



Quarterly Investment Report
October 1, 2017 – December 31, 2017

PATTERSON & ASSOCIATES



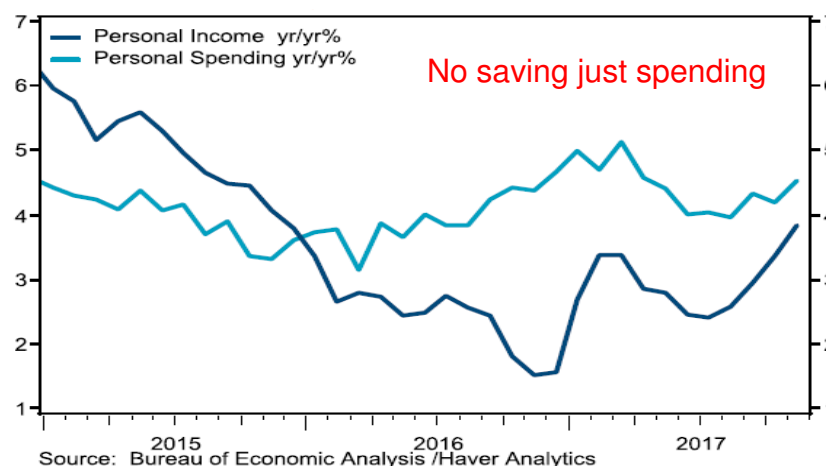
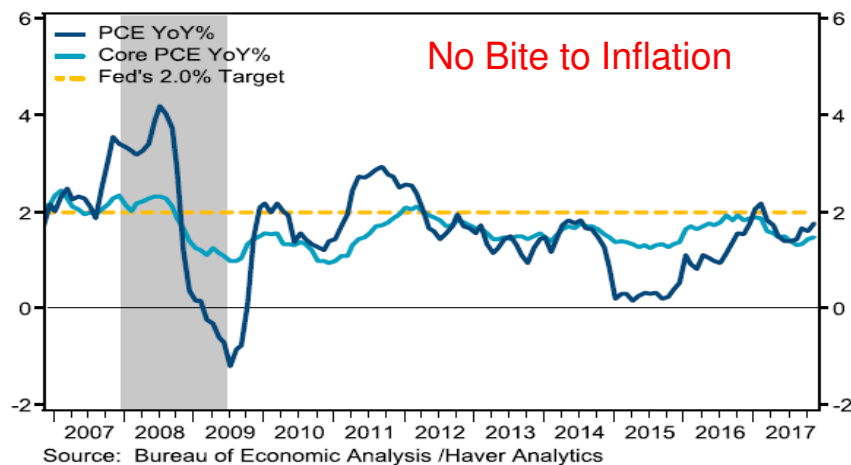
INVESTMENT PROFESSIONALS

Lots of Momentum Rolling Into 2018

Much of 2017 the markets were fixated on the globe's central banks and their interpretation of the economic world as reflected in their interest rate moves. And most of those central banks have moved towards or are considering a normalization of rates by a slow start in raising interest rates. They are also beginning the painful process of reducing balance sheets built up through the quantitative easing cycle.

That normalization begs the question as to whether a recession is really probable in 2018. Bloomberg surveyed economists estimate that probability at only 15% which actually seems high considering the strength of the economy moving into 2018. Conversely, the futures market is anticipating a 65% chance of our sixth rate increase in March 2018 and another in June (43%) which reflects a belief in continuing strength.

The decision will depend on jobs, growth, and inflation. Employment is not a factor at this point. The US is at full employment and may even dip to 3.9% in 2018. The consumer is spending those wages even though wage growth has not accompanied the move to full employment. Income is up but spending has outpaced it which is worrisome in that people are not saving. That may reflect confidence in the future or a change in demographics. The recently passed Tax Reform Act may also have spurred consumers who then created a positive retail holiday season.



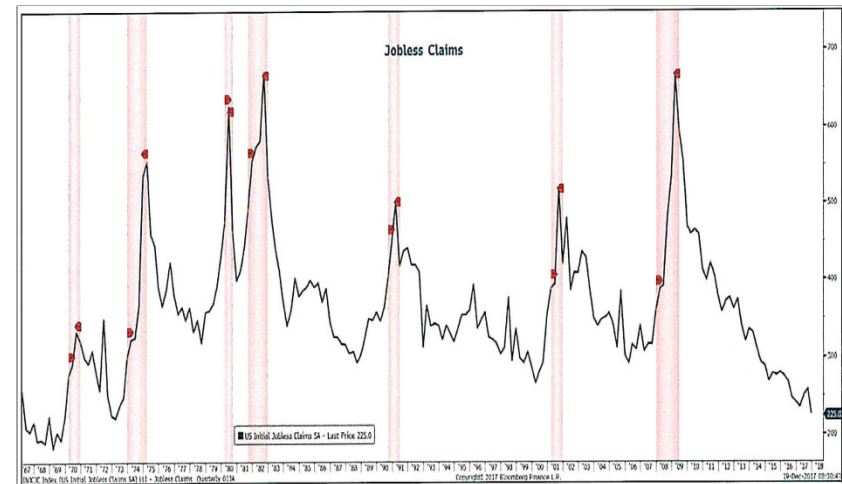
Investors and Consumers Look to 2018

The consumer may also be spurred by the availability of jobs. Jobless claims have steadily decreased since the end of the last recession and now sit at lows not seen since the 1970's.

Growth in the economy is also strong with corporate profits and expenditures up steadily, housing in multi-family units is strong, construction is picking back up and manufacturing has been strong with inventories building. The leading economic indicator (LEI) is an excellent indication of future strength across the ten sectors it represents and the entire economy:

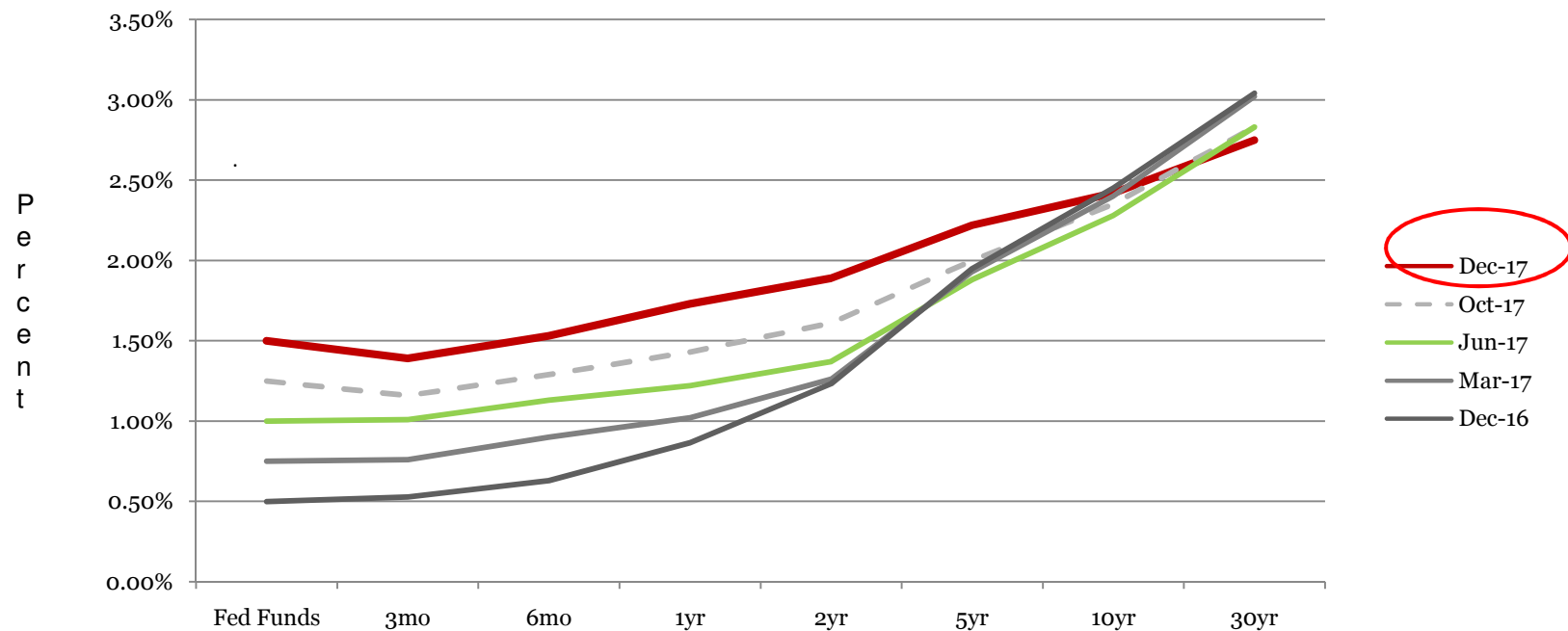
- average hours worked by manufacturing workers
- average initial applications for unemployment insurance
- new orders for consumer goods and materials
- speed of goods delivery from suppliers to vendors
- new orders for capital goods
- new building permits
- S&P 500 stock index
- inflation adjusted money supply (M2)
- spread between long and short interest rates
- consumer sentiment

The key in 2018 will be inflation. Inflation has growth only slightly in 2017 and remains stubbornly below the Fed's 2% target. Where inflation exists in goods and services it has been balanced by low energy costs and a reduction in savings and increase in credit use. Given the new Fed Chair's propensity for *moderate* growth that 2% may be both a target and a ceiling so that inflation does not spike in 2018.



Rates Flattening Continues

- The concern for a flattening (less steep) curve has continued in the final quarter. As the Federal Reserve raised rates in December the short rates moved up but the long end barely moved from October or June.
- The move in the short end is driven by the Fed's reflection of the economy and its desire to create a monetary cushion if a recession does occur. But the inversion from overnight funds to the three-month also has to reflect two factors (a) rates in the US led by the Fed are higher than international alternatives and (b) continuing uncertainty globally (economically and geo-politically) has investors holding close to cash until the picture becomes clearer.
- The long end not moving may indicate that long investors (which had been assuming inflation would never resurface!) are re-thinking the position and gaining some caution as to potential higher long rates in the near future.
- The higher short rates have definitely helped short-term investors but a corresponding steeper curve will help banks offer more loans thereby pushing funds into the economy which is positive all-round.



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

City of San Angelo, Texas

General Revenue Fund Quarterly Investment Report September 30, 2017 – December 31, 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 September 30, 2017</u>		<u>Portfolio as of December 31, 2017</u>	
Beginning Book Value	\$ 107,604,545	Ending Book Value	\$ 104,986,837
Beginning Market Value	\$ 107,414,298	Ending Market Value	\$ 104,629,902
Unrealized Gain/Loss	\$ (190,247)	Accrued Interest Receivable	\$ 69,080
		Unrealized Gain/Loss	\$ (356,935)
		Change in Unrealized Gain/Loss	\$ (166,688)
WAM at Beginning Period Date ¹	277 days	WAM at Ending Period Date	252 days
		Change in Market Value ²	\$ (2,784,396)

Average Yield to Maturity for period (net of fees) 1.183%
Average Yield 1 Year Treasury Bill for period 1.550%

Prepared by:

City of San Angelo
Tina Dierschke, Director of Finance



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

City of San Angelo
Dale Hahn, Cash and Debt Analyst

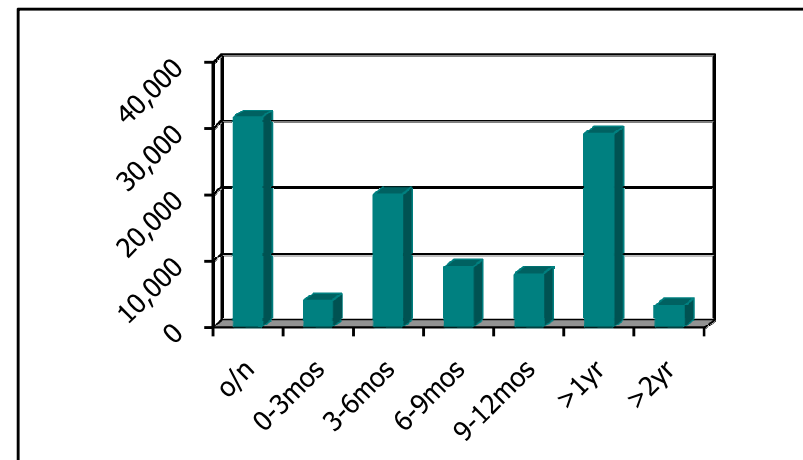
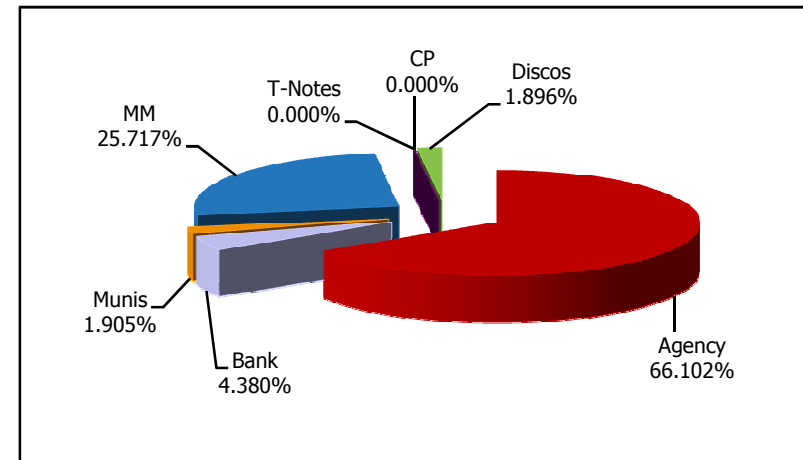
¹ WAM represents weighted average maturity.

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

General Portfolio

As of December 31, 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 1.27%.



City of San Angelo, Texas

Lake Nasworthy Trust Quarterly Investment Report September 30, 2017 – December 31, 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 September 30, 2017</u>		<u>Portfolio as of December 31, 2017</u>	
Beginning Book Value	\$ 14,151,112	Ending Book Value	\$ 14,488,368
Beginning Market Value	\$ 14,029,362	Ending Market Value	\$ 14,316,671
Unrealized Gain/Loss	\$ (121,750)	Accrued Interest Receivable	\$ 14,983
		Unrealized Gain/Loss	\$ (171,697)
		Change in Unrealized Gain/Loss	\$ (49,947)
WAM at Beginning Period Date ¹	684 days	WAM at Ending Period Date ¹	608 days
		Change in Market Value ²	\$ 287,309

Average Yield to Maturity for period (net of fees)	1.280%
Average Yield 1 Year Treasury Note for period	1.550%
Average Yield 3 Year Treasury Note for period	1.810%

Prepared by:

City of San Angelo
Tina Dierschke, Director of Finance



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

City of San Angelo
Dale Hahn, Cash and Debt Analyst

¹ WAM represents weighted average maturity.

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

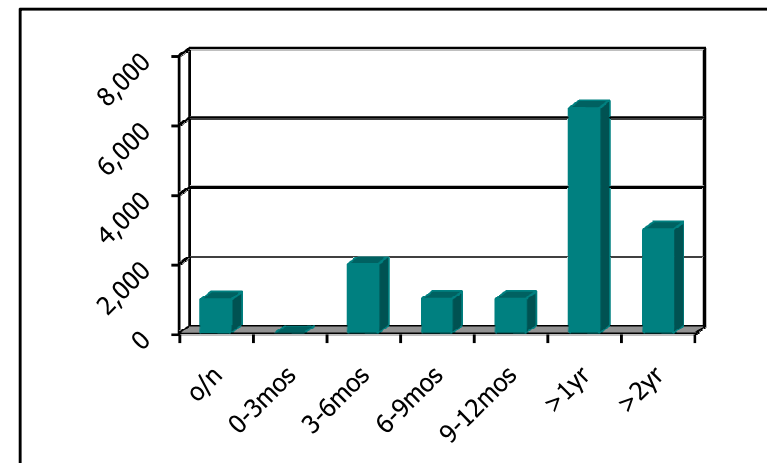
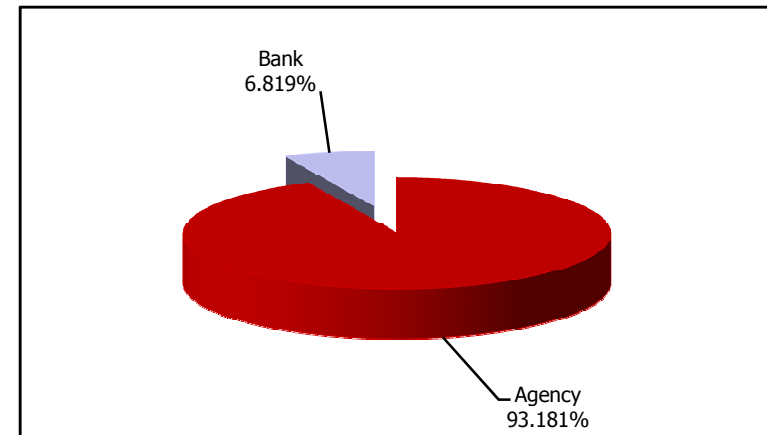
Lake Nasworthy Portfolio

As of December 3, 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 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 1.313%.





City of San Angelo, Texas
Portfolio Management
Portfolio Summary
December 31, 2017

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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 365 Equiv.
Federal Agency Coupon Securities	82,955,000.00	82,376,092.42	82,898,472.16	69.39	782	418	1.277
Federal Agency Disc. -Amortizing	2,000,000.00	1,988,124.00	1,991,216.04	1.67	399	130	1.262
Municipal Bonds	2,000,000.00	1,996,840.00	2,000,000.00	1.67	364	179	1.400
First Financial Bank	32,585,516.58	32,585,516.58	32,585,516.58	27.27	1	1	1.065
Investments	119,540,516.58	118,946,573.00	119,475,204.78	100.00%	556	296	1.221
Cash and Accrued Interest							
Accrued Interest at Purchase		8,977.99	8,977.99				
Subtotal		8,977.99	8,977.99				
Total Cash and Investments	119,540,516.58	118,955,550.99	119,484,182.77		556	296	1.221
Total Earnings							
	December 31	Month Ending	Fiscal Year To Date				
Current Year		139,673.65	386,241.37				

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

Tina Dierschke, Finance Director



City of San Angelo, Texas
Summary by Type
December 31, 2017
Grouped by Fund

Patterson & Associates
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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	1.67	1.400	179
First Financial Bank	2	31,597,889.79	31,597,889.79	26.45	1.063	1
Federal Agency Disc. -Amortizing	1	2,000,000.00	1,991,216.04	1.67	1.262	130
Federal Agency Coupon Securities	29	69,455,000.00	69,397,730.71	58.09	1.270	373
Subtotal	33	105,052,889.79	104,986,836.54	87.88	1.210	253
Fund: Lake Nasworthy						
First Financial Bank	2	987,626.79	987,626.79	0.83	1.140	1
Federal Agency Coupon Securities	13	13,500,000.00	13,500,741.45	11.30	1.313	653
Subtotal	15	14,487,626.79	14,488,368.24	12.13	1.301	608
Total and Average	48	119,540,516.58	119,475,204.78	100.00	1.221	296



**City of San Angelo, Texas
Fund GEN - General
Investments by Fund
December 31, 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
Federal Agency Coupon Securities											
3132X0RZ6	450	FRMAC Note	05/01/2017	2,454,659.46	2,455,000.00	2,444,502.42	1.430	1.421	1.440	04/18/2019	472
3132X0QP9	452	FRMAC Note	06/19/2017	1,998,825.58	2,000,000.00	1,995,550.00	1.250	1.317	1.335	09/10/2018	252
3132X0WK3	458	FRMAC Note	08/29/2017	2,998,409.45	3,000,000.00	2,982,246.00	1.440	1.452	1.472	08/20/2019	596
3132X0SB8	445	FRMAC Call Note	04/19/2017	3,000,000.00	3,000,000.00	2,997,492.00	1.250	1.232	1.250	04/19/2018	108
3133EGUA1	426	FFCB Note	10/07/2016	3,999,065.98	4,000,000.00	3,992,692.00	0.790	0.862	0.873	04/12/2018	101
3133EGKZ7	465	FFCB Call Note	11/29/2017	2,000,000.00	2,000,000.00	1,973,134.00	1.020	1.790	1.815	07/12/2019	557
3130A8SE4	411	FHLB Note	07/22/2016	1,999,949.72	2,000,000.00	1,999,660.00	0.750	0.789	0.800	01/19/2018	18
3130ABE77	451	FHLB Note	05/17/2017	2,999,120.77	3,000,000.00	2,996,100.00	1.125	1.192	1.208	05/08/2018	127
313379EE5	459	FHLB Note	08/31/2017	2,006,869.76	2,000,000.00	1,992,032.00	1.625	1.365	1.384	06/14/2019	529
3130ACXD1	464	FHLB Note	11/29/2017	1,999,180.00	2,000,000.00	1,996,124.00	1.625	1.647	1.670	11/29/2018	332
3130A0JR2	467	FHLB Note	12/15/2017	2,270,282.72	2,250,000.00	2,268,173.25	2.375	1.875	1.901	12/13/2019	711
3134G9LD7	399	FHLMC Call Note	05/24/2016	2,000,000.00	2,000,000.00	1,982,354.00	1.250	1.232	1.250	05/24/2019	508
3134G9KU0	400	FHLMC Call Note	05/25/2016	4,000,000.00	4,000,000.00	3,991,172.00	1.000	0.986	1.000	05/25/2018	144
3134G9UY1	406	FHLMC Call Note	06/29/2016	2,000,000.00	2,000,000.00	1,994,190.00	1.000	0.986	1.000	06/29/2018	179
3134G9VV6	408	FHLMC Call Note	07/12/2016	2,000,000.00	2,000,000.00	1,999,726.00	0.850	0.838	0.850	01/12/2018	11
3134G9Q67	414	FHLMC Call Note	07/27/2016	2,000,000.00	2,000,000.00	1,993,188.00	1.050	1.050	1.065	07/27/2018	207
3134GAAP9	417	FHLMC Call Note	08/23/2016	2,000,000.00	2,000,000.00	1,986,424.00	1.000	0.986	1.000	11/23/2018	326
3134GABN3	421	FHLMC Call Note	08/26/2016	3,000,000.00	3,000,000.00	2,966,799.00	1.300	1.255	1.272	08/23/2019	599
3134GAGF5	423	FHLMC Call Note	09/13/2016	2,000,000.00	2,000,000.00	1,990,836.00	1.100	1.084	1.100	09/13/2018	255
3134GASE5	427	FHLMC Call Note	10/28/2016	2,000,000.00	2,000,000.00	1,987,022.00	1.050	1.035	1.050	10/26/2018	298
3134GAYE8	431	FHLMC Call Note	11/28/2016	2,000,000.00	2,000,000.00	1,987,654.00	1.125	1.109	1.125	11/28/2018	331
3134GA6X7	443	FHLMC Call Note	03/15/2017	4,000,000.00	4,000,000.00	3,971,352.00	1.400	1.380	1.400	03/15/2019	438
3134GBET5	461	FHLMC Call Note	09/07/2017	1,000,000.00	1,000,000.00	993,087.00	1.800	1.757	1.782	04/13/2020	833
3134GBL91	462	FHLMC Call Note	09/21/2017	2,250,000.00	2,250,000.00	2,229,450.75	1.800	1.775	1.800	09/21/2020	994
313586RC5	453	FNMA Note	06/21/2017	2,421,367.27	2,500,000.00	2,407,752.50		1.795	1.820	10/09/2019	646
3136G3XL4	409	FNMA Call Note	07/20/2016	3,000,000.00	3,000,000.00	2,986,917.00	0.850	0.838	0.850	07/20/2018	200
3136G3D51	412	FNMA Call Note	07/26/2016	2,000,000.00	2,000,000.00	1,974,912.00	1.250	1.232	1.250	07/26/2019	571
3135G0J95	430	FNMA Call Note	11/15/2016	2,000,000.00	2,000,000.00	1,974,496.00	1.350	1.339	1.358	10/28/2019	665
3132X0NC1	433	FAMCA Note	01/18/2017	2,000,000.00	2,000,000.00	1,992,010.00	1.320	1.301	1.320	01/18/2019	382
Subtotal and Average				69,397,730.71	69,455,000.00	69,047,047.92		1.252	1.270		372

Portfolio SANA
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**Fund GEN - General
Investments by Fund
December 31, 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 Disc. -Amortizing											
31771EAA9	444	Fico Strip Prin	04/07/2017	1,991,216.04	2,000,000.00	1,988,124.00		1.244	1.261	05/11/2018	130
Subtotal and Average				1,991,216.04	2,000,000.00	1,988,124.00		1.244	1.262		130
Municipal Bonds											
074347F91	454	Beaufort County SC	06/30/2017	2,000,000.00	2,000,000.00	1,996,840.00	1.400	1.380	1.399	06/29/2018	179
Subtotal and Average				2,000,000.00	2,000,000.00	1,996,840.00		1.381	1.400		179
First Financial Bank											
999999995	102	First Financial Bank	07/01/2007	4,597,889.79	4,597,889.79	4,597,889.79	1.140	1.124	1.140		1
9999999910	326	Money Market Account	09/04/2014	27,000,000.00	27,000,000.00	27,000,000.00	1.050	1.035	1.050		1
Subtotal and Average				31,597,889.79	31,597,889.79	31,597,889.79		1.049	1.063		1
Total Investments and Average				104,986,836.54	105,052,889.79	104,629,901.71		1.193	1.210		252

Fund LAKE - Lake Nasworthy
Investments by Fund
December 31, 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	1,001,382.79	1,000,000.00	998,591.00	1.250	0.916	0.929	06/08/2018	158
3130AAM54	435	FHLB Note	01/30/2017	2,000,000.00	2,000,000.00	1,988,726.00	1.290	1.272	1.290	01/30/2019	394
3130ACXD1	466	FHLB Note	11/29/2017	999,590.00	1,000,000.00	998,062.00	1.625	1.647	1.670	11/29/2018	332
3130A8VN0	416	FHLB Call Note	08/17/2016	1,000,000.00	1,000,000.00	955,990.00	1.940	1.913	1.940	11/17/2023	2,146
3130A8VQ3	418	FHLB Call Note	08/23/2016	1,000,000.00	1,000,000.00	996,138.00	1.125	1.109	1.125	08/23/2018	234
3134G9NK9	404	FHLMC Call Note	06/29/2016	1,000,000.00	1,000,000.00	996,776.00	1.100	1.084	1.100	06/29/2018	179
3134G93S4	419	FHLMC Call Note	08/23/2016	500,000.00	500,000.00	494,144.50	1.300	1.282	1.300	08/23/2019	599
3134GAJR6	424	FHLMC Call Note	09/30/2016	1,000,000.00	1,000,000.00	980,274.00	1.500	1.479	1.500	09/30/2020	1,003
3134GARV8	428	FHLMC Call Note	10/28/2016	1,000,000.00	1,000,000.00	987,324.00	1.300	1.282	1.300	10/25/2019	662
3136G3NA9	397	FNMA Call Note	05/23/2016	1,500,000.00	1,500,000.00	1,485,094.50	1.200	1.183	1.200	05/23/2019	507
3135G0M26	413	FNMA Call Note	07/26/2016	1,000,000.00	1,000,000.00	986,845.00	1.000	0.986	1.000	07/26/2019	571
3136G4EV1	429	FNMA Call Note	10/28/2016	1,000,000.00	1,000,000.00	967,575.00	1.625	1.613	1.635	10/28/2021	1,396
3132X0HW4	415	FAMCA Note	07/27/2016	499,768.66	500,000.00	493,504.50	0.970	0.986	1.000	07/26/2019	571
Subtotal and Average				13,500,741.45	13,500,000.00	13,329,044.50		1.295	1.313		652
First Financial Bank											
999999996	103	First Financial Bank	07/01/2007	987,626.79	987,626.79	987,626.79	1.140	1.124	1.140		1
999999991	329	Money Market Account	10/20/2014	0.00	0.00	0.00					1
Subtotal and Average				987,626.79	987,626.79	987,626.79		1.124	1.140		1
Total Investments and Average				14,488,368.24	14,487,626.79	14,316,671.29		1.284	1.301		608



City of San Angelo, Texas
Cash Reconciliation Report
For the Period October 1, 2017 - December 31, 2017
Grouped by Fund

Patterson & Associates
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 Austin, TX 78746
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Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
General											
10/12/2017	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
10/13/2017	461	GEN	Interest	3134GBET5	1,000,000.00	FHLMCC 1.0M 1.80% Mat.	04/13/2020	0.00	9,000.00	0.00	9,000.00
10/18/2017	450	GEN	Interest	3132X0RZ6	2,455,000.00	FAMCA 2.5M 1.43% Mat. 04/18/2019	04/18/2019	0.00	17,455.73	0.00	17,455.73
10/19/2017	445	GEN	Interest	3132X0SB8	3,000,000.00	FAMCAC 3.0M 1.25% Mat.	04/19/2018	0.00	18,750.00	0.00	18,750.00
10/26/2017	427	GEN	Interest	3134GASE5	2,000,000.00	FHLMCC 2.0M 1.05% Mat.	10/26/2018	0.00	10,500.00	0.00	10,500.00
10/28/2017	430	GEN	Interest	3135G0J95	2,000,000.00	FNMAC 2.0M 1.35% Mat.	10/28/2019	0.00	13,500.00	0.00	13,500.00
11/08/2017	451	GEN	Interest	3130ABE77	3,000,000.00	FHLB 3.0M 1.13% Mat. 05/08/2018	05/08/2018	0.00	16,875.00	0.00	16,875.00
11/24/2017	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
11/24/2017	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
11/24/2017	370	GEN	Maturity	3134G74Q1	4,000,000.00	FHLMCC 4.0M 0.85% Mat.	11/24/2017	0.00	0.00	4,000,000.00	4,000,000.00
11/25/2017	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
11/28/2017	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
11/29/2017	464	GEN	Purchase	3130ACXD1	2,000,000.00	FHLB 2.0M 1.63% Mat. 11/29/2018	11/29/2018	-1,999,100.00	0.00	0.00	-1,999,100.00
11/29/2017	465	GEN	Purchase	3133EGKZ7	2,000,000.00	FFCBC 2.0M 1.02% Mat. 07/12/2019	07/12/2019	-1,974,720.00	-7,763.33	0.00	-1,982,483.33
12/14/2017	459	GEN	Interest	313379EE5	2,000,000.00	FHLB 2.0M 1.63% Mat. 06/14/2019	06/14/2019	0.00	16,250.00	0.00	16,250.00
12/14/2017	460	GEN	Maturity	62455AZE0	2,250,000.00	MOUNT 2.3M 0.00% Mat.	12/14/2017	0.00	0.00	2,250,000.00	2,250,000.00
12/15/2017	467	GEN	Purchase	3130A0JR2	2,250,000.00	FHLB 2.3M 2.38% Mat. 12/13/2019	12/13/2019	-2,270,745.00	-296.88	0.00	-2,271,041.88
12/28/2017	463	GEN	Maturity	27873JZU2	2,000,000.00	EBURY 2.0M 0.00% Mat. 12/28/2017	12/28/2017	0.00	0.00	2,000,000.00	2,000,000.00
12/29/2017	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
Subtotal								-6,244,565.00	180,820.52	8,250,000.00	2,186,255.52
Lake Nasworthy											
10/25/2017	428	LAKE	Interest	3134GARV8	1,000,000.00	FHLMCC 1.0M 1.30% Mat.	10/25/2019	0.00	6,500.00	0.00	6,500.00
10/28/2017	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
11/17/2017	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
11/23/2017	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
11/24/2017	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
11/24/2017	371	LAKE	Maturity	3134G74Q1	1,000,000.00	FHLMCC 1.0M 0.85% Mat.	11/24/2017	0.00	0.00	1,000,000.00	1,000,000.00
11/29/2017	466	LAKE	Purchase	3130ACXD1	1,000,000.00	FHLB 1.0M 1.63% Mat. 11/29/2018	11/29/2018	-999,550.00	0.00	0.00	-999,550.00
12/08/2017	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
12/29/2017	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								-999,550.00	49,325.00	1,000,000.00	49,775.00
Total								-7,244,115.00	230,145.52	9,250,000.00	2,236,030.52



**City of San Angelo, Texas
Purchases Report
Sorted by Fund - Fund
October 1, 2017 - December 31, 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													
3133EGKZ7	465	GEN	FAC	FFCBC	2,000,000.00	11/29/2017	01/12 - 07/12	1,974,720.00	7,763.33	1.020	07/12/2019	1.815	2,000,000.00
3130ACXD1	464	GEN	FAC	FHLB	2,000,000.00	11/29/2017	05/29 - 11/29	1,999,100.00		1.625	11/29/2018	1.671	1,999,180.00
3130A0JR2	467	GEN	FAC	FHLB	2,250,000.00	12/15/2017	06/13 - 12/13	2,270,745.00	296.88	2.375	12/13/2019	1.902	2,270,282.72
				Subtotal	6,250,000.00			6,244,565.00	8,060.21				6,269,462.72
Lake Nasworthy													
3130ACXD1	466	LAKE	FAC	FHLB	1,000,000.00	11/29/2017	05/29 - 11/29	999,550.00		1.625	11/29/2018	1.671	999,590.00
				Subtotal	1,000,000.00			999,550.00	0.00				999,590.00
				Total Purchases	7,250,000.00			7,244,115.00	8,060.21				7,269,052.72



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

Patterson & Associates
901 S. MoPac
Suite 195
Austin, TX 78746
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Amounts due during October 1, 2017 - December 31, 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
3134G74Q1	370	GEN	FAC	FHLMCC	4,000,000.00	11/24/2017	11/24/2015	0.850	4,000,000.00	17,000.00	4,017,000.00	17,000.00
3134G74Q1	371	LAKE	FAC	FHLMCC	1,000,000.00	11/24/2017	11/24/2015	0.850	1,000,000.00	4,250.00	1,004,250.00	4,250.00
62455AZE0	460	GEN	ACP	MOUNT	2,250,000.00	12/14/2017	09/18/2017		2,250,000.00	0.00	2,250,000.00	0.00
27873JZU2	463	GEN	ACP	EBURY	2,000,000.00	12/28/2017	09/29/2017		2,000,000.00	0.00	2,000,000.00	0.00
Total Maturities					9,250,000.00				9,250,000.00	21,250.00	9,271,250.00	21,250.00



City of San Angelo, Texas
Interest Earnings
Sorted by Fund - Fund
October 1, 2017 - December 31, 2017
Period 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 Rate	Yield This Period	Adjusted Interest Earnings		
										Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
Fund: General												
313586RC5	453	GEN	FAC	2,500,000.00	2,410,274.88	2,415,921.55	10/09/2019		0.459	0.00	11,092.39	11,092.39
3133EGUA1	426	GEN	FAC	4,000,000.00	3,998,233.69	3,998,657.37	04/12/2018	0.790	0.218	7,900.00	832.29	8,732.29
3130ABE77	451	GEN	FAC	3,000,000.00	2,998,497.69	2,998,814.87	05/08/2018	1.125	0.302	8,437.50	623.08	9,060.58
3130A8SE4	411	GEN	FAC	2,000,000.00	1,999,698.32	1,999,826.30	01/19/2018	0.750	0.200	3,750.00	251.40	4,001.40
313379EE5	459	GEN	FAC	2,000,000.00	2,008,051.94	2,007,450.14	06/14/2019	1.625	0.346	8,125.00	-1,182.18	6,942.82
3130ACXD1	464	GEN	FAC	2,000,000.00	0.00	717,083.70	11/29/2018	1.625	0.414	2,888.89	80.00	2,968.89
3130A0JR2	467	GEN	FAC	2,250,000.00	0.00	419,546.45	12/13/2019	2.375	0.456	2,375.00	-462.28	1,912.72
3136G3XL4	409	GEN	FAC	3,000,000.00	3,000,000.00	3,000,000.00	07/20/2018	0.850	0.213	6,375.00	0.00	6,375.00
3136G3D51	412	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	07/26/2019	1.250	0.313	6,250.00	0.00	6,250.00
3135G0J95	430	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	10/28/2019	1.350	0.338	6,750.00	0.00	6,750.00
3134GBET5	461	GEN	FAC	1,000,000.00	1,000,146.67	1,000,008.77	04/13/2020	1.800	0.435	4,500.00	-146.67	4,353.33
3134GBL91	462	GEN	FAC	2,250,000.00	2,250,000.00	2,250,000.00	09/21/2020	1.800	0.450	10,125.00	0.00	10,125.00
3134GASE5	427	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	10/26/2018	1.050	0.263	5,250.00	0.00	5,250.00
3134GA6X7	443	GEN	FAC	4,000,000.00	4,000,000.00	4,000,000.00	03/15/2019	1.400	0.350	14,000.00	0.00	14,000.00
3134GAYE8	431	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	11/28/2018	1.125	0.281	5,625.00	0.00	5,625.00
3134GABN3	421	GEN	FAC	3,000,000.00	3,000,000.00	3,000,000.00	08/23/2019	1.300	0.325	9,750.00	0.00	9,750.00
3134GAGF5	423	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	09/13/2018	1.100	0.275	5,500.00	0.00	5,500.00
3134G9KU0	400	GEN	FAC	4,000,000.00	4,000,000.00	4,000,000.00	05/25/2018	1.000	0.250	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	0.250	5,000.00	0.00	5,000.00
3134G74Q1	370	GEN	FAC	0.00	4,000,000.00	2,347,826.09	11/24/2017	0.850	0.213	5,005.56	0.00	5,005.56
3134G9LD7	399	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	05/24/2019	1.250	0.313	6,250.00	0.00	6,250.00
3134GAAP9	417	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	11/23/2018	1.000	0.250	5,000.00	0.00	5,000.00
3134G9Q67	414	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	07/27/2018	1.050	0.263	5,250.00	0.00	5,250.00
3134G9VV6	408	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	01/12/2018	0.850	0.213	4,250.00	0.00	4,250.00
999999995	102	GEN	RR4	4,597,889.79	5,266,373.21	4,047,617.24		1.140	0.357	14,466.17	0.00	14,466.17
3133EGKZ7	465	GEN	FAC	2,000,000.00	0.00	716,704.35	07/12/2019	1.020	3.780	1,813.34	25,280.00	27,093.34
9999999910	326	GEN	RR4	27,000,000.00	27,000,000.00	27,000,000.00		1.050	0.257	69,516.20	0.00	69,516.20
3132X0NC1	433	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	01/18/2019	1.320	0.330	6,600.00	0.00	6,600.00
62455AZE0	460	GEN	ACP	0.00	2,243,756.25	1,807,305.47	12/14/2017		0.345	0.00	6,243.75	6,243.75
27873JZU2	463	GEN	ACP	0.00	1,993,351.11	1,909,899.71	12/28/2017		0.348	0.00	6,648.89	6,648.89

Portfolio SANA

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City of San Angelo, Texas
Interest Earnings
October 1, 2017 - December 31, 2017

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Yield This Period	Adjusted Interest Earnings		
										Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
Fund: General												
31771EAA9	444	GEN	AFD	2,000,000.00	1,984,999.70	1,988,141.65	05/11/2018		0.313	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	0.313	9,375.00	0.00	9,375.00
3132X0RZ6	450	GEN	FAC	2,455,000.00	2,454,593.83	2,454,627.24	04/18/2019	1.430	0.360	8,776.62	65.63	8,842.25
3132X0QP9	452	GEN	FAC	2,000,000.00	1,998,401.09	1,998,617.18	09/10/2018	1.250	0.334	6,250.00	424.49	6,674.49
3132X0WK3	458	GEN	FAC	3,000,000.00	2,998,166.41	2,998,290.13	08/20/2019	1.440	0.368	10,800.00	243.04	11,043.04
074347F91	454	GEN	MC1	2,000,000.00	2,000,000.00	2,000,000.00	06/29/2018	1.400	0.350	7,000.00	0.00	7,000.00
Subtotal				105,052,889.79	107,604,544.79	106,076,338.22			0.320	282,954.28	56,210.17	339,164.45
Fund: Lake Nasworthy												
313379DT3	396	LAKE	FAC	1,000,000.00	1,002,175.47	1,001,771.95	06/08/2018	1.250	0.233	3,125.00	-792.68	2,332.32
3130AAM54	435	LAKE	FAC	2,000,000.00	2,000,000.00	2,000,000.00	01/30/2019	1.290	0.323	6,450.00	0.00	6,450.00
3130ACXD1	466	LAKE	FAC	1,000,000.00	0.00	358,541.85	11/29/2018	1.625	0.414	1,444.44	40.00	1,484.44
3135G0M26	413	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	07/26/2019	1.000	0.250	2,500.00	0.00	2,500.00
3136G4EV1	429	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	10/28/2021	1.625	0.406	4,062.50	0.00	4,062.50
3136G3NA9	397	LAKE	FAC	1,500,000.00	1,500,000.00	1,500,000.00	05/23/2019	1.200	0.300	4,500.00	0.00	4,500.00
3134GAJR6	424	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	09/30/2020	1.500	0.375	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	0.325	3,250.00	0.00	3,250.00
3134G9NK9	404	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	06/29/2018	1.100	0.275	2,750.00	0.00	2,750.00
3134G74Q1	371	LAKE	FAC	0.00	1,000,000.00	586,956.52	11/24/2017	0.850	0.213	1,251.39	0.00	1,251.39
3134G93S4	419	LAKE	FAC	500,000.00	500,000.00	500,000.00	08/23/2019	1.300	0.325	1,625.00	0.00	1,625.00
3130A8VQ3	418	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	08/23/2018	1.125	0.281	2,812.50	0.00	2,812.50
3130A8VN0	416	LAKE	FAC	1,000,000.00	1,000,000.00	1,000,000.00	11/17/2023	1.940	0.485	4,850.00	0.00	4,850.00
999999996	103	LAKE	RR4	987,626.79	649,205.21	766,270.54		1.140	0.549	4,209.42	0.00	4,209.42
3132X0HW4	415	LAKE	FAC	500,000.00	499,731.81	499,750.57	07/26/2019	0.970	0.250	1,212.50	36.85	1,249.35
Subtotal				14,487,626.79	14,151,112.49	14,213,291.43			0.331	47,792.75	-715.83	47,076.92
Total				119,540,516.58	121,755,657.28	120,289,629.65			0.321	330,747.03	55,494.34	386,241.37



**City of San Angelo, Texas
Accrued Interest
Sorted by Fund - Fund
October 1, 2017 - December 31, 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	15,797.93	0.00	8,776.62	17,455.73	7,118.82
3132X0QP9	452	FAC	2,000,000.00	09/10/2018	1.250	1,458.33	0.00	6,250.00	0.00	7,708.33
3132X0WK3	458	FAC	3,000,000.00	08/20/2019	1.440	4,680.00	0.00	10,800.00	0.00	15,480.00
3132X0SB8	445	FAC	3,000,000.00	04/19/2018	1.250	16,875.00	0.00	9,375.00	18,750.00	7,500.00
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
3133EGKZ7	465	FAC	2,000,000.00	07/12/2019	1.020	0.00	7,763.33	1,813.34	0.00	9,576.67
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	13,406.25	0.00	8,437.50	16,875.00	4,968.75
313379EE5	459	FAC	2,000,000.00	06/14/2019	1.625	9,659.72	0.00	8,125.00	16,250.00	1,534.72
3130ACXD1	464	FAC	2,000,000.00	11/29/2018	1.625	0.00	0.00	2,888.89	0.00	2,888.89
3130A0JR2	467	FAC	2,250,000.00	12/13/2019	2.375	0.00	296.88	2,375.00	0.00	2,671.88
3134G74Q1	370	FAC	0.00	11/24/2017	0.850	11,994.44	0.00	5,005.56	17,000.00	0.00
3134G9LD7	399	FAC	2,000,000.00	05/24/2019	1.250	8,819.44	0.00	6,250.00	12,500.00	2,569.44
3134G9KU0	400	FAC	4,000,000.00	05/25/2018	1.000	14,000.00	0.00	10,000.00	20,000.00	4,000.00
3134G9UY1	406	FAC	2,000,000.00	06/29/2018	1.000	5,111.11	0.00	5,000.00	10,000.00	111.11
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	9,041.67	0.00	5,250.00	10,500.00	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
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
3134GBET5	461	FAC	1,000,000.00	04/13/2020	1.800	8,400.00	0.00	4,500.00	9,000.00	3,900.00
3134GBL91	462	FAC	2,250,000.00	09/21/2020	1.800	1,125.00	0.00	10,125.00	0.00	11,250.00
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
074347F91	454	MC1	2,000,000.00	06/29/2018	1.400	7,155.56	0.00	7,000.00	0.00	14,155.56
999999995	102	RR4	4,597,889.79		1.140	0.00	0.00	14,466.17	14,466.17	0.00
9999999910	326	RR4	27,000,000.00		1.050	0.00	0.00	69,516.20	69,516.20	0.00
		Subtotal	100,552,889.79			196,698.35	8,060.21	282,954.28	272,863.10	214,849.74

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

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

CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
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
3130ACXD1	466	FAC	1,000,000.00	11/29/2018	1.625	0.00	0.00	1,444.44	0.00	1,444.44
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	0.00	11/24/2017	0.850	2,998.61	0.00	1,251.39	4,250.00	0.00
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	5,633.33	0.00	3,250.00	6,500.00	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	987,626.79		1.140	0.00	0.00	4,209.42	4,209.42	0.00
9999999911	329	RR4	0.00			0.00	0.00	0.00	0.00	0.00
		Subtotal	14,487,626.79			44,848.75	0.00	47,792.75	53,534.42	39,107.08
		Total	115,040,516.58			241,547.10	8,060.21	330,747.03	326,397.52	253,956.82

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



City of San Angelo, Texas
Amortization Schedule
October 1, 2017 - December 31, 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 10/01/2017	Amount Amortized This Period	Amt Amortized Through 12/31/2017	Amount Unamortized Through 12/31/2017
General										
463	GEN	12/28/2017	2,000,000.00	1,993,200.00	-6,800.00	0.00	151.11	6,648.89	6,800.00	0.00
Ebury Finance CP							-6,648.89			
450	GEN	04/18/2019	2,455,000.00	2,454,484.45	-515.55	2,454,659.46	109.38	65.63	175.01	-340.54
FRMAC Note			1.430				-406.17			
452	GEN	09/10/2018	2,000,000.00	1,997,920.00	-2,080.00	1,998,825.58	481.09	424.49	905.58	-1,174.42
FRMAC Note			1.250				-1,598.91			
458	GEN	08/20/2019	3,000,000.00	2,998,080.00	-1,920.00	2,998,409.45	86.41	243.04	329.45	-1,590.55
FRMAC Note			1.440				-1,833.59			
426	GEN	04/12/2018	4,000,000.00	3,994,960.00	-5,040.00	3,999,065.98	3,273.69	832.29	4,105.98	-934.02
FFCB Note			0.790				-1,766.31			
465	GEN	07/12/2019	2,000,000.00	1,974,720.00	-25,280.00	2,000,000.00	0.00	25,280.00	25,280.00	0.00
FFCB Call Note		12/05/2017	1.020				-25,280.00			
411	GEN	01/19/2018	2,000,000.00	1,998,500.00	-1,500.00	1,999,949.72	1,198.32	251.40	1,449.72	-50.28
FHLB Note			0.750				-301.68			
451	GEN	05/08/2018	3,000,000.00	2,997,570.00	-2,430.00	2,999,120.77	927.69	623.08	1,550.77	-879.23
FHLB Note			1.125				-1,502.31			
459	GEN	06/14/2019	2,000,000.00	2,008,446.00	8,446.00	2,006,869.76	-394.06	-1,182.18	-1,576.24	6,869.76
FHLB Note			1.625				8,051.94			
464	GEN	11/29/2018	2,000,000.00	1,999,100.00	-900.00	1,999,180.00	0.00	80.00	80.00	-820.00
FHLB Note			1.625				-900.00			
467	GEN	12/13/2019	2,250,000.00	2,270,745.00	20,745.00	2,270,282.72	0.00	-462.28	-462.28	20,282.72
FHLB Note			2.375				20,745.00			
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	1,000,000.00	-293.33	-146.67	-440.00	0.00
FHLMC Call Note		10/13/2017	1.800				146.67			
444	GEN	05/11/2018	2,000,000.00	1,973,040.00	-26,960.00	1,991,216.04	11,959.70	6,216.34	18,176.04	-8,783.96
Fico Strip Prin							-15,000.30			
453	GEN	10/09/2019	2,500,000.00	2,397,950.00	-102,050.00	2,421,367.27	12,324.88	11,092.39	23,417.27	-78,632.73
FNMA Note							-89,725.12			
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			

Portfolio SANA
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City of San Angelo, Texas
Amortization Schedule
October 1, 2017 - December 31, 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 10/01/2017	Amount Amortized This Period	Amt Amortized Through 12/31/2017	Amount Unamortized Through 12/31/2017
General										
460	GEN	12/14/2017	2,250,000.00	2,242,659.38	-7,340.62	0.00	1,096.87	6,243.75	7,340.62	0.00
	Mountcliff Funding CP						-6,243.75			
			Subtotal	41,303,114.83	-151,885.17	37,138,946.75	29,621.75	56,210.17	85,831.92	-66,053.25
							-122,263.42			
Lake Nasworthy										
396	LAKE	06/08/2018	1,000,000.00	1,006,500.00	6,500.00	1,001,382.79	-4,324.53	-792.68	-5,117.21	1,382.79
	FHLB Note		1.250				2,175.47			
466	LAKE	11/29/2018	1,000,000.00	999,550.00	-450.00	999,590.00	0.00	40.00	40.00	-410.00
	FHLB Note		1.625				-450.00			
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	499,768.66	173.60	36.85	210.45	-231.34
	FAMCA Note		0.970				-268.19			
			Subtotal	3,505,108.21	5,108.21	3,500,741.45	-3,650.93	-715.83	-4,366.76	741.45
							1,457.28			
			Total	44,808,223.04	-146,776.96	40,639,688.20	25,970.82	55,494.34	81,465.16	-65,311.80
							-120,806.14			



City of San Angelo, Texas
Projected Cashflow Report
 Sorted by Monthly
 For the Period January 1, 2018 - July 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
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
01/12/2018	465	GEN	3133EGKZ7	Interest	FFCB Call Note	0.00	0.00	0.00	10,200.00	10,200.00
01/13/2018	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
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
01/19/2018	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
01/20/2018	409	GEN	3136G3XL4	Interest	FNMA Call Note	0.00	0.00	0.00	12,750.00	12,750.00
01/20/2018	409	GEN	3136G3XL4	Call	FNMA Call Note	3,000,000.00	3,000,000.00	3,000,000.00	0.00	3,000,000.00
01/25/2018	428	LAKE	3134GARV8	Call	FHLMC Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
01/26/2018	412	GEN	3136G3D51	Interest	FNMA Call Note	0.00	0.00	0.00	12,500.00	12,500.00
01/26/2018	412	GEN	3136G3D51	Call	FNMA Call Note	2,000,000.00	2,000,000.00	2,000,000.00	0.00	2,000,000.00
01/26/2018	413	LAKE	3135G0M26	Interest	FNMA Call Note	0.00	0.00	0.00	5,000.00	5,000.00
01/26/2018	427	GEN	3134GASE5	Call	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	0.00	2,000,000.00
01/27/2018	414	GEN	3134G9Q67	Interest	FHLMC Call Note	0.00	0.00	0.00	10,500.00	10,500.00
01/27/2018	414	GEN	3134G9Q67	Call	FHLMC Call Note	2,000,000.00	1,999,400.00	2,000,000.00	0.00	2,000,000.00
01/27/2018	415	LAKE	3132X0HW4	Interest	FAMCA Note	0.00	0.00	0.00	2,425.00	2,425.00
01/28/2018	429	LAKE	3136G4EV1	Call	FNMA Call Note	1,000,000.00	999,500.00	1,000,000.00	0.00	1,000,000.00
01/28/2018	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
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						21,000,000.00	20,997,340.00	21,000,000.00	95,475.00	21,095,475.00
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	397	LAKE	3136G3NA9	Call	FNMA Call Note	1,500,000.00	1,500,000.00	1,500,000.00	0.00	1,500,000.00
02/23/2018	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	418	LAKE	3130A8VQ3	Call	FHLB Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
02/23/2018	419	LAKE	3134G93S4	Interest	FHLMC Call Note	0.00	0.00	0.00	3,250.00	3,250.00
02/23/2018	419	LAKE	3134G93S4	Call	FHLMC Call Note	500,000.00	500,000.00	500,000.00	0.00	500,000.00
02/23/2018	421	GEN	3134GABN3	Interest	FHLMC Call Note	0.00	0.00	0.00	19,500.00	19,500.00
02/23/2018	421	GEN	3134GABN3	Call	FHLMC Call Note	3,000,000.00	3,002,400.00	3,000,000.00	0.00	3,000,000.00
02/24/2018	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

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

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
February 2018										
02/25/2018	400	GEN	3134G9KU0	Call	FHLMC Call Note	4,000,000.00	4,000,000.00	4,000,000.00	0.00	4,000,000.00
02/28/2018	431	GEN	3134GAYE8	Call	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	0.00	2,000,000.00
Total for February 2018						14,000,000.00	14,002,400.00	14,000,000.00	59,735.00	14,059,735.00
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
03/13/2018	423	GEN	3134GAGF5	Call	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	0.00	2,000,000.00
03/15/2018	443	GEN	3134GA6X7	Interest	FHLMC Call Note	0.00	0.00	0.00	28,000.00	28,000.00
03/15/2018	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
03/21/2018	462	GEN	3134GBL91	Interest	FHLMC Call Note	0.00	0.00	0.00	20,250.00	20,250.00
03/21/2018	462	GEN	3134GBL91	Call	FHLMC Call Note	2,250,000.00	2,250,000.00	2,250,000.00	0.00	2,250,000.00
03/29/2018	404	LAKE	3134G9NK9	Call	FHLMC Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
03/30/2018	424	LAKE	3134GAJR6	Interest	FHLMC Call Note	0.00	0.00	0.00	7,500.00	7,500.00
03/30/2018	424	LAKE	3134GAJR6	Call	FHLMC Call Note	1,000,000.00	1,000,000.00	1,000,000.00	0.00	1,000,000.00
Total for March 2018						10,250,000.00	10,250,000.00	10,250,000.00	79,250.00	10,329,250.00
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
May 2018										
05/08/2018	451	GEN	3130ABE77	Maturity	FHLB Note	3,000,000.00	2,997,570.00	3,000,000.00	16,875.00	3,016,875.00
05/11/2018	444	GEN	31771EAA9	Maturity	Fico Strip Prin	2,000,000.00	1,973,040.00	2,000,000.00	0.00	2,000,000.00
05/17/2018	416	LAKE	3130A8VN0	Interest	FHLB Call Note	0.00	0.00	0.00	9,700.00	9,700.00
05/23/2018	397	LAKE	3136G3NA9	Interest	FNMA Call Note	0.00	0.00	0.00	9,000.00	9,000.00
05/24/2018	399	GEN	3134G9LD7	Interest	FHLMC Call Note	0.00	0.00	0.00	12,500.00	12,500.00
05/25/2018	400	GEN	3134G9KU0	Maturity	FHLMC Call Note	4,000,000.00	4,000,000.00	4,000,000.00	20,000.00	4,020,000.00
05/28/2018	431	GEN	3134GAYE8	Interest	FHLMC Call Note	0.00	0.00	0.00	11,250.00	11,250.00
05/29/2018	464	GEN	3130ACXD1	Interest	FHLB Note	0.00	0.00	0.00	16,250.00	16,250.00

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

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
May 2018										
05/29/2018	466	LAKE	3130ACXD1	Interest	FHLB Note	0.00	0.00	0.00	8,125.00	8,125.00
Total for May 2018						9,000,000.00	8,970,610.00	9,000,000.00	103,700.00	9,103,700.00
June 2018										
06/08/2018	396	LAKE	313379DT3	Maturity	FHLB Note	1,000,000.00	1,006,500.00	1,000,000.00	6,250.00	1,006,250.00
06/13/2018	467	GEN	3130A0JR2	Interest	FHLB Note	0.00	0.00	0.00	26,718.75	26,718.75
06/14/2018	459	GEN	313379EE5	Interest	FHLB Note	0.00	0.00	0.00	16,250.00	16,250.00
06/29/2018	404	LAKE	3134G9NK9	Maturity	FHLMC Call Note	1,000,000.00	1,000,000.00	1,000,000.00	5,500.00	1,005,500.00
06/29/2018	406	GEN	3134G9UY1	Maturity	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	10,000.00	2,010,000.00
06/29/2018	454	GEN	074347F91	Maturity	Beaufort County SC	2,000,000.00	2,000,000.00	2,000,000.00	28,000.00	2,028,000.00
Total for June 2018						6,000,000.00	6,006,500.00	6,000,000.00	92,718.75	6,092,718.75
July 2018										
07/12/2018	465	GEN	3133EGKZ7	Interest	FFCB Call Note	0.00	0.00	0.00	10,200.00	10,200.00
07/18/2018	433	GEN	3132X0NC1	Interest	FAMCA Note	0.00	0.00	0.00	13,200.00	13,200.00
07/20/2018	409	GEN	3136G3XL4	Maturity	FNMA Call Note	3,000,000.00	3,000,000.00	3,000,000.00	12,750.00	3,012,750.00
07/26/2018	412	GEN	3136G3D51	Interest	FNMA Call Note	0.00	0.00	0.00	12,500.00	12,500.00
07/26/2018	413	LAKE	3135G0M26	Interest	FNMA Call Note	0.00	0.00	0.00	5,000.00	5,000.00
07/27/2018	414	GEN	3134G9Q67	Maturity	FHLMC Call Note	2,000,000.00	1,999,400.00	2,000,000.00	10,500.00	2,010,500.00
07/27/2018	415	LAKE	3132X0HW4	Interest	FAMCA Note	0.00	0.00	0.00	2,425.00	2,425.00
07/30/2018	435	LAKE	3130AAM54	Interest	FHLB Note	0.00	0.00	0.00	12,900.00	12,900.00
Total for July 2018						5,000,000.00	4,999,400.00	5,000,000.00	79,475.00	5,079,475.00
GRAND TOTALS:						72,250,000.00	72,221,210.00	72,250,000.00	610,082.00	72,860,082.00



City of San Angelo, Texas
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Sorted by Fund
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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	14,466.17	5,266,373.21	2,960,796.88	3,629,280.30	-668,483.42	4,597,889.79
999999995	4,597,889.79	1.140	/ /	14,466.17	5,266,373.21	2,960,796.88	3,629,280.30	-668,483.42	4,597,889.79
326	MM	GEN	09/04/2014	69,516.20	27,000,000.00	69,516.20	69,516.20	0.00	27,000,000.00
9999999910	27,000,000.00	1.050	/ /	69,516.20	27,000,000.00	69,516.20	69,516.20	0.00	27,000,000.00
370	FHLMCC	GEN	11/24/2015	5,005.56	4,000,000.00	0.00	4,000,000.00	-4,000,000.00	0.00
3134G74Q1	0.00	0.000	11/24/2017	17,000.00	3,998,560.00	0.00	4,000,000.00	-3,998,560.00	0.00
460	MOUNT	GEN	09/18/2017	0.00	2,243,756.25	0.00	2,250,000.00	-2,243,756.25	0.00
62455AZE0	0.00	0.000	12/14/2017	0.00	2,243,756.25	0.00	2,250,000.00	-2,243,756.25	0.00
463	EBURY	GEN	09/29/2017	0.00	1,993,351.11	0.00	2,000,000.00	-1,993,351.11	0.00
27873JZU2	0.00	0.000	12/28/2017	0.00	1,993,351.11	0.00	2,000,000.00	-1,993,351.11	0.00
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	1,997,492.00	0.00	0.00	2,234.00	1,999,726.00
411	FHLB	GEN	07/22/2016	3,750.00	1,999,698.32	0.00	0.00	251.40	1,999,949.72
3130A8SE4	2,000,000.00	0.800	01/19/2018	0.00	1,997,772.00	0.00	0.00	1,888.00	1,999,660.00
426	FFCB	GEN	10/07/2016	7,900.00	3,998,233.69	0.00	0.00	832.29	3,999,065.98
3133EGUA1	4,000,000.00	0.873	04/12/2018	15,800.00	3,992,236.00	0.00	0.00	456.00	3,992,692.00
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	18,750.00	2,998,296.00	0.00	0.00	-804.00	2,997,492.00
451	FHLB	GEN	05/17/2017	8,437.50	2,998,497.69	0.00	0.00	623.08	2,999,120.77
3130ABE77	3,000,000.00	1.208	05/08/2018	16,031.25	2,996,517.00	0.00	0.00	-417.00	2,996,100.00
444	FICO	GEN	04/07/2017	0.00	1,984,999.70	0.00	0.00	6,216.34	1,991,216.04
31771EAA9	2,000,000.00	1.244	05/11/2018	0.00	1,982,488.00	0.00	0.00	5,636.00	1,988,124.00

Portfolio SANA

City of San Angelo, Texas
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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
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	3,992,280.00	0.00	0.00	-1,108.00	3,991,172.00
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	1,995,490.00	0.00	0.00	-1,300.00	1,994,190.00
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	1,999,260.00	0.00	0.00	-2,420.00	1,996,840.00
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	2,985,351.00	0.00	0.00	1,566.00	2,986,917.00
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	1,994,640.00	0.00	0.00	-1,452.00	1,993,188.00
452	FAMCA	GEN	06/19/2017	6,250.00	1,998,401.09	0.00	0.00	424.49	1,998,825.58
3132X0QP9	2,000,000.00	1.335	09/10/2018	0.00	1,997,096.00	0.00	0.00	-1,546.00	1,995,550.00
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	1,993,600.00	0.00	0.00	-2,764.00	1,990,836.00
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	10,500.00	1,990,704.00	0.00	0.00	-3,682.00	1,987,022.00
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	1,989,648.00	0.00	0.00	-3,224.00	1,986,424.00
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	1,991,890.00	0.00	0.00	-4,236.00	1,987,654.00
464	FHLB	GEN	11/29/2017	2,888.89	0.00	1,999,100.00	0.00	1,999,180.00	1,999,180.00
3130ACXD1	2,000,000.00	1.670	11/29/2018	0.00	0.00	1,999,100.00	0.00	1,996,124.00	1,996,124.00
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	1,994,884.00	0.00	0.00	-2,874.00	1,992,010.00
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	3,987,052.00	0.00	0.00	-15,700.00	3,971,352.00

City of San Angelo, Texas
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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
450	FAMCA	GEN	05/01/2017	8,776.62	2,454,593.83	0.00	0.00	65.63	2,454,659.46
3132X0RZ6	2,455,000.00	1.440	04/18/2019	16,285.51	2,451,194.75	0.00	0.00	-6,692.33	2,444,502.42
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	1,991,490.00	0.00	0.00	-9,136.00	1,982,354.00
459	FHLB	GEN	08/31/2017	8,125.00	2,008,051.94	0.00	0.00	-1,182.18	2,006,869.76
313379EE5	2,000,000.00	1.384	06/14/2019	9,298.61	2,003,304.00	0.00	0.00	-11,272.00	1,992,032.00
465	FFCBC	GEN	11/29/2017	1,813.34	0.00	1,974,720.00	0.00	2,000,000.00	2,000,000.00
3133EGKZ7	2,000,000.00	1.815	07/12/2019	0.00	0.00	1,974,720.00	0.00	1,973,134.00	1,973,134.00
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	1,984,362.00	0.00	0.00	-9,450.00	1,974,912.00
458	FAMCA	GEN	08/29/2017	10,800.00	2,998,166.41	0.00	0.00	243.04	2,998,409.45
3132X0WK3	3,000,000.00	1.472	08/20/2019	0.00	2,993,019.00	0.00	0.00	-10,773.00	2,982,246.00
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	0.00	2,970,771.00	0.00	0.00	-3,972.00	2,966,799.00
453	FNMA	GEN	06/21/2017	0.00	2,410,274.88	0.00	0.00	11,092.39	2,421,367.27
313586RC5	2,500,000.00	1.820	10/09/2019	0.00	2,409,907.50	0.00	0.00	-2,155.00	2,407,752.50
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	13,500.00	1,985,652.00	0.00	0.00	-11,156.00	1,974,496.00
467	FHLB	GEN	12/15/2017	2,375.00	0.00	2,270,745.00	0.00	2,270,282.72	2,270,282.72
3130A0JR2	2,250,000.00	1.901	12/13/2019	0.00	0.00	2,270,745.00	0.00	2,268,173.25	2,268,173.25
461	FHLMCC	GEN	09/07/2017	4,500.00	1,000,146.67	0.00	0.00	-146.67	1,000,000.00
3134GBET5	1,000,000.00	1.782	04/13/2020	1,800.00	999,346.00	0.00	0.00	-6,259.00	993,087.00
462	FHLMCC	GEN	09/21/2017	10,125.00	2,250,000.00	0.00	0.00	0.00	2,250,000.00
3134GBL91	2,250,000.00	1.800	09/21/2020	0.00	2,246,514.75	0.00	0.00	-17,064.00	2,229,450.75

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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
Sub Totals For: Fund: General				282,954.28	107,604,544.79	9,274,878.08	11,948,796.50	-2,617,708.25	104,986,836.54
				256,697.74	107,414,297.57	9,274,878.08	11,948,796.50	-2,784,395.86	104,629,901.71
Fund: Lake Nasworthy									
103	FFB	LAKE	07/01/2007	4,209.42	649,205.21	338,421.58	0.00	338,421.58	987,626.79
999999996	987,626.79	1.140	/ /	4,209.42	649,205.21	338,421.58	0.00	338,421.58	987,626.79
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	1,251.39	1,000,000.00	0.00	1,000,000.00	-1,000,000.00	0.00
3134G74Q1	0.00	0.000	11/24/2017	4,250.00	999,640.00	0.00	1,000,000.00	-999,640.00	0.00
396	FHLB	LAKE	05/20/2016	3,125.00	1,002,175.47	0.00	0.00	-792.68	1,001,382.79
313379DT3	1,000,000.00	0.929	06/08/2018	6,250.00	999,745.00	0.00	0.00	-1,154.00	998,591.00
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	996,767.00	0.00	0.00	9.00	996,776.00
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	997,948.00	0.00	0.00	-1,810.00	996,138.00
466	FHLB	LAKE	11/29/2017	1,444.44	0.00	999,550.00	0.00	999,590.00	999,590.00
3130ACXD1	1,000,000.00	1.670	11/29/2018	0.00	0.00	999,550.00	0.00	998,062.00	998,062.00
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	1,994,016.00	0.00	0.00	-5,290.00	1,988,726.00
397	FNMAC	LAKE	05/23/2016	4,500.00	1,500,000.00	0.00	0.00	0.00	1,500,000.00
3136G3NA9	1,500,000.00	1.200	05/23/2019	9,000.00	1,491,570.00	0.00	0.00	-6,475.50	1,485,094.50
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	989,559.00	0.00	0.00	-2,714.00	986,845.00
415	FRMAC	LAKE	07/27/2016	1,212.50	499,731.81	0.00	0.00	36.85	499,768.66
3132X0HW4	500,000.00	1.000	07/26/2019	0.00	493,915.50	0.00	0.00	-411.00	493,504.50

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Cusip	Par Value	YTM	Mat Date	Interest Received	Beginning Market Value	Purchases/ Additions	Redemptions	Change in Value	Ending Market Value
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	497,022.50	0.00	0.00	-2,878.00	494,144.50
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	6,500.00	993,194.00	0.00	0.00	-5,870.00	987,324.00
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	987,239.00	0.00	0.00	-6,965.00	980,274.00
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	8,125.00	975,063.00	0.00	0.00	-7,488.00	967,575.00
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	964,478.00	0.00	0.00	-8,488.00	955,990.00
Sub Totals For: Fund: Lake Nasworthy				47,792.75	14,151,112.49	1,337,971.58	1,000,000.00	337,255.75	14,488,368.24
				53,534.42	14,029,362.21	1,337,971.58	1,000,000.00	287,309.08	14,316,671.29
Report Grand Totals:				330,747.03	121,755,657.28	10,612,849.66	12,948,796.50	-2,280,452.50	119,475,204.78
				310,232.16	121,443,659.78	10,612,849.66	12,948,796.50	-2,497,086.78	118,946,573.00