

CITY OF EL PASO
OFFICE OF THE COMPTROLLER
INVESTMENT REPORT



Fiscal Year 2020 – 1st Quarter
November 30, 2019



The City of El Paso Texas
Table of Contents

Investment Report for FY2020 1st Quarter Ending November 30, 2019

	Page
Summary	
Management Letter	1
Investment Position and Yield Summary	3
Quarter Changes in Security Type Balances	4
Analysis	
Portfolio Composition Review	5
Yield Analysis for Quarter	6
Reports	
City of El Paso Portfolio	7
Transaction Detail for Quarter	12



Office of the Comptroller

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: January 23, 2020
Subject: First Quarter Investment Report for Period Ending November 30, 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 November 30, 2019, was approximately \$395 million as compared to \$405 million at August 31, 2019. The decrease was primarily the result of normal operating outflows.

The investment earnings for the quarter were \$2,102,739. Within those earnings and specific to the Quality of Life bond proceeds, quarterly investment earnings were \$655,306 and cumulatively totaled \$6,900,249. 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 \$4,641,627.



Margarita M. Muñoz – Comptroller
City 1 | 300 N Campbell | El Paso, Texas 79901 | (915) 212-1174

"Delivering Outstanding Services"



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

	November 30, 2019	August 31, 2019
Par value invested	\$ 394,655,900	\$ 405,434,599
Portfolio book value	\$ 394,755,145	\$ 404,804,148
Portfolio market value	\$ 395,106,108	\$ 405,031,923
Weighted average maturity	102 days	149 days

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

	November 30, 2019	August 31, 2019
Certificates of Deposit	1.976%	1.867%
Average Yield Pools	1.680%	2.188%
Average Yield Money Market	1.580%	2.030%
Average Fixed Term Securities	1.952%	2.194%
City's Average Portfolio Yield	1.808%	2.198%
Average 3 Month T-Bill	1.739%	2.133%
Average 6 Month T-Bill	1.720%	2.103%
Average 1 Year T-Bill	1.669%	1.990%
Average 2 Year T-Note	1.566%	1.777%

Quarter Changes in Security Type Balances

Below is a comparison of selected balances and investments for the 1st Quarter:

	November 30, 2019	August 31, 2019	Increase (Decrease)
Certificates of Deposit	\$ 9,065,000	\$ 15,190,000	\$ (6,125,000)
Logic - City	-	-	-
TexPool	49,203,983	32,945,903	16,258,080
TexStar	35,727,337	2,956,026	32,771,311
TexasDaily	38,998,624	32,748,665	6,249,959
Wells Fargo - City	39,471,116	439,005	39,032,111
Municipals	8,795,000	6,545,000	2,250,000
Agencies	24,894,840	129,610,000	(104,715,160)
Treasuries	188,500,000	185,000,000	3,500,000
	\$ 394,655,900	\$ 405,434,599	\$ (10,778,699)

FY Changes in Yield, Activity & Interest Earned Balances

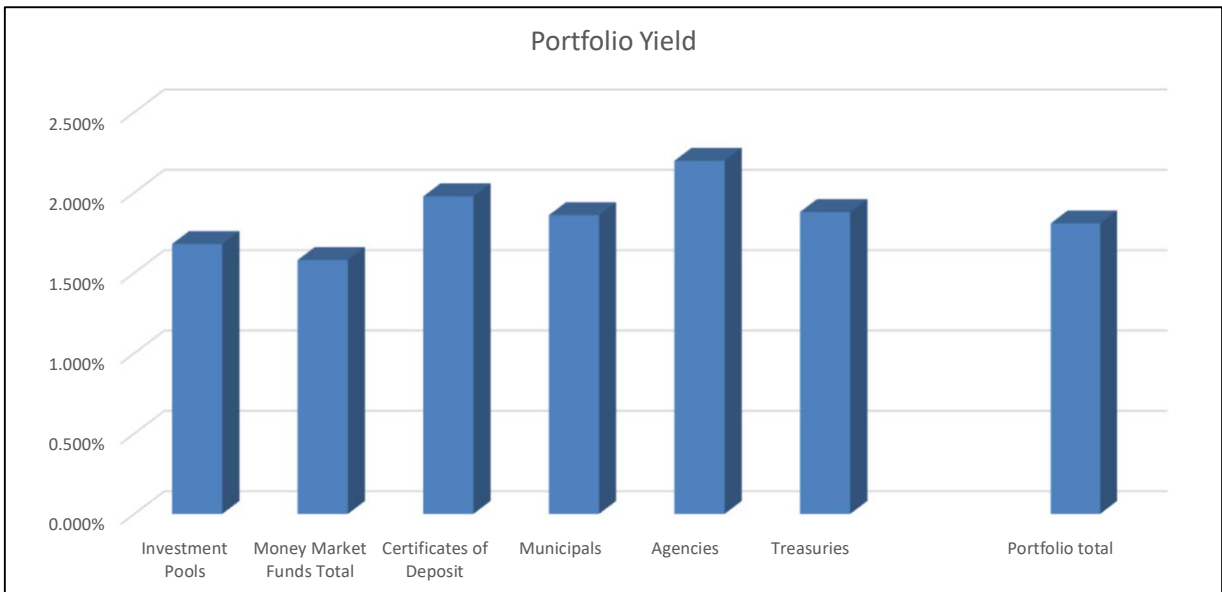
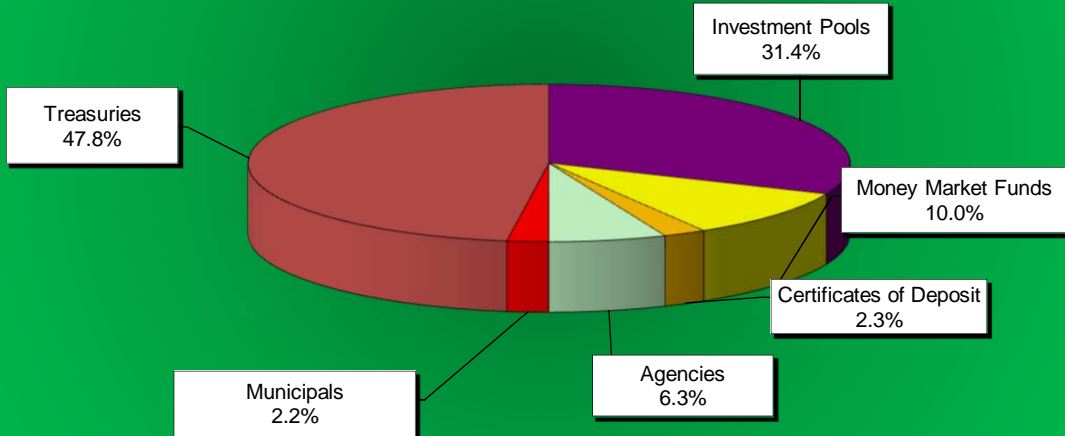
	1st Qtr. FY 2020	1st Qtr. FY 2019	Increase (Decrease)
Interest Earnings	\$ 2,102,739	\$ 1,520,237	\$ 582,502
Portfolio Ending Balance (FMV)	\$ 395,106,108	\$ 318,380,180	76,725,928
Yield to Maturity @ Cost	1.808%	1.995%	-0.187%
Purchases/Deposits	\$ 94,464,840	\$ 261,640,000	(167,175,160)
Maturities/Withdrawals	\$ 199,555,000	\$ 220,575,000	(21,020,000)

Portfolio Composition Review as of November 30, 2019

	Face Amount	Weighted Yield	Weighted Maturity (days)	% Portfolio
Pools				
TexStar	\$ 35,727,337	1.618%	1	9.1%
TexasDaily	38,998,624	1.740%	1	9.9%
TexPool	49,203,983	1.677%	1	12.5%
Investment Pools	<u>123,929,944</u>			<u>31.4%</u>
Money Market Funds				
Wells Fargo - City	<u>39,471,116</u>	1.580%	1	<u>10.0%</u>
Securities				
Certificates of Deposit	9,065,000	1.976%	269	2.3%
Agencies	24,894,840	2.198%	124	6.3%
Municipals	8,795,000	1.859%	256	2.2%
Treasuries	188,500,000	1.879%	171	47.8%
Securities	<u>231,254,840</u>			<u>58.6%</u>
Portfolio total	<u>\$ 394,655,900</u>		102	<u>100.0%</u>

Portfolio Composition	Face Amount
Investment Pools	123,929,944
Money Market Funds	39,471,116
Certificates of Deposit	9,065,000
Agencies	24,894,840
Municipals	8,795,000
Treasuries	188,500,000

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 11/30/2019

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	245,136.31	2.400	2.400	12/23/2019	23
Ally Bank 2 8/15/2022	02007GLD3	8/15/2019	245,000.00	245,000.00	245,000.00	246,404.76	2.000	2.000	8/15/2022	989
Bank of America NA 2.25 6/19/2020	06051VH58	6/20/2019	245,000.00	245,000.00	245,000.00	245,863.95	2.250	2.250	6/19/2020	202
Bank of Tennessee 1.9 3/23/2020	065284FW6	12/22/2017	245,000.00	245,000.00	245,000.00	245,233.99	1.900	1.900	3/23/2020	114
Beal Bank SSB 2.25 6/17/2020	07370XL69	6/19/2019	245,000.00	245,000.00	245,000.00	245,854.61	2.250	2.250	6/17/2020	200
Bell Bank Corp 1.95 12/27/2019	07815AAT4	12/28/2017	245,000.00	245,000.00	245,000.00	245,074.05	1.950	1.950	12/27/2019	27
BMO Harris Bank 1.75 11/2/2020	05581W3B9	10/31/2019	245,000.00	245,000.00	245,000.00	245,381.16	1.750	1.750	11/2/2020	338
BMW BANK NORTH AMERICA 1.85 3/16/2020	05580AKH6	9/15/2017	245,000.00	245,000.00	245,000.00	245,183.16	1.850	1.850	3/16/2020	107
Brickell Bank 2 12/27/2019	10801DAM3	12/29/2017	245,000.00	245,000.00	245,000.00	245,086.03	2.000	2.000	12/27/2019	27
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	11/15/2017	245,000.00	245,000.00	245,000.00	245,161.03	1.750	1.750	5/15/2020	167
Bryn Mawr Trust 1.7 11/4/2020	117673DE0	11/5/2019	245,000.00	245,000.00	245,000.00	245,269.57	1.700	1.700	11/4/2020	340
Capital Bank (AR) 2 2/19/2020	139797GJ7	1/19/2018	245,000.00	245,000.00	245,000.00	245,225.48	2.000	2.000	2/19/2020	81
Carolina Alliance Bank 2 1/21/2020	14376RBB2	1/19/2018	245,000.00	245,000.00	245,000.00	245,155.84	2.000	2.000	1/21/2020	52
Cathay Bank 2.35 12/19/2019	149159NH4	6/19/2019	245,000.00	245,000.00	245,000.00	245,106.83	2.350	2.350	12/19/2019	19
Citizens Bank NA 1.7 4/30/2020	75524KMR2	10/30/2019	245,000.00	245,000.00	245,000.00	245,096.80	1.700	1.700	4/30/2020	152
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	12/15/2017	245,000.00	245,000.00	245,000.00	245,023.89	1.800	1.800	12/13/2019	13
ConnectOne Bank 1.95 6/15/2020	20786ABX2	12/13/2017	245,000.00	245,000.00	245,000.00	245,459.33	1.950	1.950	6/15/2020	198
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	1/2/2018	245,000.00	245,000.00	245,000.00	245,650.86	1.900	1.900	10/2/2020	307

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	12/21/2017	245,000.00	245,000.00	245,000.00	245,478.34	1.950	1.950	6/22/2020	205
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	12/15/2017	245,000.00	245,000.00	245,000.00	245,019.13	1.750	1.750	12/13/2019	13
First Choice Bank (CA) 2.4 6/21/2022-19	319461CF4	6/21/2019	245,000.00	245,000.00	245,000.00	245,124.22	2.400	2.400	6/21/2022	934
Goldman Sachs Bank 2.4 6/20/2022	38149MBK8	6/19/2019	245,000.00	245,000.00	245,000.00	248,885.51	2.400	2.400	6/20/2022	933
Iberia Bank (LA) 2.35 12/20/2019	45083ANA6	6/21/2019	245,000.00	245,000.00	245,000.00	245,112.19	2.350	2.350	12/20/2019	20
Independent Bank Memphis 1.7 5/18/2020	45383USR7	11/16/2017	245,000.00	245,000.00	245,000.00	245,106.08	1.700	1.700	5/18/2020	170
Insbank 1.9 2/19/2020	45776NCE4	12/19/2017	245,000.00	245,000.00	245,000.00	245,171.17	1.900	1.900	2/19/2020	81
Isabella Bank 2 12/23/2019	464209CN3	12/22/2017	245,000.00	245,000.00	245,000.00	245,073.70	2.000	2.000	12/23/2019	23
Jefferson Bank & Trust Saint Louis 1.75 5/12/2	472376AC6	11/9/2017	245,000.00	245,000.00	245,000.00	245,160.15	1.750	1.750	5/12/2020	164
JP Morgan Chase Bank 1.95 10/31/2022	48128LHK8	10/31/2019	245,000.00	245,000.00	245,000.00	245,349.88	1.950	1.950	10/31/2022	1,066
Mizuho Bank 2.3 3/19/2020	60688MB78	6/19/2019	245,000.00	245,000.00	245,000.00	245,516.20	2.300	2.300	3/19/2020	110
Morgan Stanley Bank 1.9 10/31/2022	61690UMW7	10/31/2019	245,000.00	245,000.00	245,000.00	245,630.94	1.900	1.900	10/31/2022	1,066
Pinnacle Bank 1.95 4/21/2020	72345SUN2	8/21/2019	245,000.00	245,000.00	245,000.00	245,334.46	1.950	1.950	4/21/2020	143
Plus International Bank 1.85 3/13/2020	72940UJA4	12/13/2017	245,000.00	245,000.00	245,000.00	245,179.45	1.850	1.850	3/13/2020	104
Preferred Bank (CA) 2.3 3/30/2020	740367HG5	6/28/2019	245,000.00	245,000.00	245,000.00	245,575.64	2.300	2.300	3/30/2020	121
SB One Bank 1.75 6/30/2022	78414TBH4	10/30/2019	245,000.00	245,000.00	245,000.00	245,000.00	1.750	1.750	6/30/2022	943
Umpqua Bank 1.95 5/15/2020	90421MDD2	8/16/2019	245,000.00	245,000.00	245,000.00	245,379.12	1.950	1.950	5/15/2020	167
Valley National Bank 1.7 4/30/2020	919853EW7	10/30/2019	245,000.00	245,000.00	245,000.00	245,096.80	1.700	1.700	4/30/2020	152
Washington Savings Bank 1.75 5/15/2020	939693AG2	11/15/2017	245,000.00	245,000.00	245,000.00	245,161.03	1.750	1.750	5/15/2020	167
Sub Total / Average Certificate Of Deposit			9,065,000.00	9,065,000.00	9,065,000.00	9,079,721.66	1.976	1.976		269

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Local Government Investment Pool										
TexasDaily LGIP	TEXASDAILY	8/31/2008	38,998,623.65	38,998,623.65	38,998,623.65	38,998,623.65	1.740	1.740	N/A	1
TexPool LGIP	TEXPOOL	8/31/2008	49,203,982.65	49,203,982.65	49,203,982.65	49,203,982.65	1.677	1.677	N/A	1
TexStar LGIP	TEXSTAR	8/31/2008	35,727,337.04	35,727,337.04	35,727,337.04	35,727,337.04	1.618	1.618	N/A	1
Sub Total / Average Local Government Investment Pool			123,929,943.34	123,929,943.34	123,929,943.34	123,929,943.34	1.680	1.680		1
Money Market										
Wells Fargo MM	WFCITY	8/31/2008	39,471,116.18	39,471,116.18	39,471,116.18	39,471,116.18	1.580	1.580	N/A	1
Sub Total / Average Money Market			39,471,116.18	39,471,116.18	39,471,116.18	39,471,116.18	1.580	1.580		1
Municipal										
Katy Independent School District 0 2/15/2020	486063A83	11/20/2019	1,000,000.00	995,990.00	996,461.76	996,680.00	0.000	1.703	2/15/2020	77
Katy Independent School District 0 2/15/2021	486063A91	11/20/2019	1,250,000.00	1,220,937.50	1,220,937.50	1,222,512.50	0.000	1.912	2/15/2021	443
Katy Independent School District 0 2/15/2022	486063B25	11/20/2019	1,000,000.00	956,720.00	956,720.00	958,030.00	0.000	1.988	2/15/2022	808
New York St Dorm 1.97 3/15/2020	64990EEK9	11/17/2017	625,000.00	627,400.00	625,300.72	625,587.50	1.970	1.800	3/15/2020	106
New York State Dormitory Authority 1.7 2/15/2020	64990FGR9	11/17/2017	1,000,000.00	997,800.00	999,795.79	1,000,040.00	1.700	1.801	2/15/2020	77
Oklahoma State Water Res 3.055 4/1/2020	67919PKX0	11/20/2017	2,920,000.00	3,001,993.60	2,931,658.31	2,933,899.20	3.055	1.835	4/1/2020	123
State of California 2.3 10/1/2020	13063DDE5	12/5/2017	1,000,000.00	1,008,720.00	1,002,583.39	1,004,570.00	2.300	1.981	10/1/2020	306
Sub Total / Average Municipal			8,795,000.00	8,809,561.10	8,733,457.47	8,741,319.20	1.609	1.859		256
US Agency										
FAMC 1.65 12/20/2019	3132X0MF5	11/15/2017	600,000.00	597,624.89	599,937.08	599,924.02	1.650	1.843	12/20/2019	20
FAMC 1.75 7/27/2020	3132X0NU1	11/15/2017	800,000.00	796,764.64	799,211.13	799,831.50	1.750	1.904	7/27/2020	240
FFCB 2.38 5/8/2020	3133EKKW5	10/25/2019	1,325,000.00	1,330,174.13	1,329,235.82	1,329,120.39	2.380	1.645	5/8/2020	160
FHLB 0 2/14/2020	313384TB5	2/14/2019	10,000,000.00	9,748,555.56	9,947,644.44	9,967,111.10	0.000	2.544	2/14/2020	76
FHLB 1.375 6/12/2020	3133834H1	3/1/2019	1,400,000.00	1,379,354.26	1,391,401.34	1,397,851.63	1.375	2.552	6/12/2020	195
FHLB 2.125 2/11/2020	3130ADN32	4/2/2019	2,000,000.00	2,000,740.83	2,000,170.22	2,001,702.34	2.125	2.080	2/11/2020	73
FHLB 2.125 2/11/2020	3130ADN32	4/2/2019	2,095,000.00	2,095,776.02	2,095,178.31	2,096,783.20	2.125	2.080	2/11/2020	73

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
FHLB 2.4 7/15/2020	3130ADYY2	4/2/2019	1,000,000.00	1,004,687.62	1,002,278.00	1,004,017.80	2.400	2.027	7/15/2020	228
FHLB 2.875 9/11/2020	313370US5	4/2/2019	1,500,000.00	1,512,030.06	1,506,513.39	1,513,959.41	2.875	2.306	9/11/2020	286
FHLB 3.375 6/12/2020	313370E38	4/2/2019	2,000,000.00	2,042,411.62	2,018,937.28	2,018,097.98	3.375	1.575	6/12/2020	195
GSA 0 4/9/2020	690353L39	11/8/2019	2,174,840.00	2,159,340.00	2,159,340.00	2,349,545.25	0.000	1.717	4/9/2020	131
Sub Total / Average US Agency			24,894,840.00	24,667,459.63	24,849,847.01	25,077,944.62	1.190	2.198		124

US Treasury

T-Note 1 12/2/2019	912828UB4	12/4/2017	2,000,000.00	1,971,188.27	2,000,000.00	2,000,000.00	1.000	1.738	12/2/2019	2
T-Note 1.375 1/15/2020	912828V31	8/1/2019	5,000,000.00	4,984,908.14	4,995,842.96	4,998,190.00	1.375	2.045	1/15/2020	46
T-Note 1.375 1/31/2020	912828UL2	12/8/2017	500,000.00	495,541.63	499,647.42	499,754.00	1.375	1.800	1/31/2020	62
T-Note 1.375 10/31/2020	912828L99	12/8/2017	500,000.00	492,776.04	497,705.81	498,535.00	1.375	1.890	10/31/2020	336
T-Note 1.375 2/29/2020	912828J50	12/8/2017	500,000.00	495,162.69	499,458.55	499,550.78	1.375	1.820	2/29/2020	91
T-Note 1.375 3/31/2020	912828J84	12/8/2017	500,000.00	494,928.52	499,266.92	499,492.00	1.375	1.825	3/31/2020	122
T-Note 1.375 3/31/2020	912828J84	2/22/2019	10,000,000.00	9,873,828.13	9,961,804.05	9,989,840.00	1.375	2.543	3/31/2020	122
T-Note 1.375 4/30/2020	912828K58	12/8/2017	500,000.00	494,748.07	499,086.62	499,433.60	1.375	1.825	4/30/2020	152
T-Note 1.375 5/31/2020	912828VF4	10/25/2019	23,000,000.00	22,967,656.25	22,972,973.03	22,965,868.00	1.375	1.611	5/31/2020	183
T-Note 1.375 8/31/2020	912828L32	12/8/2017	500,000.00	493,512.49	498,210.57	498,867.19	1.375	1.865	8/31/2020	275
T-Note 1.375 9/30/2020	912828L65	12/8/2017	500,000.00	493,250.69	497,995.58	498,769.53	1.375	1.870	9/30/2020	305
T-Note 1.5 12/2/2019	912828G61	12/8/2017	1,500,000.00	1,491,870.25	1,500,000.00	1,500,000.00	1.500	1.779	12/2/2019	2
T-Note 1.5 12/2/2019	912828G61	3/27/2019	5,000,000.00	4,968,673.74	5,000,000.00	5,000,000.00	1.500	2.428	12/2/2019	2
T-Note 1.5 4/15/2020	912828X21	8/1/2019	5,000,000.00	4,982,889.33	4,990,914.10	4,997,265.60	1.500	1.990	4/15/2020	137
T-Note 1.5 5/31/2020	912828XE5	12/8/2017	500,000.00	495,779.68	499,146.61	499,570.31	1.500	1.850	5/31/2020	183
T-Note 1.5 5/31/2020	912828XE5	8/1/2019	8,000,000.00	7,967,799.83	7,980,616.34	7,993,124.96	1.500	1.990	5/31/2020	183
T-Note 1.5 5/31/2020	912828XE5	8/1/2019	7,000,000.00	6,971,824.85	6,983,039.30	6,993,984.34	1.500	1.990	5/31/2020	183
T-Note 1.5 7/15/2020	912828J8	12/8/2017	500,000.00	495,443.55	498,906.45	499,492.19	1.500	1.860	7/15/2020	228
T-Note 1.625 11/30/2020	912828M98	12/8/2017	500,000.00	496,036.37	498,666.65	499,628.91	1.625	1.900	11/30/2020	366
T-Note 1.625 12/31/2019	912828G95	12/4/2017	2,000,000.00	1,994,922.36	1,999,792.06	1,999,800.00	1.625	1.749	12/31/2019	31
T-Note 1.625 12/31/2019	912828G95	12/8/2017	1,500,000.00	1,494,702.56	1,499,781.91	1,499,850.00	1.625	1.800	12/31/2019	31
T-Note 1.625 12/31/2019	912828G95	3/27/2019	5,000,000.00	4,969,528.16	4,996,614.24	4,999,500.00	1.625	2.435	12/31/2019	31
T-Note 1.625 12/31/2019	912828G95	4/3/2019	3,000,000.00	2,995,793.26	2,999,520.56	2,999,700.00	1.625	1.815	12/31/2019	31
T-Note 1.625 6/30/2020	912828XH8	12/8/2017	500,000.00	497,132.97	499,346.87	499,921.88	1.625	1.855	6/30/2020	213
T-Note 1.625 6/30/2020	912828XH8	8/1/2019	30,000,000.00	29,905,279.66	29,939,594.51	29,995,312.50	1.625	1.975	6/30/2020	213

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 12/2/2019	9128283H1	10/11/2018	2,000,000.00	1,978,125.00	2,000,000.00	2,000,000.00	1.750	2.728	12/2/2019	2
T-Note 1.875 12/31/2019	9128283N8	10/11/2018	2,000,000.00	1,978,828.00	1,998,528.40	2,000,190.00	1.875	2.762	12/31/2019	31
T-Note 2 1/31/2020	9128283S7	3/27/2019	3,000,000.00	2,989,947.61	2,997,989.52	3,001,554.84	2.000	2.400	1/31/2020	62
T-Note 2.5 6/30/2020	912828XY1	10/25/2019	23,000,000.00	23,138,359.38	23,118,355.61	23,110,507.87	2.500	1.608	6/30/2020	213
T-Note 2.625 7/31/2020	912828Y46	10/25/2019	40,000,000.00	40,306,250.00	40,266,875.00	40,250,000.00	2.625	1.614	7/31/2020	244
T-Note 3.625 2/15/2020	912828MP2	8/1/2019	5,000,000.00	5,041,403.05	5,016,101.19	5,018,359.40	3.625	2.070	2/15/2020	77
Sub Total / Average US Treasury			188,500,000.00	188,418,090.53	188,705,780.83	188,806,062.90	1.927	1.879		171
Total / Average			394,655,899.52	394,361,170.78	394,755,144.83	395,106,107.90	1.762	1.808		102

City of El Paso
Transactions Summary
MONTHLY Proof for Accuracy - Transaction Summary
Group By: Action
Portfolio / Report Group: All Portfolios
Begin Date: 08/31/2019, End Date: 11/30/2019

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Buy										
BMO Harris Bank 1.75 11/2/2020	05581W3B9	Wells Fargo	10/24/2019	10/31/2019	1.750	245,000.00	245,000.00	100	0.00	245,000.00
Bryn Mawr Trust 1.7 11/4/2020	117673DE0	Wells Fargo	10/24/2019	11/5/2019	1.700	245,000.00	245,000.00	100	0.00	245,000.00
Citizens Bank NA 1.7 4/30/2020	75524KMR2	Wells Fargo	10/24/2019	10/30/2019	1.700	245,000.00	245,000.00	100	0.00	245,000.00
FFCB 2.38 5/8/2020	3133EKKW5	Wells Fargo	10/24/2019	10/25/2019	1.645	1,325,000.00	1,330,174.13	100.3905	14,628.74	1,344,802.87
GSA 0 4/9/2020	690353L39	Wells Fargo	11/6/2019	11/8/2019	1.717	2,174,840.00	2,159,340.00	99.287304	0.00	2,159,340.00
JP Morgan Chase Bank 1.95 10/31/2022	48128LHK8	Wells Fargo	10/24/2019	10/31/2019	1.950	245,000.00	245,000.00	100	0.00	245,000.00
Katy Independent School District 0 2/15/2020	486063A83	Wells Fargo	10/30/2019	11/20/2019	1.703	1,000,000.00	995,990.00	99.599	0.00	995,990.00
Katy Independent School District 0 2/15/2021	486063A91	Wells Fargo	10/30/2019	11/20/2019	1.912	1,250,000.00	1,220,937.50	97.675	0.00	1,220,937.50
Katy Independent School District 0 2/15/2022	486063B25	Wells Fargo	10/30/2019	11/20/2019	1.988	1,000,000.00	956,720.00	95.672	0.00	956,720.00
Morgan Stanley Bank 1.9 10/31/2022	61690UMW7	Wells Fargo	10/24/2019	10/31/2019	1.900	245,000.00	245,000.00	100	0.00	245,000.00
SB One Bank 1.75 6/30/2022	78414TBH4	Wells Fargo	10/24/2019	10/30/2019	1.750	245,000.00	245,000.00	100	0.00	245,000.00
T-Note 1.375 5/31/2020	912828VF4	Wells Fargo	10/24/2019	10/25/2019	1.611	23,000,000.00	22,967,656.25	99.859375	127,018.44	23,094,674.69
T-Note 2.5 6/30/2020	912828XY1	Wells Fargo	10/24/2019	10/25/2019	1.608	23,000,000.00	23,138,359.38	100.601563	182,812.50	23,321,171.88
T-Note 2.625 7/31/2020	912828Y46	Wells Fargo	10/24/2019	10/25/2019	1.614	40,000,000.00	40,306,250.00	100.765625	245,380.43	40,551,630.43
Valley National Bank 1.7 4/30/2020	919853EW7	Wells Fargo	10/24/2019	10/30/2019	1.700	245,000.00	245,000.00	100	0.00	245,000.00
Sub Total / Average Buy						94,464,840.00	94,790,427.26		569,840.11	95,360,267.37
Called										
FFCB 2.37 12/17/2021-19	3133EKQZ2	Wells Fargo	9/17/2019	9/17/2019	0.000	5,000,000.00	4,997,500.00	0	29,625.00	5,027,125.00
FHLB 2.49 12/3/2021-19	3130AGK53	Wells Fargo	9/3/2019	9/3/2019	0.000	10,000,000.00	10,000,000.00	0	62,250.00	10,062,250.00
FHLB 2.625 5/6/2022-19	3130AGCQ6	Wells Fargo	11/6/2019	11/6/2019	0.000	10,000,000.00	9,999,000.00	0	0.00	9,999,000.00
FHLB 3 12/27/2021-19	3130AEVT4	Wells Fargo	9/27/2019	9/27/2019	0.000	570,000.00	571,140.00	0	4,275.00	575,415.00
Orrstown Bank 2.45 6/21/2022-19	687377EL1	Wells Fargo	9/23/2019	9/23/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
State Bank of Texas 2.35 9/28/2021-19	856528CY8	Wells Fargo	9/30/2019	9/30/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Sub Total / Average Called						26,060,000.00	26,057,640.00		96,150.00	26,153,790.00
Deposit										
TexasDaily LGIP	TEXASDAILY	None	11/29/2019	11/29/2019	0.000	55,654.07	55,654.07	100	0.00	55,654.07
TexasDaily LGIP	TEXASDAILY	None	10/31/2019	10/31/2019	0.000	97,652.25	97,652.25	100	0.00	97,652.25
TexasDaily LGIP	TEXASDAILY	None	9/30/2019	9/30/2019	0.000	96,651.90	96,651.90	100	0.00	96,651.90

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
TexasDaily LGIP	TEXASDAILY	None	9/17/2019	9/17/2019	0.000	15,000,000.00	15,000,000.00	100	0.00	15,000,000.00
TexasDaily LGIP	TEXASDAILY	None	9/3/2019	9/3/2019	0.000	16,000,000.00	16,000,000.00	100	0.00	16,000,000.00
TexPool LGIP	TEXPOOL	None	11/29/2019	11/29/2019	0.000	65,392.11	65,392.11	100	0.00	65,392.11
TexPool LGIP	TEXPOOL	None	11/6/2019	11/6/2019	0.000	10,000,000.00	10,000,000.00	100	0.00	10,000,000.00
TexPool LGIP	TEXPOOL	None	10/31/2019	10/31/2019	0.000	95,106.66	95,106.66	100	0.00	95,106.66
TexPool LGIP	TEXPOOL	None	9/30/2019	9/30/2019	0.000	97,580.70	97,580.70	100	0.00	97,580.70
TexPool LGIP	TEXPOOL	None	9/17/2019	9/17/2019	0.000	15,000,000.00	15,000,000.00	100	0.00	15,000,000.00
TexPool LGIP	TEXPOOL	None	9/3/2019	9/3/2019	0.000	16,000,000.00	16,000,000.00	100	0.00	16,000,000.00
TexStar LGIP	TEXSTAR	None	11/29/2019	11/29/2019	0.000	47,439.11	47,439.11	100	0.00	47,439.11
TexStar LGIP	TEXSTAR	None	10/31/2019	10/31/2019	0.000	56,003.57	56,003.57	100	0.00	56,003.57
TexStar LGIP	TEXSTAR	None	9/30/2019	9/30/2019	0.000	67,868.79	67,868.79	100	0.00	67,868.79
TexStar LGIP	TEXSTAR	None	9/3/2019	9/3/2019	0.000	46,000,000.00	46,000,000.00	100	0.00	46,000,000.00
Wells Fargo MM	WFCITY	None	11/30/2019	11/30/2019	0.000	41,217.58	41,217.58	100	0.00	41,217.58
Wells Fargo MM	WFCITY	None	11/29/2019	11/29/2019	0.000	5,000,000.00	5,000,000.00	100	0.00	5,000,000.00
Wells Fargo MM	WFCITY	None	11/26/2019	11/26/2019	0.000	3,400,000.00	3,400,000.00	100	0.00	3,400,000.00
Wells Fargo MM	WFCITY	None	11/19/2019	11/19/2019	0.000	5,000,000.00	5,000,000.00	100	0.00	5,000,000.00
Wells Fargo MM	WFCITY	None	11/15/2019	11/15/2019	0.000	10,400,000.00	10,400,000.00	100	0.00	10,400,000.00
Wells Fargo MM	WFCITY	None	11/14/2019	11/14/2019	0.000	4,100,000.00	4,100,000.00	100	0.00	4,100,000.00
Wells Fargo MM	WFCITY	None	11/13/2019	11/13/2019	0.000	1,000,000.00	1,000,000.00	100	0.00	1,000,000.00
Wells Fargo MM	WFCITY	None	11/12/2019	11/12/2019	0.000	7,100,000.00	7,100,000.00	100	0.00	7,100,000.00
Wells Fargo MM	WFCITY	None	11/8/2019	11/8/2019	0.000	8,200,000.00	8,200,000.00	100	0.00	8,200,000.00
Wells Fargo MM	WFCITY	None	11/6/2019	11/6/2019	0.000	400,000.00	400,000.00	100	0.00	400,000.00
Wells Fargo MM	WFCITY	None	11/5/2019	11/5/2019	0.000	100,000.00	100,000.00	100	0.00	100,000.00
Wells Fargo MM	WFCITY	None	11/4/2019	11/4/2019	0.000	1,800,000.00	1,800,000.00	100	0.00	1,800,000.00
Wells Fargo MM	WFCITY	None	11/1/2019	11/1/2019	0.000	2,600,000.00	2,600,000.00	100	0.00	2,600,000.00
Wells Fargo MM	WFCITY	None	10/31/2019	10/31/2019	0.000	16,032.44	16,032.44	100	0.00	16,032.44
Wells Fargo MM	WFCITY	None	10/31/2019	10/31/2019	0.000	300,000.00	300,000.00	100	0.00	300,000.00
Wells Fargo MM	WFCITY	None	10/31/2019	10/31/2019	0.000	9,200,000.00	9,200,000.00	100	0.00	9,200,000.00
Wells Fargo MM	WFCITY	None	10/28/2019	10/28/2019	0.000	1,700,000.00	1,700,000.00	100	0.00	1,700,000.00
Wells Fargo MM	WFCITY	None	10/16/2019	10/16/2019	0.000	14,400,000.00	14,400,000.00	100	0.00	14,400,000.00
Wells Fargo MM	WFCITY	None	10/11/2019	10/11/2019	0.000	11,700,000.00	11,700,000.00	100	0.00	11,700,000.00
Wells Fargo MM	WFCITY	None	10/4/2019	10/4/2019	0.000	400,000.00	400,000.00	100	0.00	400,000.00
Wells Fargo MM	WFCITY	None	10/3/2019	10/3/2019	0.000	5,900,000.00	5,900,000.00	100	0.00	5,900,000.00
Wells Fargo MM	WFCITY	None	10/1/2019	10/1/2019	0.000	500,000.00	500,000.00	100	0.00	500,000.00
Wells Fargo MM	WFCITY	None	10/1/2019	10/1/2019	0.000	4,200,000.00	4,200,000.00	100	0.00	4,200,000.00
Wells Fargo MM	WFCITY	None	9/30/2019	9/30/2019	0.000	54,861.09	54,861.09	100	0.00	54,861.09
Wells Fargo MM	WFCITY	None	9/30/2019	9/30/2019	0.000	13,600,000.00	13,600,000.00	100	0.00	13,600,000.00
Wells Fargo MM	WFCITY	None	9/26/2019	9/26/2019	0.000	300,000.00	300,000.00	100	0.00	300,000.00
Wells Fargo MM	WFCITY	None	9/26/2019	9/26/2019	0.000	13,800,000.00	13,800,000.00	100	0.00	13,800,000.00
Wells Fargo MM	WFCITY	None	9/24/2019	9/24/2019	0.000	1,400,000.00	1,400,000.00	100	0.00	1,400,000.00
Wells Fargo MM	WFCITY	None	9/19/2019	9/19/2019	0.000	6,600,000.00	6,600,000.00	100	0.00	6,600,000.00
Wells Fargo MM	WFCITY	None	9/16/2019	9/16/2019	0.000	8,100,000.00	8,100,000.00	100	0.00	8,100,000.00
Wells Fargo MM	WFCITY	None	9/13/2019	9/13/2019	0.000	12,000,000.00	12,000,000.00	100	0.00	12,000,000.00
Wells Fargo MM	WFCITY	None	9/11/2019	9/11/2019	0.000	13,700,000.00	13,700,000.00	100	0.00	13,700,000.00
Wells Fargo MM	WFCITY	None	9/9/2019	9/9/2019	0.000	1,900,000.00	1,900,000.00	100	0.00	1,900,000.00
Wells Fargo MM	WFCITY	None	9/5/2019	9/5/2019	0.000	700,000.00	700,000.00	100	0.00	700,000.00
Wells Fargo MM	WFCITY	None	9/3/2019	9/3/2019	0.000	4,800,000.00	4,800,000.00	100	0.00	4,800,000.00
Sub Total / Average Deposit						293,091,460.27	293,091,460.27		0.00	293,091,460.27
Interest										
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	None	9/23/2019	9/23/2019	0.000	0.00	0.00		343.67	343.67
Bank of Tennessee 1.9 3/23/2020	065284FW6	None	11/22/2019	11/22/2019	0.000	0.00	0.00		395.36	395.36
	065284FW6	None	10/22/2019	10/22/2019	0.000	0.00	0.00		382.60	382.60

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Bank of Tennessee 1.9 3/23/2020										
Bank of Tennessee 1.9 3/23/2020	065284FW6	None	9/22/2019	9/22/2019	0.000	0.00	0.00		395.36	395.36
Bank of the Panhandle 1.65 9/30/2019	064302BC5	None	9/30/2019	9/30/2019	0.000	0.00	0.00		354.41	354.41
BARCLAYS BANK/DELAWARE 1.7 9/20/2019	06740KKT3	None	9/20/2019	9/20/2019	0.000	0.00	0.00		2,099.62	2,099.62
BLC Community Bank 1.7 9/30/2019	05549CGP9	None	9/30/2019	9/30/2019	0.000	0.00	0.00		353.74	353.74
BMW BANK NORTH AMERICA 1.85 3/16/2020	05580AKH6	None	9/15/2019	9/15/2019	0.000	0.00	0.00		2,284.88	2,284.88
Brickell Bank 2 12/27/2019	10801DAM3	None	11/29/2019	11/29/2019	0.000	0.00	0.00		416.16	416.16
Brickell Bank 2 12/27/2019	10801DAM3	None	10/29/2019	10/29/2019	0.000	0.00	0.00		402.74	402.74
Brickell Bank 2 12/27/2019	10801DAM3	None	9/29/2019	9/29/2019	0.000	0.00	0.00		416.16	416.16
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	11/15/2019	11/15/2019	0.000	0.00	0.00		364.14	364.14
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	10/15/2019	10/15/2019	0.000	0.00	0.00		352.40	352.40
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	9/15/2019	9/15/2019	0.000	0.00	0.00		364.14	364.14
Capital Bank (AR) 2 2/19/2020	139797GJ7	None	11/19/2019	11/19/2019	0.000	0.00	0.00		416.16	416.16
Capital Bank (AR) 2 2/19/2020	139797GJ7	None	10/19/2019	10/19/2019	0.000	0.00	0.00		402.74	402.74
Capital Bank (AR) 2 2/19/2020	139797GJ7	None	9/19/2019	9/19/2019	0.000	0.00	0.00		416.16	416.16
Carolina Alliance Bank 2 1/21/2020	14376RBB2	None	11/19/2019	11/19/2019	0.000	0.00	0.00		416.16	416.16
Carolina Alliance Bank 2 1/21/2020	14376RBB2	None	10/19/2019	10/19/2019	0.000	0.00	0.00		402.74	402.74
Carolina Alliance Bank 2 1/21/2020	14376RBB2	None	9/19/2019	9/19/2019	0.000	0.00	0.00		416.16	416.16
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	11/22/2019	11/22/2019	0.000	0.00	0.00		364.14	364.14
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	10/22/2019	10/22/2019	0.000	0.00	0.00		352.40	352.40
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	9/22/2019	9/22/2019	0.000	0.00	0.00		364.14	364.14
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	None	11/15/2019	11/15/2019	0.000	0.00	0.00		374.55	374.55
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	None	10/15/2019	10/15/2019	0.000	0.00	0.00		362.47	362.47
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	None	9/15/2019	9/15/2019	0.000	0.00	0.00		374.55	374.55
ConnectOne Bank 1.95 6/15/2020	20786ABX2	None	11/13/2019	11/13/2019	0.000	0.00	0.00		405.76	405.76
ConnectOne Bank 1.95 6/15/2020	20786ABX2	None	10/13/2019	10/13/2019	0.000	0.00	0.00		392.67	392.67
ConnectOne Bank 1.95 6/15/2020	20786ABX2	None	9/13/2019	9/13/2019	0.000	0.00	0.00		405.76	405.76
COVENANT BANK 1.6 9/30/2019	22285EAL3	None	9/30/2019	9/30/2019	0.000	0.00	0.00		1,986.85	1,986.85

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Crescom Bank 1.7 11/29/2019	225862DH1	None	11/29/2019	11/29/2019	0.000	0.00	0.00		353.74	353.74
Crescom Bank 1.7 11/29/2019	225862DH1	None	10/29/2019	10/29/2019	0.000	0.00	0.00		342.33	342.33
Crescom Bank 1.7 11/29/2019	225862DH1	None	9/29/2019	9/29/2019	0.000	0.00	0.00		353.74	353.74
Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	11/20/2019	11/20/2019	0.000	0.00	0.00		353.74	353.74
Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	10/20/2019	10/20/2019	0.000	0.00	0.00		342.33	342.33
Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	9/20/2019	9/20/2019	0.000	0.00	0.00		353.74	353.74
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	None	11/2/2019	11/2/2019	0.000	0.00	0.00		395.36	395.36
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	None	10/2/2019	10/2/2019	0.000	0.00	0.00		382.60	382.60
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	None	9/2/2019	9/2/2019	0.000	0.00	0.00		395.36	395.36
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	None	9/20/2019	9/20/2019	0.000	0.00	0.00		343.34	343.34
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	None	9/27/2019	9/27/2019	0.000	0.00	0.00		342.33	342.33
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	None	9/27/2019	9/27/2019	0.000	0.00	0.00		332.93	332.93
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	None	11/21/2019	11/21/2019	0.000	0.00	0.00		405.76	405.76
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	None	10/21/2019	10/21/2019	0.000	0.00	0.00		392.67	392.67
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	None	9/21/2019	9/21/2019	0.000	0.00	0.00		405.76	405.76
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	None	11/15/2019	11/15/2019	0.000	0.00	0.00		364.14	364.14
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	None	10/15/2019	10/15/2019	0.000	0.00	0.00		352.40	352.40
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	None	9/15/2019	9/15/2019	0.000	0.00	0.00		364.14	364.14
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	None	9/20/2019	9/20/2019	0.000	0.00	0.00		360.12	360.12
FFCB 2.38 5/8/2020	3133EKKW5	None	11/8/2019	11/8/2019	0.000	0.00	0.00		15,767.50	15,767.50
FHLB 1 9/26/2019	3130A9EP2	None	9/26/2019	9/26/2019	0.000	0.00	0.00		10,000.00	10,000.00
FHLB 1.375 9/13/2019	313380FB8	None	9/13/2019	9/13/2019	0.000	0.00	0.00		20,625.00	20,625.00
FHLB 1.5 9/27/2019	313382H89	None	9/27/2019	9/27/2019	0.000	0.00	0.00		15,337.50	15,337.50
FHLB 2 9/13/2019	313383VN8	None	9/13/2019	9/13/2019	0.000	0.00	0.00		10,000.00	10,000.00
FHLB 2.625 5/6/2022-19	3130AGCQ6	None	11/6/2019	11/6/2019	0.000	0.00	0.00		131,250.00	131,250.00
FHLB 2.625 5/6/2022-19	3130AGCQ6	Wells Fargo	11/6/2019	11/6/2019	0.000	0.00	0.00		131,250.00	131,250.00
FHLB 2.875 9/11/2020	313370US5	None	9/11/2019	9/11/2019	0.000	0.00	0.00		21,562.50	21,562.50
	31931TET8	None	9/30/2019	9/30/2019	0.000	0.00	0.00		343.67	343.67

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
FIRST BANK NC 1.6 9/30/2019										
First Choice Bank (CA) 2.4 6/21/2022-19	319461CF4	None	11/21/2019	11/21/2019	0.000	0.00	0.00		499.40	499.40
First Choice Bank (CA) 2.4 6/21/2022-19	319461CF4	None	10/21/2019	10/21/2019	0.000	0.00	0.00		483.29	483.29
First Choice Bank (CA) 2.4 6/21/2022-19	319461CF4	None	9/21/2019	9/21/2019	0.000	0.00	0.00		499.40	499.40
First Priority Bank PA 1.65 11/12/2019	33612JHL6	None	11/12/2019	11/12/2019	0.000	0.00	0.00		2,060.01	2,060.01
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	None	11/18/2019	11/18/2019	0.000	0.00	0.00		365.15	365.15
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	None	10/17/2019	10/17/2019	0.000	0.00	0.00		342.33	342.33
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	None	9/17/2019	9/17/2019	0.000	0.00	0.00		353.74	353.74
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	11/16/2019	11/16/2019	0.000	0.00	0.00		353.74	353.74
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	10/16/2019	10/16/2019	0.000	0.00	0.00		342.33	342.33
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	9/16/2019	9/16/2019	0.000	0.00	0.00		353.74	353.74
Insbank 1.9 2/19/2020	45776NCE4	None	11/19/2019	11/19/2019	0.000	0.00	0.00		395.36	395.36
Insbank 1.9 2/19/2020	45776NCE4	None	10/19/2019	10/19/2019	0.000	0.00	0.00		382.60	382.60
Insbank 1.9 2/19/2020	45776NCE4	None	9/19/2019	9/19/2019	0.000	0.00	0.00		395.36	395.36
International Bank Chicago 1.6 10/31/2019	45906ABT3	None	10/31/2019	10/31/2019	0.000	0.00	0.00		332.93	332.93
International Bank Chicago 1.6 10/31/2019	45906ABT3	None	9/30/2019	9/30/2019	0.000	0.00	0.00		322.19	322.19
International Bank Chicago 1.6 10/31/2019	45906ABT3	None	9/3/2019	9/3/2019	0.000	0.00	0.00		332.93	332.93
Isabella Bank 2 12/23/2019	464209CN3	None	11/22/2019	11/22/2019	0.000	0.00	0.00		416.16	416.16
Isabella Bank 2 12/23/2019	464209CN3	None	10/22/2019	10/22/2019	0.000	0.00	0.00		402.74	402.74
Isabella Bank 2 12/23/2019	464209CN3	None	9/22/2019	9/22/2019	0.000	0.00	0.00		416.16	416.16
Jefferson Bank & Trust Saint Louis 1.75 5/12/2	472376AC6	None	11/9/2019	11/9/2019	0.000	0.00	0.00		1,080.68	1,080.68
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	None	9/9/2019	9/9/2019	0.000	0.00	0.00		365.15	365.15
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	11/18/2019	11/18/2019	0.000	0.00	0.00		365.15	365.15
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	10/17/2019	10/17/2019	0.000	0.00	0.00		342.33	342.33
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	9/17/2019	9/17/2019	0.000	0.00	0.00		353.74	353.74
Luana Savings Bank 1.65 11/25/2019	5491034Z9	None	11/25/2019	11/25/2019	0.000	0.00	0.00		2,048.94	2,048.94
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	11/29/2019	11/29/2019	0.000	0.00	0.00		342.33	342.33
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	10/30/2019	10/30/2019	0.000	0.00	0.00		342.33	342.33

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	9/30/2019	9/30/2019	0.000	0.00	0.00		353.74	353.74
Morgan Stanley Pvt Bank 1.75 9/3/2019	61760ADR7	None	9/3/2019	9/3/2019	0.000	0.00	0.00		35.24	35.24
Morgan Stanley Pvt Bank 1.75 9/3/2019	61760ADR7	None	9/3/2019	9/3/2019	0.000	0.00	0.00		2,161.37	2,161.37
New York St Dorm 1.97 3/15/2020	64990EEK9	None	9/15/2019	9/15/2019	0.000	0.00	0.00		6,156.25	6,156.25
NORTHERN BANK & TRUST MA 1.7 9/30/2019	66476QBY3	None	9/30/2019	9/30/2019	0.000	0.00	0.00		1,061.22	1,061.22
Oklahoma State Water Res 3.055 4/1/2020	67919PKX0	None	10/1/2019	10/1/2019	0.000	0.00	0.00		44,603.00	44,603.00
Orrstown Bank 2.45 6/21/2022-19	687377EL1	None	9/21/2019	9/21/2019	0.000	0.00	0.00		509.80	509.80
Pinnacle Bank 1.95 4/21/2020	72345SJN2	None	11/21/2019	11/21/2019	0.000	0.00	0.00		405.76	405.76
Pinnacle Bank 1.95 4/21/2020	72345SJN2	None	10/21/2019	10/21/2019	0.000	0.00	0.00		392.67	392.67
Pinnacle Bank 1.95 4/21/2020	72345SJN2	None	9/21/2019	9/21/2019	0.000	0.00	0.00		405.76	405.76
Plus International Bank 1.85 3/13/2020	72940UJA4	None	11/13/2019	11/13/2019	0.000	0.00	0.00		384.95	384.95
Plus International Bank 1.85 3/13/2020	72940UJA4	None	10/13/2019	10/13/2019	0.000	0.00	0.00		372.53	372.53
Plus International Bank 1.85 3/13/2020	72940UJA4	None	9/13/2019	9/13/2019	0.000	0.00	0.00		384.95	384.95
Preferred Bank (CA) 2.3 3/30/2020	740367HG5	None	11/28/2019	11/28/2019	0.000	0.00	0.00		478.59	478.59
Preferred Bank (CA) 2.3 3/30/2020	740367HG5	None	10/28/2019	10/28/2019	0.000	0.00	0.00		463.15	463.15
Preferred Bank (CA) 2.3 3/30/2020	740367HG5	None	9/28/2019	9/28/2019	0.000	0.00	0.00		478.59	478.59
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	11/29/2019	11/29/2019	0.000	0.00	0.00		364.14	364.14
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	10/29/2019	10/29/2019	0.000	0.00	0.00		352.40	352.40
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	9/29/2019	9/29/2019	0.000	0.00	0.00		364.14	364.14
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	None	9/9/2019	9/9/2019	0.000	0.00	0.00		354.41	354.41
Southern States Bank 1.7 11/29/2019	843879AV9	None	11/29/2019	11/29/2019	0.000	0.00	0.00		342.33	342.33
Southern States Bank 1.7 11/29/2019	843879AV9	None	10/30/2019	10/30/2019	0.000	0.00	0.00		342.33	342.33
Southern States Bank 1.7 11/29/2019	843879AV9	None	9/30/2019	9/30/2019	0.000	0.00	0.00		353.74	353.74
State Bank of Texas 2.35 9/28/2021-19	856528CY8	None	9/28/2019	9/28/2019	0.000	0.00	0.00		488.99	488.99
State of California 2.25 10/1/2019	13063DDD7	None	10/1/2019	10/1/2019	0.000	0.00	0.00		11,250.00	11,250.00
State of California 2.3 10/1/2020	13063DDE5	None	10/26/2019	10/26/2019	0.000	0.00	0.00		11,500.00	11,500.00
Summit Community Bank 1.6 11/21/2019	86604XMF0	None	11/21/2019	11/21/2019	0.000	0.00	0.00		332.93	332.93
Summit Community Bank 1.6 11/21/2019	86604XMF0	None	10/21/2019	10/21/2019	0.000	0.00	0.00		322.19	322.19
	86604XMF0	None	9/21/2019	9/21/2019	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										
TexasDaily LGIP	TEXASDAILY	None	11/29/2019	11/29/2019	0.000	0.00	0.00		55,654.07	55,654.07
TexasDaily LGIP	TEXASDAILY	None	10/31/2019	10/31/2019	0.000	0.00	0.00		97,652.25	97,652.25
TexasDaily LGIP	TEXASDAILY	None	9/30/2019	9/30/2019	0.000	0.00	0.00		96,651.90	96,651.90
TexPool LGIP	TEXPOOL	None	11/29/2019	11/29/2019	0.000	0.00	0.00		65,392.11	65,392.11
TexPool LGIP	TEXPOOL	None	10/31/2019	10/31/2019	0.000	0.00	0.00		95,106.66	95,106.66
TexPool LGIP	TEXPOOL	None	9/30/2019	9/30/2019	0.000	0.00	0.00		97,580.70	97,580.70
TexStar LGIP	TEXSTAR	None	11/29/2019	11/29/2019	0.000	0.00	0.00		47,439.11	47,439.11
TexStar LGIP	TEXSTAR	None	10/31/2019	10/31/2019	0.000	0.00	0.00		56,003.57	56,003.57
TexStar LGIP	TEXSTAR	None	9/30/2019	9/30/2019	0.000	0.00	0.00		67,868.79	67,868.79
T-Note 0.875 9/15/2019	9128282G4	None	9/15/2019	9/15/2019	0.000	0.00	0.00		6,562.50	6,562.50
T-Note 1 10/15/2019	912828T59	None	10/15/2019	10/15/2019	0.000	0.00	0.00		10,000.00	10,000.00
T-Note 1 11/15/2019	912828U32	None	11/15/2019	11/15/2019	0.000	0.00	0.00		25,000.00	25,000.00
T-Note 1 9/3/2019	912828TN0	None	9/3/2019	9/3/2019	0.000	0.00	0.00		10,050.00	10,050.00
T-Note 1 9/3/2019	912828TN0	None	9/3/2019	9/3/2019	0.000	0.00	0.00		4,950.00	4,950.00
T-Note 1 9/30/2019	912828TR1	None	9/30/2019	9/30/2019	0.000	0.00	0.00		50,000.00	50,000.00
T-Note 1.25 9/3/2019	9128282T6	None	9/3/2019	9/3/2019	0.000	0.00	0.00		37,687.50	37,687.50
T-Note 1.25 9/3/2019	9128282T6	None	9/3/2019	9/3/2019	0.000	0.00	0.00		18,562.50	18,562.50
T-Note 1.375 10/31/2020	912828L99	None	10/31/2019	10/31/2019	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.375 2/29/2020	912828J50	None	9/3/2019	9/3/2019	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.375 3/31/2020	912828J84	None	9/30/2019	9/30/2019	0.000	0.00	0.00		72,187.50	72,187.50
T-Note 1.375 4/30/2020	912828K58	None	10/31/2019	10/31/2019	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.375 8/31/2020	912828L32	None	9/3/2019	9/3/2019	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.375 9/30/2019	912828X7	None	9/30/2019	9/30/2019	0.000	0.00	0.00		6,875.00	6,875.00
T-Note 1.375 9/30/2020	912828L65	None	9/30/2019	9/30/2019	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.5 10/31/2019	912828F62	None	10/31/2019	10/31/2019	0.000	0.00	0.00		48,750.00	48,750.00
T-Note 1.5 10/31/2019	912828F62	None	10/31/2019	10/31/2019	0.000	0.00	0.00		15,000.00	15,000.00
T-Note 1.5 4/15/2020	912828X21	None	10/15/2019	10/15/2019	0.000	0.00	0.00		37,500.00	37,500.00
T-Note 1.625 9/3/2019	912828D80	None	9/3/2019	9/3/2019	0.000	0.00	0.00		12,187.50	12,187.50
T-Note 1.75 9/30/2019	912828F39	None	9/30/2019	9/30/2019	0.000	0.00	0.00		17,500.00	17,500.00
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	None	9/20/2019	9/20/2019	0.000	0.00	0.00		343.34	343.34
Town & Country Bank 1.6 10/28/2019	89210PBL6	None	10/28/2019	10/28/2019	0.000	0.00	0.00		332.93	332.93
Town & Country Bank 1.6 10/28/2019	89210PBL6	None	9/27/2019	9/27/2019	0.000	0.00	0.00		332.93	332.93
Washington Savings Bank 1.75 5/15/2020	939693AG2	None	11/15/2019	11/15/2019	0.000	0.00	0.00		364.14	364.14
Washington Savings Bank 1.75 5/15/2020	939693AG2	None	10/15/2019	10/15/2019	0.000	0.00	0.00		352.40	352.40
	939693AG2	None	9/15/2019	9/15/2019	0.000	0.00	0.00		364.14	364.14

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Washington Savings Bank 1.75 5/15/2020										
Wells Fargo MM	WFCITY	None	11/30/2019	11/30/2019	0.000	0.00	0.00		41,217.58	41,217.58
Wells Fargo MM	WFCITY	None	10/31/2019	10/31/2019	0.000	0.00	0.00		16,032.44	16,032.44
Wells Fargo MM	WFCITY	None	9/30/2019	9/30/2019	0.000	0.00	0.00		54,861.09	54,861.09
Wex Bank 1.7 11/1/2019	92937CGF9	None	11/1/2019	11/1/2019	0.000	0.00	0.00		2,099.62	2,099.62
Woodland Bank 1.7 11/25/2019	979471AD1	None	11/25/2019	11/25/2019	0.000	0.00	0.00		365.15	365.15
Woodland Bank 1.7 11/25/2019	979471AD1	None	10/24/2019	10/24/2019	0.000	0.00	0.00		342.33	342.33
Woodland Bank 1.7 11/25/2019	979471AD1	None	9/24/2019	9/24/2019	0.000	0.00	0.00		353.74	353.74
Sub Total / Average Interest						0.00	0.00		1,666,200.79	1,666,200.79

Matured

BANK OF PRINCETON 1.6 9/23/2019	064520AF6	Hilltop Securities	9/23/2019	9/23/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Bank of the Panhandle 1.65 9/30/2019	064302BC5	Wells Fargo	9/30/2019	9/30/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
BARCLAYS BANK/DELAWARE 1.7 9/20/2019	06740KKT3	Wells Fargo	9/20/2019	9/20/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
BLC Community Bank 1.7 9/30/2019	05549CGP9	Wells Fargo	9/30/2019	9/30/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Citizens State Bank 1.75 11/22/2019	17670LAN6	Wells Fargo	11/22/2019	11/22/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
COVENANT BANK 1.6 9/30/2019	22285EAL3	Wells Fargo	9/30/2019	9/30/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Crescom Bank 1.7 11/29/2019	225862DH1	Hilltop Securities	11/29/2019	11/29/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Crossfirst Bank 1.7 11/20/2019	22766ABY0	Hilltop Securities	11/20/2019	11/20/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	Wells Fargo	9/20/2019	9/20/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	Wells Fargo	9/27/2019	9/27/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	Wells Fargo	9/27/2019	9/27/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	Wells Fargo	9/20/2019	9/20/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
FHLB 0 10/16/2019	313384NA3	Wells Fargo	10/16/2019	10/16/2019	0.000	9,000,000.00	9,000,000.00	0	0.00	9,000,000.00
FHLB 0 10/25/2019	313384NK1	Wells Fargo	10/25/2019	10/25/2019	0.000	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00
FHLB 0 11/1/2019	313384NS4	Wells Fargo	11/1/2019	11/1/2019	0.000	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00
FHLB 0 11/15/2019	313384PG8	Wells Fargo	11/15/2019	11/15/2019	0.000	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00
FHLB 0 9/11/2019	313384LP2	Wells Fargo	9/11/2019	9/11/2019	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
FHLB 0 9/11/2019	313384LP2	Wells Fargo	9/11/2019	9/11/2019	0.000	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00
FHLB 0 9/20/2019	313384LY3	Wells Fargo	9/20/2019	9/20/2019	0.000	1,100,000.00	1,100,000.00	0	0.00	1,100,000.00
FHLB 0 9/6/2019	313384LJ6	Wells Fargo	9/6/2019	9/6/2019	0.000	4,500,000.00	4,500,000.00	0	0.00	4,500,000.00
FHLB 1 9/26/2019	3130A9EP2	Wells Fargo	9/26/2019	9/26/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
FHLB 1.375 9/13/2019	313380FB8	Wells Fargo	9/13/2019	9/13/2019	0.000	3,000,000.00	3,000,000.00	0	0.00	3,000,000.00
FHLB 1.5 9/27/2019	313382H89	Wells Fargo	9/27/2019	9/27/2019	0.000	2,045,000.00	2,045,000.00	0	0.00	2,045,000.00
FHLB 2 9/13/2019	313383VN8	Wells Fargo	9/13/2019	9/13/2019	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
FIRST BANK NC 1.6 9/30/2019	31931TET8	Wells Fargo	9/30/2019	9/30/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
First Priority Bank PA 1.65 11/12/2019	33612JHL6	Hilltop Securities	11/12/2019	11/12/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	Wells Fargo	11/18/2019	11/18/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
International Bank Chicago 1.6 10/31/2019	45906ABT3	Wells Fargo	10/31/2019	10/31/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	Wells Fargo	9/9/2019	9/9/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Lakeside Bank 1.7 11/18/2019	51210SNU7	Hilltop Securities	11/18/2019	11/18/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Luana Savings Bank 1.65 11/25/2019	5491034Z9	Hilltop Securities	11/25/2019	11/25/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Marquis Bank 1.7 11/29/2019	57161LAJ7	Hilltop Securities	11/29/2019	11/29/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Morgan Stanley Pvt Bank 1.75 9/3/2019	61760ADR7	Wells Fargo	9/3/2019	9/3/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
NORTHERN BANK & TRUST MA 1.7 9/30/2019	66476QBY3	Wells Fargo	9/30/2019	9/30/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	Wells Fargo	11/29/2019	11/29/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	Hilltop Securities	9/9/2019	9/9/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Southern States Bank 1.7 11/29/2019	843879AV9	Hilltop Securities	11/29/2019	11/29/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
State of California 2.25 10/1/2019	13063DDD7	Wells Fargo	10/1/2019	10/1/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
Summit Community Bank 1.6 11/21/2019	86604XMF0	Wells Fargo	11/21/2019	11/21/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
T-Bill 0 10/3/2019	912796SL4	Wells Fargo	10/3/2019	10/3/2019	0.000	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00
T-Bill 0 9/19/2019	912796SJ9	Wells Fargo	9/19/2019	9/19/2019	0.000	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00
T-Bill 0 9/26/2019	912796SK6	Wells Fargo	9/26/2019	9/26/2019	0.000	14,000,000.00	14,000,000.00	0	0.00	14,000,000.00
T-Bill 0 9/5/2019	912796SG5	Wells Fargo	9/5/2019	9/5/2019	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
T-Note 0.875 9/15/2019	912828G4	Wells Fargo	9/15/2019	9/15/2019	0.000	1,500,000.00	1,500,000.00	0	0.00	1,500,000.00
T-Note 1 10/15/2019	912828T59	Wells Fargo	10/15/2019	10/15/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
T-Note 1 11/15/2019	912828U32	Wells Fargo	11/15/2019	11/15/2019	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
T-Note 1 9/3/2019	912828TN0	Wells Fargo	9/3/2019	9/3/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
T-Note 1 9/3/2019	912828TN0	Wells Fargo	9/3/2019	9/3/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 1 9/30/2019	912828TR1	Wells Fargo	9/30/2019	9/30/2019	0.000	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00
T-Note 1.25 9/3/2019	912828T6	Wells Fargo	9/3/2019	9/3/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 1.25 9/3/2019	912828T6	Wells Fargo	9/3/2019	9/3/2019	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
T-Note 1.25 9/3/2019	912828T6	Wells Fargo	9/3/2019	9/3/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 1.25 9/3/2019	912828T6	Wells Fargo	9/3/2019	9/3/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
T-Note 1.375 9/30/2019	912828X7	Wells Fargo	9/30/2019	9/30/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 1.5 10/31/2019	912828F62	Wells Fargo	10/31/2019	10/31/2019	0.000	1,500,000.00	1,500,000.00	0	0.00	1,500,000.00
T-Note 1.5 10/31/2019	912828F62	Wells Fargo	10/31/2019	10/31/2019	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
	912828F62	Wells Fargo	10/31/2019	10/31/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
T-Note 1.5 10/31/2019										
T-Note 1.625 9/3/2019	912828D80	Wells Fargo	9/3/2019	9/3/2019	0.000	1,500,000.00	1,500,000.00	0	0.00	1,500,000.00
T-Note 1.75 9/30/2019	912828F39	Wells Fargo	9/30/2019	9/30/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	Wells Fargo	9/20/2019	9/20/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Town & Country Bank 1.6 10/28/2019	89210PBL6	Wells Fargo	10/28/2019	10/28/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Wex Bank 1.7 11/1/2019	92937CGF9	Wells Fargo	11/1/2019	11/1/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Woodland Bank 1.7 11/25/2019	979471AD1	Hilltop Securities	11/25/2019	11/25/2019	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Sub Total / Average Matured						173,495,000.00	173,495,000.00		0.00	173,495,000.00
Withdraw										
TexasDaily LGIP	TEXASDAILY	None	10/25/2019	10/25/2019	0.000	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00
TexPool LGIP	TEXPOOL	None	10/25/2019	10/25/2019	0.000	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00
TexStar LGIP	TEXSTAR	None	9/25/2019	9/25/2019	0.000	3,600,000.00	3,600,000.00	0	0.00	3,600,000.00
TexStar LGIP	TEXSTAR	None	9/23/2019	9/23/2019	0.000	2,800,000.00	2,800,000.00	0	0.00	2,800,000.00
TexStar LGIP	TEXSTAR	None	9/9/2019	9/9/2019	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
TexStar LGIP	TEXSTAR	None	9/6/2019	9/6/2019	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
Wells Fargo MM	WFCITY	None	11/29/2019	11/29/2019	0.000	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00
Wells Fargo MM	WFCITY	None	11/27/2019	11/27/2019	0.000	3,980,000.00	3,980,000.00	0	0.00	3,980,000.00
Wells Fargo MM	WFCITY	None	11/25/2019	11/25/2019	0.000	400,000.00	400,000.00	0	0.00	400,000.00
Wells Fargo MM	WFCITY	None	11/22/2019	11/22/2019	0.000	800,000.00	800,000.00	0	0.00	800,000.00
Wells Fargo MM	WFCITY	None	11/21/2019	11/21/2019	0.000	200,000.00	200,000.00	0	0.00	200,000.00
Wells Fargo MM	WFCITY	None	11/20/2019	11/20/2019	0.000	2,700,000.00	2,700,000.00	0	0.00	2,700,000.00
Wells Fargo MM	WFCITY	None	11/18/2019	11/18/2019	0.000	1,400,000.00	1,400,000.00	0	0.00	1,400,000.00
Wells Fargo MM	WFCITY	None	11/7/2019	11/7/2019	0.000	700,000.00	700,000.00	0	0.00	700,000.00
Wells Fargo MM	WFCITY	None	10/30/2019	10/30/2019	0.000	800,000.00	800,000.00	0	0.00	800,000.00
Wells Fargo MM	WFCITY	None	10/29/2019	10/29/2019	0.000	700,000.00	700,000.00	0	0.00	700,000.00
Wells Fargo MM	WFCITY	None	10/25/2019	10/25/2019	0.000	23,300,000.00	23,300,000.00	0	0.00	23,300,000.00
Wells Fargo MM	WFCITY	None	10/24/2019	10/24/2019	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
Wells Fargo MM	WFCITY	None	10/23/2019	10/23/2019	0.000	1,700,000.00	1,700,000.00	0	0.00	1,700,000.00
Wells Fargo MM	WFCITY	None	10/22/2019	10/22/2019	0.000	600,000.00	600,000.00	0	0.00	600,000.00
Wells Fargo MM	WFCITY	None	10/21/2019	10/21/2019	0.000	3,300,000.00	3,300,000.00	0	0.00	3,300,000.00
Wells Fargo MM	WFCITY	None	10/18/2019	10/18/2019	0.000	12,500,000.00	12,500,000.00	0	0.00	12,500,000.00
Wells Fargo MM	WFCITY	None	10/17/2019	10/17/2019	0.000	800,000.00	800,000.00	0	0.00	800,000.00
Wells Fargo MM	WFCITY	None	10/9/2019	10/9/2019	0.000	1,900,000.00	1,900,000.00	0	0.00	1,900,000.00
Wells Fargo MM	WFCITY	None	10/8/2019	10/8/2019	0.000	300,000.00	300,000.00	0	0.00	300,000.00
Wells Fargo MM	WFCITY	None	10/7/2019	10/7/2019	0.000	2,600,000.00	2,600,000.00	0	0.00	2,600,000.00
Wells Fargo MM	WFCITY	None	10/4/2019	10/4/2019	0.000	3,000,000.00	3,000,000.00	0	0.00	3,000,000.00
Wells Fargo MM	WFCITY	None	10/4/2019	10/4/2019	0.000	9,600,000.00	9,600,000.00	0	0.00	9,600,000.00
Wells Fargo MM	WFCITY	None	9/20/2019	9/20/2019	0.000	13,000,000.00	13,000,000.00	0	0.00	13,000,000.00
Wells Fargo MM	WFCITY	None	9/18/2019	9/18/2019	0.000	2,600,000.00	2,600,000.00	0	0.00	2,600,000.00
Wells Fargo MM	WFCITY	None	9/17/2019	9/17/2019	0.000	25,100,000.00	25,100,000.00	0	0.00	25,100,000.00
Wells Fargo MM	WFCITY	None	9/12/2019	9/12/2019	0.000	1,400,000.00	1,400,000.00	0	0.00	1,400,000.00
Wells Fargo MM	WFCITY	None	9/10/2019	9/10/2019	0.000	500,000.00	500,000.00	0	0.00	500,000.00
Wells Fargo MM	WFCITY	None	9/6/2019	9/6/2019	0.000	5,500,000.00	5,500,000.00	0	0.00	5,500,000.00
Sub Total / Average Withdraw						198,780,000.00	198,780,000.00		0.00	198,780,000.00