

CITY OF EL PASO
OFFICE OF THE COMPTROLLER
INVESTMENT REPORT



Fiscal Year 2019 – 4th Quarter
August 31, 2019



The City of El Paso Texas
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Investment Report for FY2019 4th Quarter Ending August 31, 2019

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Mayor
Dee Margo

City Council

District 1
Peter Svarzbein

District 2
Alexandra Annelo

District 3
Cassandra Hernandez

District 4
Dr. Sam Morgan

District 5
Isabel Salcido

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: October 3, 2019
Subject: Fourth Quarter Investment Report for Period Ending August 31, 2019

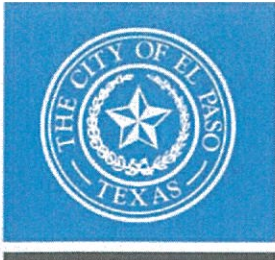
Submitted for your review and acceptance is the City's Investment Report. The Investment Officers have conformed to all state laws and statutes that govern the investment of public funds including, but not limited to, the Public Funds Investment Act, Chapter 2256, Government Code, the City's Investment 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 2020, 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 will continue to be the preservation and security of principal while returns remain commensurate with the City's Investment Policy constraints.

The face value of the portfolio at August 31, 2019, was approximately \$405 million as compared to \$615 million at May 31, 2019. The decrease was primarily the result of bond payments and normal operating outflows.

The investment earnings for the quarter were \$3,332,502 and year to date were \$10,958,817. Within those earnings and specific to the Quality of Life bond proceeds, quarterly investment earnings were \$729,101 and cumulatively totaled \$6,244,942. The Quality of Life debt issue costs to be offset by investment earnings totaled \$2,258,622 (net of issue cost refunds) resulting in a current surplus of \$3,986,321.





Office of the Comptroller

Investment Committee Members:

Handwritten signature of Robert Cortinas in blue ink.

Robert Cortinas, Chief Financial Officer

Handwritten signature of Margarita M. Muñoz in blue ink.

Margarita M. Muñoz, Comptroller

Handwritten signature of Edmundo S. Calderon in blue ink.

Edmundo S. Calderon, Chief Internal Auditor

Handwritten signature of Katherine N. Cote in blue ink.

Katherine N. Cote, Director Office of Management and Budget

Handwritten signature of Luis Mier in blue ink.

Luis Mier, Treasury Services Coordinator

Investment Position and Yield Summary

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

	August 31, 2019	May 31, 2019
Par value invested	\$ 405,434,599	\$ 614,980,340
Portfolio book value	\$ 404,804,148	\$ 612,951,594
Portfolio market value	\$ 391,531,923	\$ 612,924,425
Weighted average maturity	149 days	125 days

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

	August 31, 2019	May 31, 2019
Certificates of Deposit	1.867%	1.728%
Average Yield Pools	2.188%	2.405%
Average Yield Money Market	2.030%	2.300%
Average Fixed Term Securities	2.194%	2.336%
City's Average Portfolio Yield	2.198%	2.331%
Average 3 Month T-Bill	2.133%	2.408%
Average 6 Month T-Bill	2.103%	2.439%
Average 1 Year T-Bill	1.990%	2.404%
Average 2 Year T-Note	1.777%	2.265%

Quarter Changes in Security Type Balances

Below is a comparison of selected balances and investments for the 4th Quarter:

	August 31, 2019	May 31, 2019	Increase (Decrease)
Certificates of Deposit	\$ 15,190,000	\$ 14,945,000	\$ 245,000
Logic - City	-	-	-
TexPool	32,945,903	13,822,987	19,122,916
TexStar	2,956,026	28,992,668	(26,036,642)
TexasDaily	32,748,665	13,625,789	19,122,876
Wells Fargo - City	439,005	17,338,896	(16,899,891)
Municipals	6,545,000	9,545,000	(3,000,000)
Agencies	129,610,000	303,710,000	(174,100,000)
Treasuries	185,000,000	213,000,000	(28,000,000)
	\$ 405,434,599	\$ 614,980,340	\$ (209,545,741)

FY Changes in Yield, Activity & Interest Earned Balances

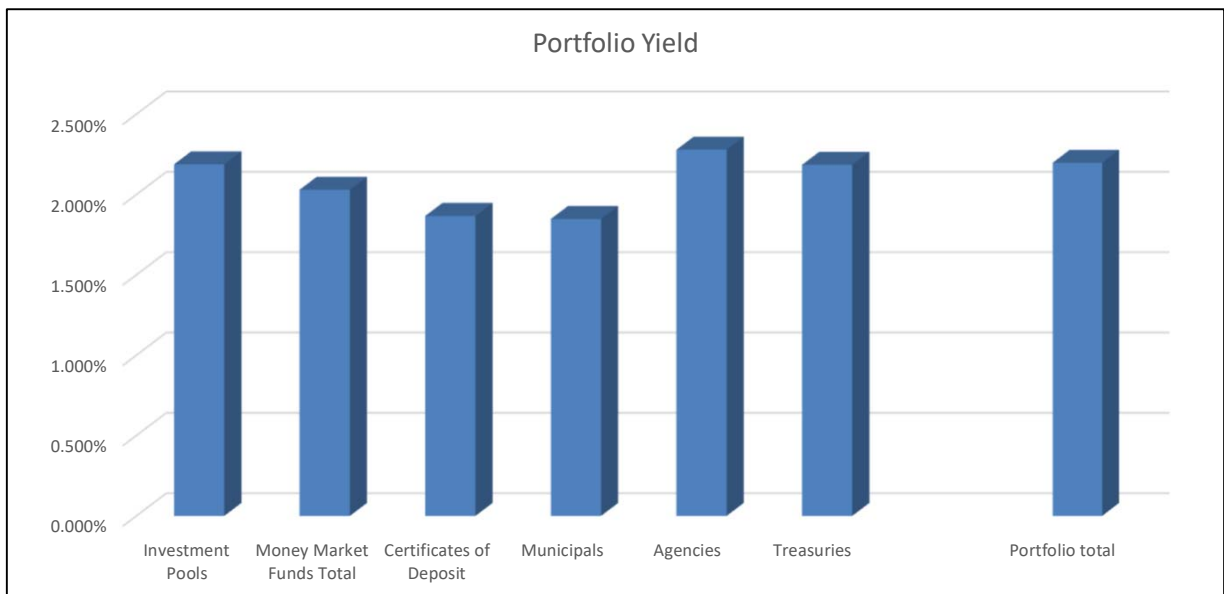
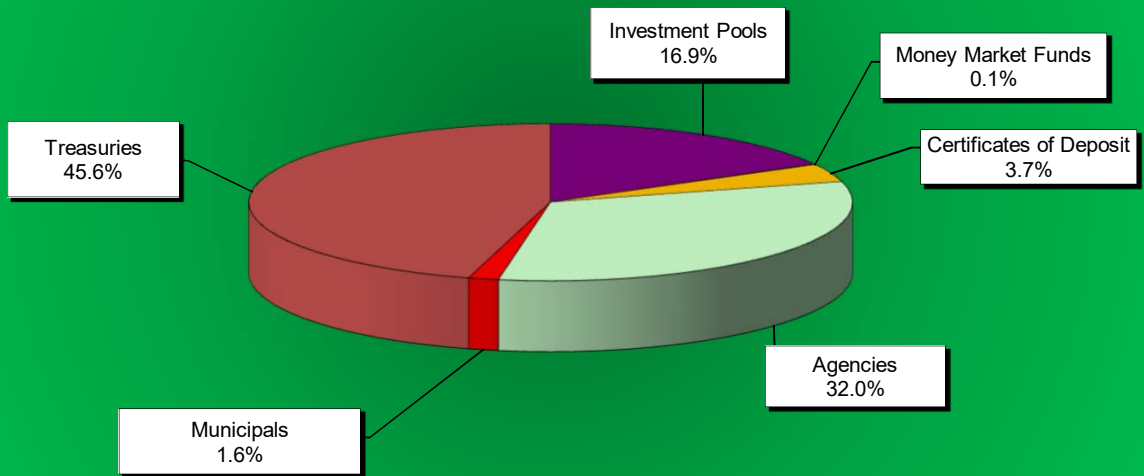
	4th Qtr. FY 2019	4th Qtr. FY 2018	Increase (Decrease)
Interest Earnings	\$ 3,332,502	\$ 1,843,835	\$ 1,488,667
Portfolio Ending Balance (FMV)	\$ 391,531,923	\$ 277,058,883	114,473,040
Yield to Maturity @ Cost	2.198%	1.702%	0.496%
Purchases/Deposits	\$ 422,700,000	\$ 295,925,000	126,775,000
Maturities/Withdrawals	\$ 632,785,000	\$ 274,466,000	358,319,000

Portfolio Composition Review as of August 31, 2019

	Face Amount	Weighted Yield	Weighted Maturity (days)	% Portfolio
Pools				
TexStar	\$ 2,956,026	2.126%	1	0.7%
TexasDaily	32,748,665	2.210%	1	8.1%
TexPool	32,945,903	2.172%	1	8.1%
Investment Pools	68,650,594			16.9%
Money Market Funds				
Wells Fargo - City	439,005	2.030%	1	0.1%
Securities				
Certificates of Deposit	15,190,000	1.867%	192	3.7%
Agencies	129,610,000	2.279%	239	32.0%
Municipals	6,545,000	1.848%	205	1.6%
Treasuries	185,000,000	2.185%	136	45.6%
Securities	336,345,000			83.0%
Portfolio total	\$ 405,434,599		149	100.0%

Portfolio Composition	Face Amount
Investment Pools	68,650,594
Money Market Funds	439,005
Certificates of Deposit	15,190,000
Agencies	129,610,000
Municipals	6,545,000
Treasuries	185,000,000

Overall Portfolio Composition



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 8/31/2019

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										
Access Bank 2.4 12/23/2019	00435JBC6	6/21/2019	245,000.00	245,000.00	245,000.00	245,378.23	2.400	2.400	12/23/2019	114
Ally Bank 2 8/15/2022	02007GLD3	8/15/2019	245,000.00	245,000.00	245,000.00	246,106.41	2.000	2.000	8/15/2022	1,080
Bank of America NA 2.25 6/19/2020	06051VH58	6/20/2019	245,000.00	245,000.00	245,000.00	245,964.76	2.250	2.250	6/19/2020	293
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	9/22/2017	245,000.00	245,000.00	245,000.00	244,941.89	1.600	1.600	9/23/2019	23
Bank of Tennessee 1.9 3/23/2020	065284FW6	12/22/2017	245,000.00	245,000.00	245,000.00	245,091.57	1.900	1.900	3/23/2020	205
Bank of the Panhandle 1.65 9/30/2019	064302BC5	9/29/2017	245,000.00	245,000.00	245,000.00	244,935.58	1.650	1.650	9/30/2019	30
BARCLAYS BANK/DELAWARE 1.7 9/20/2019	06740KKT3	9/20/2017	245,000.00	245,000.00	245,000.00	244,961.30	1.700	1.700	9/20/2019	20
Beal Bank SSB 2.25 6/17/2020	07370XL69	6/19/2019	245,000.00	245,000.00	245,000.00	245,957.08	2.250	2.250	6/17/2020	291
Bell Bank Corp 1.95 12/27/2019	07815AAT4	12/28/2017	245,000.00	245,000.00	245,000.00	245,033.16	1.950	1.950	12/27/2019	118
BLC Community Bank 1.7 9/30/2019	05549CGP9	11/30/2017	245,000.00	245,000.00	245,000.00	244,945.54	1.700	1.700	9/30/2019	30
BMW BANK NORTH AMERICA 1.85 3/16/2020	05580AKH6	9/15/2017	245,000.00	245,000.00	245,000.00	245,010.23	1.850	1.850	3/16/2020	198
Brickell Bank 2 12/27/2019	10801DAM3	12/29/2017	245,000.00	245,000.00	245,000.00	245,078.14	2.000	2.000	12/27/2019	118
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	11/15/2017	245,000.00	245,000.00	245,000.00	244,960.95	1.750	1.750	5/15/2020	258
Capital Bank (AR) 2 2/19/2020	139797GJ7	1/19/2018	245,000.00	245,000.00	245,000.00	245,152.40	2.000	2.000	2/19/2020	172
Carolina Alliance Bank 2 1/21/2020	14376RBB2	1/19/2018	245,000.00	245,000.00	245,000.00	245,109.41	2.000	2.000	1/21/2020	143
Cathay Bank 2.35 12/19/2019	149159NH4	6/19/2019	245,000.00	245,000.00	245,000.00	245,325.61	2.350	2.350	12/19/2019	110
Citizens State Bank 1.75 11/22/2019	17670LAN6	11/22/2017	245,000.00	245,000.00	245,000.00	244,900.37	1.750	1.750	11/22/2019	83
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	12/15/2017	245,000.00	245,000.00	245,000.00	244,921.42	1.800	1.800	12/13/2019	104
ConnectOne Bank 1.95 6/15/2020	20786ABX2	12/13/2017	245,000.00	245,000.00	245,000.00	245,378.22	1.950	1.950	6/15/2020	289
COVENANT BANK 1.6 9/30/2019	22285EAL3	9/29/2017	245,000.00	245,000.00	245,000.00	244,902.00	1.600	1.600	9/30/2019	30
Crescom Bank 1.7 11/29/2019	225862DH1	11/29/2017	245,000.00	245,000.00	245,000.00	244,865.44	1.700	1.700	11/29/2019	90
Crossfirst Bank 1.7 11/20/2019	22766ABY0	11/20/2017	245,000.00	245,000.00	245,000.00	244,874.21	1.700	1.700	11/20/2019	81
	23062KBL5	1/2/2018	245,000.00	245,000.00	245,000.00	245,422.96	1.900	1.900	10/2/2020	398

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Cumberland Federal Bank 1.9 10/2/2020										
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	9/20/2017	245,000.00	245,000.00	245,000.00	244,877.50	1.650	1.650	9/20/2019	20
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	9/28/2017	245,000.00	245,000.00	245,000.00	244,951.26	1.700	1.700	9/27/2019	27
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	9/27/2017	245,000.00	245,000.00	245,000.00	244,932.22	1.600	1.600	9/27/2019	27
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	12/21/2017	245,000.00	245,000.00	245,000.00	245,390.91	1.950	1.950	6/22/2020	296
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	12/15/2017	245,000.00	245,000.00	245,000.00	244,886.15	1.750	1.750	12/13/2019	104
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	12/22/2017	245,000.00	245,000.00	245,000.00	244,984.75	1.850	1.850	9/20/2019	20
FIRST BANK NC 1.6 9/30/2019	31931TET8	9/29/2017	245,000.00	245,000.00	245,000.00	244,925.05	1.600	1.600	9/30/2019	30
First Choice Bank (CA) 2.4 6/21/2022-19	319461CF4	6/21/2019	245,000.00	245,000.00	245,000.00	245,404.56	2.400	2.400	6/21/2022	1,025
First Priority Bank PA 1.65 11/12/2019	33612JHL6	11/10/2017	245,000.00	245,000.00	245,000.00	244,854.31	1.650	1.650	11/12/2019	73
Goldman Sachs Bank 2.4 6/20/2022	38149MBK8	6/19/2019	245,000.00	245,000.00	245,000.00	248,773.17	2.400	2.400	6/20/2022	1,024
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	11/17/2017	245,000.00	245,000.00	245,000.00	244,876.28	1.700	1.700	11/18/2019	79
Iberia Bank (LA) 2.35 12/20/2019	45083ANA6	6/21/2019	245,000.00	245,000.00	245,000.00	245,329.21	2.350	2.350	12/20/2019	111
Independent Bank Memphis 1.7 5/18/2020	45383USR7	11/16/2017	245,000.00	245,000.00	245,000.00	244,879.06	1.700	1.700	5/18/2020	261
Insbank 1.9 2/19/2020	45776NCE4	12/19/2017	245,000.00	245,000.00	245,000.00	245,037.31	1.900	1.900	2/19/2020	172
International Bank Chicago 1.6 10/31/2019	45906ABT3	10/31/2017	245,000.00	245,000.00	245,000.00	244,855.85	1.600	1.600	10/31/2019	61
Isabella Bank 2 12/23/2019	464209CN3	12/22/2017	245,000.00	245,000.00	245,000.00	245,073.45	2.000	2.000	12/23/2019	114
Jefferson Bank & Trust Saint Louis 1.75 5/12/20	472376AC6	11/9/2017	245,000.00	245,000.00	245,000.00	244,955.05	1.750	1.750	5/12/2020	255
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	9/8/2017	245,000.00	245,000.00	245,000.00	244,982.54	1.700	1.700	9/9/2019	9
Lakeside Bank 1.7 11/18/2019	51210SNU7	11/17/2017	245,000.00	245,000.00	245,000.00	244,876.28	1.700	1.700	11/18/2019	79
Luana Savings Bank 1.65 11/25/2019	5491034Z9	11/24/2017	245,000.00	245,000.00	245,000.00	244,836.41	1.650	1.650	11/25/2019	86
Marquis Bank 1.7 11/29/2019	57161LAJ7	11/30/2017	245,000.00	245,000.00	245,000.00	244,864.89	1.700	1.700	11/29/2019	90
Mizuho Bank 2.3 3/19/2020	60688MB78	6/19/2019	245,000.00	245,000.00	245,000.00	245,616.84	2.300	2.300	3/19/2020	201
Morgan Stanley Pvt Bank 1.75 9/3/2019	61760ADR7	8/31/2017	245,000.00	245,000.00	245,000.00	244,994.53	1.750	1.750	9/3/2019	3
NORTHERN BANK & TRUST MA 1.7 9/30/2019	66476QBY3	9/29/2017	245,000.00	245,000.00	245,000.00	244,945.64	1.700	1.700	9/30/2019	30

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Orrstown Bank 2.45 6/21/2022-19	687377EL1	6/21/2019	245,000.00	245,000.00	245,000.00	245,069.77	2.450	2.450	6/21/2022	1,025
Pinnacle Bank 1.95 4/21/2020	72345SUN2	8/21/2019	245,000.00	245,000.00	245,000.00	245,234.92	1.950	1.950	4/21/2020	234
Plus International Bank 1.85 3/13/2020	72940UJA4	12/13/2017	245,000.00	245,000.00	245,000.00	245,006.31	1.850	1.850	3/13/2020	195
Preferred Bank (CA) 2.3 3/30/2020	740367HG5	6/28/2019	245,000.00	245,000.00	245,000.00	245,677.16	2.300	2.300	3/30/2020	212
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	11/29/2017	245,000.00	245,000.00	245,000.00	244,895.97	1.750	1.750	11/29/2019	90
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	9/8/2017	245,000.00	245,000.00	245,000.00	244,979.14	1.650	1.650	9/9/2019	9
Southern States Bank 1.7 11/29/2019	843879AV9	11/30/2017	245,000.00	245,000.00	245,000.00	244,864.89	1.700	1.700	11/29/2019	90
State Bank of Texas 2.35 9/28/2021-19	856528CY8	6/28/2019	245,000.00	245,000.00	245,000.00	245,074.03	2.350	2.350	9/28/2021	759
Summit Community Bank 1.6 11/21/2019	86604XMF0	11/21/2017	245,000.00	245,000.00	245,000.00	244,817.57	1.600	1.600	11/21/2019	82
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	9/20/2017	245,000.00	245,000.00	245,000.00	244,956.19	1.650	1.650	9/20/2019	20
Town & Country Bank 1.6 10/28/2019	89210PBL6	10/27/2017	245,000.00	245,000.00	245,000.00	244,859.70	1.600	1.600	10/28/2019	58
Umpqua Bank 1.95 5/15/2020	90421MDD2	8/16/2019	245,000.00	245,000.00	245,000.00	245,306.54	1.950	1.950	5/15/2020	258
Washington Savings Bank 1.75 5/15/2020	939693AG2	11/15/2017	245,000.00	245,000.00	245,000.00	244,960.95	1.750	1.750	5/15/2020	258
Wex Bank 1.7 11/1/2019	92937CGF9	11/1/2017	245,000.00	245,000.00	245,000.00	244,889.66	1.700	1.700	11/1/2019	62
Woodland Bank 1.7 11/25/2019	979471AD1	11/24/2017	245,000.00	245,000.00	245,000.00	244,869.32	1.700	1.700	11/25/2019	86
Sub Total / Average Certificate Of Deposit			15,190,000.00	15,190,000.00	15,190,000.00	15,198,782.22	1.867	1.867		192
Local Government Investment Pool										
TexasDaily LGIP	TEXASDAILY	8/31/2008	32,748,665.43	32,748,665.43	32,748,665.43	32,748,665.43	2.210	2.210	N/A	1
TexPool LGIP	TEXPOOL	8/31/2008	32,945,903.18	32,945,903.18	32,945,903.18	32,945,903.18	2.172	2.172	N/A	1
TexStar LGIP	TEXSTAR	8/31/2008	2,956,025.57	2,956,025.57	2,956,025.57	2,956,025.57	2.126	2.126	N/A	1
Sub Total / Average Local Government Investment Pool			68,650,594.18	68,650,594.18	68,650,594.18	68,650,594.18	2.188	2.188		1
Money Market										
Wells Fargo MM	WFCITY	8/31/2008	439,005.07	439,005.07	439,005.07	439,005.07	2.030	2.030	N/A	1
Sub Total / Average Money Market			439,005.07	439,005.07	439,005.07	439,005.07	2.030	2.030		1
Municipal										
New York St Dorm 1.97 3/15/2020	64990EEK9	11/17/2017	625,000.00	627,400.00	625,555.61	625,206.25	1.970	1.800	3/15/2020	197
New York State Dormitory Authority 1.7 2/15/2020	64990FGR9	11/17/2017	1,000,000.00	997,800.00	999,553.47	999,090.00	1.700	1.801	2/15/2020	168
Oklahoma State Water Res 3.055 4/1/2020	67919PKX0	11/20/2017	2,920,000.00	3,001,993.60	2,940,233.44	2,940,118.80	3.055	1.835	4/1/2020	214

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
State of California 2.25 10/1/2019	13063DDD7	12/5/2017	1,000,000.00	1,007,480.00	1,000,342.07	1,000,070.00	2.250	1.830	10/1/2019	31
State of California 2.3 10/1/2020	13063DDE5	12/5/2017	1,000,000.00	1,008,720.00	1,003,347.24	1,003,870.00	2.300	1.981	10/1/2020	397
Sub Total / Average Municipal			6,545,000.00	6,643,393.60	6,569,031.83	6,568,355.05	2.506	1.848		205
US Agency										
FAMC 1.65 12/20/2019	3132X0MF5	11/15/2017	600,000.00	597,624.89	599,657.10	598,945.76	1.650	1.843	12/20/2019	111
FAMC 1.75 7/27/2020	3132X0NU1	11/15/2017	800,000.00	796,764.64	798,914.89	797,666.52	1.750	1.904	7/27/2020	331
FFCB 2.37 12/17/2021-19	3133EKQZ2	6/17/2019	5,000,000.00	4,997,500.00	4,997,705.56	5,000,592.60	2.370	2.391	12/17/2021	839
FHLB 0 10/16/2019	313384NA3	5/6/2019	9,000,000.00	8,902,607.50	8,972,515.00	8,978,177.52	0.000	2.416	10/16/2019	46
FHLB 0 10/25/2019	313384NK1	5/6/2019	15,000,000.00	14,828,716.67	14,945,229.17	14,956,016.70	0.000	2.418	10/25/2019	55
FHLB 0 11/1/2019	313384NS4	8/29/2019	15,000,000.00	14,947,333.33	14,948,979.16	14,951,570.85	0.000	1.982	11/1/2019	62
FHLB 0 11/15/2019	313384PG8	8/29/2019	15,000,000.00	14,936,625.00	14,938,250.00	14,940,079.20	0.000	1.958	11/15/2019	76
FHLB 0 2/14/2020	313384TB5	2/14/2019	10,000,000.00	9,748,555.56	9,884,955.56	9,914,811.10	0.000	2.544	2/14/2020	167
FHLB 0 9/11/2019	313384LP2	3/14/2019	10,000,000.00	9,877,070.83	9,992,529.17	9,995,400.00	0.000	2.475	9/11/2019	11
FHLB 0 9/11/2019	313384LP2	6/12/2019	5,000,000.00	4,971,562.50	4,996,562.50	4,997,700.00	0.000	2.263	9/11/2019	11
FHLB 0 9/20/2019	313384LY3	12/20/2018	1,100,000.00	1,078,232.22	1,098,411.11	1,098,924.75	0.000	2.652	9/20/2019	20
FHLB 0 9/6/2019	313384LJ6	3/12/2019	4,500,000.00	4,445,487.50	4,498,162.50	4,499,223.75	0.000	2.480	9/6/2019	6
FHLB 1 9/26/2019	3130A9EP2	10/11/2018	2,000,000.00	1,968,380.00	1,997,651.09	1,998,435.90	1.000	2.682	9/26/2019	26
FHLB 1.375 6/12/2020	3133834H1	3/1/2019	1,400,000.00	1,379,354.26	1,387,415.50	1,394,691.45	1.375	2.552	6/12/2020	286
FHLB 1.375 9/13/2019	313380FB8	9/15/2017	3,000,000.00	2,995,122.02	2,999,918.47	2,999,280.30	1.375	1.458	9/13/2019	13
FHLB 1.5 9/27/2019	313382H89	9/15/2017	2,045,000.00	2,046,506.95	2,045,053.53	2,044,184.45	1.500	1.463	9/27/2019	27
FHLB 2 9/13/2019	313383VN8	8/29/2019	1,000,000.00	999,918.00	999,929.71	999,915.78	2.000	2.191	9/13/2019	13
FHLB 2.125 2/11/2020	3130ADN32	4/2/2019	2,095,000.00	2,095,776.02	2,095,401.82	2,097,421.65	2.125	2.080	2/11/2020	164
FHLB 2.125 2/11/2020	3130ADN32	4/2/2019	2,000,000.00	2,000,740.83	2,000,383.60	2,002,311.84	2.125	2.080	2/11/2020	164
FHLB 2.4 7/15/2020	3130ADYY2	4/2/2019	1,000,000.00	1,004,687.62	1,003,179.08	1,005,010.85	2.400	2.027	7/15/2020	319
FHLB 2.49 12/3/2021-19	3130AGK53	6/3/2019	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	2.490	2.490	12/3/2021	825
FHLB 2.625 5/6/2022-19	3130AGCQ6	5/9/2019	10,000,000.00	10,001,187.50	10,001,064.01	10,013,781.30	2.625	2.621	5/6/2022	979
FHLB 2.875 9/11/2020	313370US5	4/2/2019	1,500,000.00	1,512,030.06	1,508,576.34	1,516,973.31	2.875	2.306	9/11/2020	377
FHLB 3 12/27/2021-19	3130AEVT4	6/6/2019	570,000.00	578,692.50	577,890.26	570,365.64	3.000	2.382	12/27/2021	849
FHLB 3.375 6/12/2020	313370E38	4/2/2019	2,000,000.00	2,042,411.62	2,027,715.50	2,023,357.90	3.375	1.575	6/12/2020	286
Sub Total / Average US Agency			129,610,000.00	128,752,888.02	129,316,050.63	129,394,839.12	0.790	2.279		239
US Treasury										
T-Bill 0 10/3/2019	912796SL4	4/4/2019	10,000,000.00	9,881,194.44	9,978,458.33	9,983,354.20	0.000	2.411	10/3/2019	33
T-Bill 0 9/19/2019	912796SJ9	4/3/2019	10,000,000.00	9,890,150.00	9,987,650.00	9,991,311.10	0.000	2.399	9/19/2019	19
T-Bill 0 9/26/2019	912796SK6	4/2/2019	14,000,000.00	13,839,274.17	13,976,390.56	13,982,714.90	0.000	2.395	9/26/2019	26
T-Bill 0 9/5/2019	912796SG5	3/26/2019	5,000,000.00	4,946,232.64	4,998,350.69	4,999,505.00	0.000	2.434	9/5/2019	5
T-Note 0.875 9/15/2019	912828G4	12/8/2017	1,500,000.00	1,476,598.04	1,499,456.61	1,499,416.65	0.875	1.775	9/15/2019	15
	912828T59	12/4/2017	2,000,000.00	1,972,981.71	1,998,212.02	1,997,508.86	1.000	1.739	10/15/2019	45

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 10/15/2019										
T-Note 1 11/15/2019	912828U32	4/3/2019	5,000,000.00	4,977,224.35	4,992,340.93	4,990,039.05	1.000	1.746	11/15/2019	76
T-Note 1 11/30/2019	912828UB4	12/4/2017	2,000,000.00	1,971,188.27	1,996,388.61	1,995,078.12	1.000	1.740	11/30/2019	91
T-Note 1 9/3/2019	912828TN0	8/29/2017	1,000,000.00	993,687.16	1,000,000.00	0.00	1.000	1.319	9/3/2019	3
T-Note 1 9/3/2019	912828TN0	12/4/2017	2,000,000.00	1,975,442.36	2,000,000.00	0.00	1.000	1.717	9/3/2019	3
T-Note 1 9/30/2019	912828TR1	3/15/2019	10,000,000.00	9,919,432.87	9,987,854.20	9,992,127.50	1.000	2.500	9/30/2019	30
T-Note 1.25 9/3/2019	9128282T6	12/15/2017	1,000,000.00	991,120.14	1,000,000.00	0.00	1.250	1.660	9/3/2019	3
T-Note 1.25 9/3/2019	9128282T6	10/11/2018	2,000,000.00	1,975,691.87	2,000,000.00	0.00	1.250	2.632	9/3/2019	3
T-Note 1.25 9/3/2019	9128282T6	3/27/2019	1,000,000.00	994,923.91	1,000,000.00	0.00	1.250	2.430	9/3/2019	3
T-Note 1.25 9/3/2019	9128282T6	3/27/2019	5,000,000.00	4,974,619.53	5,000,000.00	0.00	1.250	2.430	9/3/2019	3
T-Note 1.375 1/15/2020	912828V31	8/1/2019	5,000,000.00	4,984,908.14	4,987,619.25	4,991,015.00	1.375	2.045	1/15/2020	137
T-Note 1.375 1/31/2020	912828UL2	12/8/2017	500,000.00	495,541.63	499,129.94	498,828.00	1.375	1.800	1/31/2020	153
T-Note 1.375 10/31/2020	912828L99	12/8/2017	500,000.00	492,776.04	497,084.47	497,929.50	1.375	1.890	10/31/2020	427
T-Note 1.375 2/29/2020	912828J50	12/8/2017	500,000.00	495,162.69	498,917.11	498,691.41	1.375	1.820	2/29/2020	182
T-Note 1.375 3/31/2020	912828J84	12/8/2017	500,000.00	494,928.52	498,720.11	498,515.63	1.375	1.825	3/31/2020	213
T-Note 1.375 3/31/2020	912828J84	2/22/2019	10,000,000.00	9,873,828.13	9,933,313.63	9,970,312.50	1.375	2.543	3/31/2020	213
T-Note 1.375 4/30/2020	912828K58	12/8/2017	500,000.00	494,748.07	498,539.80	498,417.97	1.375	1.825	4/30/2020	243
T-Note 1.375 8/31/2020	912828L32	12/8/2017	500,000.00	493,512.49	497,618.43	497,968.75	1.375	1.865	8/31/2020	366
T-Note 1.375 9/30/2019	912828X7	3/27/2019	1,000,000.00	994,673.59	999,145.50	999,487.00	1.375	2.430	9/30/2019	30
T-Note 1.375 9/30/2020	912828L65	12/8/2017	500,000.00	493,250.69	497,397.54	497,890.63	1.375	1.870	9/30/2020	396
T-Note 1.5 10/31/2019	912828F62	12/8/2017	1,500,000.00	1,492,199.41	1,499,312.38	1,498,575.00	1.500	1.780	10/31/2019	61
T-Note 1.5 10/31/2019	912828F62	10/11/2018	2,000,000.00	1,975,207.22	1,996,071.79	1,998,100.00	1.500	2.700	10/31/2019	61
T-Note 1.5 10/31/2019	912828F62	3/27/2019	5,000,000.00	4,973,002.15	4,992,445.56	4,995,250.00	1.500	2.420	10/31/2019	61
T-Note 1.5 11/30/2019	912828G61	12/8/2017	1,500,000.00	1,491,870.25	1,498,975.34	1,498,007.82	1.500	1.780	11/30/2019	91
T-Note 1.5 11/30/2019	912828G61	3/27/2019	5,000,000.00	4,968,673.74	4,988,505.28	4,993,359.40	1.500	2.435	11/30/2019	91
T-Note 1.5 4/15/2020	912828X21	8/1/2019	5,000,000.00	4,982,889.33	4,984,878.94	4,989,257.80	1.500	1.990	4/15/2020	228
T-Note 1.5 5/31/2020	912828XE5	12/8/2017	500,000.00	495,779.68	498,722.25	498,730.47	1.500	1.850	5/31/2020	274
T-Note 1.5 5/31/2020	912828XE5	8/1/2019	8,000,000.00	7,967,799.83	7,970,977.48	7,979,687.52	1.500	1.990	5/31/2020	274
T-Note 1.5 5/31/2020	912828XE5	8/1/2019	7,000,000.00	6,971,824.85	6,974,605.29	6,982,226.58	1.500	1.990	5/31/2020	274
T-Note 1.5 7/15/2020	912828J8	12/8/2017	500,000.00	495,443.55	498,469.99	498,613.28	1.500	1.860	7/15/2020	319
T-Note 1.625 11/30/2020	912828M98	12/8/2017	500,000.00	496,036.37	498,335.13	499,511.72	1.625	1.900	11/30/2020	457
T-Note 1.625 12/31/2019	912828G95	12/4/2017	2,000,000.00	1,994,922.36	1,999,181.68	1,997,734.38	1.625	1.749	12/31/2019	122
T-Note 1.625 12/31/2019	912828G95	12/8/2017	1,500,000.00	1,494,702.56	1,499,141.72	1,498,300.79	1.625	1.800	12/31/2019	122

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 1.625 12/31/2019	912828G95	3/27/2019	5,000,000.00	4,969,528.16	4,986,675.40	4,994,335.95	1.625	2.435	12/31/2019	122
T-Note 1.625 12/31/2019	912828G95	4/3/2019	3,000,000.00	2,995,793.26	2,998,113.15	2,996,601.57	1.625	1.815	12/31/2019	122
T-Note 1.625 6/30/2020	912828XH8	12/8/2017	500,000.00	497,132.97	499,067.83	499,140.63	1.625	1.855	6/30/2020	304
T-Note 1.625 6/30/2020	912828XH8	8/1/2019	30,000,000.00	29,905,279.66	29,913,787.48	29,948,437.50	1.625	1.975	6/30/2020	304
T-Note 1.625 9/3/2019	912828D80	12/8/2017	1,500,000.00	1,496,304.34	1,500,000.00	0.00	1.625	1.769	9/3/2019	3
T-Note 1.75 11/30/2019	9128283H1	10/11/2018	2,000,000.00	1,978,125.00	1,995,203.31	1,998,359.38	1.750	2.733	11/30/2019	91
T-Note 1.75 9/30/2019	912828F39	12/4/2017	2,000,000.00	2,000,696.88	2,000,031.44	1,999,520.68	1.750	1.730	9/30/2019	30
T-Note 1.875 12/31/2019	9128283N8	10/11/2018	2,000,000.00	1,978,828.00	1,994,208.56	1,999,376.00	1.875	2.762	12/31/2019	122
T-Note 2 1/31/2020	9128283S7	3/27/2019	3,000,000.00	2,989,947.61	2,995,038.66	3,000,585.93	2.000	2.400	1/31/2020	153
T-Note 3.625 2/15/2020	912828MP2	8/1/2019	5,000,000.00	5,041,403.05	5,035,129.86	5,036,523.45	3.625	2.070	2/15/2020	168
Sub Total / Average US Treasury			185,000,000.00	183,746,481.68	184,639,466.25	171,280,347.62	1.199	2.185		136
Total / Average			405,434,599.25	403,422,362.55	404,804,147.96	391,531,923.26	1.283	2.198		149

City of El Paso
 Transactions Summary
 MONTHLY Proof for Accuracy - Transaction Summary
 Group By: Action
 Portfolio / Report Group: All Portfolios
 Begin Date: 05/31/2019, End Date: 08/31/2019

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Buy										
Access Bank 2.4 12/23/2019	00435JBC6	Wells Fargo	6/12/2019	6/21/2019	2.400	245,000.00	245,000.00	100	0.00	245,000.00
Ally Bank 2 8/15/2022	02007GLD3	Wells Fargo	8/7/2019	8/15/2019	2.000	245,000.00	245,000.00	100	0.00	245,000.00
Bank of America NA 2.25 6/19/2020	06051VH58	Wells Fargo	6/12/2019	6/20/2019	2.250	245,000.00	245,000.00	100	0.00	245,000.00
Beal Bank SSB 2.25 6/17/2020	07370XL69	Wells Fargo	6/12/2019	6/19/2019	2.250	245,000.00	245,000.00	100	0.00	245,000.00
Cathay Bank 2.35 12/19/2019	149159NH4	Wells Fargo	6/12/2019	6/19/2019	2.350	245,000.00	245,000.00	100	0.00	245,000.00
FFCB 2.37 12/17/2021-19	3133EKQZ2	Wells Fargo	6/12/2019	6/17/2019	2.391	5,000,000.00	4,997,500.00	99.95	0.00	4,997,500.00
FHLB 0 11/1/2019	313384NS4	Wells Fargo	8/29/2019	8/29/2019	1.982	15,000,000.00	14,947,333.33	99.648889	0.00	14,947,333.33
FHLB 0 11/15/2019	313384PG8	Wells Fargo	8/29/2019	8/29/2019	1.958	15,000,000.00	14,936,625.00	99.5775	0.00	14,936,625.00
FHLB 0 9/11/2019	313384LP2	Wells Fargo	6/12/2019	6/12/2019	2.263	5,000,000.00	4,971,562.50	99.43125	0.00	4,971,562.50
FHLB 2 9/13/2019	313383VN8	Wells Fargo	8/29/2019	8/29/2019	2.191	1,000,000.00	999,918.00	99.9918	9,222.22	1,009,140.22
FHLB 2.49 12/3/2021-19	3130AGK53	Wells Fargo	5/29/2019	6/3/2019	2.490	10,000,000.00	10,000,000.00	100	0.00	10,000,000.00
FHLB 3 12/27/2021-19	3130A EVT4	Wells Fargo	6/5/2019	6/6/2019	2.382	570,000.00	578,692.50	101.525	7,552.50	586,245.00
First Choice Bank (CA) 2.4 6/21/2022-19	319461CF4	Wells Fargo	6/12/2019	6/21/2019	2.400	245,000.00	245,000.00	100	0.00	245,000.00
Goldman Sachs Bank 2.4 6/20/2022	38149MBK8	Wells Fargo	6/12/2019	6/19/2019	2.400	245,000.00	245,000.00	100	0.00	245,000.00
Iberia Bank (LA) 2.35 12/20/2019	45083ANA6	Wells Fargo	6/12/2019	6/21/2019	2.350	245,000.00	245,000.00	100	0.00	245,000.00
Mizuho Bank 2.3 3/19/2020	60688MB78	Wells Fargo	6/12/2019	6/19/2019	2.300	245,000.00	245,000.00	100	0.00	245,000.00
Orrstown Bank 2.45 6/21/2022-19	687377EL1	Wells Fargo	6/12/2019	6/21/2019	2.450	245,000.00	245,000.00	100	0.00	245,000.00
Pinnacle Bank 1.95 4/21/2020	72345SJN2	Wells Fargo	8/7/2019	8/21/2019	1.950	245,000.00	245,000.00	100	0.00	245,000.00
Preferred Bank (CA) 2.3 3/30/2020	740367HG5	Wells Fargo	6/12/2019	6/28/2019	2.300	245,000.00	245,000.00	100	0.00	245,000.00
State Bank of Texas 2.35 9/28/2021-19	856528CY8	Wells Fargo	6/12/2019	6/28/2019	2.350	245,000.00	245,000.00	100	0.00	245,000.00
T-Note 1.375 1/15/2020	912828V31	Wells Fargo	7/31/2019	8/1/2019	2.045	5,000,000.00	4,984,908.14	99.698163	3,175.95	4,988,084.09
T-Note 1.5 4/15/2020	912828X21	Wells Fargo	7/31/2019	8/1/2019	1.990	5,000,000.00	4,982,889.33	99.657787	22,131.15	5,005,020.48
	912828XE5	Wells Fargo	7/31/2019	8/1/2019	1.990	8,000,000.00	7,967,799.83	99.597498	20,327.87	7,988,127.70

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
T-Note 1.5 5/31/2020										
T-Note 1.5 5/31/2020	912828XE5	Wells Fargo	7/31/2019	8/1/2019	1.990	7,000,000.00	6,971,824.85	99.597498	17,786.89	6,989,611.74
T-Note 1.625 6/30/2020	912828XH8	Wells Fargo	7/31/2019	8/1/2019	1.975	30,000,000.00	29,905,279.66	99.684266	42,391.30	29,947,670.96
T-Note 3.625 2/15/2020	912828MP2	Wells Fargo	7/31/2019	8/1/2019	2.070	5,000,000.00	5,041,403.05	100.828061	83,615.33	5,125,018.38
Umpqua Bank 1.95 5/15/2020	90421MDD2	Wells Fargo	8/7/2019	8/16/2019	1.950	245,000.00	245,000.00	100	0.00	245,000.00
Sub Total / Average Buy						115,000,000.00	114,715,736.19		206,203.21	114,921,939.40
Called										
FHLB 2.45 11/23/2020- 19	3130AGGJ8	Wells Fargo	5/30/2019	8/23/2019	0.000	1,175,000.00	1,174,823.75	0	7,196.88	1,182,020.63
FHLB 2.5 5/28/2021-19	3130AGGY5	Wells Fargo	8/28/2019	8/28/2019	0.000	14,225,000.00	14,225,000.00	0	88,906.25	14,313,906.25
Sub Total / Average Called						15,400,000.00	15,399,823.75		96,103.13	15,495,926.88
Deposit										
TexasDaily LGIP	TEXASDAILY	None	8/30/2019	8/30/2019	0.000	54,780.44	54,780.44	100	0.00	54,780.44
TexasDaily LGIP	TEXASDAILY	None	8/13/2019	8/13/2019	0.000	9,000,000.00	9,000,000.00	100	0.00	9,000,000.00
TexasDaily LGIP	TEXASDAILY	None	7/31/2019	7/31/2019	0.000	41,141.88	41,141.88	100	0.00	41,141.88
TexasDaily LGIP	TEXASDAILY	None	7/11/2019	7/11/2019	0.000	10,000,000.00	10,000,000.00	100	0.00	10,000,000.00
TexasDaily LGIP	TEXASDAILY	None	6/28/2019	6/28/2019	0.000	26,954.54	26,954.54	100	0.00	26,954.54
TexPool LGIP	TEXPOOL	None	8/30/2019	8/30/2019	0.000	54,164.62	54,164.62	100	0.00	54,164.62
TexPool LGIP	TEXPOOL	None	8/13/2019	8/13/2019	0.000	9,000,000.00	9,000,000.00	100	0.00	9,000,000.00
TexPool LGIP	TEXPOOL	None	7/31/2019	7/31/2019	0.000	41,697.87	41,697.87	100	0.00	41,697.87
TexPool LGIP	TEXPOOL	None	7/11/2019	7/11/2019	0.000	10,000,000.00	10,000,000.00	100	0.00	10,000,000.00
TexPool LGIP	TEXPOOL	None	6/28/2019	6/28/2019	0.000	27,053.82	27,053.82	100	0.00	27,053.82
TexStar LGIP	TEXSTAR	None	8/30/2019	8/30/2019	0.000	52,089.45	52,089.45	100	0.00	52,089.45
TexStar LGIP	TEXSTAR	None	8/13/2019	8/13/2019	0.000	5,000,000.00	5,000,000.00	100	0.00	5,000,000.00
TexStar LGIP	TEXSTAR	None	7/31/2019	7/31/2019	0.000	56,487.07	56,487.07	100	0.00	56,487.07
TexStar LGIP	TEXSTAR	None	6/28/2019	6/28/2019	0.000	54,781.00	54,781.00	100	0.00	54,781.00
Wells Fargo MM	WFCITY	None	8/31/2019	8/31/2019	0.000	78,373.12	78,373.12	100	0.00	78,373.12
Wells Fargo MM	WFCITY	None	8/28/2019	8/28/2019	0.000	13,300,000.00	13,300,000.00	100	0.00	13,300,000.00
Wells Fargo MM	WFCITY	None	8/26/2019	8/26/2019	0.000	3,100,000.00	3,100,000.00	100	0.00	3,100,000.00
Wells Fargo MM	WFCITY	None	8/23/2019	8/23/2019	0.000	13,600,000.00	13,600,000.00	100	0.00	13,600,000.00
Wells Fargo MM	WFCITY	None	8/21/2019	8/21/2019	0.000	200,000.00	200,000.00	100	0.00	200,000.00
Wells Fargo MM	WFCITY	None	8/19/2019	8/19/2019	0.000	3,300,000.00	3,300,000.00	100	0.00	3,300,000.00
Wells Fargo MM	WFCITY	None	8/15/2019	8/15/2019	0.000	6,800,000.00	6,800,000.00	100	0.00	6,800,000.00
Wells Fargo MM	WFCITY	None	8/12/2019	8/12/2019	0.000	61,500,000.00	61,500,000.00	100	0.00	61,500,000.00
Wells Fargo MM	WFCITY	None	8/9/2019	8/9/2019	0.000	2,000,000.00	2,000,000.00	100	0.00	2,000,000.00
Wells Fargo MM	WFCITY	None	8/6/2019	8/6/2019	0.000	800,000.00	800,000.00	100	0.00	800,000.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Wells Fargo MM	WFCITY	None	8/5/2019	8/5/2019	0.000	9,300,000.00	9,300,000.00	100	0.00	9,300,000.00
Wells Fargo MM	WFCITY	None	8/2/2019	8/2/2019	0.000	12,500,000.00	12,500,000.00	100	0.00	12,500,000.00
Wells Fargo MM	WFCITY	None	7/31/2019	7/31/2019	0.000	32,100,000.00	32,100,000.00	100	0.00	32,100,000.00
Wells Fargo MM	WFCITY	None	7/30/2019	7/30/2019	0.000	600,000.00	600,000.00	100	0.00	600,000.00
Wells Fargo MM	WFCITY	None	7/25/2019	7/25/2019	0.000	9,200,000.00	9,200,000.00	100	0.00	9,200,000.00
Wells Fargo MM	WFCITY	None	7/19/2019	7/19/2019	0.000	2,000,000.00	2,000,000.00	100	0.00	2,000,000.00
Wells Fargo MM	WFCITY	None	7/16/2019	7/16/2019	0.000	100,000.00	100,000.00	100	0.00	100,000.00
Wells Fargo MM	WFCITY	None	7/15/2019	7/15/2019	0.000	29,900,000.00	29,900,000.00	100	0.00	29,900,000.00
Wells Fargo MM	WFCITY	None	7/9/2019	7/9/2019	0.000	1,200,000.00	1,200,000.00	100	0.00	1,200,000.00
Wells Fargo MM	WFCITY	None	7/1/2019	7/1/2019	0.000	22,777.47	22,777.47	100	0.00	22,777.47
Wells Fargo MM	WFCITY	None	7/1/2019	7/1/2019	0.000	37,500,000.00	37,500,000.00	100	0.00	37,500,000.00
Wells Fargo MM	WFCITY	None	6/27/2019	6/27/2019	0.000	1,500,000.00	1,500,000.00	100	0.00	1,500,000.00
Wells Fargo MM	WFCITY	None	6/26/2019	6/26/2019	0.000	2,400,000.00	2,400,000.00	100	0.00	2,400,000.00
Wells Fargo MM	WFCITY	None	6/18/2019	6/18/2019	0.000	100,000.00	100,000.00	100	0.00	100,000.00
Wells Fargo MM	WFCITY	None	6/14/2019	6/14/2019	0.000	1,700,000.00	1,700,000.00	100	0.00	1,700,000.00
Wells Fargo MM	WFCITY	None	6/13/2019	6/13/2019	0.000	13,700,000.00	13,700,000.00	100	0.00	13,700,000.00
Wells Fargo MM	WFCITY	None	6/11/2019	6/11/2019	0.000	3,300,000.00	3,300,000.00	100	0.00	3,300,000.00
Wells Fargo MM	WFCITY	None	6/10/2019	6/10/2019	0.000	9,700,000.00	9,700,000.00	100	0.00	9,700,000.00
Wells Fargo MM	WFCITY	None	6/4/2019	6/4/2019	0.000	100,000.00	100,000.00	100	0.00	100,000.00
Wells Fargo MM	WFCITY	None	6/3/2019	6/3/2019	0.000	28,958.22	28,958.22	100	0.00	28,958.22
Wells Fargo MM	WFCITY	None	6/3/2019	6/3/2019	0.000	300,000.00	300,000.00	100	0.00	300,000.00
Sub Total / Average Deposit						315,339,259.50	315,339,259.50		0.00	315,339,259.50

Interest

BANK OF PRINCETON 1.6 9/23/2019	064520AF6	None	8/22/2019	8/22/2019	0.000	0.00	0.00		332.93	332.93
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	None	7/22/2019	7/22/2019	0.000	0.00	0.00		322.19	322.19
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	None	6/22/2019	6/22/2019	0.000	0.00	0.00		332.93	332.93
Bank of Tennessee 1.9 3/23/2020	065284FW6	None	8/22/2019	8/22/2019	0.000	0.00	0.00		395.36	395.36
Bank of Tennessee 1.9 3/23/2020	065284FW6	None	7/22/2019	7/22/2019	0.000	0.00	0.00		382.60	382.60
Bank of Tennessee 1.9 3/23/2020	065284FW6	None	6/22/2019	6/22/2019	0.000	0.00	0.00		395.36	395.36
Bank of the Panhandle	064302BC5	None	8/29/2019	8/29/2019	0.000	0.00	0.00		343.34	343.34

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
1.65 9/30/2019										
Bank of the Panhandle 1.65 9/30/2019	064302BC5	None	7/29/2019	7/29/2019	0.000	0.00	0.00		332.26	332.26
Bank of the Panhandle 1.65 9/30/2019	064302BC5	None	6/29/2019	6/29/2019	0.000	0.00	0.00		343.34	343.34
Bell Bank Corp 1.95 12/27/2019	07815AAT4	None	6/28/2019	6/28/2019	0.000	0.00	0.00		2,382.21	2,382.21
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	None	7/5/2019	7/5/2019	0.000	0.00	0.00		343.34	343.34
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	None	6/4/2019	6/4/2019	0.000	0.00	0.00		343.34	343.34
BLC Community Bank 1.7 9/30/2019	05549CGP9	None	8/30/2019	8/30/2019	0.000	0.00	0.00		353.74	353.74
BLC Community Bank 1.7 9/30/2019	05549CGP9	None	7/30/2019	7/30/2019	0.000	0.00	0.00		342.33	342.33
BLC Community Bank 1.7 9/30/2019	05549CGP9	None	6/30/2019	6/30/2019	0.000	0.00	0.00		353.74	353.74
Brickell Bank 2 12/27/2019	10801DAM3	None	8/29/2019	8/29/2019	0.000	0.00	0.00		416.16	416.16
Brickell Bank 2 12/27/2019	10801DAM3	None	7/29/2019	7/29/2019	0.000	0.00	0.00		402.74	402.74
Brickell Bank 2 12/27/2019	10801DAM3	None	6/29/2019	6/29/2019	0.000	0.00	0.00		416.16	416.16
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	8/15/2019	8/15/2019	0.000	0.00	0.00		364.14	364.14
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	7/15/2019	7/15/2019	0.000	0.00	0.00		352.40	352.40
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	6/15/2019	6/15/2019	0.000	0.00	0.00		364.14	364.14
Capital Bank (AR) 2 2/19/2020	139797GJ7	None	8/19/2019	8/19/2019	0.000	0.00	0.00		416.16	416.16
Capital Bank (AR) 2 2/19/2020	139797GJ7	None	7/19/2019	7/19/2019	0.000	0.00	0.00		402.74	402.74
Capital Bank (AR) 2 2/19/2020	139797GJ7	None	6/19/2019	6/19/2019	0.000	0.00	0.00		416.16	416.16
Capital One Bank 1.75 8/30/2019	1404204T4	None	8/30/2019	8/30/2019	0.000	0.00	0.00		2,149.62	2,149.62
Capital One NA 1.75 8/30/2019	14042RHP9	None	8/30/2019	8/30/2019	0.000	0.00	0.00		2,149.62	2,149.62
Carolina Alliance Bank 2 1/21/2020	14376RBB2	None	8/19/2019	8/19/2019	0.000	0.00	0.00		416.16	416.16
Carolina Alliance Bank 2 1/21/2020	14376RBB2	None	7/19/2019	7/19/2019	0.000	0.00	0.00		402.74	402.74
	14376RBB2	None	6/19/2019	6/19/2019	0.000	0.00	0.00		416.16	416.16

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Carolina Alliance Bank 2 1/21/2020										
Citizens First Bank 1.65 8/22/2019	17462TBB6	None	8/22/2019	8/22/2019	0.000	0.00	0.00		343.34	343.34
Citizens First Bank 1.65 8/22/2019	17462TBB6	None	7/22/2019	7/22/2019	0.000	0.00	0.00		332.26	332.26
Citizens First Bank 1.65 8/22/2019	17462TBB6	None	6/22/2019	6/22/2019	0.000	0.00	0.00		343.34	343.34
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	8/22/2019	8/22/2019	0.000	0.00	0.00		364.14	364.14
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	7/22/2019	7/22/2019	0.000	0.00	0.00		352.40	352.40
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	6/22/2019	6/22/2019	0.000	0.00	0.00		364.14	364.14
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	None	8/15/2019	8/15/2019	0.000	0.00	0.00		374.55	374.55
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	None	7/15/2019	7/15/2019	0.000	0.00	0.00		362.47	362.47
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	None	6/15/2019	6/15/2019	0.000	0.00	0.00		374.55	374.55
Columbus D 2.61 8/15/2019	199492HB8	None	8/15/2019	8/15/2019	0.000	0.00	0.00	13,050.00		13,050.00
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	None	7/8/2019	7/8/2019	0.000	0.00	0.00		332.93	332.93
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	None	6/6/2019	6/6/2019	0.000	0.00	0.00		322.53	322.53
ConnectOne Bank 1.95 6/15/2020	20786ABX2	None	8/13/2019	8/13/2019	0.000	0.00	0.00		405.76	405.76
ConnectOne Bank 1.95 6/15/2020	20786ABX2	None	7/13/2019	7/13/2019	0.000	0.00	0.00		392.67	392.67
ConnectOne Bank 1.95 6/15/2020	20786ABX2	None	6/13/2019	6/13/2019	0.000	0.00	0.00		405.76	405.76
Crescom Bank 1.7 11/29/2019	225862DH1	None	8/29/2019	8/29/2019	0.000	0.00	0.00		353.74	353.74
Crescom Bank 1.7 11/29/2019	225862DH1	None	7/29/2019	7/29/2019	0.000	0.00	0.00		342.33	342.33
Crescom Bank 1.7 11/29/2019	225862DH1	None	6/29/2019	6/29/2019	0.000	0.00	0.00		353.74	353.74
Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	8/20/2019	8/20/2019	0.000	0.00	0.00		353.74	353.74
Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	7/20/2019	7/20/2019	0.000	0.00	0.00		342.33	342.33
Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	6/20/2019	6/20/2019	0.000	0.00	0.00		353.74	353.74
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	None	8/2/2019	8/2/2019	0.000	0.00	0.00		395.36	395.36

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	None	7/2/2019	7/2/2019	0.000	0.00	0.00		382.60	382.60
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	None	6/2/2019	6/2/2019	0.000	0.00	0.00		395.36	395.36
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	None	8/20/2019	8/20/2019	0.000	0.00	0.00		343.34	343.34
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	None	7/20/2019	7/20/2019	0.000	0.00	0.00		332.26	332.26
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	None	6/20/2019	6/20/2019	0.000	0.00	0.00		343.34	343.34
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	None	8/28/2019	8/28/2019	0.000	0.00	0.00		353.74	353.74
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	None	7/28/2019	7/28/2019	0.000	0.00	0.00		342.33	342.33
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	None	6/28/2019	6/28/2019	0.000	0.00	0.00		353.74	353.74
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	None	8/27/2019	8/27/2019	0.000	0.00	0.00		332.93	332.93
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	None	7/27/2019	7/27/2019	0.000	0.00	0.00		322.19	322.19
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	None	6/27/2019	6/27/2019	0.000	0.00	0.00		332.93	332.93
Fairfield National Bank 1.65 8/30/2019	304549BA5	None	8/30/2019	8/30/2019	0.000	0.00	0.00		343.34	343.34
Fairfield National Bank 1.65 8/30/2019	304549BA5	None	7/30/2019	7/30/2019	0.000	0.00	0.00		332.26	332.26
Fairfield National Bank 1.65 8/30/2019	304549BA5	None	6/30/2019	6/30/2019	0.000	0.00	0.00		343.34	343.34
FAMC 1.52 7/15/2019-18	3132X0WA5	None	7/15/2019	7/15/2019	0.000	0.00	0.00		7,600.00	7,600.00
FAMC 1.65 12/20/2019	3132X0MF5	None	6/20/2019	6/20/2019	0.000	0.00	0.00		4,950.00	4,950.00
FAMC 1.75 7/27/2020	3132X0NU1	None	7/27/2019	7/27/2019	0.000	0.00	0.00		7,000.00	7,000.00
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	None	8/21/2019	8/21/2019	0.000	0.00	0.00		405.76	405.76
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	None	7/21/2019	7/21/2019	0.000	0.00	0.00		392.67	392.67
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	None	6/21/2019	6/21/2019	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
Farmers & Merchants Bank (MD) 1.95 6/22/2020										
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	None	8/15/2019	8/15/2019	0.000	0.00	0.00		364.14	364.14
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	None	7/15/2019	7/15/2019	0.000	0.00	0.00		352.40	352.40
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	None	6/15/2019	6/15/2019	0.000	0.00	0.00		364.14	364.14
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	None	8/22/2019	8/22/2019	0.000	0.00	0.00		384.95	384.95
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	None	7/22/2019	7/22/2019	0.000	0.00	0.00		372.53	372.53
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	None	6/22/2019	6/22/2019	0.000	0.00	0.00		384.95	384.95
FFCB 1.12 6/27/2019-18	3133EGHD0	None	6/27/2019	6/27/2019	0.000	0.00	0.00		11,200.00	11,200.00
FHLB 0.875 8/5/2019	3130A8Y72	None	8/5/2019	8/5/2019	0.000	0.00	0.00		7,437.50	7,437.50
FHLB 0.875 8/5/2019	3130A8Y72	None	8/5/2019	8/5/2019	0.000	0.00	0.00		48,125.00	48,125.00
FHLB 1.375 6/12/2020	3133834H1	None	6/12/2019	6/12/2019	0.000	0.00	0.00		9,625.00	9,625.00
FHLB 1.375 7/26/2019-19	3130ABB21	None	7/26/2019	7/26/2019	0.000	0.00	0.00		6,875.00	6,875.00
FHLB 1.625 6/14/2019	313379EE5	None	6/14/2019	6/14/2019	0.000	0.00	0.00		8,003.13	8,003.13
FHLB 2.125 2/11/2020	3130ADN32	None	8/11/2019	8/11/2019	0.000	0.00	0.00		21,250.00	21,250.00
FHLB 2.125 2/11/2020	3130ADN32	None	8/11/2019	8/11/2019	0.000	0.00	0.00		22,259.38	22,259.38
FHLB 2.4 7/15/2020	3130ADYY2	None	7/15/2019	7/15/2019	0.000	0.00	0.00		12,000.00	12,000.00
FHLB 3 12/27/2021-19	3130AEVT4	None	6/27/2019	6/27/2019	0.000	0.00	0.00		8,550.00	8,550.00
FHLB 3.375 6/12/2020	313370E38	None	6/12/2019	6/12/2019	0.000	0.00	0.00		33,750.00	33,750.00
FHLMC 1.1 6/28/2019-17	3134G9G84	None	6/28/2019	6/28/2019	0.000	0.00	0.00		5,500.00	5,500.00
FHLMC 1.3 8/23/2019	3134G9S4	None	8/23/2019	8/23/2019	0.000	0.00	0.00		1,625.00	1,625.00
FHLMC 2 7/30/2019	3134G3JM3	None	7/30/2019	7/30/2019	0.000	0.00	0.00		10,000.00	10,000.00
FIRST BANK NC 1.6 9/30/2019	31931TET8	None	8/29/2019	8/29/2019	0.000	0.00	0.00		332.93	332.93
FIRST BANK NC 1.6 9/30/2019	31931TET8	None	7/29/2019	7/29/2019	0.000	0.00	0.00		322.19	322.19
FIRST BANK NC 1.6 9/30/2019	31931TET8	None	6/29/2019	6/29/2019	0.000	0.00	0.00		332.93	332.93
First Choice Bank (CA) 2.4 6/21/2022-19	319461CF4	None	8/21/2019	8/21/2019	0.000	0.00	0.00		499.40	499.40

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
First Choice Bank (CA) 2.4 6/21/2022-19	319461CF4	None	7/21/2019	7/21/2019	0.000	0.00	0.00		660.49	660.49
First State Bank Dequeen 1.5 6/28/2019	336460CC2	None	6/28/2019	6/28/2019	0.000	0.00	0.00		291.99	291.99
FLORIDA ST BRD ADMIN FIN CORP REV 2.163 7/1/2019	341271AA2	None	7/1/2019	7/1/2019	0.000	0.00	0.00		10,815.00	10,815.00
FNMA 1.375 8/15/2019	3137EAEH8	None	8/15/2019	8/15/2019	0.000	0.00	0.00		6,359.38	6,359.38
Franklin Synergy Bank 1.7 6/28/2019	35471TDR0	None	6/28/2019	6/28/2019	0.000	0.00	0.00		330.92	330.92
GUARANTY B&T CO DENVER 1.6 6/13/2019	400820CD6	None	6/13/2019	6/13/2019	0.000	0.00	0.00		332.93	332.93
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	None	8/17/2019	8/17/2019	0.000	0.00	0.00		353.74	353.74
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	None	7/17/2019	7/17/2019	0.000	0.00	0.00		342.33	342.33
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	None	6/17/2019	6/17/2019	0.000	0.00	0.00		353.74	353.74
Horatio State BK 1.65 8/30/2019	44039TAH2	None	8/30/2019	8/30/2019	0.000	0.00	0.00		332.26	332.26
Horatio State BK 1.65 8/30/2019	44039TAH2	None	7/31/2019	7/31/2019	0.000	0.00	0.00		343.34	343.34
Horatio State BK 1.65 8/30/2019	44039TAH2	None	6/30/2019	6/30/2019	0.000	0.00	0.00		332.26	332.26
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	8/16/2019	8/16/2019	0.000	0.00	0.00		353.74	353.74
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	7/16/2019	7/16/2019	0.000	0.00	0.00		342.33	342.33
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	6/16/2019	6/16/2019	0.000	0.00	0.00		353.74	353.74
Insbank 1.9 2/19/2020	45776NCE4	None	8/19/2019	8/19/2019	0.000	0.00	0.00		395.36	395.36
Insbank 1.9 2/19/2020	45776NCE4	None	7/19/2019	7/19/2019	0.000	0.00	0.00		382.60	382.60
Insbank 1.9 2/19/2020	45776NCE4	None	6/19/2019	6/19/2019	0.000	0.00	0.00		395.36	395.36
International Bank Chicago 1.6 10/31/2019	45906ABT3	None	7/31/2019	7/31/2019	0.000	0.00	0.00		332.93	332.93
International Bank Chicago 1.6 10/31/2019	45906ABT3	None	6/30/2019	6/30/2019	0.000	0.00	0.00		322.19	322.19
Isabella Bank 2 12/23/2019	464209CN3	None	8/22/2019	8/22/2019	0.000	0.00	0.00		416.16	416.16
Isabella Bank 2 12/23/2019	464209CN3	None	7/22/2019	7/22/2019	0.000	0.00	0.00		402.74	402.74

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Isabella Bank 2 12/23/2019	464209CN3	None	6/22/2019	6/22/2019	0.000	0.00	0.00		416.16	416.16
Jefferson Bank & Trust Saint Louis 1.75 5/12/2	472376AC6	None	8/9/2019	8/9/2019	0.000	0.00	0.00		1,080.68	1,080.68
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	None	8/8/2019	8/8/2019	0.000	0.00	0.00		353.74	353.74
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	None	7/8/2019	7/8/2019	0.000	0.00	0.00		342.33	342.33
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	None	6/8/2019	6/8/2019	0.000	0.00	0.00		353.74	353.74
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	8/17/2019	8/17/2019	0.000	0.00	0.00		353.74	353.74
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	7/17/2019	7/17/2019	0.000	0.00	0.00		342.33	342.33
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	6/17/2019	6/17/2019	0.000	0.00	0.00		353.74	353.74
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	8/30/2019	8/30/2019	0.000	0.00	0.00		353.74	353.74
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	7/30/2019	7/30/2019	0.000	0.00	0.00		342.33	342.33
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	6/30/2019	6/30/2019	0.000	0.00	0.00		353.74	353.74
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	None	7/15/2019	7/15/2019	0.000	0.00	0.00		353.74	353.74
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	None	6/14/2019	6/14/2019	0.000	0.00	0.00		353.74	353.74
Morgan Hill CA 2.06 8/1/2019	617403EK2	None	8/1/2019	8/1/2019	0.000	0.00	0.00		10,300.00	10,300.00
New York State Dormitory Authority 1.7 2/15/2020	64990FGR9	None	8/15/2019	8/15/2019	0.000	0.00	0.00		8,500.00	8,500.00
NORTHERN BANK & TRUST MA 1.7 9/30/2019	66476QBY3	None	6/29/2019	6/29/2019	0.000	0.00	0.00		1,049.81	1,049.81
Orrstown Bank 2.45 6/21/2022-19	687377EL1	None	8/21/2019	8/21/2019	0.000	0.00	0.00		509.80	509.80
Orrstown Bank 2.45 6/21/2022-19	687377EL1	None	7/21/2019	7/21/2019	0.000	0.00	0.00		772.92	772.92
Pacific City Bank 1.6 8/30/2019	69406PCL1	None	8/30/2019	8/30/2019	0.000	0.00	0.00		332.93	332.93
Pacific City Bank 1.6 8/30/2019	69406PCL1	None	7/30/2019	7/30/2019	0.000	0.00	0.00		322.19	322.19
Pacific City Bank 1.6 8/30/2019	69406PCL1	None	6/30/2019	6/30/2019	0.000	0.00	0.00		332.93	332.93
Plus International	72940UJA4	None	8/13/2019	8/13/2019	0.000	0.00	0.00		384.95	384.95

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Bank 1.85 3/13/2020										
Plus International Bank 1.85 3/13/2020	72940UJA4	None	7/13/2019	7/13/2019	0.000	0.00	0.00		372.53	372.53
Plus International Bank 1.85 3/13/2020	72940UJA4	None	6/13/2019	6/13/2019	0.000	0.00	0.00		384.95	384.95
Preferred Bank (CA) 2.3 3/30/2020	740367HG5	None	8/28/2019	8/28/2019	0.000	0.00	0.00		478.59	478.59
Preferred Bank (CA) 2.3 3/30/2020	740367HG5	None	7/28/2019	7/28/2019	0.000	0.00	0.00		463.15	463.15
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	8/29/2019	8/29/2019	0.000	0.00	0.00		364.14	364.14
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	7/29/2019	7/29/2019	0.000	0.00	0.00		352.40	352.40
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	6/29/2019	6/29/2019	0.000	0.00	0.00		364.14	364.14
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	None	8/8/2019	8/8/2019	0.000	0.00	0.00		343.34	343.34
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	None	7/8/2019	7/8/2019	0.000	0.00	0.00		332.26	332.26
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	None	6/8/2019	6/8/2019	0.000	0.00	0.00		343.34	343.34
Southern States Bank 1.7 11/29/2019	843879AV9	None	8/30/2019	8/30/2019	0.000	0.00	0.00		353.74	353.74
Southern States Bank 1.7 11/29/2019	843879AV9	None	7/30/2019	7/30/2019	0.000	0.00	0.00		342.33	342.33
Southern States Bank 1.7 11/29/2019	843879AV9	None	6/30/2019	6/30/2019	0.000	0.00	0.00		353.74	353.74
State Bank of Texas 2.35 9/28/2021-19	856528CY8	None	8/28/2019	8/28/2019	0.000	0.00	0.00		488.99	488.99
State Bank of Texas 2.35 9/28/2021-19	856528CY8	None	7/28/2019	7/28/2019	0.000	0.00	0.00		473.22	473.22
Summit Community Bank 1.6 11/21/2019	86604XMF0	None	8/21/2019	8/21/2019	0.000	0.00	0.00		332.93	332.93
Summit Community Bank 1.6 11/21/2019	86604XMF0	None	7/21/2019	7/21/2019	0.000	0.00	0.00		322.19	322.19
Summit Community Bank 1.6 11/21/2019	86604XMF0	None	6/21/2019	6/21/2019	0.000	0.00	0.00		332.93	332.93
T-Bond 0.75 8/15/2019	9128282B5	None	8/15/2019	8/15/2019	0.000	0.00	0.00		18,750.00	18,750.00
TexasDaily LGIP	TEXASDAILY	None	8/30/2019	8/30/2019	0.000	0.00	0.00		54,780.44	54,780.44
TexasDaily LGIP	TEXASDAILY	None	7/31/2019	7/31/2019	0.000	0.00	0.00		41,141.88	41,141.88

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
TexasDaily LGIP	TEXASDAILY	None	6/28/2019	6/28/2019	0.000	0.00	0.00		26,954.54	26,954.54
TexPool LGIP	TEXPOOL	None	8/30/2019	8/30/2019	0.000	0.00	0.00		54,164.62	54,164.62
TexPool LGIP	TEXPOOL	None	7/31/2019	7/31/2019	0.000	0.00	0.00		41,697.87	41,697.87
TexPool LGIP	TEXPOOL	None	6/28/2019	6/28/2019	0.000	0.00	0.00		27,053.82	27,053.82
TexStar LGIP	TEXSTAR	None	8/30/2019	8/30/2019	0.000	0.00	0.00		52,089.45	52,089.45
TexStar LGIP	TEXSTAR	None	7/31/2019	7/31/2019	0.000	0.00	0.00		56,487.07	56,487.07
TexStar LGIP	TEXSTAR	None	6/28/2019	6/28/2019	0.000	0.00	0.00		54,781.00	54,781.00
T-Note 0.75 7/15/2019	912828S43	None	7/15/2019	7/15/2019	0.000	0.00	0.00		18,750.00	18,750.00
T-Note 0.75 7/15/2019	912828S43	None	7/15/2019	7/15/2019	0.000	0.00	0.00		3,750.00	3,750.00
T-Note 0.75 7/15/2019	912828S43	None	7/15/2019	7/15/2019	0.000	0.00	0.00		3,750.00	3,750.00
T-Note 1 6/30/2019	912828TC4	None	6/30/2019	6/30/2019	0.000	0.00	0.00		25,000.00	25,000.00
T-Note 1 6/30/2019	912828TC4	None	6/30/2019	6/30/2019	0.000	0.00	0.00		70,000.00	70,000.00
T-Note 1 6/30/2019	912828TC4	None	6/30/2019	6/30/2019	0.000	0.00	0.00		20,000.00	20,000.00
T-Note 1.25 6/30/2019	912828XV7	None	6/30/2019	6/30/2019	0.000	0.00	0.00		12,500.00	12,500.00
T-Note 1.25 6/30/2019	912828XV7	None	6/30/2019	6/30/2019	0.000	0.00	0.00		68,750.00	68,750.00
T-Note 1.25 6/30/2019	912828XV7	None	6/30/2019	6/30/2019	0.000	0.00	0.00		6,250.00	6,250.00
T-Note 1.375 1/31/2020	912828UL2	None	7/31/2019	7/31/2019	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.375 7/31/2019	9128282K5	None	7/31/2019	7/31/2019	0.000	0.00	0.00		6,875.00	6,875.00
T-Note 1.375 7/31/2019	9128282K5	None	7/31/2019	7/31/2019	0.000	0.00	0.00		34,375.00	34,375.00
T-Note 1.375 7/31/2019	9128282K5	None	7/31/2019	7/31/2019	0.000	0.00	0.00		13,750.00	13,750.00
T-Note 1.5 7/15/2020	9128282J8	None	7/15/2019	7/15/2019	0.000	0.00	0.00		3,750.00	3,750.00
T-Note 1.625 12/31/2019	912828G95	None	6/30/2019	6/30/2019	0.000	0.00	0.00		69,062.50	69,062.50
T-Note 1.625 12/31/2019	912828G95	None	6/30/2019	6/30/2019	0.000	0.00	0.00		24,375.00	24,375.00
T-Note 1.625 6/30/2019	912828WS5	None	6/30/2019	6/30/2019	0.000	0.00	0.00		20,312.50	20,312.50
T-Note 1.625 6/30/2020	912828XH8	None	6/30/2019	6/30/2019	0.000	0.00	0.00		4,062.50	4,062.50
T-Note 1.625 7/31/2019	912828WW6	None	7/31/2019	7/31/2019	0.000	0.00	0.00		69,062.50	69,062.50
T-Note 1.625 7/31/2019	912828WW6	None	7/31/2019	7/31/2019	0.000	0.00	0.00		121,875.00	121,875.00
T-Note 1.875 12/31/2019	9128283N8	None	6/30/2019	6/30/2019	0.000	0.00	0.00		18,750.00	18,750.00
T-Note 2 1/31/2020	9128283S7	None	7/31/2019	7/31/2019	0.000	0.00	0.00		30,000.00	30,000.00
T-Note 3.625 2/15/2020	912828MP2	None	8/15/2019	8/15/2019	0.000	0.00	0.00		90,625.00	90,625.00
T-Note 3.625 8/15/2019	912828LJ7	None	8/15/2019	8/15/2019	0.000	0.00	0.00		90,625.00	90,625.00
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	None	8/20/2019	8/20/2019	0.000	0.00	0.00		343.34	343.34
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	None	7/20/2019	7/20/2019	0.000	0.00	0.00		332.26	332.26
	89155MBB2	None	6/20/2019	6/20/2019	0.000	0.00	0.00		343.34	343.34

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
TOUCHMARK NATIONAL BANK 1.65 9/20/2019										
Town & Country Bank 1.6 10/28/2019	89210PBL6	None	8/27/2019	8/27/2019	0.000	0.00	0.00		332.93	332.93
Town & Country Bank 1.6 10/28/2019	89210PBL6	None	7/27/2019	7/27/2019	0.000	0.00	0.00		322.19	322.19
Town & Country Bank 1.6 10/28/2019	89210PBL6	None	6/27/2019	6/27/2019	0.000	0.00	0.00		332.93	332.93
Unity Bank 1.7 7/17/2019	91330ABB2	None	7/17/2019	7/17/2019	0.000	0.00	0.00		342.33	342.33
Unity Bank 1.7 7/17/2019	91330ABB2	None	6/17/2019	6/17/2019	0.000	0.00	0.00		353.74	353.74
Washington Savings Bank 1.75 5/15/2020	939693AG2	None	8/15/2019	8/15/2019	0.000	0.00	0.00		364.14	364.14
Washington Savings Bank 1.75 5/15/2020	939693AG2	None	7/15/2019	7/15/2019	0.000	0.00	0.00		352.40	352.40
Washington Savings Bank 1.75 5/15/2020	939693AG2	None	6/15/2019	6/15/2019	0.000	0.00	0.00		364.14	364.14
Wells Fargo MM	WFCITY	None	8/31/2019	8/31/2019	0.000	0.00	0.00		78,373.12	78,373.12
Wells Fargo MM	WFCITY	None	7/1/2019	7/1/2019	0.000	0.00	0.00		22,777.47	22,777.47
Wells Fargo MM	WFCITY	None	6/3/2019	6/3/2019	0.000	0.00	0.00		28,958.22	28,958.22
Woodland Bank 1.7 11/25/2019	979471AD1	None	8/24/2019	8/24/2019	0.000	0.00	0.00		353.74	353.74
Woodland Bank 1.7 11/25/2019	979471AD1	None	7/24/2019	7/24/2019	0.000	0.00	0.00		342.33	342.33
Woodland Bank 1.7 11/25/2019	979471AD1	None	6/24/2019	6/24/2019	0.000	0.00	0.00		353.74	353.74
Sub Total / Average Interest						0.00	0.00		1,724,252.66	1,724,252.66
Matured										
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	Wells Fargo	7/5/2019	7/5/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Capital One Bank 1.75 8/30/2019	1404204T4	Wells Fargo	8/30/2019	8/30/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Capital One NA 1.75 8/30/2019	14042RHP9	Wells Fargo	8/30/2019	8/30/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Citizens First Bank 1.65 8/22/2019	17462TBB6	Hilltop Securities	8/22/2019	8/22/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Columbus D 2.61 8/15/2019	199492HB8	Hilltop Securities	8/15/2019	8/15/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	Wells Fargo	7/8/2019	7/8/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Fairfield National Bank 1.65 8/30/2019	304549BA5	Wells Fargo	8/30/2019	8/30/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
FAMC 1.52 7/15/2019-18	3132X0WA5	Hilltop Securities	7/15/2019	7/15/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
FFCB 1.12 6/27/2019-18	3133EGHD0	Wells Fargo	6/27/2019	6/27/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
FHLB 0 6/10/2019	313384GS2	Wells Fargo	6/10/2019	6/10/2019	0.000	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00
FHLB 0 6/13/2019	313384GV5	Wells Fargo	6/13/2019	6/13/2019	0.000	13,000,000.00	13,000,000.00	0	0.00	13,000,000.00
FHLB 0 6/26/2019	313384HJ1	Wells Fargo	6/26/2019	6/26/2019	0.000	3,000,000.00	3,000,000.00	0	0.00	3,000,000.00
FHLB 0 6/3/2019	313384GK9	Wells Fargo	6/3/2019	6/3/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
FHLB 0 7/15/2019	313384JD2	Wells Fargo	7/15/2019	7/15/2019	0.000	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00
FHLB 0 7/15/2019	313384JD2	Wells Fargo	7/15/2019	7/15/2019	0.000	7,000,000.00	7,000,000.00	0	0.00	7,000,000.00
FHLB 0 7/25/2019	313384JP5	Wells Fargo	7/25/2019	7/25/2019	0.000	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00
FHLB 0 7/26/2019	313384JQ3	Wells Fargo	7/26/2019	7/26/2019	0.000	9,556,000.00	9,556,000.00	0	0.00	9,556,000.00
FHLB 0 7/3/2019	313384HR3	Wells Fargo	7/3/2019	7/3/2019	0.000	1,600,000.00	1,600,000.00	0	0.00	1,600,000.00
FHLB 0 8/12/2019	313384KH1	Wells Fargo	8/12/2019	8/12/2019	0.000	30,000,000.00	30,000,000.00	0	0.00	30,000,000.00
FHLB 0 8/12/2019	313384KH1	Wells Fargo	8/12/2019	8/12/2019	0.000	30,000,000.00	30,000,000.00	0	0.00	30,000,000.00
FHLB 0 8/15/2019	313384KL2	Wells Fargo	8/15/2019	8/15/2019	0.000	7,000,000.00	7,000,000.00	0	0.00	7,000,000.00
FHLB 0 8/16/2019	313384KM0	Wells Fargo	8/16/2019	8/16/2019	0.000	700,000.00	700,000.00	0	0.00	700,000.00
FHLB 0 8/19/2019	313384KQ1	Wells Fargo	8/19/2019	8/19/2019	0.000	4,000,000.00	4,000,000.00	0	0.00	4,000,000.00
FHLB 0 8/2/2019	313384JX8	Wells Fargo	8/2/2019	8/2/2019	0.000	1,624,000.00	1,624,000.00	0	0.00	1,624,000.00
FHLB 0 8/2/2019	313384JX8	Wells Fargo	8/2/2019	8/2/2019	0.000	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00
FHLB 0 8/23/2019	313384KU2	Wells Fargo	8/23/2019	8/23/2019	0.000	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00
FHLB 0 8/26/2019	313384KX6	Wells Fargo	8/26/2019	8/26/2019	0.000	3,350,000.00	3,350,000.00	0	0.00	3,350,000.00
FHLB 0 8/30/2019	313384LB3	Wells Fargo	8/30/2019	8/30/2019	0.000	12,580,000.00	12,580,000.00	0	0.00	12,580,000.00
FHLB 0.875 8/5/2019	3130A8Y72	Wells Fargo	8/5/2019	8/5/2019	0.000	1,700,000.00	1,700,000.00	0	0.00	1,700,000.00
FHLB 0.875 8/5/2019	3130A8Y72	Wells Fargo	8/5/2019	8/5/2019	0.000	11,000,000.00	11,000,000.00	0	0.00	11,000,000.00
FHLB 1.375 7/26/2019-19	3130ABB21	Hilltop Securities	7/26/2019	7/26/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
FHLB 1.625 6/14/2019	313379EE5	Wells Fargo	6/14/2019	6/14/2019	0.000	985,000.00	985,000.00	0	0.00	985,000.00
FHLMC 1.1 6/28/2019-17	3134G9G84	Hilltop Securities	6/28/2019	6/28/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
FHLMC 1.3 8/23/2019	3134G93S4	Wells Fargo	8/23/2019	8/23/2019	0.000	250,000.00	250,000.00	0	0.00	250,000.00
FHLMC 2 7/30/2019	3134G3JM3	Wells Fargo	7/30/2019	7/30/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
First State Bank Dequeen 1.5 6/28/2019	336460CC2	Wells Fargo	6/28/2019	6/28/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
FLORIDA ST BRD ADMIN FIN CORP	341271AA2	Wells Fargo	7/1/2019	7/1/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
REV 2.163 7/1/2019										
FNMA 1.375 8/15/2019	3137EAEH8	Wells Fargo	8/15/2019	8/15/2019	0.000	925,000.00	925,000.00	0	0.00	925,000.00
Franklin Synergy Bank 1.7 6/28/2019	35471TDR0	Wells Fargo	6/28/2019	6/28/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
GUARANTY B&T CO DENVER 1.6 6/13/2019	400820CD6	Hilltop Securities	6/13/2019	6/13/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Horatio State BK 1.65 8/30/2019	44039TAH2	Hilltop Securities	8/30/2019	8/30/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	Wells Fargo	7/15/2019	7/15/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Morgan Hill CA 2.06 8/1/2019	617403EK2	Hilltop Securities	8/1/2019	8/1/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
Pacific City Bank 1.6 8/30/2019	69406PCL1	Wells Fargo	8/30/2019	8/30/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
T-Bond 0.75 8/15/2019	9128282B5	Hilltop Securities	8/15/2019	8/15/2019	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
T-Note 0.75 7/15/2019	912828S43	Wells Fargo	7/15/2019	7/15/2019	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
T-Note 0.75 7/15/2019	912828S43	Wells Fargo	7/15/2019	7/15/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 0.75 7/15/2019	912828S43	Wells Fargo	7/15/2019	7/15/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 1 6/30/2019	912828TC4	Wells Fargo	6/30/2019	6/30/2019	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
T-Note 1 6/30/2019	912828TC4	Wells Fargo	6/30/2019	6/30/2019	0.000	14,000,000.00	14,000,000.00	0	0.00	14,000,000.00
T-Note 1 6/30/2019	912828TC4	Wells Fargo	6/30/2019	6/30/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
T-Note 1 6/30/2019	912828TC4	Wells Fargo	6/30/2019	6/30/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
T-Note 1.25 6/30/2019	912828XV7	Wells Fargo	6/30/2019	6/30/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
T-Note 1.25 6/30/2019	912828XV7	Wells Fargo	6/30/2019	6/30/2019	0.000	11,000,000.00	11,000,000.00	0	0.00	11,000,000.00
T-Note 1.25 6/30/2019	912828XV7	Wells Fargo	6/30/2019	6/30/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 1.375 7/31/2019	9128282K5	Wells Fargo	7/31/2019	7/31/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 1.375 7/31/2019	9128282K5	Hilltop Securities	7/31/2019	7/31/2019	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
T-Note 1.375 7/31/2019	9128282K5	Wells Fargo	7/31/2019	7/31/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
T-Note 1.625 6/30/2019	912828WS5	Wells Fargo	6/30/2019	6/30/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 1.625 6/30/2019	912828WS5	Wells Fargo	6/30/2019	6/30/2019	0.000	1,500,000.00	1,500,000.00	0	0.00	1,500,000.00
T-Note 1.625 7/31/2019	912828WW6	Wells Fargo	7/31/2019	7/31/2019	0.000	1,500,000.00	1,500,000.00	0	0.00	1,500,000.00
T-Note 1.625 7/31/2019	912828WW6	Wells Fargo	7/31/2019	7/31/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
T-Note 1.625 7/31/2019	912828WW6	Wells Fargo	7/31/2019	7/31/2019	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
T-Note 1.625 7/31/2019	912828WW6	Wells Fargo	7/31/2019	7/31/2019	0.000	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00
T-Note 3.625 8/15/2019	912828LJ7	Wells Fargo	8/15/2019	8/15/2019	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
Unity Bank 1.7 7/17/2019	91330ABB2	Wells Fargo	7/17/2019	7/17/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Sub Total / Average Matured						304,455,000.00	304,455,000.00		0.00	304,455,000.00
Withdraw										
TexStar LGIP	TEXSTAR	None	8/30/2019	8/30/2019	0.000	30,000,000.00	30,000,000.00	0	0.00	30,000,000.00
TexStar LGIP	TEXSTAR	None	6/7/2019	6/7/2019	0.000	700,000.00	700,000.00	0	0.00	700,000.00
TexStar LGIP	TEXSTAR	None	6/6/2019	6/6/2019	0.000	500,000.00	500,000.00	0	0.00	500,000.00
Wells Fargo MM	WFCITY	None	8/30/2019	8/30/2019	0.000	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00
Wells Fargo MM	WFCITY	None	8/29/2019	8/29/2019	0.000	28,700,000.00	28,700,000.00	0	0.00	28,700,000.00
Wells Fargo MM	WFCITY	None	8/27/2019	8/27/2019	0.000	600,000.00	600,000.00	0	0.00	600,000.00
Wells Fargo MM	WFCITY	None	8/22/2019	8/22/2019	0.000	1,800,000.00	1,800,000.00	0	0.00	1,800,000.00
Wells Fargo MM	WFCITY	None	8/20/2019	8/20/2019	0.000	600,000.00	600,000.00	0	0.00	600,000.00
Wells Fargo MM	WFCITY	None	8/15/2019	8/15/2019	0.000	71,000,000.00	71,000,000.00	0	0.00	71,000,000.00
Wells Fargo MM	WFCITY	None	8/14/2019	8/14/2019	0.000	2,100,000.00	2,100,000.00	0	0.00	2,100,000.00
Wells Fargo MM	WFCITY	None	8/13/2019	8/13/2019	0.000	22,400,000.00	22,400,000.00	0	0.00	22,400,000.00
Wells Fargo MM	WFCITY	None	8/8/2019	8/8/2019	0.000	2,800,000.00	2,800,000.00	0	0.00	2,800,000.00
Wells Fargo MM	WFCITY	None	8/7/2019	8/7/2019	0.000	400,000.00	400,000.00	0	0.00	400,000.00
Wells Fargo MM	WFCITY	None	8/1/2019	8/1/2019	0.000	61,100,000.00	61,100,000.00	0	0.00	61,100,000.00
Wells Fargo MM	WFCITY	None	7/29/2019	7/29/2019	0.000	2,100,000.00	2,100,000.00	0	0.00	2,100,000.00
Wells Fargo MM	WFCITY	None	7/26/2019	7/26/2019	0.000	700,000.00	700,000.00	0	0.00	700,000.00
Wells Fargo MM	WFCITY	None	7/24/2019	7/24/2019	0.000	2,600,000.00	2,600,000.00	0	0.00	2,600,000.00
Wells Fargo MM	WFCITY	None	7/23/2019	7/23/2019	0.000	600,000.00	600,000.00	0	0.00	600,000.00
Wells Fargo MM	WFCITY	None	7/18/2019	7/18/2019	0.000	1,200,000.00	1,200,000.00	0	0.00	1,200,000.00
Wells Fargo MM	WFCITY	None	7/12/2019	7/12/2019	0.000	1,800,000.00	1,800,000.00	0	0.00	1,800,000.00
Wells Fargo MM	WFCITY	None	7/11/2019	7/11/2019	0.000	21,600,000.00	21,600,000.00	0	0.00	21,600,000.00
Wells Fargo MM	WFCITY	None	7/10/2019	7/10/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
Wells Fargo MM	WFCITY	None	7/8/2019	7/8/2019	0.000	2,800,000.00	2,800,000.00	0	0.00	2,800,000.00
Wells Fargo MM	WFCITY	None	7/5/2019	7/5/2019	0.000	300,000.00	300,000.00	0	0.00	300,000.00
Wells Fargo MM	WFCITY	None	7/2/2019	7/2/2019	0.000	1,300,000.00	1,300,000.00	0	0.00	1,300,000.00
Wells Fargo MM	WFCITY	None	6/28/2019	6/28/2019	0.000	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00
Wells Fargo MM	WFCITY	None	6/25/2019	6/25/2019	0.000	1,500,000.00	1,500,000.00	0	0.00	1,500,000.00
Wells Fargo MM	WFCITY	None	6/25/2019	6/25/2019	0.000	1,500,000.00	1,500,000.00	0	0.00	1,500,000.00
Wells Fargo MM	WFCITY	None	6/24/2019	6/24/2019	0.000	1,600,000.00	1,600,000.00	0	0.00	1,600,000.00
Wells Fargo MM	WFCITY	None	6/21/2019	6/21/2019	0.000	1,200,000.00	1,200,000.00	0	0.00	1,200,000.00
Wells Fargo MM	WFCITY	None	6/20/2019	6/20/2019	0.000	4,600,000.00	4,600,000.00	0	0.00	4,600,000.00
Wells Fargo MM	WFCITY	None	6/19/2019	6/19/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00

<u>Description</u>	<u>CUSIP/Ticker</u>	<u>Broker/Dealer</u>	<u>Trade Date</u>	<u>Settlement Date</u>	<u>YTM @ Cost</u>	<u>Face Amount/Shares</u>	<u>Principal</u>	<u>Price</u>	<u>Interest/Dividends</u>	<u>Total</u>
Wells Fargo MM										
Wells Fargo MM	WFCITY	None	6/12/2019	6/12/2019	0.000	5,200,000.00	5,200,000.00	0	0.00	5,200,000.00
Wells Fargo MM	WFCITY	None	6/6/2019	6/6/2019	0.000	2,900,000.00	2,900,000.00	0	0.00	2,900,000.00
Wells Fargo MM	WFCITY	None	6/5/2019	6/5/2019	0.000	1,930,000.00	1,930,000.00	0	0.00	1,930,000.00
Wells Fargo MM	WFCITY	None	6/3/2019	6/3/2019	0.000	300,000.00	300,000.00	0	0.00	300,000.00
Wells Fargo MM	WFCITY	None	6/3/2019	6/3/2019	0.000	12,600,000.00	12,600,000.00	0	0.00	12,600,000.00
Sub Total / Average Withdraw						320,030,000.00	320,030,000.00		0.00	320,030,000.00