01/2016	407	GEN	Purchase	3134G9G68	1,000,000.00	FHLMCC 1.0M 0.65% Mat.	09/29/2017	-1,000,000.00	-18.06	0.00	-1,000,018.06
07/06/2016	365	GEN	Interest	3134G7M81	3,000,000.00	FHLMCC 3.0M 0.88% Mat.	10/06/2017	0.00	6,562.50	0.00	6,562.50
07/06/2016	390	GEN	Interest	3130A7MH5	3,000,000.00	FHLBC 3.0M 1.05% Mat. 04/06/2018	04/06/2018	0.00	7,875.00	0.00	7,875.00
07/06/2016	365	GEN	Call	3134G7M81	3,000,000.00	0.0M 0.88%	10/06/2017	0.00	0.00	3,000,000.00	3,000,000.00
07/06/2016	390	GEN	Call	3130A7MH5	3,000,000.00	0.0M 1.05%	04/06/2018	0.00	0.00	3,000,000.00	3,000,000.00
07/11/2016	392	GEN	Maturity	0347M2GB6	5,000,000.00	ANGLE 5.0M 0.00% Mat. 07/11/2016	07/11/2016	0.00	0.00	5,000,000.00	5,000,000.00
07/12/2016	408	GEN	Purchase	3134G9VV6	2,000,000.00	FHLMCC 2.0M 0.85% Mat.	01/12/2018	-2,000,000.00	0.00	0.00	-2,000,000.00
07/20/2016	409	GEN	Purchase	3136G3XL4	3,000,000.00	FNMCC 3.0M 0.85% Mat.	07/20/2018	-3,000,000.00	0.00	0.00	-3,000,000.00
07/22/2016	410	GEN	Purchase	16536HKL4	5,000,000.00	CHESH 5.0M 0.00% Mat. 10/20/2016	10/20/2016	-4,991,125.00	0.00	0.00	-4,991,125.00
07/22/2016	411	GEN	Purchase	3130A8SE4	2,000,000.00	FHLB 2.0M 0.75% Mat. 01/19/2018	01/19/2018	-1,998,500.00	-125.00	0.00	-1,998,625.00
07/26/2016	394	GEN	Interest	3134G8WL9	1,000,000.00	FHLMCS 1.0M 0.75% Mat.	04/26/2019	0.00	1,875.00	0.00	1,875.00
07/26/2016	412	GEN	Purchase	3136G3D51	2,000,000.00	FNMCC 2.0M 1.25% Mat.	07/26/2019	-2,000,000.00	0.00	0.00	-2,000,000.00
07/27/2016	414	GEN	Purchase	3134G9Q67	2,000,000.00	FHLMCC 2.0M 1.05% Mat.	07/27/2018	-1,999,400.00	0.00	0.00	-1,999,400.00
08/02/2016	402	GEN	Interest	3134G9GB7	2,000,000.00	FHLMCC 2.0M 1.20% Mat.	11/02/2018	0.00	6,000.00	0.00	6,000.00
08/02/2016	402	GEN	Call	3134G9GB7	2,000,000.00	0.0M 1.20%	11/02/2018	0.00	0.00	2,000,000.00	2,000,000.00
08/10/2016	393	GEN	Maturity	0347M2HA7	5,000,000.00	ANGLE 5.0M 0.00% Mat. 08/10/2016	08/10/2016	0.00	0.00	5,000,000.00	5,000,000.00
08/23/2016	417	GEN	Purchase	3134GAAP9	2,000,000.00	FHLMCC 2.0M 1.00% Mat.	11/23/2018	-2,000,000.00	0.00	0.00	-2,000,000.00
08/25/2016	383	GEN	Interest	3134G8L49	3,000,000.00	FHLMCC 3.0M 0.80% Mat.	08/25/2017	0.00	12,000.00	0.00	12,000.00
08/26/2016	346	GEN	Interest	3134G6YQ0	2,000,000.00	FHLMCC 2.0M 0.80% Mat.	05/26/2017	0.00	4,000.00	0.00	4,000.00
08/26/2016	384	GEN	Interest	3134G8KZ1	3,000,000.00	FHLMCC 3.0M 1.30% Mat.	02/26/2019	0.00	19,500.00	0.00	19,500.00
08/26/2016	420	GEN	Purchase	62455ALJ4	5,000,000.00	MOUNT 5.0M 0.00% Mat.	11/18/2016	-4,988,683.33	0.00	0.00	-4,988,683.33
08/26/2016	421	GEN	Purchase	3134GABN3	3,000,000.00	FHLMCC 3.0M 1.30% Mat.	08/23/2019	-3,002,400.00	-325.00	0.00	-3,002,725.00
08/26/2016	346	GEN	Call	3134G6YQ0	2,000,000.00	0.0M 0.80%	05/26/2017	0.00	0.00	2,000,000.00	2,000,000.00
08/26/2016	384	GEN	Call	3134G8KZ1	3,000,000.00	0.0M 1.30%	02/26/2019	0.00	0.00	3,000,000.00	3,000,000.00
08/31/2016	373	GEN	Interest	912828J35	2,000,000.00	TNOTE 2.0M 0.50% Mat. 02/28/2017	02/28/2017	0.00	5,000.00	0.00	5,000.00
08/31/2016	374	GEN	Interest	912828TM2	2,000,000.00	TNOTE 2.0M 0.63% Mat. 08/31/2017	08/31/2017	0.00	6,250.00	0.00	6,250.00
08/31/2016	379	GEN	Interest	912828D64	3,000,000.00	TNOTE 3.0M 0.50% Mat. 08/31/2016	08/31/2016	0.00	7,500.00	0.00	7,500.00
08/31/2016	381	GEN	Interest	912828J35	3,000,000.00	TNOTE 3.0M 0.50% Mat. 02/28/2017	02/28/2017	0.00	7,500.00	0.00	7,500.00
08/31/2016	379	GEN	Maturity	912828D64	3,000,000.00	TNOTE 3.0M 0.50% Mat. 08/31/2016	08/31/2016	0.00	0.00	3,000,000.00	3,000,000.00
09/06/2016	422	GEN	Purchase	3133EGTG0	1,000,000.00	FFCB 1.0M 0.68% Mat. 09/06/2017	09/06/2017	-1,000,000.00	0.00	0.00	-1,000,000.00
09/08/2016	401	GEN	Maturity	16536HJ85	5,000,000.00	CHESH 5.0M 0.00% Mat. 09/08/2016	09/08/2016	0.00	0.00	5,000,000.00	5,000,000.00
09/13/2016	423	GEN	Purchase	3134GAGF5	2,000,000.00	FHLMCC 2.0M 1.10% Mat.	09/13/2018	-2,000,000.00	0.00	0.00	-2,000,000.00
09/29/2016	407	GEN	Interest	3134G9G68	1,000,000.00	FHLMCC 1.0M 0.65% Mat.	09/29/2017	0.00	1,606.94	0.00	1,606.94
Subtotal								-29,980,108.33	85,586.38	32,540,000.00	2,645,478.05

City of San Angelo, Texas
Cash Reconciliation Report

For the Period July 1, 2016 - September 30, 2016

Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
Lake Nasworthy											
07/06/2016	366	LAKE	Interest	3134G7M81	1,000,000.00	FHLMCC 1.0M 0.88% Mat.	10/06/2017	0.00	2,187.50	0.00	2,187.50
07/06/2016	366	LAKE	Call	3134G7M81	1,000,000.00	0.0M 0.88%	10/06/2017	0.00	0.00	1,000,000.00	1,000,000.00
07/08/2016	388	LAKE	Interest	3133EFU47	1,000,000.00	FFCBC 1.0M 2.40% Mat. 12/28/2023	12/28/2023	0.00	666.67	0.00	666.67
07/08/2016	388	LAKE	Call	3133EFU47	1,000,000.00	0.0M 2.40%	12/28/2023	0.00	0.00	1,000,000.00	1,000,000.00
07/26/2016	413	LAKE	Purchase	3135G0M26	1,000,000.00	FNMAC 1.0M 1.00% Mat.	07/26/2019	-1,000,000.00	0.00	0.00	-1,000,000.00
07/27/2016	378	LAKE	Interest	3130A6YB7	500,000.00	FHLBC 0.5M 1.38% Mat. 07/27/2018	07/27/2018	0.00	3,437.50	0.00	3,437.50
07/27/2016	415	LAKE	Purchase	3132X0HW4	500,000.00	FRMAC 0.5M 0.97% Mat.	07/26/2019	-499,558.21	0.00	0.00	-499,558.21
07/27/2016	378	LAKE	Call	3130A6YB7	500,000.00	0.0M 1.38%	07/27/2018	0.00	0.00	500,000.00	500,000.00
08/17/2016	416	LAKE	Purchase	3130A8VN0	1,000,000.00	FHLBC 1.0M 1.94% Mat. 11/17/2023	11/17/2023	-1,000,000.00	0.00	0.00	-1,000,000.00
08/23/2016	398	LAKE	Interest	3133EGBN4	1,500,000.00	FFCBC 1.5M 2.00% Mat. 02/23/2023	02/23/2023	0.00	7,500.00	0.00	7,500.00
08/23/2016	418	LAKE	Purchase	3130A8VQ3	1,000,000.00	FHLBC 1.0M 1.13% Mat. 08/23/2018	08/23/2018	-1,000,000.00	0.00	0.00	-1,000,000.00
08/23/2016	419	LAKE	Purchase	3134G93S4	500,000.00	FHLMCC 0.5M 1.30% Mat.	08/23/2019	-500,000.00	0.00	0.00	-500,000.00
08/23/2016	398	LAKE	Call	3133EGBN4	1,500,000.00	0.0M 2.00%	02/23/2023	0.00	0.00	1,500,000.00	1,500,000.00
09/28/2016	403	LAKE	Interest	3134G9NN3	1,000,000.00	FHLMCC 1.0M 1.25% Mat.	12/28/2018	0.00	3,125.00	0.00	3,125.00
09/28/2016	403	LAKE	Call	3134G9NN3	1,000,000.00	0.0M 1.25%	12/28/2018	0.00	0.00	1,000,000.00	1,000,000.00
09/29/2016	405	LAKE	Interest	3134G9NP8	1,000,000.00	FHLMCC 1.0M 1.30% Mat.	03/29/2019	0.00	3,250.00	0.00	3,250.00
09/29/2016	405	LAKE	Call	3134G9NP8	1,000,000.00	0.0M 1.30%	03/29/2019	0.00	0.00	1,000,000.00	1,000,000.00
09/30/2016	424	LAKE	Purchase	3134GAJR6	1,000,000.00	FHLMCC 1.0M 1.50% Mat.	09/30/2020	-1,000,000.00	0.00	0.00	-1,000,000.00
Subtotal								-4,999,558.21	20,166.67	6,000,000.00	1,020,608.46
Total								-34,979,666.54	105,753.05	38,540,000.00	3,666,086.51



**City of San Angelo, Texas
Purchases Report
Sorted by Fund - Fund
July 1, 2016 - September 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
General													
3134G9G68	407	GEN	FAC	FHLMCC	1,000,000.00	07/01/2016	09/29 - 03/29	1,000,000.00	Received	0.650	09/29/2017	0.650	1,000,000.00
3134G9VV6	408	GEN	FAC	FHLMCC	2,000,000.00	07/12/2016	01/12 - 07/12	2,000,000.00		0.850	01/12/2018	0.850	2,000,000.00
3136G3XL4	409	GEN	FAC	FNMAC	3,000,000.00	07/20/2016	01/20 - 07/20	3,000,000.00		0.850	07/20/2018	0.850	3,000,000.00
16536HKL4	410	GEN	ACP	CHESH	5,000,000.00	07/22/2016	10/20 - At Maturity	4,991,125.00			10/20/2016	0.711	4,998,126.39
3130A8SE4	411	GEN	FAC	FHLB	2,000,000.00	07/22/2016	01/19 - 07/19	1,998,500.00	125.00	0.750	01/19/2018	0.801	1,998,692.74
3136G3D51	412	GEN	FAC	FNMAC	2,000,000.00	07/26/2016	01/26 - 07/26	2,000,000.00		1.250	07/26/2019	1.250	2,000,000.00
3134G9Q67	414	GEN	FAC	FHLMCC	2,000,000.00	07/27/2016	01/27 - 07/27	1,999,400.00		1.050	07/27/2018	1.065	1,999,826.67
3134GAAP9	417	GEN	FAC	FHLMCC	2,000,000.00	08/23/2016	02/23 - 08/23	2,000,000.00		1.000	11/23/2018	1.000	2,000,000.00
3134GABN3	421	GEN	FAC	FHLMCC	3,000,000.00	08/26/2016	02/23 - 08/23	3,002,400.00	325.00	1.300	08/23/2019	1.273	3,001,925.42
62455ALJ4	420	GEN	ACP	MOUNT	5,000,000.00	08/26/2016	11/18 - At Maturity	4,988,683.33			11/18/2016	0.972	4,993,533.33
3133EGTG0	422	GEN	FAC	FFCB	1,000,000.00	09/06/2016	03/06 - 09/06	1,000,000.00		0.680	09/06/2017	0.680	1,000,000.00
3134GAGF5	423	GEN	FAC	FHLMCC	2,000,000.00	09/13/2016	03/13 - 09/13	2,000,000.00		1.100	09/13/2018	1.100	2,000,000.00
				Subtotal	30,000,000.00			29,980,108.33	450.00				29,992,104.55
Lake Nasworthy													
3135G0M26	413	LAKE	FAC	FNMAC	1,000,000.00	07/26/2016	01/26 - 07/26	1,000,000.00		1.000	07/26/2019	1.000	1,000,000.00
3132X0HW4	415	LAKE	FAC	FRMAC	500,000.00	07/27/2016	01/27 - 07/27	499,558.21		0.970	07/26/2019	1.000	499,584.41
3130A8VN0	416	LAKE	FAC	FHLBC	1,000,000.00	08/17/2016	11/17 - 05/17	1,000,000.00		1.940	11/17/2023	1.940	1,000,000.00
3130A8VQ3	418	LAKE	FAC	FHLBC	1,000,000.00	08/23/2016	02/23 - 08/23	1,000,000.00		1.125	08/23/2018	1.125	1,000,000.00
3134G93S4	419	LAKE	FAC	FHLMCC	500,000.00	08/23/2016	02/23 - 08/23	500,000.00		1.300	08/23/2019	1.300	500,000.00
3134GAJR6	424	LAKE	FAC	FHLMCC	1,000,000.00	09/30/2016	03/30 - 09/30	1,000,000.00		1.500	09/30/2020	1.500	1,000,000.00
				Subtotal	5,000,000.00			4,999,558.21	0.00				4,999,584.41
				Total Purchases	35,000,000.00			34,979,666.54	450.00				34,991,688.96

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



City of San Angelo, Texas
Maturity Report
Sorted by Maturity Date

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

Amounts due during July 1, 2016 - September 30, 2016

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
899525RJ0	324	GEN	MC1	TULSA	1,540,000.00	07/01/2016	07/15/2014	0.050	1,540,000.00	385.00	1,540,385.00	385.00
0347M2GB6	392	GEN	ACP	ANGLE	5,000,000.00	07/11/2016	05/12/2016		5,000,000.00	0.00	5,000,000.00	0.00
0347M2HA7	393	GEN	ACP	ANGLE	5,000,000.00	08/10/2016	05/12/2016		5,000,000.00	0.00	5,000,000.00	0.00
912828D64	379	GEN	TRC	TNOTE	3,000,000.00	08/31/2016	02/09/2016	0.500	3,000,000.00	7,500.00	3,007,500.00	7,500.00
16536HJ85	401	GEN	ACP	CHESH	5,000,000.00	09/08/2016	06/10/2016		5,000,000.00	0.00	5,000,000.00	0.00
Total Maturities					19,540,000.00				19,540,000.00	7,885.00	19,547,885.00	7,885.00



City of San Angelo, Texas
Sales/Call Report
Sorted by Maturity Date - Fund
July 1, 2016 - September 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
05/26/2017												
3134G6YQ0	346	GEN	FHLMCC FAC	05/26/2015	08/26/2016 05/26/2017	2,000,000.00	0.800	2,000,000.00	2,000,000.00	4,000.00	2,004,000.00 Call	4,000.00
Subtotal						2,000,000.00		2,000,000.00	2,000,000.00	4,000.00	2,004,000.00	4,000.00
10/06/2017												
3134G7M81	365	GEN	FHLMCC FAC	10/06/2015	07/06/2016 10/06/2017	3,000,000.00	0.875	3,000,000.00	3,000,000.00	6,562.50	3,006,562.50 Call	6,562.50
3134G7M81	366	LAKE	FHLMCC FAC	10/06/2015	07/06/2016 10/06/2017	1,000,000.00	0.875	1,000,000.00	1,000,000.00	2,187.50	1,002,187.50 Call	2,187.50
Subtotal						4,000,000.00		4,000,000.00	4,000,000.00	8,750.00	4,008,750.00	8,750.00
04/06/2018												
3130A7MH5	390	GEN	FHLBC FAC	04/06/2016	07/06/2016 04/06/2018	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
Subtotal						3,000,000.00		3,000,000.00	3,000,000.00	7,875.00	3,007,875.00	7,875.00
07/27/2018												
3130A6YB7	378	LAKE	FHLBC FAC	01/27/2016	07/27/2016 07/27/2018	500,000.00	1.375	500,000.00	500,000.00	3,437.50	503,437.50 Call	3,437.50
Subtotal						500,000.00		500,000.00	500,000.00	3,437.50	503,437.50	3,437.50
11/02/2018												
3134G9GB7	402	GEN	FHLMCC FAC	06/17/2016	08/02/2016 11/02/2018	2,000,000.00	1.200	2,000,000.00	2,000,000.00	6,000.00	2,006,000.00 Call	6,000.00
Subtotal						2,000,000.00		2,000,000.00	2,000,000.00	6,000.00	2,006,000.00	6,000.00
12/28/2018												
3134G9NN3	403	LAKE	FHLMCC FAC	06/28/2016	09/28/2016 12/28/2018	1,000,000.00	1.250	1,000,000.00	1,000,000.00	3,125.00	1,003,125.00 Call	3,125.00
Subtotal						1,000,000.00		1,000,000.00	1,000,000.00	3,125.00	1,003,125.00	3,125.00
02/26/2019												
3134G8KZ1	384	GEN	FHLMCC FAC	02/26/2016	08/26/2016 02/26/2019	3,000,000.00	1.300	3,000,000.00	3,000,000.00	19,500.00	3,019,500.00 Call	19,500.00
Subtotal						3,000,000.00		3,000,000.00	3,000,000.00	19,500.00	3,019,500.00	19,500.00

Portfolio SANA
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SA (PRF_SA) 7.1.1
Report Ver. 7.3.5

City of San Angelo, Texas
Sales/Call Report
July 1, 2016 - September 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
03/29/2019												
3134G9NP8	405	LAKE	FHLMCC FAC	06/29/2016	09/29/2016 03/29/2019	1,000,000.00	1.300	1,000,000.00	1,000,000.00	3,250.00	1,003,250.00 Call	3,250.00
Subtotal						1,000,000.00		1,000,000.00	1,000,000.00	3,250.00	1,003,250.00	3,250.00
02/23/2023												
3133EGBN4	398	LAKE	FFCBC FAC	05/23/2016	08/23/2016 02/23/2023	1,500,000.00	2.000	1,500,000.00	1,500,000.00	7,500.00	1,507,500.00 Call	7,500.00
Subtotal						1,500,000.00		1,500,000.00	1,500,000.00	7,500.00	1,507,500.00	7,500.00
12/28/2023												
3133EFU47	388	LAKE	FFCBC FAC	03/28/2016	07/08/2016 12/28/2023	1,000,000.00	2.400	1,000,000.00	1,000,000.00	666.67	1,000,666.67 Call	666.67
Subtotal						1,000,000.00		1,000,000.00	1,000,000.00	666.67	1,000,666.67	666.67
Total Sales						19,000,000.00		19,000,000.00	19,000,000.00	64,104.17	19,064,104.17	64,104.17



City of San Angelo, Texas
Interest Earnings
Sorted by Fund - Fund
July 1, 2016 - September 30, 2016
Yield on Average Book Value

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

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Annualized Rate	Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
Fund: General												
999999995	102	GEN	RR4	1,681,717.57	10,595,120.69	5,843,185.16		0.320	0.185	2,719.40	0.00	2,719.40
3134G4Z92	314	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	04/17/2017	0.875	0.868	4,375.00	0.00	4,375.00
9999999910	326	GEN	RR4	31,000,000.00	23,006,105.05	28,132,216.36		0.400	0.384	27,229.79	0.00	27,229.79
313371PV2	343	GEN	FAC	2,000,000.00	2,009,372.16	2,006,673.86	12/09/2016	1.625	0.551	8,125.00	-5,338.57	2,786.43
3134G6YQ0	346	GEN	FAC	0.00	2,000,000.00	1,217,391.30	05/26/2017	0.800	0.797	2,444.44	0.00	2,444.44
63165TPL3	350	GEN	MC1	2,000,000.00	2,000,000.00	2,000,000.00	12/15/2016	1.125	1.116	5,625.00	0.00	5,625.00
3134G7M81	365	GEN	FAC	0.00	3,000,000.00	163,043.48	10/06/2017	0.875	0.887	364.58	0.00	364.58
3136G2RW9	369	GEN	FAC	4,000,000.00	4,000,000.00	4,000,000.00	10/29/2018	0.750	0.744	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	0.843	8,500.00	0.00	8,500.00
912828WA4	372	GEN	TRC	1,000,000.00	1,000,038.82	1,000,021.79	10/15/2016	0.625	0.610	1,571.04	-33.69	1,537.35
912828J35	373	GEN	TRC	2,000,000.00	1,996,760.10	1,997,382.65	02/28/2017	0.500	0.744	2,513.96	1,231.70	3,745.66
912828TM2	374	GEN	TRC	2,000,000.00	1,994,019.78	1,994,672.55	08/31/2017	0.625	0.882	3,142.45	1,291.50	4,433.95
912828D64	379	GEN	TRC	0.00	2,999,964.96	1,989,119.01	08/31/2016	0.500	0.503	2,486.41	35.04	2,521.45
912828G46	380	GEN	TRC	3,000,000.00	2,998,792.37	2,999,161.81	11/30/2016	0.500	0.595	3,770.49	730.94	4,501.43
912828J35	381	GEN	TRC	3,000,000.00	2,997,421.88	2,997,917.26	02/28/2017	0.500	0.629	3,770.94	980.11	4,751.05
3134G8L49	383	GEN	FAC	3,000,000.00	3,000,000.00	3,000,000.00	08/25/2017	0.800	0.793	6,000.00	0.00	6,000.00
3134G8KZ1	384	GEN	FAC	0.00	3,000,000.00	1,826,086.96	02/26/2019	1.300	1.295	5,958.33	0.00	5,958.33
403478EU0	387	GEN	MC1	3,000,000.00	3,025,917.67	3,021,294.25	03/16/2017	2.000	0.769	15,000.00	-9,147.41	5,852.59
3134G8UE7	389	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	04/05/2019	1.350	1.339	6,750.00	0.00	6,750.00
3130A7MH5	390	GEN	FAC	0.00	2,999,983.33	163,043.12	04/06/2018	1.050	1.105	437.50	16.67	454.17
0347M2GB6	392	GEN	ACP	0.00	4,999,236.11	543,440.90	07/11/2016		0.558	0.00	763.89	763.89
0347M2HA7	393	GEN	ACP	0.00	4,996,388.89	2,173,147.64	08/10/2016		0.659	0.00	3,611.11	3,611.11
3134G8WL9	394	GEN	FAC	1,000,000.00	1,000,000.00	1,000,000.00	04/26/2019	0.750	0.744	1,875.00	0.00	1,875.00
3134G9GK7	395	GEN	FAC	3,000,000.00	3,000,799.17	3,000,533.81	05/18/2018	0.875	0.798	6,562.50	-525.00	6,037.50
3134G9LD7	399	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	05/24/2019	1.250	1.240	6,250.00	0.00	6,250.00
3134G9KU0	400	GEN	FAC	4,000,000.00	4,000,000.00	4,000,000.00	05/25/2018	1.000	0.992	10,000.00	0.00	10,000.00
16536HJ85	401	GEN	ACP	0.00	4,993,387.50	3,747,556.25	09/08/2016		0.700	0.00	6,612.50	6,612.50
3134G9GB7	402	GEN	FAC	0.00	2,000,000.00	695,652.17	11/02/2018	1.200	1.179	2,066.67	0.00	2,066.67
3134G9UY1	406	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	06/29/2018	1.000	0.992	5,000.00	0.00	5,000.00
3134G9G68	407	GEN	FAC	1,000,000.00	0.00	1,000,000.00	09/29/2017	0.650	0.645	1,625.00	0.00	1,625.00

Portfolio SANA

AP

City of San Angelo, Texas
Interest Earnings
July 1, 2016 - September 30, 2016

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Annualized Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
Fund: General												
3134G9VV6	408	GEN	FAC	2,000,000.00	0.00	1,760,869.57	01/12/2018	0.850	0.841	3,730.56	0.00	3,730.56
3136G3XL4	409	GEN	FAC	3,000,000.00	0.00	2,380,434.78	07/20/2018	0.850	0.838	5,029.17	0.00	5,029.17
16536HKL4	410	GEN	ACP	5,000,000.00	0.00	3,854,586.14	10/20/2016		0.721	0.00	7,001.39	7,001.39
3130A8SE4	411	GEN	FAC	2,000,000.00	0.00	1,542,395.43	01/19/2018	0.750	0.789	2,875.00	192.74	3,067.74
3136G3D51	412	GEN	FAC	2,000,000.00	0.00	1,456,521.74	07/26/2019	1.250	1.230	4,513.89	0.00	4,513.89
3134G9Q67	414	GEN	FAC	2,000,000.00	0.00	1,434,505.65	07/27/2018	1.050	1.151	3,733.33	426.67	4,160.00
3134GAAP9	417	GEN	FAC	2,000,000.00	0.00	847,826.09	11/23/2018	1.000	0.988	2,111.11	0.00	2,111.11
62455ALJ4	420	GEN	ACP	5,000,000.00	0.00	1,953,068.75	11/18/2016		0.985	0.00	4,850.00	4,850.00
3134GABN3	421	GEN	FAC	3,000,000.00	0.00	1,174,758.58	08/23/2019	1.300	1.120	3,791.67	-474.58	3,317.09
3133EGTG0	422	GEN	FAC	1,000,000.00	0.00	271,739.13	09/06/2017	0.680	0.689	472.22	0.00	472.22
3134GAGF5	423	GEN	FAC	2,000,000.00	0.00	391,304.35	09/13/2018	1.100	1.115	1,100.00	0.00	1,100.00
Subtotal				107,681,717.57	109,613,308.48	109,579,550.54		0.692		179,020.45	12,225.01	191,245.46
Fund: Lake Nasworthy												
999999996	103	LAKE	RR4	1,014,926.25	1,972,741.68	2,017,100.44		0.320	0.719	3,653.42	0.00	3,653.42
63165TPL3	351	LAKE	MC1	1,000,000.00	1,000,000.00	1,000,000.00	12/15/2016	1.125	1.116	2,812.50	0.00	2,812.50
3134G7M81	366	LAKE	FAC	0.00	1,000,000.00	54,347.83	10/06/2017	0.875	0.887	121.53	0.00	121.53
3134G74Q1	371	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	11/24/2017	0.850	0.843	2,125.00	0.00	2,125.00
3130A6YB7	378	LAKE	FAC	0.00	500,000.00	141,304.35	07/27/2018	1.375	1.394	496.53	0.00	496.53
3133EFU47	388	LAKE	FAC	0.00	1,000,000.00	76,086.96	12/28/2023	2.400	2.433	466.67	0.00	466.67
313379DT3	396	LAKE	FAC	1,000,000.00	1,006,138.89	1,005,738.24	06/08/2018	1.250	0.920	3,125.00	-792.68	2,332.32
3136G3NA9	397	LAKE	FAC	1,500,000.00	1,500,000.00	1,500,000.00	05/23/2019	1.200	1.190	4,500.00	0.00	4,500.00
3133EGBN4	398	LAKE	FAC	0.00	1,500,000.00	864,130.43	02/23/2023	2.000	1.990	4,333.33	0.00	4,333.33
3134G9NN3	403	LAKE	FAC	0.00	1,000,000.00	967,391.30	12/28/2018	1.250	1.239	3,020.83	0.00	3,020.83
3134G9NK9	404	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	06/29/2018	1.100	1.091	2,750.00	0.00	2,750.00
3134G9NP8	405	LAKE	FAC	0.00	1,000,000.00	978,260.87	03/29/2019	1.300	1.289	3,177.78	0.00	3,177.78
3135G0M26	413	LAKE	FAC	1,000,000.00	0.00	728,260.87	07/26/2019	1.000	0.984	1,805.56	0.00	1,805.56
3132X0HW4	415	LAKE	FAC	500,000.00	0.00	358,388.14	07/26/2019	0.970	0.983	862.22	26.20	888.42
3130A8VN0	416	LAKE	FAC	1,000,000.00	0.00	489,130.43	11/17/2023	1.940	1.923	2,371.11	0.00	2,371.11
3130A8VQ3	418	LAKE	FAC	1,000,000.00	0.00	423,913.04	08/23/2018	1.125	1.111	1,187.50	0.00	1,187.50
3134G93S4	419	LAKE	FAC	500,000.00	0.00	211,956.52	08/23/2019	1.300	1.284	686.11	0.00	686.11
3134GAJR6	424	LAKE	FAC	1,000,000.00	0.00	10,869.57	09/30/2020	1.500	1.521	41.67	0.00	41.67
Subtotal				11,514,926.25	13,478,880.57	12,826,879.00		1.137		37,536.76	-766.48	36,770.28
Total				119,196,643.82	123,092,189.05	122,406,429.53		0.739		216,557.21	11,458.53	228,015.74



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

Patterson & Associates
901 S. MoPac
Suite 195
Austin, TX 78746
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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
General										
3133EGTG0	422	FAC	1,000,000.00	09/06/2017	0.680	0.00	0.00	472.22	0.00	472.22
313371PV2	343	FAC	2,000,000.00	12/09/2016	1.625	1,986.11	0.00	8,125.00	0.00	10,111.11
3130A8SE4	411	FAC	2,000,000.00	01/19/2018	0.750	0.00	125.00	2,875.00	0.00	3,000.00
3130A7MH5	390	FAC	0.00	04/06/2018	1.050	7,437.50	0.00	437.50	7,875.00	0.00
3134G4Z92	314	FAC	2,000,000.00	04/17/2017	0.875	3,597.22	0.00	4,375.00	0.00	7,972.22
3134G6YQ0	346	FAC	0.00	05/26/2017	0.800	1,555.56	0.00	2,444.44	4,000.00	0.00
3134G7M81	365	FAC	0.00	10/06/2017	0.875	6,197.92	0.00	364.58	6,562.50	0.00
3134G74Q1	370	FAC	4,000,000.00	11/24/2017	0.850	3,494.44	0.00	8,500.00	0.00	11,994.44
3134G8L49	383	FAC	3,000,000.00	08/25/2017	0.800	8,400.00	0.00	6,000.00	12,000.00	2,400.00
3134G8KZ1	384	FAC	0.00	02/26/2019	1.300	13,541.67	0.00	5,958.33	19,500.00	0.00
3134G8UE7	389	FAC	2,000,000.00	04/05/2019	1.350	6,450.00	0.00	6,750.00	0.00	13,200.00
3134G9LD7	399	FAC	2,000,000.00	05/24/2019	1.250	2,569.44	0.00	6,250.00	0.00	8,819.44
3134G9KU0	400	FAC	4,000,000.00	05/25/2018	1.000	4,000.00	0.00	10,000.00	0.00	14,000.00
3134G9GB7	402	FAC	0.00	11/02/2018	1.200	3,933.33	0.00	2,066.67	6,000.00	0.00
3134G9UY1	406	FAC	2,000,000.00	06/29/2018	1.000	111.11	0.00	5,000.00	0.00	5,111.11
3134G9G68	407	FAC	1,000,000.00	09/29/2017	0.650	0.00	18.06	1,625.00	1,606.94	36.12
3134G9VV6	408	FAC	2,000,000.00	01/12/2018	0.850	0.00	0.00	3,730.56	0.00	3,730.56
3134G9Q67	414	FAC	2,000,000.00	07/27/2018	1.050	0.00	0.00	3,733.33	0.00	3,733.33
3134GAAP9	417	FAC	2,000,000.00	11/23/2018	1.000	0.00	0.00	2,111.11	0.00	2,111.11
3134GABN3	421	FAC	3,000,000.00	08/23/2019	1.300	0.00	325.00	3,791.67	0.00	4,116.67
3134GAGF5	423	FAC	2,000,000.00	09/13/2018	1.100	0.00	0.00	1,100.00	0.00	1,100.00
3134G8WL9	394	FAC	1,000,000.00	04/26/2019	0.750	1,354.17	0.00	1,875.00	1,875.00	1,354.17
3134G9GK7	395	FAC	3,000,000.00	05/18/2018	0.875	3,135.42	0.00	6,562.50	0.00	9,697.92
3136G3XL4	409	FAC	3,000,000.00	07/20/2018	0.850	0.00	0.00	5,029.17	0.00	5,029.17
3136G3D51	412	FAC	2,000,000.00	07/26/2019	1.250	0.00	0.00	4,513.89	0.00	4,513.89
3136G2RW9	369	FAC	4,000,000.00	10/29/2018	0.750	5,166.66	0.00	7,500.00	0.00	12,666.66
912828WA4	372	TRC	1,000,000.00	10/15/2016	0.625	1,314.89	0.00	1,571.04	0.00	2,885.93
912828J35	373	TRC	2,000,000.00	02/28/2017	0.500	3,342.39	0.00	2,513.96	5,000.00	856.35
912828TM2	374	TRC	2,000,000.00	08/31/2017	0.625	4,177.99	0.00	3,142.45	6,250.00	1,070.44
912828D64	379	TRC	0.00	08/31/2016	0.500	5,013.59	0.00	2,486.41	7,500.00	0.00
912828G46	380	TRC	3,000,000.00	11/30/2016	0.500	1,270.49	0.00	3,770.49	0.00	5,040.98
912828J35	381	TRC	3,000,000.00	02/28/2017	0.500	5,013.59	0.00	3,770.94	7,500.00	1,284.53
63165TPL3	350	MC1	2,000,000.00	12/15/2016	1.125	24,312.50	0.00	5,625.00	0.00	29,937.50
403478EU0	387	MC1	3,000,000.00	03/16/2017	2.000	17,333.33	0.00	15,000.00	0.00	32,333.33
899525RJ0	324	MC1	0.00	07/01/2016	0.050	385.00	0.00	0.00	385.00	0.00

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

Portfolio SANA
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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
General										
999999995	102	RR4	1,681,717.57		0.320	0.00	0.00	2,719.40	2,719.40	0.00
9999999910	326	RR4	31,000,000.00		0.400	0.00	0.00	27,229.79	27,229.79	0.00
		Subtotal	97,681,717.57			135,094.32	468.06	179,020.45	116,003.63	198,579.20
Lake Nasworthy										
3133EFU47	388	FAC	0.00	12/28/2023	2.400	200.00	0.00	466.67	666.67	0.00
3133EGBN4	398	FAC	0.00	02/23/2023	2.000	3,166.67	0.00	4,333.33	7,500.00	0.00
313379DT3	396	FAC	1,000,000.00	06/08/2018	1.250	798.61	0.00	3,125.00	0.00	3,923.61
3130A6YB7	378	FAC	0.00	07/27/2018	1.375	2,940.97	0.00	496.53	3,437.50	0.00
3130A8VN0	416	FAC	1,000,000.00	11/17/2023	1.940	0.00	0.00	2,371.11	0.00	2,371.11
3130A8VQ3	418	FAC	1,000,000.00	08/23/2018	1.125	0.00	0.00	1,187.50	0.00	1,187.50
3134G7M81	366	FAC	0.00	10/06/2017	0.875	2,065.97	0.00	121.53	2,187.50	0.00
3134G74Q1	371	FAC	1,000,000.00	11/24/2017	0.850	873.61	0.00	2,125.00	0.00	2,998.61
3134G9NN3	403	FAC	0.00	12/28/2018	1.250	104.17	0.00	3,020.83	3,125.00	0.00
3134G9NK9	404	FAC	1,000,000.00	06/29/2018	1.100	61.11	0.00	2,750.00	0.00	2,811.11
3134G9NP8	405	FAC	0.00	03/29/2019	1.300	72.22	0.00	3,177.78	3,250.00	0.00
3134G93S4	419	FAC	500,000.00	08/23/2019	1.300	0.00	0.00	686.11	0.00	686.11
3134GAJR6	424	FAC	1,000,000.00	09/30/2020	1.500	0.00	0.00	41.67	0.00	41.67
3136G3NA9	397	FAC	1,500,000.00	05/23/2019	1.200	1,900.00	0.00	4,500.00	0.00	6,400.00
3135G0M26	413	FAC	1,000,000.00	07/26/2019	1.000	0.00	0.00	1,805.56	0.00	1,805.56
3132X0HW4	415	FAC	500,000.00	07/26/2019	0.970	0.00	0.00	862.22	0.00	862.22
63165TPL3	351	MC1	1,000,000.00	12/15/2016	1.125	12,156.25	0.00	2,812.50	0.00	14,968.75
999999996	103	RR4	1,014,926.25		0.320	0.00	0.00	3,653.42	3,653.42	0.00
9999999911	329	RR4	2,000,000.00			0.00	0.00	0.00	0.00	0.00
		Subtotal	13,514,926.25			24,339.58	0.00	37,536.76	23,820.09	38,056.25
		Total	111,196,643.82			159,433.90	468.06	216,557.21	139,823.72	236,635.45

* 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
July 1, 2016 - September 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 07/01/2016	Amount Amortized This Period	Amt Amortized Through 09/30/2016	Amount Unamortized Through 09/30/2016
General										
392	GEN	07/11/2016	5,000,000.00	4,995,416.67	-4,583.33	0.00	3,819.44	763.89	4,583.33	0.00
Anglesea Funding CP										
393	GEN	08/10/2016	5,000,000.00	4,991,875.00	-8,125.00	0.00	4,513.89	3,611.11	8,125.00	0.00
Anglesea Funding CP										
401	GEN	09/08/2016	5,000,000.00	4,991,375.00	-8,625.00	0.00	2,012.50	6,612.50	8,625.00	0.00
Chesham Finance CP										
410	GEN	10/20/2016	5,000,000.00	4,991,125.00	-8,875.00	4,998,126.39	0.00	7,001.39	7,001.39	-1,873.61
Chesham Finance CP										
343	GEN	12/09/2016	2,000,000.00	2,034,107.54	34,107.54	2,004,033.59	-24,735.38	-5,338.57	-30,073.95	4,033.59
FHLB Note										
			1.625				9,372.16			
411	GEN	01/19/2018	2,000,000.00	1,998,500.00	-1,500.00	1,998,692.74	0.00	192.74	192.74	-1,307.26
FHLB Note										
			0.750				-1,500.00			
390	GEN	04/06/2018	3,000,000.00	2,999,700.00	-300.00	0.00	283.33	16.67	300.00	0.00
FHLB Call Note										
		07/06/2016	1.050				-16.67			
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			
346	GEN	05/26/2017	2,000,000.00	1,999,300.00	-700.00	0.00	700.00	0.00	700.00	0.00
FHLMC Call Note										
		08/26/2015	0.800				0.00			
414	GEN	07/27/2018	2,000,000.00	1,999,400.00	-600.00	1,999,826.67	0.00	426.67	426.67	-173.33
FHLMC Call Note										
		10/27/2016	1.050				-600.00			
421	GEN	08/23/2019	3,000,000.00	3,002,400.00	2,400.00	3,001,925.42	0.00	-474.58	-474.58	1,925.42
FHLMC Call Note										
		02/23/2017	1.300				2,400.00			
395	GEN	05/18/2018	3,000,000.00	3,001,050.00	1,050.00	3,000,274.17	-250.83	-525.00	-775.83	274.17
FHLMC Step Note										
		11/18/2016	0.875				799.17			
420	GEN	11/18/2016	5,000,000.00	4,988,683.33	-11,316.67	4,993,533.33	0.00	4,850.00	4,850.00	-6,466.67
Mountcliff Funding CP										
							-11,316.67			
372	GEN	10/15/2016	1,000,000.00	1,000,117.19	117.19	1,000,005.13	-78.37	-33.69	-112.06	5.13
T Note										
			0.625				38.82			
373	GEN	02/28/2017	2,000,000.00	1,993,828.13	-6,171.87	1,997,991.80	2,931.97	1,231.70	4,163.67	-2,008.20
T Note										
			0.500				-3,239.90			
374	GEN	08/31/2017	2,000,000.00	1,991,015.63	-8,984.37	1,995,311.28	3,004.15	1,291.50	4,295.65	-4,688.72
T Note										
			0.625				-5,980.22			
379	GEN	08/31/2016	3,000,000.00	2,999,882.81	-117.19	0.00	82.15	35.04	117.19	0.00
T Note										
			0.500				-35.04			

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City of San Angelo, Texas
Amortization Schedule
July 1, 2016 - September 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 07/01/2016	Amount Amortized This Period	Amt Amortized Through 09/30/2016	Amount Unamortized Through 09/30/2016
General										
380	GEN	11/30/2016	3,000,000.00	2,997,656.25	-2,343.75	2,999,523.31	1,136.12	730.94	1,867.06	-476.69
T Note			0.500				-1,207.63			
381	GEN	02/28/2017	3,000,000.00	2,995,898.44	-4,101.56	2,998,401.99	1,523.44	980.11	2,503.55	-1,598.01
T Note			0.500				-2,578.12			
387	GEN	03/16/2017	3,000,000.00	3,035,370.00	35,370.00	3,016,770.26	-9,452.33	-9,147.41	-18,599.74	16,770.26
Town of Guttenberg NJ			2.000				25,917.67			
324	GEN	07/01/2016	1,540,000.00	1,525,893.60	-14,106.40	0.00	14,106.40	0.00	14,106.40	0.00
Tulsa County OK ISD			0.050				0.00			
Subtotal				62,532,094.59	-7,905.41	38,004,416.08	96.48	12,225.01	12,321.49	4,416.08
							-7,808.93			
Lake Nasworthy										
396	LAKE	06/08/2018	1,000,000.00	1,006,500.00	6,500.00	1,005,346.21	-361.11	-792.68	-1,153.79	5,346.21
FHLB Note			1.250				6,138.89			
415	LAKE	07/26/2019	500,000.00	499,558.21	-441.79	499,584.41	0.00	26.20	26.20	-415.59
FAMCA Note			0.970				-441.79			
Subtotal				1,506,058.21	6,058.21	1,504,930.62	-361.11	-766.48	-1,127.59	4,930.62
							5,697.10			
Total				64,038,152.80	-1,847.20	39,509,346.70	-264.63	11,458.53	11,193.90	9,346.70
							-2,111.83			



City of San Angelo, Texas
Projected Cashflow Report
Sorted by Monthly
For the Period October 1, 2016 - April 30, 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
October 2016										
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
10/07/2016	425	GEN	40588LM55	Purchase	Halkin Finance CP	0.00	0.00	-3,995,083.33	0.00	-3,995,083.33
10/07/2016	426	GEN	3133EGUA1	Purchase	FFCB Note	0.00	0.00	-3,994,960.00	-2,194.44	-3,997,154.44
10/12/2016	408	GEN	3134G9VV6	Call	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	0.00	2,000,000.00
10/12/2016	426	GEN	3133EGUA1	Interest	FFCB Note	0.00	0.00	0.00	2,633.33	2,633.33
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
10/20/2016	410	GEN	16536HKL4	Maturity	Chesham Finance CP	5,000,000.00	4,991,125.00	5,000,000.00	0.00	5,000,000.00
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
10/26/2016	412	GEN	3136G3D51	Call	FNMA Call Note	2,000,000.00	2,000,000.00	2,000,000.00	0.00	2,000,000.00
10/27/2016	414	GEN	3134G9Q67	Call	FHLMC Call Note	2,000,000.00	1,999,400.00	2,000,000.00	0.00	2,000,000.00
10/29/2016	369	GEN	3136G2RW9	Interest	FNMA Step Note	0.00	0.00	0.00	15,000.00	15,000.00
10/29/2016	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
Total for October 2016						19,000,000.00	18,990,642.19	11,009,956.67	42,688.89	11,052,645.56
November 2016										
11/17/2016	416	LAKE	3130A8VN0	Interest	FHLB Call Note	0.00	0.00	0.00	4,850.00	4,850.00
11/17/2016	416	LAKE	3130A8VN0	Call	FHLB Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
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
11/18/2016	420	GEN	62455ALJ4	Maturity	Mountcliff Funding CP	5,000,000.00	4,988,683.33	5,000,000.00	0.00	5,000,000.00
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
11/23/2016	418	LAKE	3130A8VQ3	Call	FHLB Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
11/23/2016	419	LAKE	3134G93S4	Call	FHLMC Call Note	500,000.00	500,000.00	500,000.00	0.00	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	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
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	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
11/24/2016	399	GEN	3134G9LD7	Interest	FHLMC Call Note	0.00	0.00	0.00	12,500.00	12,500.00
11/24/2016	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

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City of San Angelo, Texas
Projected Cashflow Report
For the Period October 1, 2016 - April 30, 2017

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
November 2016										
11/25/2016	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
11/25/2016	400	GEN	3134G9KU0	Interest	FHLMC Call Note	0.00	0.00	0.00	20,000.00	20,000.00
11/25/2016	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
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
Total for November 2016						29,000,000.00	28,987,389.58	29,000,000.00	75,100.00	29,075,100.00
December 2016										
12/05/2016	425	GEN	40588LM55	Maturity	Halkin Finance CP	0.00	0.00	4,000,000.00	0.00	4,000,000.00
12/08/2016	396	LAKE	313379DT3	Interest	FHLB Note	0.00	0.00	0.00	6,250.00	6,250.00
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
12/13/2016	423	GEN	3134GAGF5	Call	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	0.00	2,000,000.00
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
12/29/2016	404	LAKE	3134G9NK9	Interest	FHLMC Call Note	0.00	0.00	0.00	5,500.00	5,500.00
12/29/2016	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
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
12/29/2016	407	GEN	3134G9G68	Call	FHLMC Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
12/30/2016	424	LAKE	3134GAJR6	Call	FHLMC Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
Total for December 2016						12,000,000.00	12,034,107.54	16,000,000.00	89,843.75	16,089,843.75
January 2017										
01/12/2017	408	GEN	3134G9VV6	Interest	FHLMC Call Note	0.00	0.00	0.00	8,500.00	8,500.00
01/19/2017	411	GEN	3130A8SE4	Interest	FHLB Note	0.00	0.00	0.00	7,500.00	7,500.00
01/20/2017	409	GEN	3136G3XL4	Interest	FNMA Call Note	0.00	0.00	0.00	12,750.00	12,750.00
01/20/2017	409	GEN	3136G3XL4	Call	FNMA Call Note	3,000,000.00	3,000,000.00	3,000,000.00	0.00	3,000,000.00
01/26/2017	394	GEN	3134G8WL9	Interest	FHLMC Step Note	0.00	0.00	0.00	2,187.50	2,187.50
01/26/2017	412	GEN	3136G3D51	Interest	FNMA Call Note	0.00	0.00	0.00	12,500.00	12,500.00
01/26/2017	413	LAKE	3135G0M26	Interest	FNMA Call Note	0.00	0.00	0.00	5,000.00	5,000.00
01/26/2017	413	LAKE	3135G0M26	Call	FNMA Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
01/27/2017	414	GEN	3134G9Q67	Interest	FHLMC Call Note	0.00	0.00	0.00	10,500.00	10,500.00
01/27/2017	415	LAKE	3132X0HW4	Interest	FAMCA Note	0.00	0.00	0.00	2,425.00	2,425.00
Total for January 2017						4,000,000.00	4,000,000.00	4,000,000.00	61,362.50	4,061,362.50
February 2017										
02/23/2017	417	GEN	3134GAAP9	Interest	FHLMC Call Note	0.00	0.00	0.00	10,000.00	10,000.00
02/23/2017	418	LAKE	3130A8VQ3	Interest	FHLB Call Note	0.00	0.00	0.00	5,625.00	5,625.00
02/23/2017	419	LAKE	3134G93S4	Interest	FHLMC Call Note	0.00	0.00	0.00	3,250.00	3,250.00

City of San Angelo, Texas
Projected Cashflow Report
For the Period October 1, 2016 - April 30, 2017

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
February 2017										
02/23/2017	421	GEN	3134GABN3	Interest	FHLMC Call Note	0.00	0.00	0.00	19,500.00	19,500.00
02/23/2017	421	GEN	3134GABN3	Call	FHLMC Call Note	3,000,000.00	3,002,400.00	3,000,000.00	0.00	3,000,000.00
02/25/2017	383	GEN	3134G8L49	Interest	FHLMC Call Note	0.00	0.00	0.00	12,000.00	12,000.00
02/28/2017	373	GEN	912828J35	Maturity	T Note	2,000,000.00	1,993,828.13	2,000,000.00	5,000.00	2,005,000.00
02/28/2017	374	GEN	912828TM2	Interest	T Note	0.00	0.00	0.00	6,250.00	6,250.00
02/28/2017	381	GEN	912828J35	Maturity	T Note	3,000,000.00	2,995,898.44	3,000,000.00	7,500.00	3,007,500.00
Total for February 2017						8,000,000.00	7,992,126.57	8,000,000.00	69,125.00	8,069,125.00
March 2017										
03/06/2017	422	GEN	3133EGTG0	Interest	FFCB Note	0.00	0.00	0.00	3,400.00	3,400.00
03/13/2017	423	GEN	3134GAGF5	Interest	FHLMC Call Note	0.00	0.00	0.00	11,000.00	11,000.00
03/16/2017	387	GEN	403478EU0	Maturity	Town of Guttenberg NJ	3,000,000.00	3,035,370.00	3,000,000.00	59,833.33	3,059,833.33
03/29/2017	407	GEN	3134G9G68	Interest	FHLMC Call Note	0.00	0.00	0.00	3,250.00	3,250.00
03/30/2017	424	LAKE	3134GAJR6	Interest	FHLMC Call Note	0.00	0.00	0.00	7,500.00	7,500.00
Total for March 2017						3,000,000.00	3,035,370.00	3,000,000.00	84,983.33	3,084,983.33
April 2017										
04/05/2017	389	GEN	3134G8UE7	Interest	FHLMC Call Note	0.00	0.00	0.00	13,500.00	13,500.00
04/12/2017	426	GEN	3133EGUA1	Interest	FFCB Note	0.00	0.00	0.00	15,800.00	15,800.00
04/17/2017	314	GEN	3134G4Z92	Maturity	FHLMC Call Note	2,000,000.00	1,999,500.00	2,000,000.00	8,750.00	2,008,750.00
04/26/2017	394	GEN	3134G8WL9	Interest	FHLMC Step Note	0.00	0.00	0.00	2,500.00	2,500.00
04/29/2017	369	GEN	3136G2RW9	Interest	FNMA Step Note	0.00	0.00	0.00	20,000.00	20,000.00
Total for April 2017						2,000,000.00	1,999,500.00	2,000,000.00	60,550.00	2,060,550.00
GRAND TOTALS:						77,000,000.00	77,039,135.88	73,009,956.67	483,653.47	73,493,610.14



City of San Angelo, Texas
Texas Compliance Change in Val Report
Sorted by Fund
July 1, 2016 - September 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
Fund: General									
102	FFB	GEN	07/01/2007	2,719.40	10,595,120.69	7,975,561.51	16,888,964.63	-8,913,403.12	1,681,717.57
999999995	1,681,717.57	0.320	/ /	2,719.40	10,595,120.69	7,975,561.51	16,888,964.63	-8,913,403.12	1,681,717.57
326	MM	GEN	09/04/2014	27,229.79	23,006,105.05	23,027,229.79	15,033,334.84	7,993,894.95	31,000,000.00
999999910	31,000,000.00	0.400	/ /	27,229.79	23,006,105.05	23,027,229.79	15,033,334.84	7,993,894.95	31,000,000.00
324	TULSA	GEN	07/15/2014	0.00	1,540,000.00	0.00	1,540,000.00	-1,540,000.00	0.00
899525RJ0	0.00	0.000	07/01/2016	385.00	1,540,000.00	0.00	1,540,000.00	-1,540,000.00	0.00
392	ANGLE	GEN	05/12/2016	0.00	4,999,236.11	0.00	5,000,000.00	-4,999,236.11	0.00
0347M2GB6	0.00	0.000	07/11/2016	0.00	4,999,236.11	0.00	5,000,000.00	-4,999,236.11	0.00
393	ANGLE	GEN	05/12/2016	0.00	4,996,388.89	0.00	5,000,000.00	-4,996,388.89	0.00
0347M2HA7	0.00	0.000	08/10/2016	0.00	4,996,388.89	0.00	5,000,000.00	-4,996,388.89	0.00
379	TNOTE	GEN	02/09/2016	2,486.41	2,999,964.96	0.00	3,000,000.00	-2,999,964.96	0.00
912828D64	0.00	0.000	08/31/2016	7,500.00	3,000,993.00	0.00	3,000,000.00	-3,000,993.00	0.00
401	CHESH	GEN	06/10/2016	0.00	4,993,387.50	0.00	5,000,000.00	-4,993,387.50	0.00
16536HJ85	0.00	0.000	09/08/2016	0.00	4,993,387.50	0.00	5,000,000.00	-4,993,387.50	0.00
372	TNOTE	GEN	11/30/2015	1,571.04	1,000,038.82	0.00	0.00	-33.69	1,000,005.13
912828WA4	1,000,000.00	0.611	10/15/2016	0.00	1,000,781.00	0.00	0.00	-619.00	1,000,162.00
410	CHESH	GEN	07/22/2016	0.00	0.00	4,991,125.00	0.00	4,998,126.39	4,998,126.39
16536HKL4	5,000,000.00	0.711	10/20/2016	0.00	0.00	4,991,125.00	0.00	4,998,126.39	4,998,126.39
420	MOUNT	GEN	08/26/2016	0.00	0.00	4,988,683.33	0.00	4,993,533.33	4,993,533.33
62455ALJ4	5,000,000.00	0.972	11/18/2016	0.00	0.00	4,988,683.33	0.00	4,993,533.33	4,993,533.33
380	TNOTE	GEN	02/09/2016	3,770.49	2,998,792.37	0.00	0.00	730.94	2,999,523.31
912828G46	3,000,000.00	0.597	11/30/2016	0.00	3,001,614.00	0.00	0.00	-141.00	3,001,473.00

Portfolio SANA

City of San Angelo, Texas
Texas Compliance Change in Val Report
July 1, 2016 - September 30, 2016

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
343	FHLB	GEN	05/04/2015	8,125.00	2,009,372.16	0.00	0.00	-5,338.57	2,004,033.59
313371PV2	2,000,000.00	0.551	12/09/2016	0.00	2,009,978.00	0.00	0.00	-5,304.00	2,004,674.00
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	1,997,940.00	0.00	0.00	3,960.00	2,001,900.00
373	TNOTE	GEN	11/25/2015	2,513.96	1,996,760.10	0.00	0.00	1,231.70	1,997,991.80
912828J35	2,000,000.00	0.745	02/28/2017	5,000.00	2,000,546.00	0.00	0.00	596.00	2,001,142.00
381	TNOTE	GEN	02/09/2016	3,770.94	2,997,421.88	0.00	0.00	980.11	2,998,401.99
912828J35	3,000,000.00	0.630	02/28/2017	7,500.00	3,000,819.00	0.00	0.00	894.00	3,001,713.00
387	TOWNG	GEN	03/28/2016	15,000.00	3,025,917.67	0.00	0.00	-9,147.41	3,016,770.26
403478EU0	3,000,000.00	0.770	03/16/2017	0.00	3,025,260.00	0.00	0.00	-12,300.00	3,012,960.00
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	0.00	2,007,708.00	0.00	0.00	-2,154.00	2,005,554.00
346	FHLMCC	GEN	05/26/2015	2,444.44	2,000,000.00	0.00	2,000,000.00	-2,000,000.00	0.00
3134G6YQ0	0.00	0.000	05/26/2017	4,000.00	2,000,662.00	0.00	2,000,000.00	-2,000,662.00	0.00
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	12,000.00	3,001,158.00	0.00	0.00	-2,766.00	2,998,392.00
374	TNOTE	GEN	11/30/2015	3,142.45	1,994,019.78	0.00	0.00	1,291.50	1,995,311.28
912828TM2	2,000,000.00	0.884	08/31/2017	6,250.00	2,001,796.00	0.00	0.00	-2,342.00	1,999,454.00
422	FFCB	GEN	09/06/2016	472.22	0.00	1,000,000.00	0.00	1,000,000.00	1,000,000.00
3133EGTG0	1,000,000.00	0.680	09/06/2017	0.00	0.00	1,000,000.00	0.00	1,000,545.00	1,000,545.00
407	FHLMCC	GEN	07/01/2016	1,625.00	0.00	1,000,000.00	0.00	1,000,000.00	1,000,000.00
3134G9G68	1,000,000.00	0.650	09/29/2017	1,588.88	0.00	1,000,000.00	0.00	998,872.00	998,872.00
365	FHLMCC	GEN	10/06/2015	364.58	3,000,000.00	0.00	3,000,000.00	-3,000,000.00	0.00
3134G7M81	0.00	0.000	10/06/2017	6,562.50	3,000,126.00	0.00	3,000,000.00	-3,000,126.00	0.00
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	0.00	4,001,416.00	0.00	0.00	-740.00	4,000,676.00

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Cusip	Par Value	YTM	Mat Date	Interest Received	Beginning Market Value				Ending Market Value
408	FHLMCC	GEN	07/12/2016	3,730.56	0.00	2,000,000.00	0.00	2,000,000.00	2,000,000.00
3134G9VV6	2,000,000.00	0.850	01/12/2018	0.00	0.00	2,000,000.00	0.00	1,998,862.00	1,998,862.00
411	FHLB	GEN	07/22/2016	2,875.00	0.00	1,998,500.00	0.00	1,998,692.74	1,998,692.74
3130A8SE4	2,000,000.00	0.800	01/19/2018	0.00	0.00	1,998,500.00	0.00	1,998,992.00	1,998,992.00
390	FHLBC	GEN	04/06/2016	437.50	2,999,983.33	0.00	3,000,000.00	-2,999,983.33	0.00
3130A7MH5	0.00	0.000	04/06/2018	7,875.00	3,000,090.00	0.00	3,000,000.00	-3,000,090.00	0.00
395	FHLMCS	GEN	05/18/2016	6,562.50	3,000,799.17	0.00	0.00	-525.00	3,000,274.17
3134G9GK7	3,000,000.00	0.857	05/18/2018	0.00	3,002,829.00	0.00	0.00	-2,325.00	3,000,504.00
400	FHLMCC	GEN	05/25/2016	10,000.00	4,000,000.00	0.00	0.00	0.00	4,000,000.00
3134G9KU0	4,000,000.00	1.000	05/25/2018	0.00	4,000,772.00	0.00	0.00	-644.00	4,000,128.00
406	FHLMCC	GEN	06/29/2016	5,000.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134G9UY1	2,000,000.00	1.000	06/29/2018	0.00	2,002,304.00	0.00	0.00	-4,288.00	1,998,016.00
409	FNMAC	GEN	07/20/2016	5,029.17	0.00	3,000,000.00	0.00	3,000,000.00	3,000,000.00
3136G3XL4	3,000,000.00	0.850	07/20/2018	0.00	0.00	3,000,000.00	0.00	2,993,097.00	2,993,097.00
414	FHLMCC	GEN	07/27/2016	3,733.33	0.00	1,999,400.00	0.00	1,999,826.67	1,999,826.67
3134G9Q67	2,000,000.00	1.065	07/27/2018	0.00	0.00	1,999,400.00	0.00	1,999,460.00	1,999,460.00
423	FHLMCC	GEN	09/13/2016	1,100.00	0.00	2,000,000.00	0.00	2,000,000.00	2,000,000.00
3134GAGF5	2,000,000.00	1.100	09/13/2018	0.00	0.00	2,000,000.00	0.00	2,000,134.00	2,000,134.00
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	1.204	10/29/2018	0.00	4,000,800.00	0.00	0.00	-1,256.00	3,999,544.00
402	FHLMCC	GEN	06/17/2016	2,066.67	2,000,000.00	0.00	2,000,000.00	-2,000,000.00	0.00
3134G9GB7	0.00	0.000	11/02/2018	3,000.00	2,000,166.00	0.00	2,000,000.00	-2,000,166.00	0.00
417	FHLMCC	GEN	08/23/2016	2,111.11	0.00	2,000,000.00	0.00	2,000,000.00	2,000,000.00
3134GAAP9	2,000,000.00	1.000	11/23/2018	0.00	0.00	2,000,000.00	0.00	1,999,616.00	1,999,616.00
384	FHLMCC	GEN	02/26/2016	5,958.33	3,000,000.00	0.00	3,000,000.00	-3,000,000.00	0.00
3134G8KZ1	0.00	0.000	02/26/2019	19,500.00	3,000,906.00	0.00	3,000,000.00	-3,000,906.00	0.00

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Cusip	Par Value	YTM	Mat Date	Interest Received	Beginning Market Value				Ending Market Value
389	FHLMCC	GEN	04/05/2016	6,750.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134G8UE7	2,000,000.00	1.350	04/05/2019	0.00	2,001,308.00	0.00	0.00	-1,298.00	2,000,010.00
394	FHLMCS	GEN	05/17/2016	1,875.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3134G8WL9	1,000,000.00	1.705	04/26/2019	1,437.50	1,000,208.00	0.00	0.00	-255.00	999,953.00
399	FHLMCC	GEN	05/24/2016	6,250.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134G9LD7	2,000,000.00	1.250	05/24/2019	0.00	2,000,604.00	0.00	0.00	-384.00	2,000,220.00
412	FNMAC	GEN	07/26/2016	4,513.89	0.00	2,000,000.00	0.00	2,000,000.00	2,000,000.00
3136G3D51	2,000,000.00	1.250	07/26/2019	0.00	0.00	2,000,000.00	0.00	1,996,598.00	1,996,598.00
421	FHLMCC	GEN	08/26/2016	3,791.67	0.00	3,002,400.00	0.00	3,001,925.42	3,001,925.42
3134GABN3	3,000,000.00	1.272	08/23/2019	0.00	0.00	3,002,400.00	0.00	3,000,507.00	3,000,507.00
Sub Totals For: Fund: General				179,020.45	111,153,308.48	60,982,899.63	64,462,299.47	-3,467,174.83	107,686,133.65
				112,548.07	111,191,022.24	60,982,899.63	64,462,299.47	-3,504,486.95	107,686,535.29
Fund: Lake Nasworthy									
103	FFB	LAKE	07/01/2007	3,653.42	1,972,741.68	158,094.74	1,115,910.17	-957,815.43	1,014,926.25
999999996	1,014,926.25	0.320	/ /	3,653.42	1,972,741.68	158,094.74	1,115,910.17	-957,815.43	1,014,926.25
329	MM	LAKE	10/20/2014	0.00	0.00	2,000,000.00	0.00	2,000,000.00	2,000,000.00
9999999911	2,000,000.00	0.000	/ /	0.00	0.00	2,000,000.00	0.00	2,000,000.00	2,000,000.00
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	998,970.00	0.00	0.00	1,980.00	1,000,950.00
366	FHLMCC	LAKE	10/06/2015	121.53	1,000,000.00	0.00	1,000,000.00	-1,000,000.00	0.00
3134G7M81	0.00	0.000	10/06/2017	2,187.50	1,000,042.00	0.00	1,000,000.00	-1,000,042.00	0.00
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	0.00	1,000,354.00	0.00	0.00	-185.00	1,000,169.00
396	FHLB	LAKE	05/20/2016	3,125.00	1,006,138.89	0.00	0.00	-792.68	1,005,346.21
313379DT3	1,000,000.00	0.929	06/08/2018	0.00	1,011,292.00	0.00	0.00	-4,499.00	1,006,793.00

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404	FHLMCC	LAKE	06/29/2016	2,750.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3134G9NK9	1,000,000.00	1.100	06/29/2018	0.00	1,000,298.00	0.00	0.00	-292.00	1,000,006.00
378	FHLBC	LAKE	01/27/2016	496.53	500,000.00	0.00	500,000.00	-500,000.00	0.00
3130A6YB7	0.00	0.000	07/27/2018	3,437.50	500,062.50	0.00	500,000.00	-500,062.50	0.00
418	FHLBC	LAKE	08/23/2016	1,187.50	0.00	1,000,000.00	0.00	1,000,000.00	1,000,000.00
3130A8VQ3	1,000,000.00	1.125	08/23/2018	0.00	0.00	1,000,000.00	0.00	1,000,045.00	1,000,045.00
403	FHLMCC	LAKE	06/28/2016	3,020.83	1,000,000.00	0.00	1,000,000.00	-1,000,000.00	0.00
3134G9NN3	0.00	0.000	12/28/2018	3,125.00	1,000,648.00	0.00	1,000,000.00	-1,000,648.00	0.00
405	FHLMCC	LAKE	06/29/2016	3,177.78	1,000,000.00	0.00	1,000,000.00	-1,000,000.00	0.00
3134G9NP8	0.00	0.000	03/29/2019	3,250.00	1,000,967.00	0.00	1,000,000.00	-1,000,967.00	0.00
397	FNMAC	LAKE	05/23/2016	4,500.00	1,500,000.00	0.00	0.00	0.00	1,500,000.00
3136G3NA9	1,500,000.00	1.200	05/23/2019	0.00	1,500,904.50	0.00	0.00	-862.50	1,500,042.00
413	FNMAC	LAKE	07/26/2016	1,805.56	0.00	1,000,000.00	0.00	1,000,000.00	1,000,000.00
3135G0M26	1,000,000.00	1.000	07/26/2019	0.00	0.00	1,000,000.00	0.00	996,043.00	996,043.00
415	FRMAC	LAKE	07/27/2016	862.22	0.00	499,558.21	0.00	499,584.41	499,584.41
3132X0HW4	500,000.00	1.000	07/26/2019	0.00	0.00	499,558.21	0.00	499,662.50	499,662.50
419	FHLMCC	LAKE	08/23/2016	686.11	0.00	500,000.00	0.00	500,000.00	500,000.00
3134G93S4	500,000.00	1.300	08/23/2019	0.00	0.00	500,000.00	0.00	500,127.50	500,127.50
424	FHLMCC	LAKE	09/30/2016	41.67	0.00	1,000,000.00	0.00	1,000,000.00	1,000,000.00
3134GAJR6	1,000,000.00	1.500	09/30/2020	0.00	0.00	1,000,000.00	0.00	1,001,123.00	1,001,123.00
398	FFCBC	LAKE	05/23/2016	4,333.33	1,500,000.00	0.00	1,500,000.00	-1,500,000.00	0.00
3133EGBN4	0.00	0.000	02/23/2023	7,500.00	1,500,780.00	0.00	1,500,000.00	-1,500,780.00	0.00
416	FHLBC	LAKE	08/17/2016	2,371.11	0.00	1,000,000.00	0.00	1,000,000.00	1,000,000.00
3130A8VN0	1,000,000.00	1.940	11/17/2023	0.00	0.00	1,000,000.00	0.00	999,998.00	999,998.00
388	FFCBC	LAKE	03/28/2016	466.67	1,000,000.00	0.00	1,000,000.00	-1,000,000.00	0.00
3133EFU47	0.00	0.000	12/28/2023	666.67	1,000,083.00	0.00	1,000,000.00	-1,000,083.00	0.00

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Sub Totals For: Fund: Lake Nasworthy				37,536.76	13,478,880.57	7,157,652.95	7,115,910.17	40,976.30	13,519,856.87
				23,820.09	13,487,142.68	7,157,652.95	7,115,910.17	32,742.57	13,519,885.25
Report Grand Totals:				216,557.21	124,632,189.05	68,140,552.58	71,578,209.64	-3,426,198.53	121,205,990.52
				136,368.16	124,678,164.92	68,140,552.58	71,578,209.64	-3,471,744.38	121,206,420.54