



Quarterly Investment Report
September 30, 2016 – December 31, 2016

PATTERSON & ASSOCIATES



INVESTMENT PROFESSIONALS

Closing Out A Surprising Year

The beginning of the year was full of anticipation for a growing economy. The Federal reserve had raised rates off the interminable zero percent in the shared belief of slow but sustainable growth and improving employment. And then reality set in and the growth continued but ever so moderately.

The employment rate kept falling but we were unsure if people had simply given up (participation rate) or employers were still not convinced enough to actually hire new workers. Of course the vitriolic election rhetoric did nothing to calm nerves or encourage change until that fateful day in November.

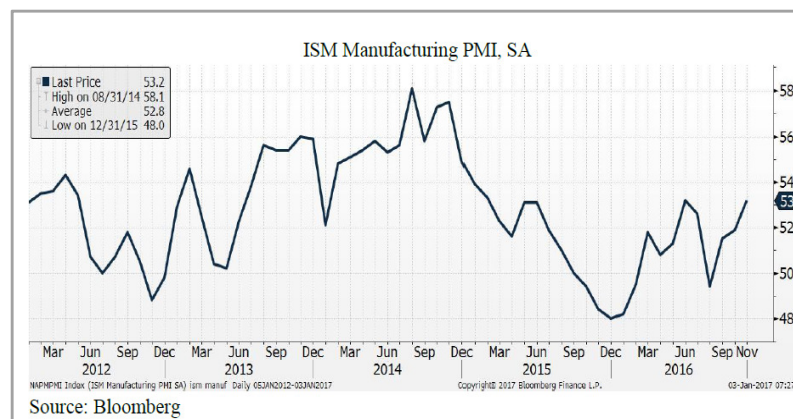
Meanwhile interest rates kept slowly rising as the market cautiously moved to push the Fed further. The US rates were held down by the significant difference in our rates versus the rest of the world. Even low positive rates in US Treasuries and agencies outshined negative rates in strong global sovereigns bonds. The 10-year German bond stayed at negative levels much of the year.

However, since the election in early November, not only the markets but the economy itself has been moving more positively. Two key areas – construction and manufacturing – which had up and down motions throughout the year, are both moving strongly forward. There has been a uniform surge in US business as well as consumer survey since November.

The US construction arena is especially strong showing an increase of 0.9%. Strong growth in single family starts and non-residential construction could be getting support from increasing mortgage rates, which are pushing buyers to commit.

In addition, the ISM (Institute of Supply Management) is up significantly to its highest rate in 2 years (54.7). This was even stronger than regional fed reports had indicated for the past quarter. Jumps in orders and production led the way giving a welcome year-end boost. Naturally the strength of the US dollar will continue to undercut our goods against other currencies. For awhile longer at least.

Helping the trend was an uptick in local government spending after a mid-year pull back



Global Underpinnings of Growth

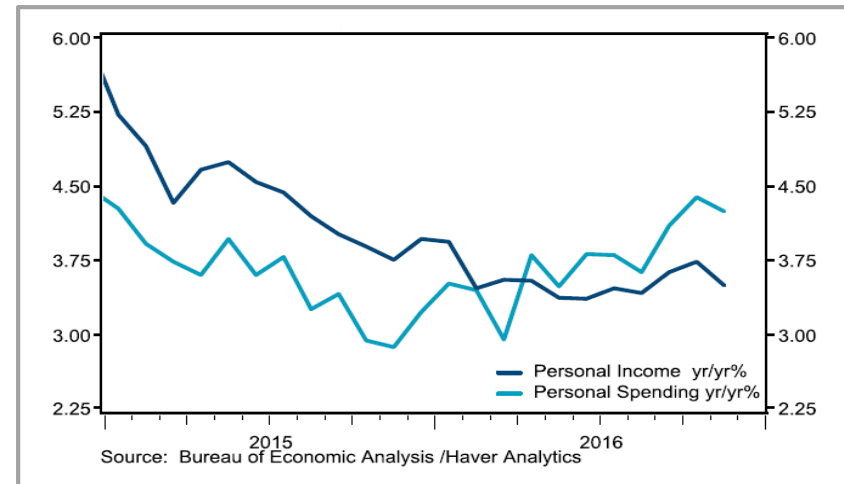
As part of the growth in the US the worker has seen an uptick in personal income and responded – as our consumers normally do – with increased spending, which aides the consumer retail and staples areas.

The markets in the US surged as investors moved money out of bonds to riskier assets (stocks) on plans espoused by the new administration. There remains however some nervousness about the impact of trade policy changes for both US and international products.

General global growth has also aided this general upward growth trajectory. German CPI doubled in the last quarter fed somewhat by higher oil prices. The internal strife between OPEC and non-OPEC members started to move prices up at yearend but they had remained low for most of the quarter.

The German unemployment rate also continued to decline even with the inflow of immigrants. In the UK, manufacturing jumped to its fastest pace in 2.5 years..

China, always a mystery because of fabricated data, continues to spur growth. Instead of the devaluing/supporting of the yuan that was attempted earlier in the year, the Chinese have now “downgraded” the US dollar. They accomplished this by dropping the weight of the USD in their basket of currencies which define the yuan. This lessens their need to devalue the yuan in case of a trade war.



Pensions remain on everyone’s mind as Dallas lead the news with its formidable underfunding. The Center for State and Local Gov’t Excellence notes that 74% of states and 57% of large localities cut of benefits between 2009 and 2014. Most cuts going to new employees. With 25% cutting COLA adjustments.

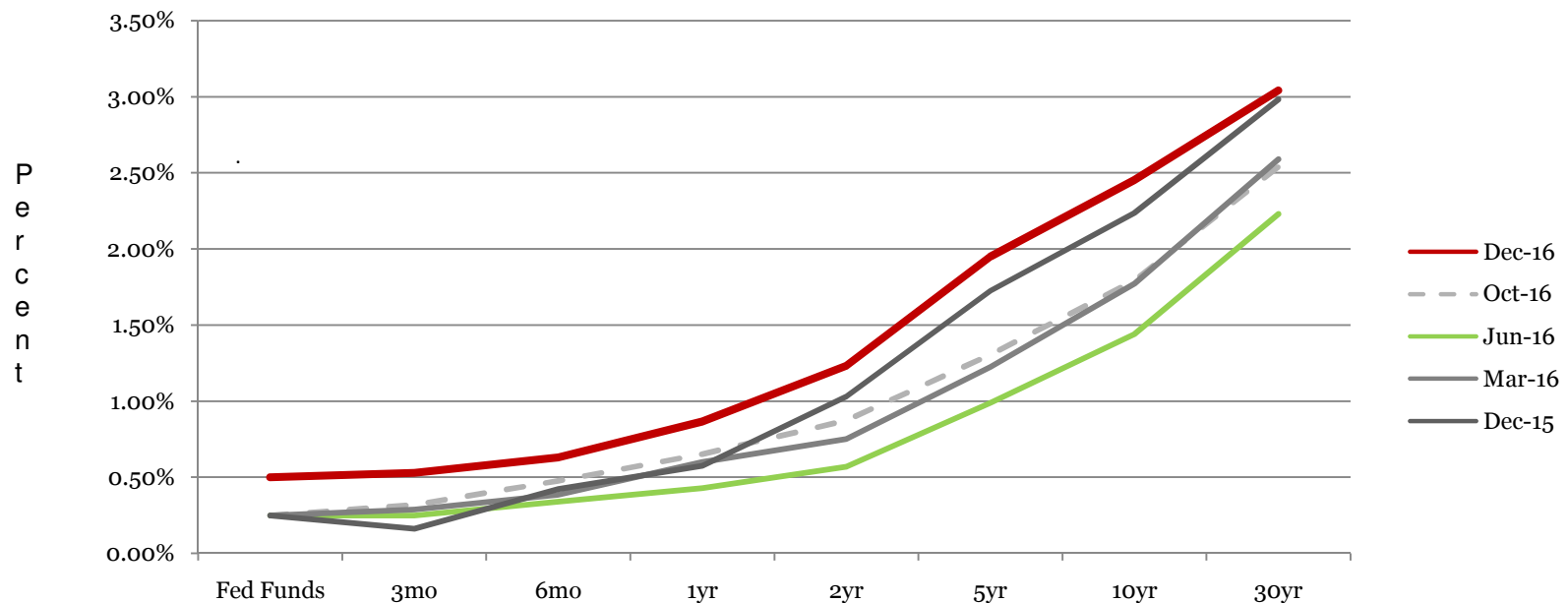
A notable bright spot was Puerto Rico’s new President who entered office cutting expenses and balancing budgets. PR utilities paid their \$192.5million interest in January which is an excellent sign of progress.

Hopefully 2017 will see continuing efforts in that direction. The bailout of the Italian bank , Monte Peschi, has begun but leading governments worldwide have \$7.7 trillion in debt maturing in 2017. That will be a real test of underlying strength globally.



Rates in 2016

- It seems appropriate at the end of the year to look back, by quarter, to the moves during 2016. For all the turmoil, the curve is only slightly higher than during the euphoria of the first rate increase and expected robust economy in December 2015.
- Reality knocked the curve back substantially as did the cacophony of the election in March.
- Brexit and ever mounting election rhetoric drove yields even lower in June as did new changes in banking regulations and changes to the structure of money market funds.
- October was in a wait and see position for the elections.
- Finally, in December, the FOMC had raised rates once again as expected and a new administration was being formed promising reduced regulations and tax reform, which boosted the animal spirits, set the Dow and NASDAQ to record highs, and moved money out of the treasury market towards more risk and yield. It drove rates to heights not seen in years.



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

City of San Angelo, Texas

General Revenue Fund Quarterly Investment Report September 30, 2016 – December 31, 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 September 30, 2016</u>		<u>Portfolio as of December 31, 2016</u>	
Beginning Book Value	\$ 107,686,134	Ending Book Value	\$ 109,964,087
Beginning Market Value	\$ 107,686,535	Ending Market Value	\$ 109,762,954
Unrealized Gain/Loss	\$ 401	Accrued Interest Receivable	\$ 50,363
		Unrealized Gain/Loss	\$ (201,133)
		Change in Unrealized Gain/Loss	\$ (201,534)
WAM at Beginning Period Date ¹	307 days	WAM at Ending Period Date	259 days
		Change in Market Value ²	\$ 2,076,419

Average Yield to Maturity for period (net of fees) **0.723%**
Average Yield 1 Year Treasury Bill for period **0.750%**

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

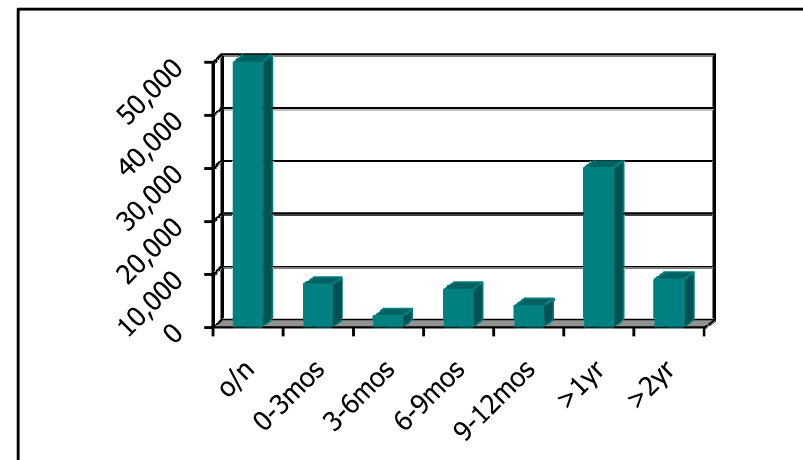
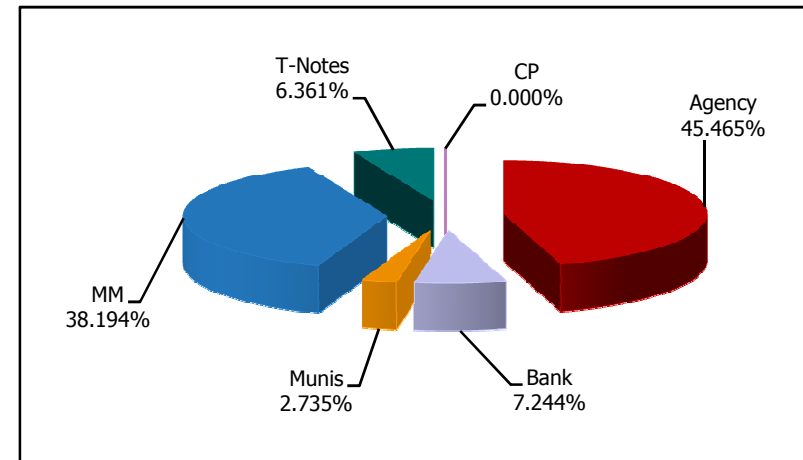
¹ WAM represents weighted average maturity.

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 December 31, 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 0.94%.



City of San Angelo, Texas

Lake Nasworthy Trust Quarterly Investment Report September 30, 2016 – December 31, 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 September 30, 2016</u>		<u>Portfolio as of December 31, 2016</u>	
Beginning Book Value	\$ 13,519,857	Ending Book Value	\$ 13,547,671
Beginning Market Value	\$ 13,519,885	Ending Market Value	\$ 13,392,175
Unrealized Gain/Loss	\$ 28	Accrued Interest Receivable	\$ 12,625
		Unrealized Gain/Loss	\$ (155,496)
		Change in Unrealized Gain/Loss	\$ (155,524)
WAM at Beginning Period Date ¹	741 days	WAM at Ending Period Date ¹	875 days
		Change in Market Value ²	\$ (127,710)

Average Yield to Maturity for period (net of fees)	1.153%
Average Yield 1 Year Treasury Note for period	0.750%
Average Yield 3 Year Treasury Note for period	1.230%

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.

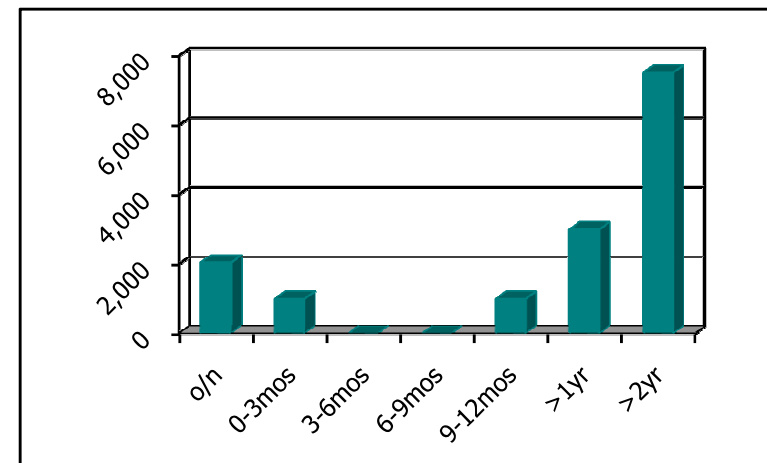
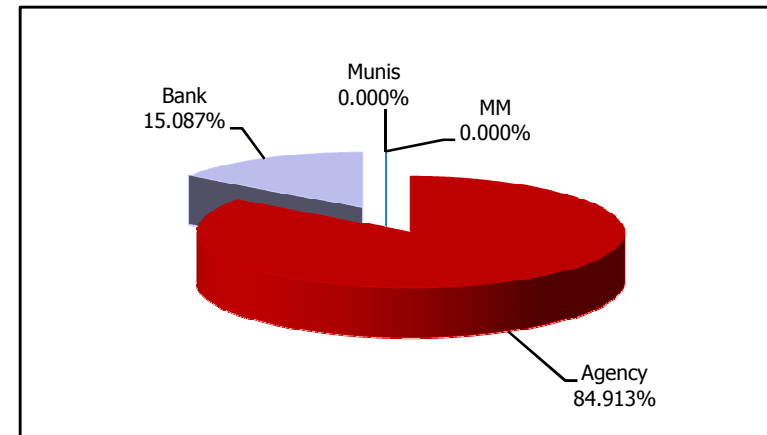
Lake Nasworthy Portfolio

As of December 31, 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 1.246%.





City of San Angelo, Texas
Portfolio Management
Portfolio Summary
December 31, 2016

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Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 365 Equiv.
Federal Agency Coupon Securities	61,500,000.00	61,140,684.50	61,499,050.87	49.79	842	640	1.030
Treasury Coupon Securities	7,000,000.00	6,998,898.00	6,995,208.39	5.66	480	111	0.736
Municipal Bonds	3,000,000.00	3,005,670.00	3,007,622.84	2.44	353	74	0.771
First Financial Bank	52,009,875.69	52,009,875.69	52,009,875.69	42.11	1	1	0.442
Investments	123,509,875.69	123,155,128.19	123,511,757.79	100.00%	456	327	0.760
Cash and Accrued Interest							
Accrued Interest at Purchase		3,558.33	3,558.33				
Subtotal		3,558.33	3,558.33				
Total Cash and Investments	123,509,875.69	123,158,686.52	123,515,316.12		456	327	0.760
Total Earnings							
	December 31	Month Ending	Fiscal Year To Date				
Current Year		79,122.22	233,080.67				

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
December 31, 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						
Federal Agency Coupon Securities	21	50,000,000.00	49,995,201.09	40.48	0.981	550
First Financial Bank	2	49,966,054.62	49,966,054.62	40.45	0.442	1
Treasury Coupon Securities	3	7,000,000.00	6,995,208.39	5.66	0.736	111
Municipal Bonds	1	3,000,000.00	3,007,622.84	2.44	0.771	74
Subtotal	27	109,966,054.62	109,964,086.94	89.03	0.714	260
Fund: Lake Nasworthy						
First Financial Bank	2	2,043,821.07	2,043,821.07	1.65	0.450	1
Federal Agency Coupon Securities	12	11,500,000.00	11,503,849.78	9.31	1.246	1,031
Subtotal	14	13,543,821.07	13,547,670.85	10.96	1.126	875
Total and Average	41	123,509,875.69	123,511,757.79	100.00	0.760	327



City of San Angelo, Texas
Fund GEN - General
Investments by Fund
December 31, 2016

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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
Federal Agency Coupon Securities											
3133EGTG0	422	FFCB Note	09/06/2016	1,000,000.00	1,000,000.00	998,600.00	0.680	0.670	0.680	09/06/2017	248
3133EGUA1	426	FFCB Note	10/07/2016	3,995,736.81	4,000,000.00	3,979,248.00	0.790	0.862	0.873	04/12/2018	466
3130A8SE4	411	FHLB Note	07/22/2016	1,998,944.13	2,000,000.00	1,997,462.00	0.750	0.789	0.800	01/19/2018	383
3134G4Z92	314	FHLMC Call Note	04/23/2014	2,000,000.00	2,000,000.00	2,002,898.00	0.875	0.871	0.883	04/17/2017	106
3134G74Q1	370	FHLMC Call Note	11/24/2015	4,000,000.00	4,000,000.00	3,996,292.00	0.850	0.838	0.850	11/24/2017	327
3134G8L49	383	FHLMC Call Note	02/25/2016	3,000,000.00	3,000,000.00	2,997,987.00	0.800	0.789	0.800	08/25/2017	236
3134G9LD7	399	FHLMC Call Note	05/24/2016	2,000,000.00	2,000,000.00	1,982,438.00	1.250	1.232	1.250	05/24/2019	873
3134G9KU0	400	FHLMC Call Note	05/25/2016	4,000,000.00	4,000,000.00	3,989,624.00	1.000	0.986	1.000	05/25/2018	509
3134G9UY1	406	FHLMC Call Note	06/29/2016	2,000,000.00	2,000,000.00	1,996,836.00	1.000	0.986	1.000	06/29/2018	544
3134G9G68	407	FHLMC Call Note	07/01/2016	1,000,000.00	1,000,000.00	998,394.00	0.650	0.641	0.650	09/29/2017	271
3134G9VV6	408	FHLMC Call Note	07/12/2016	2,000,000.00	2,000,000.00	1,991,168.00	0.850	0.838	0.850	01/12/2018	376
3134G9Q67	414	FHLMC Call Note	07/27/2016	2,000,000.00	2,000,000.00	1,992,462.00	1.050	1.050	1.065	07/27/2018	572
3134GAAP9	417	FHLMC Call Note	08/23/2016	2,000,000.00	2,000,000.00	1,985,014.00	1.000	0.986	1.000	11/23/2018	691
3134GABN3	421	FHLMC Call Note	08/26/2016	3,000,705.08	3,000,000.00	2,961,495.00	1.300	1.255	1.272	08/23/2019	964
3134GAGF5	423	FHLMC Call Note	09/13/2016	2,000,000.00	2,000,000.00	1,996,250.00	1.100	1.084	1.100	09/13/2018	620
3134GASE5	427	FHLMC Call Note	10/28/2016	2,000,000.00	2,000,000.00	1,989,168.00	1.050	1.035	1.050	10/26/2018	663
3134GAYE8	431	FHLMC Call Note	11/28/2016	2,000,000.00	2,000,000.00	1,993,252.00	1.125	1.109	1.125	11/28/2018	696
3134G9GK7	395	FHLMC Step Note	05/18/2016	3,000,000.00	3,000,000.00	2,995,689.00	0.875	0.845	0.857	05/18/2018	502
3136G3XL4	409	FNMA Call Note	07/20/2016	3,000,000.00	3,000,000.00	2,976,444.00	0.850	0.838	0.850	07/20/2018	565
3136G3D51	412	FNMA Call Note	07/26/2016	2,000,000.00	2,000,000.00	1,987,964.00	1.250	1.232	1.250	07/26/2019	936
3135G0J95	430	FNMA Call Note	11/15/2016	1,999,815.07	2,000,000.00	1,983,646.00	1.350	1.339	1.358	10/28/2019	1,030
Subtotal and Average				49,995,201.09	50,000,000.00	49,792,331.00		0.967	0.981		550
Treasury Coupon Securities											
912828J35	373	T Note	11/25/2015	1,999,223.50	2,000,000.00	2,000,184.00	0.500	0.735	0.745	02/28/2017	58
912828TM2	374	T Note	11/30/2015	1,996,602.79	2,000,000.00	1,998,438.00	0.625	0.872	0.884	08/31/2017	242
912828J35	381	T Note	02/09/2016	2,999,382.10	3,000,000.00	3,000,276.00	0.500	0.621	0.630	02/28/2017	58
Subtotal and Average				6,995,208.39	7,000,000.00	6,998,898.00		0.726	0.736		110
Municipal Bonds											
403478EU0	387	Town of Guttenberg NJ	03/28/2016	3,007,622.84	3,000,000.00	3,005,670.00	2.000	0.760	0.770	03/16/2017	74

Portfolio SANA
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**Fund GEN - General
Investments by Fund
December 31, 2016**

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Subtotal and Average				3,007,622.84	3,000,000.00	3,005,670.00		0.760	0.771		74
First Financial Bank											
999999995	102	First Financial Bank	07/01/2007	7,966,054.62	7,966,054.62	7,966,054.62	0.450	0.443	0.450		1
9999999910	326	Money Market Account	09/04/2014	42,000,000.00	42,000,000.00	42,000,000.00	0.440	0.433	0.440		1
Subtotal and Average				49,966,054.62	49,966,054.62	49,966,054.62		0.436	0.442		1
Total Investments and Average				109,964,086.94	109,966,054.62	109,762,953.62		0.705	0.714		259

Fund LAKE - Lake Nasworthy
Investments by Fund
December 31, 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	1,004,553.52	1,000,000.00	1,002,276.00	1.250	0.916	0.929	06/08/2018	523
3130A8VN0	416	FHLB Call Note	08/17/2016	1,000,000.00	1,000,000.00	950,664.00	1.940	1.913	1.940	11/17/2023	2,511
3130A8VQ3	418	FHLB Call Note	08/23/2016	1,000,000.00	1,000,000.00	998,313.00	1.125	1.109	1.125	08/23/2018	599
3134G74Q1	371	FHLMC Call Note	11/24/2015	1,000,000.00	1,000,000.00	999,073.00	0.850	0.838	0.850	11/24/2017	327
3134G9NK9	404	FHLMC Call Note	06/29/2016	1,000,000.00	1,000,000.00	994,235.00	1.100	1.084	1.100	06/29/2018	544
3134G93S4	419	FHLMC Call Note	08/23/2016	500,000.00	500,000.00	495,231.00	1.300	1.282	1.300	08/23/2019	964
3134GAJR6	424	FHLMC Call Note	09/30/2016	1,000,000.00	1,000,000.00	989,528.00	1.500	1.479	1.500	09/30/2020	1,368
3134GARV8	428	FHLMC Call Note	10/28/2016	1,000,000.00	1,000,000.00	986,664.00	1.300	1.282	1.300	10/25/2019	1,027
3136G3NA9	397	FNMA Call Note	05/23/2016	1,500,000.00	1,500,000.00	1,485,858.00	1.200	1.183	1.200	05/23/2019	872
3135G0M26	413	FNMA Call Note	07/26/2016	1,000,000.00	1,000,000.00	983,303.00	1.000	0.986	1.000	07/26/2019	936
3136G4EV1	429	FNMA Call Note	10/28/2016	999,675.00	1,000,000.00	970,568.00	1.625	1.613	1.635	10/28/2021	1,761
3132X0HW4	415	FAMCA Note	07/27/2016	499,621.26	500,000.00	492,640.50	0.970	0.986	1.000	07/26/2019	936
Subtotal and Average				11,503,849.78	11,500,000.00	11,348,353.50		1.229	1.246		1,030
First Financial Bank											
999999996	103	First Financial Bank	07/01/2007	2,043,821.07	2,043,821.07	2,043,821.07	0.450	0.443	0.450		1
9999999911	329	Money Market Account	10/20/2014	0.00	0.00	0.00					1
Subtotal and Average				2,043,821.07	2,043,821.07	2,043,821.07		0.444	0.450		1
Total Investments and Average				13,547,670.85	13,543,821.07	13,392,174.57		1.110	1.126		875



City of San Angelo, Texas Cash Reconciliation Report For the Period October 1, 2016 - December 31, 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											
10/05/2016	389	GEN	Interest	3134G8UE7	2,000,000.00	FHLMCC 2.0M 1.35% Mat.	04/05/2019	0.00	13,500.00	0.00	13,500.00
10/05/2016	389	GEN	Call	3134G8UE7	2,000,000.00	0.0M 1.35%	04/05/2019	0.00	0.00	2,000,000.00	2,000,000.00
10/07/2016	425	GEN	Purchase	40588LM55	4,000,000.00	HALKIN 4.0M 0.00% Mat.	12/05/2016	-3,995,083.33	0.00	0.00	-3,995,083.33
10/07/2016	426	GEN	Purchase	3133EGUA1	4,000,000.00	FFCB 4.0M 0.79% Mat. 04/12/2018	04/12/2018	-3,994,960.00	-2,194.44	0.00	-3,997,154.44
10/12/2016	426	GEN	Interest	3133EGUA1	4,000,000.00	FFCB 4.0M 0.79% Mat. 04/12/2018	04/12/2018	0.00	2,633.33	0.00	2,633.33
10/15/2016	372	GEN	Interest	912828WA4	1,000,000.00	TNOTE 1.0M 0.63% Mat. 10/15/201610/15/2016		0.00	3,125.00	0.00	3,125.00
10/15/2016	372	GEN	Maturity	912828WA4	1,000,000.00	TNOTE 1.0M 0.63% Mat. 10/15/201610/15/2016		0.00	0.00	1,000,000.00	1,000,000.00
10/17/2016	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
10/20/2016	410	GEN	Maturity	16536HKL4	5,000,000.00	CHESH 5.0M 0.00% Mat. 10/20/201610/20/2016		0.00	0.00	5,000,000.00	5,000,000.00
10/26/2016	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
10/26/2016	394	GEN	Call	3134G8WL9	1,000,000.00	0.0M 0.75%	04/26/2019	0.00	0.00	1,000,000.00	1,000,000.00
10/28/2016	427	GEN	Purchase	3134GASE5	2,000,000.00	FHLMCC 2.0M 1.05% Mat.	10/26/2018	-2,000,000.00	0.00	0.00	-2,000,000.00
10/29/2016	369	GEN	Interest	3136G2RW9	4,000,000.00	FNMAS 4.0M 0.75% Mat. 10/29/201810/29/2018		0.00	15,000.00	0.00	15,000.00
10/29/2016	369	GEN	Call	3136G2RW9	4,000,000.00	0.0M 0.75%	10/29/2018	0.00	0.00	4,000,000.00	4,000,000.00
11/15/2016	430	GEN	Purchase	3135G0J95	2,000,000.00	FNMAC 2.0M 1.35% Mat.	10/28/2019	-1,999,500.00	-1,275.00	0.00	-2,000,775.00
11/18/2016	420	GEN	Maturity	62455ALJ4	5,000,000.00	MOUNT 5.0M 0.00% Mat.	11/18/2016	0.00	0.00	5,000,000.00	5,000,000.00
11/24/2016	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
11/24/2016	399	GEN	Interest	3134G9LD7	2,000,000.00	FHLMCC 2.0M 1.25% Mat.	05/24/2019	0.00	12,500.00	0.00	12,500.00
11/25/2016	400	GEN	Interest	3134G9KU0	4,000,000.00	FHLMCC 4.0M 1.00% Mat.	05/25/2018	0.00	20,000.00	0.00	20,000.00
11/28/2016	431	GEN	Purchase	3134GAYE8	2,000,000.00	FHLMCC 2.0M 1.13% Mat.	11/28/2018	-2,000,000.00	0.00	0.00	-2,000,000.00
11/30/2016	380	GEN	Interest	912828G46	3,000,000.00	TNOTE 3.0M 0.50% Mat. 11/30/201611/30/2016		0.00	7,500.00	0.00	7,500.00
11/30/2016	380	GEN	Maturity	912828G46	3,000,000.00	TNOTE 3.0M 0.50% Mat. 11/30/201611/30/2016		0.00	0.00	3,000,000.00	3,000,000.00
12/05/2016	425	GEN	Maturity	40588LM55	4,000,000.00	HALKIN 4.0M 0.00% Mat.	12/05/2016	0.00	0.00	4,000,000.00	4,000,000.00
12/09/2016	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
12/09/2016	343	GEN	Maturity	313371PV2	2,000,000.00	FHLB 2.0M 1.63% Mat. 12/09/2016	12/09/2016	0.00	0.00	2,000,000.00	2,000,000.00
12/15/2016	350	GEN	Interest	63165TPL3	2,000,000.00	NCNY 2.0M 1.13% Mat. 12/15/2016	12/15/2016	0.00	34,562.50	0.00	34,562.50
12/15/2016	350	GEN	Maturity	63165TPL3	2,000,000.00	NCNY 2.0M 1.13% Mat. 12/15/2016	12/15/2016	0.00	0.00	2,000,000.00	2,000,000.00
12/29/2016	406	GEN	Interest	3134G9UY1	2,000,000.00	FHLMCC 2.0M 1.00% Mat.	06/29/2018	0.00	10,000.00	0.00	10,000.00
Subtotal								-13,989,543.33	159,226.39	29,000,000.00	15,169,683.06

Lake Nasworthy

10/28/2016	428	LAKE	Purchase	3134GARV8	1,000,000.00	FHLMCC 1.0M 1.30% Mat.	10/25/2019	-1,000,000.00	0.00	0.00	-1,000,000.00
10/28/2016	429	LAKE	Purchase	3136G4EV1	1,000,000.00	FNMAC 1.0M 1.63% Mat.	10/28/2021	-999,500.00	0.00	0.00	-999,500.00
11/17/2016	416	LAKE	Interest	3130A8VN0	1,000,000.00	FHLBC 1.0M 1.94% Mat. 11/17/2023	11/17/2023	0.00	4,850.00	0.00	4,850.00
11/23/2016	397	LAKE	Interest	3136G3NA9	1,500,000.00	FNMAC 1.5M 1.20% Mat.	05/23/2019	0.00	9,000.00	0.00	9,000.00
11/24/2016	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
12/08/2016	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
12/15/2016	351	LAKE	Interest	63165TPL3	1,000,000.00	NCNY 1.0M 1.13% Mat. 12/15/2016	12/15/2016	0.00	17,281.25	0.00	17,281.25

Portfolio SANA
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**City of San Angelo, Texas
Cash Reconciliation Report**

For the Period October 1, 2016 - December 31, 2016

Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
Lake Nasworthy											
12/15/2016	351	LAKE	Maturity	63165TPL3	1,000,000.00	NCNY 1.0M 1.13% Mat. 12/15/2016	12/15/2016	0.00	0.00	1,000,000.00	1,000,000.00
12/29/2016	404	LAKE	Interest	3134G9NK9	1,000,000.00	FHLMCC 1.0M 1.10% Mat.	06/29/2018	0.00	5,500.00	0.00	5,500.00
Subtotal								-1,999,500.00	47,131.25	1,000,000.00	-952,368.75
Total								-15,989,043.33	206,357.64	30,000,000.00	14,217,314.31



**City of San Angelo, Texas
Purchases Report
Sorted by Fund - Fund
October 1, 2016 - December 31, 2016**

Patterson & Associates
901 S. MoPac
Suite 195
Austin, TX 78746
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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													
3133EGUA1	426	GEN	FAC	FFCB	4,000,000.00	10/07/2016	10/12 - 04/12	3,994,960.00	Received	0.790	04/12/2018	0.874	3,995,736.81
40588LM55	425	GEN	ACP	HALKIN	4,000,000.00	10/07/2016	12/05 - At Maturity	3,995,083.33			12/05/2016	0.751	0.00
3134GASE5	427	GEN	FAC	FHLMCC	2,000,000.00	10/28/2016	04/26 - 10/26	2,000,000.00		1.050	10/26/2018	1.050	2,000,000.00
3135G0J95	430	GEN	FAC	FNMAC	2,000,000.00	11/15/2016	04/28 - 10/28	1,999,500.00	1,275.00	1.350	10/28/2019	1.359	1,999,815.07
3134GAYE8	431	GEN	FAC	FHLMCC	2,000,000.00	11/28/2016	05/28 - 11/28	2,000,000.00		1.125	11/28/2018	1.125	2,000,000.00
				Subtotal	14,000,000.00			13,989,543.33	1,275.00				9,995,551.88
Lake Nasworthy													
3134GARV8	428	LAKE	FAC	FHLMCC	1,000,000.00	10/28/2016	04/25 - 10/25	1,000,000.00		1.300	10/25/2019	1.300	1,000,000.00
3136G4EV1	429	LAKE	FAC	FNMAC	1,000,000.00	10/28/2016	04/28 - 10/28	999,500.00		1.625	10/28/2021	1.635	999,675.00
				Subtotal	2,000,000.00			1,999,500.00	0.00				1,999,675.00
				Total Purchases	16,000,000.00			15,989,043.33	1,275.00				11,995,226.88

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 October 1, 2016 - December 31, 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
912828WA4	372	GEN	TRC	TNOTE	1,000,000.00	10/15/2016	11/30/2015	0.625	1,000,000.00	3,125.00	1,003,125.00	3,125.00
16536HKL4	410	GEN	ACP	CHESH	5,000,000.00	10/20/2016	07/22/2016		5,000,000.00	0.00	5,000,000.00	0.00
62455ALJ4	420	GEN	ACP	MOUNT	5,000,000.00	11/18/2016	08/26/2016		5,000,000.00	0.00	5,000,000.00	0.00
912828G46	380	GEN	TRC	TNOTE	3,000,000.00	11/30/2016	02/09/2016	0.500	3,000,000.00	7,500.00	3,007,500.00	7,500.00
40588LM55	425	GEN	ACP	HALKIN	4,000,000.00	12/05/2016	10/07/2016		4,000,000.00	0.00	4,000,000.00	0.00
313371PV2	343	GEN	FAC	FHLB	2,000,000.00	12/09/2016	05/04/2015	1.625	2,000,000.00	16,250.00	2,016,250.00	16,250.00
63165TPL3	350	GEN	MC1	NCNY	2,000,000.00	12/15/2016	06/02/2015	1.125	2,000,000.00	34,562.50	2,034,562.50	34,562.50
63165TPL3	351	LAKE	MC1	NCNY	1,000,000.00	12/15/2016	06/02/2015	1.125	1,000,000.00	17,281.25	1,017,281.25	17,281.25
Total Maturities					23,000,000.00				23,000,000.00	78,718.75	23,078,718.75	78,718.75



**City of San Angelo, Texas
Sales/Call Report
Sorted by Maturity Date - Fund
October 1, 2016 - December 31, 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
10/29/2018												
3136G2RW9	369	GEN	FNMAS FAC	10/30/2015	10/29/2016 10/29/2018	4,000,000.00	0.750 V	4,000,000.00	4,000,000.00	15,000.00	4,015,000.00 Call	15,000.00
					Subtotal	4,000,000.00		4,000,000.00	4,000,000.00	15,000.00	4,015,000.00	15,000.00
04/05/2019												
3134G8UE7	389	GEN	FHLMCC FAC	04/05/2016	10/05/2016 04/05/2019	2,000,000.00	1.350	2,000,000.00	2,000,000.00	13,500.00	2,013,500.00 Call	13,500.00
					Subtotal	2,000,000.00		2,000,000.00	2,000,000.00	13,500.00	2,013,500.00	13,500.00
04/26/2019												
3134G8WL9	394	GEN	FHLMCS FAC	05/17/2016	10/26/2016 04/26/2019	1,000,000.00	0.750 V	1,000,000.00	1,000,000.00	1,875.00	1,001,875.00 Call	1,875.00
					Subtotal	1,000,000.00		1,000,000.00	1,000,000.00	1,875.00	1,001,875.00	1,875.00
					Total Sales	7,000,000.00		7,000,000.00	7,000,000.00	30,375.00	7,030,375.00	30,375.00

V - Security with variable rate change.



City of San Angelo, Texas
Interest Earnings
Sorted by Fund - Fund
October 1, 2016 - December 31, 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												
3133EGTG0	422	GEN	FAC	1,000,000.00	1,000,000.00	1,000,000.00	09/06/2017	0.680	0.674	1,700.00	0.00	1,700.00
3133EGUA1	426	GEN	FAC	4,000,000.00	0.00	3,734,788.84	04/12/2018	0.790	0.866	7,373.34	776.81	8,150.15
3130A8SE4	411	GEN	FAC	2,000,000.00	1,998,692.74	1,998,820.71	01/19/2018	0.750	0.794	3,750.00	251.39	4,001.39
313371PV2	343	GEN	FAC	0.00	2,004,033.59	1,501,493.25	12/09/2016	1.625	0.556	6,138.89	-4,033.59	2,105.30
912828J35	373	GEN	TRC	2,000,000.00	1,997,991.80	1,998,614.34	02/28/2017	0.500	0.749	2,541.44	1,231.70	3,773.14
912828J35	381	GEN	TRC	3,000,000.00	2,998,401.99	2,998,897.37	02/28/2017	0.500	0.634	3,812.16	980.11	4,792.27
912828TM2	374	GEN	TRC	2,000,000.00	1,995,311.28	1,995,964.05	08/31/2017	0.625	0.888	3,176.80	1,291.51	4,468.31
912828G46	380	GEN	TRC	0.00	2,999,523.31	1,956,368.89	11/30/2016	0.500	0.595	2,459.02	476.69	2,935.71
912828WA4	372	GEN	TRC	0.00	1,000,005.13	152,174.28	10/15/2016	0.625	0.610	239.07	-5.13	233.94
3136G3D51	412	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	07/26/2019	1.250	1.240	6,250.00	0.00	6,250.00
3135G0J95	430	GEN	FAC	2,000,000.00	0.00	1,021,567.60	10/28/2019	1.350	1.462	3,450.00	315.07	3,765.07
3136G3XL4	409	GEN	FAC	3,000,000.00	3,000,000.00	3,000,000.00	07/20/2018	0.850	0.843	6,375.00	0.00	6,375.00
3136G2RW9	369	GEN	FAC	0.00	4,000,000.00	1,217,391.30	10/29/2018	1.000	0.760	2,333.34	0.00	2,333.34
3134GAYE8	431	GEN	FAC	2,000,000.00	0.00	739,130.43	11/28/2018	1.125	1.107	2,062.50	0.00	2,062.50
3134G9VV6	408	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	01/12/2018	0.850	0.843	4,250.00	0.00	4,250.00
3134GAAP9	417	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	11/23/2018	1.000	0.992	5,000.00	0.00	5,000.00
3134GABN3	421	GEN	FAC	3,000,000.00	3,001,925.42	3,001,304.20	08/23/2019	1.300	1.128	9,750.00	-1,220.34	8,529.66
3134G9G68	407	GEN	FAC	1,000,000.00	1,000,000.00	1,000,000.00	09/29/2017	0.650	0.645	1,625.00	0.00	1,625.00
3134GAGF5	423	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	09/13/2018	1.100	1.091	5,500.00	0.00	5,500.00
3134GASE5	427	GEN	FAC	2,000,000.00	0.00	1,413,043.48	10/26/2018	1.050	1.032	3,675.00	0.00	3,675.00
3134G9Q67	414	GEN	FAC	2,000,000.00	1,999,826.67	1,999,976.45	07/27/2018	1.050	1.076	5,250.00	173.33	5,423.33
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
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
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
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
3134G8UE7	389	GEN	FAC	0.00	2,000,000.00	86,956.52	04/05/2019	1.350	1.369	300.00	0.00	300.00
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
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
3134G8WL9	394	GEN	FAC	0.00	1,000,000.00	271,739.13	04/26/2019	0.875	0.760	520.83	0.00	520.83
3134G9GK7	395	GEN	FAC	3,000,000.00	3,000,274.17	3,000,069.62	05/18/2018	0.875	0.832	6,562.50	-274.17	6,288.33

Portfolio SANA

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City of San Angelo, Texas
Interest Earnings
October 1, 2016 - December 31, 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												
999999995	102	GEN	RR4	7,966,054.62	1,681,717.57	6,080,898.31		0.450	0.449	6,875.37	0.00	6,875.37
63165TPL3	350	GEN	MC1	0.00	2,000,000.00	1,630,434.78	12/15/2016	1.125	1.125	4,625.00	0.00	4,625.00
9999999910	326	GEN	RR4	42,000,000.00	31,000,000.00	32,086,956.52		0.440	0.382	30,922.14	0.00	30,922.14
403478EU0	387	GEN	MC1	3,000,000.00	3,016,770.26	3,012,113.69	03/16/2017	2.000	0.771	15,000.00	-9,147.42	5,852.58
16536HKL4	410	GEN	ACP	0.00	4,998,126.39	1,032,425.41	10/20/2016		0.720	0.00	1,873.61	1,873.61
62455ALJ4	420	GEN	ACP	0.00	4,993,533.33	2,607,043.84	11/18/2016		0.984	0.00	6,466.67	6,466.67
40588LM55	425	GEN	ACP	0.00	0.00	2,563,667.57	12/05/2016		0.761	0.00	4,916.67	4,916.67
Subtotal				109,966,054.62	107,686,133.65	108,101,840.60		0.718		191,642.40	4,072.91	195,715.31
Fund: Lake Nasworthy												
313379DT3	396	LAKE	FAC	1,000,000.00	1,005,346.21	1,004,942.68	06/08/2018	1.250	0.921	3,125.00	-792.69	2,332.31
3136G4EV1	429	LAKE	FAC	1,000,000.00	0.00	706,231.34	10/28/2021	1.625	1.696	2,843.75	175.00	3,018.75
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
3135G0M26	413	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	07/26/2019	1.000	0.992	2,500.00	0.00	2,500.00
3134G93S4	419	LAKE	FAC	500,000.00	500,000.00	500,000.00	08/23/2019	1.300	1.289	1,625.00	0.00	1,625.00
3134GAJR6	424	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	09/30/2020	1.500	1.488	3,750.00	0.00	3,750.00
3134GARV8	428	LAKE	FAC	1,000,000.00	0.00	706,521.74	10/25/2019	1.300	1.278	2,275.00	0.00	2,275.00
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
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
3130A8VN0	416	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	11/17/2023	1.940	1.924	4,850.00	0.00	4,850.00
3130A8VQ3	418	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	08/23/2018	1.125	1.116	2,812.50	0.00	2,812.50
999999996	103	LAKE	RR4	2,043,821.07	1,014,926.25	1,038,060.59		0.450	0.483	1,264.95	0.00	1,264.95
63165TPL3	351	LAKE	MC1	0.00	1,000,000.00	815,217.39	12/15/2016	1.125	1.125	2,312.50	0.00	2,312.50
3132X0HW4	415	LAKE	FAC	500,000.00	499,584.41	499,603.17	07/26/2019	0.970	0.992	1,212.50	36.85	1,249.35
Subtotal				13,543,821.07	11,519,856.87	12,770,576.92		1.161		37,946.20	-580.84	37,365.36
Total				123,509,875.69	119,205,990.52	120,872,417.52		0.765		229,588.60	3,492.07	233,080.67



**City of San Angelo, Texas
Accrued Interest
Sorted by Fund - Fund
October 1, 2016 - December 31, 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	472.22	0.00	1,700.00	0.00	2,172.22
3133EGUA1	426	FAC	4,000,000.00	04/12/2018	0.790	0.00	2,194.44	7,373.34	2,633.33	6,934.45
313371PV2	343	FAC	0.00	12/09/2016	1.625	10,111.11	0.00	6,138.89	16,250.00	0.00
3130A8SE4	411	FAC	2,000,000.00	01/19/2018	0.750	3,000.00	0.00	3,750.00	0.00	6,750.00
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
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
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
3134G8UE7	389	FAC	0.00	04/05/2019	1.350	13,200.00	0.00	300.00	13,500.00	0.00
3134G9LD7	399	FAC	2,000,000.00	05/24/2019	1.250	8,819.44	0.00	6,250.00	12,500.00	2,569.44
3134G9KU0	400	FAC	4,000,000.00	05/25/2018	1.000	14,000.00	0.00	10,000.00	20,000.00	4,000.00
3134G9UY1	406	FAC	2,000,000.00	06/29/2018	1.000	5,111.11	0.00	5,000.00	10,000.00	111.11
3134G9G68	407	FAC	1,000,000.00	09/29/2017	0.650	36.12	0.00	1,625.00	0.00	1,661.12
3134G9VV6	408	FAC	2,000,000.00	01/12/2018	0.850	3,730.56	0.00	4,250.00	0.00	7,980.56
3134G9Q67	414	FAC	2,000,000.00	07/27/2018	1.050	3,733.33	0.00	5,250.00	0.00	8,983.33
3134GAAP9	417	FAC	2,000,000.00	11/23/2018	1.000	2,111.11	0.00	5,000.00	0.00	7,111.11
3134GABN3	421	FAC	3,000,000.00	08/23/2019	1.300	4,116.67	0.00	9,750.00	0.00	13,866.67
3134GAGF5	423	FAC	2,000,000.00	09/13/2018	1.100	1,100.00	0.00	5,500.00	0.00	6,600.00
3134GASE5	427	FAC	2,000,000.00	10/26/2018	1.050	0.00	0.00	3,675.00	0.00	3,675.00
3134GAYE8	431	FAC	2,000,000.00	11/28/2018	1.125	0.00	0.00	2,062.50	0.00	2,062.50
3134G8WL9	394	FAC	0.00	04/26/2019	0.875	1,354.17	0.00	520.83	1,875.00	0.00
3134G9GK7	395	FAC	3,000,000.00	05/18/2018	0.875	9,697.92	0.00	6,562.50	0.00	16,260.42
3136G3XL4	409	FAC	3,000,000.00	07/20/2018	0.850	5,029.17	0.00	6,375.00	0.00	11,404.17
3136G3D51	412	FAC	2,000,000.00	07/26/2019	1.250	4,513.89	0.00	6,250.00	0.00	10,763.89
3135G0J95	430	FAC	2,000,000.00	10/28/2019	1.350	0.00	1,275.00	3,450.00	0.00	4,725.00
3136G2RW9	369	FAC	0.00	10/29/2018	1.000	12,666.66	0.00	2,333.34	15,000.00	0.00
912828WA4	372	TRC	0.00	10/15/2016	0.625	2,885.93	0.00	239.07	3,125.00	0.00
912828J35	373	TRC	2,000,000.00	02/28/2017	0.500	856.35	0.00	2,541.44	0.00	3,397.79
912828TM2	374	TRC	2,000,000.00	08/31/2017	0.625	1,070.44	0.00	3,176.80	0.00	4,247.24
912828G46	380	TRC	0.00	11/30/2016	0.500	5,040.98	0.00	2,459.02	7,500.00	0.00
912828J35	381	TRC	3,000,000.00	02/28/2017	0.500	1,284.53	0.00	3,812.16	0.00	5,096.69
63165TPL3	350	MC1	0.00	12/15/2016	1.125	29,937.50	0.00	4,625.00	34,562.50	0.00
403478EU0	387	MC1	3,000,000.00	03/16/2017	2.000	32,333.33	0.00	15,000.00	0.00	47,333.33
999999995	102	RR4	7,966,054.62		0.450	0.00	0.00	6,875.37	6,875.37	0.00
9999999910	326	RR4	42,000,000.00		0.440	0.00	0.00	30,922.14	30,922.14	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.

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
Subtotal			109,966,054.62			198,579.20	3,469.44	191,642.40	200,493.34	193,197.70
Lake Nasworthy										
313379DT3	396	FAC	1,000,000.00	06/08/2018	1.250	3,923.61	0.00	3,125.00	6,250.00	798.61
3130A8VN0	416	FAC	1,000,000.00	11/17/2023	1.940	2,371.11	0.00	4,850.00	4,850.00	2,371.11
3130A8VQ3	418	FAC	1,000,000.00	08/23/2018	1.125	1,187.50	0.00	2,812.50	0.00	4,000.00
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
3134G9NK9	404	FAC	1,000,000.00	06/29/2018	1.100	2,811.11	0.00	2,750.00	5,500.00	61.11
3134G93S4	419	FAC	500,000.00	08/23/2019	1.300	686.11	0.00	1,625.00	0.00	2,311.11
3134GAJR6	424	FAC	1,000,000.00	09/30/2020	1.500	41.67	0.00	3,750.00	0.00	3,791.67
3134GARV8	428	FAC	1,000,000.00	10/25/2019	1.300	0.00	0.00	2,275.00	0.00	2,275.00
3136G3NA9	397	FAC	1,500,000.00	05/23/2019	1.200	6,400.00	0.00	4,500.00	9,000.00	1,900.00
3135G0M26	413	FAC	1,000,000.00	07/26/2019	1.000	1,805.56	0.00	2,500.00	0.00	4,305.56
3136G4EV1	429	FAC	1,000,000.00	10/28/2021	1.625	0.00	0.00	2,843.75	0.00	2,843.75
3132X0HW4	415	FAC	500,000.00	07/26/2019	0.970	862.22	0.00	1,212.50	0.00	2,074.72
63165TPL3	351	MC1	0.00	12/15/2016	1.125	14,968.75	0.00	2,312.50	17,281.25	0.00
999999996	103	RR4	2,043,821.07		0.450	0.00	0.00	1,264.95	1,264.95	0.00
9999999911	329	RR4	0.00			0.00	0.00	0.00	0.00	0.00
Subtotal			13,543,821.07			38,056.25	0.00	37,946.20	48,396.20	27,606.25
Total			123,509,875.69			236,635.45	3,469.44	229,588.60	248,889.54	220,803.95

* 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
October 1, 2016 - December 31, 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 10/01/2016	Amount Amortized This Period	Amt Amortized Through 12/31/2016	Amount Unamortized Through 12/31/2016
General										
410	GEN	10/20/2016	5,000,000.00	4,991,125.00	-8,875.00	0.00	7,001.39	1,873.61	8,875.00	0.00
Chesham Finance CP							-1,873.61			
426	GEN	04/12/2018	4,000,000.00	3,994,960.00	-5,040.00	3,995,736.81	0.00	776.81	776.81	-4,263.19
FFCB Note			0.790				-5,040.00			
343	GEN	12/09/2016	2,000,000.00	2,034,107.54	34,107.54	0.00	-30,073.95	-4,033.59	-34,107.54	0.00
FHLB Note			1.625				4,033.59			
411	GEN	01/19/2018	2,000,000.00	1,998,500.00	-1,500.00	1,998,944.13	192.74	251.39	444.13	-1,055.87
FHLB Note			0.750				-1,307.26			
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			
414	GEN	07/27/2018	2,000,000.00	1,999,400.00	-600.00	2,000,000.00	426.67	173.33	600.00	0.00
FHLMC Call Note		10/27/2016	1.050				-173.33			
421	GEN	08/23/2019	3,000,000.00	3,002,400.00	2,400.00	3,000,705.08	-474.58	-1,220.34	-1,694.92	705.08
FHLMC Call Note		02/23/2017	1.300				1,925.42			
395	GEN	05/18/2018	3,000,000.00	3,001,050.00	1,050.00	3,000,000.00	-775.83	-274.17	-1,050.00	0.00
FHLMC Step Note		11/18/2016	0.875				274.17			
430	GEN	10/28/2019	2,000,000.00	1,999,500.00	-500.00	1,999,815.07	0.00	315.07	315.07	-184.93
FNMA Call Note		01/28/2017	1.350				-500.00			
425	GEN	12/05/2016	4,000,000.00	3,995,083.33	-4,916.67	0.00	0.00	4,916.67	4,916.67	0.00
Halkin Finance CP							-4,916.67			
420	GEN	11/18/2016	5,000,000.00	4,988,683.33	-11,316.67	0.00	4,850.00	6,466.67	11,316.67	0.00
Mountcliff Funding CP							-6,466.67			
372	GEN	10/15/2016	1,000,000.00	1,000,117.19	117.19	0.00	-112.06	-5.13	-117.19	0.00
T Note			0.625				5.13			
373	GEN	02/28/2017	2,000,000.00	1,993,828.13	-6,171.87	1,999,223.50	4,163.67	1,231.70	5,395.37	-776.50
T Note			0.500				-2,008.20			
374	GEN	08/31/2017	2,000,000.00	1,991,015.63	-8,984.37	1,996,602.79	4,295.65	1,291.51	5,587.16	-3,397.21
T Note			0.625				-4,688.72			
380	GEN	11/30/2016	3,000,000.00	2,997,656.25	-2,343.75	0.00	1,867.06	476.69	2,343.75	0.00
T Note			0.500				-476.69			
381	GEN	02/28/2017	3,000,000.00	2,995,898.44	-4,101.56	2,999,382.10	2,503.55	980.11	3,483.66	-617.90
T Note			0.500				-1,598.01			
387	GEN	03/16/2017	3,000,000.00	3,035,370.00	35,370.00	3,007,622.84	-18,599.74	-9,147.42	-27,747.16	7,622.84
Town of Guttenberg NJ			2.000				16,770.26			

Portfolio SANA
 AP

City of San Angelo, Texas
Amortization Schedule
October 1, 2016 - December 31, 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 10/01/2016	Amount Amortized This Period	Amt Amortized Through 12/31/2016	Amount Unamortized Through 12/31/2016
Subtotal				48,018,194.84	18,194.84	27,998,032.32	-24,235.43 -6,040.59	4,072.91	-20,162.52	-1,967.68
Lake Nasworthy										
396 FHLB Note	LAKE	06/08/2018	1,000,000.00 1.250	1,006,500.00	6,500.00	1,004,553.52	-1,153.79 5,346.21	-792.69	-1,946.48	4,553.52
429 FNMA Call Note	LAKE	10/28/2021 04/28/2017	1,000,000.00 1.625	999,500.00	-500.00	999,675.00	0.00 -500.00	175.00	175.00	-325.00
415 FAMCA Note	LAKE	07/26/2019	500,000.00 0.970	499,558.21	-441.79	499,621.26	26.20 -415.59	36.85	63.05	-378.74
Subtotal				2,505,558.21	5,558.21	2,503,849.78	-1,127.59 4,430.62	-580.84	-1,708.43	3,849.78
Total				50,523,753.05	23,753.05	30,501,882.10	-25,363.02 -1,609.97	3,492.07	-21,870.95	1,882.10



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

Patterson & Associates
901 S. MoPac
Suite 195
Austin, TX 78746
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Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
January 2017										
01/12/2017	408	GEN	3134G9VV6	Interest	FHLMC Call Note	0.00	0.00	0.00	8,500.00	8,500.00
01/12/2017	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
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
01/25/2017	428	LAKE	3134GARV8	Call	FHLMC Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
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	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
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
01/26/2017	427	GEN	3134GASE5	Call	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	0.00	2,000,000.00
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	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
01/27/2017	415	LAKE	3132X0HW4	Interest	FAMCA Note	0.00	0.00	0.00	2,425.00	2,425.00
01/28/2017	430	GEN	3135G0J95	Call	FNMA Call Note	2,000,000.00	1,999,500.00	2,000,000.00	0.00	2,000,000.00
Total for January 2017						15,000,000.00	14,998,900.00	15,000,000.00	59,175.00	15,059,175.00
February 2017										
02/18/2017	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
02/23/2017	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
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	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
02/23/2017	419	LAKE	3134G93S4	Interest	FHLMC Call Note	0.00	0.00	0.00	3,250.00	3,250.00
02/23/2017	419	LAKE	3134G93S4	Call	FHLMC Call Note	500,000.00	500,000.00	500,000.00	0.00	500,000.00
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
02/24/2017	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
02/24/2017	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
02/24/2017	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
02/25/2017	383	GEN	3134G8L49	Interest	FHLMC Call Note	0.00	0.00	0.00	12,000.00	12,000.00
02/25/2017	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

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

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
February 2017										
02/25/2017	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
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
02/28/2017	431	GEN	3134GAYE8	Call	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	0.00	2,000,000.00
Total for February 2017						30,000,000.00	29,993,176.57	30,000,000.00	69,125.00	30,069,125.00
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
03/13/2017	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
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	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
03/29/2017	407	GEN	3134G9G68	Interest	FHLMC Call Note	0.00	0.00	0.00	3,250.00	3,250.00
03/29/2017	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
03/30/2017	424	LAKE	3134GAJR6	Interest	FHLMC Call Note	0.00	0.00	0.00	7,500.00	7,500.00
03/30/2017	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 March 2017						8,000,000.00	8,035,370.00	8,000,000.00	84,983.33	8,084,983.33
April 2017										
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
04/25/2017	428	LAKE	3134GARV8	Interest	FHLMC Call Note	0.00	0.00	0.00	6,391.67	6,391.67
04/26/2017	427	GEN	3134GASE5	Interest	FHLMC Call Note	0.00	0.00	0.00	10,383.33	10,383.33
04/28/2017	429	LAKE	3136G4EV1	Interest	FNMA Call Note	0.00	0.00	0.00	8,125.00	8,125.00
04/28/2017	429	LAKE	3136G4EV1	Call	FNMA Call Note	1,000,000.00	999,500.00	1,000,000.00	0.00	1,000,000.00
04/28/2017	430	GEN	3135G0J95	Interest	FNMA Call Note	0.00	0.00	0.00	13,500.00	13,500.00
Total for April 2017						3,000,000.00	2,999,000.00	3,000,000.00	62,950.00	3,062,950.00
May 2017										
05/17/2017	416	LAKE	3130A8VN0	Interest	FHLB Call Note	0.00	0.00	0.00	9,700.00	9,700.00
05/18/2017	395	GEN	3134G9GK7	Interest	FHLMC Step Note	0.00	0.00	0.00	26,250.00	26,250.00
05/23/2017	397	LAKE	3136G3NA9	Interest	FNMA Call Note	0.00	0.00	0.00	9,000.00	9,000.00
05/24/2017	370	GEN	3134G74Q1	Interest	FHLMC Call Note	0.00	0.00	0.00	17,000.00	17,000.00
05/24/2017	371	LAKE	3134G74Q1	Interest	FHLMC Call Note	0.00	0.00	0.00	4,250.00	4,250.00
05/24/2017	399	GEN	3134G9LD7	Interest	FHLMC Call Note	0.00	0.00	0.00	12,500.00	12,500.00
05/25/2017	400	GEN	3134G9KU0	Interest	FHLMC Call Note	0.00	0.00	0.00	20,000.00	20,000.00
05/28/2017	431	GEN	3134GAYE8	Interest	FHLMC Call Note	0.00	0.00	0.00	11,250.00	11,250.00

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

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
Total for May 2017						0.00	0.00	0.00	109,950.00	109,950.00
June 2017										
06/08/2017	396	LAKE	313379DT3	Interest	FHLB Note	0.00	0.00	0.00	6,250.00	6,250.00
06/29/2017	404	LAKE	3134G9NK9	Interest	FHLMC Call Note	0.00	0.00	0.00	5,500.00	5,500.00
06/29/2017	406	GEN	3134G9UY1	Interest	FHLMC Call Note	0.00	0.00	0.00	10,000.00	10,000.00
Total for June 2017						0.00	0.00	0.00	21,750.00	21,750.00
July 2017										
07/12/2017	408	GEN	3134G9VV6	Interest	FHLMC Call Note	0.00	0.00	0.00	8,500.00	8,500.00
07/19/2017	411	GEN	3130A8SE4	Interest	FHLB Note	0.00	0.00	0.00	7,500.00	7,500.00
07/20/2017	409	GEN	3136G3XL4	Interest	FNMA Call Note	0.00	0.00	0.00	12,750.00	12,750.00
07/26/2017	412	GEN	3136G3D51	Interest	FNMA Call Note	0.00	0.00	0.00	12,500.00	12,500.00
07/26/2017	413	LAKE	3135G0M26	Interest	FNMA Call Note	0.00	0.00	0.00	5,000.00	5,000.00
07/27/2017	414	GEN	3134G9Q67	Interest	FHLMC Call Note	0.00	0.00	0.00	10,500.00	10,500.00
07/27/2017	415	LAKE	3132X0HW4	Interest	FAMCA Note	0.00	0.00	0.00	2,425.00	2,425.00
Total for July 2017						0.00	0.00	0.00	59,175.00	59,175.00
GRAND TOTALS:						56,000,000.00	56,026,446.57	56,000,000.00	467,108.33	56,467,108.33



City of San Angelo, Texas
Texas Compliance Change in Val Report
Sorted by Fund

October 1, 2016 - December 31, 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	6,875.37	1,681,717.57	7,588,199.72	1,303,862.67	6,284,337.05	7,966,054.62
999999995	7,966,054.62	0.450	/ /	6,875.37	1,681,717.57	7,588,199.72	1,303,862.67	6,284,337.05	7,966,054.62
326	MM	GEN	09/04/2014	30,922.14	31,000,000.00	22,030,922.14	11,030,922.14	11,000,000.00	42,000,000.00
9999999910	42,000,000.00	0.440	/ /	30,922.14	31,000,000.00	22,030,922.14	11,030,922.14	11,000,000.00	42,000,000.00
372	TNOTE	GEN	11/30/2015	239.07	1,000,005.13	0.00	1,000,000.00	-1,000,005.13	0.00
912828WA4	0.00	0.000	10/15/2016	3,125.00	1,000,162.00	0.00	1,000,000.00	-1,000,162.00	0.00
410	CHESH	GEN	07/22/2016	0.00	4,998,126.39	0.00	5,000,000.00	-4,998,126.39	0.00
16536HKL4	0.00	0.000	10/20/2016	0.00	4,998,126.39	0.00	5,000,000.00	-4,998,126.39	0.00
420	MOUNT	GEN	08/26/2016	0.00	4,993,533.33	0.00	5,000,000.00	-4,993,533.33	0.00
62455ALJ4	0.00	0.000	11/18/2016	0.00	4,993,533.33	0.00	5,000,000.00	-4,993,533.33	0.00
380	TNOTE	GEN	02/09/2016	2,459.02	2,999,523.31	0.00	3,000,000.00	-2,999,523.31	0.00
912828G46	0.00	0.000	11/30/2016	7,500.00	3,001,473.00	0.00	3,000,000.00	-3,001,473.00	0.00
343	FHLB	GEN	05/04/2015	6,138.89	2,004,033.59	0.00	2,000,000.00	-2,004,033.59	0.00
313371PV2	0.00	0.000	12/09/2016	16,250.00	2,004,674.00	0.00	2,000,000.00	-2,004,674.00	0.00
350	NCNY	GEN	06/02/2015	4,625.00	2,000,000.00	0.00	2,000,000.00	-2,000,000.00	0.00
63165TPL3	0.00	0.000	12/15/2016	34,562.50	2,001,900.00	0.00	2,000,000.00	-2,001,900.00	0.00
373	TNOTE	GEN	11/25/2015	2,541.44	1,997,991.80	0.00	0.00	1,231.70	1,999,223.50
912828J35	2,000,000.00	0.745	02/28/2017	0.00	2,001,142.00	0.00	0.00	-958.00	2,000,184.00
381	TNOTE	GEN	02/09/2016	3,812.16	2,998,401.99	0.00	0.00	980.11	2,999,382.10
912828J35	3,000,000.00	0.630	02/28/2017	0.00	3,001,713.00	0.00	0.00	-1,437.00	3,000,276.00
387	TOWNG	GEN	03/28/2016	15,000.00	3,016,770.26	0.00	0.00	-9,147.42	3,007,622.84
403478EU0	3,000,000.00	0.770	03/16/2017	0.00	3,012,960.00	0.00	0.00	-7,290.00	3,005,670.00

Portfolio SANA

City of San Angelo, Texas
Texas Compliance Change in Val Report
October 1, 2016 - December 31, 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
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	2,005,554.00	0.00	0.00	-2,656.00	2,002,898.00
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	2,998,392.00	0.00	0.00	-405.00	2,997,987.00
374	TNOTE	GEN	11/30/2015	3,176.80	1,995,311.28	0.00	0.00	1,291.51	1,996,602.79
912828TM2	2,000,000.00	0.884	08/31/2017	0.00	1,999,454.00	0.00	0.00	-1,016.00	1,998,438.00
422	FFCB	GEN	09/06/2016	1,700.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3133EGTG0	1,000,000.00	0.680	09/06/2017	0.00	1,000,545.00	0.00	0.00	-1,945.00	998,600.00
407	FHLMCC	GEN	07/01/2016	1,625.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3134G9G68	1,000,000.00	0.650	09/29/2017	0.00	998,872.00	0.00	0.00	-478.00	998,394.00
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	4,000,676.00	0.00	0.00	-4,384.00	3,996,292.00
408	FHLMCC	GEN	07/12/2016	4,250.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134G9VV6	2,000,000.00	0.850	01/12/2018	0.00	1,998,862.00	0.00	0.00	-7,694.00	1,991,168.00
411	FHLB	GEN	07/22/2016	3,750.00	1,998,692.74	0.00	0.00	251.39	1,998,944.13
3130A8SE4	2,000,000.00	0.800	01/19/2018	0.00	1,998,992.00	0.00	0.00	-1,530.00	1,997,462.00
426	FFCB	GEN	10/07/2016	7,373.34	0.00	3,994,960.00	0.00	3,995,736.81	3,995,736.81
3133EGUA1	4,000,000.00	0.873	04/12/2018	438.89	0.00	3,994,960.00	0.00	3,979,248.00	3,979,248.00
395	FHLMCS	GEN	05/18/2016	6,562.50	3,000,274.17	0.00	0.00	-274.17	3,000,000.00
3134G9GK7	3,000,000.00	0.857	05/18/2018	0.00	3,000,504.00	0.00	0.00	-4,815.00	2,995,689.00
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	20,000.00	4,000,128.00	0.00	0.00	-10,504.00	3,989,624.00
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	10,000.00	1,998,016.00	0.00	0.00	-1,180.00	1,996,836.00
409	FNMAC	GEN	07/20/2016	6,375.00	3,000,000.00	0.00	0.00	0.00	3,000,000.00
3136G3XL4	3,000,000.00	0.850	07/20/2018	0.00	2,993,097.00	0.00	0.00	-16,653.00	2,976,444.00

City of San Angelo, Texas
Texas Compliance Change in Val Report
October 1, 2016 - December 31, 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
414	FHLMCC	GEN	07/27/2016	5,250.00	1,999,826.67	0.00	0.00	173.33	2,000,000.00
3134G9Q67	2,000,000.00	1.065	07/27/2018	0.00	1,999,460.00	0.00	0.00	-6,998.00	1,992,462.00
423	FHLMCC	GEN	09/13/2016	5,500.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134GAGF5	2,000,000.00	1.100	09/13/2018	0.00	2,000,134.00	0.00	0.00	-3,884.00	1,996,250.00
427	FHLMCC	GEN	10/28/2016	3,675.00	0.00	2,000,000.00	0.00	2,000,000.00	2,000,000.00
3134GASE5	2,000,000.00	1.050	10/26/2018	0.00	0.00	2,000,000.00	0.00	1,989,168.00	1,989,168.00
369	FNMAS	GEN	10/30/2015	2,333.34	4,000,000.00	0.00	4,000,000.00	-4,000,000.00	0.00
3136G2RW9	0.00	0.000	10/29/2018	15,000.00	3,999,544.00	0.00	4,000,000.00	-3,999,544.00	0.00
417	FHLMCC	GEN	08/23/2016	5,000.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134GAAP9	2,000,000.00	1.000	11/23/2018	0.00	1,999,616.00	0.00	0.00	-14,602.00	1,985,014.00
431	FHLMCC	GEN	11/28/2016	2,062.50	0.00	2,000,000.00	0.00	2,000,000.00	2,000,000.00
3134GAYE8	2,000,000.00	1.125	11/28/2018	0.00	0.00	2,000,000.00	0.00	1,993,252.00	1,993,252.00
389	FHLMCC	GEN	04/05/2016	300.00	2,000,000.00	0.00	2,000,000.00	-2,000,000.00	0.00
3134G8UE7	0.00	0.000	04/05/2019	13,500.00	2,000,010.00	0.00	2,000,000.00	-2,000,010.00	0.00
394	FHLMCS	GEN	05/17/2016	520.83	1,000,000.00	0.00	1,000,000.00	-1,000,000.00	0.00
3134G8WL9	0.00	0.000	04/26/2019	1,875.00	999,953.00	0.00	1,000,000.00	-999,953.00	0.00
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	12,500.00	2,000,220.00	0.00	0.00	-17,782.00	1,982,438.00
412	FNMAC	GEN	07/26/2016	6,250.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3136G3D51	2,000,000.00	1.250	07/26/2019	0.00	1,996,598.00	0.00	0.00	-8,634.00	1,987,964.00
421	FHLMCC	GEN	08/26/2016	9,750.00	3,001,925.42	0.00	0.00	-1,220.34	3,000,705.08
3134GABN3	3,000,000.00	1.272	08/23/2019	0.00	3,000,507.00	0.00	0.00	-39,012.00	2,961,495.00
430	FNMAC	GEN	11/15/2016	3,450.00	0.00	1,999,500.00	0.00	1,999,815.07	1,999,815.07
3135G0J95	2,000,000.00	1.358	10/28/2019	0.00	0.00	1,999,500.00	0.00	1,983,646.00	1,983,646.00

City of San Angelo, Texas
Texas Compliance Change in Val Report
October 1, 2016 - December 31, 2016

Inv #	Issuer	Fund	Purch Date	Interest Accrual	Beginning Book Value	Purchases/ Additions	Redemptions	Change in Value	Ending Book Value
Cusip	Par Value	YTM	Mat Date	Interest Received	Beginning Market Value				Ending Market Value
Sub Totals For: Fund: General				191,642.40	107,686,133.65	39,613,581.86	37,334,784.81	2,277,953.29	109,964,086.94
				198,298.90	107,686,535.29	39,613,581.86	37,334,784.81	2,076,418.33	109,762,953.62
Fund: Lake Nasworthy									
103	FFB	LAKE	07/01/2007	1,264.95	1,014,926.25	1,036,994.82	8,100.00	1,028,894.82	2,043,821.07
999999996	2,043,821.07	0.450	/ /	1,264.95	1,014,926.25	1,036,994.82	8,100.00	1,028,894.82	2,043,821.07
329	MM	LAKE	10/20/2014	0.00	2,000,000.00	0.00	2,000,000.00	-2,000,000.00	0.00
9999999911	0.00	0.000	/ /	0.00	2,000,000.00	0.00	2,000,000.00	-2,000,000.00	0.00
351	NCNY	LAKE	06/02/2015	2,312.50	1,000,000.00	0.00	1,000,000.00	-1,000,000.00	0.00
63165TPL3	0.00	0.000	12/15/2016	17,281.25	1,000,950.00	0.00	1,000,000.00	-1,000,950.00	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	4,250.00	1,000,169.00	0.00	0.00	-1,096.00	999,073.00
396	FHLB	LAKE	05/20/2016	3,125.00	1,005,346.21	0.00	0.00	-792.69	1,004,553.52
313379DT3	1,000,000.00	0.929	06/08/2018	6,250.00	1,006,793.00	0.00	0.00	-4,517.00	1,002,276.00
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	5,500.00	1,000,006.00	0.00	0.00	-5,771.00	994,235.00
418	FHLBC	LAKE	08/23/2016	2,812.50	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3130A8VQ3	1,000,000.00	1.125	08/23/2018	0.00	1,000,045.00	0.00	0.00	-1,732.00	998,313.00
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	9,000.00	1,500,042.00	0.00	0.00	-14,184.00	1,485,858.00
413	FNMAC	LAKE	07/26/2016	2,500.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3135G0M26	1,000,000.00	1.000	07/26/2019	0.00	996,043.00	0.00	0.00	-12,740.00	983,303.00
415	FRMAC	LAKE	07/27/2016	1,212.50	499,584.41	0.00	0.00	36.85	499,621.26
3132X0HW4	500,000.00	1.000	07/26/2019	0.00	499,662.50	0.00	0.00	-7,022.00	492,640.50
419	FHLMCC	LAKE	08/23/2016	1,625.00	500,000.00	0.00	0.00	0.00	500,000.00
3134G93S4	500,000.00	1.300	08/23/2019	0.00	500,127.50	0.00	0.00	-4,896.50	495,231.00

City of San Angelo, Texas
Texas Compliance Change in Val Report
October 1, 2016 - December 31, 2016

Inv #	Issuer	Fund	Purch Date	Interest Accrual	Beginning Book Value	Purchases/ Additions	Redemptions	Change in Value	Ending Book Value
Cusip	Par Value	YTM	Mat Date	Interest Received	Beginning Market Value				Ending Market Value
428	FHLMCC	LAKE	10/28/2016	2,275.00	0.00	1,000,000.00	0.00	1,000,000.00	1,000,000.00
3134GARV8	1,000,000.00	1.300	10/25/2019	0.00	0.00	1,000,000.00	0.00	986,664.00	986,664.00
424	FHLMCC	LAKE	09/30/2016	3,750.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3134GAJR6	1,000,000.00	1.500	09/30/2020	0.00	1,001,123.00	0.00	0.00	-11,595.00	989,528.00
429	FNMAC	LAKE	10/28/2016	2,843.75	0.00	999,500.00	0.00	999,675.00	999,675.00
3136G4EV1	1,000,000.00	1.635	10/28/2021	0.00	0.00	999,500.00	0.00	970,568.00	970,568.00
416	FHLBC	LAKE	08/17/2016	4,850.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3130A8VN0	1,000,000.00	1.940	11/17/2023	4,850.00	999,998.00	0.00	0.00	-49,334.00	950,664.00
Sub Totals For: Fund: Lake Nasworthy				37,946.20	13,519,856.87	3,036,494.82	3,008,100.00	27,813.98	13,547,670.85
				48,396.20	13,519,885.25	3,036,494.82	3,008,100.00	-127,710.68	13,392,174.57
Report Grand Totals:				229,588.60	121,205,990.52	42,650,076.68	40,342,884.81	2,305,767.27	123,511,757.79
				246,695.10	121,206,420.54	42,650,076.68	40,342,884.81	1,948,707.65	123,155,128.19