



Quarterly Investment Report
April 1, 2017 – June 30, 2017

PATTERSON & ASSOCIATES



INVESTMENT PROFESSIONALS

Economy Slows Slightly in 2nd Quarter

As with all spurts of adrenaline, at some point we slow to catch a breath. The same goes for the markets. This month was a volatile one in most global markets were driven by economic news as well as geo-political events. Central banks are changing direction on the basis of economic news and that news continues to be positive, but slower than the 1Q euphoria. The first quarter optimism for immediate improvements has had a brush with reality in the second quarter. But it is once again riding high.

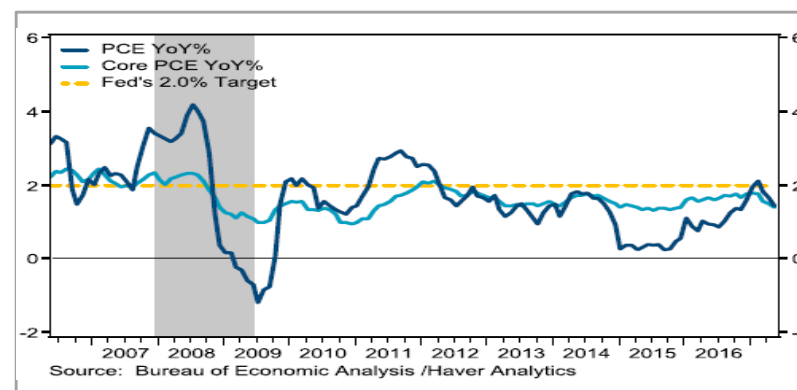
After a strong first quarter, the economy started to slow and consumers stepped back to assess the situation. Coming to the end of the second quarter, that slowing began to cause concern in the markets. Oil prices continued to slide and with it took inflation expectations lower, which is key to the Fed's outlook on a stronger economy.

Both personal income and personal spending were up during the month but below expectations. Income rose only slightly 0.4% taking the YOY rate to 3.5% which is down from January. Spending was up a mere 0.1% with YOY at only 4.2%. Both of these show solid but certainly not robust growth. The consumer has curtailed her spending perhaps based on modest employment markets. Without the consumer, this consumer driven economy will have a difficult time growing past 2%. Consumers make up 2/3 of the economy. The whole quarter has been dismal for retail. Are we in the midst of a major change as brick/mortar and online merge?

The softer consumer spending also lowered GDP slightly, but purchasing managers causing a large spike in orders and inventories, helped balance the scales. The ISM outlooks are the highest since 2014 and manufacturing is surging.

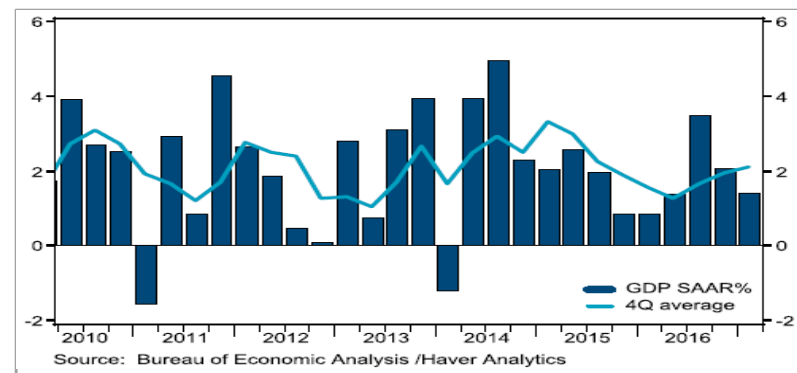
Market and Fed moves all hinge on inflation. CPI and PPI this month pointed to a lower inflation outlook than the 2% needed by the Fed but core PCE (the Fed's primary inflation indicator) rose slightly giving the FOMC room to not disappoint and the overnight rates were raised to 1.25%.

The GDP's final revision for first quarter showed the weakest economy in three years at 0.7% but that number does not take into account a near full employment and consumer confidence at multi-year highs. All layers of government spending fell the most since 2014 and mild winter weather decreased the need for heating as well as heavy coats. However, business investment improved, with spending on equipment, jumping (9.1%) thanks to rising gas and oil well drilling as oil prices continue a slow recovery from multi-year lows.



The housing sector had mixed results. The existing home inventory is down to 3 months going into the buying season. Blamed on a lower inventory of available homes and increasing prices, the existing home sales were meager and pending sales fell, but, home building rose a healthy 13.7%. Non-residential structures were even more robust across the country.

Low inflation and low pricing pressure matched to a full employment picture spurred the stock markets even with lower expectations for 2017 changes in tax rules and health care. As the US settles into a more normal pace, challenges remain.



Global Central Banks Change Course to Normalcy

For the past year the Fed has been out of sync with the other central banks, which saw their economies at much lower stages of recovery. But a major change is occurring as major central banks (CB) also start talking about tightening by adding a definite hawkish bent to their rhetoric. The Fed telegraphed the change and it went smoothly for the markets. The weeks of hawkish tones in the US resulted in a rate hike in June. While Yellen falls short of future policy specifics, the Chairman did move markets by referring to asset markets as "frothy," suggesting at least some Fed officials have justification outside of the recent "soft" data to move forward with a faster rate hike path.

After battling deflation and dislocation for so long there is an end in sight for the CB. With the economic picture improving around the world, the CB are coming to the same position and additionally mulling ways to unwind the massive easing programs of the past years. We may be moving from data dependency to strategy, but raking liquidity away from the markets will be a herculean task affecting rates and currencies. With CBs at various stages, the rates fluctuations, flow of funds and currencies changes are intense.

Across the pond, Mario Draghi of the ECB surprised the markets this month by talking of a readiness to roll back ECB support. Draghi based his decision on reflation in the Eurozone. His ever cautious tone did also hint at a pull back on their buy-back of debt by the end of 2017. ECB could scale back purchases without first raising rates. Raising rates is one step, but slowing or halting the enormous purchases of debt to keep rates low requires a fine hand and timing around the globe.

The Bank of England and Canada echoed Draghi's tone. Both banks are hinting at rate increases. Just on the talk, Canada's 2 year went over 1% for the first time in 2 years and the loonie soared. Similar reactions will occur in each move. The global move away from easing will bring other sovereign rates up and challenge the US position as the highest rates, which may drag our rates higher especially in the long end.

Core inflation in Japan turned positive this year for the first time in two years, changing the discussion from easing to tightening.



The need for extraordinary loose money is diminishing – finally.

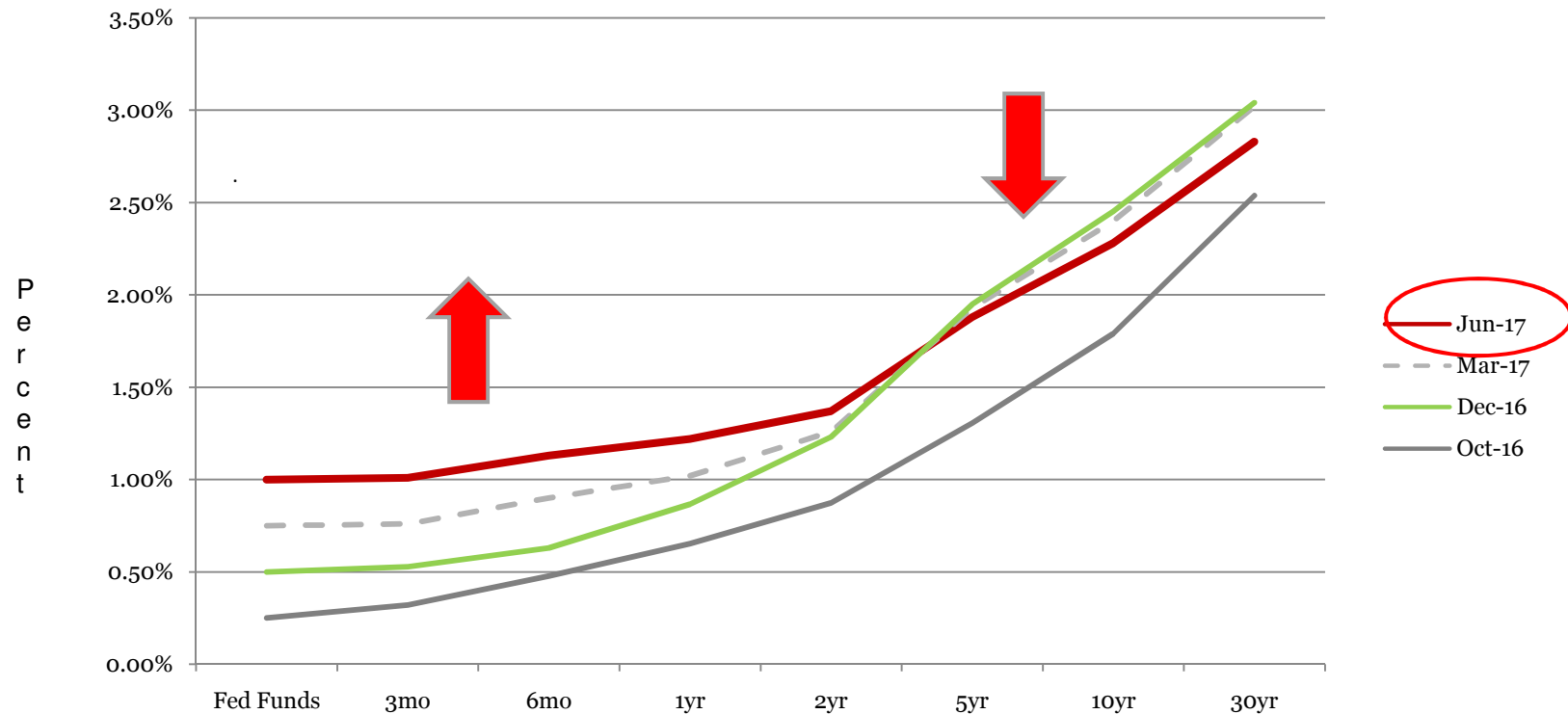
The bond markets may however react with a temper tantrum as profits fade for bond traders. The markets will have to adjust as central banks pull money back under control and rates rise in response on news that economies are growing and improving.

Geo-political events roiling the markets have been almost too numerous to mention this month: terrorists right before the UK elections, Comey testimony airing, Congress choosing politics over reform moves, Datar disruptions, North Korean taunts, the Saudi king ousting his nephew, etc. etc. Even with these major disruptions it is heartening to see the market focus on fundamentals, which point to a slow and steady improvement across the economy.

The remaining fear will be of a flattening curve as short term rates rise on easing moves, but long term rates decline as money finds a balance.

Rates Flattening is a Scary Sign

- Rates have been steadily flattening despite Mnuchin's hint of a ultra long bond
- Rates are making a dangerous move to a flat curve (short rates moving up and longer rates moving down)
- The short end is no mystery as the Fed hikes rates (0.75 to 1.25% this year alone)
- The long end faces challenges from uncertainty in reforms and low inflation
- As low as our US rates are, they remain above other global options which continues to push rates down on simple supply and demand issues



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

City of San Angelo, Texas

General Revenue Fund Quarterly Investment Report

March 31, 2017 – June 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 March 31, 2017</u>		<u>Portfolio as of June 30, 2017</u>	
Beginning Book Value	\$ 106,645,622	Ending Book Value	\$ 110,254,603
Beginning Market Value	\$ 106,481,174	Ending Market Value	\$ 110,063,028
Unrealized Gain/Loss	\$ (164,448)	Accrued Interest Receivable	\$ 54,568
		Unrealized Gain/Loss	\$ (191,575)
		Change in Unrealized Gain/Loss	\$ (27,127)
WAM at Beginning Period Date ¹	277 days	WAM at Ending Period Date	264 days
		Change in Market Value ²	\$ 3,581,854

Average Yield to Maturity for period (net of fees) 0.964%
Average Yield 1 Year Treasury Bill for period 1.120%

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

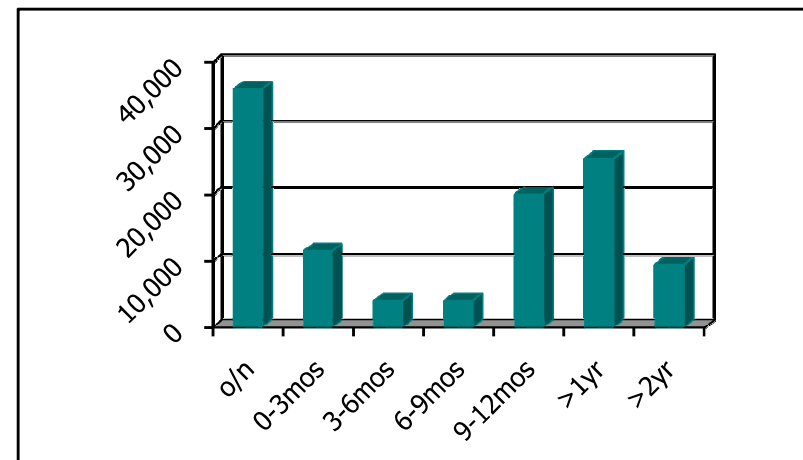
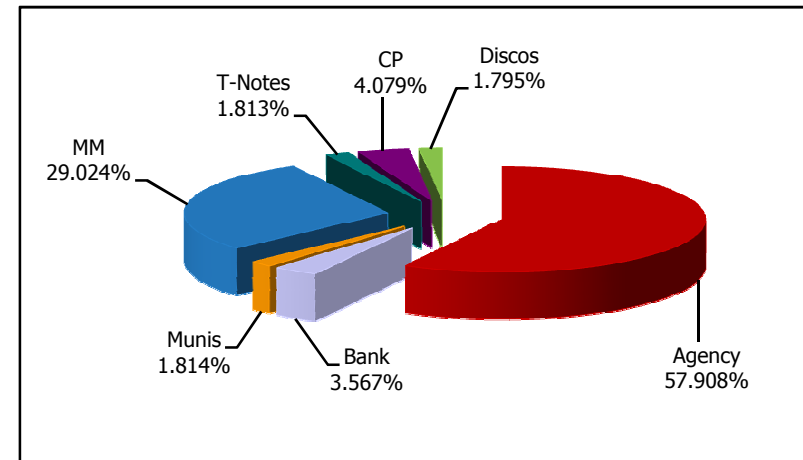
¹ WAM represents weighted average maturity.

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 June 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 easily best the pools.
- Banks remain *uninterested* in new deposits and municipal debt has become less attractive with decreased supply.
- It is 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 1.12%.



City of San Angelo, Texas

Lake Nasworthy Trust Quarterly Investment Report March 31, 2017 – June 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 March 31, 2017</u>		<u>Portfolio as of June 30, 2017</u>	
Beginning Book Value	\$ 13,745,845	Ending Book Value	\$ 13,978,406
Beginning Market Value	\$ 13,600,062	Ending Market Value	\$ 13,851,783
Unrealized Gain/Loss	\$ (145,783)	Accrued Interest Receivable	\$ 14,338
		Unrealized Gain/Loss	\$ (126,623)
		Change in Unrealized Gain/Loss	\$ 19,160
WAM at Beginning Period Date ¹	884 days	WAM at Ending Period Date ¹	781 days
		Change in Market Value ²	\$ 251,721

Average Yield to Maturity for period (net of fees)	1.240%
Average Yield 1 Year Treasury Note for period	1.120%
Average Yield 3 Year Treasury Note for period	1.470%

Prepared by:

City of San Angelo
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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.

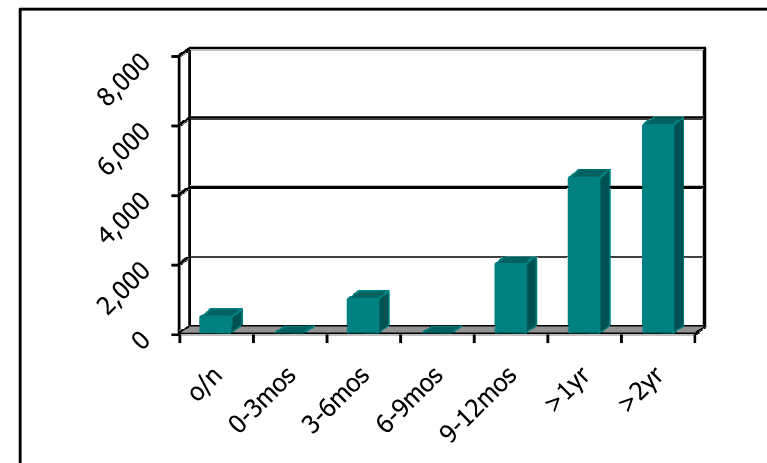
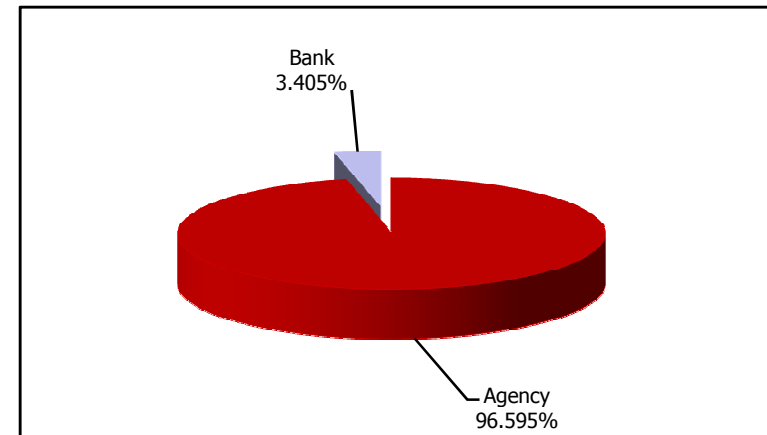
Lake Nasworthy Portfolio

As of June 30, 2017

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 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 easily best the pools.
- Banks remain *uninterested* in new deposits and municipal debt has become less attractive with decreased supply.
- It is 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 1.253%.





City of San Angelo, Texas
Portfolio Management
Portfolio Summary
June 30, 2017

Patterson & Associates
 901 S. MoPac
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 Austin, TX 78746
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Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 365 Equiv.
Commercial Paper Disc. -Amortizing	4,500,000.00	4,497,429.38	4,497,429.38	3.62	89	17	1.195
Federal Agency Coupon Securities	77,455,000.00	77,035,392.33	77,349,073.35	62.26	777	497	1.135
Federal Agency Disc. -Amortizing	2,000,000.00	1,975,240.00	1,978,783.36	1.59	399	314	1.262
Treasury Coupon Securities	2,000,000.00	1,998,750.00	1,999,143.68	1.61	640	61	0.884
Municipal Bonds	2,000,000.00	1,999,420.00	2,000,000.00	1.61	364	363	1.400
First Financial Bank	36,408,579.55	36,408,579.55	36,408,579.55	29.31	1	1	0.836
Investments	124,363,579.55	123,914,811.26	124,233,009.32	100.00%	510	322	1.052
Cash and Accrued Interest							
Accrued Interest at Purchase		8,966.75	8,966.75				
Subtotal		8,966.75	8,966.75				
Total Cash and Investments	124,363,579.55	123,923,778.01	124,241,976.07		510	322	1.052

Total Earnings	June 30 Month Ending	Fiscal Year To Date
Current Year	108,720.68	809,003.75

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

Reporting period 06/01/2017-06/30/2017

Data Updated: SET_SANA: 07/11/2017 12:27

Run Date: 07/11/2017 - 12:28

Portfolio SANA

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Report Ver. 7.3.5



City of San Angelo, Texas
Summary by Type
June 30, 2017
Grouped by Fund

Patterson & Associates
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 Suite 195
 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						
Commercial Paper Disc. -Amortizing	2	4,500,000.00	4,497,429.38	3.62	1.195	17
Municipal Bonds	1	2,000,000.00	2,000,000.00	1.61	1.400	363
First Financial Bank	2	35,932,836.22	35,932,836.22	28.92	0.834	1
Federal Agency Coupon Securities	26	63,955,000.00	63,846,410.23	51.39	1.110	431
Federal Agency Disc. -Amortizing	1	2,000,000.00	1,978,783.36	1.59	1.262	314
Treasury Coupon Securities	1	2,000,000.00	1,999,143.68	1.61	0.884	61
Subtotal	33	110,387,836.22	110,254,602.87	88.74	1.028	264
Fund: Lake Nasworthy						
First Financial Bank	2	475,743.33	475,743.33	0.38	0.950	1
Federal Agency Coupon Securities	13	13,500,000.00	13,502,663.12	10.87	1.253	809
Subtotal	15	13,975,743.33	13,978,406.45	11.25	1.242	782
Total and Average	48	124,363,579.55	124,233,009.32	100.00	1.052	322



City of San Angelo, Texas
Fund GEN - General
Investments by Fund
June 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											
0347M2UJ3	446	Anglesea Funding CP	04/20/2017	2,248,756.88	2,250,000.00	2,248,756.88		1.173	1.189	07/18/2017	17
27873JUK9	447	Ebury Finance CP	04/20/2017	2,248,672.50	2,250,000.00	2,248,672.50		1.183	1.199	07/19/2017	18
Subtotal and Average				4,497,429.38	4,500,000.00	4,497,429.38		1.178	1.195		17
Federal Agency Coupon Securities											
3132X0RZ6	450	FRMAC Note	05/01/2017	2,454,528.20	2,455,000.00	2,453,563.83	1.430	1.421	1.440	04/18/2019	656
3132X0QP9	452	FRMAC Note	06/19/2017	1,997,976.60	2,000,000.00	1,995,896.00	1.250	1.317	1.335	09/10/2018	436
3132X0SB8	445	FRMAC Call Note	04/19/2017	3,000,000.00	3,000,000.00	2,996,778.00	1.250	1.232	1.250	04/19/2018	292
3133EGTG0	422	FFCB Note	09/06/2016	1,000,000.00	1,000,000.00	999,326.00	0.680	0.670	0.680	09/06/2017	67
3133EGUA1	426	FFCB Note	10/07/2016	3,997,401.39	4,000,000.00	3,988,144.00	0.790	0.862	0.873	04/12/2018	285
3130A8SE4	411	FHLB Note	07/22/2016	1,999,446.93	2,000,000.00	1,994,800.00	0.750	0.789	0.800	01/19/2018	202
3130ABE77	451	FHLB Note	05/17/2017	2,997,874.62	3,000,000.00	2,995,068.00	1.125	1.192	1.208	05/08/2018	311
3134G74Q1	370	FHLMC Call Note	11/24/2015	4,000,000.00	4,000,000.00	3,995,352.00	0.850	0.838	0.850	11/24/2017	146
3134G8L49	383	FHLMC Call Note	02/25/2016	3,000,000.00	3,000,000.00	2,998,245.00	0.800	0.789	0.800	08/25/2017	55
3134G9LD7	399	FHLMC Call Note	05/24/2016	2,000,000.00	2,000,000.00	1,991,486.00	1.250	1.232	1.250	05/24/2019	692
3134G9KU0	400	FHLMC Call Note	05/25/2016	4,000,000.00	4,000,000.00	3,989,840.00	1.000	0.986	1.000	05/25/2018	328
3134G9UY1	406	FHLMC Call Note	06/29/2016	2,000,000.00	2,000,000.00	1,994,364.00	1.000	0.986	1.000	06/29/2018	363
3134G9G68	407	FHLMC Call Note	07/01/2016	1,000,000.00	1,000,000.00	999,195.00	0.650	0.641	0.650	09/29/2017	90
3134G9VV6	408	FHLMC Call Note	07/12/2016	2,000,000.00	2,000,000.00	1,994,860.00	0.850	0.838	0.850	01/12/2018	195
3134G9Q67	414	FHLMC Call Note	07/27/2016	2,000,000.00	2,000,000.00	1,993,976.00	1.050	1.050	1.065	07/27/2018	391
3134GAAP9	417	FHLMC Call Note	08/23/2016	2,000,000.00	2,000,000.00	1,986,334.00	1.000	0.986	1.000	11/23/2018	510
3134GABN3	421	FHLMC Call Note	08/26/2016	3,000,000.00	3,000,000.00	2,976,255.00	1.300	1.255	1.272	08/23/2019	783
3134GAGF5	423	FHLMC Call Note	09/13/2016	2,000,000.00	2,000,000.00	1,992,364.00	1.100	1.084	1.100	09/13/2018	439
3134GASE5	427	FHLMC Call Note	10/28/2016	2,000,000.00	2,000,000.00	1,990,482.00	1.050	1.035	1.050	10/26/2018	482
3134GAYE8	431	FHLMC Call Note	11/28/2016	2,000,000.00	2,000,000.00	1,991,732.00	1.125	1.109	1.125	11/28/2018	515
3134GA6X7	443	FHLMC Call Note	03/15/2017	4,000,000.00	4,000,000.00	3,989,548.00	1.400	1.380	1.400	03/15/2019	622
313586RC5	453	FNMA Note	06/21/2017	2,399,182.49	2,500,000.00	2,398,192.50		1.795	1.820	10/09/2019	830
3136G3XL4	409	FNMA Call Note	07/20/2016	3,000,000.00	3,000,000.00	2,980,431.00	0.850	0.838	0.850	07/20/2018	384
3136G3D51	412	FNMA Call Note	07/26/2016	2,000,000.00	2,000,000.00	1,988,326.00	1.250	1.232	1.250	07/26/2019	755
3135G0J95	430	FNMA Call Note	11/15/2016	2,000,000.00	2,000,000.00	1,988,736.00	1.350	1.339	1.358	10/28/2019	849
3132X0NC1	433	FAMCA Note	01/18/2017	2,000,000.00	2,000,000.00	1,996,058.00	1.320	1.301	1.320	01/18/2019	566

Portfolio SANA
AP

**Fund GEN - General
Investments by Fund
June 30, 2017**

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				63,846,410.23	63,955,000.00	63,659,352.33		1.095	1.110		431
Federal Agency Disc. -Amortizing											
31771EAA9	444	Fico Strip Prin	04/07/2017	1,978,783.36	2,000,000.00	1,975,240.00		1.244	1.261	05/11/2018	314
Subtotal and Average				1,978,783.36	2,000,000.00	1,975,240.00		1.244	1.262		314
Treasury Coupon Securities											
912828TM2	374	T Note	11/30/2015	1,999,143.68	2,000,000.00	1,998,750.00	0.625	0.872	0.884	08/31/2017	61
Subtotal and Average				1,999,143.68	2,000,000.00	1,998,750.00		0.872	0.884		61
Municipal Bonds											
074347F91	454	Beaufort County SC	06/30/2017	2,000,000.00	2,000,000.00	1,999,420.00	1.400	1.380	1.399	06/29/2018	363
Subtotal and Average				2,000,000.00	2,000,000.00	1,999,420.00		1.381	1.400		363
First Financial Bank											
999999995	102	First Financial Bank	07/01/2007	3,932,836.22	3,932,836.22	3,932,836.22	0.950	0.936	0.950		1
9999999910	326	Money Market Account	09/04/2014	32,000,000.00	32,000,000.00	32,000,000.00	0.820	0.808	0.820		1
Subtotal and Average				35,932,836.22	35,932,836.22	35,932,836.22		0.823	0.834		1
Total Investments and Average				110,254,602.87	110,387,836.22	110,063,027.93		1.013	1.028		264

Fund LAKE - Lake Nasworthy
Investments by Fund
June 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	1,002,968.16	1,000,000.00	999,633.00	1.250	0.916	0.929	06/08/2018	342
3130AAM54	435	FHLB Note	01/30/2017	2,000,000.00	2,000,000.00	1,996,408.00	1.290	1.272	1.290	01/30/2019	578
3130A8VN0	416	FHLB Call Note	08/17/2016	1,000,000.00	1,000,000.00	963,161.00	1.940	1.913	1.940	11/17/2023	2,330
3130A8VQ3	418	FHLB Call Note	08/23/2016	1,000,000.00	1,000,000.00	997,783.00	1.125	1.109	1.125	08/23/2018	418
3134G74Q1	371	FHLMC Call Note	11/24/2015	1,000,000.00	1,000,000.00	998,838.00	0.850	0.838	0.850	11/24/2017	146
3134G9NK9	404	FHLMC Call Note	06/29/2016	1,000,000.00	1,000,000.00	995,552.00	1.100	1.084	1.100	06/29/2018	363
3134G93S4	419	FHLMC Call Note	08/23/2016	500,000.00	500,000.00	497,375.00	1.300	1.282	1.300	08/23/2019	783
3134GAJR6	424	FHLMC Call Note	09/30/2016	1,000,000.00	1,000,000.00	986,900.00	1.500	1.479	1.500	09/30/2020	1,187
3134GARV8	428	FHLMC Call Note	10/28/2016	1,000,000.00	1,000,000.00	993,142.00	1.300	1.282	1.300	10/25/2019	846
3136G3NA9	397	FNMA Call Note	05/23/2016	1,500,000.00	1,500,000.00	1,492,392.00	1.200	1.183	1.200	05/23/2019	691
3135G0M26	413	FNMA Call Note	07/26/2016	1,000,000.00	1,000,000.00	985,856.00	1.000	0.986	1.000	07/26/2019	755
3136G4EV1	429	FNMA Call Note	10/28/2016	1,000,000.00	1,000,000.00	975,155.00	1.625	1.613	1.635	10/28/2021	1,580
3132X0HW4	415	FAMCA Note	07/27/2016	499,694.96	500,000.00	493,845.00	0.970	0.986	1.000	07/26/2019	755
Subtotal and Average				13,502,663.12	13,500,000.00	13,376,040.00		1.235	1.253		809
First Financial Bank											
999999996	103	First Financial Bank	07/01/2007	475,743.33	475,743.33	475,743.33	0.950	0.936	0.950		1
9999999911	329	Money Market Account	10/20/2014	0.00	0.00	0.00					1
Subtotal and Average				475,743.33	475,743.33	475,743.33		0.937	0.950		1
Total Investments and Average				13,978,406.45	13,975,743.33	13,851,783.33		1.225	1.242		781



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

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

Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
General											
04/03/2017	436	GEN	Maturity	16536HR37	2,500,000.00	CHESH 2.5M 0.00% Mat. 04/03/201704/03/2017		0.00	0.00	2,500,000.00	2,500,000.00
04/03/2017	437	GEN	Maturity	0347M2R32	2,500,000.00	ANGLE 2.5M 0.00% Mat. 04/03/201704/03/2017		0.00	0.00	2,500,000.00	2,500,000.00
04/06/2017	440	GEN	Maturity	0347M2R65	2,500,000.00	ANGLE 2.5M 0.00% Mat. 04/06/201704/06/2017		0.00	0.00	2,500,000.00	2,500,000.00
04/06/2017	441	GEN	Maturity	27873JR64	2,500,000.00	EBURY 2.5M 0.00% Mat. 04/06/201704/06/2017		0.00	0.00	2,500,000.00	2,500,000.00
04/06/2017	442	GEN	Maturity	16536HR60	2,000,000.00	CHESH 2.0M 0.00% Mat. 04/06/201704/06/2017		0.00	0.00	2,000,000.00	2,000,000.00
04/07/2017	444	GEN	Purchase	31771EAA9	2,000,000.00	FICO 2.0M 0.00% Mat. 05/11/2018	05/11/2018	-1,973,040.00	0.00	0.00	-1,973,040.00
04/12/2017	426	GEN	Interest	3133EGUA1	4,000,000.00	FFCB 4.0M 0.79% Mat. 04/12/2018	04/12/2018	0.00	15,800.00	0.00	15,800.00
04/17/2017	314	GEN	Interest	3134G4Z92	2,000,000.00	FHLMCC 2.0M 0.88% Mat.	04/17/2017	0.00	8,750.00	0.00	8,750.00
04/17/2017	314	GEN	Maturity	3134G4Z92	2,000,000.00	FHLMCC 2.0M 0.88% Mat.	04/17/2017	0.00	0.00	2,000,000.00	2,000,000.00
04/19/2017	445	GEN	Purchase	3132X0SB8	3,000,000.00	FAMCAC 3.0M 1.25% Mat.	04/19/2018	-3,000,000.00	0.00	0.00	-3,000,000.00
04/20/2017	446	GEN	Purchase	0347M2UJ3	2,250,000.00	ANGLE 2.3M 0.00% Mat. 07/18/201707/18/2017		-2,243,491.88	0.00	0.00	-2,243,491.88
04/20/2017	447	GEN	Purchase	27873JUK9	2,250,000.00	EBURY 2.3M 0.00% Mat. 07/19/201707/19/2017		-2,243,362.50	0.00	0.00	-2,243,362.50
04/20/2017	448	GEN	Purchase	16536HTK7	2,250,000.00	CHESH 2.3M 0.00% Mat. 06/19/201706/19/2017		-2,246,025.00	0.00	0.00	-2,246,025.00
04/20/2017	449	GEN	Purchase	40588LTK3	2,250,000.00	HALKIN 2.3M 0.00% Mat.	06/19/2017	-2,246,025.00	0.00	0.00	-2,246,025.00
04/26/2017	427	GEN	Interest	3134GASE5	2,000,000.00	FHLMCC 2.0M 1.05% Mat.	10/26/2018	0.00	10,383.33	0.00	10,383.33
04/27/2017	434	GEN	Interest	3134GAK60	2,000,000.00	FHLMCC 2.0M 1.80% Mat.	01/27/2020	0.00	9,000.00	0.00	9,000.00
04/27/2017	434	GEN	Call	3134GAK60	2,000,000.00	0.0M 1.80%	01/27/2020	0.00	0.00	2,000,000.00	2,000,000.00
04/28/2017	430	GEN	Interest	3135G0J95	2,000,000.00	FNMCA 2.0M 1.35% Mat.	10/28/2019	0.00	13,500.00	0.00	13,500.00
05/01/2017	450	GEN	Purchase	3132X0RZ6	2,455,000.00	FAMCA 2.5M 1.43% Mat. 04/18/201904/18/2019		-2,454,484.45	-1,170.22	0.00	-2,455,654.67
05/17/2017	451	GEN	Purchase	3130ABE77	3,000,000.00	FHLB 3.0M 1.13% Mat. 05/08/2018	05/08/2018	-2,997,570.00	-843.75	0.00	-2,998,413.75
05/18/2017	395	GEN	Interest	3134G9GK7	3,000,000.00	FHLMCS 3.0M 0.88% Mat.	05/18/2018	0.00	26,250.00	0.00	26,250.00
05/18/2017	395	GEN	Call	3134G9GK7	3,000,000.00	0.0M 0.88%	05/18/2018	0.00	0.00	3,000,000.00	3,000,000.00
05/24/2017	370	GEN	Interest	3134G74Q1	4,000,000.00	FHLMCC 4.0M 0.85% Mat.	11/24/2017	0.00	17,000.00	0.00	17,000.00
05/24/2017	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
05/25/2017	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
05/28/2017	431	GEN	Interest	3134GAYE8	2,000,000.00	FHLMCC 2.0M 1.13% Mat.	11/28/2018	0.00	11,250.00	0.00	11,250.00
06/19/2017	448	GEN	Maturity	16536HTK7	2,250,000.00	CHESH 2.3M 0.00% Mat. 06/19/201706/19/2017		0.00	0.00	2,250,000.00	2,250,000.00
06/19/2017	449	GEN	Maturity	40588LTK3	2,250,000.00	HALKIN 2.3M 0.00% Mat.	06/19/2017	0.00	0.00	2,250,000.00	2,250,000.00
06/19/2017	452	GEN	Purchase	3132X0QP9	2,000,000.00	FAMCA 2.0M 1.25% Mat. 09/10/201809/10/2018		-1,997,920.00	-6,875.00	0.00	-2,004,795.00
06/21/2017	453	GEN	Purchase	313586RC5	2,500,000.00	FNMA 2.5M 0.00% Mat. 10/09/2019	10/09/2019	-2,397,950.00	0.00	0.00	-2,397,950.00
06/29/2017	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
06/30/2017	454	GEN	Purchase	074347F91	2,000,000.00	BEAUCCO 2.0M 1.40% Mat.	06/29/2018	-2,000,000.00	-77.78	0.00	-2,000,077.78
Subtotal								-25,799,868.83	145,466.58	23,500,000.00	-2,154,402.25

Lake Nasworthy

04/25/2017	428	LAKE	Interest	3134GARV8	1,000,000.00	FHLMCC 1.0M 1.30% Mat.	10/25/2019	0.00	6,391.67	0.00	6,391.67
04/28/2017	429	LAKE	Interest	3136G4EV1	1,000,000.00	FNMAC 1.0M 1.63% Mat.	10/28/2021	0.00	8,125.00	0.00	8,125.00
05/17/2017	416	LAKE	Interest	3130A8VN0	1,000,000.00	FHLBC 1.0M 1.94% Mat. 11/17/2023	11/17/2023	0.00	9,700.00	0.00	9,700.00

Portfolio SANA
AP

City of San Angelo, Texas
Cash Reconciliation Report
For the Period April 1, 2017 - June 30, 2017

Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
Lake Nasworthy											
05/23/2017	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
05/24/2017	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
06/08/2017	396	LAKE	Interest	313379DT3	1,000,000.00	FHLB 1.0M 1.25% Mat. 06/08/2018	06/08/2018	0.00	6,250.00	0.00	6,250.00
06/29/2017	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								0.00	49,216.67	0.00	49,216.67
Total								-25,799,868.83	194,683.25	23,500,000.00	-2,105,185.58



**City of San Angelo, Texas
Purchases Report
Sorted by Fund - Fund
April 1, 2017 - June 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													
31771EAA9	444	GEN	AFD	FICO	2,000,000.00	04/07/2017	05/11 - At Maturity	1,973,040.00			05/11/2018	1.244	1,978,783.36
3132X0SB8	445	GEN	FAC	FAMCAC	3,000,000.00	04/19/2017	10/19 - 04/19	3,000,000.00		1.250	04/19/2018	1.250	3,000,000.00
0347M2UJ3	446	GEN	ACP	ANGLE	2,250,000.00	04/20/2017	07/18 - At Maturity	2,243,491.88			07/18/2017	1.173	2,248,756.88
16536HTK7	448	GEN	ACP	CHESH	2,250,000.00	04/20/2017	06/19 - At Maturity	2,246,025.00			06/19/2017	1.062	0.00
27873JUK9	447	GEN	ACP	EBURY	2,250,000.00	04/20/2017	07/19 - At Maturity	2,243,362.50			07/19/2017	1.183	2,248,672.50
40588LTK3	449	GEN	ACP	HALKIN	2,250,000.00	04/20/2017	06/19 - At Maturity	2,246,025.00			06/19/2017	1.062	0.00
3132X0RZ6	450	GEN	FAC	FAMCA	2,455,000.00	05/01/2017	10/18 - 04/18	2,454,484.45	1,170.22	1.430	04/18/2019	1.441	2,454,528.20
3130ABE77	451	GEN	FAC	FHLB	3,000,000.00	05/17/2017	11/08 - 05/08	2,997,570.00	843.75	1.125	05/08/2018	1.209	2,997,874.62
3132X0QP9	452	GEN	FAC	FAMCA	2,000,000.00	06/19/2017	09/10 - 03/10	1,997,920.00	6,875.00	1.250	09/10/2018	1.335	1,997,976.60
313586RC5	453	GEN	FAC	FNMA	2,500,000.00	06/21/2017	10/09 - 04/09	2,397,950.00			10/09/2019	1.820	2,399,182.49
074347F91	454	GEN	MC1	BEAUCO	2,000,000.00	06/30/2017	06/29 - Final Pmt.	2,000,000.00	77.78	1.400	06/29/2018	1.400	2,000,000.00
			Subtotal		25,955,000.00			25,799,868.83	8,966.75				21,325,774.65
			Total Purchases		25,955,000.00			25,799,868.83	8,966.75				21,325,774.65



City of San Angelo, Texas
Maturity Report
Sorted by Maturity Date
Amounts due during April 1, 2017 - June 30, 2017

Patterson & Associates
 901 S. MoPac
 Suite 195
 Austin, TX 78746
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CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
0347M2R32	437	GEN	ACP	ANGLE	2,500,000.00	04/03/2017	02/03/2017		2,500,000.00	0.00	2,500,000.00	0.00
16536HR37	436	GEN	ACP	CHESH	2,500,000.00	04/03/2017	02/03/2017		2,500,000.00	0.00	2,500,000.00	0.00
0347M2R65	440	GEN	ACP	ANGLE	2,500,000.00	04/06/2017	03/08/2017		2,500,000.00	0.00	2,500,000.00	0.00
16536HR60	442	GEN	ACP	CHESH	2,000,000.00	04/06/2017	03/08/2017		2,000,000.00	0.00	2,000,000.00	0.00
27873JR64	441	GEN	ACP	EBURY	2,500,000.00	04/06/2017	03/08/2017		2,500,000.00	0.00	2,500,000.00	0.00
3134G4Z92	314	GEN	FAC	FHLMCC	2,000,000.00	04/17/2017	04/23/2014	0.875	2,000,000.00	8,750.00	2,008,750.00	8,750.00
16536HTK7	448	GEN	ACP	CHESH	2,250,000.00	06/19/2017	04/20/2017		2,250,000.00	0.00	2,250,000.00	0.00
40588LTK3	449	GEN	ACP	HALKIN	2,250,000.00	06/19/2017	04/20/2017		2,250,000.00	0.00	2,250,000.00	0.00
Total Maturities					18,500,000.00				18,500,000.00	8,750.00	18,508,750.00	8,750.00



**City of San Angelo, Texas
Sales/Call Report
Sorted by Maturity Date - Fund
April 1, 2017 - June 30, 2017**

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

CUSIP	Investment #	Fund	Issuer Sec. Type	Purchase Date	Redem. Date Matur. Date	Par Value	Rate at Redem.	Book Value at Redem.	Redemption Principal	Redemption Interest	Total Amount	Net Income
05/18/2018												
3134G9GK7	395	GEN	FHLMCS FAC	05/18/2016	05/18/2017 05/18/2018	3,000,000.00	0.875 V	3,000,000.00	3,000,000.00	26,250.00	3,026,250.00 Call	26,250.00
Subtotal						3,000,000.00		3,000,000.00	3,000,000.00	26,250.00	3,026,250.00	26,250.00
01/27/2020												
3134GAK60	434	GEN	FHLMCC FAC	01/27/2017	04/27/2017 01/27/2020	2,000,000.00	1.800	2,000,000.00	2,000,000.00	9,000.00	2,009,000.00 Call	9,000.00
Subtotal						2,000,000.00		2,000,000.00	2,000,000.00	9,000.00	2,009,000.00	9,000.00
Total Sales						5,000,000.00		5,000,000.00	5,000,000.00	35,250.00	5,035,250.00	35,250.00

V - Security with variable rate change.



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

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

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Annualized Rate	Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
Fund: General												
999999995	102	GEN	RR4	3,932,836.22	7,653,085.11	5,705,506.67		0.950	0.970	13,792.49	0.00	13,792.49
3134G4Z92	314	GEN	FAC	0.00	2,000,000.00	351,648.35	04/17/2017	0.875	0.887	777.78	0.00	777.78
9999999910	326	GEN	RR4	32,000,000.00	27,000,000.00	32,190,757.61		0.820	0.713	57,237.78	0.00	57,237.78
3134G74Q1	370	GEN	FAC	4,000,000.00	4,000,000.00	4,000,000.00	11/24/2017	0.850	0.852	8,500.00	0.00	8,500.00
912828TM2	374	GEN	TRC	2,000,000.00	1,997,866.21	1,998,511.96	08/31/2017	0.625	0.877	3,091.03	1,277.47	4,368.50
3134G8L49	383	GEN	FAC	3,000,000.00	3,000,000.00	3,000,000.00	08/25/2017	0.800	0.802	6,000.00	0.00	6,000.00
3134G9GK7	395	GEN	FAC	0.00	3,000,000.00	1,549,450.55	05/18/2018	1.375	0.887	3,427.08	0.00	3,427.08
3134G9LD7	399	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	05/24/2019	1.250	1.253	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	1.003	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	1.003	5,000.00	0.00	5,000.00
3134G9G68	407	GEN	FAC	1,000,000.00	1,000,000.00	1,000,000.00	09/29/2017	0.650	0.652	1,625.00	0.00	1,625.00
3134G9VV6	408	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	01/12/2018	0.850	0.852	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	0.852	6,375.00	0.00	6,375.00
3130A8SE4	411	GEN	FAC	2,000,000.00	1,999,195.53	1,999,323.07	01/19/2018	0.750	0.803	3,750.00	251.40	4,001.40
3136G3D51	412	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	07/26/2019	1.250	1.253	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	1.053	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	1.003	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	1.304	9,750.00	0.00	9,750.00
3133EGTG0	422	GEN	FAC	1,000,000.00	1,000,000.00	1,000,000.00	09/06/2017	0.680	0.682	1,700.00	0.00	1,700.00
3134GAGF5	423	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	09/13/2018	1.100	1.103	5,500.00	0.00	5,500.00
3133EGUA1	426	GEN	FAC	4,000,000.00	3,996,569.10	3,996,991.35	04/12/2018	0.790	0.876	7,900.00	832.29	8,732.29
3134GASE5	427	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	10/26/2018	1.050	1.053	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	1.354	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	1.128	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	1.324	6,600.00	0.00	6,600.00
3134GAK60	434	GEN	FAC	0.00	2,000,000.00	571,428.57	01/27/2020	1.800	1.825	2,600.00	0.00	2,600.00
16536HR37	436	GEN	ACP	0.00	2,499,879.17	54,944.39	04/03/2017		0.882	0.00	120.83	120.83
0347M2R32	437	GEN	ACP	0.00	2,499,870.83	54,944.35	04/03/2017		0.943	0.00	129.17	129.17
0347M2R65	440	GEN	ACP	0.00	2,499,687.50	137,355.77	04/06/2017		0.913	0.00	312.50	312.50
27873JR64	441	GEN	ACP	0.00	2,499,704.86	137,356.15	04/06/2017		0.862	0.00	295.14	295.14

Portfolio SANA

AP

City of San Angelo, Texas
Interest Earnings
April 1, 2017 - June 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												
16536HR60	442	GEN	ACP	0.00	1,999,763.89	109,884.92	04/06/2017		0.862	0.00	236.11	236.11
3134GA6X7	443	GEN	FAC	4,000,000.00	4,000,000.00	4,000,000.00	03/15/2019	1.400	1.404	14,000.00	0.00	14,000.00
31771EAA9	444	GEN	AFD	2,000,000.00	0.00	1,845,663.35	05/11/2018		1.248	0.00	5,743.36	5,743.36
3132X0SB8	445	GEN	FAC	3,000,000.00	0.00	2,406,593.41	04/19/2018	1.250	1.250	7,500.00	0.00	7,500.00
0347M2UJ3	446	GEN	ACP	2,250,000.00	0.00	1,777,182.28	07/18/2017		1.188	0.00	5,265.00	5,265.00
27873JUK9	447	GEN	ACP	2,250,000.00	0.00	1,777,097.97	07/19/2017		1.198	0.00	5,310.00	5,310.00
16536HTK7	448	GEN	ACP	0.00	0.00	1,482,227.88	06/19/2017		1.076	0.00	3,975.00	3,975.00
40588LTK3	449	GEN	ACP	0.00	0.00	1,482,227.88	06/19/2017		1.076	0.00	3,975.00	3,975.00
3132X0RZ6	450	GEN	FAC	2,455,000.00	0.00	1,645,328.66	04/18/2019	1.430	1.437	5,851.08	43.75	5,894.83
3130ABE77	451	GEN	FAC	3,000,000.00	0.00	1,482,391.22	05/08/2018	1.125	1.199	4,125.00	304.62	4,429.62
3132X0QP9	452	GEN	FAC	2,000,000.00	0.00	263,466.02	09/10/2018	1.250	1.355	833.33	56.60	889.93
313586RC5	453	GEN	FAC	2,500,000.00	0.00	263,585.48	10/09/2019		1.875	0.00	1,232.49	1,232.49
074347F91	454	GEN	MC1	2,000,000.00	0.00	21,978.02	06/29/2018	1.400	1.419	77.78	0.00	77.78
Subtotal				110,387,836.22	106,645,622.20	108,305,845.87			0.963	230,638.35	29,360.73	259,999.08
Fund: Lake Nasworthy												
999999996	103	LAKE	RR4	475,743.33	242,500.71	330,942.24		0.950	1.522	1,256.07	0.00	1,256.07
3134G74Q1	371	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	11/24/2017	0.850	0.852	2,125.00	0.00	2,125.00
313379DT3	396	LAKE	FAC	1,000,000.00	1,003,760.84	1,003,358.69	06/08/2018	1.250	0.932	3,125.00	-792.68	2,332.32
3136G3NA9	397	LAKE	FAC	1,500,000.00	1,500,000.00	1,500,000.00	05/23/2019	1.200	1.203	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	1.103	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	1.003	2,500.00	0.00	2,500.00
3132X0HW4	415	LAKE	FAC	500,000.00	499,658.11	499,676.81	07/26/2019	0.970	1.003	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	1.945	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	1.128	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	1.304	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	1.504	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	1.304	3,250.00	0.00	3,250.00
3136G4EV1	429	LAKE	FAC	1,000,000.00	999,925.00	999,989.29	10/28/2021	1.625	1.660	4,062.50	75.00	4,137.50
3130AAM54	435	LAKE	FAC	2,000,000.00	2,000,000.00	2,000,000.00	01/30/2019	1.290	1.294	6,450.00	0.00	6,450.00
Subtotal				13,975,743.33	13,745,844.66	13,833,967.02			1.264	44,268.57	-680.83	43,587.74
Total				124,363,579.55	120,391,466.86	122,139,812.89			0.997	274,906.92	28,679.90	303,586.82



**City of San Angelo, Texas
Accrued Interest
Sorted by Fund - Fund
April 1, 2017 - June 30, 2017**

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										
3132X0RZ6	450	FAC	2,455,000.00	04/18/2019	1.430	0.00	1,170.22	5,851.08	0.00	7,021.30
3132X0QP9	452	FAC	2,000,000.00	09/10/2018	1.250	0.00	6,875.00	833.33	0.00	7,708.33
3132X0SB8	445	FAC	3,000,000.00	04/19/2018	1.250	0.00	0.00	7,500.00	0.00	7,500.00
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	14,834.45	0.00	7,900.00	15,800.00	6,934.45
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
3130ABE77	451	FAC	3,000,000.00	05/08/2018	1.125	0.00	843.75	4,125.00	0.00	4,968.75
3134G4Z92	314	FAC	0.00	04/17/2017	0.875	7,972.22	0.00	777.78	8,750.00	0.00
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
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	8,925.00	0.00	5,250.00	10,383.33	3,791.67
3134GAYE8	431	FAC	2,000,000.00	11/28/2018	1.125	7,687.50	0.00	5,625.00	11,250.00	2,062.50
3134GAK60	434	FAC	0.00	01/27/2020	1.800	6,400.00	0.00	2,600.00	9,000.00	0.00
3134GA6X7	443	FAC	4,000,000.00	03/15/2019	1.400	2,488.89	0.00	14,000.00	0.00	16,488.89
3134G9GK7	395	FAC	0.00	05/18/2018	1.375	22,822.92	0.00	3,427.08	26,250.00	0.00
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	11,475.00	0.00	6,750.00	13,500.00	4,725.00
3132X0NC1	433	FAC	2,000,000.00	01/18/2019	1.320	5,353.33	0.00	6,600.00	0.00	11,953.33
912828TM2	374	TRC	2,000,000.00	08/31/2017	0.625	1,086.96	0.00	3,091.03	0.00	4,177.99
074347F91	454	MC1	2,000,000.00	06/29/2018	1.400	0.00	77.78	77.78	0.00	155.56
999999995	102	RR4	3,932,836.22		0.950	0.00	0.00	13,792.49	13,792.49	0.00
9999999910	326	RR4	32,000,000.00		0.820	0.00	0.00	57,237.78	57,237.78	0.00
		Subtotal	101,387,836.22			159,214.33	8,966.75	230,638.35	225,463.60	173,355.83

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

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

CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
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
3130AAM54	435	FAC	2,000,000.00	01/30/2019	1.290	4,371.67	0.00	6,450.00	0.00	10,821.67
3130A8VN0	416	FAC	1,000,000.00	11/17/2023	1.940	7,221.11	0.00	4,850.00	9,700.00	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	5,525.00	0.00	3,250.00	6,391.67	2,383.33
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	6,906.25	0.00	4,062.50	8,125.00	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
999999996	103	RR4	475,743.33		0.950	0.00	0.00	1,256.07	1,256.07	0.00
9999999911	329	RR4	0.00			0.00	0.00	0.00	0.00	0.00
		Subtotal	13,975,743.33			44,740.42	0.00	44,268.57	50,472.74	38,536.25
		Total	115,363,579.55			203,954.75	8,966.75	274,906.92	275,936.34	211,892.08

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



**City of San Angelo, Texas
Amortization Schedule
April 1, 2017 - June 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 04/01/2017	Amount Amortized This Period	Amt Amortized Through 06/30/2017	Amount Unamortized Through 06/30/2017
General										
437	GEN	04/03/2017	2,500,000.00	2,496,189.58	-3,810.42	0.00	3,681.25	129.17	3,810.42	0.00
Anglesea Funding CP										
440	GEN	04/06/2017	2,500,000.00	2,498,187.50	-1,812.50	0.00	1,500.00	312.50	1,812.50	0.00
Anglesea Funding CP										
446	GEN	07/18/2017	2,250,000.00	2,243,491.88	-6,508.12	2,248,756.88	0.00	5,265.00	5,265.00	-1,243.12
Anglesea Funding CP										
436	GEN	04/03/2017	2,500,000.00	2,496,435.42	-3,564.58	0.00	3,443.75	120.83	3,564.58	0.00
Chesham Finance CP										
442	GEN	04/06/2017	2,000,000.00	1,998,630.56	-1,369.44	0.00	1,133.33	236.11	1,369.44	0.00
Chesham Finance CP										
448	GEN	06/19/2017	2,250,000.00	2,246,025.00	-3,975.00	0.00	0.00	3,975.00	3,975.00	0.00
Chesham Finance CP										
441	GEN	04/06/2017	2,500,000.00	2,498,288.19	-1,711.81	0.00	1,416.67	295.14	1,711.81	0.00
Ebury Finance CP										
447	GEN	07/19/2017	2,250,000.00	2,243,362.50	-6,637.50	2,248,672.50	0.00	5,310.00	5,310.00	-1,327.50
Ebury Finance CP										
450	GEN	04/18/2019	2,455,000.00	2,454,484.45	-515.55	2,454,528.20	0.00	43.75	43.75	-471.80
FRMAC Note										
			1.430				-515.55			
452	GEN	09/10/2018	2,000,000.00	1,997,920.00	-2,080.00	1,997,976.60	0.00	56.60	56.60	-2,023.40
FRMAC Note										
			1.250				-2,080.00			
426	GEN	04/12/2018	4,000,000.00	3,994,960.00	-5,040.00	3,997,401.39	1,609.10	832.29	2,441.39	-2,598.61
FFCB Note										
			0.790				-3,430.90			
411	GEN	01/19/2018	2,000,000.00	1,998,500.00	-1,500.00	1,999,446.93	695.53	251.40	946.93	-553.07
FHLB Note										
			0.750				-804.47			
451	GEN	05/08/2018	3,000,000.00	2,997,570.00	-2,430.00	2,997,874.62	0.00	304.62	304.62	-2,125.38
FHLB Note										
			1.125				-2,430.00			
314	GEN	04/17/2017	2,000,000.00	1,999,500.00	-500.00	0.00	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	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			
395	GEN	05/18/2018	3,000,000.00	3,001,050.00	1,050.00	0.00	-1,050.00	0.00	-1,050.00	0.00
FHLMC Step Note										
		11/18/2016	1.375				0.00			

Portfolio SANA
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City of San Angelo, Texas
Amortization Schedule
April 1, 2017 - June 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 04/01/2017	Amount Amortized This Period	Amt Amortized Through 06/30/2017	Amount Unamortized Through 06/30/2017
General										
444 Fico Strip Prin	GEN	05/11/2018	2,000,000.00	1,973,040.00	-26,960.00	1,978,783.36	0.00 -26,960.00	5,743.36	5,743.36	-21,216.64
453 FNMA Note	GEN	10/09/2019	2,500,000.00	2,397,950.00	-102,050.00	2,399,182.49	0.00 -102,050.00	1,232.49	1,232.49	-100,817.51
430 FNMA Call Note	GEN	10/28/2019 01/28/2017	2,000,000.00 1.350	1,999,500.00	-500.00	2,000,000.00	500.00 0.00	0.00	500.00	0.00
449 Halkin Finance CP	GEN	06/19/2017	2,250,000.00	2,246,025.00	-3,975.00	0.00	0.00 -3,975.00	3,975.00	3,975.00	0.00
374 T Note	GEN	08/31/2017	2,000,000.00 0.625	1,991,015.63	-8,984.37	1,999,143.68	6,850.58 -2,133.79	1,277.47	8,128.05	-856.32
Subtotal				52,773,925.71	-181,074.29	31,321,766.65	18,480.21 -162,594.08	29,360.73	47,840.94	-133,233.35
Lake Nasworthy										
396 FHLB Note	LAKE	06/08/2018	1,000,000.00 1.250	1,006,500.00	6,500.00	1,002,968.16	-2,739.16 3,760.84	-792.68	-3,531.84	2,968.16
429 FNMA Call Note	LAKE	10/28/2021 04/28/2017	1,000,000.00 1.625	999,500.00	-500.00	1,000,000.00	425.00 -75.00	75.00	500.00	0.00
415 FAMCA Note	LAKE	07/26/2019	500,000.00 0.970	499,558.21	-441.79	499,694.96	99.90 -341.89	36.85	136.75	-305.04
Subtotal				2,505,558.21	5,558.21	2,502,663.12	-2,214.26 3,343.95	-680.83	-2,895.09	2,663.12
Total				55,279,483.92	-175,516.08	33,824,429.77	16,265.95 -159,250.13	28,679.90	44,945.85	-130,570.23



City of San Angelo, Texas
Projected Cashflow Report
 Sorted by Monthly
 For the Period July 1, 2017 - January 31, 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
July 2017										
07/12/2017	408	GEN	3134G9VV6	Interest	FHLMC Call Note	0.00	0.00	0.00	8,500.00	8,500.00
07/12/2017	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
07/18/2017	433	GEN	3132X0NC1	Interest	FAMCA Note	0.00	0.00	0.00	13,200.00	13,200.00
07/18/2017	446	GEN	0347M2UJ3	Maturity	Anglesea Funding CP	2,250,000.00	2,243,491.88	2,250,000.00	0.00	2,250,000.00
07/19/2017	411	GEN	3130A8SE4	Interest	FHLB Note	0.00	0.00	0.00	7,500.00	7,500.00
07/19/2017	447	GEN	27873JUK9	Maturity	Ebury Finance CP	2,250,000.00	2,243,362.50	2,250,000.00	0.00	2,250,000.00
07/20/2017	409	GEN	3136G3XL4	Interest	FNMA Call Note	0.00	0.00	0.00	12,750.00	12,750.00
07/20/2017	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
07/25/2017	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
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	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
07/26/2017	413	LAKE	3135G0M26	Interest	FNMA Call Note	0.00	0.00	0.00	5,000.00	5,000.00
07/26/2017	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
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	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
07/27/2017	415	LAKE	3132X0HW4	Interest	FAMCA Note	0.00	0.00	0.00	2,425.00	2,425.00
07/28/2017	429	LAKE	3136G4EV1	Call	FNMA Call Note	1,000,000.00	999,500.00	1,000,000.00	0.00	1,000,000.00
07/28/2017	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
07/30/2017	435	LAKE	3130AAM54	Interest	FHLB Note	0.00	0.00	0.00	12,900.00	12,900.00
Total for July 2017						19,500,000.00	19,485,254.38	19,500,000.00	85,275.00	19,585,275.00
August 2017										
08/23/2017	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
08/23/2017	417	GEN	3134GAAP9	Interest	FHLMC Call Note	0.00	0.00	0.00	10,000.00	10,000.00
08/23/2017	417	GEN	3134GAAP9	Call	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	0.00	2,000,000.00
08/23/2017	418	LAKE	3130A8VQ3	Interest	FHLB Call Note	0.00	0.00	0.00	5,625.00	5,625.00
08/23/2017	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
08/23/2017	419	LAKE	3134G93S4	Interest	FHLMC Call Note	0.00	0.00	0.00	3,250.00	3,250.00
08/23/2017	419	LAKE	3134G93S4	Call	FHLMC Call Note	500,000.00	500,000.00	500,000.00	0.00	500,000.00
08/23/2017	421	GEN	3134GABN3	Interest	FHLMC Call Note	0.00	0.00	0.00	19,500.00	19,500.00
08/23/2017	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
08/24/2017	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

City of San Angelo, Texas
Projected Cashflow Report
For the Period July 1, 2017 - January 31, 2018

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
August 2017										
08/24/2017	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
08/24/2017	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
08/25/2017	383	GEN	3134G8L49	Maturity	FHLMC Call Note	3,000,000.00	3,000,000.00	3,000,000.00	12,000.00	3,012,000.00
08/25/2017	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
08/28/2017	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
08/31/2017	374	GEN	912828TM2	Maturity	T Note	2,000,000.00	1,991,015.63	2,000,000.00	6,250.00	2,006,250.00
Total for August 2017						26,000,000.00	25,993,415.63	26,000,000.00	56,625.00	26,056,625.00
September 2017										
09/06/2017	422	GEN	3133EGTG0	Maturity	FFCB Note	1,000,000.00	1,000,000.00	1,000,000.00	3,400.00	1,003,400.00
09/10/2017	452	GEN	3132X0QP9	Interest	FRMAC Note	0.00	0.00	0.00	12,500.00	12,500.00
09/13/2017	423	GEN	3134GAGF5	Interest	FHLMC Call Note	0.00	0.00	0.00	11,000.00	11,000.00
09/13/2017	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
09/15/2017	443	GEN	3134GA6X7	Interest	FHLMC Call Note	0.00	0.00	0.00	28,000.00	28,000.00
09/15/2017	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
09/29/2017	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
09/29/2017	407	GEN	3134G9G68	Maturity	FHLMC Call Note	1,000,000.00	1,000,000.00	1,000,000.00	3,250.00	1,003,250.00
09/30/2017	424	LAKE	3134GAJR6	Interest	FHLMC Call Note	0.00	0.00	0.00	7,500.00	7,500.00
09/30/2017	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 September 2017						10,000,000.00	10,000,000.00	10,000,000.00	65,650.00	10,065,650.00
October 2017										
10/09/2017	453	GEN	313586RC5	Interest	FNMA Note	0.00	0.00	0.00	0.00	0.00
10/12/2017	426	GEN	3133EGUA1	Interest	FFCB Note	0.00	0.00	0.00	15,800.00	15,800.00
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
10/25/2017	428	LAKE	3134GARV8	Interest	FHLMC Call Note	0.00	0.00	0.00	6,500.00	6,500.00
10/26/2017	427	GEN	3134GASE5	Interest	FHLMC Call Note	0.00	0.00	0.00	10,500.00	10,500.00
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	430	GEN	3135G0J95	Interest	FNMA Call Note	0.00	0.00	0.00	13,500.00	13,500.00
Total for October 2017						3,000,000.00	3,000,000.00	3,000,000.00	90,630.73	3,090,630.73
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
11/24/2017	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

City of San Angelo, Texas
Projected Cashflow Report
For the Period July 1, 2017 - January 31, 2018

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
November 2017										
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
11/25/2017	400	GEN	3134G9KU0	Interest	FHLMC Call Note	0.00	0.00	0.00	20,000.00	20,000.00
11/28/2017	431	GEN	3134GAYE8	Interest	FHLMC Call Note	0.00	0.00	0.00	11,250.00	11,250.00
Total for November 2017						5,000,000.00	5,000,000.00	5,000,000.00	100,575.00	5,100,575.00
December 2017										
12/08/2017	396	LAKE	313379DT3	Interest	FHLB Note	0.00	0.00	0.00	6,250.00	6,250.00
12/29/2017	404	LAKE	3134G9NK9	Interest	FHLMC Call Note	0.00	0.00	0.00	5,500.00	5,500.00
12/29/2017	406	GEN	3134G9UY1	Interest	FHLMC Call Note	0.00	0.00	0.00	10,000.00	10,000.00
Total for December 2017						0.00	0.00	0.00	21,750.00	21,750.00
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
GRAND TOTALS:						67,500,000.00	67,477,170.01	67,500,000.00	505,780.73	68,005,780.73



City of San Angelo, Texas
Texas Compliance Change in Val Report
Sorted by Fund
April 1, 2017 - June 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	13,792.49	7,653,085.11	13,792.49	3,734,041.38	-3,720,248.89	3,932,836.22
999999995	3,932,836.22	0.950	/ /	13,792.49	7,653,085.11	13,792.49	3,734,041.38	-3,720,248.89	3,932,836.22
326	MM	GEN	09/04/2014	57,237.78	27,000,000.00	52,416,180.06	47,416,180.06	5,000,000.00	32,000,000.00
9999999910	32,000,000.00	0.820	/ /	57,237.78	27,000,000.00	52,416,180.06	47,416,180.06	5,000,000.00	32,000,000.00
436	CHESH	GEN	02/03/2017	0.00	2,499,879.17	0.00	2,500,000.00	-2,499,879.17	0.00
16536HR37	0.00	0.000	04/03/2017	0.00	2,499,879.17	0.00	2,500,000.00	-2,499,879.17	0.00
437	ANGLE	GEN	02/03/2017	0.00	2,499,870.83	0.00	2,500,000.00	-2,499,870.83	0.00
0347M2R32	0.00	0.000	04/03/2017	0.00	2,499,870.83	0.00	2,500,000.00	-2,499,870.83	0.00
440	ANGLE	GEN	03/08/2017	0.00	2,499,687.50	0.00	2,500,000.00	-2,499,687.50	0.00
0347M2R65	0.00	0.000	04/06/2017	0.00	2,499,687.50	0.00	2,500,000.00	-2,499,687.50	0.00
441	EBURY	GEN	03/08/2017	0.00	2,499,704.86	0.00	2,500,000.00	-2,499,704.86	0.00
27873JR64	0.00	0.000	04/06/2017	0.00	2,499,704.86	0.00	2,500,000.00	-2,499,704.86	0.00
442	CHESH	GEN	03/08/2017	0.00	1,999,763.89	0.00	2,000,000.00	-1,999,763.89	0.00
16536HR60	0.00	0.000	04/06/2017	0.00	1,999,763.89	0.00	2,000,000.00	-1,999,763.89	0.00
314	FHLMCC	GEN	04/23/2014	777.78	2,000,000.00	0.00	2,000,000.00	-2,000,000.00	0.00
3134G4Z92	0.00	0.000	04/17/2017	8,750.00	2,000,454.00	0.00	2,000,000.00	-2,000,454.00	0.00
446	ANGLE	GEN	04/20/2017	0.00	0.00	2,243,491.88	0.00	2,248,756.88	2,248,756.88
0347M2UJ3	2,250,000.00	1.173	07/18/2017	0.00	0.00	2,243,491.88	0.00	2,248,756.88	2,248,756.88
447	EBURY	GEN	04/20/2017	0.00	0.00	2,243,362.50	0.00	2,248,672.50	2,248,672.50
27873JUK9	2,250,000.00	1.183	07/19/2017	0.00	0.00	2,243,362.50	0.00	2,248,672.50	2,248,672.50
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	2,998,299.00	0.00	0.00	-54.00	2,998,245.00

Portfolio SANA

City of San Angelo, Texas
Texas Compliance Change in Val Report
April 1, 2017 - June 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	Ending Market Value
374	TNOTE	GEN	11/30/2015	3,091.03	1,997,866.21	0.00	0.00	1,277.47	1,999,143.68
912828TM2	2,000,000.00	0.884	08/31/2017	0.00	1,997,968.00	0.00	0.00	782.00	1,998,750.00
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	999,362.00	0.00	0.00	-36.00	999,326.00
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	998,890.00	0.00	0.00	305.00	999,195.00
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	3,994,088.00	0.00	0.00	1,264.00	3,995,352.00
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	1,993,566.00	0.00	0.00	1,294.00	1,994,860.00
411	FHLB	GEN	07/22/2016	3,750.00	1,999,195.53	0.00	0.00	251.40	1,999,446.93
3130A8SE4	2,000,000.00	0.800	01/19/2018	0.00	1,996,964.00	0.00	0.00	-2,164.00	1,994,800.00
426	FFCB	GEN	10/07/2016	7,900.00	3,996,569.10	0.00	0.00	832.29	3,997,401.39
3133EGUA1	4,000,000.00	0.873	04/12/2018	15,800.00	3,985,736.00	0.00	0.00	2,408.00	3,988,144.00
445	FAMCAC	GEN	04/19/2017	7,500.00	0.00	3,000,000.00	0.00	3,000,000.00	3,000,000.00
3132X0SB8	3,000,000.00	1.250	04/19/2018	0.00	0.00	3,000,000.00	0.00	2,996,778.00	2,996,778.00
451	FHLB	GEN	05/17/2017	4,125.00	0.00	2,997,570.00	0.00	2,997,874.62	2,997,874.62
3130ABE77	3,000,000.00	1.208	05/08/2018	0.00	0.00	2,997,570.00	0.00	2,995,068.00	2,995,068.00
444	FICO	GEN	04/07/2017	0.00	0.00	1,973,040.00	0.00	1,978,783.36	1,978,783.36
31771EAA9	2,000,000.00	1.244	05/11/2018	0.00	0.00	1,973,040.00	0.00	1,975,240.00	1,975,240.00
395	FHLMCS	GEN	05/18/2016	3,427.08	3,000,000.00	0.00	3,000,000.00	-3,000,000.00	0.00
3134G9GK7	0.00	0.000	05/18/2018	26,250.00	2,998,485.00	0.00	3,000,000.00	-2,998,485.00	0.00
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	3,990,912.00	0.00	0.00	-1,072.00	3,989,840.00
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	1,995,708.00	0.00	0.00	-1,344.00	1,994,364.00

City of San Angelo, Texas
Texas Compliance Change in Val Report
April 1, 2017 - June 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
454	BEAUCO	GEN	06/30/2017	77.78	0.00	2,000,000.00	0.00	2,000,000.00	2,000,000.00
074347F91	2,000,000.00	1.399	06/29/2018	0.00	0.00	2,000,000.00	0.00	1,999,420.00	1,999,420.00
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	2,979,294.00	0.00	0.00	1,137.00	2,980,431.00
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	0.00	1,996,166.00	0.00	0.00	-2,190.00	1,993,976.00
452	FAMCA	GEN	06/19/2017	833.33	0.00	1,997,920.00	0.00	1,997,976.60	1,997,976.60
3132X0QP9	2,000,000.00	1.335	09/10/2018	0.00	0.00	1,997,920.00	0.00	1,995,896.00	1,995,896.00
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	1,992,992.00	0.00	0.00	-628.00	1,992,364.00
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	10,383.33	1,993,624.00	0.00	0.00	-3,142.00	1,990,482.00
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	1,986,888.00	0.00	0.00	-554.00	1,986,334.00
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	11,250.00	1,994,010.00	0.00	0.00	-2,278.00	1,991,732.00
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	0.00	1,998,972.00	0.00	0.00	-2,914.00	1,996,058.00
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	0.00	3,995,004.00	0.00	0.00	-5,456.00	3,989,548.00
450	FAMCA	GEN	05/01/2017	5,851.08	0.00	2,454,484.45	0.00	2,454,528.20	2,454,528.20
3132X0RZ6	2,455,000.00	1.440	04/18/2019	0.00	0.00	2,454,484.45	0.00	2,453,563.83	2,453,563.83
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	1,990,060.00	0.00	0.00	1,426.00	1,991,486.00
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	1,986,060.00	0.00	0.00	2,266.00	1,988,326.00

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Inv #	Issuer	Fund	Purch Date	Interest Accrual	Beginning Book Value				Ending Book Value
Cusip	Par Value	YTM	Mat Date	Interest Received	Beginning Market Value	Purchases/ Additions	Redemptions	Change in Value	Ending Market Value
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	0.00	2,980,143.00	0.00	0.00	-3,888.00	2,976,255.00
453	FNMA	GEN	06/21/2017	0.00	0.00	2,397,950.00	0.00	2,399,182.49	2,399,182.49
313586RC5	2,500,000.00	1.820	10/09/2019	0.00	0.00	2,397,950.00	0.00	2,398,192.50	2,398,192.50
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	12,225.00	1,986,296.00	0.00	0.00	2,440.00	1,988,736.00
434	FHLMCC	GEN	01/27/2017	2,600.00	2,000,000.00	0.00	2,000,000.00	-2,000,000.00	0.00
3134GAK60	0.00	0.000	01/27/2020	9,000.00	1,999,242.00	0.00	2,000,000.00	-1,999,242.00	0.00
Sub Totals For: Fund: General				230,638.35	106,645,622.20	73,737,791.38	70,150,221.44	3,608,980.67	110,254,602.87
				224,188.60	106,481,174.36	73,737,791.38	70,150,221.44	3,581,853.57	110,063,027.93
Fund: Lake Nasworthy									
103	FFB	LAKE	07/01/2007	1,256.07	242,500.71	233,242.62	0.00	233,242.62	475,743.33
999999996	475,743.33	0.950	/ /	1,256.07	242,500.71	233,242.62	0.00	233,242.62	475,743.33
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	4,250.00	998,522.00	0.00	0.00	316.00	998,838.00
396	FHLB	LAKE	05/20/2016	3,125.00	1,003,760.84	0.00	0.00	-792.68	1,002,968.16
313379DT3	1,000,000.00	0.929	06/08/2018	6,250.00	1,000,900.00	0.00	0.00	-1,267.00	999,633.00
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	995,151.00	0.00	0.00	401.00	995,552.00
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	997,989.00	0.00	0.00	-206.00	997,783.00
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	0.00	1,999,236.00	0.00	0.00	-2,828.00	1,996,408.00

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Cusip	Par Value	YTM	Mat Date	Interest Received	Beginning Market Value	Purchases/ Additions	Redemptions	Change in Value	Ending Market Value
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	1,488,463.50	0.00	0.00	3,928.50	1,492,392.00
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	986,255.00	0.00	0.00	-399.00	985,856.00
415	FRMAC	LAKE	07/27/2016	1,212.50	499,658.11	0.00	0.00	36.85	499,694.96
3132X0HW4	500,000.00	1.000	07/26/2019	0.00	494,264.50	0.00	0.00	-419.50	493,845.00
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	495,345.50	0.00	0.00	2,029.50	497,375.00
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	6,391.67	988,176.00	0.00	0.00	4,966.00	993,142.00
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	985,905.00	0.00	0.00	995.00	986,900.00
429	FNMAC	LAKE	10/28/2016	4,062.50	999,925.00	0.00	0.00	75.00	1,000,000.00
3136G4EV1	1,000,000.00	1.635	10/28/2021	8,125.00	971,241.00	0.00	0.00	3,914.00	975,155.00
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	9,700.00	956,113.00	0.00	0.00	7,048.00	963,161.00
Sub Totals For: Fund: Lake Nasworthy				44,268.57	13,745,844.66	233,242.62	0.00	232,561.79	13,978,406.45
				50,472.74	13,600,062.21	233,242.62	0.00	251,721.12	13,851,783.33
Report Grand Totals:				274,906.92	120,391,466.86	73,971,034.00	70,150,221.44	3,841,542.46	124,233,009.32
				274,661.34	120,081,236.57	73,971,034.00	70,150,221.44	3,833,574.69	123,914,811.26