



Quarterly Investment Report
July 1, 2017 – September 30, 2017

PATTERSON & ASSOCIATES



INVESTMENT PROFESSIONALS

Elevated Tensions Ruled the Month

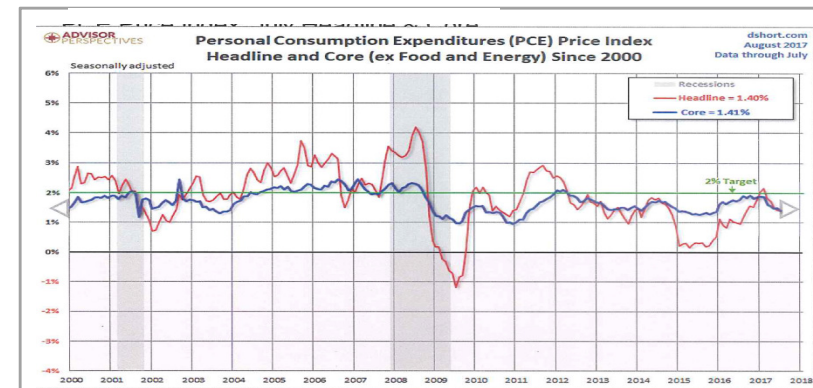
The Southern US and its economy were slapped with two category 5 hurricanes – **Harvey and Irma** - this month which flooded and destroyed property particularly in Texas and Florida. The impact of these storms will be felt for several months on every aspect of the economy from construction to retail sales. Although stocks seem to take every shock in stride – to the point of ignoring them – the bonds had not been convinced until in the last week of the month when Chair Yellen turned hawkish predicting a December rate hike along with a rebalancing Fed as well as a strong GDP revision to 3.1%. At least temporarily yields are moving up across the curve.

With Harvey, oil prices surged as Texas refineries faced potential delays. And, as folks escaped Florida in front of Irma, gas surged again pushing oil to \$53/bbl, its biggest jump in 7 months. Add a threat from Turkey to oil supply and the oil price increase was poised to have a dramatic impact on the economy and moderately on inflation.

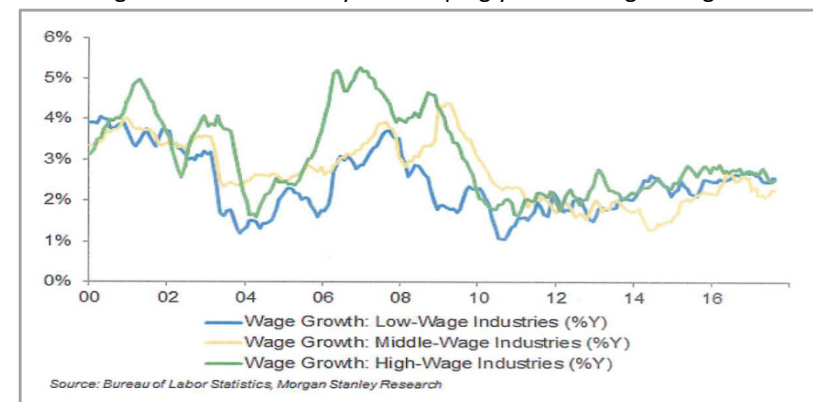
Payroll claims have spiked but construction and repair jobs will bring some increase in the affected storm areas. Materials supplies must increase as will their price but even with the reconstruction most economists had lowered their 3Q GDP projections until the revision came in at 3.1%.

One tangential area affected by the storms is retail sales. Retail has been slipping. Auto sales were already down \$1.5bb before the storms matched by another \$1.5bb decrease in other retail sectors. The negatives weighing on wages will change retail's Christmas further as folks switch from toys in the stockings to furniture and carpet.

Job growth was at a 3-month low in August and now misplaced workers will further reduce wage pressure. Service industries are slipping and only education and health show positive signs. None of this bodes well for inflation projections or consumer sales.



A second series of shocks came from **North Korea (NOKO)** whose unstable ruler seems intent on declaring war on the US. The country lofted missiles into the sea and over Japan repetitively knowing that the US must step up to protect its troops stationed there, Guam and our close ally Japan. The two bully trans-Pacific pulpits issuing from Twitter to the UN kept a *risk-on* position in the bond market all month taking the benchmark 10-year yield to 2%. Increased Russian sanctions may calm the situation but the bond market will remain very aware of this threat. The bond risk forces are balancing each other currently and keeping yields in a tight range.

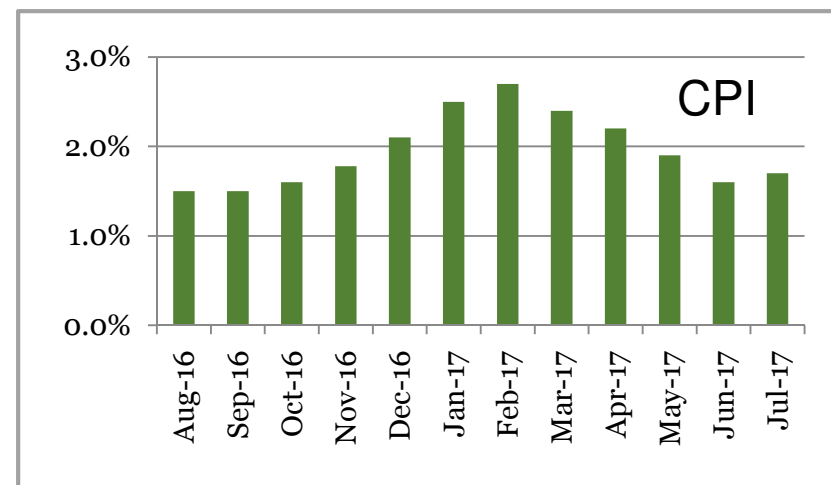


Global Bankers Set the Tone

The lack of inflation has kept all central bankers frustrated. Chair Yellen and the FOMC have adjusted their inflation expectations from 1.7% to 1.5% in 2017 and from 2.0% to 1.7% in 2019. Despite the absence of inflation, the central bankers are cautiously proceeding towards normalization finding the storms impact manageable and transitory.

The Federal Reserve, ECB, Bank of England and Bank of Japan dominated the center ring this month showing their parallel shift to a global tightening tone. The Fed and the Bank of England certainly are the most hawkish, but all the banks are tentatively moving towards a QT (quantitative tightening) along with grudgingly applied rate increases. Ancillary but major events have caused a stuttering start to the process. Angela Merkel had an election to handle, the Brexit exit is stalled on the size of the UK bill to be paid, and Germany has not been supportive of the EU (Draghi) plan for pooling Euro debt which was designed to further EU financial integration. The solid, although plodding, growth globally has driven them forward however.

The Federal Reserve has released information on its plan to reduce its \$4.5trn balance sheet and will begin the reduction in October. One tricky question on Fed projections hinges on the makeup of the Board. With the resignation of Vice Chair Fischer we have four empty chairs at the Fed and if Yellen is not reappointed by Trump there will be five. The replacements may change the pace and plans dramatically. Under Yellen as she stated, "It would be imprudent to keep monetary policy on hold until inflation is back to 2 percent," and additionally, she said the Fed "should also be wary of moving too gradually." A change in the Committee however may change that direction unless the economy is materially strong by January.

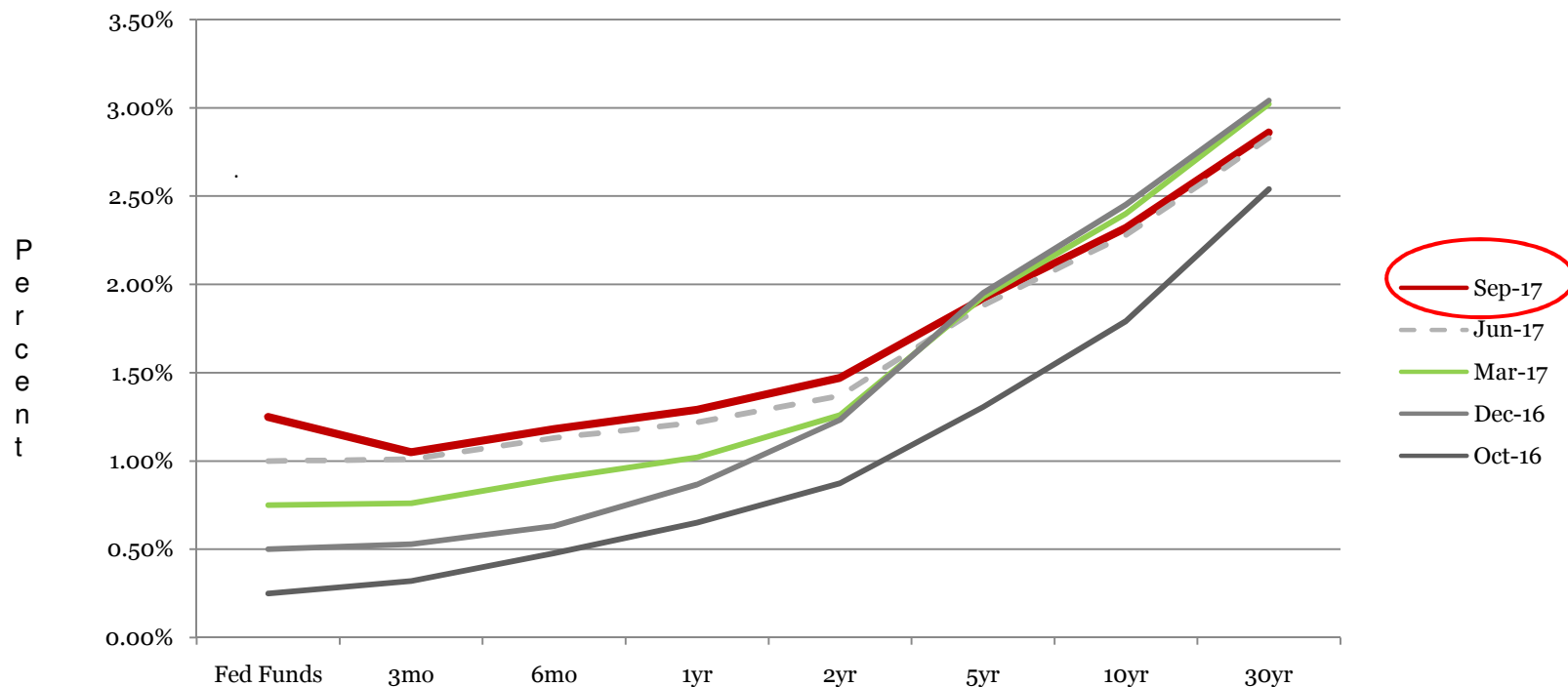


The inflation sticking point is a crucial one for the central banks. With the dollar down 6.6% against its main trading partners this will boost inflation slightly but CPI and PPI continue to struggle. The storms will help also but the inflation that normally would accompany job growth and full employment is, like many things, definitely different this time around. Some of the factors include the reduction of technology and production costs that dampen inflation pressures in many industries. In addition, it is a supply and demand stress situation in that the US has an over supply of goods. The extreme strength of the US dollar for the past many months has skewed trade with the US and cheapened goods coming into the US. With the global geo-political risks this situation may not be corrected for a long period. After several years of cheap goods, the consumer expects and almost demands lower prices expecting inflation to remain low. This attitude has to change and will.



Rates Flattening Continues

- The curve ended the month flatter on the month. But some flattening came from the front end jump in rates after Yellen's comments regarding a December hike. The long end will take a little longer to react.
- Short term rates continue to move up as the FOMC stays optimistic on inflation, but the bond market doesn't believe they will act and keeps taking the long end down in rates. More inflation and rate talk will move the long end upwards at some point.
- The risk off (safety) trades keep yields down in the short to intermediate portion of the curve as international investors bring money in and cash stays in money funds.
- As low as our US rates are, they remain above other global options which will turn as other central banks raise rates.



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

City of San Angelo, Texas

General Revenue Fund Quarterly Investment Report

June 30, 2017 – September 30, 2017

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, 2017</u>		<u>Portfolio as of September 30, 2017</u>	
Beginning Book Value	\$ 110,254,603	Ending Book Value	\$ 107,604,545
Beginning Market Value	\$ 110,063,028	Ending Market Value	\$ 107,414,298
Unrealized Gain/Loss	\$ (191,575)	Accrued Interest Receivable	\$ 63,180
		Unrealized Gain/Loss	\$ (190,247)
		Change in Unrealized Gain/Loss	\$ 1,328
WAM at Beginning Period Date ¹	264 days	WAM at Ending Period Date	277 days
		Change in Market Value ²	\$ (2,648,730)

Average Yield to Maturity for period (net of fees) 1.103%

Average Yield 1 Year Treasury Bill for period 1.240%

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

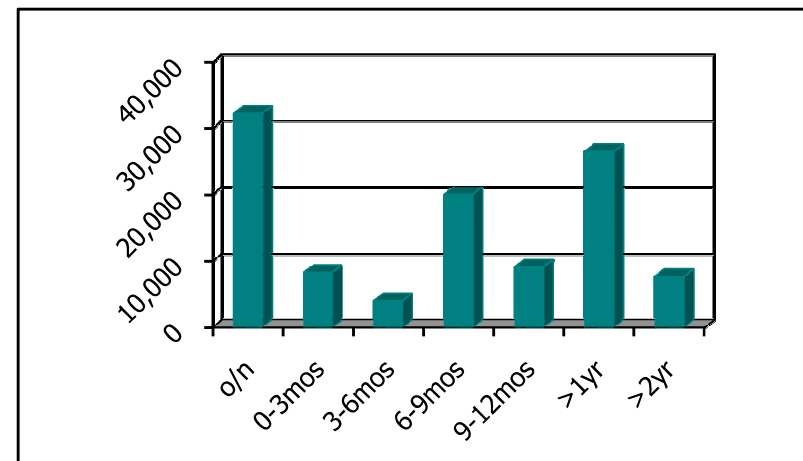
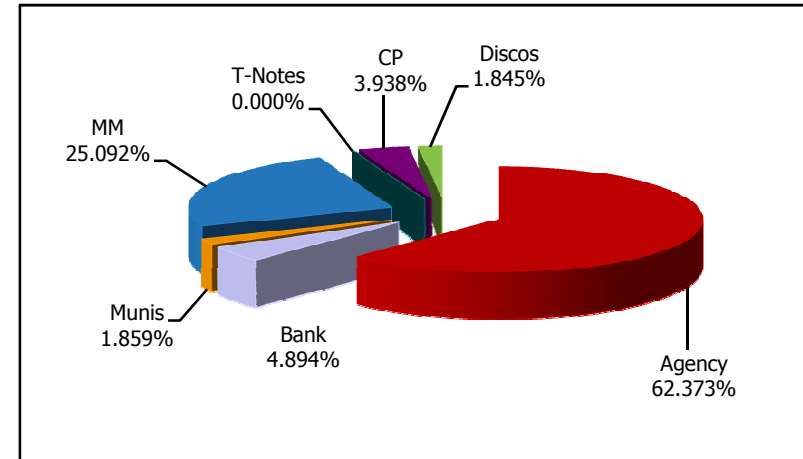
¹ WAM represents weighted average maturity.

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, 2017

- 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 continue to move up with the Fed's move and short term alternatives are available especially for those with access to commercial paper. Rates beyond one year will best the pools.
- Banks remain *uninterested* in new deposits and everyone must review the ECR rates versus those available outside the banks.
- It is time to reduce cash balances and plan for the tax funds coming soon.
- The non-cash portion of your portfolio is yielding 1.21%.



City of San Angelo, Texas

Lake Nasworthy Trust Quarterly Investment Report June 30, 2017 – September 30, 2017 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, 2017</u>		<u>Portfolio as of September 30, 2017</u>	
Beginning Book Value	\$ 13,978,406	Ending Book Value	\$ 14,151,112
Beginning Market Value	\$ 13,851,783	Ending Market Value	\$ 14,029,362
Unrealized Gain/Loss	\$ (126,623)	Accrued Interest Receivable	\$ 14,338
		Unrealized Gain/Loss	\$ (121,750)
		Change in Unrealized Gain/Loss	\$ 4,873
WAM at Beginning Period Date ¹	781 days	WAM at Ending Period Date ¹	684 days
		Change in Market Value ²	\$ 177,579

Average Yield to Maturity for period (net of fees)	1.243%
Average Yield 1 Year Treasury Note for period	1.240%
Average Yield 3 Year Treasury Note for period	1.510%

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

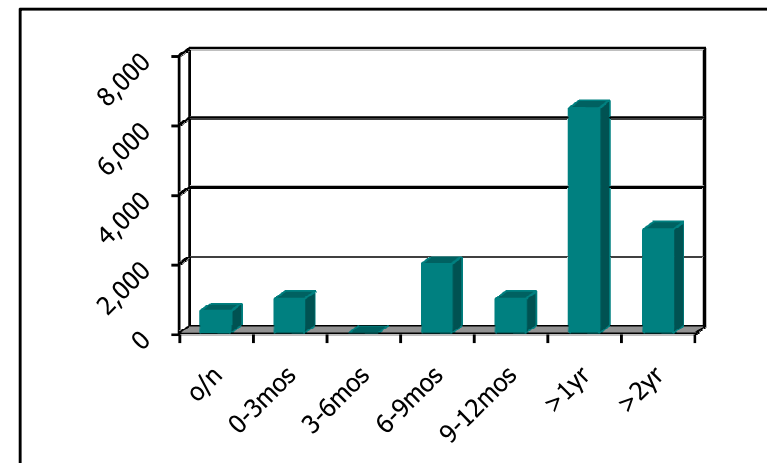
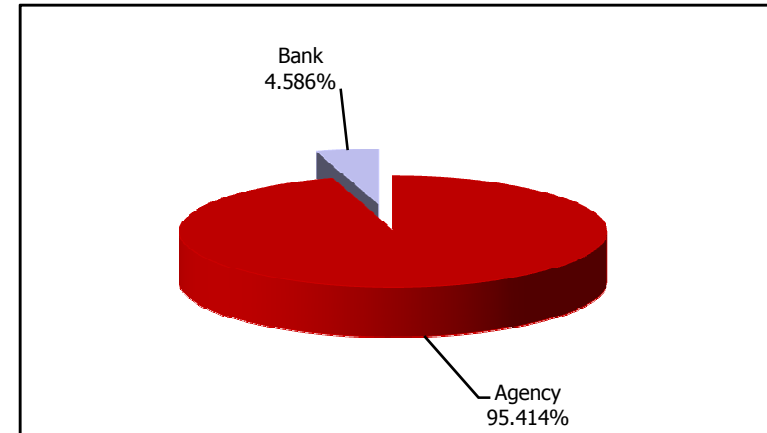
¹ WAM represents weighted average maturity.

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 September 30, 2017

- 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 continue to move up with the Fed's move and short term alternatives are available especially for those with access to commercial paper. Rates beyond one year will best the pools.
- Banks remain *uninterested* in new deposits and everyone must review the ECR rates versus those available outside the banks.
- It is time to reduce cash balances and plan for the tax funds coming soon.
- The non-cash portion of your portfolio is yielding 1.253%.





**City of San Angelo, Texas
Portfolio Management
Portfolio Summary
September 30, 2017**

Patterson & Associates
901 S. MoPac
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Austin, TX 78746

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 365 Equiv.
Commercial Paper Disc. -Amortizing	4,250,000.00	4,237,107.36	4,237,107.36	3.48	88	81	1.378
Federal Agency Coupon Securities	80,705,000.00	80,309,226.00	80,617,971.80	66.21	801	474	1.205
Federal Agency Disc. -Amortizing	2,000,000.00	1,982,488.00	1,984,999.70	1.63	399	222	1.262
Municipal Bonds	2,000,000.00	1,999,260.00	2,000,000.00	1.64	364	271	1.400
First Financial Bank	32,915,578.42	32,915,578.42	32,915,578.42	27.03	1	1	1.035
Investments	121,870,578.42	121,443,659.78	121,755,657.28	100.00%	546	325	1.169
Cash and Accrued Interest							
Accrued Interest at Purchase		17,083.14	17,083.14				
Subtotal		17,083.14	17,083.14				
Total Cash and Investments	121,870,578.42	121,460,742.92	121,772,740.42		546	325	1.169

Total Earnings	September 30 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	116,646.55	1,151,250.25	1,151,250.25

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, 2017
Grouped by Fund

Patterson & Associates
 901 S. MoPac
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 Austin, TX 78746
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Security Type	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Fund: General						
Municipal Bonds	1	2,000,000.00	2,000,000.00	1.64	1.400	271
First Financial Bank	2	32,266,373.21	32,266,373.21	26.50	1.035	1
Federal Agency Coupon Securities	27	67,205,000.00	67,116,064.52	55.12	1.195	425
Federal Agency Disc. -Amortizing	1	2,000,000.00	1,984,999.70	1.63	1.262	222
Commercial Paper Disc. -Amortizing	2	4,250,000.00	4,237,107.36	3.48	1.378	81
Subtotal	33	107,721,373.21	107,604,544.79	88.37	1.159	277
Fund: Lake Nasworthy						
Federal Agency Coupon Securities	13	13,500,000.00	13,501,907.28	11.09	1.253	717
First Financial Bank	2	649,205.21	649,205.21	0.53	1.060	1
Subtotal	15	14,149,205.21	14,151,112.49	11.62	1.244	685
Total and Average	48	121,870,578.42	121,755,657.28	100.00	1.169	325



City of San Angelo, Texas
Fund GEN - General
Investments by Fund
September 30, 2017

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											
27873JZU2	463	Ebury Finance CP	09/29/2017	1,993,351.11	2,000,000.00	1,993,351.11	1.364	1.383		12/28/2017	88
62455AZE0	460	Mountcliff Funding CP	09/18/2017	2,243,756.25	2,250,000.00	2,243,756.25	1.354	1.373		12/14/2017	74
Subtotal and Average				4,237,107.36	4,250,000.00	4,237,107.36	1.359	1.378			80
Federal Agency Coupon Securities											
3132X0RZ6	450	FRMAC Note	05/01/2017	2,454,593.83	2,455,000.00	2,451,194.75	1.430	1.421	1.440	04/18/2019	564
3132X0QP9	452	FRMAC Note	06/19/2017	1,998,401.09	2,000,000.00	1,997,096.00	1.250	1.317	1.335	09/10/2018	344
3132X0WK3	458	FRMAC Note	08/29/2017	2,998,166.41	3,000,000.00	2,993,019.00	1.440	1.452	1.472	08/20/2019	688
3132X0SB8	445	FRMAC Call Note	04/19/2017	3,000,000.00	3,000,000.00	2,998,296.00	1.250	1.232	1.250	04/19/2018	200
3133EGUA1	426	FFCB Note	10/07/2016	3,998,233.69	4,000,000.00	3,992,236.00	0.790	0.862	0.873	04/12/2018	193
3130A8SE4	411	FHLB Note	07/22/2016	1,999,698.32	2,000,000.00	1,997,772.00	0.750	0.789	0.800	01/19/2018	110
3130ABE77	451	FHLB Note	05/17/2017	2,998,497.69	3,000,000.00	2,996,517.00	1.125	1.192	1.208	05/08/2018	219
313379EE5	459	FHLB Note	08/31/2017	2,008,051.94	2,000,000.00	2,003,304.00	1.625	1.365	1.384	06/14/2019	621
3134G74Q1	370	FHLMC Call Note	11/24/2015	4,000,000.00	4,000,000.00	3,998,560.00	0.850	0.838	0.850	11/24/2017	54
3134G9LD7	399	FHLMC Call Note	05/24/2016	2,000,000.00	2,000,000.00	1,991,490.00	1.250	1.232	1.250	05/24/2019	600
3134G9KU0	400	FHLMC Call Note	05/25/2016	4,000,000.00	4,000,000.00	3,992,280.00	1.000	0.986	1.000	05/25/2018	236
3134G9UY1	406	FHLMC Call Note	06/29/2016	2,000,000.00	2,000,000.00	1,995,490.00	1.000	0.986	1.000	06/29/2018	271
3134G9VV6	408	FHLMC Call Note	07/12/2016	2,000,000.00	2,000,000.00	1,997,492.00	0.850	0.838	0.850	01/12/2018	103
3134G9Q67	414	FHLMC Call Note	07/27/2016	2,000,000.00	2,000,000.00	1,994,640.00	1.050	1.050	1.065	07/27/2018	299
3134GAAP9	417	FHLMC Call Note	08/23/2016	2,000,000.00	2,000,000.00	1,989,648.00	1.000	0.986	1.000	11/23/2018	418
3134GABN3	421	FHLMC Call Note	08/26/2016	3,000,000.00	3,000,000.00	2,970,771.00	1.300	1.255	1.272	08/23/2019	691
3134GAGF5	423	FHLMC Call Note	09/13/2016	2,000,000.00	2,000,000.00	1,993,600.00	1.100	1.084	1.100	09/13/2018	347
3134GASE5	427	FHLMC Call Note	10/28/2016	2,000,000.00	2,000,000.00	1,990,704.00	1.050	1.035	1.050	10/26/2018	390
3134GAYE8	431	FHLMC Call Note	11/28/2016	2,000,000.00	2,000,000.00	1,991,890.00	1.125	1.109	1.125	11/28/2018	423
3134GA6X7	443	FHLMC Call Note	03/15/2017	4,000,000.00	4,000,000.00	3,987,052.00	1.400	1.380	1.400	03/15/2019	530
3134GBET5	461	FHLMC Call Note	09/07/2017	1,000,146.67	1,000,000.00	999,346.00	1.800	1.757	1.782	04/13/2020	925
3134GBL91	462	FHLMC Call Note	09/21/2017	2,250,000.00	2,250,000.00	2,246,514.75	1.800	1.775	1.800	09/21/2020	1,086
313586RC5	453	FNMA Note	06/21/2017	2,410,274.88	2,500,000.00	2,409,907.50		1.795	1.820	10/09/2019	738
3136G3XL4	409	FNMA Call Note	07/20/2016	3,000,000.00	3,000,000.00	2,985,351.00	0.850	0.838	0.850	07/20/2018	292
3136G3D51	412	FNMA Call Note	07/26/2016	2,000,000.00	2,000,000.00	1,984,362.00	1.250	1.232	1.250	07/26/2019	663
3135G0J95	430	FNMA Call Note	11/15/2016	2,000,000.00	2,000,000.00	1,985,652.00	1.350	1.339	1.358	10/28/2019	757

Portfolio SANA
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**Fund GEN - General
Investments by Fund
September 30, 2017**

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											
3132X0NC1	433	FAMCA Note	01/18/2017	2,000,000.00	2,000,000.00	1,994,884.00	1.320	1.301	1.320	01/18/2019	474
Subtotal and Average				67,116,064.52	67,205,000.00	66,929,069.00		1.179	1.195		424
Federal Agency Disc. -Amortizing											
31771EAA9	444	Fico Strip Prin	04/07/2017	1,984,999.70	2,000,000.00	1,982,488.00		1.244	1.261	05/11/2018	222
Subtotal and Average				1,984,999.70	2,000,000.00	1,982,488.00		1.244	1.262		222
Municipal Bonds											
074347F91	454	Beaufort County SC	06/30/2017	2,000,000.00	2,000,000.00	1,999,260.00	1.400	1.380	1.399	06/29/2018	271
Subtotal and Average				2,000,000.00	2,000,000.00	1,999,260.00		1.381	1.400		271
First Financial Bank											
999999995	102	First Financial Bank	07/01/2007	5,266,373.21	5,266,373.21	5,266,373.21	1.060	1.045	1.060		1
9999999910	326	Money Market Account	09/04/2014	27,000,000.00	27,000,000.00	27,000,000.00	1.030	1.015	1.030		1
Subtotal and Average				32,266,373.21	32,266,373.21	32,266,373.21		1.021	1.035		1
Total Investments and Average				107,604,544.79	107,721,373.21	107,414,297.57		1.143	1.159		277

Fund LAKE - Lake Nasworthy
Investments by Fund
September 30, 2017

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	1,002,175.47	1,000,000.00	999,745.00	1.250	0.916	0.929	06/08/2018	250
3130AAM54	435	FHLB Note	01/30/2017	2,000,000.00	2,000,000.00	1,994,016.00	1.290	1.272	1.290	01/30/2019	486
3130A8VN0	416	FHLB Call Note	08/17/2016	1,000,000.00	1,000,000.00	964,478.00	1.940	1.913	1.940	11/17/2023	2,238
3130A8VQ3	418	FHLB Call Note	08/23/2016	1,000,000.00	1,000,000.00	997,948.00	1.125	1.109	1.125	08/23/2018	326
3134G74Q1	371	FHLMC Call Note	11/24/2015	1,000,000.00	1,000,000.00	999,640.00	0.850	0.838	0.850	11/24/2017	54
3134G9NK9	404	FHLMC Call Note	06/29/2016	1,000,000.00	1,000,000.00	996,767.00	1.100	1.084	1.100	06/29/2018	271
3134G93S4	419	FHLMC Call Note	08/23/2016	500,000.00	500,000.00	497,022.50	1.300	1.282	1.300	08/23/2019	691
3134GAJR6	424	FHLMC Call Note	09/30/2016	1,000,000.00	1,000,000.00	987,239.00	1.500	1.479	1.500	09/30/2020	1,095
3134GARV8	428	FHLMC Call Note	10/28/2016	1,000,000.00	1,000,000.00	993,194.00	1.300	1.282	1.300	10/25/2019	754
3136G3NA9	397	FNMA Call Note	05/23/2016	1,500,000.00	1,500,000.00	1,491,570.00	1.200	1.183	1.200	05/23/2019	599
3135G0M26	413	FNMA Call Note	07/26/2016	1,000,000.00	1,000,000.00	989,559.00	1.000	0.986	1.000	07/26/2019	663
3136G4EV1	429	FNMA Call Note	10/28/2016	1,000,000.00	1,000,000.00	975,063.00	1.625	1.613	1.635	10/28/2021	1,488
3132X0HW4	415	FAMCA Note	07/27/2016	499,731.81	500,000.00	493,915.50	0.970	0.986	1.000	07/26/2019	663
Subtotal and Average				13,501,907.28	13,500,000.00	13,380,157.00		1.235	1.253		717
First Financial Bank											
999999996	103	First Financial Bank	07/01/2007	649,205.21	649,205.21	649,205.21	1.060	1.045	1.060		1
9999999911	329	Money Market Account	10/20/2014	0.00	0.00	0.00					1
Subtotal and Average				649,205.21	649,205.21	649,205.21		1.045	1.060		1
Total Investments and Average				14,151,112.49	14,149,205.21	14,029,362.21		1.227	1.244		684



**City of San Angelo, Texas
Cash Reconciliation Report
For the Period July 1, 2017 - September 30, 2017
Grouped by Fund**

Patterson & Associates
901 S. MoPac
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Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
General											
07/12/2017	408	GEN	Interest	3134G9VV6	2,000,000.00	FHLMCC 2.0M 0.85% Mat.	01/12/2018	0.00	8,500.00	0.00	8,500.00
07/18/2017	433	GEN	Interest	3132X0NC1	2,000,000.00	FRMAC 2.0M 1.32% Mat.	01/18/2019	0.00	13,200.00	0.00	13,200.00
07/18/2017	446	GEN	Maturity	0347M2UJ3	2,250,000.00	ANGLE 2.3M 0.00% Mat. 07/18/201707/18/2017		0.00	0.00	2,250,000.00	2,250,000.00
07/19/2017	411	GEN	Interest	3130A8SE4	2,000,000.00	FHLB 2.0M 0.75% Mat. 01/19/2018	01/19/2018	0.00	7,500.00	0.00	7,500.00
07/19/2017	447	GEN	Maturity	27873JUK9	2,250,000.00	EBURY 2.3M 0.00% Mat. 07/19/201707/19/2017		0.00	0.00	2,250,000.00	2,250,000.00
07/19/2017	456	GEN	Purchase	27873JWJ0	2,250,000.00	EBURY 2.3M 0.00% Mat. 09/18/201709/18/2017		-2,245,158.13	0.00	0.00	-2,245,158.13
07/19/2017	457	GEN	Purchase	16536HWWJ6	2,250,000.00	CHESH 2.3M 0.00% Mat. 09/18/201709/18/2017		-2,245,158.13	0.00	0.00	-2,245,158.13
07/20/2017	409	GEN	Interest	3136G3XL4	3,000,000.00	FNMAC 3.0M 0.85% Mat.	07/20/2018	0.00	12,750.00	0.00	12,750.00
07/26/2017	412	GEN	Interest	3136G3D51	2,000,000.00	FNMAC 2.0M 1.25% Mat.	07/26/2019	0.00	12,500.00	0.00	12,500.00
07/27/2017	414	GEN	Interest	3134G9Q67	2,000,000.00	FHLMCC 2.0M 1.05% Mat.	07/27/2018	0.00	10,500.00	0.00	10,500.00
08/23/2017	417	GEN	Interest	3134GAAP9	2,000,000.00	FHLMCC 2.0M 1.00% Mat.	11/23/2018	0.00	10,000.00	0.00	10,000.00
08/23/2017	421	GEN	Interest	3134GABN3	3,000,000.00	FHLMCC 3.0M 1.30% Mat.	08/23/2019	0.00	19,500.00	0.00	19,500.00
08/25/2017	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
08/25/2017	383	GEN	Maturity	3134G8L49	3,000,000.00	FHLMCC 3.0M 0.80% Mat.	08/25/2017	0.00	0.00	3,000,000.00	3,000,000.00
08/29/2017	458	GEN	Purchase	3132X0WK3	3,000,000.00	FAMCA 3.0M 1.44% Mat. 08/20/201908/20/2019		-2,998,080.00	-840.00	0.00	-2,998,920.00
08/31/2017	374	GEN	Interest	912828TM2	2,000,000.00	TNOTE 2.0M 0.63% Mat. 08/31/201708/31/2017		0.00	6,250.00	0.00	6,250.00
08/31/2017	374	GEN	Maturity	912828TM2	2,000,000.00	TNOTE 2.0M 0.63% Mat. 08/31/201708/31/2017		0.00	0.00	2,000,000.00	2,000,000.00
08/31/2017	459	GEN	Purchase	313379EE5	2,000,000.00	FHLB 2.0M 1.63% Mat. 06/14/2019	06/14/2019	-2,008,446.00	-6,951.39	0.00	-2,015,397.39
09/06/2017	422	GEN	Interest	3133EGTG0	1,000,000.00	FFCB 1.0M 0.68% Mat. 09/06/2017	09/06/2017	0.00	3,400.00	0.00	3,400.00
09/06/2017	422	GEN	Maturity	3133EGTG0	1,000,000.00	FFCB 1.0M 0.68% Mat. 09/06/2017	09/06/2017	0.00	0.00	1,000,000.00	1,000,000.00
09/07/2017	461	GEN	Purchase	3134GBET5	1,000,000.00	FHLMCC 1.0M 1.80% Mat.	04/13/2020	-1,000,440.00	-7,200.00	0.00	-1,007,640.00
09/10/2017	452	GEN	Interest	3132X0QP9	2,000,000.00	FAMCA 2.0M 1.25% Mat. 09/10/201809/10/2018		0.00	12,500.00	0.00	12,500.00
09/13/2017	423	GEN	Interest	3134GAGF5	2,000,000.00	FHLMCC 2.0M 1.10% Mat.	09/13/2018	0.00	11,000.00	0.00	11,000.00
09/15/2017	443	GEN	Interest	3134GA6X7	4,000,000.00	FHLMCC 4.0M 1.40% Mat.	03/15/2019	0.00	28,000.00	0.00	28,000.00
09/18/2017	456	GEN	Maturity	27873JWJ0	2,250,000.00	EBURY 2.3M 0.00% Mat. 09/18/201709/18/2017		0.00	0.00	2,250,000.00	2,250,000.00
09/18/2017	457	GEN	Maturity	16536HWWJ6	2,250,000.00	CHESH 2.3M 0.00% Mat. 09/18/201709/18/2017		0.00	0.00	2,250,000.00	2,250,000.00
09/18/2017	460	GEN	Purchase	62455AZE0	2,250,000.00	MOUNT 2.3M 0.00% Mat.	12/14/2017	-2,242,659.38	0.00	0.00	-2,242,659.38
09/21/2017	462	GEN	Purchase	3134GBL91	2,250,000.00	FHLMCC 2.3M 1.80% Mat.	09/21/2020	-2,250,000.00	0.00	0.00	-2,250,000.00
09/29/2017	407	GEN	Interest	3134G9G68	1,000,000.00	FHLMCC 1.0M 0.65% Mat.	09/29/2017	0.00	3,250.00	0.00	3,250.00
09/29/2017	407	GEN	Maturity	3134G9G68	1,000,000.00	FHLMCC 1.0M 0.65% Mat.	09/29/2017	0.00	0.00	1,000,000.00	1,000,000.00
09/29/2017	463	GEN	Purchase	27873JZU2	2,000,000.00	EBURY 2.0M 0.00% Mat. 12/28/201712/28/2017		-1,993,200.00	0.00	0.00	-1,993,200.00
Subtotal								-16,983,141.64	155,858.61	16,000,000.00	-827,283.03
Lake Nasworthy											
07/26/2017	413	LAKE	Interest	3135G0M26	1,000,000.00	FNMAC 1.0M 1.00% Mat.	07/26/2019	0.00	5,000.00	0.00	5,000.00
07/27/2017	415	LAKE	Interest	3132X0HW4	500,000.00	FRMAC 0.5M 0.97% Mat.	07/26/2019	0.00	2,425.00	0.00	2,425.00
07/30/2017	435	LAKE	Interest	3130AAM54	2,000,000.00	FHLB 2.0M 1.29% Mat. 01/30/2019	01/30/2019	0.00	12,900.00	0.00	12,900.00
08/23/2017	418	LAKE	Interest	3130A8VQ3	1,000,000.00	FHLBC 1.0M 1.13% Mat. 08/23/201808/23/2018		0.00	5,625.00	0.00	5,625.00

Portfolio SANA
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City of San Angelo, Texas

Cash Reconciliation Report

For the Period July 1, 2017 - September 30, 2017

Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
Lake Nasworthy											
08/23/2017	419	LAKE	Interest	3134G93S4	500,000.00	FHLMCC 0.5M 1.30% Mat.	08/23/2019	0.00	3,250.00	0.00	3,250.00
09/30/2017	424	LAKE	Interest	3134GAJR6	1,000,000.00	FHLMCC 1.0M 1.50% Mat.	09/30/2020	0.00	7,500.00	0.00	7,500.00
Subtotal								0.00	36,700.00	0.00	36,700.00
Total								-16,983,141.64	192,558.61	16,000,000.00	-790,583.03



City of San Angelo, Texas
Purchases Report
Sorted by Fund - Fund
July 1, 2017 - September 30, 2017

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												
16536HWJ6	457	GEN	ACP CHESH	2,250,000.00	07/19/2017	09/18 - At Maturity	2,245,158.13			09/18/2017	1.273	0.00
27873JWJ0	456	GEN	ACP EBURY	2,250,000.00	07/19/2017	09/18 - At Maturity	2,245,158.13			09/18/2017	1.273	0.00
3132X0WK3	458	GEN	FAC FAMCA	3,000,000.00	08/29/2017	02/20 - 08/20	2,998,080.00	840.00	1.440	08/20/2019	1.473	2,998,166.41
313379EE5	459	GEN	FAC FHLB	2,000,000.00	08/31/2017	12/14 - 06/14	2,008,446.00	6,951.39	1.625	06/14/2019	1.384	2,008,051.94
3134GBET5	461	GEN	FAC FHLMCC	1,000,000.00	09/07/2017	10/13 - 04/13	1,000,440.00	7,200.00	1.800	04/13/2020	1.782	1,000,146.67
62455AZE0	460	GEN	ACP MOUNT	2,250,000.00	09/18/2017	12/14 - At Maturity	2,242,659.38			12/14/2017	1.354	2,243,756.25
3134GBL91	462	GEN	FAC FHLMCC	2,250,000.00	09/21/2017	03/21 - 09/21	2,250,000.00		1.800	09/21/2020	1.800	2,250,000.00
27873JZU2	463	GEN	ACP EBURY	2,000,000.00	09/29/2017	12/28 - At Maturity	1,993,200.00			12/28/2017	1.365	1,993,351.11
			Subtotal	17,000,000.00			16,983,141.64	14,991.39				12,493,472.38
			Total Purchases	17,000,000.00			16,983,141.64	14,991.39				12,493,472.38



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, 2017 - September 30, 2017

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
0347M2UJ3	446	GEN	ACP	ANGLE	2,250,000.00	07/18/2017	04/20/2017		2,250,000.00	0.00	2,250,000.00	0.00
27873JUK9	447	GEN	ACP	EBURY	2,250,000.00	07/19/2017	04/20/2017		2,250,000.00	0.00	2,250,000.00	0.00
3134G8L49	383	GEN	FAC	FHLMCC	3,000,000.00	08/25/2017	02/25/2016	0.800	3,000,000.00	12,000.00	3,012,000.00	12,000.00
912828TM2	374	GEN	TRC	TNOTE	2,000,000.00	08/31/2017	11/30/2015	0.625	2,000,000.00	6,250.00	2,006,250.00	6,250.00
3133EGTG0	422	GEN	FAC	FFCB	1,000,000.00	09/06/2017	09/06/2016	0.680	1,000,000.00	3,400.00	1,003,400.00	3,400.00
16536HWJ6	457	GEN	ACP	CHESH	2,250,000.00	09/18/2017	07/19/2017		2,250,000.00	0.00	2,250,000.00	0.00
27873JWJ0	456	GEN	ACP	EBURY	2,250,000.00	09/18/2017	07/19/2017		2,250,000.00	0.00	2,250,000.00	0.00
3134G9G68	407	GEN	FAC	FHLMCC	1,000,000.00	09/29/2017	07/01/2016	0.650	1,000,000.00	3,250.00	1,003,250.00	3,250.00
Total Maturities					16,000,000.00				16,000,000.00	24,900.00	16,024,900.00	24,900.00



City of San Angelo, Texas
Interest Earnings
Sorted by Fund - Fund
July 1, 2017 - September 30, 2017
Yield on Average Book Value

Patterson & Associates
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 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	5,266,373.21	3,932,836.22	3,345,341.81		1.060	1.519	12,811.12	0.00	12,811.12
9999999910	326	GEN	RR4	27,000,000.00	32,000,000.00	30,641,304.35		1.030	0.938	72,408.17	0.00	72,408.17
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
912828TM2	374	GEN	TRC	0.00	1,999,143.68	1,325,807.72	08/31/2017	0.625	0.876	2,072.01	856.32	2,928.33
3134G8L49	383	GEN	FAC	0.00	3,000,000.00	1,793,478.26	08/25/2017	0.800	0.796	3,600.00	0.00	3,600.00
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
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
3134G9G68	407	GEN	FAC	0.00	1,000,000.00	978,260.87	09/29/2017	0.650	0.644	1,588.88	0.00	1,588.88
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
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
3130A8SE4	411	GEN	FAC	2,000,000.00	1,999,446.93	1,999,573.99	01/19/2018	0.750	0.794	3,750.00	251.39	4,001.39
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
3134G9Q67	414	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	07/27/2018	1.050	1.041	5,250.00	0.00	5,250.00
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	3,000,000.00	3,000,000.00	08/23/2019	1.300	1.289	9,750.00	0.00	9,750.00
3133EGTG0	422	GEN	FAC	0.00	1,000,000.00	728,260.87	09/06/2017	0.680	0.669	1,227.78	0.00	1,227.78
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
3133EGUA1	426	GEN	FAC	4,000,000.00	3,997,401.39	3,997,822.06	04/12/2018	0.790	0.867	7,900.00	832.30	8,732.30
3134GASE5	427	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	10/26/2018	1.050	1.041	5,250.00	0.00	5,250.00
3135G0J95	430	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	10/28/2019	1.350	1.339	6,750.00	0.00	6,750.00
3134GAYE8	431	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	11/28/2018	1.125	1.116	5,625.00	0.00	5,625.00
3132X0NC1	433	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	01/18/2019	1.320	1.309	6,600.00	0.00	6,600.00
3134GA6X7	443	GEN	FAC	4,000,000.00	4,000,000.00	4,000,000.00	03/15/2019	1.400	1.389	14,000.00	0.00	14,000.00
31771EAA9	444	GEN	AFD	2,000,000.00	1,978,783.36	1,981,925.31	05/11/2018		1.244	0.00	6,216.34	6,216.34
3132X0SB8	445	GEN	FAC	3,000,000.00	3,000,000.00	3,000,000.00	04/19/2018	1.250	1.240	9,375.00	0.00	9,375.00
0347M2UJ3	446	GEN	ACP	0.00	2,248,756.88	415,652.77	07/18/2017		1.187	0.00	1,243.12	1,243.12
27873JUK9	447	GEN	ACP	0.00	2,248,672.50	440,094.74	07/19/2017		1.197	0.00	1,327.50	1,327.50
3132X0RZ6	450	GEN	FAC	2,455,000.00	2,454,528.20	2,454,561.37	04/18/2019	1.430	1.429	8,776.63	65.63	8,842.26
3130ABE77	451	GEN	FAC	3,000,000.00	2,997,874.62	2,998,189.54	05/08/2018	1.125	1.199	8,437.50	623.07	9,060.57

Portfolio SANA

AP

City of San Angelo, Texas
Interest Earnings
July 1, 2017 - September 30, 2017

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												
3132X0QP9	452	GEN	FAC	2,000,000.00	1,997,976.60	1,998,191.15	09/10/2018	1.250	1.325	6,250.00	424.49	6,674.49
313586RC5	453	GEN	FAC	2,500,000.00	2,399,182.49	2,404,788.97	10/09/2019		1.830	0.00	11,092.39	11,092.39
074347F91	454	GEN	MC1	2,000,000.00	2,000,000.00	2,000,000.00	06/29/2018	1.400	1.389	7,000.00	0.00	7,000.00
27873JWJ0	456	GEN	ACP	0.00	0.00	1,490,268.96	09/18/2017		1.289	0.00	4,841.87	4,841.87
16536HWJ6	457	GEN	ACP	0.00	0.00	1,490,268.96	09/18/2017		1.289	0.00	4,841.87	4,841.87
3132X0WK3	458	GEN	FAC	3,000,000.00	0.00	1,075,413.82	08/20/2019	1.440	1.449	3,840.00	86.41	3,926.41
313379EE5	459	GEN	FAC	2,000,000.00	0.00	676,692.59	06/14/2019	1.625	1.357	2,708.33	-394.06	2,314.27
62455AZE0	460	GEN	ACP	2,250,000.00	0.00	316,980.98	12/14/2017		1.373	0.00	1,096.87	1,096.87
3134GBET5	461	GEN	FAC	1,000,000.00	0.00	260,944.49	04/13/2020	1.800	1.378	1,200.00	-293.33	906.67
3134GBL91	462	GEN	FAC	2,250,000.00	0.00	244,565.22	09/21/2020	1.800	1.825	1,125.00	0.00	1,125.00
27873JZU2	463	GEN	ACP	2,000,000.00	0.00	43,332.90	12/28/2017		1.384	0.00	151.11	151.11
Subtotal				107,721,373.21	110,254,602.87	108,101,721.69		1.093		264,420.42	33,263.29	297,683.71
Fund: Lake Nasworthy												
999999996	103	LAKE	RR4	649,205.21	475,743.33	523,643.14		1.060	1.747	2,306.13	0.00	2,306.13
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
313379DT3	396	LAKE	FAC	1,000,000.00	1,002,968.16	1,002,567.51	06/08/2018	1.250	0.923	3,125.00	-792.69	2,332.31
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
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
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
3132X0HW4	415	LAKE	FAC	500,000.00	499,694.96	499,713.59	07/26/2019	0.970	0.992	1,212.50	36.85	1,249.35
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
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	1,000,000.00	1,000,000.00	10/25/2019	1.300	1.289	3,250.00	0.00	3,250.00
3136G4EV1	429	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	10/28/2021	1.625	1.612	4,062.50	0.00	4,062.50
3130AAM54	435	LAKE	FAC	2,000,000.00	2,000,000.00	2,000,000.00	01/30/2019	1.290	1.279	6,450.00	0.00	6,450.00
Subtotal				14,149,205.21	13,978,406.45	14,025,924.24		1.261		45,318.63	-755.84	44,562.79
Total				121,870,578.42	124,233,009.32	122,127,645.93		1.112		309,739.05	32,507.45	342,246.50



**City of San Angelo, Texas
Accrued Interest
Sorted by Fund - Maturity Date
July 1, 2017 - September 30, 2017**

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

CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
General										
999999995	102	RR4	5,266,373.21		1.060	0.00	0.00	12,811.12	12,811.12	0.00
9999999910	326	RR4	27,000,000.00		1.030	0.00	0.00	72,408.17	72,408.17	0.00
3134G8L49	383	FAC	0.00	08/25/2017	0.800	8,400.00	0.00	3,600.00	12,000.00	0.00
912828TM2	374	TRC	0.00	08/31/2017	0.625	4,177.99	0.00	2,072.01	6,250.00	0.00
3133EGTG0	422	FAC	0.00	09/06/2017	0.680	2,172.22	0.00	1,227.78	3,400.00	0.00
3134G9G68	407	FAC	0.00	09/29/2017	0.650	1,661.12	0.00	1,588.88	3,250.00	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
3134G9VV6	408	FAC	2,000,000.00	01/12/2018	0.850	7,980.56	0.00	4,250.00	8,500.00	3,730.56
3130A8SE4	411	FAC	2,000,000.00	01/19/2018	0.750	6,750.00	0.00	3,750.00	7,500.00	3,000.00
3133EGUA1	426	FAC	4,000,000.00	04/12/2018	0.790	6,934.45	0.00	7,900.00	0.00	14,834.45
3132X0SB8	445	FAC	3,000,000.00	04/19/2018	1.250	7,500.00	0.00	9,375.00	0.00	16,875.00
3130ABE77	451	FAC	3,000,000.00	05/08/2018	1.125	4,968.75	0.00	8,437.50	0.00	13,406.25
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
3134G9UY1	406	FAC	2,000,000.00	06/29/2018	1.000	111.11	0.00	5,000.00	0.00	5,111.11
074347F91	454	MC1	2,000,000.00	06/29/2018	1.400	155.56	0.00	7,000.00	0.00	7,155.56
3136G3XL4	409	FAC	3,000,000.00	07/20/2018	0.850	11,404.17	0.00	6,375.00	12,750.00	5,029.17
3134G9Q67	414	FAC	2,000,000.00	07/27/2018	1.050	8,983.33	0.00	5,250.00	10,500.00	3,733.33
3132X0QP9	452	FAC	2,000,000.00	09/10/2018	1.250	7,708.33	0.00	6,250.00	12,500.00	1,458.33
3134GAGF5	423	FAC	2,000,000.00	09/13/2018	1.100	6,600.00	0.00	5,500.00	11,000.00	1,100.00
3134GASE5	427	FAC	2,000,000.00	10/26/2018	1.050	3,791.67	0.00	5,250.00	0.00	9,041.67
3134GAAP9	417	FAC	2,000,000.00	11/23/2018	1.000	7,111.11	0.00	5,000.00	10,000.00	2,111.11
3134GAYE8	431	FAC	2,000,000.00	11/28/2018	1.125	2,062.50	0.00	5,625.00	0.00	7,687.50
3132X0NC1	433	FAC	2,000,000.00	01/18/2019	1.320	11,953.33	0.00	6,600.00	13,200.00	5,353.33
3134GA6X7	443	FAC	4,000,000.00	03/15/2019	1.400	16,488.89	0.00	14,000.00	28,000.00	2,488.89
3132X0RZ6	450	FAC	2,455,000.00	04/18/2019	1.430	7,021.30	0.00	8,776.63	0.00	15,797.93
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
313379EE5	459	FAC	2,000,000.00	06/14/2019	1.625	0.00	6,951.39	2,708.33	0.00	9,659.72
3136G3D51	412	FAC	2,000,000.00	07/26/2019	1.250	10,763.89	0.00	6,250.00	12,500.00	4,513.89
3132X0WK3	458	FAC	3,000,000.00	08/20/2019	1.440	0.00	840.00	3,840.00	0.00	4,680.00
3134GABN3	421	FAC	3,000,000.00	08/23/2019	1.300	13,866.67	0.00	9,750.00	19,500.00	4,116.67
3135G0J95	430	FAC	2,000,000.00	10/28/2019	1.350	4,725.00	0.00	6,750.00	0.00	11,475.00
3134GBET5	461	FAC	1,000,000.00	04/13/2020	1.800	0.00	7,200.00	1,200.00	0.00	8,400.00
3134GBL91	462	FAC	2,250,000.00	09/21/2020	1.800	0.00	0.00	1,125.00	0.00	1,125.00
	Subtotal		98,971,373.21			173,355.83	14,991.39	264,420.42	256,069.29	196,698.35

* 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 - Maturity Date**

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
Lake Nasworthy										
999999996	103	RR4	649,205.21		1.060	0.00	0.00	2,306.13	2,306.13	0.00
9999999911	329	RR4	0.00			0.00	0.00	0.00	0.00	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
313379DT3	396	FAC	1,000,000.00	06/08/2018	1.250	798.61	0.00	3,125.00	0.00	3,923.61
3134G9NK9	404	FAC	1,000,000.00	06/29/2018	1.100	61.11	0.00	2,750.00	0.00	2,811.11
3130A8VQ3	418	FAC	1,000,000.00	08/23/2018	1.125	4,000.00	0.00	2,812.50	5,625.00	1,187.50
3130AAM54	435	FAC	2,000,000.00	01/30/2019	1.290	10,821.67	0.00	6,450.00	12,900.00	4,371.67
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	4,305.56	0.00	2,500.00	5,000.00	1,805.56
3132X0HW4	415	FAC	500,000.00	07/26/2019	0.970	2,074.72	0.00	1,212.50	2,425.00	862.22
3134G93S4	419	FAC	500,000.00	08/23/2019	1.300	2,311.11	0.00	1,625.00	3,250.00	686.11
3134GARV8	428	FAC	1,000,000.00	10/25/2019	1.300	2,383.33	0.00	3,250.00	0.00	5,633.33
3134GAJR6	424	FAC	1,000,000.00	09/30/2020	1.500	3,791.67	0.00	3,750.00	7,500.00	41.67
3136G4EV1	429	FAC	1,000,000.00	10/28/2021	1.625	2,843.75	0.00	4,062.50	0.00	6,906.25
3130A8VNO	416	FAC	1,000,000.00	11/17/2023	1.940	2,371.11	0.00	4,850.00	0.00	7,221.11
		Subtotal	14,149,205.21			38,536.25	0.00	45,318.63	39,006.13	44,848.75
		Total	113,120,578.42			211,892.08	14,991.39	309,739.05	295,075.42	241,547.10

* 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, 2017 - September 30, 2017
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 07/01/2017	Amount Amortized This Period	Amt Amortized Through 09/30/2017	Amount Unamortized Through 09/30/2017
General										
446	GEN	07/18/2017	2,250,000.00	2,243,491.88	-6,508.12	0.00	5,265.00	1,243.12	6,508.12	0.00
Anglesea Funding CP							-1,243.12			
457	GEN	09/18/2017	2,250,000.00	2,245,158.13	-4,841.87	0.00	0.00	4,841.87	4,841.87	0.00
Chesham Finance CP							-4,841.87			
447	GEN	07/19/2017	2,250,000.00	2,243,362.50	-6,637.50	0.00	5,310.00	1,327.50	6,637.50	0.00
Ebury Finance CP							-1,327.50			
456	GEN	09/18/2017	2,250,000.00	2,245,158.13	-4,841.87	0.00	0.00	4,841.87	4,841.87	0.00
Ebury Finance CP							-4,841.87			
463	GEN	12/28/2017	2,000,000.00	1,993,200.00	-6,800.00	1,993,351.11	0.00	151.11	151.11	-6,648.89
Ebury Finance CP							-6,800.00			
450	GEN	04/18/2019	2,455,000.00	2,454,484.45	-515.55	2,454,593.83	43.75	65.63	109.38	-406.17
FRMAC Note			1.430				-471.80			
452	GEN	09/10/2018	2,000,000.00	1,997,920.00	-2,080.00	1,998,401.09	56.60	424.49	481.09	-1,598.91
FRMAC Note			1.250				-2,023.40			
458	GEN	08/20/2019	3,000,000.00	2,998,080.00	-1,920.00	2,998,166.41	0.00	86.41	86.41	-1,833.59
FRMAC Note			1.440				-1,920.00			
426	GEN	04/12/2018	4,000,000.00	3,994,960.00	-5,040.00	3,998,233.69	2,441.39	832.30	3,273.69	-1,766.31
FFCB Note			0.790				-2,598.61			
411	GEN	01/19/2018	2,000,000.00	1,998,500.00	-1,500.00	1,999,698.32	946.93	251.39	1,198.32	-301.68
FHLB Note			0.750				-553.07			
451	GEN	05/08/2018	3,000,000.00	2,997,570.00	-2,430.00	2,998,497.69	304.62	623.07	927.69	-1,502.31
FHLB Note			1.125				-2,125.38			
459	GEN	06/14/2019	2,000,000.00	2,008,446.00	8,446.00	2,008,051.94	0.00	-394.06	-394.06	8,051.94
FHLB Note			1.625				8,446.00			
414	GEN	07/27/2018	2,000,000.00	1,999,400.00	-600.00	2,000,000.00	600.00	0.00	600.00	0.00
FHLMC Call Note		10/27/2016	1.050				0.00			
421	GEN	08/23/2019	3,000,000.00	3,002,400.00	2,400.00	3,000,000.00	-2,400.00	0.00	-2,400.00	0.00
FHLMC Call Note		02/23/2017	1.300				0.00			
461	GEN	04/13/2020	1,000,000.00	1,000,440.00	440.00	1,000,146.67	0.00	-293.33	-293.33	146.67
FHLMC Call Note		10/13/2017	1.800				440.00			
444	GEN	05/11/2018	2,000,000.00	1,973,040.00	-26,960.00	1,984,999.70	5,743.36	6,216.34	11,959.70	-15,000.30
Fico Strip Prin							-21,216.64			
453	GEN	10/09/2019	2,500,000.00	2,397,950.00	-102,050.00	2,410,274.88	1,232.49	11,092.39	12,324.88	-89,725.12
FNMA Note							-100,817.51			

Portfolio SANA
 AP

City of San Angelo, Texas
Amortization Schedule
July 1, 2017 - September 30, 2017

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 07/01/2017	Amount Amortized This Period	Amt Amortized Through 09/30/2017	Amount Unamortized Through 09/30/2017	
General											
430	GEN	10/28/2019	2,000,000.00	1,999,500.00	-500.00	2,000,000.00	500.00	0.00	500.00	0.00	
FNMA Call Note		01/28/2017	1.350				0.00				
460	GEN	12/14/2017	2,250,000.00	2,242,659.38	-7,340.62	2,243,756.25	0.00	1,096.87	1,096.87	-6,243.75	
Mountcliff Funding CP							-7,340.62				
374	GEN	08/31/2017	2,000,000.00	1,991,015.63	-8,984.37	0.00	8,128.05	856.32	8,984.37	0.00	
T Note			0.625				-856.32				
Subtotal				46,026,736.10	-178,263.90	35,088,171.58	28,172.19	33,263.29	61,435.48	-116,828.42	
							-150,091.71				
Lake Nasworthy											
396	LAKE	06/08/2018	1,000,000.00	1,006,500.00	6,500.00	1,002,175.47	-3,531.84	-792.69	-4,324.53	2,175.47	
FHLB Note			1.250				2,968.16				
429	LAKE	10/28/2021	1,000,000.00	999,500.00	-500.00	1,000,000.00	500.00	0.00	500.00	0.00	
FNMA Call Note		04/28/2017	1.625				0.00				
415	LAKE	07/26/2019	500,000.00	499,558.21	-441.79	499,731.81	136.75	36.85	173.60	-268.19	
FAMCA Note			0.970				-305.04				
Subtotal				2,505,558.21	5,558.21	2,501,907.28	-2,895.09	-755.84	-3,650.93	1,907.28	
							2,663.12				
Total				48,532,294.31	-172,705.69	37,590,078.86	25,277.10	32,507.45	57,784.55	-114,921.14	
							-147,428.59				



City of San Angelo, Texas
Projected Cashflow Report
 Sorted by Monthly
 For the Period October 1, 2017 - April 30, 2018

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 2017										
10/09/2017	453	GEN	313586RC5	Interest	FNMA Note	0.00	0.00	0.00	0.00	0.00
10/12/2017	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
10/12/2017	426	GEN	3133EGUA1	Interest	FFCB Note	0.00	0.00	0.00	15,800.00	15,800.00
10/13/2017	461	GEN	3134GBET5	Interest	FHLMC Call Note	0.00	0.00	0.00	9,000.00	9,000.00
10/13/2017	461	GEN	3134GBET5	Call	FHLMC Call Note	1,000,000.00	1,000,440.00	1,000,000.00	0.00	1,000,000.00
10/18/2017	450	GEN	3132X0RZ6	Interest	FRMAC Note	0.00	0.00	0.00	17,455.73	17,455.73
10/19/2017	445	GEN	3132X0SB8	Interest	FRMAC Call Note	0.00	0.00	0.00	18,750.00	18,750.00
10/19/2017	445	GEN	3132X0SB8	Call	FRMAC Call Note	3,000,000.00	3,000,000.00	3,000,000.00	0.00	3,000,000.00
10/20/2017	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
10/25/2017	428	LAKE	3134GARV8	Interest	FHLMC Call Note	0.00	0.00	0.00	6,500.00	6,500.00
10/25/2017	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
10/26/2017	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
10/26/2017	427	GEN	3134GASE5	Interest	FHLMC Call Note	0.00	0.00	0.00	10,500.00	10,500.00
10/26/2017	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
10/27/2017	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
10/28/2017	429	LAKE	3136G4EV1	Interest	FNMA Call Note	0.00	0.00	0.00	8,125.00	8,125.00
10/28/2017	429	LAKE	3136G4EV1	Call	FNMA Call Note	1,000,000.00	999,500.00	1,000,000.00	0.00	1,000,000.00
10/28/2017	430	GEN	3135G0J95	Interest	FNMA Call Note	0.00	0.00	0.00	13,500.00	13,500.00
10/28/2017	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 October 2017						19,000,000.00	18,998,840.00	19,000,000.00	99,630.73	19,099,630.73
November 2017										
11/08/2017	451	GEN	3130ABE77	Interest	FHLB Note	0.00	0.00	0.00	16,875.00	16,875.00
11/17/2017	416	LAKE	3130A8VN0	Interest	FHLB Call Note	0.00	0.00	0.00	9,700.00	9,700.00
11/23/2017	397	LAKE	3136G3NA9	Interest	FNMA Call Note	0.00	0.00	0.00	9,000.00	9,000.00
11/23/2017	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
11/23/2017	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
11/23/2017	419	LAKE	3134G93S4	Call	FHLMC Call Note	500,000.00	500,000.00	500,000.00	0.00	500,000.00
11/23/2017	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
11/24/2017	370	GEN	3134G74Q1	Maturity	FHLMC Call Note	4,000,000.00	4,000,000.00	4,000,000.00	17,000.00	4,017,000.00
11/24/2017	371	LAKE	3134G74Q1	Maturity	FHLMC Call Note	1,000,000.00	1,000,000.00	1,000,000.00	4,250.00	1,004,250.00
11/24/2017	399	GEN	3134G9LD7	Interest	FHLMC Call Note	0.00	0.00	0.00	12,500.00	12,500.00

Portfolio SANA
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City of San Angelo, Texas
Projected Cashflow Report
For the Period October 1, 2017 - April 30, 2018

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
November 2017										
11/24/2017	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
11/25/2017	400	GEN	3134G9KU0	Interest	FHLMC Call Note	0.00	0.00	0.00	20,000.00	20,000.00
11/25/2017	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
11/28/2017	431	GEN	3134GAYE8	Interest	FHLMC Call Note	0.00	0.00	0.00	11,250.00	11,250.00
11/28/2017	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 November 2017						19,000,000.00	19,002,400.00	19,000,000.00	100,575.00	19,100,575.00
December 2017										
12/08/2017	396	LAKE	313379DT3	Interest	FHLB Note	0.00	0.00	0.00	6,250.00	6,250.00
12/13/2017	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
12/14/2017	459	GEN	313379EE5	Interest	FHLB Note	0.00	0.00	0.00	16,250.00	16,250.00
12/14/2017	460	GEN	62455AZE0	Maturity	Mountcliff Funding CP	2,250,000.00	2,242,659.38	2,250,000.00	0.00	2,250,000.00
12/15/2017	443	GEN	3134GA6X7	Call	FHLMC Call Note	4,000,000.00	4,000,000.00	4,000,000.00	0.00	4,000,000.00
12/21/2017	462	GEN	3134GBL91	Call	FHLMC Call Note	2,250,000.00	2,250,000.00	2,250,000.00	0.00	4,000,000.00
12/28/2017	463	GEN	27873JZU2	Maturity	Ebury Finance CP	2,000,000.00	1,993,200.00	2,000,000.00	0.00	2,000,000.00
12/29/2017	404	LAKE	3134G9NK9	Interest	FHLMC Call Note	0.00	0.00	0.00	5,500.00	5,500.00
12/29/2017	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
12/29/2017	406	GEN	3134G9UY1	Interest	FHLMC Call Note	0.00	0.00	0.00	10,000.00	10,000.00
12/30/2017	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 December 2017						14,500,000.00	14,485,859.38	14,500,000.00	38,000.00	14,538,000.00
January 2018										
01/12/2018	408	GEN	3134G9VV6	Maturity	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	8,500.00	2,008,500.00
01/18/2018	433	GEN	3132X0NC1	Interest	FAMCA Note	0.00	0.00	0.00	13,200.00	13,200.00
01/19/2018	411	GEN	3130A8SE4	Maturity	FHLB Note	2,000,000.00	1,998,500.00	2,000,000.00	7,500.00	2,007,500.00
01/20/2018	409	GEN	3136G3XL4	Interest	FNMA Call Note	0.00	0.00	0.00	12,750.00	12,750.00
01/26/2018	412	GEN	3136G3D51	Interest	FNMA Call Note	0.00	0.00	0.00	12,500.00	12,500.00
01/26/2018	413	LAKE	3135G0M26	Interest	FNMA Call Note	0.00	0.00	0.00	5,000.00	5,000.00
01/27/2018	414	GEN	3134G9Q67	Interest	FHLMC Call Note	0.00	0.00	0.00	10,500.00	10,500.00
01/27/2018	415	LAKE	3132X0HW4	Interest	FAMCA Note	0.00	0.00	0.00	2,425.00	2,425.00
01/30/2018	435	LAKE	3130AAM54	Interest	FHLB Note	0.00	0.00	0.00	12,900.00	12,900.00
Total for January 2018						4,000,000.00	3,998,500.00	4,000,000.00	85,275.00	4,085,275.00
February 2018										
02/20/2018	458	GEN	3132X0WK3	Interest	FRMAC Note	0.00	0.00	0.00	21,360.00	21,360.00
02/23/2018	417	GEN	3134GAAP9	Interest	FHLMC Call Note	0.00	0.00	0.00	10,000.00	10,000.00
02/23/2018	418	LAKE	3130A8VQ3	Interest	FHLB Call Note	0.00	0.00	0.00	5,625.00	5,625.00
02/23/2018	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, 2017 - April 30, 2018

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
February 2018										
02/23/2018	421	GEN	3134GABN3	Interest	FHLMC Call Note	0.00	0.00	0.00	19,500.00	19,500.00
Total for February 2018						0.00	0.00	0.00	59,735.00	59,735.00
March 2018										
03/10/2018	452	GEN	3132X0QP9	Interest	FRMAC Note	0.00	0.00	0.00	12,500.00	12,500.00
03/13/2018	423	GEN	3134GAGF5	Interest	FHLMC Call Note	0.00	0.00	0.00	11,000.00	11,000.00
03/15/2018	443	GEN	3134GA6X7	Interest	FHLMC Call Note	0.00	0.00	0.00	28,000.00	28,000.00
03/21/2018	462	GEN	3134GBL91	Interest	FHLMC Call Note	0.00	0.00	0.00	20,250.00	20,250.00
03/30/2018	424	LAKE	3134GAJR6	Interest	FHLMC Call Note	0.00	0.00	0.00	7,500.00	7,500.00
Total for March 2018						0.00	0.00	0.00	79,250.00	79,250.00
April 2018										
04/09/2018	453	GEN	313586RC5	Interest	FNMA Note	0.00	0.00	0.00	0.00	0.00
04/12/2018	426	GEN	3133EGUA1	Maturity	FFCB Note	4,000,000.00	3,994,960.00	4,000,000.00	15,800.00	4,015,800.00
04/13/2018	461	GEN	3134GBET5	Interest	FHLMC Call Note	0.00	0.00	0.00	9,000.00	9,000.00
04/18/2018	450	GEN	3132X0RZ6	Interest	FRMAC Note	0.00	0.00	0.00	17,553.25	17,553.25
04/19/2018	445	GEN	3132X0SB8	Maturity	FRMAC Call Note	3,000,000.00	3,000,000.00	3,000,000.00	18,750.00	3,018,750.00
04/25/2018	428	LAKE	3134GARV8	Interest	FHLMC Call Note	0.00	0.00	0.00	6,500.00	6,500.00
04/26/2018	427	GEN	3134GASE5	Interest	FHLMC Call Note	0.00	0.00	0.00	10,500.00	10,500.00
04/28/2018	429	LAKE	3136G4EV1	Interest	FNMA Call Note	0.00	0.00	0.00	8,125.00	8,125.00
04/28/2018	430	GEN	3135G0J95	Interest	FNMA Call Note	0.00	0.00	0.00	13,500.00	13,500.00
Total for April 2018						7,000,000.00	6,994,960.00	7,000,000.00	99,728.25	7,099,728.25
GRAND TOTALS:						63,500,000.00	63,480,559.38	63,500,000.00	562,193.98	64,062,193.98



City of San Angelo, Texas
Texas Compliance Change in Val Report
Sorted by Fund
July 1, 2017 - September 30, 2017

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	12,811.12	3,932,836.22	3,999,128.45	2,665,591.46	1,333,536.99	5,266,373.21
999999995	5,266,373.21	1.060	/ /	12,811.12	3,932,836.22	3,999,128.45	2,665,591.46	1,333,536.99	5,266,373.21
326	MM	GEN	09/04/2014	72,408.17	32,000,000.00	72,408.17	5,072,408.17	-5,000,000.00	27,000,000.00
999999910	27,000,000.00	1.030	/ /	72,408.17	32,000,000.00	72,408.17	5,072,408.17	-5,000,000.00	27,000,000.00
446	ANGLE	GEN	04/20/2017	0.00	2,248,756.88	0.00	2,250,000.00	-2,248,756.88	0.00
0347M2UJ3	0.00	0.000	07/18/2017	0.00	2,248,756.88	0.00	2,250,000.00	-2,248,756.88	0.00
447	EBURY	GEN	04/20/2017	0.00	2,248,672.50	0.00	2,250,000.00	-2,248,672.50	0.00
27873JUK9	0.00	0.000	07/19/2017	0.00	2,248,672.50	0.00	2,250,000.00	-2,248,672.50	0.00
383	FHLMCC	GEN	02/25/2016	3,600.00	3,000,000.00	0.00	3,000,000.00	-3,000,000.00	0.00
3134G8L49	0.00	0.000	08/25/2017	12,000.00	2,998,245.00	0.00	3,000,000.00	-2,998,245.00	0.00
374	TNOTE	GEN	11/30/2015	2,072.01	1,999,143.68	0.00	2,000,000.00	-1,999,143.68	0.00
912828TM2	0.00	0.000	08/31/2017	6,250.00	1,998,750.00	0.00	2,000,000.00	-1,998,750.00	0.00
422	FFCB	GEN	09/06/2016	1,227.78	1,000,000.00	0.00	1,000,000.00	-1,000,000.00	0.00
3133EGTG0	0.00	0.000	09/06/2017	3,400.00	999,326.00	0.00	1,000,000.00	-999,326.00	0.00
407	FHLMCC	GEN	07/01/2016	1,588.88	1,000,000.00	0.00	1,000,000.00	-1,000,000.00	0.00
3134G9G68	0.00	0.000	09/29/2017	3,250.00	999,195.00	0.00	1,000,000.00	-999,195.00	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	3,995,352.00	0.00	0.00	3,208.00	3,998,560.00
460	MOUNT	GEN	09/18/2017	0.00	0.00	2,242,659.38	0.00	2,243,756.25	2,243,756.25
62455AZE0	2,250,000.00	1.354	12/14/2017	0.00	0.00	2,242,659.38	0.00	2,243,756.25	2,243,756.25
463	EBURY	GEN	09/29/2017	0.00	0.00	1,993,200.00	0.00	1,993,351.11	1,993,351.11
27873JZU2	2,000,000.00	1.364	12/28/2017	0.00	0.00	1,993,200.00	0.00	1,993,351.11	1,993,351.11

Portfolio SANA

City of San Angelo, Texas
Texas Compliance Change in Val Report
July 1, 2017 - September 30, 2017

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	Market Value
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	8,500.00	1,994,860.00	0.00	0.00	2,632.00	1,997,492.00
411	FHLB	GEN	07/22/2016	3,750.00	1,999,446.93	0.00	0.00	251.39	1,999,698.32
3130A8SE4	2,000,000.00	0.800	01/19/2018	7,500.00	1,994,800.00	0.00	0.00	2,972.00	1,997,772.00
426	FFCB	GEN	10/07/2016	7,900.00	3,997,401.39	0.00	0.00	832.30	3,998,233.69
3133EGUA1	4,000,000.00	0.873	04/12/2018	0.00	3,988,144.00	0.00	0.00	4,092.00	3,992,236.00
445	FAMCAC	GEN	04/19/2017	9,375.00	3,000,000.00	0.00	0.00	0.00	3,000,000.00
3132X0SB8	3,000,000.00	1.250	04/19/2018	0.00	2,996,778.00	0.00	0.00	1,518.00	2,998,296.00
451	FHLB	GEN	05/17/2017	8,437.50	2,997,874.62	0.00	0.00	623.07	2,998,497.69
3130ABE77	3,000,000.00	1.208	05/08/2018	0.00	2,995,068.00	0.00	0.00	1,449.00	2,996,517.00
444	FICO	GEN	04/07/2017	0.00	1,978,783.36	0.00	0.00	6,216.34	1,984,999.70
31771EAA9	2,000,000.00	1.244	05/11/2018	0.00	1,975,240.00	0.00	0.00	7,248.00	1,982,488.00
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	3,989,840.00	0.00	0.00	2,440.00	3,992,280.00
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	1,994,364.00	0.00	0.00	1,126.00	1,995,490.00
454	BEAUCO	GEN	06/30/2017	7,000.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
074347F91	2,000,000.00	1.399	06/29/2018	0.00	1,999,420.00	0.00	0.00	-160.00	1,999,260.00
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	12,750.00	2,980,431.00	0.00	0.00	4,920.00	2,985,351.00
414	FHLMCC	GEN	07/27/2016	5,250.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134G9Q67	2,000,000.00	1.065	07/27/2018	10,500.00	1,993,976.00	0.00	0.00	664.00	1,994,640.00
452	FAMCA	GEN	06/19/2017	6,250.00	1,997,976.60	0.00	0.00	424.49	1,998,401.09
3132X0QP9	2,000,000.00	1.335	09/10/2018	5,625.00	1,995,896.00	0.00	0.00	1,200.00	1,997,096.00
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	11,000.00	1,992,364.00	0.00	0.00	1,236.00	1,993,600.00

City of San Angelo, Texas
Texas Compliance Change in Val Report
July 1, 2017 - September 30, 2017

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	Market Value
427	FHLMCC	GEN	10/28/2016	5,250.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134GASE5	2,000,000.00	1.050	10/26/2018	0.00	1,990,482.00	0.00	0.00	222.00	1,990,704.00
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	10,000.00	1,986,334.00	0.00	0.00	3,314.00	1,989,648.00
431	FHLMCC	GEN	11/28/2016	5,625.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134GAYE8	2,000,000.00	1.125	11/28/2018	0.00	1,991,732.00	0.00	0.00	158.00	1,991,890.00
433	FRMAC	GEN	01/18/2017	6,600.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3132X0NC1	2,000,000.00	1.320	01/18/2019	13,200.00	1,996,058.00	0.00	0.00	-1,174.00	1,994,884.00
443	FHLMCC	GEN	03/15/2017	14,000.00	4,000,000.00	0.00	0.00	0.00	4,000,000.00
3134GA6X7	4,000,000.00	1.400	03/15/2019	28,000.00	3,989,548.00	0.00	0.00	-2,496.00	3,987,052.00
450	FAMCA	GEN	05/01/2017	8,776.63	2,454,528.20	0.00	0.00	65.63	2,454,593.83
3132X0RZ6	2,455,000.00	1.440	04/18/2019	0.00	2,453,563.83	0.00	0.00	-2,369.08	2,451,194.75
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	1,991,486.00	0.00	0.00	4.00	1,991,490.00
459	FHLB	GEN	08/31/2017	2,708.33	0.00	2,008,446.00	0.00	2,008,051.94	2,008,051.94
313379EE5	2,000,000.00	1.384	06/14/2019	0.00	0.00	2,008,446.00	0.00	2,003,304.00	2,003,304.00
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	12,500.00	1,988,326.00	0.00	0.00	-3,964.00	1,984,362.00
458	FAMCA	GEN	08/29/2017	3,840.00	0.00	2,998,080.00	0.00	2,998,166.41	2,998,166.41
3132X0WK3	3,000,000.00	1.472	08/20/2019	0.00	0.00	2,998,080.00	0.00	2,993,019.00	2,993,019.00
421	FHLMCC	GEN	08/26/2016	9,750.00	3,000,000.00	0.00	0.00	0.00	3,000,000.00
3134GABN3	3,000,000.00	1.272	08/23/2019	19,500.00	2,976,255.00	0.00	0.00	-5,484.00	2,970,771.00
453	FNMA	GEN	06/21/2017	0.00	2,399,182.49	0.00	0.00	11,092.39	2,410,274.88
313586RC5	2,500,000.00	1.820	10/09/2019	0.00	2,398,192.50	0.00	0.00	11,715.00	2,409,907.50
430	FNMAC	GEN	11/15/2016	6,750.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3135G0J95	2,000,000.00	1.358	10/28/2019	0.00	1,988,736.00	0.00	0.00	-3,084.00	1,985,652.00

City of San Angelo, Texas
Texas Compliance Change in Val Report
July 1, 2017 - September 30, 2017

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
461	FHLMCC	GEN	09/07/2017	1,200.00	0.00	1,000,440.00	0.00	1,000,146.67	1,000,146.67
3134GBET5	1,000,000.00	1.782	04/13/2020	0.00	0.00	1,000,440.00	0.00	999,346.00	999,346.00
462	FHLMCC	GEN	09/21/2017	1,125.00	0.00	2,250,000.00	0.00	2,250,000.00	2,250,000.00
3134GBL91	2,250,000.00	1.800	09/21/2020	0.00	0.00	2,250,000.00	0.00	2,246,514.75	2,246,514.75
Sub Totals For: Fund: General				264,420.42	110,254,602.87	16,564,362.00	19,237,999.63	-2,650,058.08	107,604,544.79
				249,194.29	110,063,027.93	16,564,362.00	19,237,999.63	-2,648,730.36	107,414,297.57
Fund: Lake Nasworthy									
103	FFB	LAKE	07/01/2007	2,306.13	475,743.33	173,461.88	0.00	173,461.88	649,205.21
999999996	649,205.21	1.060	/ /	2,306.13	475,743.33	173,461.88	0.00	173,461.88	649,205.21
329	MM	LAKE	10/20/2014	0.00	0.00	0.00	0.00	0.00	0.00
9999999911	0.00	0.000	/ /	0.00	0.00	0.00	0.00	0.00	0.00
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	998,838.00	0.00	0.00	802.00	999,640.00
396	FHLB	LAKE	05/20/2016	3,125.00	1,002,968.16	0.00	0.00	-792.69	1,002,175.47
313379DT3	1,000,000.00	0.929	06/08/2018	0.00	999,633.00	0.00	0.00	112.00	999,745.00
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	0.00	995,552.00	0.00	0.00	1,215.00	996,767.00
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	5,625.00	997,783.00	0.00	0.00	165.00	997,948.00
435	FHLB	LAKE	01/30/2017	6,450.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3130AAM54	2,000,000.00	1.290	01/30/2019	12,900.00	1,996,408.00	0.00	0.00	-2,392.00	1,994,016.00
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	1,492,392.00	0.00	0.00	-822.00	1,491,570.00
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	5,000.00	985,856.00	0.00	0.00	3,703.00	989,559.00

City of San Angelo, Texas
Texas Compliance Change in Val Report
July 1, 2017 - September 30, 2017

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
415	FRMAC	LAKE	07/27/2016	1,212.50	499,694.96	0.00	0.00	36.85	499,731.81
3132X0HW4	500,000.00	1.000	07/26/2019	2,425.00	493,845.00	0.00	0.00	70.50	493,915.50
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	3,250.00	497,375.00	0.00	0.00	-352.50	497,022.50
428	FHLMCC	LAKE	10/28/2016	3,250.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3134GARV8	1,000,000.00	1.300	10/25/2019	0.00	993,142.00	0.00	0.00	52.00	993,194.00
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	7,500.00	986,900.00	0.00	0.00	339.00	987,239.00
429	FNMAC	LAKE	10/28/2016	4,062.50	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3136G4EV1	1,000,000.00	1.635	10/28/2021	0.00	975,155.00	0.00	0.00	-92.00	975,063.00
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	0.00	963,161.00	0.00	0.00	1,317.00	964,478.00
Sub Totals For: Fund: Lake Nasworthy				45,318.63	13,978,406.45	173,461.88	0.00	172,706.04	14,151,112.49
				39,006.13	13,851,783.33	173,461.88	0.00	177,578.88	14,029,362.21
Report Grand Totals:				309,739.05	124,233,009.32	16,737,823.88	19,237,999.63	-2,477,352.04	121,755,657.28
				288,200.42	123,914,811.26	16,737,823.88	19,237,999.63	-2,471,151.48	121,443,659.78