

CITY OF EL PASO
OFFICE OF THE COMPTROLLER
INVESTMENT REPORT



Fiscal Year 2018 – 2nd Quarter
February 28, 2018



The City of El Paso Texas
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Investment Report for FY2018 2nd Quarter Ending February 28, 2018

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Office of the Comptroller

Mayor

Dee Margo

City Council

District 1

Peter Svarzbein

District 2

Alexsandra Annello

District 3

Cassandra H. Brown

District 4

Sam Morgan

District 5

Dr. Michiel R. Noe

District 6

Claudia Ordaz Perez

District 7

Henry Rivera

District 8

Cissy Lizarraga

City Manager

Tommy Gonzalez

To: Mr. Tommy Gonzalez, City Manager
From: Investment Committee Members
Date: April 11, 2018
Subject: Second Quarter Investment Report for Period Ending February 28, 2018

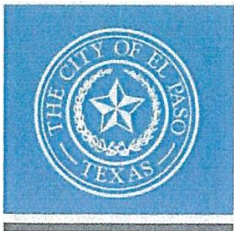
Submitted for your review and acceptance is the City of El Paso Second Quarter Investment Report for fiscal year 2018, including documentation for second quarter investments and performance evaluation. The Investment Officers have conformed to all state laws and statutes that govern the investment of public funds, including but not by way of limitations, the Public Fund Investment Act, Chapter 2256, Government Code, the City's Investment Policy and adopted investment strategies. All funds were invested to meet cash flow requirements for operations, capital projects and debt service payments.

In fiscal year 2018, the Investment Committee will continue the oversight of the City's investments and maintain a proactive role to promote an active trading position of excess funds as allowed by the Investment Policy. In adherence with the Investment Policy, the Investment Officers' primary goal is and will continue to be the preservation and security of principal while returns remain commensurate with the City's investment constraints.

During the quarter, we expanded the City's portfolio of securities from two-hundred-and-nine (209) to three-hundred-and-two (302) and we continued the diversification of the portfolio. The maturities on the City's portfolio now extend to November 2020. Our total portfolio at February 28, 2018 was approximately \$521 million as compared to \$346 million at November 30, 2017. The increase was expected and is a normal occurrence between December and February as the City receives City tax revenues during that period.

Our investment earnings for the quarter totaled \$1,602,937 and for the six months ended February 28, 2018 totaled \$2,672,316. Within those earnings and specific to the Quality of Life bond proceeds, quarterly investment earnings totaled \$578,306 and cumulatively totaled \$2,352,970. The Quality of Life debt issue costs to be offset by investment earnings total \$1,879,612 (net of issue cost refunds) resulting in a current surplus of \$473,358.

Pat Degman, CGFM – Comptroller
City 1 | 300 N Campbell | El Paso, Texas 79901 | (915) 212-1170



Office of the Comptroller

Investment Committee Members:

A handwritten signature in blue ink, appearing to read "Robert Cortinas", is written above a horizontal line.

Robert Cortinas, Director Office of Management and Budget
and Interim Director of Municipal Financial Operations

A handwritten signature in blue ink, appearing to read "Pat Degman", is written above a horizontal line.

Patricia Degman, Comptroller

A handwritten signature in blue ink, appearing to read "Edmundo S. Calderon", is written above a horizontal line.

Edmundo S. Calderon, Chief Internal Auditor

A handwritten signature in blue ink, appearing to read "Luis Mier", is written above a horizontal line.

Luis Mier, Treasury Services Coordinator

Investment Position and Yield Summary

The following is a summary comparison of selected information for the last two quarters,

	February 28, 2018	November 30, 2017
Par value invested	\$ 521,483,017	\$ 346,449,482
Portfolio book value	\$ 520,779,445	\$ 346,688,516
Portfolio market value	\$ 519,457,988	\$ 346,268,411
Weighted average maturity	209 days	185 days

The yield on portfolio investments and market securities is shown as follows:

	February 28, 2018	November 30, 2017
Certificates of Deposit	1.565%	1.527%
Average Yield Pools	1.404%	1.102%
Average Yield Money Market	1.220%	0.960%
Average Yield Agencies	1.452%	1.375%
Average Yield Municipals	1.605%	1.577%
Average Yield Treasuries	1.556%	1.325%
City's Average Portfolio Yield	1.524%	1.264%
Average 3 Month T-Bill	1.447%	1.118%
Average 6 Month T-Bill	1.624%	1.253%
Average 1 Year T-Bill	1.839%	1.399%
Average 2 Year T-Note	2.017%	1.549%

Quarter Changes in Security Type Balances

Below is a comparison of selected fund balances and investments for the 2nd Quarter:

	February 28, 2018	November 30, 2017	Increase (Decrease)
Certificates of Deposit	\$ 35,770,000	\$ 31,605,000	\$ 4,165,000
Logic - City	5,442,418	23,413,964	(17,971,546)
TexPool	10,513,798	57,431,580	(46,917,782)
TexStar	14,483,092	29,430,053	(14,946,961)
TexasDaily	11,052,366	38,999,655	(27,947,289)
Wells Fargo - City	310,343	289,231	21,112
Municipals	25,005,000	15,005,000	10,000,000
Agencies	114,906,000	39,775,000	75,131,000
Treasuries	304,000,000	110,500,000	193,500,000
	\$ 521,483,017	\$ 346,449,483	\$ 175,033,534

FY Changes in Yield, Activity & Interest Earned Balances

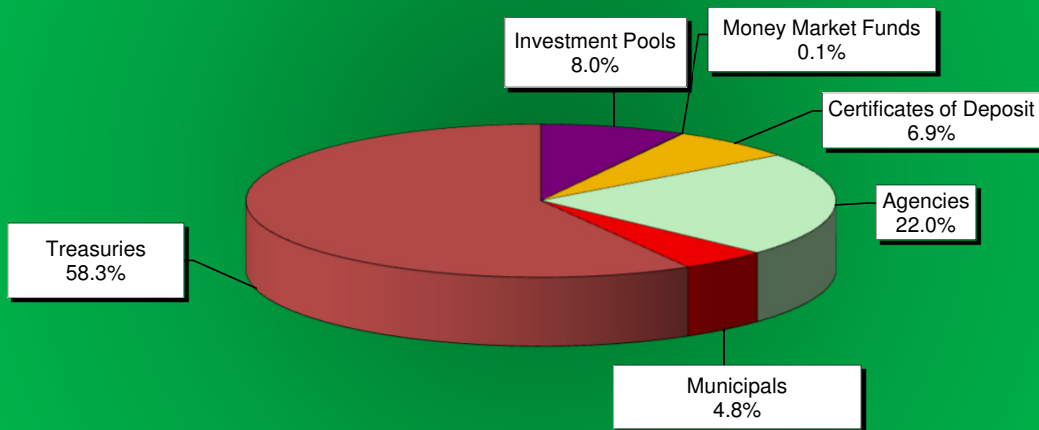
	2nd Qtr. FY 2018	2nd Qtr. FY 2017	Increase (Decrease)
Interest Earnings	\$ 1,602,937	\$ 660,331	\$ 942,606
Portfolio Ending Balance (FMV)	\$ 519,457,988	\$ 534,937,769	(15,479,781)
Yield to Maturity @ Cost	1.524%	0.682%	0.842%
Purchases/Deposits	\$ 563,091,000	\$ 135,000,000	428,091,000
Maturities/Withdrawals	\$ 388,295,000	\$ 245,000	388,050,000

Portfolio Composition Review as of February 28, 2018

	Face Amount	Weighted Yield	Weighted Maturity (days)	% Portfolio
Pools				
TexStar	\$ 14,483,092	1.352%	1	2.8%
Logic - City	5,442,418	1.590%	1	1.0%
TexasDaily	11,052,366	1.400%	1	2.1%
TexPool	10,513,798	1.386%	1	2.0%
Investment Pools	41,491,674			8.0%
Money Market Funds				
Wells Fargo - City	310,343	1.220%	1	0.1%
Securities				
Certificates of Deposit	35,770,000	1.565%	409	6.9%
Agencies	114,906,000	1.452%	177	22.0%
Municipals	25,005,000	1.605%	356	4.8%
Treasuries	304,000,000	1.556%	214	58.3%
Securities	479,681,000			92.0%
Portfolio total	\$ 521,483,017		209	100.0%

Portfolio Composition	Face Amount
Investment Pools	41,491,674
Money Market Funds	310,343
Certificates of Deposit	35,770,000
Agencies	114,906,000
Municipals	25,005,000
Treasuries	304,000,000

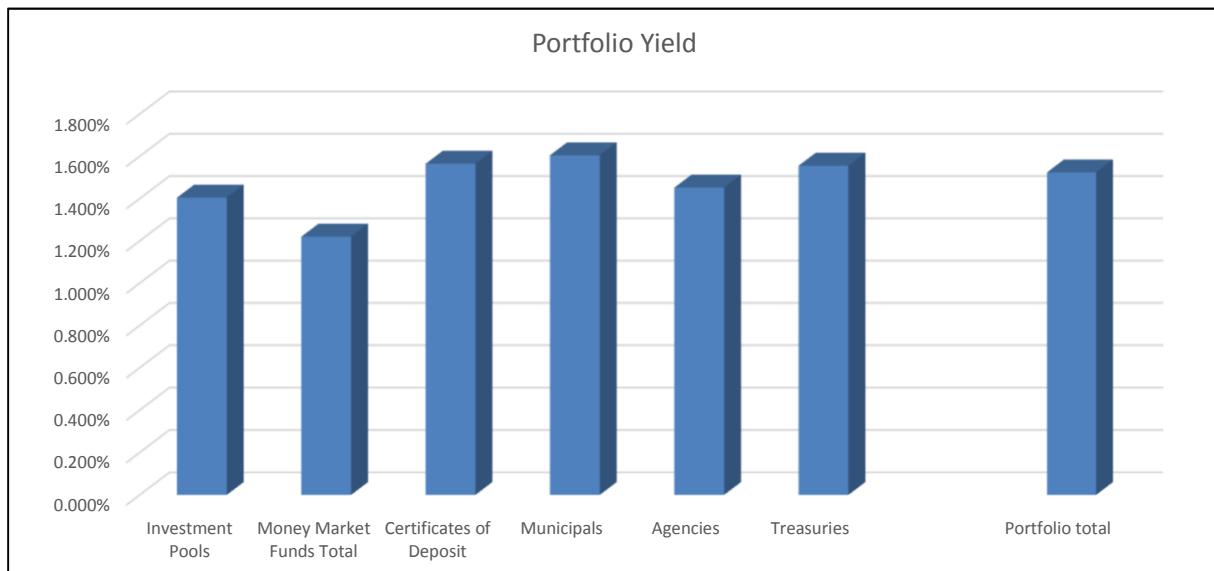
Overall Portfolio Composition



Yield Analysis as of February 28, 2018

	Face Amount	Portfolio Yield	Individual Weighted Yield	Portfolio Weighted Yield
Pools				
TexStar	\$ 14,483,092	1.352%	0.472%	0.038%
Logic - City	5,442,418	1.590%	0.209%	0.017%
TexasDaily	11,052,366	1.400%	0.373%	0.030%
TexPool	10,513,798	1.386%	0.351%	0.028%
	<u>41,491,674</u>		<u>1.405%</u>	
Money Market Funds				
Wells Fargo - City	310,343	1.220%	1.220%	0.001%
	<u>310,343</u>		<u>1.220%</u>	
Securities				
Certificates of Deposit	35,770,000	1.565%	1.565%	0.107%
Municipals	25,005,000	1.605%	1.605%	0.077%
Agencies	114,906,000	1.452%	1.452%	0.320%
Treasuries	304,000,000	1.556%	1.556%	0.907%
	<u>479,681,000</u>		<u>1.556%</u>	
 Portfolio total	 <u>\$ 521,483,017</u>			 <u>1.524%</u>

Dollar Asset Distribution %	Weighted Yield	Face Amount
Investment Pools	1.405%	41,491,674
Money Market Funds Total	1.220%	310,343
Certificates of Deposit	1.565%	35,770,000
Municipals	1.605%	25,005,000
Agencies	1.452%	114,906,000
Treasuries	1.556%	304,000,000
Portfolio total	1.524%	521,483,017



City of El Paso
Portfolio Holdings
Tracker Portfolio Set-Up - City of El Paso
Report Format: By Transaction
Group By: Security Sector
Average By: Face Amount / Shares
Portfolio / Report Group: All Portfolios
As of 2/28/2018

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Certificate Of Deposit										
1ST TRUST BANK INC 1.4 9/28/2018	33732TAZ5	9/29/2017	245,000.00	245,000.00	245,000.00	244,601.63	1.400	1.400	9/28/2018	212
Access Bank, Omaha NE 1.45 11/23/2018	00435JAV5	11/22/2017	245,000.00	245,000.00	245,000.00	244,471.05	1.450	1.450	11/23/2018	268
Ally Bank UT 1.45 3/26/2018	02006LUD3	9/24/2015	245,000.00	245,000.00	245,000.00	245,027.20	1.450	1.450	3/26/2018	26
American National Bank MN 1.45 11/15/2018	02769QCC1	11/15/2017	245,000.00	245,000.00	245,000.00	244,502.90	1.450	1.450	11/15/2018	260
American Plus Bank NA 1.4 10/11/2018	02905LAR6	10/11/2017	245,000.00	245,000.00	245,000.00	244,554.35	1.400	1.400	10/11/2018	225
Armed Forces Bank Natl Assn Ft 1.4 10/11/2018	04221RAA3	10/11/2017	245,000.00	245,000.00	245,000.00	244,534.50	1.400	1.400	10/11/2018	225
Bank of America NA 1.5 11/21/2018	06051VA63	11/22/2017	245,000.00	245,000.00	245,000.00	244,548.71	1.500	1.500	11/21/2018	266
BANK OF BRIDGER 1.45 9/28/2018	06424WGU2	9/29/2017	245,000.00	245,000.00	245,000.00	244,652.35	1.450	1.450	9/28/2018	212
BANK OF HOPE 1.6 3/22/2019	062683AN7	9/22/2017	245,000.00	245,000.00	245,000.00	244,064.10	1.600	1.600	3/22/2019	387
Bank of Kremlin 1.45 11/16/2018	063046AE6	11/17/2017	245,000.00	245,000.00	245,000.00	244,497.02	1.450	1.450	11/16/2018	261
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	9/22/2017	245,000.00	245,000.00	245,000.00	242,775.65	1.600	1.600	9/23/2019	572
Bank of Tennessee 1.9 3/23/2020	065284FW6	12/22/2017	245,000.00	245,000.00	245,000.00	242,578.91	1.900	1.900	3/23/2020	754
Bank of the Panhandle 1.65 9/30/2019	064302BC5	9/29/2017	245,000.00	245,000.00	245,000.00	242,909.66	1.650	1.650	9/30/2019	579
BANK OF THE WEST SF CA 1.45 9/25/2018	065680MB3	9/27/2017	245,000.00	245,000.00	245,000.00	244,662.15	1.450	1.450	9/25/2018	209
Bankers Bank Oklahoma OK 1.6 5/31/2019	06610QDL2	8/31/2017	245,000.00	245,000.00	245,000.00	243,637.80	1.600	1.600	5/31/2019	457
BANKUNITED 1.55 2/15/2019	066519EE5	11/15/2017	245,000.00	245,000.00	245,000.00	244,155.98	1.550	1.550	2/15/2019	352
BARCLAYS BANK/DELAWARE 1.7 9/20/2019	06740KKT3	9/20/2017	245,000.00	245,000.00	245,000.00	243,182.35	1.700	1.700	9/20/2019	569
BEAL BANK SSB 1.4 9/26/2018	07370XAL8	9/27/2017	245,000.00	245,000.00	245,000.00	244,588.65	1.400	1.400	9/26/2018	210
Bell Bank Corp 1.95 12/27/2019	07815AAT4	12/28/2017	245,000.00	245,000.00	245,000.00	243,427.84	1.950	1.950	12/27/2019	667
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	10/4/2017	245,000.00	245,000.00	245,000.00	243,559.89	1.650	1.650	7/5/2019	492
BIDDEFORD SAVINGS BANK 1.35 9/6/2018	08883ABG6	9/6/2017	245,000.00	245,000.00	245,000.00	244,612.66	1.350	1.350	9/6/2018	190
	05549CGP9	11/30/2017	245,000.00	245,000.00	245,000.00	243,102.97	1.700	1.700	9/30/2019	579

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
BLC Community Bank 1.7 9/30/2019										
BMO Harris Bank NA 1.4 8/20/2018	05581WST3	10/20/2017	245,000.00	245,000.00	245,000.00	244,713.60	1.400	1.400	8/20/2018	173
BMW BANK NORTH AMERICA 1.85 3/16/2020	05580AKH6	9/15/2017	245,000.00	245,000.00	245,000.00	242,377.52	1.850	1.850	3/16/2020	747
Boston Private Bank & TR 1.6 5/14/2019	101120DR1	11/14/2017	245,000.00	245,000.00	245,000.00	243,749.03	1.600	1.600	5/14/2019	440
Brand Banking Co 1.5 11/28/2018	105245HJ6	11/29/2017	245,000.00	245,000.00	245,000.00	244,536.46	1.500	1.500	11/28/2018	273
Brickell Bank 2 12/27/2019	10801DAM3	12/29/2017	245,000.00	245,000.00	245,000.00	243,656.18	2.000	2.000	12/27/2019	667
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	11/15/2017	245,000.00	245,000.00	245,000.00	241,553.10	1.750	1.750	5/15/2020	807
BRYN MAWR TRUST CO 1.4 9/20/2018	117673CD3	9/20/2017	245,000.00	245,000.00	245,000.00	244,609.23	1.400	1.400	9/20/2018	204
Capital Bank (AR) 2 2/19/2020	139797GJ7	1/19/2018	245,000.00	245,000.00	245,000.00	243,238.70	2.000	2.000	2/19/2020	721
Capital One Bank 1.75 8/30/2019	1404204T4	8/30/2017	245,000.00	245,000.00	245,000.00	243,505.75	1.750	1.750	8/30/2019	548
Capital One NA 1.75 8/30/2019	14042RHP9	8/30/2017	245,000.00	245,000.00	245,000.00	243,505.75	1.750	1.750	8/30/2019	548
Cardinal Bank VA 1.3 3/23/2018	14147VFA9	9/23/2015	245,000.00	245,000.00	245,000.00	245,023.03	1.300	1.300	3/23/2018	23
Carolina Alliance Bank 2 1/21/2020	14376RBB2	1/19/2018	245,000.00	245,000.00	245,000.00	243,467.53	2.000	2.000	1/21/2020	692
CATHAY BANK 1.6 3/7/2019	149159LF0	9/7/2017	245,000.00	245,000.00	245,000.00	244,145.93	1.600	1.600	3/7/2019	372
Citizens Bank (PA) 1.45 4/17/2018	17417QES8	1/17/2018	245,000.00	245,000.00	245,000.00	245,025.24	1.450	1.450	4/17/2018	48
Citizens Bank NA (RI) 1.45 4/17/2018	75524KJS4	1/17/2018	245,000.00	245,000.00	245,000.00	245,025.24	1.450	1.450	4/17/2018	48
CITIZENS COMMUNITY FEDER 1.4 9/27/2018	17490BAK2	9/27/2017	245,000.00	245,000.00	245,000.00	244,605.06	1.400	1.400	9/27/2018	211
Citizens First Bank 1.65 8/22/2019	17462TBB6	11/22/2017	245,000.00	245,000.00	245,000.00	243,213.46	1.650	1.650	8/22/2019	540
Citizens State Bank 1.75 11/22/2019	17670LAN6	11/22/2017	245,000.00	245,000.00	245,000.00	242,865.32	1.750	1.750	11/22/2019	632
City National Bank of Florida 1.4 8/17/2018	17801DDG8	11/17/2017	245,000.00	245,000.00	245,000.00	244,725.11	1.400	1.400	8/17/2018	170
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	12/15/2017	245,000.00	245,000.00	245,000.00	242,898.88	1.800	1.800	12/13/2019	653
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	10/6/2017	245,000.00	245,000.00	245,000.00	243,211.99	1.550	1.550	7/8/2019	495
Commonwealth Co-Op Bank MA 1.5 2/7/2019	202766AR2	11/7/2017	245,000.00	245,000.00	245,000.00	244,101.34	1.500	1.500	2/7/2019	344
ConnectOne Bank 1.95 6/15/2020	20786ABX2	12/13/2017	245,000.00	245,000.00	245,000.00	242,474.79	1.950	1.950	6/15/2020	838
Cornerstone Community BA 1.3 8/30/2018	219240BN7	11/30/2017	245,000.00	245,000.00	245,000.00	244,578.36	1.300	1.300	8/30/2018	183
COVENANT BANK 1.6 9/30/2019	22285EAL3	9/29/2017	245,000.00	245,000.00	245,000.00	242,724.93	1.600	1.600	9/30/2019	579
Crescom Bank 1.7 11/29/2019	225862DH1	11/29/2017	245,000.00	245,000.00	245,000.00	242,599.74	1.700	1.700	11/29/2019	639

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Crossfirst Bank 1.7 11/20/2019	22766ABY0	11/20/2017	245,000.00	245,000.00	245,000.00	242,675.20	1.700	1.700	11/20/2019	630
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	1/2/2018	245,000.00	245,000.00	245,000.00	241,679.52	1.900	1.900	10/2/2020	947
Dallas Capital Bank 1.35 10/17/2018	234553AT2	10/17/2017	245,000.00	245,000.00	245,000.00	244,434.79	1.350	1.350	10/17/2018	231
DISCOVER BANK 1.6 3/7/2019	254673BT2	9/7/2017	245,000.00	245,000.00	245,000.00	244,149.12	1.600	1.600	3/7/2019	372
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	9/20/2017	245,000.00	245,000.00	245,000.00	242,988.06	1.650	1.650	9/20/2019	569
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	9/28/2017	245,000.00	245,000.00	245,000.00	243,117.42	1.700	1.700	9/27/2019	576
ENTERPRISE BANK/PA 1.5 9/28/2018	29367RJU1	9/29/2017	245,000.00	245,000.00	245,000.00	244,742.26	1.500	1.500	9/28/2018	212
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	9/27/2017	245,000.00	245,000.00	245,000.00	242,741.59	1.600	1.600	9/27/2019	576
Fairfield National Bank 1.65 8/30/2019	304549BA5	8/30/2017	245,000.00	245,000.00	245,000.00	243,148.29	1.650	1.650	8/30/2019	548
FARMERS & MERCH BK TN 1.35 9/27/2018	30246AFK9	9/27/2017	245,000.00	245,000.00	245,000.00	244,514.41	1.350	1.350	9/27/2018	211
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	12/21/2017	245,000.00	245,000.00	245,000.00	242,444.16	1.950	1.950	6/22/2020	845
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	12/15/2017	245,000.00	245,000.00	245,000.00	242,684.75	1.750	1.750	12/13/2019	653
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	12/22/2017	245,000.00	245,000.00	245,000.00	243,734.58	1.850	1.850	9/20/2019	569
FIRST BANK NC 1.6 9/30/2019	31931TET8	9/29/2017	245,000.00	245,000.00	245,000.00	242,719.54	1.600	1.600	9/30/2019	579
First BK Owasso 1.55 2/28/2019	31927LAF5	8/30/2017	245,000.00	245,000.00	245,000.00	244,059.20	1.550	1.550	2/28/2019	365
First Citrus Bank 1.4 10/26/2018	319590CX1	10/27/2017	245,000.00	245,000.00	245,000.00	244,496.77	1.400	1.400	10/26/2018	240
FIRST FOUNDATION BANK 1.4 9/13/2018	32026UEQ5	9/13/2017	245,000.00	245,000.00	245,000.00	244,632.50	1.400	1.400	9/13/2018	197
First General Bank 1.2 9/28/2018	320337BJ6	9/30/2015	245,000.00	245,000.00	245,000.00	245,024.01	1.200	1.200	9/28/2018	212
First National Bank South Cali 1.4 11/16/2018	32115RBB0	11/17/2017	245,000.00	245,000.00	245,000.00	244,410.04	1.400	1.400	11/16/2018	261
First Priority Bank PA 1.65 11/12/2019	33612JHL6	11/10/2017	245,000.00	245,000.00	245,000.00	242,545.10	1.650	1.650	11/12/2019	622
First State Bank Dequeen 1.5 6/28/2019	336460CC2	11/15/2017	245,000.00	244,610.08	244,679.47	243,130.41	1.500	1.600	6/28/2019	485
FLORIDA CAPITAL BANK 1.5 9/28/2018	340569GB2	9/29/2017	245,000.00	245,000.00	245,000.00	244,742.26	1.500	1.500	9/28/2018	212
FLORIDA COMMUNITY BK NA 1.4 9/13/2018	34060TAA0	9/13/2017	245,000.00	245,000.00	245,000.00	244,632.50	1.400	1.400	9/13/2018	197
Franklin Synergy Bank 1.7 6/28/2019	35471TDR0	8/30/2017	245,000.00	245,000.00	245,000.00	243,765.45	1.700	1.700	6/28/2019	485
	359067CQ6	10/6/2017	245,000.00	245,000.00	245,000.00	244,561.94	1.400	1.400	10/9/2018	223

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Frontier Bank IA 1.4 10/9/2018										
Goldman Sachs Bank USA 1.6 2/28/2019	38148PNR4	8/30/2017	245,000.00	245,000.00	245,000.00	244,177.05	1.600	1.600	2/28/2019	365
GRAND BANK 1.35 9/5/2018	38522AAX4	9/5/2017	245,000.00	245,000.00	245,000.00	244,616.09	1.350	1.350	9/5/2018	189
Great Southern Bank 1.5 1/15/2019	39120VRZ9	11/15/2017	245,000.00	245,000.00	245,000.00	244,255.45	1.500	1.500	1/15/2019	321
GUARANTY B&T CO DENVER 1.6 6/13/2019	400820CD6	9/15/2017	245,000.00	245,000.00	245,000.00	243,552.54	1.600	1.600	6/13/2019	470
Hanmi Bank 1.6 4/25/2019	410493CF5	10/25/2017	245,000.00	245,000.00	245,000.00	243,868.10	1.600	1.600	4/25/2019	421
Henry County Bank OH 1.4 10/25/2018	426336BK8	10/25/2017	245,000.00	245,000.00	245,000.00	244,500.69	1.400	1.400	10/25/2018	239
Home Exchange Bank 1.4 10/26/2018	43711ACD7	10/27/2017	245,000.00	245,000.00	245,000.00	244,496.77	1.400	1.400	10/26/2018	240
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	11/17/2017	245,000.00	245,000.00	245,000.00	242,692.84	1.700	1.700	11/18/2019	628
Horatio State BK 1.65 8/30/2019	44039TAH2	8/31/2017	245,000.00	245,000.00	245,000.00	243,148.29	1.650	1.650	8/30/2019	548
Iberia Bank (LA) 1.8 4/17/2019	45083AHD7	1/17/2018	245,000.00	245,000.00	245,000.00	244,464.19	1.800	1.800	4/17/2019	413
Independent Bank Memphis 1.7 5/18/2020	45383USR7	11/16/2017	245,000.00	245,000.00	245,000.00	241,272.33	1.700	1.700	5/18/2020	810
Insbank 1.9 2/19/2020	45776NCE4	12/19/2017	245,000.00	245,000.00	245,000.00	242,767.81	1.900	1.900	2/19/2020	721
International Bank Chicago 1.6 10/31/2019	45906ABT3	10/31/2017	245,000.00	245,000.00	245,000.00	242,442.20	1.600	1.600	10/31/2019	610
INVESTORS COMMUNITY BANK 1.4 9/27/2018	46147UTC4	9/28/2017	245,000.00	245,000.00	245,000.00	244,603.35	1.400	1.400	9/27/2018	211
Isabella Bank 2 12/23/2019	464209CN3	12/22/2017	245,000.00	245,000.00	245,000.00	243,683.37	2.000	2.000	12/23/2019	663
Israel Discount Bank of NY 1.45 10/18/2018	465076JX6	10/18/2017	245,000.00	245,000.00	245,000.00	244,585.71	1.450	1.450	10/18/2018	232
Jefferson Bank & Trust Saint Louis 1.75 5/12/2	472376AC6	11/9/2017	245,000.00	245,000.00	245,000.00	241,571.96	1.750	1.750	5/12/2020	804
Key Bank OH 1.25 10/1/2018	49306SVF0	9/30/2015	245,000.00	245,000.00	245,000.00	245,004.41	1.250	1.250	10/1/2018	215
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	9/8/2017	245,000.00	245,000.00	245,000.00	243,260.01	1.700	1.700	9/9/2019	558
Lakeside Bank 1.7 11/18/2019	51210SNU7	11/17/2017	245,000.00	245,000.00	245,000.00	242,692.84	1.700	1.700	11/18/2019	628
Luana Savings Bank 1.65 11/25/2019	5491034Z9	11/24/2017	245,000.00	245,000.00	245,000.00	242,428.24	1.650	1.650	11/25/2019	635
MAIN STREET BANK MI 1.4 9/7/2018	56035BBF2	9/8/2017	245,000.00	245,000.00	245,000.00	244,670.72	1.400	1.400	9/7/2018	191
MAINSOURCE BANK/GREENS 1.45 9/28/2018	56062HAA7	9/29/2017	245,000.00	245,000.00	245,000.00	244,671.95	1.450	1.450	9/28/2018	212
Marine Bank 1.65 5/28/2019	56817TAE1	11/28/2017	245,000.00	245,000.00	245,000.00	243,808.08	1.650	1.650	5/28/2019	454
Marlin Business Bank 1.45 2/6/2019	57116AQB7	11/6/2017	245,000.00	245,000.00	245,000.00	243,995.01	1.450	1.450	2/6/2019	343

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Marquis Bank 1.7 11/29/2019	57161LAJ7	11/30/2017	245,000.00	245,000.00	245,000.00	242,599.49	1.700	1.700	11/29/2019	639
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	9/24/2015	245,000.00	245,000.00	245,000.00	245,016.17	1.250	1.250	9/24/2018	208
Mercantil Commerce Bank 1.45 3/26/2018	58733ABZ1	9/25/2015	245,000.00	245,000.00	245,000.00	245,027.20	1.450	1.450	3/26/2018	26
MERIDIAN BANK/BERWYN PA 1.45 12/17/2018	58958PDX9	9/15/2017	245,000.00	245,000.00	245,000.00	244,334.58	1.450	1.450	12/17/2018	292
Metro City Bank GA 1.4 10/30/2018	59161TAM9	10/30/2017	245,000.00	245,000.00	245,000.00	244,478.64	1.400	1.400	10/30/2018	244
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	10/13/2017	245,000.00	245,184.73	245,144.90	243,656.67	1.700	1.656	7/15/2019	502
Morgan Stanley Bank NA 1.6 3/1/2019	61747MYR6	8/31/2017	245,000.00	245,000.00	245,000.00	244,171.90	1.600	1.600	3/1/2019	366
Morgan Stanley Pvt Bank 1.75 9/3/2019	61760ADR7	8/31/2017	245,000.00	245,000.00	245,000.00	243,482.72	1.750	1.750	9/3/2019	552
NEW REPUBLIC SAVINGS BNK 1.45 12/21/2018	64828QBL1	9/21/2017	245,000.00	245,000.00	245,000.00	244,310.08	1.450	1.450	12/21/2018	296
NEW YORK COMMUNITY BANK 1.4 9/27/2018	649447QY8	9/27/2017	245,000.00	245,000.00	245,000.00	244,584.97	1.400	1.400	9/27/2018	211
Northeast Bank Minneapolis 1.5 11/21/2018	66406PCV5	11/22/2017	245,000.00	245,000.00	245,000.00	244,548.71	1.500	1.500	11/21/2018	266
NORTHERN BANK & TRUST MA 1.7 9/30/2019	66476QBY3	9/29/2017	245,000.00	245,000.00	245,000.00	243,099.54	1.700	1.700	9/30/2019	579
Pacific City Bank 1.6 8/30/2019	69406PCL1	8/30/2017	245,000.00	245,000.00	245,000.00	242,967.24	1.600	1.600	8/30/2019	548
Pacific Premier Bk 1.5 11/29/2018	69478QEJ5	11/29/2017	245,000.00	245,000.00	245,000.00	244,533.03	1.500	1.500	11/29/2018	274
Pacific Western Bank 1.4 10/17/2018	69506YFX2	10/17/2017	245,000.00	245,000.00	245,000.00	244,511.96	1.400	1.400	10/17/2018	231
Patriot Bank NA/Stamford 1.35 10/12/2018	70337MBH0	10/13/2017	245,000.00	245,000.00	245,000.00	244,455.37	1.350	1.350	10/12/2018	226
PEOPLE STATE BK NEWTON 1.4 9/28/2018	712490AR2	9/29/2017	245,000.00	245,000.00	245,000.00	244,601.63	1.400	1.400	9/28/2018	212
PEOPLES BANK/MAGNOLIA AR 1.35 9/14/2018	710505FX1	9/15/2017	245,000.00	245,000.00	245,000.00	244,581.79	1.350	1.350	9/14/2018	198
Pinnacle Bank 1.55 2/28/2019	72345SFN6	8/30/2017	245,000.00	245,000.00	245,000.00	244,059.20	1.550	1.550	2/28/2019	365
Plains Commerce Bank 1.4 10/23/2018	72651LBW3	10/23/2017	245,000.00	245,000.00	245,000.00	244,488.93	1.400	1.400	10/23/2018	237
Plains State Bank Texas 1.6 5/21/2019	726547AX0	11/21/2017	245,000.00	245,000.00	245,000.00	243,703.71	1.600	1.600	5/21/2019	447
PLANTERS BANK 1.35 10/29/2018	72741PDV6	9/27/2017	245,000.00	245,000.00	245,000.00	244,403.92	1.350	1.350	10/29/2018	243
Plus International Bank 1.85 3/13/2020	72940UJA4	12/13/2017	245,000.00	245,000.00	245,000.00	242,379.97	1.850	1.850	3/13/2020	744
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	9/25/2015	245,000.00	245,000.00	245,000.00	245,007.11	1.250	1.250	7/25/2018	147
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	11/29/2017	245,000.00	245,000.00	245,000.00	242,808.97	1.750	1.750	11/29/2019	639

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
QUANTUM NATIONAL BANK GA 1.3 9/25/2018	74765JFG8	9/25/2017	245,000.00	245,000.00	245,000.00	244,473.74	1.300	1.300	9/25/2018	209
Rockford B&T IL 1.6 5/28/2019	77315PBK7	11/27/2017	245,000.00	245,000.00	245,000.00	243,657.89	1.600	1.600	5/28/2019	454
SAFRA NATL BANK 1.5 10/9/2018	78658QU35	9/7/2017	245,000.00	245,000.00	245,000.00	244,711.88	1.500	1.500	10/9/2018	223
SANTANDER BANK NA 1.45 9/6/2018	80280JRJ2	9/6/2017	245,000.00	245,000.00	245,000.00	244,718.99	1.450	1.450	9/6/2018	190
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	9/8/2017	245,000.00	245,000.00	245,000.00	243,076.51	1.650	1.650	9/9/2019	558
Southern States Bank 1.7 11/29/2019	843879AV9	11/30/2017	245,000.00	245,000.00	245,000.00	242,599.49	1.700	1.700	11/29/2019	639
SOUTHWEST NATL BANK/WICH 1.4 9/7/2018	845182AZ7	9/8/2017	245,000.00	245,000.00	245,000.00	244,670.72	1.400	1.400	9/7/2018	191
STEARNS BANK NA 1.6 3/13/2019	857894UF4	9/13/2017	245,000.00	245,000.00	245,000.00	244,113.59	1.600	1.600	3/13/2019	378
STERLING BANK POP BL MO 1.65 5/8/2019	85916VCF0	9/8/2017	245,000.00	245,000.00	245,000.00	243,931.07	1.650	1.650	5/8/2019	434
Summit Community Bank 1.6 11/21/2019	86604XMF0	11/21/2017	245,000.00	245,000.00	245,000.00	242,252.57	1.600	1.600	11/21/2019	631
SYNOVUS BANK GA 1.4 9/14/2018	87164DKU3	9/14/2017	245,000.00	245,000.00	245,000.00	244,629.32	1.400	1.400	9/14/2018	198
TCF NATIONAL BANK 1.4 9/6/2018	872278K70	9/6/2017	245,000.00	245,000.00	245,000.00	244,655.29	1.400	1.400	9/6/2018	190
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	9/20/2017	245,000.00	245,000.00	245,000.00	242,988.06	1.650	1.650	9/20/2019	569
Town & Country Bank 1.6 10/28/2019	89210PBL6	10/27/2017	245,000.00	245,000.00	245,000.00	242,469.40	1.600	1.600	10/28/2019	607
United Bankers Bank IL 1.3 9/28/2018	909557EW6	9/30/2015	245,000.00	245,000.00	245,000.00	245,009.80	1.300	1.300	9/28/2018	212
Unity Bank 1.7 7/17/2019	91330ABB2	10/13/2017	245,000.00	245,707.00	245,555.03	244,274.07	1.700	1.534	7/17/2019	504
Washington Savings Bank 1.75 5/15/2020	939693AG2	11/15/2017	245,000.00	245,000.00	245,000.00	241,553.10	1.750	1.750	5/15/2020	807
WASHINGTON TRST WESTERLY 1.6 3/8/2019	940637JJ1	9/8/2017	245,000.00	245,000.00	245,000.00	244,143.73	1.600	1.600	3/8/2019	373
WebBank UT 1.4 9/18/2018-15	947547HP3	9/18/2015	245,000.00	245,000.00	245,000.00	244,636.18	1.400	1.400	9/18/2018	202
Wex Bank 1.7 11/1/2019	92937CGF9	11/1/2017	245,000.00	245,000.00	245,000.00	242,842.04	1.700	1.700	11/1/2019	611
Woodland Bank 1.7 11/25/2019	979471AD1	11/24/2017	245,000.00	245,000.00	245,000.00	242,631.59	1.700	1.700	11/25/2019	635
Woori America Bank 1.4 11/29/2018	981059AY4	11/29/2017	245,000.00	245,000.00	245,000.00	244,351.98	1.400	1.400	11/29/2018	274
ZB NA Primary 1.45 10/31/2018	98878BPK8	11/1/2017	245,000.00	245,000.00	245,000.00	244,539.65	1.450	1.450	10/31/2018	245
Sub Total / Average			35,770,000.00	35,770,501.81	35,770,379.40	35,596,527.62	1.565	1.565		409

Local Government Investment Pool

Logic LGIP	LOGIC01	8/31/2008	5,442,417.68	5,442,417.68	5,442,417.68	5,442,417.68	1.590	1.590	N/A	1
TexasDaily LGIP	TEXASDAILY	8/31/2008	11,052,365.82	11,052,365.82	11,052,365.82	11,052,365.82	1.400	1.400	N/A	1
TexPool LGIP	TEXPOOL	8/31/2008	10,513,798.14	10,513,798.14	10,513,798.14	10,513,798.14	1.386	1.386	N/A	1

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TexStar LGIP	TEXSTAR	8/31/2008	14,483,092.49	14,483,092.49	14,483,092.49	14,483,092.49	1.352	1.352	N/A	1
Sub Total / Average			41,491,674.13	41,491,674.13	41,491,674.13	41,491,674.13	1.404	1.404		1
Money Market										
Wells Fargo MM	WFCITY	8/31/2008	310,342.91	310,342.91	310,342.91	310,342.91	1.220	1.220	N/A	1
Sub Total / Average			310,342.91	310,342.91	310,342.91	310,342.91	1.220	1.220		1
Municipal										
Chester County 1.839 5/15/2019	165573C20	8/31/2017	500,000.00	503,425.00	502,433.70	497,765.00	1.839	1.431	5/15/2019	441
Clayton SD C BABS 4.5 3/1/2019	184270JJ6	8/29/2017	1,165,000.00	1,218,438.55	1,200,790.03	1,190,035.85	4.500	1.410	3/1/2019	366
Columbus D 2.61 8/15/2019	199492HB8	8/29/2017	1,000,000.00	1,021,750.00	1,016,235.48	1,003,150.00	2.610	1.480	8/15/2019	533
Cook SD 5.2 12/1/2018	214613HY0	8/31/2017	250,000.00	261,627.50	257,038.38	254,727.50	5.200	1.431	12/1/2018	276
Douglas SD 1.294 12/15/2018	259417FS7	8/31/2017	250,000.00	249,660.00	249,790.15	248,422.50	1.294	1.400	12/15/2018	290
FLORIDA ST BRD ADMIN FIN CORP REV 2.163 7/1/2019	341271AA2	9/29/2017	1,000,000.00	1,005,190.00	1,003,966.41	997,120.00	2.163	1.860	7/1/2019	488
Florida State 4.5 6/1/2018	341426F25	11/13/2017	2,025,000.00	2,059,141.50	2,041,036.16	2,038,770.00	4.500	1.411	6/1/2018	93
Massachusetts 1.88 5/1/2019	57582P2S8	8/29/2017	1,000,000.00	1,007,560.00	1,005,312.09	993,060.00	1.880	1.420	5/1/2019	427
Morgan Hill CA 2.06 8/1/2019	617403EK2	8/29/2017	1,000,000.00	1,010,750.00	1,007,969.29	996,390.00	2.060	1.490	8/1/2019	519
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 2.12 2	64971WDG2	9/18/2017	1,000,000.00	1,008,900.00	1,006,011.56	999,120.00	2.120	1.461	2/1/2019	338
New York St Dorm 1.97 3/15/2020	64990EEK9	11/17/2017	625,000.00	627,400.00	627,110.74	617,518.75	1.970	1.800	3/15/2020	746
New York State Dormitory Authority 1.7 2/15/2020	64990FGR9	11/17/2017	1,000,000.00	997,800.00	998,075.00	985,510.00	1.700	1.801	2/15/2020	717
Oklahoma State Water Res 3.055 4/1/2020	67919PKX0	11/20/2017	2,920,000.00	3,001,993.60	2,992,551.33	2,955,332.00	3.055	1.835	4/1/2020	763
Regional Transportation Authority - Illinois 1.25	7599112M1	1/8/2018	8,000,000.00	7,991,440.00	7,995,129.66	7,992,000.00	1.250	1.583	5/4/2018	65
State of California 2.25 10/1/2019	13063DDD7	12/5/2017	1,000,000.00	1,007,480.00	1,006,533.60	996,740.00	2.250	1.830	10/1/2019	580
State of California 2.3 10/1/2020	13063DDE5	12/5/2017	1,000,000.00	1,008,720.00	1,008,007.64	994,380.00	2.300	1.981	10/1/2020	946
State of California 6.2 3/1/2019	13063BFU1	11/20/2017	270,000.00	285,317.10	282,060.97	279,865.80	6.200	1.700	3/1/2019	366
Texas St A&M 1.536 5/15/2018	88213ABP9	8/28/2017	1,000,000.00	1,001,800.00	1,000,539.30	999,370.00	1.536	1.281	5/15/2018	76
Sub Total / Average			25,005,000.00	25,268,393.25	25,200,591.49	25,039,277.40	2.293	1.605		356
US Agency										
FAMC 1.52 7/15/2019-18	3132X0WA5	8/25/2017	1,000,000.00	1,000,000.00	1,000,000.00	991,014.00	1.520	1.520	7/15/2019	502
FAMC 1.65 12/20/2019	3132X0MF5	11/15/2017	600,000.00	597,624.89	597,948.91	593,919.00	1.650	1.843	12/20/2019	660
FAMC 1.75 7/27/2020	3132X0NU1	11/15/2017	800,000.00	796,764.64	797,107.48	788,882.40	1.750	1.904	7/27/2020	880
FFCB 0.89 11/16/2018	3133EGJ48	8/29/2017	1,000,000.00	995,182.14	997,155.59	991,824.00	0.890	1.291	11/16/2018	261

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FFCB 1.12 6/27/2019-18	3133EGHD0	8/25/2017	2,000,000.00	1,988,500.00	1,991,679.00	1,969,066.00	1.120	1.438	6/27/2019	484
FFCB 1.59 10/1/2018	3133EDWN8	11/8/2017	1,500,000.00	1,501,275.00	1,500,840.79	1,497,607.50	1.590	1.494	10/1/2018	215
FHLB 0 3/20/2018	313385UM6	1/4/2018	16,000,000.00	15,955,333.33	15,988,088.89	15,987,664.00	0.000	1.344	3/20/2018	20
FHLB 0 3/29/2018	313385UW4	1/4/2018	8,000,000.00	7,974,333.33	7,991,138.89	7,990,912.00	0.000	1.379	3/29/2018	29
FHLB 0 3/6/2018	313385TX4	1/5/2018	3,000,000.00	2,993,425.00	2,999,342.50	2,999,391.00	0.000	1.318	3/6/2018	6
FHLB 0 4/20/2018	313385VU7	1/11/2018	5,000,000.00	4,980,543.75	4,989,977.08	4,988,890.00	0.000	1.421	4/20/2018	51
FHLB 0 4/20/2018	313385VU7	1/17/2018	4,000,000.00	3,985,326.67	3,991,953.34	3,991,112.00	0.000	1.425	4/20/2018	51
FHLB 0 4/27/2018	313385WB8	1/17/2018	6,000,000.00	5,976,250.00	5,986,225.00	5,984,802.00	0.000	1.431	4/27/2018	58
FHLB 0 6/29/2018	313385YS9	2/5/2018	14,000,000.00	13,914,880.00	13,928,475.56	13,919,262.00	0.000	1.529	6/29/2018	121
FHLB 0 7/5/2018	313385YY6	1/9/2018	186,000.00	184,564.23	184,969.81	184,828.20	0.000	1.582	7/5/2018	127
FHLB 0 8/1/2018	313385A30	2/1/2018	13,000,000.00	12,893,788.19	12,909,631.94	12,897,235.00	0.000	1.638	8/1/2018	154
FHLB 0.875 3/19/2018	3130A7CX1	1/4/2018	880,000.00	878,997.16	879,719.20	879,730.72	0.875	1.420	3/19/2018	19
FHLB 1 5/24/2018- 16	3130A8VL4	11/15/2017	750,000.00	748,125.00	749,146.83	748,867.50	1.000	1.480	5/24/2018	85
FHLB 1.05 5/25/2018	3130A5H85	2/13/2018	2,000,000.00	1,996,700.00	1,997,185.29	1,997,414.00	1.050	1.631	5/25/2018	86
FHLB 1.25 7/27/2018	3130ABVG8	1/11/2018	5,000,000.00	4,990,271.56	4,992,604.40	4,988,810.00	1.250	1.610	7/27/2018	149
FHLB 1.26 3/15/2019-17	3130A7G25	8/25/2017	1,000,000.00	998,500.00	998,990.18	991,187.00	1.260	1.358	3/15/2019	380
FHLB 1.27 2/27/2019	3130AAV62	9/11/2017	1,000,000.00	999,796.54	999,861.14	992,103.00	1.270	1.284	2/27/2019	364
FHLB 1.36 3/29/2019	3130ABQ25	9/15/2017	3,000,000.00	2,998,953.44	2,999,261.36	2,975,946.00	1.360	1.383	3/29/2019	394
FHLB 1.375 7/26/2019-19	3130ABB21	8/25/2017	1,000,000.00	999,650.00	999,742.69	988,229.00	1.375	1.393	7/26/2019	513
FHLB 1.375 9/13/2019	313380FB8	9/15/2017	3,000,000.00	2,995,122.02	2,996,229.42	2,959,890.00	1.375	1.458	9/13/2019	562
FHLB 1.48 4/17/2018	3130A0QT0	1/9/2018	1,000,000.00	1,000,150.00	1,000,075.00	999,885.00	1.480	1.420	4/17/2018	48
FHLB 1.5 9/27/2019	313382H89	9/15/2017	2,045,000.00	2,046,506.95	2,046,171.39	2,021,646.10	1.500	1.463	9/27/2019	576
FHLB 1.6 5/30/2019	313379KL2	8/29/2017	1,000,000.00	1,004,101.62	1,002,938.09	993,027.00	1.600	1.362	5/30/2019	456
FHLB 1.75 12/14/2018	313376BR5	8/23/2017	1,000,000.00	1,005,975.00	1,003,628.13	997,785.00	1.750	1.287	12/14/2018	289
FHLMC 1.1 6/28/2019-17	3134G9G84	8/29/2017	1,000,000.00	994,950.00	996,321.70	984,628.00	1.100	1.380	6/28/2019	485
FHLMC 1.11 9/28/2018-17	3134G7G96	8/23/2017	1,000,000.00	998,259.00	999,074.41	994,845.00	1.110	1.270	9/28/2018	212
FHLMC 1.125 4/15/2019	3137EADZ9	9/12/2017	1,000,000.00	997,515.85	998,235.52	988,685.00	1.125	1.283	4/15/2019	411
FHLMC 1.125 5/28/2019-17	3134GAXB5	8/25/2017	1,000,000.00	995,375.00	996,712.09	986,562.00	1.125	1.392	5/28/2019	454
FHLMC 1.3 8/23/2019	3134G93S4	11/14/2017	250,000.00	247,625.00	248,011.54	246,203.00	1.300	1.846	8/23/2019	541
FHLMC 2 7/30/2019	3134G3JM3	9/12/2017	1,000,000.00	1,011,798.43	1,008,909.73	996,495.00	2.000	1.363	7/30/2019	517
FHLMC 3.75 3/27/2019	3137EACA5	9/15/2017	3,000,000.00	3,107,356.69	3,075,655.35	3,051,099.00	3.750	1.383	3/27/2019	392
FNMA 0.875 5/21/2018	3135G0WJ8	1/24/2018	1,105,000.00	1,102,793.87	1,103,434.97	1,103,157.97	0.875	1.490	5/21/2018	82
FNMA 0.875 5/21/2018	3135G0WJ8	11/8/2017	1,650,000.00	1,646,119.68	1,648,331.26	1,647,249.45	0.875	1.317	5/21/2018	82
FNMA 1 4/30/2018	3135G0WN9	11/10/2017	385,000.00	384,267.84	384,732.98	384,676.60	1.000	1.405	4/30/2018	61
FNMA 1.125 7/20/2018	3135G0E33	2/14/2018	755,000.00	752,998.50	753,178.12	753,089.85	1.125	1.740	7/20/2018	142
FNMA 1.2 1/29/2019-17	3135G0G31	8/29/2017	1,000,000.00	998,250.00	998,864.22	991,974.00	1.200	1.325	1/29/2019	335

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
FNMA 1.375 1/28/2019	3135G0H63	9/11/2017	1,000,000.00	1,001,305.57	1,000,866.88	993,561.00	1.375	1.279	1/28/2019	334
FNMA 1.7 2/27/2019	3136F7S67	9/11/2017	1,000,000.00	1,006,000.54	1,004,095.43	995,939.00	1.700	1.284	2/27/2019	364
Tenn Valley Authority 1.75 10/15/2018	880591EQ1	8/29/2017	1,000,000.00	1,005,240.52	1,002,930.04	998,488.00	1.750	1.280	10/15/2018	229
Sub Total / Average			114,906,000.00	114,650,496.95	114,739,442.14	114,427,582.29	0.583	1.452		177

US Treasury

T-Bill 0 5/17/2018	912796PG8	1/16/2018	4,000,000.00	3,981,043.33	3,987,780.00	3,986,557.08	0.000	1.436	5/17/2018	78
T-Bill 0 8/9/2018	912796PU7	2/14/2018	16,000,000.00	15,866,240.00	15,876,880.00	15,873,704.48	0.000	1.748	8/9/2018	162
T-Bill 0 8/9/2018	912796PU7	2/8/2018	13,000,000.00	12,890,901.14	12,902,890.03	12,897,384.89	0.000	1.697	8/9/2018	162
T-Bond 0.625 4/30/2018	912828UZ1	1/8/2018	5,000,000.00	4,988,190.92	4,993,568.27	4,992,740.70	0.625	1.390	4/30/2018	61
T-Bond 0.875 7/15/2018	912828XK1	1/10/2018	5,000,000.00	4,982,291.48	4,986,956.63	4,982,421.90	0.875	1.570	7/15/2018	137
T-Bond 1.125 6/15/2018	912828XF2	1/30/2018	6,000,000.00	5,992,484.57	5,994,087.12	5,989,237.50	1.125	1.460	6/15/2018	107
T-Bond 1.125 6/15/2018	912828XF2	1/17/2018	9,000,000.00	8,988,043.27	8,991,413.62	8,983,856.25	1.125	1.450	6/15/2018	107
T-Note 0.75 10/31/2018	912828T83	12/18/2017	1,000,000.00	992,107.03	993,899.76	991,953.12	0.750	1.670	10/31/2018	245
T-Note 0.75 10/31/2018	912828T83	8/29/2017	1,000,000.00	994,259.73	996,714.10	991,953.12	0.750	1.245	10/31/2018	245
T-Note 0.75 2/15/2019	912828P53	8/29/2017	1,000,000.00	992,418.89	995,012.05	987,148.44	0.750	1.275	2/15/2019	352
T-Note 0.75 3/31/2018	912828UU2	11/16/2017	4,500,000.00	4,490,843.88	4,497,897.48	4,497,501.56	0.750	1.300	3/31/2018	31
T-Note 0.75 3/31/2018	912828UU2	12/21/2017	17,000,000.00	16,971,044.83	16,991,023.90	16,990,561.43	0.750	1.370	3/31/2018	31
T-Note 0.75 3/31/2018	912828UU2	2/16/2018	2,000,000.00	1,998,268.29	1,998,751.56	1,998,889.58	0.750	1.480	3/31/2018	31
T-Note 0.75 3/31/2018	912828UU2	12/27/2017	28,000,000.00	27,953,707.01	27,984,733.16	27,984,454.12	0.750	1.390	3/31/2018	31
T-Note 0.75 7/15/2019	912828S43	8/29/2017	1,000,000.00	989,552.42	992,343.53	980,703.12	0.750	1.315	7/15/2019	502
T-Note 0.75 9/30/2018	912828T42	12/15/2017	2,000,000.00	1,986,134.58	1,989,732.87	1,986,093.76	0.750	1.635	9/30/2018	214
T-Note 0.75 9/30/2018	912828T42	8/29/2017	3,000,000.00	2,984,487.58	2,991,638.14	2,979,140.64	0.750	1.230	9/30/2018	214
T-Note 0.875 4/15/2019	912828Q52	12/8/2017	1,500,000.00	1,482,933.15	1,485,771.86	1,479,082.04	0.875	1.730	4/15/2019	411
T-Note 0.875 5/31/2018	912828R51	11/16/2017	2,000,000.00	1,995,026.78	1,997,665.63	1,996,073.14	0.875	1.340	5/31/2018	92
T-Note 0.875 9/15/2019	912828G4	12/8/2017	1,500,000.00	1,476,598.04	1,479,568.57	1,469,707.04	0.875	1.775	9/15/2019	564
T-Note 1 10/15/2019	912828T59	12/4/2017	2,000,000.00	1,972,981.71	1,976,398.73	1,961,171.88	1.000	1.739	10/15/2019	594
T-Note 1 11/30/2019	912828UB4	12/4/2017	2,000,000.00	1,971,188.27	1,974,601.23	1,957,812.50	1.000	1.740	11/30/2019	640
T-Note 1 5/31/2018	912828VE7	11/10/2017	5,000,000.00	4,991,454.04	4,996,107.78	4,991,732.45	1.000	1.310	5/31/2018	92
T-Note 1 5/31/2018	912828VE7	1/30/2018	7,000,000.00	6,989,522.80	6,992,033.86	6,988,425.43	1.000	1.450	5/31/2018	92
T-Note 1 8/15/2018	912828K82	2/13/2018	11,000,000.00	10,959,211.81	10,962,555.10	10,957,031.25	1.000	1.740	8/15/2018	168
T-Note 1 8/31/2019	912828TN0	12/4/2017	2,000,000.00	1,975,442.36	1,978,768.28	1,964,609.38	1.000	1.720	8/31/2019	549
T-Note 1 8/31/2019	912828TN0	8/29/2017	1,000,000.00	993,687.16	995,265.37	982,304.69	1.000	1.320	8/31/2019	549
T-Note 1.125 1/31/2019	912828V56	12/4/2017	2,000,000.00	1,987,999.40	1,990,439.24	1,982,578.12	1.125	1.650	1/31/2019	337

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
T-Note 1.125 1/31/2019	912828V56	12/15/2017	1,000,000.00	993,378.29	994,583.70	991,289.06	1.125	1.720	1/31/2019	337
T-Note 1.125 1/31/2019	912828V56	12/8/2017	1,500,000.00	1,490,576.56	1,492,420.77	1,486,933.59	1.125	1.680	1/31/2019	337
T-Note 1.125 5/31/2019	912828SX9	12/4/2017	2,000,000.00	1,983,015.24	1,985,705.28	1,974,765.62	1.125	1.705	5/31/2019	457
T-Note 1.25 10/31/2018	912828WD8	11/9/2017	1,000,000.00	997,587.76	998,339.89	995,234.38	1.250	1.500	10/31/2018	245
T-Note 1.25 11/15/2018	912828M64	11/3/2017	1,500,000.00	1,496,857.71	1,497,832.90	1,492,148.43	1.250	1.455	11/15/2018	260
T-Note 1.25 11/30/2018	912828A34	11/9/2017	2,500,000.00	2,493,201.06	2,495,156.20	2,485,839.85	1.250	1.510	11/30/2018	275
T-Note 1.25 11/30/2018	912828A34	12/18/2017	1,000,000.00	995,772.34	996,649.55	994,335.94	1.250	1.700	11/30/2018	275
T-Note 1.25 12/31/2018	912828U99	11/9/2017	2,500,000.00	2,492,379.26	2,494,407.80	2,483,300.77	1.250	1.520	12/31/2018	306
T-Note 1.25 12/31/2018	912828U99	11/15/2017	4,000,000.00	3,986,206.66	3,989,730.51	3,973,281.24	1.250	1.560	12/31/2018	306
T-Note 1.25 12/31/2018	912828U99	12/15/2017	250,000.00	248,815.13	249,048.37	248,330.08	1.250	1.710	12/31/2018	306
T-Note 1.25 4/30/2019	912828ST8	8/29/2017	1,000,000.00	999,171.50	999,420.46	989,765.62	1.250	1.300	4/30/2019	426
T-Note 1.25 4/30/2019	912828ST8	12/4/2017	2,000,000.00	1,987,539.51	1,989,632.48	1,979,531.24	1.250	1.700	4/30/2019	426
T-Note 1.25 5/31/2019	912828XS4	8/29/2017	1,000,000.00	998,957.80	999,255.80	988,945.31	1.250	1.310	5/31/2019	457
T-Note 1.25 6/30/2019	912828XV7	12/4/2017	2,000,000.00	1,985,771.22	1,987,906.78	1,976,015.62	1.250	1.710	6/30/2019	487
T-Note 1.25 6/30/2019	912828XV7	8/29/2017	1,000,000.00	998,819.60	999,142.01	988,007.81	1.250	1.315	6/30/2019	487
T-Note 1.25 8/31/2019	9128282T6	12/15/2017	1,000,000.00	991,120.14	992,187.43	985,898.44	1.250	1.780	8/31/2019	549
T-Note 1.375 1/31/2020	912828UL2	12/8/2017	500,000.00	495,541.63	496,007.94	491,738.28	1.375	1.800	1/31/2020	702
T-Note 1.375 10/31/2020	912828L99	12/8/2017	500,000.00	492,776.04	493,335.93	487,011.72	1.375	1.890	10/31/2020	976
T-Note 1.375 11/30/2018	912828RT9	11/16/2017	3,000,000.00	2,994,607.85	2,996,087.49	2,985,820.32	1.375	1.550	11/30/2018	275
T-Note 1.375 11/30/2018	912828RT9	8/29/2017	1,000,000.00	1,001,520.40	1,000,912.90	995,273.44	1.375	1.252	11/30/2018	275
T-Note 1.375 12/31/2018	912828RY8	8/29/2017	1,000,000.00	1,001,448.97	1,000,906.72	994,492.19	1.375	1.265	12/31/2018	306
T-Note 1.375 2/28/2019	912828SH4	12/15/2017	1,000,000.00	995,829.13	996,540.07	992,812.50	1.375	1.725	2/28/2019	365
T-Note 1.375 2/28/2019	912828SH4	12/4/2017	2,000,000.00	1,992,788.72	1,994,163.82	1,985,625.00	1.375	1.670	2/28/2019	365
T-Note 1.375 2/29/2020	912828J50	12/8/2017	500,000.00	495,162.69	495,650.59	491,171.88	1.375	1.820	2/29/2020	731
T-Note 1.375 3/31/2020	912828J84	12/8/2017	500,000.00	494,928.52	495,421.25	490,527.35	1.375	1.825	3/31/2020	762
T-Note 1.375 4/30/2020	912828K58	12/8/2017	500,000.00	494,748.07	495,240.81	490,078.13	1.375	1.825	4/30/2020	792
T-Note 1.375 6/30/2018	912828VK3	12/18/2017	1,000,000.00	999,493.63	999,681.56	998,710.94	1.375	1.470	6/30/2018	122
T-Note 1.375 6/30/2018	912828VK3	1/30/2018	8,000,000.00	7,995,466.17	7,996,336.91	7,989,687.52	1.375	1.510	6/30/2018	122
T-Note 1.375 7/31/2018	912828VQ0	1/3/2018	20,000,000.00	19,977,651.42	19,983,639.56	19,960,937.60	1.375	1.570	7/31/2018	153
T-Note 1.375 7/31/2018	912828VQ0	12/18/2017	1,000,000.00	998,981.66	999,307.53	998,046.88	1.375	1.540	7/31/2018	153
T-Note 1.375 7/31/2018	912828VQ0	11/10/2017	5,000,000.00	4,999,074.52	4,999,461.60	4,990,234.40	1.375	1.400	7/31/2018	153
T-Note 1.375 7/31/2018	912828VQ0	12/15/2017	250,000.00	249,749.82	249,832.12	249,511.72	1.375	1.535	7/31/2018	153
	9128282K5	12/15/2017	1,000,000.00	993,763.54	994,552.30	988,906.25	1.375	1.765	7/31/2019	518

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
T-Note 1.375 7/31/2019										
T-Note 1.375 8/31/2020	912828L32	12/8/2017	500,000.00	493,512.49	494,046.07	488,066.41	1.375	1.865	8/31/2020	915
T-Note 1.375 9/30/2018	912828RH5	12/18/2017	1,000,000.00	997,939.86	998,458.50	996,679.69	1.375	1.640	9/30/2018	214
T-Note 1.375 9/30/2018	912828RH5	11/16/2017	3,000,000.00	2,996,494.26	2,997,640.79	2,990,039.07	1.375	1.510	9/30/2018	214
T-Note 1.375 9/30/2018	912828RH5	11/9/2017	2,000,000.00	1,998,229.21	1,998,834.00	1,993,359.38	1.375	1.475	9/30/2018	214
T-Note 1.375 9/30/2020	912828L65	12/8/2017	500,000.00	493,250.69	493,789.58	487,617.19	1.375	1.870	9/30/2020	945
T-Note 1.5 1/31/2019	912828B33	8/29/2017	1,000,000.00	1,003,155.76	1,002,045.18	994,531.25	1.500	1.275	1/31/2019	337
T-Note 1.5 10/31/2019	912828F62	12/8/2017	1,500,000.00	1,492,199.41	1,493,123.76	1,482,246.09	1.500	1.780	10/31/2019	610
T-Note 1.5 11/30/2019	912828G61	12/8/2017	1,500,000.00	1,491,870.25	1,492,793.57	1,481,015.63	1.500	1.780	11/30/2019	640
T-Note 1.5 2/28/2019	912828C24	12/8/2017	1,500,000.00	1,496,361.97	1,497,029.35	1,491,152.34	1.500	1.700	2/28/2019	365
T-Note 1.5 3/31/2019	912828SN1	12/4/2017	2,000,000.00	1,994,780.49	1,995,711.77	1,986,796.88	1.500	1.700	3/31/2019	396
T-Note 1.5 5/31/2019	912828WL0	12/8/2017	1,500,000.00	1,494,767.34	1,495,563.40	1,488,105.47	1.500	1.740	5/31/2019	457
T-Note 1.5 5/31/2019	912828WL0	12/15/2017	1,000,000.00	996,269.11	996,795.08	992,070.31	1.500	1.760	5/31/2019	457
T-Note 1.5 5/31/2020	912828XE5	12/8/2017	500,000.00	495,779.68	496,162.07	490,878.91	1.500	1.850	5/31/2020	823
T-Note 1.5 7/15/2020	912828J8	12/8/2017	500,000.00	495,443.55	495,836.84	490,312.50	1.500	1.860	7/15/2020	868
T-Note 1.5 8/31/2018	912828RE2	11/10/2017	5,000,000.00	5,002,357.10	5,001,475.19	4,989,648.45	1.500	1.440	8/31/2018	184
T-Note 1.5 8/31/2018	912828RE2	2/15/2018	20,000,000.00	19,968,097.50	19,970,202.74	19,958,593.80	1.500	1.800	8/31/2018	184
T-Note 1.5 8/31/2018	912828RE2	12/18/2017	1,000,000.00	999,369.82	999,547.06	997,929.69	1.500	1.590	8/31/2018	184
T-Note 1.625 11/30/2020	912828M98	12/8/2017	500,000.00	496,036.37	496,335.10	489,726.56	1.625	1.900	11/30/2020	1,006
T-Note 1.625 12/31/2019	912828G95	12/8/2017	1,500,000.00	1,494,702.56	1,495,279.44	1,483,007.82	1.625	1.800	12/31/2019	671
T-Note 1.625 12/31/2019	912828G95	12/4/2017	2,000,000.00	1,994,922.36	1,995,499.21	1,977,343.76	1.625	1.749	12/31/2019	671
T-Note 1.625 3/31/2019	912828C65	12/15/2017	1,000,000.00	998,529.39	998,763.56	994,609.38	1.625	1.739	3/31/2019	396
T-Note 1.625 3/31/2019	912828C65	12/8/2017	1,500,000.00	1,498,149.04	1,498,466.57	1,491,914.07	1.625	1.720	3/31/2019	396
T-Note 1.625 3/31/2019	912828C65	8/29/2017	1,000,000.00	1,005,369.09	1,003,672.12	994,609.38	1.625	1.282	3/31/2019	396
T-Note 1.625 4/30/2019	912828D23	12/15/2017	1,000,000.00	998,301.62	998,555.87	994,140.62	1.625	1.749	4/30/2019	426
T-Note 1.625 6/30/2019	912828WS5	12/15/2017	1,000,000.00	997,950.39	998,223.91	992,929.69	1.625	1.760	6/30/2019	487
T-Note 1.625 6/30/2019	912828WS5	12/8/2017	1,500,000.00	1,497,001.62	1,497,433.72	1,489,394.54	1.625	1.755	6/30/2019	487
T-Note 1.625 6/30/2020	912828XH8	12/8/2017	500,000.00	497,132.97	497,384.41	491,835.94	1.625	1.855	6/30/2020	853
T-Note 1.625 7/31/2019	912828WW6	12/4/2017	2,000,000.00	1,997,055.70	1,997,474.92	1,984,375.00	1.625	1.715	7/31/2019	518
T-Note 1.625 7/31/2019	912828WW6	12/8/2017	1,500,000.00	1,496,837.38	1,497,269.60	1,488,281.25	1.625	1.755	7/31/2019	518
T-Note 1.625 8/31/2019	912828D80	12/8/2017	1,500,000.00	1,496,304.34	1,496,784.60	1,487,167.97	1.625	1.770	8/31/2019	549
T-Note 1.75 10/31/2018	912828RP7	11/16/2017	5,000,000.00	5,010,857.96	5,007,622.35	4,992,968.75	1.750	1.520	10/31/2018	245
	912828F39	12/4/2017	2,000,000.00	2,000,696.88	2,000,606.76	1,985,468.76	1.750	1.730	9/30/2019	579

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
T-Note 1.75 9/30/2019										
T-Note 2.375 6/30/2018	912828QT0	11/10/2017	5,000,000.00	5,031,799.96	5,016,722.39	5,009,375.00	2.375	1.370	6/30/2018	122
T-Note 2.625 4/30/2018	912828QG8	11/16/2017	4,000,000.00	4,023,987.82	4,008,868.22	4,007,353.04	2.625	1.300	4/30/2018	61
Sub Total / Average			304,000,000.00	303,096,280.97	303,267,014.60	302,592,583.32	1.080	1.556		214
Total / Average			521,483,017.04	520,587,690.02	520,779,444.67	519,457,987.67	1.088	1.524		209

City of El Paso
Transactions Summary
MONTHLY Proof for Accuracy - Transaction Summary
Group By: Action
Portfolio / Report Group: All Portfolios
Begin Date: 11/30/2017, End Date: 02/28/2018

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Buy										
Bank of Tennessee 1.9 3/23/2020	065284FW6	Wells Fargo	12/14/2017	12/22/2017	1.900	245,000.00	245,000.00	100	0.00	245,000.00
Bell Bank Corp 1.95 12/27/2019	07815AAT4	Wells Fargo	12/14/2017	12/28/2017	1.950	245,000.00	245,000.00	100	0.00	245,000.00
Brickell Bank 2 12/27/2019	10801DAM3	Hilltop Securities	12/12/2017	12/29/2017	2.000	245,000.00	245,000.00	100	0.00	245,000.00
Capital Bank (AR) 2 2/19/2020	139797GJ7	Wells Fargo	1/19/2018	1/19/2018	2.000	245,000.00	245,000.00	100	0.00	245,000.00
Carolina Alliance Bank 2 1/21/2020	14376RBB2	Wells Fargo	1/9/2018	1/19/2018	2.000	245,000.00	245,000.00	100	0.00	245,000.00
Citizens Bank (PA) 1.45 4/17/2018	17417QES8	Wells Fargo	1/9/2018	1/17/2018	1.450	245,000.00	245,000.00	100	0.00	245,000.00
Citizens Bank NA (RI) 1.45 4/17/2018	75524KJS4	Wells Fargo	1/9/2018	1/17/2018	1.450	245,000.00	245,000.00	100	0.00	245,000.00
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	Wells Fargo	12/11/2017	12/15/2017	1.800	245,000.00	245,000.00	100	0.00	245,000.00
ConnectOne Bank 1.95 6/15/2020	20786ABX2	Hilltop Securities	12/8/2017	12/13/2017	1.950	245,000.00	245,000.00	100	0.00	245,000.00
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	Hilltop Securities	12/8/2017	1/2/2018	1.900	245,000.00	245,000.00	100	0.00	245,000.00
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	Hilltop Securities	12/8/2017	12/21/2017	1.950	245,000.00	245,000.00	100	0.00	245,000.00
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	Wells Fargo	12/11/2017	12/15/2017	1.750	245,000.00	245,000.00	100	0.00	245,000.00
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	Wells Fargo	12/14/2017	12/22/2017	1.850	245,000.00	245,000.00	100	0.00	245,000.00
FHLB 0 1/11/2018	313385RR9	Wells Fargo	12/8/2017	12/8/2017	1.246	10,000,000.00	9,988,241.67	99.882417	0.00	9,988,241.67
FHLB 0 1/5/2018	313385RK4	Wells Fargo	12/7/2017	12/8/2017	1.231	10,000,000.00	9,990,433.33	99.904333	0.00	9,990,433.33
FHLB 0 12/29/2017	313385RC2	Wells Fargo	12/18/2017	12/18/2017	1.271	15,000,000.00	14,994,270.83	99.961806	0.00	14,994,270.83
FHLB 0 2/2/2018	313385SP2	Wells Fargo	12/21/2017	12/21/2017	1.316	13,000,000.00	12,980,046.81	99.846514	0.00	12,980,046.81
FHLB 0 3/20/2018	313385UM6	Wells Fargo	1/3/2018	1/4/2018	1.344	16,000,000.00	15,955,333.33	99.720833	0.00	15,955,333.33
FHLB 0 3/29/2018	313385UW4	Wells Fargo	1/3/2018	1/4/2018	1.379	8,000,000.00	7,974,333.33	99.679167	0.00	7,974,333.33
FHLB 0 3/6/2018	313385TX4	Wells Fargo	1/4/2018	1/5/2018	1.318	3,000,000.00	2,993,425.00	99.780833	0.00	2,993,425.00
FHLB 0 4/20/2018	313385VU7	Wells Fargo	1/17/2018	1/17/2018	1.425	4,000,000.00	3,985,326.67	99.633167	0.00	3,985,326.67
FHLB 0 4/20/2018	313385VU7	Hilltop Securities	1/10/2018	1/11/2018	1.421	5,000,000.00	4,980,543.75	99.610875	0.00	4,980,543.75
FHLB 0 4/27/2018	313385WB8	Wells Fargo	1/17/2018	1/17/2018	1.431	6,000,000.00	5,976,250.00	99.604167	0.00	5,976,250.00
FHLB 0 6/29/2018	313385YS9	Wells Fargo	2/5/2018	2/5/2018	1.529	14,000,000.00	13,914,880.00	99.392	0.00	13,914,880.00
FHLB 0 7/5/2018	313385YY6	Wells Fargo	1/9/2018	1/9/2018	1.582	186,000.00	184,564.23	99.228081	0.00	184,564.23
FHLB 0 8/1/2018	313385A30	Wells Fargo	2/1/2018	2/1/2018	1.638	13,000,000.00	12,893,788.19	99.182986	0.00	12,893,788.19
FHLB 0.875 3/19/2018	3130A7CX1	Wells Fargo	1/3/2018	1/4/2018	1.420	880,000.00	878,997.16	99.886041	2,245.83	881,242.99
FHLB 1.05 5/25/2018	3130A5H85	Wells Fargo	2/12/2018	2/13/2018	1.631	2,000,000.00	1,996,700.00	99.835	4,550.00	2,001,250.00
FHLB 1.25 7/27/2018	3130ABVG8	Wells Fargo	1/10/2018	1/11/2018	1.610	5,000,000.00	4,990,271.56	99.805431	28,472.22	5,018,743.78

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
FHLB 1.48 4/17/2018	3130A0QT0	Wells Fargo	1/8/2018	1/9/2018	1.420	1,000,000.00	1,000,150.00	100.015	3,371.11	1,003,521.11
FNMA 0.875 5/21/2018	3135G0WJ8	Wells Fargo	1/24/2018	1/24/2018	1.490	1,105,000.00	1,102,793.87	99.80035	1,692.03	1,104,485.90
FNMA 1.125 7/20/2018	3135G0E33	Wells Fargo	2/13/2018	2/14/2018	1.740	755,000.00	752,998.50	99.734901	566.25	753,564.75
Iberia Bank (LA) 1.8 4/17/2019	45083AHD7	Wells Fargo	1/9/2018	1/17/2018	1.800	245,000.00	245,000.00	100	0.00	245,000.00
Insbank 1.9 2/19/2020	45776NCE4	Hilltop Securities	12/8/2017	12/19/2017	1.900	245,000.00	245,000.00	100	0.00	245,000.00
Isabella Bank 2 12/23/2019	464209CN3	Hilltop Securities	12/12/2017	12/22/2017	2.000	245,000.00	245,000.00	100	0.00	245,000.00
Plus International Bank 1.85 3/13/2020	72940UJA4	Hilltop Securities	12/8/2017	12/13/2017	1.850	245,000.00	245,000.00	100	0.00	245,000.00
Regional Transportation Authority - Illinois 1.25	7599112M1	Wells Fargo	1/4/2018	1/8/2018	1.583	8,000,000.00	7,991,440.00	99.893	26,944.44	8,018,384.44
State of California 2.25 10/1/2019	13063DDD7	Wells Fargo	12/1/2017	12/5/2017	1.830	1,000,000.00	1,007,480.00	100.748	2,437.50	1,009,917.50
State of California 2.3 10/1/2020	13063DDE5	Wells Fargo	12/1/2017	12/5/2017	1.981	1,000,000.00	1,008,720.00	100.872	2,491.67	1,011,211.67
T-Bill 0 5/17/2018	912796PG8	Wells Fargo	1/16/2018	1/16/2018	1.436	4,000,000.00	3,981,043.33	99.526083	0.00	3,981,043.33
T-Bill 0 8/9/2018	912796PU7	Wells Fargo	2/14/2018	2/14/2018	1.748	16,000,000.00	15,866,240.00	99.164	0.00	15,866,240.00
T-Bill 0 8/9/2018	912796PU7	Wells Fargo	2/7/2018	2/8/2018	1.697	13,000,000.00	12,890,901.14	99.160778	0.00	12,890,901.14
T-Bond 0.625 4/30/2018	912828UZ1	Wells Fargo	1/8/2018	1/8/2018	1.390	5,000,000.00	4,988,190.92	99.763818	5,956.49	4,994,147.41
T-Bond 0.875 7/15/2018	912828XK1	Wells Fargo	1/9/2018	1/10/2018	1.570	5,000,000.00	4,982,291.48	99.64583	21,280.57	5,003,572.05
T-Bond 1.125 6/15/2018	912828XF2	Wells Fargo	1/29/2018	1/30/2018	1.460	6,000,000.00	5,992,484.57	99.874743	8,530.22	6,001,014.79
T-Bond 1.125 6/15/2018	912828XF2	Wells Fargo	1/16/2018	1/17/2018	1.450	9,000,000.00	8,988,043.27	99.867147	9,179.26	8,997,222.53
T-Note 0.75 10/31/2018	912828T83	Wells Fargo	12/15/2017	12/18/2017	1.670	1,000,000.00	992,107.03	99.210703	994.48	993,101.51
T-Note 0.75 3/31/2018	912828UU2	Wells Fargo	2/15/2018	2/16/2018	1.480	2,000,000.00	1,998,268.29	99.913415	5,728.02	2,003,996.31
T-Note 0.75 3/31/2018	912828UU2	Wells Fargo	12/26/2017	12/27/2017	1.390	28,000,000.00	27,953,707.01	99.834668	50,769.23	28,004,476.24
T-Note 0.75 3/31/2018	912828UU2	Wells Fargo	12/21/2017	12/21/2017	1.370	17,000,000.00	16,971,044.83	99.829675	28,722.53	16,999,767.36
T-Note 0.75 9/30/2018	912828T42	Wells Fargo	12/14/2017	12/15/2017	1.635	2,000,000.00	1,986,134.58	99.306729	3,131.87	1,989,266.45
T-Note 0.875 4/15/2019	912828Q52	Wells Fargo	12/7/2017	12/8/2017	1.730	1,500,000.00	1,482,933.15	98.86221	1,947.12	1,484,880.27
T-Note 0.875 9/15/2019	912828G4	Wells Fargo	12/7/2017	12/8/2017	1.775	1,500,000.00	1,476,598.04	98.439869	3,045.58	1,479,643.62
T-Note 1 10/15/2019	912828T59	Wells Fargo	12/1/2017	12/4/2017	1.739	2,000,000.00	1,972,981.71	98.649086	2,747.25	1,975,728.96
T-Note 1 11/30/2019	912828UB4	Wells Fargo	12/1/2017	12/4/2017	1.740	2,000,000.00	1,971,188.27	98.559414	219.78	1,971,408.05
T-Note 1 5/31/2018	912828VE7	Wells Fargo	1/29/2018	1/30/2018	1.450	7,000,000.00	6,989,522.80	99.850326	11,730.77	7,001,253.57
T-Note 1 8/15/2018	912828K82	Wells Fargo	2/12/2018	2/13/2018	1.740	11,000,000.00	10,959,211.81	99.629198	54,402.17	11,013,613.98
T-Note 1 8/31/2019	912828TN0	Wells Fargo	12/1/2017	12/4/2017	1.720	2,000,000.00	1,975,442.36	98.772118	5,248.62	1,980,690.98
T-Note 1.125 1/31/2019	912828V56	Wells Fargo	12/14/2017	12/15/2017	1.720	1,000,000.00	993,378.29	99.337829	4,188.18	997,566.47
T-Note 1.125 1/31/2019	912828V56	Wells Fargo	12/7/2017	12/8/2017	1.680	1,500,000.00	1,490,576.56	99.371771	5,961.28	1,496,537.84
T-Note 1.125 1/31/2019	912828V56	Wells Fargo	12/1/2017	12/4/2017	1.650	2,000,000.00	1,987,999.40	99.39997	7,703.80	1,995,703.20
T-Note 1.125 5/31/2019	912828SX9	Wells Fargo	12/1/2017	12/4/2017	1.705	2,000,000.00	1,983,015.24	99.150762	247.25	1,983,262.49
	912828A34	Wells Fargo	12/15/2017	12/18/2017	1.700	1,000,000.00	995,772.34	99.577234	618.13	996,390.47

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
T-Note 1.25 11/30/2018										
T-Note 1.25 12/31/2018	912828U99	Wells Fargo	12/14/2017	12/15/2017	1.710	250,000.00	248,815.13	99.526052	1,426.63	250,241.76
T-Note 1.25 4/30/2019	912828ST8	Wells Fargo	12/1/2017	12/4/2017	1.700	2,000,000.00	1,987,539.51	99.376976	2,348.07	1,989,887.58
T-Note 1.25 6/30/2019	912828XV7	Wells Fargo	12/1/2017	12/4/2017	1.710	2,000,000.00	1,985,771.22	99.288561	10,665.76	1,996,436.98
T-Note 1.25 8/31/2019	9128282T6	Wells Fargo	12/14/2017	12/15/2017	1.780	1,000,000.00	991,120.14	99.112014	3,660.22	994,780.36
T-Note 1.375 1/31/2020	912828UL2	Wells Fargo	12/7/2017	12/8/2017	1.800	500,000.00	495,541.63	99.108326	2,428.67	497,970.30
T-Note 1.375 10/31/2020	912828L99	Wells Fargo	12/7/2017	12/8/2017	1.890	500,000.00	492,776.04	98.555208	721.69	493,497.73
T-Note 1.375 2/28/2019	912828SH4	Wells Fargo	12/14/2017	12/15/2017	1.725	1,000,000.00	995,829.13	99.582913	4,026.24	999,855.37
T-Note 1.375 2/28/2019	912828SH4	Wells Fargo	12/1/2017	12/4/2017	1.670	2,000,000.00	1,992,788.72	99.639436	7,216.85	2,000,005.57
T-Note 1.375 2/29/2020	912828J50	Wells Fargo	12/7/2017	12/8/2017	1.820	500,000.00	495,162.69	99.032538	1,880.18	497,042.87
T-Note 1.375 3/31/2020	912828J84	Wells Fargo	12/7/2017	12/8/2017	1.825	500,000.00	494,928.52	98.985704	1,303.23	496,231.75
T-Note 1.375 4/30/2020	912828K58	Wells Fargo	12/7/2017	12/8/2017	1.825	500,000.00	494,748.07	98.949614	721.69	495,469.76
T-Note 1.375 6/30/2018	912828VK3	Wells Fargo	1/29/2018	1/30/2018	1.510	8,000,000.00	7,995,466.17	99.943327	9,116.02	8,004,582.19
T-Note 1.375 6/30/2018	912828VK3	Wells Fargo	12/15/2017	12/18/2017	1.470	1,000,000.00	999,493.63	99.949363	6,389.27	1,005,882.90
T-Note 1.375 7/31/2018	912828VQ0	Wells Fargo	1/2/2018	1/3/2018	1.570	20,000,000.00	19,977,651.42	99.888257	116,576.09	20,094,227.51
T-Note 1.375 7/31/2018	912828VQ0	Wells Fargo	12/15/2017	12/18/2017	1.540	1,000,000.00	998,981.66	99.898166	5,230.98	1,004,212.64
T-Note 1.375 7/31/2018	912828VQ0	Wells Fargo	12/14/2017	12/15/2017	1.535	250,000.00	249,749.82	99.899928	1,279.72	251,029.54
T-Note 1.375 7/31/2019	9128282K5	Wells Fargo	12/14/2017	12/15/2017	1.765	1,000,000.00	993,763.54	99.376354	5,118.89	998,882.43
T-Note 1.375 8/31/2020	912828L32	Wells Fargo	12/7/2017	12/8/2017	1.865	500,000.00	493,512.49	98.702498	1,880.18	495,392.67
T-Note 1.375 9/30/2018	912828RH5	Wells Fargo	12/15/2017	12/18/2017	1.640	1,000,000.00	997,939.86	99.793986	2,984.20	1,000,924.06
T-Note 1.375 9/30/2020	912828L65	Wells Fargo	12/7/2017	12/8/2017	1.870	500,000.00	493,250.69	98.650138	1,303.23	494,553.92
T-Note 1.5 10/31/2019	912828F62	Wells Fargo	12/7/2017	12/8/2017	1.780	1,500,000.00	1,492,199.41	99.479961	2,361.88	1,494,561.29
T-Note 1.5 11/30/2019	912828G61	Wells Fargo	12/7/2017	12/8/2017	1.780	1,500,000.00	1,491,870.25	99.458017	494.51	1,492,364.76
T-Note 1.5 2/28/2019	912828C24	Wells Fargo	12/7/2017	12/8/2017	1.700	1,500,000.00	1,496,361.97	99.757465	6,153.31	1,502,515.28
T-Note 1.5 3/31/2019	912828SN1	Wells Fargo	12/1/2017	12/4/2017	1.700	2,000,000.00	1,994,780.49	99.739025	5,357.14	2,000,137.63
T-Note 1.5 5/31/2019	912828WL0	Wells Fargo	12/14/2017	12/15/2017	1.760	1,000,000.00	996,269.11	99.626911	618.13	996,887.24
T-Note 1.5 5/31/2019	912828WL0	Wells Fargo	12/7/2017	12/8/2017	1.740	1,500,000.00	1,494,767.34	99.651156	494.51	1,495,261.85
T-Note 1.5 5/31/2020	912828XE5	Wells Fargo	12/7/2017	12/8/2017	1.850	500,000.00	495,779.68	99.155936	164.84	495,944.52
T-Note 1.5 7/15/2020	9128282J8	Wells Fargo	12/7/2017	12/8/2017	1.860	500,000.00	495,443.55	99.08871	2,975.54	498,419.09
T-Note 1.5 8/31/2018	912828RE2	Wells Fargo	2/14/2018	2/15/2018	1.800	20,000,000.00	19,968,097.50	99.840488	139,226.52	20,107,324.02
T-Note 1.5 8/31/2018	912828RE2	Wells Fargo	12/15/2017	12/18/2017	1.590	1,000,000.00	999,369.82	99.936982	4,516.57	1,003,886.39
T-Note 1.625 11/30/2020	912828M98	Wells Fargo	12/7/2017	12/8/2017	1.900	500,000.00	496,036.37	99.207274	178.57	496,214.94
T-Note 1.625 12/31/2019	912828G95	Wells Fargo	12/7/2017	12/8/2017	1.800	1,500,000.00	1,494,702.56	99.646837	10,664.06	1,505,366.62
	912828G95	Wells Fargo	12/1/2017	12/4/2017	1.749	2,000,000.00	1,994,922.36	99.746118	13,865.49	2,008,787.85

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
T-Note 1.625 12/31/2019										
T-Note 1.625 3/31/2019	912828C65	Wells Fargo	12/14/2017	12/15/2017	1.739	1,000,000.00	998,529.39	99.852939	3,392.86	1,001,922.25
T-Note 1.625 3/31/2019	912828C65	Wells Fargo	12/7/2017	12/8/2017	1.720	1,500,000.00	1,498,149.04	99.876603	4,620.54	1,502,769.58
T-Note 1.625 4/30/2019	912828D23	Wells Fargo	12/14/2017	12/15/2017	1.749	1,000,000.00	998,301.62	99.830162	2,020.03	1,000,321.65
T-Note 1.625 6/30/2019	912828WS5	Wells Fargo	12/14/2017	12/15/2017	1.760	1,000,000.00	997,950.39	99.795039	7,418.48	1,005,368.87
T-Note 1.625 6/30/2019	912828WS5	Wells Fargo	12/7/2017	12/8/2017	1.755	1,500,000.00	1,497,001.62	99.800108	10,664.06	1,507,665.68
T-Note 1.625 6/30/2020	912828XH8	Wells Fargo	12/7/2017	12/8/2017	1.855	500,000.00	497,132.97	99.426594	3,554.69	500,687.66
T-Note 1.625 7/31/2019	912828WW6	Wells Fargo	12/7/2017	12/8/2017	1.755	1,500,000.00	1,496,837.38	99.789159	8,610.73	1,505,448.11
T-Note 1.625 7/31/2019	912828WW6	Wells Fargo	12/1/2017	12/4/2017	1.715	2,000,000.00	1,997,055.70	99.852785	11,127.72	2,008,183.42
T-Note 1.625 8/31/2019	912828D80	Wells Fargo	12/7/2017	12/8/2017	1.770	1,500,000.00	1,496,304.34	99.753623	6,666.09	1,502,970.43
T-Note 1.75 9/30/2019	912828F39	Wells Fargo	12/1/2017	12/4/2017	1.730	2,000,000.00	2,000,696.88	100.034844	6,250.00	2,006,946.88
Sub Total / Average						377,091,000.00	375,838,454.47		742,797.73	376,581,252.20

Deposit

Logic LGIP	LOGIC01	None	2/28/2018	2/28/2018	0.000	6,629.22	6,629.22	100	0.00	6,629.22
Logic LGIP	LOGIC01	None	1/31/2018	1/31/2018	0.000	7,018.99	7,018.99	100	0.00	7,018.99
Logic LGIP	LOGIC01	None	12/29/2017	12/29/2017	0.000	14,805.51	14,805.51	100	0.00	14,805.51
TexasDaily LGIP	TEXASDAILY	None	2/28/2018	2/28/2018	0.000	15,834.04	15,834.04	100	0.00	15,834.04
TexasDaily LGIP	TEXASDAILY	None	1/31/2018	1/31/2018	0.000	18,266.83	18,266.83	100	0.00	18,266.83
TexasDaily LGIP	TEXASDAILY	None	12/29/2017	12/29/2017	0.000	18,609.74	18,609.74	100	0.00	18,609.74
TexPool LGIP	TEXPOOL	None	2/28/2018	2/28/2018	0.000	29,691.82	29,691.82	100	0.00	29,691.82
TexPool LGIP	TEXPOOL	None	1/31/2018	1/31/2018	0.000	21,314.34	21,314.34	100	0.00	21,314.34
TexPool LGIP	TEXPOOL	None	1/31/2018	1/31/2018	0.000	32,000,000.00	32,000,000.00	100	0.00	32,000,000.00
TexPool LGIP	TEXPOOL	None	12/29/2017	12/29/2017	0.000	31,212.31	31,212.31	100	0.00	31,212.31
TexStar LGIP	TEXSTAR	None	2/28/2018	2/28/2018	0.000	15,003.74	15,003.74	100	0.00	15,003.74
TexStar LGIP	TEXSTAR	None	1/31/2018	1/31/2018	0.000	15,833.52	15,833.52	100	0.00	15,833.52
TexStar LGIP	TEXSTAR	None	12/29/2017	12/29/2017	0.000	22,202.62	22,202.62	100	0.00	22,202.62
Wells Fargo MM	WFCITY	None	2/28/2018	2/28/2018	0.000	6,173.53	6,173.53	100	0.00	6,173.53
Wells Fargo MM	WFCITY	None	2/16/2018	2/16/2018	0.000	6,000,000.00	6,000,000.00	100	0.00	6,000,000.00
Wells Fargo MM	WFCITY	None	2/9/2018	2/9/2018	0.000	10,000,000.00	10,000,000.00	100	0.00	10,000,000.00
Wells Fargo MM	WFCITY	None	2/6/2018	2/6/2018	0.000	28,000,000.00	28,000,000.00	100	0.00	28,000,000.00
Wells Fargo MM	WFCITY	None	2/2/2018	2/2/2018	0.000	14,000,000.00	14,000,000.00	100	0.00	14,000,000.00
Wells Fargo MM	WFCITY	None	1/31/2018	1/31/2018	0.000	6,148.89	6,148.89	100	0.00	6,148.89
Wells Fargo MM	WFCITY	None	1/31/2018	1/31/2018	0.000	13,000,000.00	13,000,000.00	100	0.00	13,000,000.00
Wells Fargo MM	WFCITY	None	1/26/2018	1/26/2018	0.000	3,000,000.00	3,000,000.00	100	0.00	3,000,000.00
Wells Fargo MM	WFCITY	None	1/24/2018	1/24/2018	0.000	10,000,000.00	10,000,000.00	100	0.00	10,000,000.00
Wells Fargo MM	WFCITY	None	1/23/2018	1/23/2018	0.000	4,000,000.00	4,000,000.00	100	0.00	4,000,000.00
Wells Fargo MM	WFCITY	None	1/18/2018	1/18/2018	0.000	1,000,000.00	1,000,000.00	100	0.00	1,000,000.00
Wells Fargo MM	WFCITY	None	1/12/2018	1/12/2018	0.000	11,000,000.00	11,000,000.00	100	0.00	11,000,000.00
Wells Fargo MM	WFCITY	None	1/5/2018	1/5/2018	0.000	7,000,000.00	7,000,000.00	100	0.00	7,000,000.00
Wells Fargo MM	WFCITY	None	12/29/2017	12/29/2017	0.000	8,789.57	8,789.57	100	0.00	8,789.57
Wells Fargo MM	WFCITY	None	12/28/2017	12/28/2017	0.000	11,000,000.00	11,000,000.00	100	0.00	11,000,000.00
Wells Fargo MM	WFCITY	None	12/26/2017	12/26/2017	0.000	11,000,000.00	11,000,000.00	100	0.00	11,000,000.00
Wells Fargo MM	WFCITY	None	12/21/2017	12/21/2017	0.000	25,000,000.00	25,000,000.00	100	0.00	25,000,000.00
Sub Total / Average						186,237,534.67	186,237,534.67		0.00	186,237,534.67

Interest

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
1ST TRUST BANK INC 1.4 9/28/2018	33732TAZ5	None	2/28/2018	2/28/2018	0.000	0.00	0.00		281.92	281.92
1ST TRUST BANK INC 1.4 9/28/2018	33732TAZ5	None	1/29/2018	1/29/2018	0.000	0.00	0.00		291.32	291.32
1ST TRUST BANK INC 1.4 9/28/2018	33732TAZ5	None	12/29/2017	12/29/2017	0.000	0.00	0.00		281.92	281.92
Access Bank, Omaha NE 1.45 11/23/2018	00435JAV5	None	2/22/2018	2/22/2018	0.000	0.00	0.00		301.72	301.72
Access Bank, Omaha NE 1.45 11/23/2018	00435JAV5	None	1/22/2018	1/22/2018	0.000	0.00	0.00		301.72	301.72
Access Bank, Omaha NE 1.45 11/23/2018	00435JAV5	None	12/22/2017	12/22/2017	0.000	0.00	0.00		291.99	291.99
American National Bank MN 1.45 11/15/2018	02769QCC1	None	2/15/2018	2/15/2018	0.000	0.00	0.00		301.72	301.72
American National Bank MN 1.45 11/15/2018	02769QCC1	None	1/15/2018	1/15/2018	0.000	0.00	0.00		301.72	301.72
American National Bank MN 1.45 11/15/2018	02769QCC1	None	12/15/2017	12/15/2017	0.000	0.00	0.00		291.99	291.99
American Plus Bank NA 1.4 10/11/2018	02905LAR6	None	2/11/2018	2/11/2018	0.000	0.00	0.00		291.32	291.32
American Plus Bank NA 1.4 10/11/2018	02905LAR6	None	1/11/2018	1/11/2018	0.000	0.00	0.00		291.32	291.32
American Plus Bank NA 1.4 10/11/2018	02905LAR6	None	12/11/2017	12/11/2017	0.000	0.00	0.00		281.92	281.92
BANK OF HOPE 1.6 3/22/2019	062683AN7	None	2/22/2018	2/22/2018	0.000	0.00	0.00		332.93	332.93
BANK OF HOPE 1.6 3/22/2019	062683AN7	None	1/22/2018	1/22/2018	0.000	0.00	0.00		332.93	332.93
BANK OF HOPE 1.6 3/22/2019	062683AN7	None	12/22/2017	12/22/2017	0.000	0.00	0.00		322.19	322.19
Bank of Kremlin 1.45 11/16/2018	063046AE6	None	2/17/2018	2/17/2018	0.000	0.00	0.00		301.72	301.72
Bank of Kremlin 1.45 11/16/2018	063046AE6	None	1/17/2018	1/17/2018	0.000	0.00	0.00		301.72	301.72
Bank of Kremlin 1.45 11/16/2018	063046AE6	None	12/17/2017	12/17/2017	0.000	0.00	0.00		291.99	291.99
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	None	2/22/2018	2/22/2018	0.000	0.00	0.00		332.93	332.93
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	None	1/22/2018	1/22/2018	0.000	0.00	0.00		332.93	332.93
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	None	12/22/2017	12/22/2017	0.000	0.00	0.00		322.19	322.19
Bank of Tennessee 1.9 3/23/2020	065284FW6	None	2/22/2018	2/22/2018	0.000	0.00	0.00		395.36	395.36
Bank of Tennessee 1.9 3/23/2020	065284FW6	None	1/22/2018	1/22/2018	0.000	0.00	0.00		395.36	395.36
Bank of the Panhandle 1.65 9/30/2019	064302BC5	None	2/28/2018	2/28/2018	0.000	0.00	0.00		332.26	332.26
Bank of the Panhandle 1.65 9/30/2019	064302BC5	None	1/29/2018	1/29/2018	0.000	0.00	0.00		343.34	343.34
Bank of the Panhandle 1.65 9/30/2019	064302BC5	None	12/29/2017	12/29/2017	0.000	0.00	0.00		332.26	332.26

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Bankers Bank Oklahoma OK 1.6 5/31/2019	06610QDL2	None	2/28/2018	2/28/2018	0.000	0.00	0.00		300.71	300.71
Bankers Bank Oklahoma OK 1.6 5/31/2019	06610QDL2	None	1/31/2018	1/31/2018	0.000	0.00	0.00		332.93	332.93
Bankers Bank Oklahoma OK 1.6 5/31/2019	06610QDL2	None	12/31/2017	12/31/2017	0.000	0.00	0.00		332.93	332.93
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	None	2/4/2018	2/4/2018	0.000	0.00	0.00		343.34	343.34
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	None	1/4/2018	1/4/2018	0.000	0.00	0.00		343.34	343.34
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	None	12/4/2017	12/4/2017	0.000	0.00	0.00		332.26	332.26
BIDDEFORD SAVINGS BANK 1.35 9/6/2018	08883ABG6	None	2/6/2018	2/6/2018	0.000	0.00	0.00		280.91	280.91
BIDDEFORD SAVINGS BANK 1.35 9/6/2018	08883ABG6	None	1/6/2018	1/6/2018	0.000	0.00	0.00		280.91	280.91
BIDDEFORD SAVINGS BANK 1.35 9/6/2018	08883ABG6	None	12/6/2017	12/6/2017	0.000	0.00	0.00		271.85	271.85
BLC Community Bank 1.7 9/30/2019	05549CGP9	None	2/28/2018	2/28/2018	0.000	0.00	0.00		330.92	330.92
BLC Community Bank 1.7 9/30/2019	05549CGP9	None	1/30/2018	1/30/2018	0.000	0.00	0.00		353.74	353.74
BLC Community Bank 1.7 9/30/2019	05549CGP9	None	12/30/2017	12/30/2017	0.000	0.00	0.00		342.33	342.33
Boston Private Bank & TR 1.6 5/14/2019	101120DR1	None	2/14/2018	2/14/2018	0.000	0.00	0.00		332.93	332.93
Boston Private Bank & TR 1.6 5/14/2019	101120DR1	None	1/14/2018	1/14/2018	0.000	0.00	0.00		332.93	332.93
Boston Private Bank & TR 1.6 5/14/2019	101120DR1	None	12/14/2017	12/14/2017	0.000	0.00	0.00		322.19	322.19
Brand Banking Co 1.5 11/28/2018	105245HJ6	None	2/28/2018	2/28/2018	0.000	0.00	0.00		302.05	302.05
Brand Banking Co 1.5 11/28/2018	105245HJ6	None	1/29/2018	1/29/2018	0.000	0.00	0.00		312.12	312.12
Brand Banking Co 1.5 11/28/2018	105245HJ6	None	12/29/2017	12/29/2017	0.000	0.00	0.00		302.05	302.05
Brickell Bank 2 12/27/2019	10801DAM3	None	2/28/2018	2/28/2018	0.000	0.00	0.00		402.74	402.74
Brickell Bank 2 12/27/2019	10801DAM3	None	1/29/2018	1/29/2018	0.000	0.00	0.00		416.16	416.16
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	2/15/2018	2/15/2018	0.000	0.00	0.00		364.14	364.14
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	1/15/2018	1/15/2018	0.000	0.00	0.00		364.14	364.14
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	12/15/2017	12/15/2017	0.000	0.00	0.00		352.40	352.40
Capital Bank (AR) 2 2/19/2020	139797GJ7	None	2/19/2018	2/19/2018	0.000	0.00	0.00		416.16	416.16
Capital One Bank 1.75 8/30/2019	1404204T4	None	2/28/2018	2/28/2018	0.000	0.00	0.00		2,137.88	2,137.88
Capital One NA 1.75 8/30/2019	14042RHP9	None	2/28/2018	2/28/2018	0.000	0.00	0.00		2,137.88	2,137.88
Cardinal Bank VA 1.3 3/23/2018	14147VFA9	None	2/23/2018	2/23/2018	0.000	0.00	0.00		270.51	270.51

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Cardinal Bank VA 1.3 3/23/2018	14147VFA9	None	1/23/2018	1/23/2018	0.000	0.00	0.00		270.51	270.51
Cardinal Bank VA 1.3 3/23/2018	14147VFA9	None	12/23/2017	12/23/2017	0.000	0.00	0.00		261.78	261.78
Carolina Alliance Bank 2 1/21/2020	14376RBB2	None	2/19/2018	2/19/2018	0.000	0.00	0.00		416.16	416.16
CATHAY BANK 1.6 3/7/2019	149159LF0	None	2/7/2018	2/7/2018	0.000	0.00	0.00		332.93	332.93
CATHAY BANK 1.6 3/7/2019	149159LF0	None	1/7/2018	1/7/2018	0.000	0.00	0.00		332.93	332.93
CATHAY BANK 1.6 3/7/2019	149159LF0	None	12/7/2017	12/7/2017	0.000	0.00	0.00		322.19	322.19
CITIZENS COMMUNITY FEDER 1.4 9/27/2018	17490BAK2	None	2/27/2018	2/27/2018	0.000	0.00	0.00		291.32	291.32
CITIZENS COMMUNITY FEDER 1.4 9/27/2018	17490BAK2	None	1/27/2018	1/27/2018	0.000	0.00	0.00		291.32	291.32
CITIZENS COMMUNITY FEDER 1.4 9/27/2018	17490BAK2	None	12/27/2017	12/27/2017	0.000	0.00	0.00		281.92	281.92
Citizens First Bank 1.65 8/22/2019	17462TBB6	None	2/22/2018	2/22/2018	0.000	0.00	0.00		343.34	343.34
Citizens First Bank 1.65 8/22/2019	17462TBB6	None	1/22/2018	1/22/2018	0.000	0.00	0.00		343.34	343.34
Citizens First Bank 1.65 8/22/2019	17462TBB6	None	12/22/2017	12/22/2017	0.000	0.00	0.00		332.26	332.26
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	2/22/2018	2/22/2018	0.000	0.00	0.00		364.14	364.14
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	1/22/2018	1/22/2018	0.000	0.00	0.00		364.14	364.14
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	12/22/2017	12/22/2017	0.000	0.00	0.00		352.40	352.40
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	None	2/15/2018	2/15/2018	0.000	0.00	0.00		374.55	374.55
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	None	1/15/2018	1/15/2018	0.000	0.00	0.00		374.55	374.55
Columbus D 2.61 8/15/2019	199492HB8	None	2/15/2018	2/15/2018	0.000	0.00	0.00	13,050.00		13,050.00
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	None	2/6/2018	2/6/2018	0.000	0.00	0.00		322.53	322.53
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	None	1/6/2018	1/6/2018	0.000	0.00	0.00		322.53	322.53
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	None	12/6/2017	12/6/2017	0.000	0.00	0.00		312.12	312.12
Commonwealth Co-Op Bank MA 1.5 2/7/2019	202766AR2	None	2/7/2018	2/7/2018	0.000	0.00	0.00		312.12	312.12
Commonwealth Co-Op Bank MA 1.5 2/7/2019	202766AR2	None	1/7/2018	1/7/2018	0.000	0.00	0.00		312.12	312.12
Commonwealth Co-Op Bank MA 1.5 2/7/2019	202766AR2	None	12/7/2017	12/7/2017	0.000	0.00	0.00		302.05	302.05
ConnectOne Bank 1.95 6/15/2020	20786ABX2	None	2/13/2018	2/13/2018	0.000	0.00	0.00		405.76	405.76
ConnectOne Bank 1.95 6/15/2020	20786ABX2	None	1/13/2018	1/13/2018	0.000	0.00	0.00		405.76	405.76

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Cook SD 5.2 12/1/2018	214613HY0	None	12/1/2017	12/1/2017	0.000	0.00	0.00		6,500.00	6,500.00
Cornerstone Community BA 1.3 8/30/2018	219240BN7	None	2/28/2018	2/28/2018	0.000	0.00	0.00		253.05	253.05
Cornerstone Community BA 1.3 8/30/2018	219240BN7	None	1/30/2018	1/30/2018	0.000	0.00	0.00		270.51	270.51
Cornerstone Community BA 1.3 8/30/2018	219240BN7	None	12/30/2017	12/30/2017	0.000	0.00	0.00		261.78	261.78
Crescom Bank 1.7 11/29/2019	225862DH1	None	2/28/2018	2/28/2018	0.000	0.00	0.00		342.33	342.33
Crescom Bank 1.7 11/29/2019	225862DH1	None	1/29/2018	1/29/2018	0.000	0.00	0.00		353.74	353.74
Crescom Bank 1.7 11/29/2019	225862DH1	None	12/29/2017	12/29/2017	0.000	0.00	0.00		342.33	342.33
Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	2/20/2018	2/20/2018	0.000	0.00	0.00		353.74	353.74
Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	1/20/2018	1/20/2018	0.000	0.00	0.00		353.74	353.74
Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	12/20/2017	12/20/2017	0.000	0.00	0.00		342.33	342.33
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	None	2/2/2018	2/2/2018	0.000	0.00	0.00		395.36	395.36
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	None	2/20/2018	2/20/2018	0.000	0.00	0.00		343.34	343.34
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	None	1/20/2018	1/20/2018	0.000	0.00	0.00		343.34	343.34
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	None	12/20/2017	12/20/2017	0.000	0.00	0.00		332.26	332.26
Douglas SD 1.294 12/15/2018	259417FS7	None	12/15/2017	12/15/2017	0.000	0.00	0.00		1,617.50	1,617.50
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	None	2/28/2018	2/28/2018	0.000	0.00	0.00		353.74	353.74
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	None	1/28/2018	1/28/2018	0.000	0.00	0.00		353.74	353.74
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	None	12/28/2017	12/28/2017	0.000	0.00	0.00		342.33	342.33
ENTERPRISE BANK/PA 1.5 9/28/2018	29367RJU1	None	2/28/2018	2/28/2018	0.000	0.00	0.00		302.05	302.05
ENTERPRISE BANK/PA 1.5 9/28/2018	29367RJU1	None	1/29/2018	1/29/2018	0.000	0.00	0.00		312.12	312.12
ENTERPRISE BANK/PA 1.5 9/28/2018	29367RJU1	None	12/29/2017	12/29/2017	0.000	0.00	0.00		302.05	302.05
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	None	2/27/2018	2/27/2018	0.000	0.00	0.00		332.93	332.93
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	None	1/27/2018	1/27/2018	0.000	0.00	0.00		332.93	332.93
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	None	12/27/2017	12/27/2017	0.000	0.00	0.00		322.19	322.19
Fairfield National Bank 1.65 8/30/2019	304549BA5	None	2/28/2018	2/28/2018	0.000	0.00	0.00		321.18	321.18
Fairfield National Bank 1.65 8/30/2019	304549BA5	None	1/30/2018	1/30/2018	0.000	0.00	0.00		343.34	343.34
	304549BA5	None	12/30/2017	12/30/2017	0.000	0.00	0.00		332.26	332.26

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Fairfield National Bank 1.65 8/30/2019										
FAMC 1.52 7/15/2019-18	3132X0WA5	None	1/15/2018	1/15/2018	0.000	0.00	0.00		6,375.56	6,375.56
FAMC 1.65 12/20/2019	3132X0MF5	None	12/20/2017	12/20/2017	0.000	0.00	0.00		4,950.00	4,950.00
FAMC 1.75 7/27/2020	3132X0NU1	None	1/27/2018	1/27/2018	0.000	0.00	0.00		7,000.00	7,000.00
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	None	2/21/2018	2/21/2018	0.000	0.00	0.00		405.76	405.76
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	None	1/21/2018	1/21/2018	0.000	0.00	0.00		405.76	405.76
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	None	2/15/2018	2/15/2018	0.000	0.00	0.00		364.14	364.14
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	None	1/15/2018	1/15/2018	0.000	0.00	0.00		364.14	364.14
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	None	2/22/2018	2/22/2018	0.000	0.00	0.00		384.95	384.95
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	None	1/22/2018	1/22/2018	0.000	0.00	0.00		384.95	384.95
FFCB 1.12 6/27/2019-18	3133EGHD0	None	12/27/2017	12/27/2017	0.000	0.00	0.00		11,200.00	11,200.00
FHLB 1.25 7/27/2018	3130ABVG8	None	1/27/2018	1/27/2018	0.000	0.00	0.00		31,250.00	31,250.00
FHLB 1.27 2/27/2019	3130AAV62	None	2/27/2018	2/27/2018	0.000	0.00	0.00		6,350.00	6,350.00
FHLB 1.375 7/26/2019-19	3130ABB21	None	1/26/2018	1/26/2018	0.000	0.00	0.00		6,875.00	6,875.00
FHLB 1.75 12/14/2018	313376BR5	None	12/14/2017	12/14/2017	0.000	0.00	0.00		8,750.00	8,750.00
FHLMC 0.75 1/12/2018	3137EADN6	None	1/12/2018	1/12/2018	0.000	0.00	0.00		2,981.25	2,981.25
FHLMC 1.1 6/28/2019-17	3134G9G84	None	12/28/2017	12/28/2017	0.000	0.00	0.00		5,500.00	5,500.00
FHLMC 1.3 8/23/2019	3134G93S4	None	2/23/2018	2/23/2018	0.000	0.00	0.00		1,625.00	1,625.00
FHLMC 2 7/30/2019	3134G3JM3	None	1/30/2018	1/30/2018	0.000	0.00	0.00		10,000.00	10,000.00
FIRST BANK NC 1.6 9/30/2019	31931TET8	None	2/28/2018	2/28/2018	0.000	0.00	0.00		322.19	322.19
FIRST BANK NC 1.6 9/30/2019	31931TET8	None	1/29/2018	1/29/2018	0.000	0.00	0.00		332.93	332.93
FIRST BANK NC 1.6 9/30/2019	31931TET8	None	12/29/2017	12/29/2017	0.000	0.00	0.00		322.19	322.19
First BK Owasso 1.55 2/28/2019	31927LAF5	None	2/28/2018	2/28/2018	0.000	0.00	0.00		301.72	301.72
First BK Owasso 1.55 2/28/2019	31927LAF5	None	1/30/2018	1/30/2018	0.000	0.00	0.00		322.53	322.53
First BK Owasso 1.55 2/28/2019	31927LAF5	None	12/30/2017	12/30/2017	0.000	0.00	0.00		312.12	312.12
First Citrus Bank 1.4 10/26/2018	319590CX1	None	2/27/2018	2/27/2018	0.000	0.00	0.00		291.32	291.32
First Citrus Bank 1.4 10/26/2018	319590CX1	None	1/27/2018	1/27/2018	0.000	0.00	0.00		291.32	291.32
First Citrus Bank 1.4 10/26/2018	319590CX1	None	12/27/2017	12/27/2017	0.000	0.00	0.00		281.92	281.92
First General Bank 1.2 9/28/2018	320337BJ6	None	2/28/2018	2/28/2018	0.000	0.00	0.00		233.59	233.59

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First General Bank 1.2 9/28/2018	320337BJ6	None	1/30/2018	1/30/2018	0.000	0.00	0.00		249.70	249.70
First General Bank 1.2 9/28/2018	320337BJ6	None	12/30/2017	12/30/2017	0.000	0.00	0.00		241.64	241.64
First National Bank South Cali 1.4 11/16/2018	32115RBB0	None	2/17/2018	2/17/2018	0.000	0.00	0.00		291.32	291.32
First National Bank South Cali 1.4 11/16/2018	32115RBB0	None	1/17/2018	1/17/2018	0.000	0.00	0.00		291.32	291.32
First National Bank South Cali 1.4 11/16/2018	32115RBB0	None	12/17/2017	12/17/2017	0.000	0.00	0.00		281.92	281.92
First State Bank Dequeen 1.5 6/28/2019	336460CC2	None	2/28/2018	2/28/2018	0.000	0.00	0.00		291.99	291.99
First State Bank Dequeen 1.5 6/28/2019	336460CC2	None	1/30/2018	1/30/2018	0.000	0.00	0.00		312.12	312.12
First State Bank Dequeen 1.5 6/28/2019	336460CC2	None	12/30/2017	12/30/2017	0.000	0.00	0.00		302.05	302.05
FLORIDA CAPITAL BANK 1.5 9/28/2018	340569GB2	None	2/28/2018	2/28/2018	0.000	0.00	0.00		302.05	302.05
FLORIDA CAPITAL BANK 1.5 9/28/2018	340569GB2	None	1/29/2018	1/29/2018	0.000	0.00	0.00		312.12	312.12
FLORIDA CAPITAL BANK 1.5 9/28/2018	340569GB2	None	12/29/2017	12/29/2017	0.000	0.00	0.00		302.05	302.05
FLORIDA ST BRD ADMIN FIN CORP REV 2.163 7/1/2019	341271AA2	None	1/1/2018	1/1/2018	0.000	0.00	0.00		10,815.00	10,815.00
Florida State 4.5 6/1/2018	341426F25	None	12/1/2017	12/1/2017	0.000	0.00	0.00		45,562.50	45,562.50
FNMA 1.2 1/29/2019-17	3135G0G31	None	1/29/2018	1/29/2018	0.000	0.00	0.00		6,000.00	6,000.00
FNMA 1.375 1/28/2019	3135G0H63	None	1/28/2018	1/28/2018	0.000	0.00	0.00		6,875.00	6,875.00
FNMA 1.7 2/27/2019	3136FTS67	None	2/27/2018	2/27/2018	0.000	0.00	0.00		8,500.00	8,500.00
Franklin Synergy Bank 1.7 6/28/2019	35471TDR0	None	2/28/2018	2/28/2018	0.000	0.00	0.00		330.92	330.92
Franklin Synergy Bank 1.7 6/28/2019	35471TDR0	None	1/30/2018	1/30/2018	0.000	0.00	0.00		353.74	353.74
Franklin Synergy Bank 1.7 6/28/2019	35471TDR0	None	12/30/2017	12/30/2017	0.000	0.00	0.00		342.33	342.33
Frontier Bank IA 1.4 10/9/2018	359067CQ6	None	2/6/2018	2/6/2018	0.000	0.00	0.00		291.32	291.32
Frontier Bank IA 1.4 10/9/2018	359067CQ6	None	1/6/2018	1/6/2018	0.000	0.00	0.00		291.32	291.32
Frontier Bank IA 1.4 10/9/2018	359067CQ6	None	12/6/2017	12/6/2017	0.000	0.00	0.00		281.92	281.92
Goldman Sachs Bank USA 1.6 2/28/2019	38148PNR4	None	2/28/2018	2/28/2018	0.000	0.00	0.00		1,954.63	1,954.63
GRAND BANK 1.35 9/5/2018	38522AAX4	None	2/5/2018	2/5/2018	0.000	0.00	0.00		280.91	280.91
GRAND BANK 1.35 9/5/2018	38522AAX4	None	1/5/2018	1/5/2018	0.000	0.00	0.00		280.91	280.91
GRAND BANK 1.35 9/5/2018	38522AAX4	None	12/5/2017	12/5/2017	0.000	0.00	0.00		271.85	271.85
Great Southern Bank 1.5 1/15/2019	39120VRZ9	None	2/15/2018	2/15/2018	0.000	0.00	0.00		312.12	312.12

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Great Southern Bank 1.5 1/15/2019	39120VRZ9	None	1/15/2018	1/15/2018	0.000	0.00	0.00		312.12	312.12
Great Southern Bank 1.5 1/15/2019	39120VRZ9	None	12/15/2017	12/15/2017	0.000	0.00	0.00		302.05	302.05
GUARANTY B&T CO DENVER 1.6 6/13/2019	400820CD6	None	2/13/2018	2/13/2018	0.000	0.00	0.00		332.93	332.93
GUARANTY B&T CO DENVER 1.6 6/13/2019	400820CD6	None	1/13/2018	1/13/2018	0.000	0.00	0.00		332.93	332.93
GUARANTY B&T CO DENVER 1.6 6/13/2019	400820CD6	None	12/13/2017	12/13/2017	0.000	0.00	0.00		322.19	322.19
Hanmi Bank 1.6 4/25/2019	410493CF5	None	2/25/2018	2/25/2018	0.000	0.00	0.00		332.93	332.93
Hanmi Bank 1.6 4/25/2019	410493CF5	None	1/25/2018	1/25/2018	0.000	0.00	0.00		332.93	332.93
Hanmi Bank 1.6 4/25/2019	410493CF5	None	12/25/2017	12/25/2017	0.000	0.00	0.00		322.19	322.19
Henry County Bank OH 1.4 10/25/2018	426336BK8	None	2/25/2018	2/25/2018	0.000	0.00	0.00		291.32	291.32
Henry County Bank OH 1.4 10/25/2018	426336BK8	None	1/25/2018	1/25/2018	0.000	0.00	0.00		291.32	291.32
Henry County Bank OH 1.4 10/25/2018	426336BK8	None	12/25/2017	12/25/2017	0.000	0.00	0.00		281.92	281.92
Home Exchange Bank 1.4 10/26/2018	43711ACD7	None	2/27/2018	2/27/2018	0.000	0.00	0.00		291.32	291.32
Home Exchange Bank 1.4 10/26/2018	43711ACD7	None	1/27/2018	1/27/2018	0.000	0.00	0.00		291.32	291.32
Home Exchange Bank 1.4 10/26/2018	43711ACD7	None	12/27/2017	12/27/2017	0.000	0.00	0.00		281.92	281.92
Homeland Federal Svgs Bk 1.7 1/18/2019	43739PAD4	None	2/17/2018	2/17/2018	0.000	0.00	0.00		353.74	353.74
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	None	1/17/2018	1/17/2018	0.000	0.00	0.00		353.74	353.74
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	None	12/17/2017	12/17/2017	0.000	0.00	0.00		342.33	342.33
Horatio State BK 1.65 8/30/2019	44039TAH2	None	2/28/2018	2/28/2018	0.000	0.00	0.00		310.11	310.11
Horatio State BK 1.65 8/30/2019	44039TAH2	None	1/31/2018	1/31/2018	0.000	0.00	0.00		343.34	343.34
Horatio State BK 1.65 8/30/2019	44039TAH2	None	12/31/2017	12/31/2017	0.000	0.00	0.00		343.34	343.34
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	2/16/2018	2/16/2018	0.000	0.00	0.00		353.74	353.74
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	1/16/2018	1/16/2018	0.000	0.00	0.00		353.74	353.74
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	12/16/2017	12/16/2017	0.000	0.00	0.00		342.33	342.33
Insbank 1.9 2/19/2020	45776NCE4	None	2/19/2018	2/19/2018	0.000	0.00	0.00		395.36	395.36
Insbank 1.9 2/19/2020	45776NCE4	None	1/19/2018	1/19/2018	0.000	0.00	0.00		395.36	395.36
International Bank Chicago 1.6 10/31/2019	45906ABT3	None	2/28/2018	2/28/2018	0.000	0.00	0.00		300.71	300.71
	45906ABT3	None	1/31/2018	1/31/2018	0.000	0.00	0.00		332.93	332.93

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International Bank Chicago 1.6 10/31/2019										
International Bank Chicago 1.6 10/31/2019	45906ABT3	None	12/31/2017	12/31/2017	0.000	0.00	0.00		332.93	332.93
INVESTORS COMMUNITY BANK 1.4 9/27/2018	46147UTC4	None	2/28/2018	2/28/2018	0.000	0.00	0.00		291.32	291.32
INVESTORS COMMUNITY BANK 1.4 9/27/2018	46147UTC4	None	1/28/2018	1/28/2018	0.000	0.00	0.00		291.32	291.32
INVESTORS COMMUNITY BANK 1.4 9/27/2018	46147UTC4	None	12/28/2017	12/28/2017	0.000	0.00	0.00		281.92	281.92
Isabella Bank 2 12/23/2019	464209CN3	None	2/22/2018	2/22/2018	0.000	0.00	0.00		416.16	416.16
Isabella Bank 2 12/23/2019	464209CN3	None	1/22/2018	1/22/2018	0.000	0.00	0.00		416.16	416.16
Jefferson Bank & Trust Saint Louis 1.75 5/12/2	472376AC6	None	2/9/2018	2/9/2018	0.000	0.00	0.00		1,080.68	1,080.68
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	None	2/8/2018	2/8/2018	0.000	0.00	0.00		353.74	353.74
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	None	1/8/2018	1/8/2018	0.000	0.00	0.00		353.74	353.74
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	None	12/8/2017	12/8/2017	0.000	0.00	0.00		342.33	342.33
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	2/17/2018	2/17/2018	0.000	0.00	0.00		353.74	353.74
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	1/17/2018	1/17/2018	0.000	0.00	0.00		353.74	353.74
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	12/17/2017	12/17/2017	0.000	0.00	0.00		342.33	342.33
Logic LGIP	LOGIC01	None	2/28/2018	2/28/2018	0.000	0.00	0.00		6,629.22	6,629.22
Logic LGIP	LOGIC01	None	1/31/2018	1/31/2018	0.000	0.00	0.00		7,018.99	7,018.99
Logic LGIP	LOGIC01	None	12/29/2017	12/29/2017	0.000	0.00	0.00		14,805.51	14,805.51
MAIN STREET BANK MI 1.4 9/7/2018	56035BBF2	None	2/8/2018	2/8/2018	0.000	0.00	0.00		291.32	291.32
MAIN STREET BANK MI 1.4 9/7/2018	56035BBF2	None	1/8/2018	1/8/2018	0.000	0.00	0.00		291.32	291.32
MAIN STREET BANK MI 1.4 9/7/2018	56035BBF2	None	12/8/2017	12/8/2017	0.000	0.00	0.00		281.92	281.92
MAINSOURCE BANK/GREENS 1.45 9/28/2018	56062HAA7	None	2/28/2018	2/28/2018	0.000	0.00	0.00		291.99	291.99
MAINSOURCE BANK/GREENS 1.45 9/28/2018	56062HAA7	None	1/29/2018	1/29/2018	0.000	0.00	0.00		301.72	301.72
MAINSOURCE BANK/GREENS 1.45 9/28/2018	56062HAA7	None	12/29/2017	12/29/2017	0.000	0.00	0.00		291.99	291.99
Marine Bank 1.65 5/28/2019	56817TAE1	None	2/28/2018	2/28/2018	0.000	0.00	0.00		343.34	343.34
Marine Bank 1.65 5/28/2019	56817TAE1	None	1/28/2018	1/28/2018	0.000	0.00	0.00		343.34	343.34
Marine Bank 1.65 5/28/2019	56817TAE1	None	12/28/2017	12/28/2017	0.000	0.00	0.00		332.26	332.26
Marlin Business Bank 1.45 2/6/2019	57116AQB7	None	2/6/2018	2/6/2018	0.000	0.00	0.00		301.72	301.72
	57116AQB7	None	1/6/2018	1/6/2018	0.000	0.00	0.00		301.72	301.72

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Marlin Business Bank 1.45 2/6/2019										
Marlin Business Bank 1.45 2/6/2019	57116AQB7	None	12/6/2017	12/6/2017	0.000	0.00	0.00		291.99	291.99
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	2/28/2018	2/28/2018	0.000	0.00	0.00		330.92	330.92
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	1/30/2018	1/30/2018	0.000	0.00	0.00		353.74	353.74
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	12/30/2017	12/30/2017	0.000	0.00	0.00		342.33	342.33
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	None	2/24/2018	2/24/2018	0.000	0.00	0.00		260.10	260.10
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	None	1/24/2018	1/24/2018	0.000	0.00	0.00		260.10	260.10
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	None	12/24/2017	12/24/2017	0.000	0.00	0.00		251.71	251.71
MERIDIAN BANK/BERWYN PA 1.45 12/17/2018	58958PDX9	None	2/15/2018	2/15/2018	0.000	0.00	0.00		301.72	301.72
MERIDIAN BANK/BERWYN PA 1.45 12/17/2018	58958PDX9	None	1/15/2018	1/15/2018	0.000	0.00	0.00		301.72	301.72
MERIDIAN BANK/BERWYN PA 1.45 12/17/2018	58958PDX9	None	12/15/2017	12/15/2017	0.000	0.00	0.00		291.99	291.99
Metro City Bank GA 1.4 10/30/2018	59161TAM9	None	2/28/2018	2/28/2018	0.000	0.00	0.00		272.52	272.52
Metro City Bank GA 1.4 10/30/2018	59161TAM9	None	1/30/2018	1/30/2018	0.000	0.00	0.00		291.32	291.32
Metro City Bank GA 1.4 10/30/2018	59161TAM9	None	12/30/2017	12/30/2017	0.000	0.00	0.00		281.92	281.92
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	None	2/14/2018	2/14/2018	0.000	0.00	0.00		353.74	353.74
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	None	1/14/2018	1/14/2018	0.000	0.00	0.00		353.74	353.74
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	None	12/14/2017	12/14/2017	0.000	0.00	0.00		342.33	342.33
Morgan Hill CA 2.06 8/1/2019	617403EK2	None	2/1/2018	2/1/2018	0.000	0.00	0.00		10,300.00	10,300.00
Morgan Stanley Bank NA 1.6 3/1/2019	61747MYR6	None	2/28/2018	2/28/2018	0.000	0.00	0.00		1,943.89	1,943.89
Morgan Stanley Pvt Bank 1.75 9/3/2019	61760ADR7	None	2/28/2018	2/28/2018	0.000	0.00	0.00		2,126.13	2,126.13
NEW REPUBLIC SAVINGS BNK 1.45 12/21/2018	64828QBL1	None	2/21/2018	2/21/2018	0.000	0.00	0.00		301.72	301.72
NEW REPUBLIC SAVINGS BNK 1.45 12/21/2018	64828QBL1	None	1/21/2018	1/21/2018	0.000	0.00	0.00		301.72	301.72
NEW REPUBLIC SAVINGS BNK 1.45 12/21/2018	64828QBL1	None	12/21/2017	12/21/2017	0.000	0.00	0.00		291.99	291.99
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 2.12 2	64971WDG2	None	2/1/2018	2/1/2018	0.000	0.00	0.00		10,600.00	10,600.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
New York State Dormitory Authority 1.7 2/15/2020	64990FGR9	None	2/15/2018	2/15/2018	0.000	0.00	0.00		5,761.11	5,761.11
NORTHERN BANK & TRUST MA 1.7 9/30/2019	66476QBY3	None	12/29/2017	12/29/2017	0.000	0.00	0.00		1,038.40	1,038.40
Pacific City Bank 1.6 8/30/2019	69406PCL1	None	2/28/2018	2/28/2018	0.000	0.00	0.00		311.45	311.45
Pacific City Bank 1.6 8/30/2019	69406PCL1	None	1/30/2018	1/30/2018	0.000	0.00	0.00		332.93	332.93
Pacific City Bank 1.6 8/30/2019	69406PCL1	None	12/30/2017	12/30/2017	0.000	0.00	0.00		322.19	322.19
Pacific Premier Bk 1.5 11/29/2018	69478QEJ5	None	2/28/2018	2/28/2018	0.000	0.00	0.00		302.05	302.05
Pacific Premier Bk 1.5 11/29/2018	69478QEJ5	None	1/29/2018	1/29/2018	0.000	0.00	0.00		312.12	312.12
Pacific Premier Bk 1.5 11/29/2018	69478QEJ5	None	12/29/2017	12/29/2017	0.000	0.00	0.00		302.05	302.05
PEOPLE STATE BK NEWTON 1.4 9/28/2018	712490AR2	None	2/28/2018	2/28/2018	0.000	0.00	0.00		281.92	281.92
PEOPLE STATE BK NEWTON 1.4 9/28/2018	712490AR2	None	1/29/2018	1/29/2018	0.000	0.00	0.00		291.32	291.32
PEOPLE STATE BK NEWTON 1.4 9/28/2018	712490AR2	None	12/29/2017	12/29/2017	0.000	0.00	0.00		281.92	281.92
PEOPLES BANK/MAGNOLIA AR 1.35 9/14/2018	710505FX1	None	2/15/2018	2/15/2018	0.000	0.00	0.00		280.91	280.91
PEOPLES BANK/MAGNOLIA AR 1.35 9/14/2018	710505FX1	None	1/15/2018	1/15/2018	0.000	0.00	0.00		280.91	280.91
PEOPLES BANK/MAGNOLIA AR 1.35 9/14/2018	710505FX1	None	12/15/2017	12/15/2017	0.000	0.00	0.00		271.85	271.85
Pinnacle Bank 1.55 2/28/2019	72345SFN6	None	2/28/2018	2/28/2018	0.000	0.00	0.00		301.72	301.72
Pinnacle Bank 1.55 2/28/2019	72345SFN6	None	1/30/2018	1/30/2018	0.000	0.00	0.00		322.53	322.53
Pinnacle Bank 1.55 2/28/2019	72345SFN6	None	12/30/2017	12/30/2017	0.000	0.00	0.00		312.12	312.12
Plains State Bank Texas 1.6 5/21/2019	726547AX0	None	2/21/2018	2/21/2018	0.000	0.00	0.00		332.93	332.93
Plains State Bank Texas 1.6 5/21/2019	726547AX0	None	1/21/2018	1/21/2018	0.000	0.00	0.00		332.93	332.93
Plains State Bank Texas 1.6 5/21/2019	726547AX0	None	12/21/2017	12/21/2017	0.000	0.00	0.00		322.19	322.19
PLANTERS BANK 1.35 10/29/2018	72741PDV6	None	2/27/2018	2/27/2018	0.000	0.00	0.00		280.91	280.91
PLANTERS BANK 1.35 10/29/2018	72741PDV6	None	1/27/2018	1/27/2018	0.000	0.00	0.00		280.91	280.91
PLANTERS BANK 1.35 10/29/2018	72741PDV6	None	12/27/2017	12/27/2017	0.000	0.00	0.00		271.85	271.85
Plus International Bank 1.85 3/13/2020	72940UJA4	None	2/13/2018	2/13/2018	0.000	0.00	0.00		384.95	384.95
Plus International Bank 1.85 3/13/2020	72940UJA4	None	1/13/2018	1/13/2018	0.000	0.00	0.00		384.95	384.95
	74047BAN5	None	2/25/2018	2/25/2018	0.000	0.00	0.00		260.10	260.10

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Premier Business Bank CA 1.25 7/25/2018										
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	None	1/25/2018	1/25/2018	0.000	0.00	0.00		260.10	260.10
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	None	12/25/2017	12/25/2017	0.000	0.00	0.00		251.71	251.71
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	2/28/2018	2/28/2018	0.000	0.00	0.00		352.40	352.40
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	1/29/2018	1/29/2018	0.000	0.00	0.00		364.14	364.14
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	12/29/2017	12/29/2017	0.000	0.00	0.00		352.40	352.40
QUANTUM NATIONAL BANK GA 1.3 9/25/2018	74765JFG8	None	12/25/2017	12/25/2017	0.000	0.00	0.00		794.07	794.07
Rockford B&T IL 1.6 5/28/2019	77315PBK7	None	2/27/2018	2/27/2018	0.000	0.00	0.00		332.93	332.93
Rockford B&T IL 1.6 5/28/2019	77315PBK7	None	1/27/2018	1/27/2018	0.000	0.00	0.00		332.93	332.93
Rockford B&T IL 1.6 5/28/2019	77315PBK7	None	12/27/2017	12/27/2017	0.000	0.00	0.00		322.19	322.19
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	None	2/8/2018	2/8/2018	0.000	0.00	0.00		343.34	343.34
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	None	1/8/2018	1/8/2018	0.000	0.00	0.00		343.34	343.34
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	None	12/8/2017	12/8/2017	0.000	0.00	0.00		332.26	332.26
Southern States Bank 1.7 11/29/2019	843879AV9	None	2/28/2018	2/28/2018	0.000	0.00	0.00		330.92	330.92
Southern States Bank 1.7 11/29/2019	843879AV9	None	1/30/2018	1/30/2018	0.000	0.00	0.00		353.74	353.74
Southern States Bank 1.7 11/29/2019	843879AV9	None	12/30/2017	12/30/2017	0.000	0.00	0.00		342.33	342.33
SOUTHWEST NATL BANK/WICH 1.4 9/7/2018	845182AZ7	None	2/8/2018	2/8/2018	0.000	0.00	0.00		291.32	291.32
SOUTHWEST NATL BANK/WICH 1.4 9/7/2018	845182AZ7	None	1/8/2018	1/8/2018	0.000	0.00	0.00		291.32	291.32
SOUTHWEST NATL BANK/WICH 1.4 9/7/2018	845182AZ7	None	12/8/2017	12/8/2017	0.000	0.00	0.00		281.92	281.92
STEARNS BANK NA 1.6 3/13/2019	857894UF4	None	2/13/2018	2/13/2018	0.000	0.00	0.00		332.93	332.93
STEARNS BANK NA 1.6 3/13/2019	857894UF4	None	1/13/2018	1/13/2018	0.000	0.00	0.00		332.93	332.93
STEARNS BANK NA 1.6 3/13/2019	857894UF4	None	12/13/2017	12/13/2017	0.000	0.00	0.00		322.19	322.19
STERLING BANK POP BL MO 1.65 5/8/2019	85916VCF0	None	2/8/2018	2/8/2018	0.000	0.00	0.00		343.34	343.34
STERLING BANK POP BL MO 1.65 5/8/2019	85916VCF0	None	1/8/2018	1/8/2018	0.000	0.00	0.00		343.34	343.34
STERLING BANK POP BL MO 1.65 5/8/2019	85916VCF0	None	12/8/2017	12/8/2017	0.000	0.00	0.00		332.26	332.26
Summit Community Bank 1.6 11/21/2019	86604XMF0	None	2/21/2018	2/21/2018	0.000	0.00	0.00		332.93	332.93

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Summit Community Bank 1.6 11/21/2019	86604XMF0	None	1/21/2018	1/21/2018	0.000	0.00	0.00		332.93	332.93
Summit Community Bank 1.6 11/21/2019	86604XMF0	None	12/21/2017	12/21/2017	0.000	0.00	0.00		322.19	322.19
T-Bond 0.875 7/15/2018	912828XK1	None	1/15/2018	1/15/2018	0.000	0.00	0.00		21,875.00	21,875.00
TexasDaily LGIP	TEXASDAILY	None	2/28/2018	2/28/2018	0.000	0.00	0.00		15,834.04	15,834.04
TexasDaily LGIP	TEXASDAILY	None	1/31/2018	1/31/2018	0.000	0.00	0.00		18,266.83	18,266.83
TexasDaily LGIP	TEXASDAILY	None	12/29/2017	12/29/2017	0.000	0.00	0.00		18,609.74	18,609.74
TexPool LGIP	TEXPOOL	None	2/28/2018	2/28/2018	0.000	0.00	0.00		29,691.82	29,691.82
TexPool LGIP	TEXPOOL	None	1/31/2018	1/31/2018	0.000	0.00	0.00		21,314.34	21,314.34
TexPool LGIP	TEXPOOL	None	12/29/2017	12/29/2017	0.000	0.00	0.00		31,212.31	31,212.31
TexStar LGIP	TEXSTAR	None	2/28/2018	2/28/2018	0.000	0.00	0.00		15,003.74	15,003.74
TexStar LGIP	TEXSTAR	None	1/31/2018	1/31/2018	0.000	0.00	0.00		15,833.52	15,833.52
TexStar LGIP	TEXSTAR	None	12/29/2017	12/29/2017	0.000	0.00	0.00		22,202.62	22,202.62
T-Note 0.75 1/31/2018	912828P20	None	1/31/2018	1/31/2018	0.000	0.00	0.00		3,750.00	3,750.00
T-Note 0.75 1/31/2018	912828P20	None	1/31/2018	1/31/2018	0.000	0.00	0.00		131,250.00	131,250.00
T-Note 0.75 12/31/2017	912828UE8	None	12/31/2017	12/31/2017	0.000	0.00	0.00		15,000.00	15,000.00
T-Note 0.75 2/15/2019	912828P53	None	2/15/2018	2/15/2018	0.000	0.00	0.00		3,750.00	3,750.00
T-Note 0.75 2/28/2018	912828UR9	None	2/28/2018	2/28/2018	0.000	0.00	0.00		5,625.00	5,625.00
T-Note 0.75 7/15/2019	912828S43	None	1/15/2018	1/15/2018	0.000	0.00	0.00		3,750.00	3,750.00
T-Note 1 8/15/2018	912828K82	None	2/15/2018	2/15/2018	0.000	0.00	0.00		55,000.00	55,000.00
T-Note 1 8/31/2019	912828TN0	None	2/28/2018	2/28/2018	0.000	0.00	0.00		10,000.00	10,000.00
T-Note 1 8/31/2019	912828TN0	None	2/28/2018	2/28/2018	0.000	0.00	0.00		5,000.00	5,000.00
T-Note 1.125 1/31/2019	912828V56	None	1/31/2018	1/31/2018	0.000	0.00	0.00		25,312.50	25,312.50
T-Note 1.25 12/31/2018	912828U99	None	12/31/2017	12/31/2017	0.000	0.00	0.00		42,187.50	42,187.50
T-Note 1.25 6/30/2019	912828XV7	None	12/31/2017	12/31/2017	0.000	0.00	0.00		12,500.00	12,500.00
T-Note 1.25 6/30/2019	912828XV7	None	12/31/2017	12/31/2017	0.000	0.00	0.00		6,250.00	6,250.00
T-Note 1.25 8/31/2019	9128282T6	None	2/28/2018	2/28/2018	0.000	0.00	0.00		6,250.00	6,250.00
T-Note 1.375 1/31/2020	912828UL2	None	1/31/2018	1/31/2018	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.375 12/31/2018	912828RY8	None	12/31/2017	12/31/2017	0.000	0.00	0.00		6,875.00	6,875.00
T-Note 1.375 2/28/2019	912828SH4	None	2/28/2018	2/28/2018	0.000	0.00	0.00		20,625.00	20,625.00
T-Note 1.375 2/29/2020	912828J50	None	2/28/2018	2/28/2018	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.375 6/30/2018	912828VK3	None	12/31/2017	12/31/2017	0.000	0.00	0.00		6,875.00	6,875.00
T-Note 1.375 7/31/2018	912828VQ0	None	1/31/2018	1/31/2018	0.000	0.00	0.00		36,093.75	36,093.75
T-Note 1.375 7/31/2018	912828VQ0	None	1/31/2018	1/31/2018	0.000	0.00	0.00		144,375.00	144,375.00
T-Note 1.375 7/31/2019	9128282K5	None	1/31/2018	1/31/2018	0.000	0.00	0.00		6,875.00	6,875.00
T-Note 1.375 8/31/2020	912828L32	None	2/28/2018	2/28/2018	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.5 1/31/2019	912828B33	None	1/31/2018	1/31/2018	0.000	0.00	0.00		7,500.00	7,500.00
	912828C24	None	2/28/2018	2/28/2018	0.000	0.00	0.00		11,250.00	11,250.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
T-Note 1.5 2/28/2019										
T-Note 1.5 7/15/2020	912828J8	None	1/15/2018	1/15/2018	0.000	0.00	0.00		3,750.00	3,750.00
T-Note 1.5 8/31/2018	912828RE2	None	2/28/2018	2/28/2018	0.000	0.00	0.00		37,500.00	37,500.00
T-Note 1.5 8/31/2018	912828RE2	None	2/28/2018	2/28/2018	0.000	0.00	0.00		157,500.00	157,500.00
T-Note 1.625 12/31/2019	912828G95	None	12/31/2017	12/31/2017	0.000	0.00	0.00		28,437.50	28,437.50
T-Note 1.625 6/30/2019	912828WS5	None	12/31/2017	12/31/2017	0.000	0.00	0.00		20,312.50	20,312.50
T-Note 1.625 6/30/2020	912828XH8	None	12/31/2017	12/31/2017	0.000	0.00	0.00		4,062.50	4,062.50
T-Note 1.625 7/31/2019	912828WW6	None	1/31/2018	1/31/2018	0.000	0.00	0.00		28,437.50	28,437.50
T-Note 1.625 8/31/2019	912828D80	None	2/28/2018	2/28/2018	0.000	0.00	0.00		12,187.50	12,187.50
T-Note 2.375 6/30/2018	912828QT0	None	12/31/2017	12/31/2017	0.000	0.00	0.00		59,375.00	59,375.00
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	None	2/20/2018	2/20/2018	0.000	0.00	0.00		343.34	343.34
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	None	1/20/2018	1/20/2018	0.000	0.00	0.00		343.34	343.34
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	None	12/20/2017	12/20/2017	0.000	0.00	0.00		332.26	332.26
Town & Country Bank 1.6 10/28/2019	89210PBL6	None	2/27/2018	2/27/2018	0.000	0.00	0.00		332.93	332.93
Town & Country Bank 1.6 10/28/2019	89210PBL6	None	1/27/2018	1/27/2018	0.000	0.00	0.00		332.93	332.93
Town & Country Bank 1.6 10/28/2019	89210PBL6	None	12/27/2017	12/27/2017	0.000	0.00	0.00		322.19	322.19
United Bankers Bank IL 1.3 9/28/2018	909557EW6	None	2/28/2018	2/28/2018	0.000	0.00	0.00		253.05	253.05
United Bankers Bank IL 1.3 9/28/2018	909557EW6	None	1/30/2018	1/30/2018	0.000	0.00	0.00		270.51	270.51
United Bankers Bank IL 1.3 9/28/2018	909557EW6	None	12/30/2017	12/30/2017	0.000	0.00	0.00		261.78	261.78
Unity Bank 1.7 7/17/2019	91330ABB2	None	2/17/2018	2/17/2018	0.000	0.00	0.00		353.74	353.74
Unity Bank 1.7 7/17/2019	91330ABB2	None	1/17/2018	1/17/2018	0.000	0.00	0.00		353.74	353.74
Unity Bank 1.7 7/17/2019	91330ABB2	None	12/17/2017	12/17/2017	0.000	0.00	0.00		342.33	342.33
Washington Savings Bank 1.75 5/15/2020	939693AG2	None	2/15/2018	2/15/2018	0.000	0.00	0.00		364.14	364.14
Washington Savings Bank 1.75 5/15/2020	939693AG2	None	1/15/2018	1/15/2018	0.000	0.00	0.00		364.14	364.14
Washington Savings Bank 1.75 5/15/2020	939693AG2	None	12/15/2017	12/15/2017	0.000	0.00	0.00		352.40	352.40
WebBank UT 1.4 9/18/2018-15	947547HP3	None	2/18/2018	2/18/2018	0.000	0.00	0.00		291.32	291.32
WebBank UT 1.4 9/18/2018-15	947547HP3	None	1/18/2018	1/18/2018	0.000	0.00	0.00		291.32	291.32
WebBank UT 1.4 9/18/2018-15	947547HP3	None	12/18/2017	12/18/2017	0.000	0.00	0.00		281.92	281.92
Wells Fargo MM	WFCITY	None	2/28/2018	2/28/2018	0.000	0.00	0.00		6,173.53	6,173.53
Wells Fargo MM	WFCITY	None	1/31/2018	1/31/2018	0.000	0.00	0.00		6,148.89	6,148.89

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Wells Fargo MM	WFCITY	None	12/29/2017	12/29/2017	0.000	0.00	0.00		8,789.57	8,789.57
Woodland Bank 1.7 11/25/2019	979471AD1	None	2/24/2018	2/24/2018	0.000	0.00	0.00		353.74	353.74
Woodland Bank 1.7 11/25/2019	979471AD1	None	1/24/2018	1/24/2018	0.000	0.00	0.00		353.74	353.74
Woodland Bank 1.7 11/25/2019	979471AD1	None	12/24/2017	12/24/2017	0.000	0.00	0.00		342.33	342.33
Woori America Bank 1.4 11/29/2018	981059AY4	None	2/28/2018	2/28/2018	0.000	0.00	0.00		281.92	281.92
Woori America Bank 1.4 11/29/2018	981059AY4	None	1/29/2018	1/29/2018	0.000	0.00	0.00		291.32	291.32
Woori America Bank 1.4 11/29/2018	981059AY4	None	12/29/2017	12/29/2017	0.000	0.00	0.00		281.92	281.92
Sub Total / Average						0.00	0.00		1,519,313.85	1,519,313.85

Matured

FHLB 0 1/11/2018	313385RR9	Wells Fargo	1/11/2018	1/11/2018	0.000	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00
FHLB 0 1/26/2018	313385SG2	Wells Fargo	1/26/2018	1/26/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
FHLB 0 1/5/2018	313385RK4	Wells Fargo	1/5/2018	1/5/2018	0.000	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00
FHLB 0 12/29/2017	313385RC2	Wells Fargo	12/29/2017	12/29/2017	0.000	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00
FHLB 0 2/2/2018	313385SP2	Wells Fargo	2/2/2018	2/2/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
FHLB 0 2/2/2018	313385SP2	Wells Fargo	2/2/2018	2/2/2018	0.000	13,000,000.00	13,000,000.00	0	0.00	13,000,000.00
FHLB 0 2/26/2018	313385TP1	Wells Fargo	2/26/2018	2/26/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
FHLMC 0.75 1/12/2018	3137EADN6	Wells Fargo	1/12/2018	1/12/2018	0.000	795,000.00	795,000.00	0	0.00	795,000.00
FNMA 0 1/16/2018	313589RW5	Wells Fargo	1/16/2018	1/16/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 0.75 1/31/2018	912828P20	Wells Fargo	1/31/2018	1/31/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 0.75 1/31/2018	912828P20	Wells Fargo	1/31/2018	1/31/2018	0.000	35,000,000.00	35,000,000.00	0	0.00	35,000,000.00
T-Note 0.75 12/31/2017	912828UE8	Wells Fargo	12/31/2017	12/31/2017	0.000	4,000,000.00	4,000,000.00	0	0.00	4,000,000.00
T-Note 0.75 2/28/2018	912828UR9	Wells Fargo	2/28/2018	2/28/2018	0.000	1,500,000.00	1,500,000.00	0	0.00	1,500,000.00
Sub Total / Average						94,295,000.00	94,295,000.00		0.00	94,295,000.00

Withdraw

Logic LGIP	LOGIC01	None	12/14/2017	12/14/2017	0.000	7,000,000.00	7,000,000.00	0	0.00	7,000,000.00
Logic LGIP	LOGIC01	None	12/14/2017	12/14/2017	0.000	11,000,000.00	11,000,000.00	0	0.00	11,000,000.00
TexasDaily LGIP	TEXASDAILY	None	2/22/2018	2/22/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
TexasDaily LGIP	TEXASDAILY	None	12/4/2017	12/4/2017	0.000	23,000,000.00	23,000,000.00	0	0.00	23,000,000.00
TexPool LGIP	TEXPOOL	None	2/22/2018	2/22/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
TexPool LGIP	TEXPOOL	None	2/14/2018	2/14/2018	0.000	32,000,000.00	32,000,000.00	0	0.00	32,000,000.00
TexPool LGIP	TEXPOOL	None	1/17/2018	1/17/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
TexPool LGIP	TEXPOOL	None	1/3/2018	1/3/2018	0.000	4,000,000.00	4,000,000.00	0	0.00	4,000,000.00
TexPool LGIP	TEXPOOL	None	12/8/2017	12/8/2017	0.000	33,000,000.00	33,000,000.00	0	0.00	33,000,000.00
TexStar LGIP	TEXSTAR	None	12/18/2017	12/18/2017	0.000	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00
Wells Fargo MM	WFCITY	None	2/22/2018	2/22/2018	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
Wells Fargo MM	WFCITY	None	2/20/2018	2/20/2018	0.000	4,000,000.00	4,000,000.00	0	0.00	4,000,000.00
Wells Fargo MM	WFCITY	None	2/14/2018	2/14/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
Wells Fargo MM	WFCITY	None	2/12/2018	2/12/2018	0.000	8,000,000.00	8,000,000.00	0	0.00	8,000,000.00
Wells Fargo MM	WFCITY	None	2/8/2018	2/8/2018	0.000	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00
Wells Fargo MM	WFCITY	None	2/5/2018	2/5/2018	0.000	14,000,000.00	14,000,000.00	0	0.00	14,000,000.00
Wells Fargo MM	WFCITY	None	2/1/2018	2/1/2018	0.000	13,000,000.00	13,000,000.00	0	0.00	13,000,000.00
Wells Fargo MM	WFCITY	None	1/29/2018	1/29/2018	0.000	8,000,000.00	8,000,000.00	0	0.00	8,000,000.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Wells Fargo MM	WFCITY	None	1/25/2018	1/25/2018	0.000	9,000,000.00	9,000,000.00	0	0.00	9,000,000.00
Wells Fargo MM	WFCITY	None	1/22/2018	1/22/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
Wells Fargo MM	WFCITY	None	1/17/2018	1/17/2018	0.000	4,000,000.00	4,000,000.00	0	0.00	4,000,000.00
Wells Fargo MM	WFCITY	None	1/16/2018	1/16/2018	0.000	7,000,000.00	7,000,000.00	0	0.00	7,000,000.00
Wells Fargo MM	WFCITY	None	1/8/2018	1/8/2018	0.000	7,000,000.00	7,000,000.00	0	0.00	7,000,000.00
Wells Fargo MM	WFCITY	None	1/3/2018	1/3/2018	0.000	22,000,000.00	22,000,000.00	0	0.00	22,000,000.00
Wells Fargo MM	WFCITY	None	12/27/2017	12/27/2017	0.000	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00
Sub Total / Average						294,000,000.00	294,000,000.00		0.00	294,000,000.00