



Quarterly Investment Report
January 1, 2018 – March 31, 2018

PATTERSON & ASSOCIATES



INVESTMENT PROFESSIONALS

March Market Madness

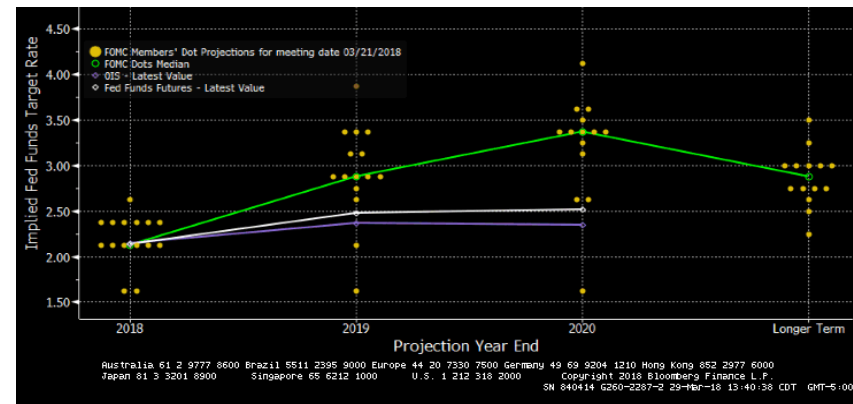
The long period of calm that was 2017 was shattered in the first quarter of 2018 and particularly in March. Although the fixed income market has focused on rate increases, the stock markets have made a direct about face and their volatility has spilled into the fixed income markets. Instead of blithely accepting all news, as good stocks (as shown below) are now reacting to political brinkmanship, White House personnel shake-ups, tariff announcements and data breaches.

This actually continues in the broader, general move to normalcy. But, it does reflect itself in volatility, which equals risk which brings investors back (and forth) into the fixed income markets on a shorter and shorter fuse. Part of this results from changes in stock market sectors and instruments like ETFs, which had been assumed to be stable and instead are now used for hedges – changing their volatility profiles. Plus tech is becoming less of the unflinching darling with challenges from potential regulations for personal data protection.

One of the biggest factors for uncertainty in March has been the tariff tantrum and the ensuing specter of trade protectionism. The US-China trade *tantrum* could develop into a trade war because the ultimate goal of and need to curtail Chinese theft of intellectual property is inescapable. Chances of a full-blown trade war seem slight however since Canada and Mexico are excluded from steel and aluminum) and negotiations for exemptions for Europe and Australia continue. But, trade connects to currencies has major ripple effects which may hurt our trade imbalance and our smaller product dependent companies. The US tried tariffs in 1970s and 1980s and even 2000 with negative effects and it is this vision which causes concern.

The trade tariffs are also in direct conflict with the fiscal stimulus put in place with tax reform. Increased consumer spending are typically directed to low cost imports. The trade *spat* could be totally disruptive but could also slow to a new normal making all markets more efficient. Eurasia Group put it well: *successful negotiations to preclude escalation and thwart tangible impact on consumers are the signposts to watch...*

FOMC Dot Plot Rate Projections



Source: Charles Schwab, Macrobond, Standard & Poor's, Chicago Board Options Exchange (CBOE) as of 3/27/2018

What Hasn't Changed in the Volatility

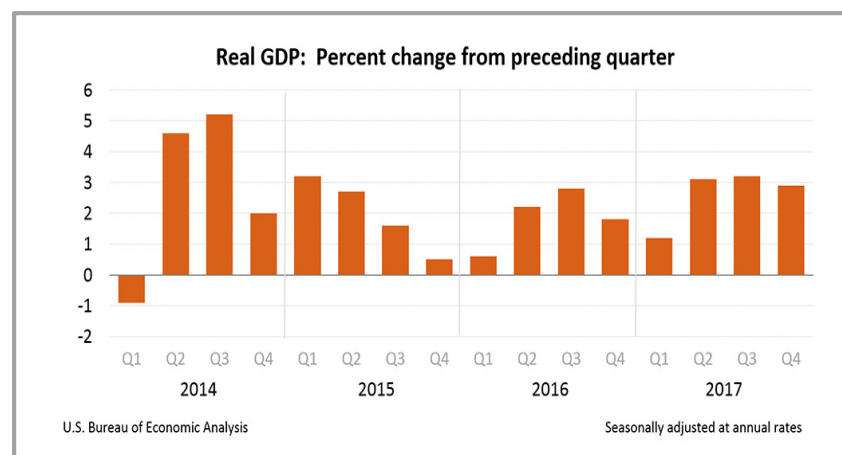
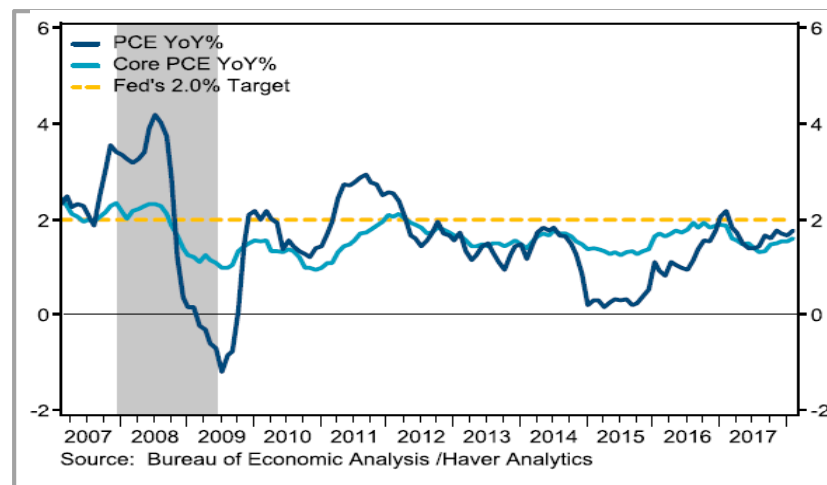
What hasn't changed in the turbulent month is the strength of the economy. The US economy should have a tailwind that is just winding up as the majority of Americans incorporate their tax savings into their budgets. The possible shut-down of the government passed almost without notice (the merits of which could be debated), and personal income and spending continue in a steady although flat pace.

The FOMC did raise rates in March bringing Fed Funds to the 1.50-1.75% range. That surprised no one but the FOMC is still counting on inflation kicking in. The chances of PCE breaching 2% this year are thin. The deflator is only up 1.5% from last year and no price pressures are surfacing. Oil prices, as a major contributor to inflation, have been swinging as OPEC and its allies continue to try to deplete a global surplus. But, US production and rising US stockpiles may hold off OPEC for another year, holding prices down.

Wage gains are still lagging but eventually wage pressures have to jump. Hiring could be focusing on new hires that need training which will eventually raise wages and retaining talent may need some wage increases but these are both slow to come.

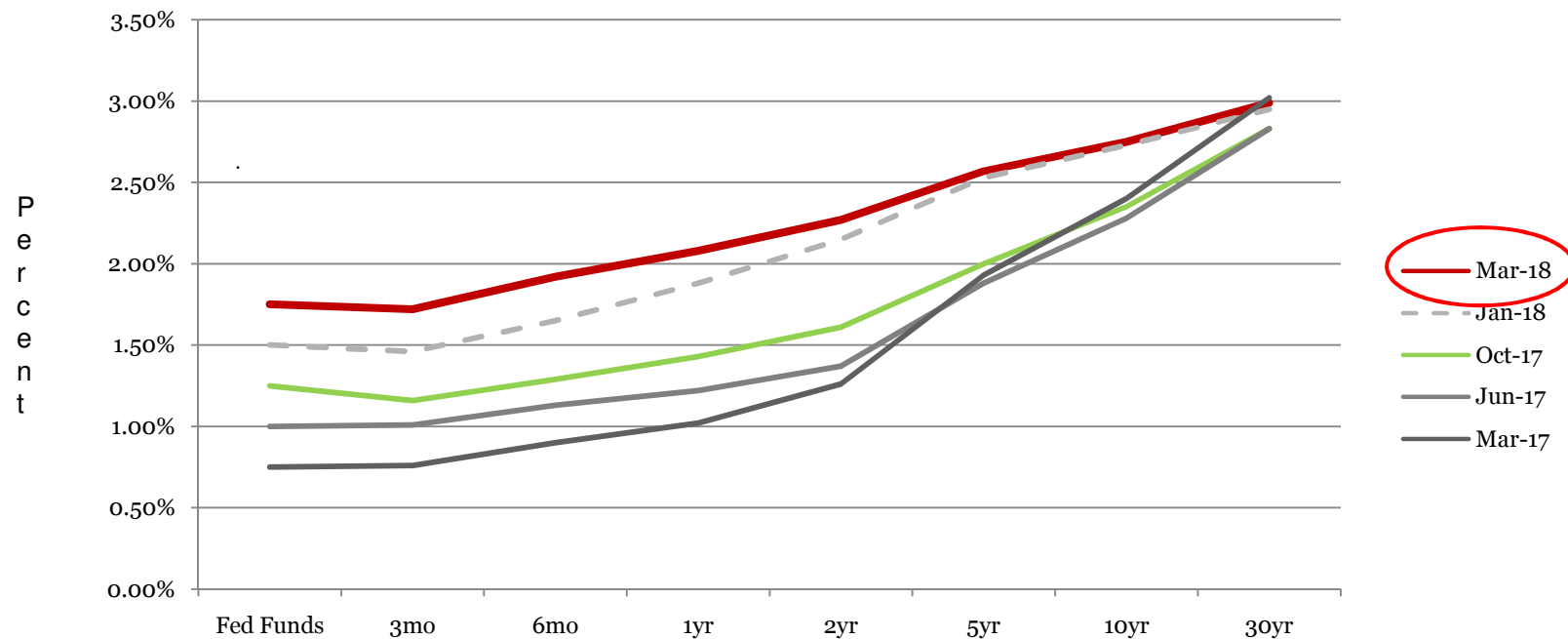
GDP is showing this general, steady growth. Final readings for 4Q were revised up from 2.5 to 2.9%, although the rise is still a three-quarter low. Year-over year growth rose 2.6% which is the fastest pace in 2.5 years. The bottom line is a steady still moderate growth trend. The 1Q expectations are lower however. This may temper the urgency for heady expectations for hikes in 2018 but a steady trend in hikes is probably just as healthy as slow and steady wins the race. Two more hikes are still expected.

Internationally Europe has slowed slightly with soft CPI in both Germany, UK, and Spain. The sovereigns however are still expected to continue to raise their rates.



Rates Struggle to Find Right Balance

- The concern for a flattening (less steep) curve has continued. When the spread between the 2-year and the 10-year goes below 50 basis points, historically it is leading to a flat curve and possible inverted curve and is normally seen as a precursor of recessions.
- At the end of the month the spread is 0.47% although it has danced around 50 all month. Clearly the curve has flattened, but not from the long end showing a rush to safety. The flattening comes from the Federal Reserve's move up in rates, drawing up the short end of the curve. The long end seems to be saying I will just wait here until I see a better indicator of the future.
- The argument for a recession is there *technically*, but the continuing strong economic indicators argue against a breakdown. With violent trading in March – often in response to ingrown algorithms – the fear will continue and could push stocks into bonds for safety.



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

City of San Angelo, Texas

General Revenue Fund Quarterly Investment Report December 31, 2017 – March 31, 2018 **Portfolio Summary Management Report**

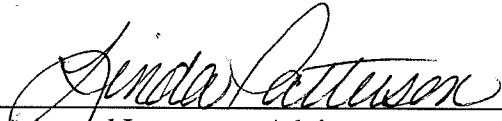
This quarterly report is in compliance with the investment policy and strategy as established by the City and the Public Funds Investment Act (Chapter 2256, Texas Government Code).

<u>Portfolio as of December 31, 2017</u>		<u>Portfolio as of March 31, 2018</u>	
Beginning Book Value	\$ 104,986,837	Ending Book Value	\$ 116,422,502
Beginning Market Value	\$ 104,629,902	Ending Market Value	\$ 115,967,305
Unrealized Gain/Loss	\$ (356,935)	Accrued Interest Receivable	\$ 80,922
		Unrealized Gain/Loss	\$ (455,197)
		Change in Unrealized Gain/Loss	\$ (98,262)
WAM at Beginning Period Date ¹	252 days	WAM at Ending Period Date	210 days
		Change in Market Value ²	\$ 11,337,403

Average Yield to Maturity for period (net of fees) 1.347%
Average Yield 1 Year Treasury Bill for period 1.940%

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

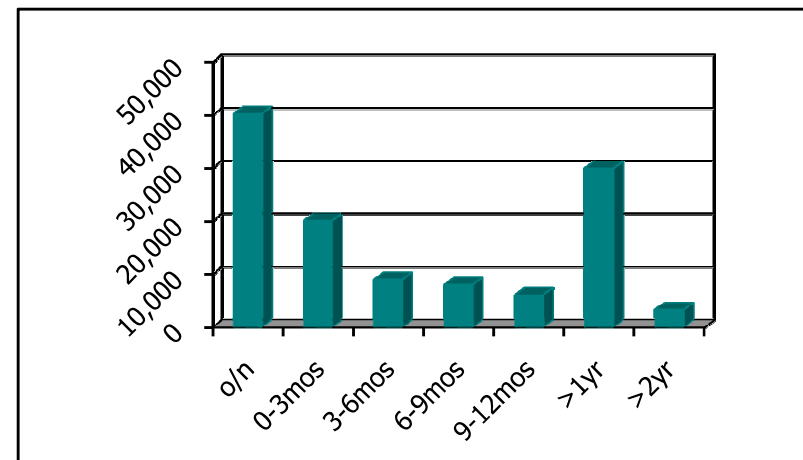
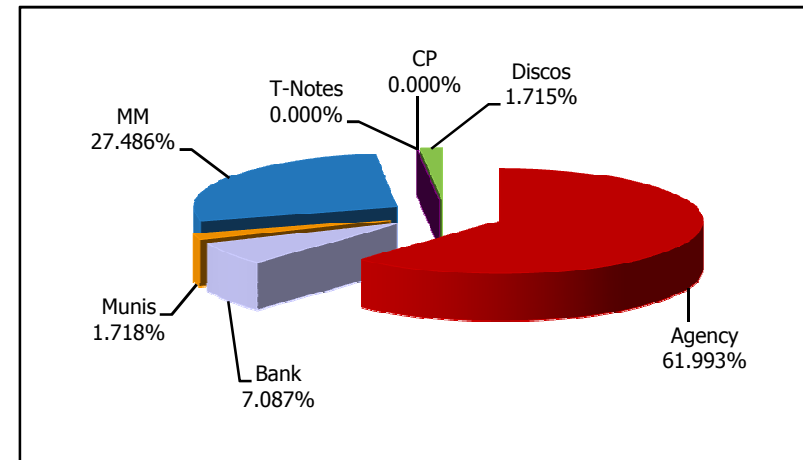
¹ WAM represents weighted average maturity.

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 March 31, 2018

- 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 latest move and short term alternatives are particularly attractive for those with access to commercial paper. Rate farther out the curve continue to outperform the pools
- Banks remain *uninterested* in new deposits and everyone must review the ECR rates versus those available outside the banks.
- The non-cash portion of your portfolio is yielding 1.37%.



City of San Angelo, Texas

Lake Nasworthy Trust Quarterly Investment Report December 31, 2017 – March 31, 2018 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 December 31, 2017</u>		<u>Portfolio as of March 31, 2018</u>	
Beginning Book Value	\$ 14,488,368	Ending Book Value	\$ 14,507,041
Beginning Market Value	\$ 14,316,671	Ending Market Value	\$ 14,304,217
Unrealized Gain/Loss	\$ (171,697)	Accrued Interest Receivable	\$ 14,983
		Unrealized Gain/Loss	\$ (202,824)
		Change in Unrealized Gain/Loss	\$ (31,127)
WAM at Beginning Period Date ¹	608 days	WAM at Ending Period Date ¹	523 days
		Change in Market Value ²	\$ (12,454)

Average Yield to Maturity for period (net of fees)	1.321%
Average Yield 1 Year Treasury Note for period	1.940%
Average Yield 3 Year Treasury Note for period	2.300%

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

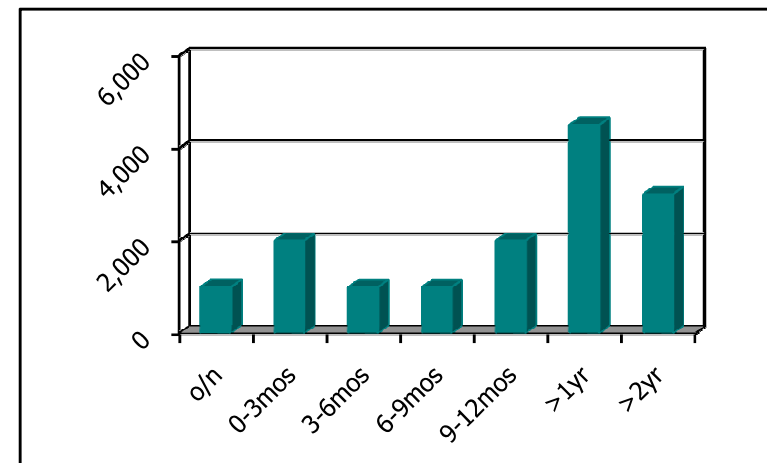
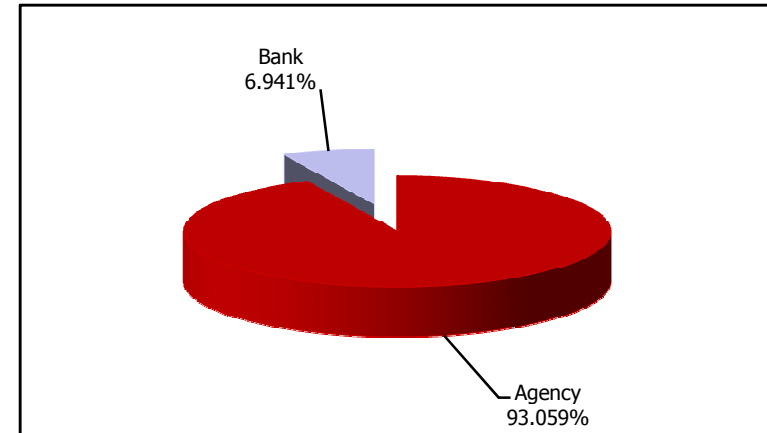
¹ WAM represents weighted average maturity.

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 March 31, 2018

- 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 latest move and short term alternatives are particularly attractive for those with access to commercial paper. Rate farther out the curve continue to outperform the pools
- Banks remain *uninterested* in new deposits and everyone must review the ECR rates versus those available outside the banks.
- The non-cash portion of your portfolio is yielding 1.313%.





**City of San Angelo, Texas
Portfolio Management
Portfolio Summary
March 31, 2018**

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Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 365 Equiv.
Federal Agency Coupon Securities	85,705,000.00	85,021,419.84	85,674,156.49	65.44	787	371	1.360
Federal Agency Disc. -Amortizing	2,000,000.00	1,995,832.00	1,997,297.24	1.53	399	40	1.262
Municipal Bonds	2,000,000.00	1,996,180.00	2,000,000.00	1.53	364	89	1.400
First Financial Bank	41,258,090.09	41,258,090.09	41,258,090.09	31.51	1	1	1.426
	130,963,090.09	130,271,521.93	130,929,543.82	100.00%	527	245	1.380
Investments							
Cash and Accrued Interest							
Accrued Interest at Purchase		21,856.12	21,856.12				
Subtotal		21,856.12	21,856.12				
Total Cash and Investments	130,963,090.09	130,293,378.05	130,951,399.94		527	245	1.380
Total Earnings							
	March 31	Month Ending	Fiscal Year To Date				
Current Year		151,147.88	832,883.52				

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
March 31, 2018
Grouped by Fund

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Security Type	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Fund: General						
Municipal Bonds	1	2,000,000.00	2,000,000.00	1.53	1.400	89
First Financial Bank	2	40,251,146.83	40,251,146.83	30.74	1.423	1
Federal Agency Coupon Securities	29	72,205,000.00	72,174,058.37	55.12	1.368	335
Federal Agency Disc. -Amortizing	1	2,000,000.00	1,997,297.24	1.53	1.262	40
Subtotal	33	116,456,146.83	116,422,502.44	88.92	1.386	210
Fund: Lake Nasworthy						
First Financial Bank	1	1,006,943.26	1,006,943.26	0.77	1.550	1
Federal Agency Coupon Securities	13	13,500,000.00	13,500,098.12	10.31	1.313	563
Subtotal	14	14,506,943.26	14,507,041.38	11.08	1.330	524
Total and Average	47	130,963,090.09	130,929,543.82	100.00	1.380	245



**City of San Angelo, Texas
Fund GEN - General
Investments by Fund
March 31, 2018**

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	Maturity Days To
Federal Agency Coupon Securities											
3132X0RZ6	450	FRMAC Note	05/01/2017	2,454,725.09	2,455,000.00	2,436,310.09	1.430	1.421	1.440	04/18/2019	382
3132X0QP9	452	FRMAC Note	06/19/2017	1,999,250.07	2,000,000.00	1,994,566.00	1.250	1.317	1.335	09/10/2018	162
3132X0WK3	458	FRMAC Note	08/29/2017	2,998,652.49	3,000,000.00	2,966,967.00	1.440	1.452	1.472	08/20/2019	506
3132X0C33	468	FRMAC Note	01/04/2018	2,747,585.55	2,750,000.00	2,734,352.50	1.970	1.993	2.021	12/27/2019	635
3132X0SB8	445	FRMAC Call Note	04/19/2017	3,000,000.00	3,000,000.00	2,999,511.00	1.250	1.232	1.250	04/19/2018	18
3133EGUA1	426	FFCB Note	10/07/2016	3,999,898.28	4,000,000.00	3,999,076.00	0.790	0.862	0.873	04/12/2018	11
3133EGKZ7	465	FFCB Call Note	11/29/2017	2,000,000.00	2,000,000.00	1,969,304.00	1.020	1.790	1.815	07/12/2019	467
3130ABE77	451	FHLB Note	05/17/2017	2,999,743.85	3,000,000.00	2,998,023.00	1.125	1.192	1.208	05/08/2018	37
313379EE5	459	FHLB Note	08/31/2017	2,005,687.59	2,000,000.00	1,986,830.00	1.625	1.365	1.384	06/14/2019	439
3130ACXD1	464	FHLB Note	11/29/2017	1,999,405.00	2,000,000.00	1,994,320.00	1.625	1.647	1.670	11/29/2018	242
3130A0JR2	467	FHLB Note	12/15/2017	2,267,682.37	2,250,000.00	2,251,876.50	2.375	1.875	1.901	12/13/2019	621
3130A0JR2	469	FHLB Note	01/19/2018	4,018,968.42	4,000,000.00	4,003,336.00	2.375	2.059	2.088	12/13/2019	621
3134G9LD7	399	FHLMC Call Note	05/24/2016	2,000,000.00	2,000,000.00	1,977,866.00	1.250	1.232	1.250	05/24/2019	418
3134G9KU0	400	FHLMC Call Note	05/25/2016	4,000,000.00	4,000,000.00	3,995,144.00	1.000	0.986	1.000	05/25/2018	54
3134G9UY1	406	FHLMC Call Note	06/29/2016	2,000,000.00	2,000,000.00	1,995,838.00	1.000	0.986	1.000	06/29/2018	89
3134G9Q67	414	FHLMC Call Note	07/27/2016	2,000,000.00	2,000,000.00	1,995,072.00	1.050	1.050	1.065	07/27/2018	117
3134GAAP9	417	FHLMC Call Note	08/23/2016	2,000,000.00	2,000,000.00	1,987,492.00	1.000	0.986	1.000	11/23/2018	236
3134GABN3	421	FHLMC Call Note	08/26/2016	3,000,000.00	3,000,000.00	2,961,432.00	1.300	1.255	1.272	08/23/2019	509
3134GAGF5	423	FHLMC Call Note	09/13/2016	2,000,000.00	2,000,000.00	1,992,732.00	1.100	1.084	1.100	09/13/2018	165
3134GASE5	427	FHLMC Call Note	10/28/2016	2,000,000.00	2,000,000.00	1,988,950.00	1.050	1.035	1.050	10/26/2018	208
3134GAYE8	431	FHLMC Call Note	11/28/2016	2,000,000.00	2,000,000.00	1,988,458.00	1.125	1.109	1.125	11/28/2018	241
3134GA6X7	443	FHLMC Call Note	03/15/2017	4,000,000.00	4,000,000.00	3,971,516.00	1.400	1.380	1.400	03/15/2019	348
3134GBET5	461	FHLMC Call Note	09/07/2017	1,000,000.00	1,000,000.00	987,174.00	1.800	1.757	1.782	04/13/2020	743
3134GBL91	462	FHLMC Call Note	09/21/2017	2,250,000.00	2,250,000.00	2,211,774.75	1.800	1.775	1.800	09/21/2020	904
313586RC5	453	FNMA Note	06/21/2017	2,432,459.66	2,500,000.00	2,411,462.50		1.795	1.820	10/09/2019	556
3136G3XL4	409	FNMA Call Note	07/20/2016	3,000,000.00	3,000,000.00	2,991,015.00	0.850	0.838	0.850	07/20/2018	110
3136G3D51	412	FNMA Call Note	07/26/2016	2,000,000.00	2,000,000.00	1,974,714.00	1.250	1.232	1.250	07/26/2019	481
3135G0J95	430	FNMA Call Note	11/15/2016	2,000,000.00	2,000,000.00	1,971,618.00	1.350	1.339	1.358	10/28/2019	575
3132X0NC1	433	FAMCA Note	01/18/2017	2,000,000.00	2,000,000.00	1,987,416.00	1.320	1.301	1.320	01/18/2019	292
Subtotal and Average				72,174,058.37	72,205,000.00	71,724,146.34		1.350	1.368		334

**Fund GEN - General
Investments by Fund
March 31, 2018**

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	1,997,297.24	2,000,000.00	1,995,832.00		1.244	1.261	05/11/2018	40
Subtotal and Average				1,997,297.24	2,000,000.00	1,995,832.00		1.244	1.262		40
Municipal Bonds											
074347F91	454	Beaufort County SC	06/30/2017	2,000,000.00	2,000,000.00	1,996,180.00	1.400	1.380	1.399	06/29/2018	89
Subtotal and Average				2,000,000.00	2,000,000.00	1,996,180.00		1.381	1.400		89
First Financial Bank											
999999995	102	First Financial Bank	07/01/2007	8,251,146.83	8,251,146.83	8,251,146.83	1.550	1.528	1.550		1
9999999910	326	Money Market Account	09/04/2014	32,000,000.00	32,000,000.00	32,000,000.00	1.390	1.370	1.390		1
Subtotal and Average				40,251,146.83	40,251,146.83	40,251,146.83		1.403	1.423		1
Total Investments and Average				116,422,502.44	116,456,146.83	115,967,305.17		1.367	1.386		210

**Fund LAKE - Lake Nasworthy
Investments by Fund
March 31, 2018**

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	1,000,590.11	1,000,000.00	999,014.00	1.250	0.916	0.929	06/08/2018	68
3130AAM54	435	FHLB Note	01/30/2017	2,000,000.00	2,000,000.00	1,986,248.00	1.290	1.272	1.290	01/30/2019	304
3130ACXD1	466	FHLB Note	11/29/2017	999,702.50	1,000,000.00	997,160.00	1.625	1.647	1.670	11/29/2018	242
3130A8VN0	416	FHLB Call Note	08/17/2016	1,000,000.00	1,000,000.00	954,248.00	1.940	1.913	1.940	11/17/2023	2,056
3130A8VQ3	418	FHLB Call Note	08/23/2016	1,000,000.00	1,000,000.00	996,648.00	1.125	1.109	1.125	08/23/2018	144
3134G9NK9	404	FHLMC Call Note	06/29/2016	1,000,000.00	1,000,000.00	998,155.00	1.100	1.084	1.100	06/29/2018	89
3134G93S4	419	FHLMC Call Note	08/23/2016	500,000.00	500,000.00	492,660.00	1.300	1.282	1.300	08/23/2019	509
3134GAJR6	424	FHLMC Call Note	09/30/2016	1,000,000.00	1,000,000.00	972,481.00	1.500	1.479	1.500	09/30/2020	913
3134GARV8	428	FHLMC Call Note	10/28/2016	1,000,000.00	1,000,000.00	983,737.00	1.300	1.282	1.300	10/25/2019	572
3136G3NA9	397	FNMA Call Note	05/23/2016	1,500,000.00	1,500,000.00	1,483,366.50	1.200	1.183	1.200	05/23/2019	417
3135G0M26	413	FNMA Call Note	07/26/2016	1,000,000.00	1,000,000.00	984,127.00	1.000	0.986	1.000	07/26/2019	481
3136G4EV1	429	FNMA Call Note	10/28/2016	1,000,000.00	1,000,000.00	957,598.00	1.625	1.613	1.635	10/28/2021	1,306
3132X0HW4	415	FAMCA Note	07/27/2016	499,805.51	500,000.00	491,831.00	0.970	0.986	1.000	07/26/2019	481
Subtotal and Average				13,500,098.12	13,500,000.00	13,297,273.50		1.295	1.313		562
First Financial Bank											
999999996	103	First Financial Bank	07/01/2007	1,006,943.26	1,006,943.26	1,006,943.26	1.550	1.528	1.550		1
Subtotal and Average				1,006,943.26	1,006,943.26	1,006,943.26		1.529	1.550		1
Total Investments and Average				14,507,041.38	14,506,943.26	14,304,216.76		1.312	1.330		523



**City of San Angelo, Texas
Cash Reconciliation Report
For the Period January 1, 2018 - March 31, 2018
Grouped by Fund**

Patterson & Associates
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Trans. Date	Investment #	Fund	Trans. Type	Security ID	Par Value	Security Description	Maturity Date	Purchases	Interest	Redemptions	Cash
General											
01/04/2018	468	GEN	Purchase	3132X0C33	2,750,000.00	FAMCA 2.8M 1.97% Mat. 12/27/2019	12/27/2019	-2,747,250.00	-1,053.40	0.00	-2,748,303.40
01/12/2018	408	GEN	Interest	3134G9VV6	2,000,000.00	FHLMCC 2.0M 0.85% Mat.	01/12/2018	0.00	8,500.00	0.00	8,500.00
01/12/2018	465	GEN	Interest	3133EGKZ7	2,000,000.00	FFCBC 2.0M 1.02% Mat. 07/12/2019	07/12/2019	0.00	10,200.00	0.00	10,200.00
01/12/2018	408	GEN	Maturity	3134G9VV6	2,000,000.00	FHLMCC 2.0M 0.85% Mat.	01/12/2018	0.00	0.00	2,000,000.00	2,000,000.00
01/18/2018	433	GEN	Interest	3132X0NC1	2,000,000.00	FRMAC 2.0M 1.32% Mat.	01/18/2019	0.00	13,200.00	0.00	13,200.00
01/19/2018	411	GEN	Interest	3130A8SE4	2,000,000.00	FHLB 2.0M 0.75% Mat. 01/19/2018	01/19/2018	0.00	7,500.00	0.00	7,500.00
01/19/2018	411	GEN	Maturity	3130A8SE4	2,000,000.00	FHLB 2.0M 0.75% Mat. 01/19/2018	01/19/2018	0.00	0.00	2,000,000.00	2,000,000.00
01/19/2018	469	GEN	Purchase	3130A0JR2	4,000,000.00	FHLB 4.0M 2.38% Mat. 12/13/2019	12/13/2019	-4,021,200.00	-9,500.00	0.00	-4,030,700.00
01/20/2018	409	GEN	Interest	3136G3XL4	3,000,000.00	FNMAC 3.0M 0.85% Mat.	07/20/2018	0.00	12,750.00	0.00	12,750.00
01/26/2018	412	GEN	Interest	3136G3D51	2,000,000.00	FNMAC 2.0M 1.25% Mat.	07/26/2019	0.00	12,500.00	0.00	12,500.00
01/27/2018	414	GEN	Interest	3134G9Q67	2,000,000.00	FHLMCC 2.0M 1.05% Mat.	07/27/2018	0.00	10,500.00	0.00	10,500.00
02/20/2018	458	GEN	Interest	3132X0WK3	3,000,000.00	FAMCA 3.0M 1.44% Mat. 08/20/2019	08/20/2019	0.00	21,360.00	0.00	21,360.00
02/23/2018	417	GEN	Interest	3134GAAP9	2,000,000.00	FHLMCC 2.0M 1.00% Mat.	11/23/2018	0.00	10,000.00	0.00	10,000.00
02/23/2018	421	GEN	Interest	3134GABN3	3,000,000.00	FHLMCC 3.0M 1.30% Mat.	08/23/2019	0.00	19,500.00	0.00	19,500.00
03/10/2018	452	GEN	Interest	3132X0QP9	2,000,000.00	FAMCA 2.0M 1.25% Mat. 09/10/2018	09/10/2018	0.00	12,500.00	0.00	12,500.00
03/13/2018	423	GEN	Interest	3134GAGF5	2,000,000.00	FHLMCC 2.0M 1.10% Mat.	09/13/2018	0.00	11,000.00	0.00	11,000.00
03/15/2018	443	GEN	Interest	3134GA6X7	4,000,000.00	FHLMCC 4.0M 1.40% Mat.	03/15/2019	0.00	28,000.00	0.00	28,000.00
03/21/2018	462	GEN	Interest	3134GBL91	2,250,000.00	FHLMCC 2.3M 1.80% Mat.	09/21/2020	0.00	20,250.00	0.00	20,250.00
Subtotal								-6,768,450.00	187,206.60	4,000,000.00	-2,581,243.40
Lake Nasworthy											
01/26/2018	413	LAKE	Interest	3135G0M26	1,000,000.00	FNMAC 1.0M 1.00% Mat.	07/26/2019	0.00	5,000.00	0.00	5,000.00
01/27/2018	415	LAKE	Interest	3132X0HW4	500,000.00	FRMAC 0.5M 0.97% Mat.	07/26/2019	0.00	2,425.00	0.00	2,425.00
01/30/2018	435	LAKE	Interest	3130AAM54	2,000,000.00	FHLB 2.0M 1.29% Mat. 01/30/2019	01/30/2019	0.00	12,900.00	0.00	12,900.00
02/23/2018	418	LAKE	Interest	3130A8VQ3	1,000,000.00	FHLB 1.0M 1.13% Mat. 08/23/2018	08/23/2018	0.00	5,625.00	0.00	5,625.00
02/23/2018	419	LAKE	Interest	3134G93S4	500,000.00	FHLMCC 0.5M 1.30% Mat.	08/23/2019	0.00	3,250.00	0.00	3,250.00
03/30/2018	424	LAKE	Interest	3134GAJR6	1,000,000.00	FHLMCC 1.0M 1.50% Mat.	09/30/2020	0.00	7,500.00	0.00	7,500.00
Subtotal								0.00	36,700.00	0.00	36,700.00
Total								-6,768,450.00	223,906.60	4,000,000.00	-2,544,543.40



**City of San Angelo, Texas
Purchases Report
Sorted by Fund - Fund
January 1, 2018 - March 31, 2018**

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													
3132X0C33	468	GEN	FAC	FAMCA	2,750,000.00	01/04/2018	06/27 - 12/27	2,747,250.00	1,053.40	1.970	12/27/2019	2.022	2,747,585.55
3130A0JR2	469	GEN	FAC	FHLB	4,000,000.00	01/19/2018	06/13 - 12/13	4,021,200.00	9,500.00	2.375	12/13/2019	2.088	4,018,968.42
			Subtotal		6,750,000.00			6,768,450.00	10,553.40				6,766,553.97
			Total Purchases		6,750,000.00			6,768,450.00	10,553.40				6,766,553.97



**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 January 1, 2018 - March 31, 2018

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
3134G9VV6	408	GEN	FAC	FHLMCC	2,000,000.00	01/12/2018	07/12/2016	0.850	2,000,000.00	8,500.00	2,008,500.00	8,500.00
3130A8SE4	411	GEN	FAC	FHLB	2,000,000.00	01/19/2018	07/22/2016	0.750	2,000,000.00	7,500.00	2,007,500.00	7,500.00
Total Maturities					4,000,000.00				4,000,000.00	16,000.00	4,016,000.00	16,000.00



City of San Angelo, Texas
Interest Earnings
Sorted by Fund - Fund
January 1, 2018 - March 31, 2018
Period Yield on Average Book Value

Patterson & Associates
 901 S. MoPac
 Suite 195
 Austin, TX 78746
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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	2,421,367.27	2,426,979.20	10/09/2019		0.457	0.00	11,092.39	11,092.39
3133EGUA1	426	GEN	FAC	4,000,000.00	3,999,065.98	3,999,487.06	04/12/2018	0.790	0.218	7,900.00	832.30	8,732.30
3130ABE77	451	GEN	FAC	3,000,000.00	2,999,120.77	2,999,436.00	05/08/2018	1.125	0.302	8,437.50	623.08	9,060.58
3130A8SE4	411	GEN	FAC	0.00	1,999,949.72	399,995.25	01/19/2018	0.750	0.200	750.00	50.28	800.28
313379EE5	459	GEN	FAC	2,000,000.00	2,006,869.76	2,006,271.67	06/14/2019	1.625	0.346	8,125.00	-1,182.17	6,942.83
3130ACXD1	464	GEN	FAC	2,000,000.00	1,999,180.00	1,999,293.83	11/29/2018	1.625	0.418	8,125.00	225.00	8,350.00
3130A0JR2	469	GEN	FAC	4,000,000.00	0.00	3,216,053.94	12/13/2019	2.375	0.521	19,000.00	-2,231.58	16,768.42
3130A0JR2	467	GEN	FAC	2,250,000.00	2,270,282.72	2,268,967.13	12/13/2019	2.375	0.474	13,359.37	-2,600.35	10,759.02
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
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
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
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
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
3134GBET5	461	GEN	FAC	1,000,000.00	1,000,000.00	1,000,000.00	04/13/2020	1.800	0.450	4,500.00	0.00	4,500.00
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
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
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
3134G9VV6	408	GEN	FAC	0.00	2,000,000.00	244,444.44	01/12/2018	0.850	0.212	519.44	0.00	519.44
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
999999995	102	GEN	RR4	8,251,146.83	4,597,889.79	11,904,019.18		1.550	0.424	50,484.06	0.00	50,484.06
3133EGKZ7	465	GEN	FAC	2,000,000.00	2,000,000.00	2,000,000.00	07/12/2019	1.020	0.255	5,100.00	0.00	5,100.00
9999999910	326	GEN	RR4	32,000,000.00	27,000,000.00	29,611,111.11		1.390	0.319	94,333.75	0.00	94,333.75
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
31771EAA9	444	GEN	AFD	2,000,000.00	1,991,216.04	1,994,290.43	05/11/2018		0.305	0.00	6,081.20	6,081.20
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

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City of San Angelo, Texas
Interest Earnings
January 1, 2018 - March 31, 2018

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												
3132X0C33	468	GEN	FAC	2,750,000.00	0.00	2,655,839.18	12/27/2019	1.970	0.506	13,092.29	335.55	13,427.84
3132X0WK3	458	GEN	FAC	3,000,000.00	2,998,409.45	2,998,532.41	08/20/2019	1.440	0.368	10,800.00	243.04	11,043.04
3132X0RZ6	450	GEN	FAC	2,455,000.00	2,454,659.46	2,454,692.66	04/18/2019	1.430	0.360	8,776.62	65.63	8,842.25
3132X0QP9	452	GEN	FAC	2,000,000.00	1,998,825.58	1,999,040.34	09/10/2018	1.250	0.334	6,250.00	424.49	6,674.49
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				116,456,146.83	104,986,836.54	117,428,453.83			0.339	383,653.03	13,958.86	397,611.89
Fund: Lake Nasworthy												
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
313379DT3	396	LAKE	FAC	1,000,000.00	1,001,382.79	1,000,981.75	06/08/2018	1.250	0.233	3,125.00	-792.68	2,332.32
3130ACXD1	466	LAKE	FAC	1,000,000.00	999,590.00	999,646.92	11/29/2018	1.625	0.418	4,062.50	112.50	4,175.00
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
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
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
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
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
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
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
999999996	103	LAKE	RR4	1,006,943.26	987,626.79	979,115.38		1.550	0.482	4,723.59	0.00	4,723.59
3132X0HW4	415	LAKE	FAC	500,000.00	499,768.66	499,787.31	07/26/2019	0.970	0.250	1,212.50	36.85	1,249.35
Subtotal				14,506,943.26	14,488,368.24	14,479,531.36			0.339	49,673.59	-643.33	49,030.26
Total				130,963,090.09	119,475,204.78	131,907,985.19			0.339	433,326.62	13,315.53	446,642.15



**City of San Angelo, Texas
Accrued Interest
Sorted by Fund - Fund
January 1, 2018 - March 31, 2018**

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	7,118.82	0.00	8,776.62	0.00	15,895.44
3132X0QP9	452	FAC	2,000,000.00	09/10/2018	1.250	7,708.33	0.00	6,250.00	12,500.00	1,458.33
3132X0WK3	458	FAC	3,000,000.00	08/20/2019	1.440	15,480.00	0.00	10,800.00	21,360.00	4,920.00
3132X0C33	468	FAC	2,750,000.00	12/27/2019	1.970	0.00	1,053.40	13,092.29	0.00	14,145.69
3132X0SB8	445	FAC	3,000,000.00	04/19/2018	1.250	7,500.00	0.00	9,375.00	0.00	16,875.00
3133EGUA1	426	FAC	4,000,000.00	04/12/2018	0.790	6,934.44	0.00	7,900.00	0.00	14,834.44
3133EGKZ7	465	FAC	2,000,000.00	07/12/2019	1.020	9,576.67	0.00	5,100.00	10,200.00	4,476.67
3130A8SE4	411	FAC	0.00	01/19/2018	0.750	6,750.00	0.00	750.00	7,500.00	0.00
3130ABE77	451	FAC	3,000,000.00	05/08/2018	1.125	4,968.75	0.00	8,437.50	0.00	13,406.25
313379EE5	459	FAC	2,000,000.00	06/14/2019	1.625	1,534.72	0.00	8,125.00	0.00	9,659.72
3130ACXD1	464	FAC	2,000,000.00	11/29/2018	1.625	2,888.89	0.00	8,125.00	0.00	11,013.89
3130A0JR2	467	FAC	2,250,000.00	12/13/2019	2.375	2,671.88	0.00	13,359.37	0.00	16,031.25
3130A0JR2	469	FAC	4,000,000.00	12/13/2019	2.375	0.00	9,500.00	19,000.00	0.00	28,500.00
3134G9LD7	399	FAC	2,000,000.00	05/24/2019	1.250	2,569.44	0.00	6,250.00	0.00	8,819.44
3134G9KU0	400	FAC	4,000,000.00	05/25/2018	1.000	4,000.00	0.00	10,000.00	0.00	14,000.00
3134G9UY1	406	FAC	2,000,000.00	06/29/2018	1.000	111.11	0.00	5,000.00	0.00	5,111.11
3134G9VV6	408	FAC	0.00	01/12/2018	0.850	7,980.56	0.00	519.44	8,500.00	0.00
3134G9Q67	414	FAC	2,000,000.00	07/27/2018	1.050	8,983.33	0.00	5,250.00	10,500.00	3,733.33
3134GAAP9	417	FAC	2,000,000.00	11/23/2018	1.000	7,111.11	0.00	5,000.00	10,000.00	2,111.11
3134GABN3	421	FAC	3,000,000.00	08/23/2019	1.300	13,866.67	0.00	9,750.00	19,500.00	4,116.67
3134GAGF5	423	FAC	2,000,000.00	09/13/2018	1.100	6,600.00	0.00	5,500.00	11,000.00	1,100.00
3134GASE5	427	FAC	2,000,000.00	10/26/2018	1.050	3,791.67	0.00	5,250.00	0.00	9,041.67
3134GAYE8	431	FAC	2,000,000.00	11/28/2018	1.125	2,062.50	0.00	5,625.00	0.00	7,687.50
3134GA6X7	443	FAC	4,000,000.00	03/15/2019	1.400	16,488.89	0.00	14,000.00	28,000.00	2,488.89
3134GBET5	461	FAC	1,000,000.00	04/13/2020	1.800	3,900.00	0.00	4,500.00	0.00	8,400.00
3134GBL91	462	FAC	2,250,000.00	09/21/2020	1.800	11,250.00	0.00	10,125.00	20,250.00	1,125.00
3136G3XL4	409	FAC	3,000,000.00	07/20/2018	0.850	11,404.17	0.00	6,375.00	12,750.00	5,029.17
3136G3D51	412	FAC	2,000,000.00	07/26/2019	1.250	10,763.89	0.00	6,250.00	12,500.00	4,513.89
3135G0J95	430	FAC	2,000,000.00	10/28/2019	1.350	4,725.00	0.00	6,750.00	0.00	11,475.00
3132X0NC1	433	FAC	2,000,000.00	01/18/2019	1.320	11,953.33	0.00	6,600.00	13,200.00	5,353.33
074347F91	454	MC1	2,000,000.00	06/29/2018	1.400	14,155.56	0.00	7,000.00	0.00	21,155.56
999999995	102	RR4	8,251,146.83		1.550	0.00	0.00	50,484.06	50,484.06	0.00
9999999910	326	RR4	32,000,000.00		1.390	0.00	0.00	94,333.75	94,333.75	0.00
		Subtotal	111,956,146.83			214,849.73	10,553.40	383,653.03	342,577.81	266,478.35

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

City of San Angelo, Texas
Accrued Interest
Sorted by Fund - 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	798.61	0.00	3,125.00	0.00	3,923.61
3130AAM54	435	FAC	2,000,000.00	01/30/2019	1.290	10,821.67	0.00	6,450.00	12,900.00	4,371.67
3130ACXD1	466	FAC	1,000,000.00	11/29/2018	1.625	1,444.44	0.00	4,062.50	0.00	5,506.94
3130A8VN0	416	FAC	1,000,000.00	11/17/2023	1.940	2,371.11	0.00	4,850.00	0.00	7,221.11
3130A8VQ3	418	FAC	1,000,000.00	08/23/2018	1.125	4,000.00	0.00	2,812.50	5,625.00	1,187.50
3134G9NK9	404	FAC	1,000,000.00	06/29/2018	1.100	61.11	0.00	2,750.00	0.00	2,811.11
3134G93S4	419	FAC	500,000.00	08/23/2019	1.300	2,311.11	0.00	1,625.00	3,250.00	686.11
3134GAJR6	424	FAC	1,000,000.00	09/30/2020	1.500	3,791.67	0.00	3,750.00	7,500.00	41.67
3134GARV8	428	FAC	1,000,000.00	10/25/2019	1.300	2,383.33	0.00	3,250.00	0.00	5,633.33
3136G3NA9	397	FAC	1,500,000.00	05/23/2019	1.200	1,900.00	0.00	4,500.00	0.00	6,400.00
3135G0M26	413	FAC	1,000,000.00	07/26/2019	1.000	4,305.56	0.00	2,500.00	5,000.00	1,805.56
3136G4EV1	429	FAC	1,000,000.00	10/28/2021	1.625	2,843.75	0.00	4,062.50	0.00	6,906.25
3132X0HW4	415	FAC	500,000.00	07/26/2019	0.970	2,074.72	0.00	1,212.50	2,425.00	862.22
999999996	103	RR4	1,006,943.26		1.550	0.00	0.00	4,723.59	4,723.59	0.00
9999999911	329	RR4	0.00			0.00	0.00	0.00	0.00	0.00
		Subtotal	14,506,943.26			39,107.08	0.00	49,673.59	41,423.59	47,357.08
		Total	126,463,090.09			253,956.81	10,553.40	433,326.62	384,001.40	313,835.43

* 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
January 1, 2018 - March 31, 2018
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 01/01/2018	Amount Amortized This Period	Amt Amortized Through 03/31/2018	Amount Unamortized Through 03/31/2018
General										
450 FRMAC Note	GEN	04/18/2019	2,455,000.00 1.430	2,454,484.45	-515.55	2,454,725.09	175.01 -340.54	65.63	240.64	-274.91
452 FRMAC Note	GEN	09/10/2018	2,000,000.00 1.250	1,997,920.00	-2,080.00	1,999,250.07	905.58 -1,174.42	424.49	1,330.07	-749.93
458 FRMAC Note	GEN	08/20/2019	3,000,000.00 1.440	2,998,080.00	-1,920.00	2,998,652.49	329.45 -1,590.55	243.04	572.49	-1,347.51
468 FRMAC Note	GEN	12/27/2019	2,750,000.00 1.970	2,747,250.00	-2,750.00	2,747,585.55	0.00 -2,750.00	335.55	335.55	-2,414.45
426 FFCB Note	GEN	04/12/2018	4,000,000.00 0.790	3,994,960.00	-5,040.00	3,999,898.28	4,105.98 -934.02	832.30	4,938.28	-101.72
465 FFCB Call Note	GEN	07/12/2019 12/05/2017	2,000,000.00 1.020	1,974,720.00	-25,280.00	2,000,000.00	25,280.00 0.00	0.00	25,280.00	0.00
411 FHLB Note	GEN	01/19/2018	2,000,000.00 0.750	1,998,500.00	-1,500.00	0.00	1,449.72 -50.28	50.28	1,500.00	0.00
451 FHLB Note	GEN	05/08/2018	3,000,000.00 1.125	2,997,570.00	-2,430.00	2,999,743.85	1,550.77 -879.23	623.08	2,173.85	-256.15
459 FHLB Note	GEN	06/14/2019	2,000,000.00 1.625	2,008,446.00	8,446.00	2,005,687.59	-1,576.24 6,869.76	-1,182.17	-2,758.41	5,687.59
464 FHLB Note	GEN	11/29/2018	2,000,000.00 1.625	1,999,100.00	-900.00	1,999,405.00	80.00 -820.00	225.00	305.00	-595.00
467 FHLB Note	GEN	12/13/2019	2,250,000.00 2.375	2,270,745.00	20,745.00	2,267,682.37	-462.28 20,282.72	-2,600.35	-3,062.63	17,682.37
469 FHLB Note	GEN	12/13/2019	4,000,000.00 2.375	4,021,200.00	21,200.00	4,018,968.42	0.00 21,200.00	-2,231.58	-2,231.58	18,968.42
414 FHLMC Call Note	GEN	07/27/2018 10/27/2016	2,000,000.00 1.050	1,999,400.00	-600.00	2,000,000.00	600.00 0.00	0.00	600.00	0.00
421 FHLMC Call Note	GEN	08/23/2019 02/23/2017	3,000,000.00 1.300	3,002,400.00	2,400.00	3,000,000.00	-2,400.00 0.00	0.00	-2,400.00	0.00
461 FHLMC Call Note	GEN	04/13/2020 10/13/2017	1,000,000.00 1.800	1,000,440.00	440.00	1,000,000.00	-440.00 0.00	0.00	-440.00	0.00
444 Fico Strip Prin	GEN	05/11/2018	2,000,000.00	1,973,040.00	-26,960.00	1,997,297.24	18,176.04 -8,783.96	6,081.20	24,257.24	-2,702.76
453 FNMA Note	GEN	10/09/2019	2,500,000.00	2,397,950.00	-102,050.00	2,432,459.66	23,417.27 -78,632.73	11,092.39	34,509.66	-67,540.34

City of San Angelo, Texas
Amortization Schedule
January 1, 2018 - March 31, 2018

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 01/01/2018	Amount Amortized This Period	Amt Amortized Through 03/31/2018	Amount Unamortized Through 03/31/2018
General										
430	GEN	10/28/2019	2,000,000.00	1,999,500.00	-500.00	2,000,000.00	500.00	0.00	500.00	0.00
FNMA Call Note		01/28/2017	1.350				0.00			
			Subtotal	43,835,705.45	-119,294.55	41,921,355.61	71,691.30	13,958.86	85,650.16	-33,644.39
							-47,603.25			
Lake Nasworthy										
396	LAKE	06/08/2018	1,000,000.00	1,006,500.00	6,500.00	1,000,590.11	-5,117.21	-792.68	-5,909.89	590.11
FHLB Note			1.250				1,382.79			
466	LAKE	11/29/2018	1,000,000.00	999,550.00	-450.00	999,702.50	40.00	112.50	152.50	-297.50
FHLB Note			1.625				-410.00			
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	499,805.51	210.45	36.85	247.30	-194.49
FAMCA Note			0.970				-231.34			
			Subtotal	3,505,108.21	5,108.21	3,500,098.12	-4,366.76	-643.33	-5,010.09	98.12
							741.45			
			Total	47,340,813.66	-114,186.34	45,421,453.73	67,324.54	13,315.53	80,640.07	-33,546.27
							-46,861.80			



**City of San Angelo, Texas
 Projected Cashflow Report
 Sorted by Monthly
 For the Period April 1, 2018 - October 31, 2018**

Patterson & Associates
 901 S. MoPac
 Suite 195
 Austin, TX 78746
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Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
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
04/13/2018	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
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
04/20/2018	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
04/25/2018	428	LAKE	3134GARV8	Interest	FHLMC Call Note	0.00	0.00	0.00	6,500.00	6,500.00
04/25/2018	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
04/26/2018	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
04/26/2018	427	GEN	3134GASE5	Interest	FHLMC Call Note	0.00	0.00	0.00	10,500.00	10,500.00
04/26/2018	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
04/27/2018	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
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	429	LAKE	3136G4EV1	Call	FNMA Call Note	1,000,000.00	999,500.00	1,000,000.00	0.00	1,000,000.00
04/28/2018	430	GEN	3135G0J95	Interest	FNMA Call Note	0.00	0.00	0.00	13,500.00	13,500.00
04/28/2018	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
Total for April 2018						21,000,000.00	20,993,800.00	21,000,000.00	99,728.25	21,099,728.25
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
05/23/2018	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
05/23/2018	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
05/23/2018	419	LAKE	3134G93S4	Call	FHLMC Call Note	500,000.00	500,000.00	500,000.00	0.00	500,000.00
05/23/2018	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
05/24/2018	399	GEN	3134G9LD7	Interest	FHLMC Call Note	0.00	0.00	0.00	12,500.00	12,500.00
05/24/2018	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
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

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

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
May 2018										
05/28/2018	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
05/29/2018	464	GEN	3130ACXD1	Interest	FHLB Note	0.00	0.00	0.00	16,250.00	16,250.00
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						19,000,000.00	18,973,010.00	19,000,000.00	103,700.00	19,103,700.00
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	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
06/13/2018	467	GEN	3130A0JR2	Interest	FHLB Note	0.00	0.00	0.00	26,718.75	26,718.75
06/13/2018	469	GEN	3130A0JR2	Interest	FHLB Note	0.00	0.00	0.00	47,500.00	47,500.00
06/14/2018	459	GEN	313379EE5	Interest	FHLB Note	0.00	0.00	0.00	16,250.00	16,250.00
06/15/2018	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
06/21/2018	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
06/27/2018	468	GEN	3132X0C33	Interest	FRMAC Note	0.00	0.00	0.00	27,087.50	27,087.50
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
06/30/2018	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 June 2018						15,250,000.00	15,256,500.00	15,250,000.00	167,306.25	15,417,306.25
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
August 2018										
08/20/2018	458	GEN	3132X0WK3	Interest	FRMAC Note	0.00	0.00	0.00	21,600.00	21,600.00
08/23/2018	417	GEN	3134GAAP9	Interest	FHLMC Call Note	0.00	0.00	0.00	10,000.00	10,000.00
08/23/2018	418	LAKE	3130A8VQ3	Maturity	FHLB Call Note	1,000,000.00	1,000,000.00	1,000,000.00	5,625.00	1,005,625.00
08/23/2018	419	LAKE	3134G93S4	Interest	FHLMC Call Note	0.00	0.00	0.00	3,250.00	3,250.00
08/23/2018	421	GEN	3134GABN3	Interest	FHLMC Call Note	0.00	0.00	0.00	19,500.00	19,500.00

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

Projected Trans. Date	Investment #	Fund	Security ID	Transaction Type	Issuer	Par Value	Original Cost	Principal	Interest	Total
Total for August 2018						1,000,000.00	1,000,000.00	1,000,000.00	59,975.00	1,059,975.00
September 2018										
09/10/2018	452	GEN	3132X0QP9	Maturity	FRMAC Note	2,000,000.00	1,997,920.00	2,000,000.00	12,500.00	2,012,500.00
09/13/2018	423	GEN	3134GAGF5	Maturity	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	11,000.00	2,011,000.00
09/15/2018	443	GEN	3134GA6X7	Interest	FHLMC Call Note	0.00	0.00	0.00	28,000.00	28,000.00
09/21/2018	462	GEN	3134GBL91	Interest	FHLMC Call Note	0.00	0.00	0.00	20,250.00	20,250.00
09/30/2018	424	LAKE	3134GAJR6	Interest	FHLMC Call Note	0.00	0.00	0.00	7,500.00	7,500.00
Total for September 2018						4,000,000.00	3,997,920.00	4,000,000.00	79,250.00	4,079,250.00
October 2018										
10/09/2018	453	GEN	313586RC5	Interest	FNMA Note	0.00	0.00	0.00	0.00	0.00
10/13/2018	461	GEN	3134GBET5	Interest	FHLMC Call Note	0.00	0.00	0.00	9,000.00	9,000.00
10/18/2018	450	GEN	3132X0RZ6	Interest	FRMAC Note	0.00	0.00	0.00	17,553.25	17,553.25
10/25/2018	428	LAKE	3134GARV8	Interest	FHLMC Call Note	0.00	0.00	0.00	6,500.00	6,500.00
10/26/2018	427	GEN	3134GASE5	Maturity	FHLMC Call Note	2,000,000.00	2,000,000.00	2,000,000.00	10,500.00	2,010,500.00
10/28/2018	429	LAKE	3136G4EV1	Interest	FNMA Call Note	0.00	0.00	0.00	8,125.00	8,125.00
10/28/2018	430	GEN	3135G0J95	Interest	FNMA Call Note	0.00	0.00	0.00	13,500.00	13,500.00
Total for October 2018						2,000,000.00	2,000,000.00	2,000,000.00	65,178.25	2,065,178.25
GRAND TOTALS:						67,250,000.00	67,220,630.00	67,250,000.00	654,612.75	67,904,612.75



City of San Angelo, Texas
Texas Compliance Change in Val Report
Sorted by Fund
January 1, 2018 - March 31, 2018

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	50,484.06	4,597,889.79	21,697,817.01	18,044,559.97	3,653,257.04	8,251,146.83
999999995	8,251,146.83	1.550	/ /	50,484.06	4,597,889.79	21,697,817.01	18,044,559.97	3,653,257.04	8,251,146.83
326	MM	GEN	09/04/2014	94,333.75	27,000,000.00	5,094,333.75	94,333.75	5,000,000.00	32,000,000.00
9999999910	32,000,000.00	1.390	/ /	94,333.75	27,000,000.00	5,094,333.75	94,333.75	5,000,000.00	32,000,000.00
399	FHLMCC	GEN	05/24/2016	6,250.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134G9LD7	2,000,000.00	1.250	05/24/2019	0.00	1,982,354.00	0.00	0.00	-4,488.00	1,977,866.00
400	FHLMCC	GEN	05/25/2016	10,000.00	4,000,000.00	0.00	0.00	0.00	4,000,000.00
3134G9KU0	4,000,000.00	1.000	05/25/2018	0.00	3,991,172.00	0.00	0.00	3,972.00	3,995,144.00
406	FHLMCC	GEN	06/29/2016	5,000.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134G9UY1	2,000,000.00	1.000	06/29/2018	0.00	1,994,190.00	0.00	0.00	1,648.00	1,995,838.00
408	FHLMCC	GEN	07/12/2016	519.44	2,000,000.00	0.00	2,000,000.00	-2,000,000.00	0.00
3134G9VV6	0.00	0.850	01/12/2018	8,500.00	1,999,726.00	0.00	2,000,000.00	-1,999,726.00	0.00
409	FNMAC	GEN	07/20/2016	6,375.00	3,000,000.00	0.00	0.00	0.00	3,000,000.00
3136G3XL4	3,000,000.00	0.850	07/20/2018	12,750.00	2,986,917.00	0.00	0.00	4,098.00	2,991,015.00
411	FHLB	GEN	07/22/2016	750.00	1,999,949.72	0.00	2,000,000.00	-1,999,949.72	0.00
3130A8SE4	0.00	0.800	01/19/2018	7,500.00	1,999,660.00	0.00	2,000,000.00	-1,999,660.00	0.00
412	FNMAC	GEN	07/26/2016	6,250.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3136G3D51	2,000,000.00	1.250	07/26/2019	12,500.00	1,974,912.00	0.00	0.00	-198.00	1,974,714.00
414	FHLMCC	GEN	07/27/2016	5,250.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134G9Q67	2,000,000.00	1.065	07/27/2018	10,500.00	1,993,188.00	0.00	0.00	1,884.00	1,995,072.00
417	FHLMCC	GEN	08/23/2016	5,000.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134GAAP9	2,000,000.00	1.000	11/23/2018	10,000.00	1,986,424.00	0.00	0.00	1,068.00	1,987,492.00

Portfolio SANA

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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	19,500.00	2,966,799.00	0.00	0.00	-5,367.00	2,961,432.00
423	FHLMCC	GEN	09/13/2016	5,500.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134GAGF5	2,000,000.00	1.100	09/13/2018	11,000.00	1,990,836.00	0.00	0.00	1,896.00	1,992,732.00
426	FFCB	GEN	10/07/2016	7,900.00	3,999,065.98	0.00	0.00	832.30	3,999,898.28
3133EGUA1	4,000,000.00	0.873	04/12/2018	0.00	3,992,692.00	0.00	0.00	6,384.00	3,999,076.00
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	0.00	1,987,022.00	0.00	0.00	1,928.00	1,988,950.00
430	FNMAC	GEN	11/15/2016	6,750.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3135G0J95	2,000,000.00	1.358	10/28/2019	0.00	1,974,496.00	0.00	0.00	-2,878.00	1,971,618.00
431	FHLMCC	GEN	11/28/2016	5,625.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3134GAYE8	2,000,000.00	1.125	11/28/2018	0.00	1,987,654.00	0.00	0.00	804.00	1,988,458.00
433	FRMAC	GEN	01/18/2017	6,600.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3132X0NC1	2,000,000.00	1.320	01/18/2019	13,200.00	1,992,010.00	0.00	0.00	-4,594.00	1,987,416.00
443	FHLMCC	GEN	03/15/2017	14,000.00	4,000,000.00	0.00	0.00	0.00	4,000,000.00
3134GA6X7	4,000,000.00	1.400	03/15/2019	28,000.00	3,971,352.00	0.00	0.00	164.00	3,971,516.00
444	FICO	GEN	04/07/2017	0.00	1,991,216.04	0.00	0.00	6,081.20	1,997,297.24
31771EAA9	2,000,000.00	1.244	05/11/2018	0.00	1,988,124.00	0.00	0.00	7,708.00	1,995,832.00
445	FAMCAC	GEN	04/19/2017	9,375.00	3,000,000.00	0.00	0.00	0.00	3,000,000.00
3132X0SB8	3,000,000.00	1.250	04/19/2018	0.00	2,997,492.00	0.00	0.00	2,019.00	2,999,511.00
450	FAMCA	GEN	05/01/2017	8,776.62	2,454,659.46	0.00	0.00	65.63	2,454,725.09
3132X0RZ6	2,455,000.00	1.440	04/18/2019	0.00	2,444,502.42	0.00	0.00	-8,192.33	2,436,310.09
451	FHLB	GEN	05/17/2017	8,437.50	2,999,120.77	0.00	0.00	623.08	2,999,743.85
3130ABE77	3,000,000.00	1.208	05/08/2018	0.00	2,996,100.00	0.00	0.00	1,923.00	2,998,023.00
452	FAMCA	GEN	06/19/2017	6,250.00	1,998,825.58	0.00	0.00	424.49	1,999,250.07
3132X0QP9	2,000,000.00	1.335	09/10/2018	12,500.00	1,995,550.00	0.00	0.00	-984.00	1,994,566.00

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Cusip	Par Value	YTM	Mat Date	Interest Received	Beginning Market Value				Ending Market Value
453	FNMA	GEN	06/21/2017	0.00	2,421,367.27	0.00	0.00	11,092.39	2,432,459.66
313586RC5	2,500,000.00	1.820	10/09/2019	0.00	2,407,752.50	0.00	0.00	3,710.00	2,411,462.50
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	1,996,840.00	0.00	0.00	-660.00	1,996,180.00
458	FAMCA	GEN	08/29/2017	10,800.00	2,998,409.45	0.00	0.00	243.04	2,998,652.49
3132X0WK3	3,000,000.00	1.472	08/20/2019	20,520.00	2,982,246.00	0.00	0.00	-15,279.00	2,966,967.00
459	FHLB	GEN	08/31/2017	8,125.00	2,006,869.76	0.00	0.00	-1,182.17	2,005,687.59
313379EE5	2,000,000.00	1.384	06/14/2019	0.00	1,992,032.00	0.00	0.00	-5,202.00	1,986,830.00
461	FHLMCC	GEN	09/07/2017	4,500.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3134GBET5	1,000,000.00	1.782	04/13/2020	0.00	993,087.00	0.00	0.00	-5,913.00	987,174.00
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	20,250.00	2,229,450.75	0.00	0.00	-17,676.00	2,211,774.75
464	FHLB	GEN	11/29/2017	8,125.00	1,999,180.00	0.00	0.00	225.00	1,999,405.00
3130ACXD1	2,000,000.00	1.670	11/29/2018	0.00	1,996,124.00	0.00	0.00	-1,804.00	1,994,320.00
465	FFCBC	GEN	11/29/2017	5,100.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3133EGKZ7	2,000,000.00	1.815	07/12/2019	2,436.67	1,973,134.00	0.00	0.00	-3,830.00	1,969,304.00
467	FHLB	GEN	12/15/2017	13,359.37	2,270,282.72	0.00	0.00	-2,600.35	2,267,682.37
3130A0JR2	2,250,000.00	1.901	12/13/2019	0.00	2,268,173.25	0.00	0.00	-16,296.75	2,251,876.50
468	FAMCA	GEN	01/04/2018	13,092.29	0.00	2,747,250.00	0.00	2,747,585.55	2,747,585.55
3132X0C33	2,750,000.00	2.021	12/27/2019	0.00	0.00	2,747,250.00	0.00	2,734,352.50	2,734,352.50
469	FHLB	GEN	01/19/2018	19,000.00	0.00	4,021,200.00	0.00	4,018,968.42	4,018,968.42
3130A0JR2	4,000,000.00	2.088	12/13/2019	0.00	0.00	4,021,200.00	0.00	4,003,336.00	4,003,336.00
Sub Totals For: Fund: General				383,653.03	104,986,836.54	33,560,600.76	22,138,893.72	11,435,665.90	116,422,502.44
				333,974.48	104,629,901.71	33,560,600.76	22,138,893.72	11,337,403.46	115,967,305.17

Fund: Lake Nasworthy

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Cusip	Par Value	YTM	Mat Date	Interest Received	Beginning Market Value	Purchases/ Additions	Redemptions	Change in Value	Ending Market Value
103	FFB	LAKE	07/01/2007	4,723.59	987,626.79	49,904.96	30,588.49	19,316.47	1,006,943.26
999999996	1,006,943.26	1.550	/ /	4,723.59	987,626.79	49,904.96	30,588.49	19,316.47	1,006,943.26
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
396	FHLB	LAKE	05/20/2016	3,125.00	1,001,382.79	0.00	0.00	-792.68	1,000,590.11
313379DT3	1,000,000.00	0.929	06/08/2018	0.00	998,591.00	0.00	0.00	423.00	999,014.00
397	FNMCC	LAKE	05/23/2016	4,500.00	1,500,000.00	0.00	0.00	0.00	1,500,000.00
3136G3NA9	1,500,000.00	1.200	05/23/2019	0.00	1,485,094.50	0.00	0.00	-1,728.00	1,483,366.50
404	FHLMCC	LAKE	06/29/2016	2,750.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3134G9NK9	1,000,000.00	1.100	06/29/2018	0.00	996,776.00	0.00	0.00	1,379.00	998,155.00
413	FNMCC	LAKE	07/26/2016	2,500.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3135G0M26	1,000,000.00	1.000	07/26/2019	5,000.00	986,845.00	0.00	0.00	-2,718.00	984,127.00
415	FRMAC	LAKE	07/27/2016	1,212.50	499,768.66	0.00	0.00	36.85	499,805.51
3132X0HW4	500,000.00	1.000	07/26/2019	2,425.00	493,504.50	0.00	0.00	-1,673.50	491,831.00
416	FHLBC	LAKE	08/17/2016	4,850.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3130A8VN0	1,000,000.00	1.940	11/17/2023	0.00	955,990.00	0.00	0.00	-1,742.00	954,248.00
418	FHLBC	LAKE	08/23/2016	2,812.50	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3130A8VQ3	1,000,000.00	1.125	08/23/2018	5,625.00	996,138.00	0.00	0.00	510.00	996,648.00
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	3,250.00	494,144.50	0.00	0.00	-1,484.50	492,660.00
424	FHLMCC	LAKE	09/30/2016	3,750.00	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3134GAJR6	1,000,000.00	1.500	09/30/2020	7,500.00	980,274.00	0.00	0.00	-7,793.00	972,481.00
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	0.00	987,324.00	0.00	0.00	-3,587.00	983,737.00
429	FNMCC	LAKE	10/28/2016	4,062.50	1,000,000.00	0.00	0.00	0.00	1,000,000.00
3136G4EV1	1,000,000.00	1.635	10/28/2021	0.00	967,575.00	0.00	0.00	-9,977.00	957,598.00

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435	FHLB	LAKE	01/30/2017	6,450.00	2,000,000.00	0.00	0.00	0.00	2,000,000.00
3130AAM54	2,000,000.00	1.290	01/30/2019	12,900.00	1,988,726.00	0.00	0.00	-2,478.00	1,986,248.00
466	FHLB	LAKE	11/29/2017	4,062.50	999,590.00	0.00	0.00	112.50	999,702.50
3130ACXD1	1,000,000.00	1.670	11/29/2018	0.00	998,062.00	0.00	0.00	-902.00	997,160.00
Sub Totals For: Fund: Lake Nasworthy				49,673.59	14,488,368.24	49,904.96	30,588.49	18,673.14	14,507,041.38
				41,423.59	14,316,671.29	49,904.96	30,588.49	-12,454.53	14,304,216.76
Report Grand Totals:				433,326.62	119,475,204.78	33,610,505.72	22,169,482.21	11,454,339.04	130,929,543.82
				375,398.07	118,946,573.00	33,610,505.72	22,169,482.21	11,324,948.93	130,271,521.93