

**CITY OF EL PASO**  
**OFFICE OF THE COMPTROLLER**  
**INVESTMENT REPORT**



**Fiscal Year 2019 – 1st Quarter**  
**November 30, 2018**



*The City of El Paso Texas*  
*Table of Contents*

**Investment Report for FY2019 1st Quarter Ending November 30, 2018**

	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
Maturities by Month	7
 Reports	
City of El Paso Portfolio	8
Transaction Detail for Quarter	16



## Office of the Comptroller

To: Mr. Tommy Gonzalez, City Manager  
From: Investment Committee Members  
Date: January 10, 2019  
Subject: First Quarter Investment Report for Period Ending November 30, 2018

### Mayor

Dee Margo

### City Council

#### District 1

Peter Svarzbein

#### District 2

Alexsandra 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

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 2019, 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.

During the quarter, net maturities reduced the City's portfolio of securities from two-hundred-and-fifty (250) to one-hundred-and-ninety-nine (199) as we shifted more of the portfolio towards US Treasuries. The face value of the portfolio at November 30, 2018, was approximately \$320 million as compared to \$278 million at August 31, 2018. The increase includes the October bond issue for the Airport.

The investment earnings for the quarter were \$1,520,237. Within those earnings and specific to the Quality of Life bond proceeds, quarterly investment earnings were \$580,524 and cumulatively totaled \$4,127,552. The Quality of Life debt issue costs to be offset by investment earnings totaled \$1,879,612 (net of issue cost refunds) resulting in a current surplus of \$2,247,940.



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

*"Delivering Outstanding Services"*



## Office of the Comptroller

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Investment Committee Members:

Handwritten signature of Robert Cortinas in blue ink.

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Robert Cortinas, Chief Financial Officer

Handwritten signature of Patricia Degman in blue ink.

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Patricia Degman, Comptroller

Handwritten signature of Edmundo S. Calderon in blue ink.

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Edmundo S. Calderon, Chief Internal Auditor

Handwritten signature of Katherine N. Cote in blue ink.

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Katherine N. Cote, Director Office of Management and Budget

Handwritten signature of Luis Mier in blue ink.

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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, 2018	August 31, 2018
Par value invested	\$ 319,596,716	\$ 278,155,160
Portfolio book value	\$ 319,240,831	\$ 278,034,243
Portfolio market value	\$ 318,380,180	\$ 277,058,883
Weighted average maturity	138 days	167 days

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

	November 30, 2018	August 31, 2018
Certificates of Deposit	1.687%	1.577%
Average Yield Pools	2.121%	1.902%
Average Yield Money Market	2.080%	1.820%
Average Fixed Term Securities	1.827%	1.700%
City's Average Portfolio Yield	1.995%	1.702%
Average 3 Month T-Bill	2.252%	1.990%
Average 6 Month T-Bill	2.419%	2.157%
Average 1 Year T-Bill	2.619%	2.371%
Average 2 Year T-Note	2.781%	2.570%

**Quarter Changes in Security Type Balances**

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

	November 30, 2018	August 31, 2018	Increase (Decrease)
Certificates of Deposit	\$ 20,580,000	\$ 33,565,000	\$ (12,985,000)
Logic - City	3	3	-
TexPool	17,213,698	21,120,696	(3,906,998)
TexStar	17,671,214	21,575,003	(3,903,789)
TexasDaily	22,226,487	22,108,651	117,836
Wells Fargo - City	33,940,313	12,360,806	21,579,507
Municipals	13,980,000	13,980,000	-
Agencies	34,735,000	54,195,000	(19,460,000)
Treasuries	159,250,000	99,250,000	60,000,000
	\$ 319,596,715	\$ 278,155,159	\$ 41,441,556

**FY Changes in Yield, Activity & Interest Earned Balances**

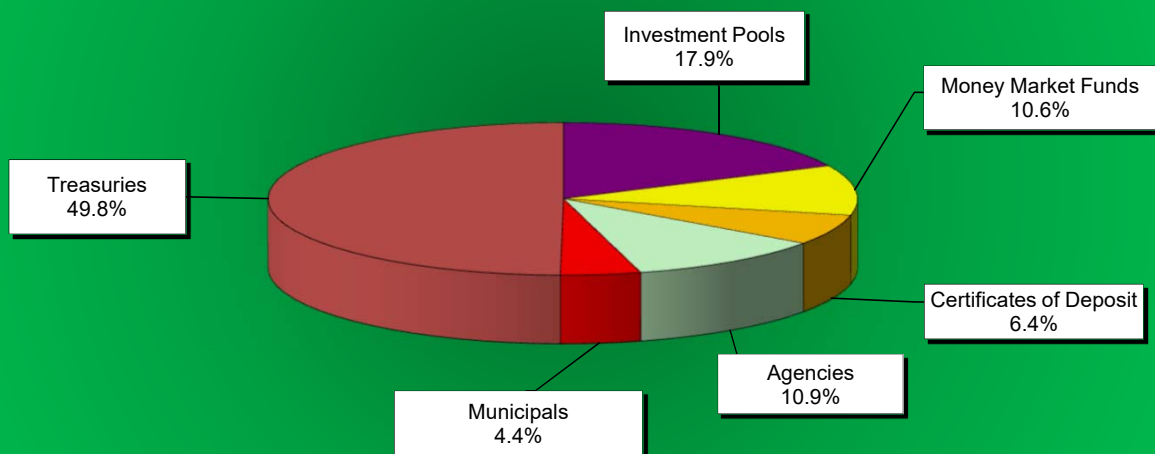
	1st Qtr. FY 2019	1st Qtr. FY 2018	Increase (Decrease)
Interest Earnings	\$ 1,520,237	\$ 1,069,379	\$ 450,858
Portfolio Ending Balance (FMV)	\$ 318,380,180	\$ 346,268,411	(27,888,231)
Yield to Maturity @ Cost	1.995%	1.264%	0.731%
Purchases/Deposits	\$ 261,640,000	\$ 236,975,000	24,665,000
Maturities/Withdrawals	\$ 220,575,000	\$ 288,810,000	(68,235,000)

## Portfolio Composition Review as of November 30, 2018

	Face Amount	Weighted Yield	Weighted Maturity (days)	% Portfolio
<b>Pools</b>				
TexStar	\$ 17,671,214	2.218%	1	5.5%
Logic - City	3	2.407%	1	0.0%
TexasDaily	22,226,487	2.210%	1	7.0%
TexPool	17,213,698	2.203%	1	5.4%
Investment Pools	57,111,402			17.9%
<b>Money Market Funds</b>				
Wells Fargo - City	33,940,313	2.080%	1	10.6%
<b>Securities</b>				
Certificates of Deposit	20,580,000	1.687%	285	6.4%
Agencies	34,735,000	1.614%	176	10.9%
Municipals	13,980,000	1.669%	307	4.4%
Treasuries	159,250,000	2.051%	174	49.8%
Securities	228,545,000			71.5%
Portfolio total	\$ 319,596,715		138	100.0%

Portfolio Composition	Face Amount
<b>Investment Pools</b>	<b>57,111,402</b>
<b>Money Market Funds</b>	<b>33,940,313</b>
<b>Certificates of Deposit</b>	<b>20,580,000</b>
<b>Agencies</b>	<b>34,735,000</b>
<b>Municipals</b>	<b>13,980,000</b>
<b>Treasuries</b>	<b>159,250,000</b>

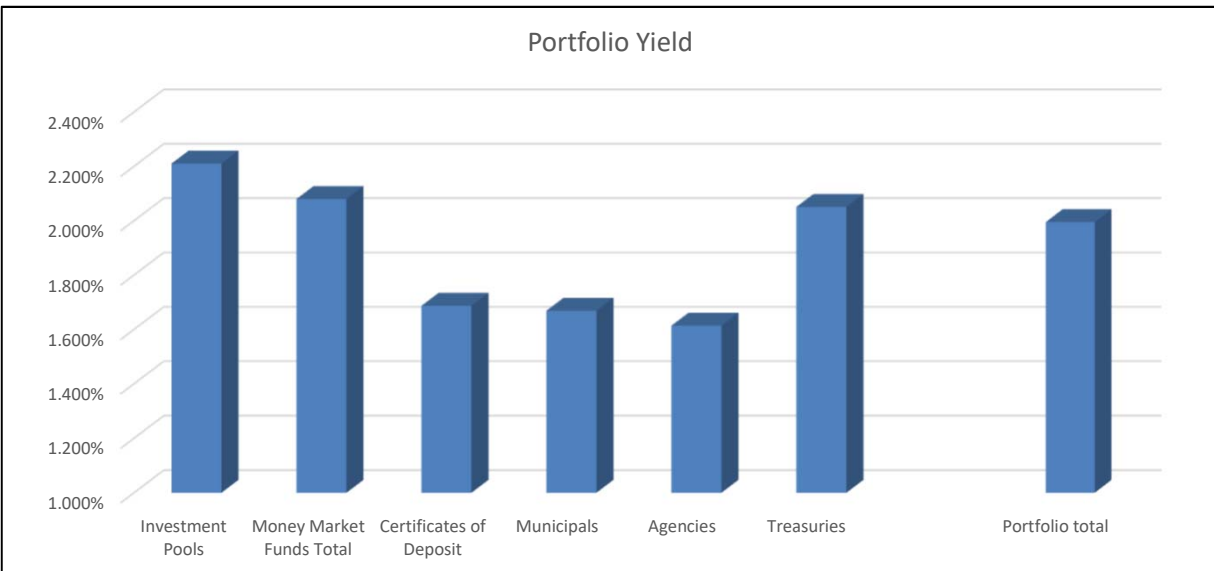
## Overall Portfolio Composition



## Yield Analysis as of November 30, 2018

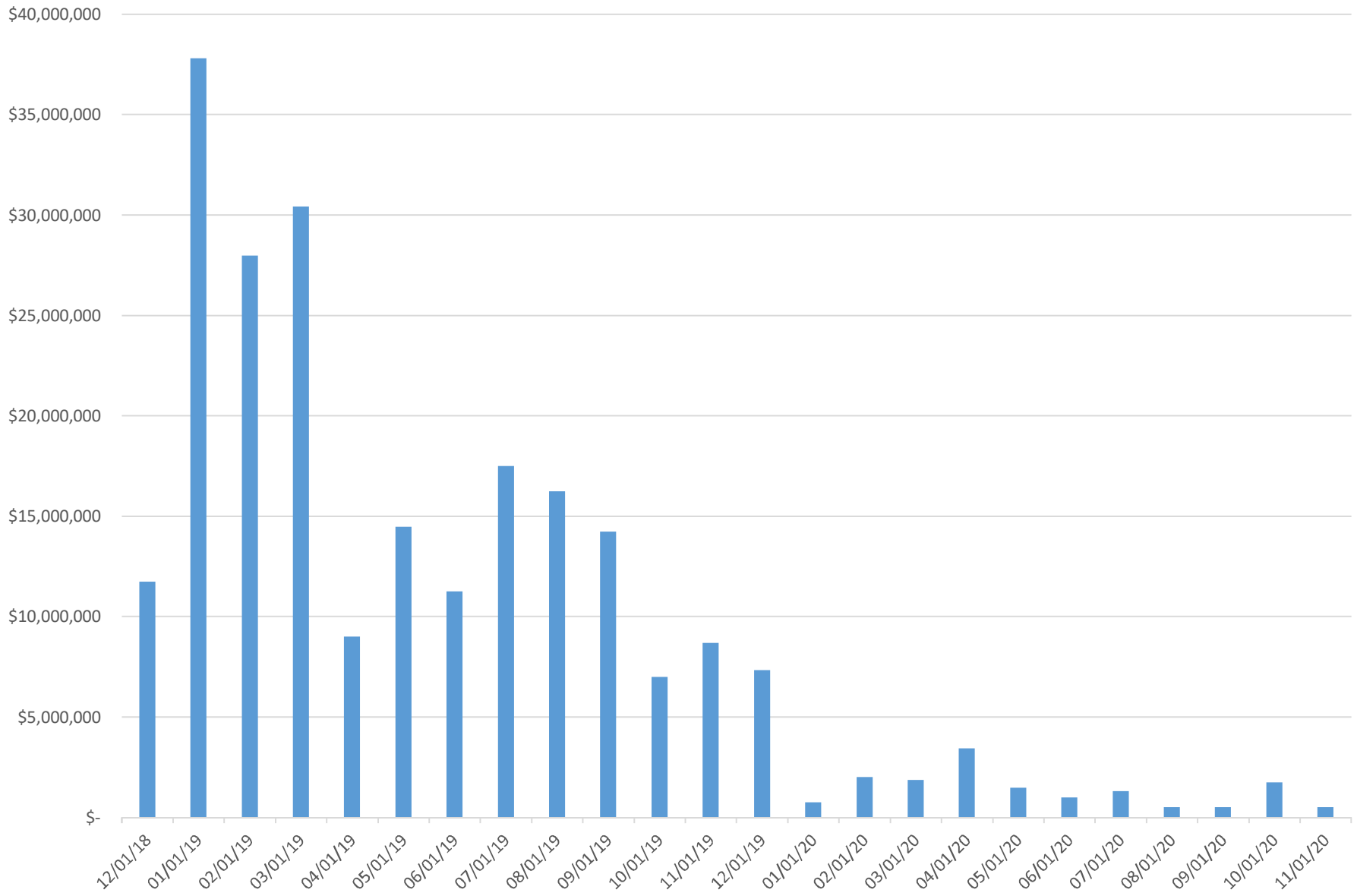
	Face Amount	Portfolio Yield	Individual Weighted Yield	Portfolio Weighted Yield
<b>Pools</b>				
TexStar	\$ 17,671,214	2.218%	0.686%	0.123%
Logic - City	3	2.407%	0.000%	0.000%
TexasDaily	22,226,487	2.210%	0.860%	0.154%
TexPool	17,213,698	2.203%	0.664%	0.119%
	<u>57,111,402</u>		<u>2.210%</u>	
<b>Money Market Funds</b>				
Wells Fargo - City	33,940,313	2.080%	2.080%	0.221%
	<u>33,940,313</u>		<u>2.080%</u>	
<b>Securities</b>				
Certificates of Deposit	20,580,000	1.687%	1.687%	0.109%
Municipals	13,980,000	1.669%	1.669%	0.073%
Agencies	34,735,000	1.614%	1.614%	0.175%
Treasuries	159,250,000	2.051%	2.051%	1.022%
	<u>228,545,000</u>			
Portfolio total	<u>\$ 319,596,715</u>			<u>1.995%</u>

Dollar Asset Distribution %	Weighted Yield	Face Amount
<b>Investment Pools</b>	2.210%	57,111,402
<b>Money Market Funds Total</b>	2.080%	33,940,313
<b>Certificates of Deposit</b>	1.687%	20,580,000
<b>Municipals</b>	1.669%	13,980,000
<b>Agencies</b>	1.614%	34,735,000
<b>Treasuries</b>	2.051%	159,250,000
<b>Portfolio total</b>	<b>1.995%</b>	<b>319,596,715</b>





## City of El Paso Schedule of Maturities - Fixed Term Securities



City of El Paso  
Portfolio Holdings  
Tracker Positions-Security Sector  
Report Format: By Transaction  
Group By: Security Sector  
Average By: Face Amount / Shares  
Portfolio / Report Group: All Portfolios  
As of 11/30/2018

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
<b>Certificate Of Deposit</b>										
BANK OF HOPE 1.6 3/22/2019	062683AN7	9/22/2017	245,000.00	245,000.00	245,000.00	244,429.40	1.600	1.600	3/22/2019	112
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	9/22/2017	245,000.00	245,000.00	245,000.00	243,044.17	1.600	1.600	9/23/2019	297
Bank of Tennessee 1.9 3/23/2020	065284FW6	12/22/2017	245,000.00	245,000.00	245,000.00	241,942.40	1.900	1.900	3/23/2020	479
Bank of the Panhandle 1.65 9/30/2019	064302BC5	9/29/2017	245,000.00	245,000.00	245,000.00	243,064.50	1.650	1.650	9/30/2019	304
Bankers Bank Oklahoma OK 1.6 5/31/2019	06610QDL2	8/31/2017	245,000.00	245,000.00	245,000.00	243,990.60	1.600	1.600	5/31/2019	182
BANKUNITED 1.55 2/15/2019	066519EE5	11/15/2017	245,000.00	245,000.00	245,000.00	244,628.83	1.550	1.550	2/15/2019	77
BARCLAYS BANK/DELAWARE 1.7 9/20/2019	06740KKT3	9/20/2017	245,000.00	245,000.00	245,000.00	243,279.37	1.700	1.700	9/20/2019	294
Bell Bank Corp 1.95 12/27/2019	07815AAT4	12/28/2017	245,000.00	245,000.00	245,000.00	242,829.06	1.950	1.950	12/27/2019	392
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	10/4/2017	245,000.00	245,000.00	245,000.00	243,816.90	1.650	1.650	7/5/2019	217
BLC Community Bank 1.7 9/30/2019	05549CGP9	11/30/2017	245,000.00	245,000.00	245,000.00	243,165.44	1.700	1.700	9/30/2019	304
BMW BANK NORTH AMERICA 1.85 3/16/2020	05580AKH6	9/15/2017	245,000.00	245,000.00	245,000.00	241,866.70	1.850	1.850	3/16/2020	472
Boston Private Bank & TR 1.6 5/14/2019	101120DR1	11/14/2017	245,000.00	245,000.00	245,000.00	244,104.77	1.600	1.600	5/14/2019	165
Brickell Bank 2 12/27/2019	10801DAM3	12/29/2017	245,000.00	245,000.00	245,000.00	242,965.28	2.000	2.000	12/27/2019	392
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	11/15/2017	245,000.00	245,000.00	245,000.00	240,911.93	1.750	1.750	5/15/2020	532
Capital Bank (AR) 2 2/19/2020	139797GJ7	1/19/2018	245,000.00	245,000.00	245,000.00	242,543.88	2.000	2.000	2/19/2020	446
Capital One Bank 1.75 8/30/2019	1404204T4	8/30/2017	245,000.00	245,000.00	245,000.00	243,574.10	1.750	1.750	8/30/2019	273
Capital One NA 1.75 8/30/2019	14042RHP9	8/30/2017	245,000.00	245,000.00	245,000.00	243,574.10	1.750	1.750	8/30/2019	273
Carolina Alliance Bank 2 1/21/2020	14376RBB2	1/19/2018	245,000.00	245,000.00	245,000.00	242,774.42	2.000	2.000	1/21/2020	417
CATHAY BANK 1.6 3/7/2019	149159LF0	9/7/2017	245,000.00	245,000.00	245,000.00	244,515.88	1.600	1.600	3/7/2019	97
Citizens First Bank 1.65 8/22/2019	17462TBB6	11/22/2017	245,000.00	245,000.00	245,000.00	243,463.85	1.650	1.650	8/22/2019	265
Citizens State Bank 1.75 11/22/2019	17670LAN6	11/22/2017	245,000.00	245,000.00	245,000.00	242,663.93	1.750	1.750	11/22/2019	357
	51508TAA4	12/15/2017	245,000.00	245,000.00	245,000.00	242,571.32	1.800	1.800	12/13/2019	378

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Clinton Bank & Trust 1.8 12/13/2019										
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	10/6/2017	245,000.00	245,000.00	245,000.00	243,648.34	1.550	1.550	7/8/2019	220
Commonwealth Co-Op Bank MA 1.5 2/7/2019	202766AR2	11/7/2017	245,000.00	245,000.00	245,000.00	244,673.66	1.500	1.500	2/7/2019	69
ConnectOne Bank 1.95 6/15/2020	20786ABX2	12/13/2017	245,000.00	245,000.00	245,000.00	241,312.02	1.950	1.950	6/15/2020	563
COVENANT BANK 1.6 9/30/2019	22285EAL3	9/29/2017	245,000.00	245,000.00	245,000.00	242,971.65	1.600	1.600	9/30/2019	304
Crescom Bank 1.7 11/29/2019	225862DH1	11/29/2017	245,000.00	245,000.00	245,000.00	242,456.66	1.700	1.700	11/29/2019	364
Crossfirst Bank 1.7 11/20/2019	22766ABY0	11/20/2017	245,000.00	245,000.00	245,000.00	242,571.07	1.700	1.700	11/20/2019	355
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	1/2/2018	245,000.00	245,000.00	245,000.00	239,945.65	1.900	1.900	10/2/2020	672
DISCOVER BANK 1.6 3/7/2019	254673BT2	9/7/2017	245,000.00	245,000.00	245,000.00	244,511.23	1.600	1.600	3/7/2019	97
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	9/20/2017	245,000.00	245,000.00	245,000.00	243,175.98	1.650	1.650	9/20/2019	294
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	9/28/2017	245,000.00	245,000.00	245,000.00	243,192.15	1.700	1.700	9/27/2019	301
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	9/27/2017	245,000.00	245,000.00	245,000.00	242,998.35	1.600	1.600	9/27/2019	301
Fairfield National Bank 1.65 8/30/2019	304549BA5	8/30/2017	245,000.00	245,000.00	245,000.00	243,387.90	1.650	1.650	8/30/2019	273
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	12/21/2017	245,000.00	245,000.00	245,000.00	241,241.46	1.950	1.950	6/22/2020	570
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	12/15/2017	245,000.00	245,000.00	245,000.00	242,446.37	1.750	1.750	12/13/2019	378
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	12/22/2017	245,000.00	245,000.00	245,000.00	243,561.12	1.850	1.850	9/20/2019	294
FIRST BANK NC 1.6 9/30/2019	31931TET8	9/29/2017	245,000.00	245,000.00	245,000.00	242,963.56	1.600	1.600	9/30/2019	304
First BK Owasso 1.55 2/28/2019	31927LAF5	8/30/2017	245,000.00	245,000.00	245,000.00	244,519.56	1.550	1.550	2/28/2019	90
First Priority Bank PA 1.65 11/12/2019	33612JHL6	11/10/2017	245,000.00	245,000.00	245,000.00	242,561.27	1.650	1.650	11/12/2019	347
First State Bank Dequeen 1.5 6/28/2019	336460CC2	11/15/2017	245,000.00	244,610.08	244,861.21	243,649.32	1.500	1.600	6/28/2019	210
Franklin Synergy Bank 1.7 6/28/2019	35471TDR0	8/30/2017	245,000.00	245,000.00	245,000.00	243,931.56	1.700	1.700	6/28/2019	210
Goldman Sachs Bank USA 1.6 2/28/2019	38148PNR4	8/30/2017	245,000.00	245,000.00	245,000.00	244,545.28	1.600	1.600	2/28/2019	90
Great Southern Bank 1.5 1/15/2019	39120VRZ9	11/15/2017	245,000.00	245,000.00	245,000.00	244,810.37	1.500	1.500	1/15/2019	46
GUARANTY B&T CO DENVER 1.6 6/13/2019	400820CD6	9/15/2017	245,000.00	245,000.00	245,000.00	243,904.61	1.600	1.600	6/13/2019	195
Hanmi Bank 1.6 4/25/2019	410493CF5	10/25/2017	245,000.00	245,000.00	245,000.00	244,227.27	1.600	1.600	4/25/2019	146

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	11/17/2017	245,000.00	245,000.00	245,000.00	242,596.06	1.700	1.700	11/18/2019	353
Horatio State BK 1.65 8/30/2019	44039TAH2	8/31/2017	245,000.00	245,000.00	245,000.00	243,387.90	1.650	1.650	8/30/2019	273
Iberia Bank (LA) 1.8 4/17/2019	45083AHD7	1/17/2018	245,000.00	245,000.00	245,000.00	244,462.23	1.800	1.800	4/17/2019	138
Independent Bank Memphis 1.7 5/18/2020	45383USR7	11/16/2017	245,000.00	245,000.00	245,000.00	240,703.44	1.700	1.700	5/18/2020	535
Insbank 1.9 2/19/2020	45776NCE4	12/19/2017	245,000.00	245,000.00	245,000.00	242,250.61	1.900	1.900	2/19/2020	446
International Bank Chicago 1.6 10/31/2019	45906ABT3	10/31/2017	245,000.00	245,000.00	245,000.00	242,587.49	1.600	1.600	10/31/2019	335
Isabella Bank 2 12/23/2019	464209CN3	12/22/2017	245,000.00	245,000.00	245,000.00	242,995.66	2.000	2.000	12/23/2019	388
Jefferson Bank & Trust Saint Louis 1.75 5/12/2	472376AC6	11/9/2017	245,000.00	245,000.00	245,000.00	240,937.17	1.750	1.750	5/12/2020	529
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	9/8/2017	245,000.00	245,000.00	245,000.00	243,388.88	1.700	1.700	9/9/2019	283
Lakeside Bank 1.7 11/18/2019	51210SNU7	11/17/2017	245,000.00	245,000.00	245,000.00	242,596.06	1.700	1.700	11/18/2019	353
Luana Savings Bank 1.65 11/25/2019	5491034Z9	11/24/2017	245,000.00	245,000.00	245,000.00	242,395.65	1.650	1.650	11/25/2019	360
Marine Bank 1.65 5/28/2019	56817TAE1	11/28/2017	245,000.00	245,000.00	245,000.00	244,071.45	1.650	1.650	5/28/2019	179
Marlin Business Bank 1.45 2/6/2019	57116AQB7	11/6/2017	245,000.00	245,000.00	245,000.00	244,658.47	1.450	1.450	2/6/2019	68
Marquis Bank 1.7 11/29/2019	57161LAJ7	11/30/2017	245,000.00	245,000.00	245,000.00	242,449.80	1.700	1.700	11/29/2019	364
MERIDIAN BANK/BERWYN PA 1.45 12/17/2018	58958PDX9	9/15/2017	245,000.00	245,000.00	245,000.00	244,928.95	1.450	1.450	12/17/2018	17
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	10/13/2017	245,000.00	245,184.73	245,065.52	243,821.06	1.700	1.656	7/15/2019	227
Morgan Stanley Bank NA 1.6 3/1/2019	61747MYR6	8/31/2017	245,000.00	245,000.00	245,000.00	244,543.81	1.600	1.600	3/1/2019	91
Morgan Stanley Pvt Bank 1.75 9/3/2019	61760ADR7	8/31/2017	245,000.00	245,000.00	245,000.00	243,540.78	1.750	1.750	9/3/2019	277
NEW REPUBLIC SAVINGS BNK 1.45 12/21/2018	64828QBL1	9/21/2017	245,000.00	245,000.00	245,000.00	244,912.29	1.450	1.450	12/21/2018	21
NORTHERN BANK & TRUST MA 1.7 9/30/2019	66476QBY3	9/29/2017	245,000.00	245,000.00	245,000.00	243,168.63	1.700	1.700	9/30/2019	304
Pacific City Bank 1.6 8/30/2019	69406PCL1	8/30/2017	245,000.00	245,000.00	245,000.00	243,296.76	1.600	1.600	8/30/2019	273
Pinnacle Bank 1.55 2/28/2019	72345SFN6	8/30/2017	245,000.00	245,000.00	245,000.00	244,519.56	1.550	1.550	2/28/2019	90
Plains State Bank Texas 1.6 5/21/2019	726547AX0	11/21/2017	245,000.00	245,000.00	245,000.00	244,058.22	1.600	1.600	5/21/2019	172
Plus International Bank 1.85 3/13/2020	72940UJA4	12/13/2017	245,000.00	245,000.00	245,000.00	241,880.17	1.850	1.850	3/13/2020	469
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	11/29/2017	245,000.00	245,000.00	245,000.00	242,576.95	1.750	1.750	11/29/2019	364
Rockford B&T IL 1.6 5/28/2019	77315PBK7	11/27/2017	245,000.00	245,000.00	245,000.00	244,011.18	1.600	1.600	5/28/2019	179
	82669LHE6	9/8/2017	245,000.00	245,000.00	245,000.00	243,294.80	1.650	1.650	9/9/2019	283

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019										
Southern States Bank 1.7 11/29/2019	843879AV9	11/30/2017	245,000.00	245,000.00	245,000.00	242,449.80	1.700	1.700	11/29/2019	364
STEARNS BANK NA 1.6 3/13/2019	857894UF4	9/13/2017	245,000.00	245,000.00	245,000.00	244,481.58	1.600	1.600	3/13/2019	103
STERLING BANK POP BL MO 1.65 5/8/2019	85916VCF0	9/8/2017	245,000.00	245,000.00	245,000.00	244,197.38	1.650	1.650	5/8/2019	159
Summit Community Bank 1.6 11/21/2019	86604XMF0	11/21/2017	245,000.00	245,000.00	245,000.00	242,323.13	1.600	1.600	11/21/2019	356
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	9/20/2017	245,000.00	245,000.00	245,000.00	243,175.98	1.650	1.650	9/20/2019	294
Town & Country Bank 1.6 10/28/2019	89210PBL6	10/27/2017	245,000.00	245,000.00	245,000.00	242,625.22	1.600	1.600	10/28/2019	332
Unity Bank 1.7 7/17/2019	91330ABB2	10/13/2017	245,000.00	245,707.00	245,252.19	244,097.18	1.700	1.534	7/17/2019	229
Washington Savings Bank 1.75 5/15/2020	939693AG2	11/15/2017	245,000.00	245,000.00	245,000.00	240,911.93	1.750	1.750	5/15/2020	532
WASHINGTON TRST WESTERLY 1.6 3/8/2019	940637JJ1	9/8/2017	245,000.00	245,000.00	245,000.00	244,505.59	1.600	1.600	3/8/2019	98
Wex Bank 1.7 11/1/2019	92937CGF9	11/1/2017	245,000.00	245,000.00	245,000.00	242,807.99	1.700	1.700	11/1/2019	336
Woodland Bank 1.7 11/25/2019	979471AD1	11/24/2017	245,000.00	245,000.00	245,000.00	242,507.86	1.700	1.700	11/25/2019	360
			<b>20,580,000.00</b>	<b>20,580,501.81</b>	<b>20,580,178.92</b>	<b>20,429,044.91</b>	<b>1.688</b>	<b>1.687</b>		<b>285</b>
<b>Local Government Investment Pool</b>										
Logic LGIP	LOGIC01	8/31/2008	3.54	3.54	3.54	3.54	2.407	2.407	N/A	1
TexasDaily LGIP	TEXASDAILY	8/31/2008	22,226,486.65	22,226,486.65	22,226,486.65	22,226,486.65	2.210	2.210	N/A	1
TexPool LGIP	TEXPOOL	8/31/2008	17,213,697.99	17,213,697.99	17,213,697.99	17,213,697.99	2.203	2.203	N/A	1
TexStar LGIP	TEXSTAR	8/31/2008	17,671,213.77	17,671,213.77	17,671,213.77	17,671,213.77	2.218	2.218	N/A	1
			<b>57,111,401.95</b>	<b>57,111,401.95</b>	<b>57,111,401.95</b>	<b>57,111,401.95</b>	<b>2.210</b>	<b>2.210</b>		<b>1</b>
<b>Money Market</b>										
Wells Fargo MM	WFCITY	8/31/2008	33,940,312.98	33,940,312.98	33,940,312.98	33,940,312.98	2.080	2.080	N/A	1
			<b>33,940,312.98</b>	<b>33,940,312.98</b>	<b>33,940,312.98</b>	<b>33,940,312.98</b>	<b>2.080</b>	<b>2.080</b>		<b>1</b>
<b>Municipal</b>										
Chester County 1.839 5/15/2019	165573C20	8/31/2017	500,000.00	503,425.00	500,918.90	497,905.00	1.839	1.431	5/15/2019	166
Clayton SD C BABS 4.5 3/1/2019	184270JJ6	8/29/2017	1,165,000.00	1,218,438.55	1,173,972.16	1,169,974.55	4.500	1.410	3/1/2019	91
Columbus D 2.61 8/15/2019	199492HB8	8/29/2017	1,000,000.00	1,021,750.00	1,007,855.88	996,930.00	2.610	1.480	8/15/2019	258
Cook SD 5.2 12/1/2018	214613HY0	8/31/2017	250,000.00	261,627.50	250,025.78	250,000.00	5.200	1.431	12/1/2018	1
Douglas SD 1.294 12/15/2018	259417FS7	8/31/2017	250,000.00	249,660.00	249,989.03	249,892.50	1.294	1.400	12/15/2018	15
FLORIDA ST BRD ADMIN FIN CORP REV 2.163 7/1/2019	341271AA2	9/29/2017	1,000,000.00	1,005,190.00	1,001,732.74	996,580.00	2.163	1.860	7/1/2019	213
Massachusetts 1.88 5/1/2019	57582P2S8	8/29/2017	1,000,000.00	1,007,560.00	1,001,896.28	996,150.00	1.880	1.420	5/1/2019	152
Morgan Hill CA 2.06 8/1/2019	617403EK2	8/29/2017	1,000,000.00	1,010,750.00	1,003,743.86	995,310.00	2.060	1.490	8/1/2019	244
NEW YORK N Y CITY	64971WDG2	9/18/2017	1,000,000.00	1,008,900.00	1,001,101.22	999,300.00	2.120	1.461	2/1/2019	63

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
TRANSITIONAL FIN AUTH REV 2.12 2										
New York St Dorm 1.97 3/15/2020	64990EEK9	11/17/2017	625,000.00	627,400.00	626,331.74	617,606.25	1.970	1.800	3/15/2020	471
New York State Dormitory Authority 1.7 2/15/2020	64990FGR9	11/17/2017	1,000,000.00	997,800.00	998,815.59	983,620.00	1.700	1.801	2/15/2020	442
Oklahoma State Water Res 3.055 4/1/2020	67919PKX0	11/20/2017	2,920,000.00	3,001,993.60	2,966,344.21	2,925,664.80	3.055	1.835	4/1/2020	488
State of California 2.25 10/1/2019	13063DDD7	12/5/2017	1,000,000.00	1,007,480.00	1,003,432.13	995,740.00	2.250	1.830	10/1/2019	305
State of California 2.3 10/1/2020	13063DDE5	12/5/2017	1,000,000.00	1,008,720.00	1,005,673.15	988,400.00	2.300	1.981	10/1/2020	671
State of California 6.2 3/1/2019	13063BFU1	11/20/2017	270,000.00	285,317.10	273,023.55	272,227.50	6.200	1.700	3/1/2019	91
			<b>13,980,000.00</b>	<b>14,216,011.75</b>	<b>14,064,856.22</b>	<b>13,935,300.60</b>	<b>2.625</b>	<b>1.669</b>		<b>307</b>
<b>US Agency</b>										
FAMC 1.52 7/15/2019-18	3132X0WA5	8/25/2017	1,000,000.00	1,000,000.00	1,000,000.00	993,693.00	1.520	1.520	7/15/2019	227
FAMC 1.65 12/20/2019	3132X0MF5	11/15/2017	600,000.00	597,624.89	598,804.58	593,829.00	1.650	1.843	12/20/2019	385
FAMC 1.75 7/27/2020	3132X0NU1	11/15/2017	800,000.00	796,764.64	798,012.85	787,169.60	1.750	1.904	7/27/2020	605
FFCB 1.12 6/27/2019-18	3133EGHD0	8/25/2017	2,000,000.00	1,988,500.00	1,996,404.08	1,983,420.00	1.120	1.438	6/27/2019	209
FHLB 0 1/18/2019	313384AT6	10/11/2018	2,000,000.00	1,987,680.00	1,993,902.22	1,993,968.00	0.000	2.254	1/18/2019	49
FHLB 0 2/15/2019	313384BX6	10/11/2018	2,000,000.00	1,983,736.94	1,990,139.72	1,990,174.00	0.000	2.324	2/15/2019	77
FHLB 1 9/26/2019	3130A9EP2	10/11/2018	2,000,000.00	1,968,380.00	1,972,897.14	1,972,520.00	1.000	2.682	9/26/2019	300
FHLB 1.25 1/16/2019	3130AAE46	10/18/2018	1,040,000.00	1,037,301.20	1,038,589.26	1,038,564.80	1.250	2.310	1/16/2019	47
FHLB 1.26 3/15/2019-17	3130A7G25	8/25/2017	1,000,000.00	998,500.00	999,718.75	996,736.00	1.260	1.358	3/15/2019	105
FHLB 1.27 2/27/2019	3130AAV62	9/11/2017	1,000,000.00	999,796.54	999,966.35	997,347.00	1.270	1.284	2/27/2019	89
FHLB 1.36 3/29/2019	3130ABQ25	9/15/2017	3,000,000.00	2,998,953.44	2,999,775.20	2,989,743.00	1.360	1.383	3/29/2019	119
FHLB 1.375 7/26/2019-19	3130ABB21	8/25/2017	1,000,000.00	999,650.00	999,880.46	991,835.00	1.375	1.393	7/26/2019	238
FHLB 1.375 9/13/2019	313380FB8	9/15/2017	3,000,000.00	2,995,122.02	2,998,077.34	2,968,377.00	1.375	1.458	9/13/2019	287
FHLB 1.5 9/27/2019	313382H89	9/15/2017	2,045,000.00	2,046,506.95	2,045,611.43	2,024,930.37	1.500	1.463	9/27/2019	301
FHLB 1.6 5/30/2019	313379KL2	8/29/2017	1,000,000.00	1,004,101.62	1,001,170.03	995,463.00	1.600	1.362	5/30/2019	181
FHLB 1.75 12/14/2018	313376BR5	8/23/2017	1,000,000.00	1,005,975.00	1,000,177.60	999,829.00	1.750	1.287	12/14/2018	14
FHLMC 1.1 6/28/2019-17	3134G9G84	8/29/2017	1,000,000.00	994,950.00	998,406.07	991,413.00	1.100	1.380	6/28/2019	210
FHLMC 1.125 4/15/2019	3137EADZ9	9/12/2017	1,000,000.00	997,515.85	999,414.73	995,045.00	1.125	1.283	4/15/2019	136
FHLMC 1.125 5/28/2019-17	3134GAXB5	8/25/2017	1,000,000.00	995,375.00	998,699.45	992,991.00	1.125	1.392	5/28/2019	179
FHLMC 1.3 8/23/2019	3134G93S4	11/14/2017	250,000.00	247,625.00	249,022.50	247,424.50	1.300	1.846	8/23/2019	266
FHLMC 2 7/30/2019	3134G3JM3	9/12/2017	1,000,000.00	1,011,798.43	1,004,176.44	995,670.00	2.000	1.363	7/30/2019	242
FHLMC 3.75 3/27/2019	3137EACA5	9/15/2017	3,000,000.00	3,107,356.69	3,022,754.95	3,011,601.00	3.750	1.383	3/27/2019	117
FNMA 1.2 1/29/2019-17	3135G0G31	8/29/2017	1,000,000.00	998,250.00	999,797.55	998,039.00	1.200	1.325	1/29/2019	60
FNMA 1.375 1/28/2019	3135G0H63	9/11/2017	1,000,000.00	1,001,305.57	1,000,152.36	998,340.00	1.375	1.279	1/28/2019	59

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
FNMA 1.7 2/27/2019	3136FTS67	9/11/2017	1,000,000.00	1,006,000.54	1,000,992.48	998,369.00	1.700	1.284	2/27/2019	89
			<b>34,735,000.00</b>	<b>34,768,770.32</b>	<b>34,706,543.54</b>	<b>34,546,491.27</b>	<b>1.416</b>	<b>1.614</b>		<b>176</b>

#### US Treasury

T-Note 0.75 2/15/2019	912828P53	8/29/2017	1,000,000.00	992,418.89	998,908.89	996,747.21	0.750	1.275	2/15/2019	77
T-Note 0.75 7/15/2019	912828S43	8/29/2017	1,000,000.00	989,552.42	996,537.81	988,593.75	0.750	1.315	7/15/2019	227
T-Note 0.875 4/15/2019	912828Q52	12/8/2017	1,500,000.00	1,482,933.15	1,495,291.90	1,491,152.34	0.875	1.730	4/15/2019	136
T-Note 0.875 9/15/2019	912828G4	12/8/2017	1,500,000.00	1,476,598.04	1,489,530.70	1,478,964.84	0.875	1.775	9/15/2019	289
T-Note 1 10/15/2019	912828T59	12/4/2017	2,000,000.00	1,972,981.71	1,987,325.24	1,970,859.38	1.000	1.739	10/15/2019	319
T-Note 1 11/30/2019	912828UB4	12/4/2017	2,000,000.00	1,971,188.27	1,985,514.76	1,965,625.00	1.000	1.740	11/30/2019	365
T-Note 1 6/30/2019	912828TC4	10/11/2018	2,000,000.00	1,978,284.42	1,982,428.61	1,981,796.88	1.000	2.530	6/30/2019	212
T-Note 1 8/31/2019	912828TN0	12/4/2017	2,000,000.00	1,975,442.36	1,989,403.48	1,975,234.38	1.000	1.720	8/31/2019	274
T-Note 1 8/31/2019	912828TN0	8/29/2017	1,000,000.00	993,687.16	997,637.00	987,617.19	1.000	1.320	8/31/2019	274
T-Note 1.125 1/31/2019	912828V56	12/4/2017	2,000,000.00	1,987,999.40	1,998,241.05	1,996,154.08	1.125	1.650	1/31/2019	62
T-Note 1.125 1/31/2019	912828V56	10/11/2018	2,000,000.00	1,993,108.43	1,996,185.02	1,996,154.08	1.125	2.260	1/31/2019	62
T-Note 1.125 1/31/2019	912828V56	12/15/2017	1,000,000.00	993,378.29	999,003.53	998,077.04	1.125	1.720	1/31/2019	62
T-Note 1.125 1/31/2019	912828V56	12/8/2017	1,500,000.00	1,490,576.56	1,498,605.60	1,497,115.56	1.125	1.680	1/31/2019	62
T-Note 1.125 5/31/2019	912828SX9	12/4/2017	2,000,000.00	1,983,015.24	1,994,307.13	1,986,171.88	1.125	1.705	5/31/2019	182
T-Note 1.25 1/31/2019	912828SD3	10/18/2018	5,000,000.00	4,984,888.88	4,991,077.24	4,991,375.65	1.250	2.310	1/31/2019	62
T-Note 1.25 1/31/2019	912828SD3	10/25/2018	5,000,000.00	4,985,221.19	4,990,650.14	4,991,375.65	1.250	2.360	1/31/2019	62
T-Note 1.25 12/31/2018	912828U99	12/15/2017	250,000.00	248,815.13	249,903.59	249,811.66	1.250	1.710	12/31/2018	31
T-Note 1.25 12/31/2018	912828U99	11/15/2017	4,000,000.00	3,986,206.66	3,998,959.63	3,996,986.56	1.250	1.560	12/31/2018	31
T-Note 1.25 12/31/2018	912828U99	10/11/2018	2,000,000.00	1,995,716.63	1,998,360.69	1,998,493.28	1.250	2.220	12/31/2018	31
T-Note 1.25 12/31/2018	912828U99	11/9/2017	2,500,000.00	2,492,379.26	2,499,433.47	2,498,116.60	1.250	1.520	12/31/2018	31
T-Note 1.25 3/31/2019	912828W97	9/4/2018	13,000,000.00	12,925,863.78	12,956,872.68	12,946,679.72	1.250	2.260	3/31/2019	121
T-Note 1.25 4/30/2019	912828ST8	8/29/2017	1,000,000.00	999,171.50	999,794.58	994,843.75	1.250	1.300	4/30/2019	151
T-Note 1.25 4/30/2019	912828ST8	12/4/2017	2,000,000.00	1,987,539.51	1,996,325.13	1,989,687.50	1.250	1.700	4/30/2019	151
T-Note 1.25 4/30/2019	912828ST8	10/11/2018	2,000,000.00	1,986,966.76	1,990,208.86	1,989,687.50	1.250	2.440	4/30/2019	151
T-Note 1.25 5/31/2019	912828XS4	8/29/2017	1,000,000.00	998,957.80	999,703.62	993,632.81	1.250	1.310	5/31/2019	182
T-Note 1.25 5/31/2019	912828XS4	10/11/2018	2,000,000.00	1,984,292.34	1,987,677.61	1,987,265.62	1.250	2.500	5/31/2019	182
T-Note 1.25 6/30/2019	912828XV7	12/4/2017	2,000,000.00	1,985,771.22	1,994,735.60	1,984,687.50	1.250	1.710	6/30/2019	212
T-Note 1.25 6/30/2019	912828XV7	8/29/2017	1,000,000.00	998,819.60	999,626.50	992,343.75	1.250	1.315	6/30/2019	212
T-Note 1.25 8/31/2019	912828T6	10/11/2018	2,000,000.00	1,975,691.87	1,979,443.12	1,978,828.12	1.250	2.645	8/31/2019	274
T-Note 1.25 8/31/2019	912828T6	12/15/2017	1,000,000.00	991,120.14	996,100.83	989,414.06	1.250	1.780	8/31/2019	274

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
T-Note 1.375 1/31/2020	912828UL2	12/8/2017	500,000.00	495,541.63	497,571.78	492,070.31	1.375	1.800	1/31/2020	427
T-Note 1.375 10/31/2020	912828L99	12/8/2017	500,000.00	492,776.04	495,213.61	486,523.44	1.375	1.890	10/31/2020	701
T-Note 1.375 12/31/2018	912828RY8	8/29/2017	1,000,000.00	1,001,448.97	1,000,091.86	999,340.69	1.375	1.265	12/31/2018	31
T-Note 1.375 2/28/2019	912828SH4	12/15/2017	1,000,000.00	995,829.13	999,146.87	997,530.25	1.375	1.725	2/28/2019	90
T-Note 1.375 2/28/2019	912828SH4	9/4/2018	14,000,000.00	13,942,418.22	13,970,721.13	13,965,423.50	1.375	2.225	2/28/2019	90
T-Note 1.375 2/28/2019	912828SH4	12/4/2017	2,000,000.00	1,992,788.72	1,998,560.94	1,995,060.50	1.375	1.670	2/28/2019	90
T-Note 1.375 2/29/2020	912828J50	12/8/2017	500,000.00	495,162.69	497,286.82	491,406.25	1.375	1.820	2/29/2020	456
T-Note 1.375 3/31/2020	912828J84	12/8/2017	500,000.00	494,928.52	497,073.68	490,742.19	1.375	1.825	3/31/2020	487
T-Note 1.375 4/30/2020	912828K58	12/8/2017	500,000.00	494,748.07	496,893.31	490,214.85	1.375	1.825	4/30/2020	517
T-Note 1.375 7/31/2019	912828K5	10/11/2018	2,000,000.00	1,980,915.42	1,984,172.17	1,983,515.62	1.375	2.580	7/31/2019	243
T-Note 1.375 7/31/2019	912828K5	12/15/2017	1,000,000.00	993,763.54	997,444.42	991,757.81	1.375	1.765	7/31/2019	243
T-Note 1.375 8/31/2020	912828L32	12/8/2017	500,000.00	493,512.49	495,835.50	487,714.85	1.375	1.865	8/31/2020	640
T-Note 1.375 9/30/2020	912828L65	12/8/2017	500,000.00	493,250.69	495,596.85	487,207.03	1.375	1.870	9/30/2020	670
T-Note 1.5 1/31/2019	912828B33	8/29/2017	1,000,000.00	1,003,155.76	1,000,376.26	998,671.32	1.500	1.275	1/31/2019	62
T-Note 1.5 1/31/2019	912828B33	9/4/2018	15,000,000.00	14,957,672.83	14,982,387.35	14,980,069.80	1.500	2.200	1/31/2019	62
T-Note 1.5 10/31/2019	912828F62	10/11/2018	2,000,000.00	1,975,207.22	1,978,427.06	1,977,890.62	1.500	2.700	10/31/2019	335
T-Note 1.5 10/31/2019	912828F62	12/8/2017	1,500,000.00	1,492,199.41	1,496,223.70	1,483,417.97	1.500	1.780	10/31/2019	335
T-Note 1.5 11/30/2019	912828G61	12/8/2017	1,500,000.00	1,491,870.25	1,495,890.08	1,481,601.57	1.500	1.780	11/30/2019	365
T-Note 1.5 2/28/2019	912828C24	12/8/2017	1,500,000.00	1,496,361.97	1,499,267.51	1,496,740.62	1.500	1.700	2/28/2019	90
T-Note 1.5 2/28/2019	912828C24	10/11/2018	2,000,000.00	1,993,607.10	1,995,890.28	1,995,654.16	1.500	2.330	2/28/2019	90
T-Note 1.5 3/31/2019	912828SN1	12/4/2017	2,000,000.00	1,994,780.49	1,998,689.71	1,993,359.38	1.500	1.700	3/31/2019	121
T-Note 1.5 3/31/2019	912828SN1	10/11/2018	2,000,000.00	1,991,720.69	1,994,141.54	1,993,359.38	1.500	2.390	3/31/2019	121
T-Note 1.5 5/31/2019	912828WL0	12/8/2017	1,500,000.00	1,494,767.34	1,498,233.13	1,492,207.04	1.500	1.740	5/31/2019	182
T-Note 1.5 5/31/2019	912828WL0	12/15/2017	1,000,000.00	996,269.11	998,723.64	994,804.69	1.500	1.760	5/31/2019	182
T-Note 1.5 5/31/2019	912828WL0	10/11/2018	2,000,000.00	1,987,802.49	1,990,431.26	1,989,609.38	1.500	2.470	5/31/2019	182
T-Note 1.5 5/31/2020	912828XE5	12/8/2017	500,000.00	495,779.68	497,444.49	490,410.16	1.500	1.850	5/31/2020	548
T-Note 1.5 7/15/2020	912828J8	12/8/2017	500,000.00	495,443.55	497,155.82	489,570.31	1.500	1.860	7/15/2020	593
T-Note 1.625 11/30/2020	912828M98	12/8/2017	500,000.00	496,036.37	497,336.94	488,417.97	1.625	1.900	11/30/2020	731
T-Note 1.625 12/31/2019	912828G95	12/4/2017	2,000,000.00	1,994,922.36	1,997,343.80	1,975,781.24	1.625	1.749	12/31/2019	396
T-Note 1.625 12/31/2019	912828G95	12/8/2017	1,500,000.00	1,494,702.56	1,497,214.10	1,481,835.93	1.625	1.800	12/31/2019	396
T-Note 1.625 3/31/2019	912828C65	8/29/2017	1,000,000.00	1,005,369.09	1,001,122.04	997,031.25	1.625	1.282	3/31/2019	121
T-Note 1.625 3/31/2019	912828C65	12/15/2017	1,000,000.00	998,529.39	999,622.20	997,031.25	1.625	1.739	3/31/2019	121
	912828C65	12/8/2017	1,500,000.00	1,498,149.04	1,499,531.45	1,495,546.88	1.625	1.720	3/31/2019	121



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 3/31/2019										
T-Note 1.625 4/30/2019	912828D23	12/15/2017	1,000,000.00	998,301.62	999,488.11	996,328.12	1.625	1.749	4/30/2019	151
T-Note 1.625 6/30/2019	912828WS5	12/15/2017	1,000,000.00	997,950.39	999,226.84	994,414.06	1.625	1.760	6/30/2019	212
T-Note 1.625 6/30/2019	912828WS5	12/8/2017	1,500,000.00	1,497,001.62	1,498,882.85	1,491,621.09	1.625	1.755	6/30/2019	212
T-Note 1.625 6/30/2020	912828XH8	12/8/2017	500,000.00	497,132.97	498,227.65	490,839.85	1.625	1.855	6/30/2020	578
T-Note 1.625 7/31/2019	912828WW6	12/8/2017	1,500,000.00	1,496,837.38	1,498,719.14	1,489,980.47	1.625	1.755	7/31/2019	243
T-Note 1.625 7/31/2019	912828WW6	12/4/2017	2,000,000.00	1,997,055.70	1,998,815.46	1,986,640.62	1.625	1.715	7/31/2019	243
T-Note 1.625 7/31/2019	912828WW6	10/25/2018	5,000,000.00	4,964,120.44	4,968,750.06	4,966,601.55	1.625	2.575	7/31/2019	243
T-Note 1.625 8/31/2019	912828D80	12/8/2017	1,500,000.00	1,496,304.34	1,498,395.23	1,488,339.84	1.625	1.770	8/31/2019	274
T-Note 1.75 11/30/2019	912828H1	10/11/2018	2,000,000.00	1,978,125.00	1,980,760.54	1,980,234.38	1.750	2.733	11/30/2019	365
T-Note 1.75 9/30/2019	912828F39	12/4/2017	2,000,000.00	2,000,696.88	2,000,318.57	1,984,375.00	1.750	1.730	9/30/2019	304
T-Note 1.875 12/31/2019	912828N8	10/11/2018	2,000,000.00	1,978,828.00	1,981,201.54	1,981,015.62	1.875	2.762	12/31/2019	396
T-Note 3.625 8/15/2019	912828LJ7	10/4/2018	5,000,000.00	5,043,826.03	5,035,895.61	5,032,226.55	3.625	2.590	8/15/2019	258
			<b>159,250,000.00</b>	<b>158,476,197.81</b>	<b>158,837,536.91</b>	<b>158,417,628.70</b>	<b>1.434</b>	<b>2.051</b>		<b>174</b>
			<b>319,596,714.93</b>	<b>319,093,196.62</b>	<b>319,240,830.52</b>	<b>318,380,180.41</b>	<b>1.708</b>	<b>1.995</b>		<b>138</b>

City of El Paso  
Transactions Summary  
MONTHLY Proof for Accuracy - Transaction Summary  
Group By: Action  
Portfolio / Report Group: All Portfolios  
Begin Date: 08/31/2018, End Date: 11/30/2018

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
<b>Buy</b>										
FHLB 0 1/18/2019	313384AT6	Hilltop Securities	10/10/2018	10/11/2018	2.254	2,000,000.00	1,987,680.00	99.384	0.00	1,987,680.00
FHLB 0 10/10/2018	313385J98	Wells Fargo	9/27/2018	9/27/2018	2.102	600,000.00	599,545.00	99.924167	0.00	599,545.00
FHLB 0 10/16/2018	313385K70	Wells Fargo	9/27/2018	9/27/2018	2.102	400,000.00	399,556.67	99.889168	0.00	399,556.67
FHLB 0 10/19/2018	313385L20	Wells Fargo	9/27/2018	9/27/2018	2.123	500,000.00	499,352.22	99.870444	0.00	499,352.22
FHLB 0 10/22/2018	313385L53	Wells Fargo	9/27/2018	9/27/2018	2.123	100,000.00	99,852.78	99.85278	0.00	99,852.78
FHLB 0 11/14/2018	313385P42	Wells Fargo	9/28/2018	9/28/2018	2.141	1,000,000.00	997,212.64	99.721264	0.00	997,212.64
FHLB 0 11/30/2018	313385R40	Wells Fargo	10/10/2018	10/10/2018	2.228	2,000,000.00	1,993,809.17	99.690459	0.00	1,993,809.17
FHLB 0 2/15/2019	313384BX6	Hilltop Securities	10/10/2018	10/11/2018	2.324	2,000,000.00	1,983,736.94	99.186847	0.00	1,983,736.94
FHLB 1 9/26/2019	3130A9EP2	Wells Fargo	10/10/2018	10/11/2018	2.682	2,000,000.00	1,968,380.00	98.419	833.33	1,969,213.33
FHLB 1.25 1/16/2019	3130AAE46	Wells Fargo	10/18/2018	10/18/2018	2.310	1,040,000.00	1,037,301.20	99.7405	3,322.22	1,040,623.42
T-Note 1 11/30/2018	912828U40	Wells Fargo	9/4/2018	9/4/2018	2.050	10,000,000.00	9,975,034.82	99.750348	26,229.51	10,001,264.33
T-Note 1 6/30/2019	912828TC4	Wells Fargo	10/10/2018	10/11/2018	2.530	2,000,000.00	1,978,284.42	98.914221	5,597.83	1,983,882.25
T-Note 1.125 1/31/2019	912828V56	Wells Fargo	10/10/2018	10/11/2018	2.260	2,000,000.00	1,993,108.43	99.655422	4,402.17	1,997,510.60
T-Note 1.25 1/31/2019	912828SD3	Wells Fargo	10/25/2018	10/25/2018	2.360	5,000,000.00	4,985,221.19	99.704424	14,605.98	4,999,827.17
T-Note 1.25 1/31/2019	912828SD3	Wells Fargo	10/18/2018	10/18/2018	2.310	5,000,000.00	4,984,888.88	99.697778	13,417.12	4,998,306.00
T-Note 1.25 12/31/2018	912828U99	Wells Fargo	10/10/2018	10/11/2018	2.220	2,000,000.00	1,995,716.63	99.785832	6,997.28	2,002,713.91
T-Note 1.25 3/31/2019	912828W97	Wells Fargo	9/4/2018	9/4/2018	2.260	13,000,000.00	12,925,863.78	99.429721	69,706.28	12,995,570.06
T-Note 1.25 4/30/2019	912828ST8	Wells Fargo	10/10/2018	10/11/2018	2.440	2,000,000.00	1,986,966.76	99.348338	11,141.30	1,998,108.06
T-Note 1.25 5/31/2019	912828XS4	Hilltop Securities	10/10/2018	10/11/2018	2.500	2,000,000.00	1,984,292.34	99.214617	9,084.70	1,993,377.04
T-Note 1.25 8/31/2019	912828T6	Wells Fargo	10/10/2018	10/11/2018	2.645	2,000,000.00	1,975,691.87	98.784594	2,831.49	1,978,523.36
T-Note 1.375 2/28/2019	912828SH4	Wells Fargo	9/4/2018	9/4/2018	2.225	14,000,000.00	13,942,418.22	99.588702	2,127.07	13,944,545.29
T-Note 1.375 7/31/2019	912828K5	Wells Fargo	10/10/2018	10/11/2018	2.580	2,000,000.00	1,980,915.42	99.045771	5,380.43	1,986,295.85
T-Note 1.5 1/31/2019	912828B33	Wells Fargo	9/4/2018	9/4/2018	2.200	15,000,000.00	14,957,672.83	99.717819	21,399.46	14,979,072.29
T-Note 1.5 10/31/2019	912828F62	Wells Fargo	10/10/2018	10/11/2018	2.700	2,000,000.00	1,975,207.22	98.760361	13,369.57	1,988,576.79
T-Note 1.5 2/28/2019	912828C24	Wells Fargo	10/10/2018	10/11/2018	2.330	2,000,000.00	1,993,607.10	99.680355	3,397.79	1,997,004.89
T-Note 1.5 3/31/2019	912828SN1	Wells Fargo	10/10/2018	10/11/2018	2.390	2,000,000.00	1,991,720.69	99.586035	906.59	1,992,627.28
T-Note 1.5 5/31/2019	912828WL0	Wells Fargo	10/10/2018	10/11/2018	2.470	2,000,000.00	1,987,802.49	99.390125	10,901.64	1,998,704.13
T-Note 1.625 7/31/2019	912828WW6	Wells Fargo	10/25/2018	10/25/2018	2.575	5,000,000.00	4,964,120.44	99.282409	18,987.77	4,983,108.21
T-Note 1.75 11/30/2019	9128283H1	Hilltop Securities	10/10/2018	10/11/2018	2.733	2,000,000.00	1,978,125.00	98.90625	12,718.58	1,990,843.58
	9128283N8		10/10/2018	10/11/2018	2.762	2,000,000.00	1,978,828.00	98.9414	10,495.92	1,989,323.92

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
T-Note 1.875 12/31/2019		Hilltop Securities								
T-Note 3.625 8/15/2019	912828LJ7	Wells Fargo	10/3/2018	10/4/2018	2.590	5,000,000.00	5,043,826.03	100.876521	24,626.36	5,068,452.39
<b>Sub Total / Average</b>						<b>109,640,000.00</b>	<b>109,145,739.18</b>		<b>292,480.39</b>	<b>109,438,219.57</b>

#### Deposit

TexasDaily LGIP	TEXASDAILY	None	11/30/2018	11/30/2018	0.000	40,363.69	40,363.69	100	0.00	40,363.69
TexasDaily LGIP	TEXASDAILY	None	10/31/2018	10/31/2018	0.000	40,499.86	40,499.86	100	0.00	40,499.86
TexasDaily LGIP	TEXASDAILY	None	9/28/2018	9/28/2018	0.000	36,971.82	36,971.82	100	0.00	36,971.82
TexPool LGIP	TEXPOOL	None	11/30/2018	11/30/2018	0.000	31,112.40	31,112.40	100	0.00	31,112.40
TexPool LGIP	TEXPOOL	None	10/31/2018	10/31/2018	0.000	31,228.93	31,228.93	100	0.00	31,228.93
TexPool LGIP	TEXPOOL	None	9/28/2018	9/28/2018	0.000	30,660.40	30,660.40	100	0.00	30,660.40
TexStar LGIP	TEXSTAR	None	11/30/2018	11/30/2018	0.000	32,150.31	32,150.31	100	0.00	32,150.31
TexStar LGIP	TEXSTAR	None	10/31/2018	10/31/2018	0.000	32,322.52	32,322.52	100	0.00	32,322.52
TexStar LGIP	TEXSTAR	None	9/28/2018	9/28/2018	0.000	31,738.10	31,738.10	100	0.00	31,738.10
TexStar LGIP	TEXSTAR	None	9/18/2018	9/18/2018	0.000	7,000,000.00	7,000,000.00	100	0.00	7,000,000.00
Wells Fargo MM	WFCITY	None	11/30/2018	11/30/2018	0.000	33,864.05	33,864.05	100	0.00	33,864.05
Wells Fargo MM	WFCITY	None	11/30/2018	11/30/2018	0.000	9,000,000.00	9,000,000.00	100	0.00	9,000,000.00
Wells Fargo MM	WFCITY	None	11/27/2018	11/27/2018	0.000	4,000,000.00	4,000,000.00	100	0.00	4,000,000.00
Wells Fargo MM	WFCITY	None	11/26/2018	11/26/2018	0.000	1,000,000.00	1,000,000.00	100	0.00	1,000,000.00
Wells Fargo MM	WFCITY	None	11/13/2018	11/13/2018	0.000	8,000,000.00	8,000,000.00	100	0.00	8,000,000.00
Wells Fargo MM	WFCITY	None	11/9/2018	11/9/2018	0.000	12,000,000.00	12,000,000.00	100	0.00	12,000,000.00
Wells Fargo MM	WFCITY	None	11/7/2018	11/7/2018	0.000	1,000,000.00	1,000,000.00	100	0.00	1,000,000.00
Wells Fargo MM	WFCITY	None	11/6/2018	11/6/2018	0.000	2,000,000.00	2,000,000.00	100	0.00	2,000,000.00
Wells Fargo MM	WFCITY	None	10/31/2018	10/31/2018	0.000	27,267.67	27,267.67	100	0.00	27,267.67
Wells Fargo MM	WFCITY	None	10/31/2018	10/31/2018	0.000	8,000,000.00	8,000,000.00	100	0.00	8,000,000.00
Wells Fargo MM	WFCITY	None	10/30/2018	10/30/2018	0.000	2,000,000.00	2,000,000.00	100	0.00	2,000,000.00
Wells Fargo MM	WFCITY	None	10/26/2018	10/26/2018	0.000	5,000,000.00	5,000,000.00	100	0.00	5,000,000.00
Wells Fargo MM	WFCITY	None	10/15/2018	10/15/2018	0.000	7,000,000.00	7,000,000.00	100	0.00	7,000,000.00
Wells Fargo MM	WFCITY	None	10/12/2018	10/12/2018	0.000	12,000,000.00	12,000,000.00	100	0.00	12,000,000.00
Wells Fargo MM	WFCITY	None	10/9/2018	10/9/2018	0.000	42,000,000.00	42,000,000.00	100	0.00	42,000,000.00
Wells Fargo MM	WFCITY	None	10/1/2018	10/1/2018	0.000	17,000,000.00	17,000,000.00	100	0.00	17,000,000.00
Wells Fargo MM	WFCITY	None	9/28/2018	9/28/2018	0.000	8,374.78	8,374.78	100	0.00	8,374.78
Wells Fargo MM	WFCITY	None	9/26/2018	9/26/2018	0.000	1,000,000.00	1,000,000.00	100	0.00	1,000,000.00
Wells Fargo MM	WFCITY	None	9/14/2018	9/14/2018	0.000	12,000,000.00	12,000,000.00	100	0.00	12,000,000.00
Wells Fargo MM	WFCITY	None	9/4/2018	9/4/2018	0.000	2,000,000.00	2,000,000.00	100	0.00	2,000,000.00
<b>Sub Total / Average</b>						<b>152,376,554.53</b>	<b>152,376,554.53</b>		<b>0.00</b>	<b>152,376,554.53</b>

#### Interest

1ST TRUST BANK INC 1.4 9/28/2018	33732TAZ5	None	9/28/2018	9/28/2018	0.000	0.00	0.00		281.92	281.92
Access Bank, Omaha NE 1.45 11/23/2018	00435JAV5	None	11/23/2018	11/23/2018	0.000	0.00	0.00		311.45	311.45
Access Bank, Omaha NE 1.45 11/23/2018	00435JAV5	None	10/22/2018	10/22/2018	0.000	0.00	0.00		291.99	291.99
Access Bank, Omaha NE 1.45 11/23/2018	00435JAV5	None	9/22/2018	9/22/2018	0.000	0.00	0.00		301.72	301.72
American National Bank MN 1.45 11/15/2018	02769QCC1	None	11/15/2018	11/15/2018	0.000	0.00	0.00		301.72	301.72
American National Bank MN 1.45 11/15/2018	02769QCC1	None	10/15/2018	10/15/2018	0.000	0.00	0.00		291.99	291.99
American National Bank MN 1.45 11/15/2018	02769QCC1	None	9/15/2018	9/15/2018	0.000	0.00	0.00		301.72	301.72
	02905LAR6	None	10/11/2018	10/11/2018	0.000	0.00	0.00		281.92	281.92

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
American Plus Bank NA 1.4 10/11/2018										
American Plus Bank NA 1.4 10/11/2018	02905LAR6	None	9/11/2018	9/11/2018	0.000	0.00	0.00		291.32	291.32
Armed Forces Bank Natl Assn Ft 1.4 10/11/2018	04221RAA3	None	10/11/2018	10/11/2018	0.000	0.00	0.00		3,430.00	3,430.00
Bank of America NA 1.5 11/21/2018	06051VA63	None	11/21/2018	11/21/2018	0.000	0.00	0.00		3,664.93	3,664.93
BANK OF BRIDGER 1.45 9/28/2018	06424WGU2	None	9/28/2018	9/28/2018	0.000	0.00	0.00		3,542.77	3,542.77
BANK OF HOPE 1.6 3/22/2019	062683AN7	None	11/22/2018	11/22/2018	0.000	0.00	0.00		332.93	332.93
BANK OF HOPE 1.6 3/22/2019	062683AN7	None	10/22/2018	10/22/2018	0.000	0.00	0.00		322.19	322.19
BANK OF HOPE 1.6 3/22/2019	062683AN7	None	9/22/2018	9/22/2018	0.000	0.00	0.00		332.93	332.93
Bank of Kremlin 1.45 11/16/2018	063046AE6	None	11/16/2018	11/16/2018	0.000	0.00	0.00		291.99	291.99
Bank of Kremlin 1.45 11/16/2018	063046AE6	None	10/17/2018	10/17/2018	0.000	0.00	0.00		291.99	291.99
Bank of Kremlin 1.45 11/16/2018	063046AE6	None	9/17/2018	9/17/2018	0.000	0.00	0.00		301.72	301.72
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	None	11/22/2018	11/22/2018	0.000	0.00	0.00		332.93	332.93
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	None	10/22/2018	10/22/2018	0.000	0.00	0.00		322.19	322.19
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	None	9/22/2018	9/22/2018	0.000	0.00	0.00		332.93	332.93
Bank of Tennessee 1.9 3/23/2020	065284FW6	None	11/22/2018	11/22/2018	0.000	0.00	0.00		395.36	395.36
Bank of Tennessee 1.9 3/23/2020	065284FW6	None	10/22/2018	10/22/2018	0.000	0.00	0.00		382.60	382.60
Bank of Tennessee 1.9 3/23/2020	065284FW6	None	9/22/2018	9/22/2018	0.000	0.00	0.00		395.36	395.36
Bank of the Panhandle 1.65 9/30/2019	064302BC5	None	11/29/2018	11/29/2018	0.000	0.00	0.00		343.34	343.34
Bank of the Panhandle 1.65 9/30/2019	064302BC5	None	10/29/2018	10/29/2018	0.000	0.00	0.00		332.26	332.26
Bank of the Panhandle 1.65 9/30/2019	064302BC5	None	9/29/2018	9/29/2018	0.000	0.00	0.00		343.34	343.34
BANK OF THE WEST SF CA 1.45 9/25/2018	065680MB3	None	9/25/2018	9/25/2018	0.000	0.00	0.00		3,533.03	3,533.03
Bankers Bank Oklahoma OK 1.6 5/31/2019	06610QDL2	None	11/30/2018	11/30/2018	0.000	0.00	0.00		322.19	322.19
Bankers Bank Oklahoma OK 1.6 5/31/2019	06610QDL2	None	10/31/2018	10/31/2018	0.000	0.00	0.00		332.93	332.93
Bankers Bank Oklahoma OK 1.6 5/31/2019	06610QDL2	None	9/30/2018	9/30/2018	0.000	0.00	0.00		322.19	322.19
BANKUNITED 1.55 2/15/2019	066519EE5	None	11/15/2018	11/15/2018	0.000	0.00	0.00		1,914.36	1,914.36
BARCLAYS BANK/DELAWARE 1.7 9/20/2019	06740KKT3	None	9/20/2018	9/20/2018	0.000	0.00	0.00		2,099.62	2,099.62
BEAL BANK SSB 1.4 9/26/2018	07370XAL8	None	9/26/2018	9/26/2018	0.000	0.00	0.00		3,420.60	3,420.60

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	None	11/4/2018	11/4/2018	0.000	0.00	0.00		343.34	343.34
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	None	10/4/2018	10/4/2018	0.000	0.00	0.00		332.26	332.26
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	None	9/4/2018	9/4/2018	0.000	0.00	0.00		343.34	343.34
BIDDEFORD SAVINGS BANK 1.35 9/6/2018	08883ABG6	None	9/6/2018	9/6/2018	0.000	0.00	0.00		280.91	280.91
BLC Community Bank 1.7 9/30/2019	05549CGP9	None	11/30/2018	11/30/2018	0.000	0.00	0.00		353.74	353.74
BLC Community Bank 1.7 9/30/2019	05549CGP9	None	10/30/2018	10/30/2018	0.000	0.00	0.00		342.33	342.33
BLC Community Bank 1.7 9/30/2019	05549CGP9	None	9/30/2018	9/30/2018	0.000	0.00	0.00		353.74	353.74
BMW BANK NORTH AMERICA 1.85 3/16/2020	05580AKH6	None	9/15/2018	9/15/2018	0.000	0.00	0.00		2,284.88	2,284.88
Boston Private Bank & TR 1.6 5/14/2019	101120DR1	None	11/14/2018	11/14/2018	0.000	0.00	0.00		332.93	332.93
Boston Private Bank & TR 1.6 5/14/2019	101120DR1	None	10/14/2018	10/14/2018	0.000	0.00	0.00		322.19	322.19
Boston Private Bank & TR 1.6 5/14/2019	101120DR1	None	9/14/2018	9/14/2018	0.000	0.00	0.00		332.93	332.93
Brand Banking Co 1.5 11/28/2018	105245HJ6	None	11/28/2018	11/28/2018	0.000	0.00	0.00		302.05	302.05
Brand Banking Co 1.5 11/28/2018	105245HJ6	None	10/29/2018	10/29/2018	0.000	0.00	0.00		302.05	302.05
Brand Banking Co 1.5 11/28/2018	105245HJ6	None	9/29/2018	9/29/2018	0.000	0.00	0.00		312.12	312.12
Brickell Bank 2 12/27/2019	10801DAM3	None	11/29/2018	11/29/2018	0.000	0.00	0.00		416.16	416.16
Brickell Bank 2 12/27/2019	10801DAM3	None	10/29/2018	10/29/2018	0.000	0.00	0.00		402.74	402.74
Brickell Bank 2 12/27/2019	10801DAM3	None	9/29/2018	9/29/2018	0.000	0.00	0.00		416.16	416.16
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	11/15/2018	11/15/2018	0.000	0.00	0.00		364.14	364.14
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	10/15/2018	10/15/2018	0.000	0.00	0.00		352.40	352.40
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	9/15/2018	9/15/2018	0.000	0.00	0.00		364.14	364.14
BRYN MAWR TRUST CO 1.4 9/20/2018	117673CD3	None	9/20/2018	9/20/2018	0.000	0.00	0.00		3,430.00	3,430.00
Capital Bank (AR) 2 2/19/2020	139797GJ7	None	11/19/2018	11/19/2018	0.000	0.00	0.00		416.16	416.16
Capital Bank (AR) 2 2/19/2020	139797GJ7	None	10/19/2018	10/19/2018	0.000	0.00	0.00		402.74	402.74
Capital Bank (AR) 2 2/19/2020	139797GJ7	None	9/19/2018	9/19/2018	0.000	0.00	0.00		416.16	416.16
Carolina Alliance Bank 2 1/21/2020	14376RBB2	None	11/19/2018	11/19/2018	0.000	0.00	0.00		416.16	416.16
Carolina Alliance Bank 2 1/21/2020	14376RBB2	None	10/19/2018	10/19/2018	0.000	0.00	0.00		402.74	402.74
Carolina Alliance Bank 2 1/21/2020	14376RBB2	None	9/19/2018	9/19/2018	0.000	0.00	0.00		416.16	416.16
CATHAY BANK 1.6 3/7/2019	149159LF0	None	11/7/2018	11/7/2018	0.000	0.00	0.00		332.93	332.93

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CATHAY BANK 1.6 3/7/2019	149159LF0	None	10/7/2018	10/7/2018	0.000	0.00	0.00		322.19	322.19
CATHAY BANK 1.6 3/7/2019	149159LF0	None	9/7/2018	9/7/2018	0.000	0.00	0.00		332.93	332.93
Chester County 1.839 5/15/2019	165573C20	None	11/15/2018	11/15/2018	0.000	0.00	0.00		4,597.50	4,597.50
CITIZENS COMMUNITY FEDER 1.4 9/27/2018	17490BAK2	None	9/27/2018	9/27/2018	0.000	0.00	0.00		291.32	291.32
Citizens First Bank 1.65 8/22/2019	17462TBB6	None	11/22/2018	11/22/2018	0.000	0.00	0.00		343.34	343.34
Citizens First Bank 1.65 8/22/2019	17462TBB6	None	10/22/2018	10/22/2018	0.000	0.00	0.00		332.26	332.26
Citizens First Bank 1.65 8/22/2019	17462TBB6	None	9/22/2018	9/22/2018	0.000	0.00	0.00		343.34	343.34
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	11/22/2018	11/22/2018	0.000	0.00	0.00		364.14	364.14
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	10/22/2018	10/22/2018	0.000	0.00	0.00		352.40	352.40
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	9/22/2018	9/22/2018	0.000	0.00	0.00		364.14	364.14
Clayton SD C BABS 4.5 3/1/2019	184270JJ6	None	9/1/2018	9/1/2018	0.000	0.00	0.00		26,212.50	26,212.50
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	None	11/15/2018	11/15/2018	0.000	0.00	0.00		374.55	374.55
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	None	10/15/2018	10/15/2018	0.000	0.00	0.00		362.47	362.47
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	None	9/15/2018	9/15/2018	0.000	0.00	0.00		374.55	374.55
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	None	11/6/2018	11/6/2018	0.000	0.00	0.00		322.53	322.53
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	None	10/6/2018	10/6/2018	0.000	0.00	0.00		312.12	312.12
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	None	9/6/2018	9/6/2018	0.000	0.00	0.00		322.53	322.53
Commonwealth Co-Op Bank MA 1.5 2/7/2019	202766AR2	None	11/7/2018	11/7/2018	0.000	0.00	0.00		312.12	312.12
Commonwealth Co-Op Bank MA 1.5 2/7/2019	202766AR2	None	10/7/2018	10/7/2018	0.000	0.00	0.00		302.05	302.05
Commonwealth Co-Op Bank MA 1.5 2/7/2019	202766AR2	None	9/7/2018	9/7/2018	0.000	0.00	0.00		312.12	312.12
ConnectOne Bank 1.95 6/15/2020	20786ABX2	None	11/13/2018	11/13/2018	0.000	0.00	0.00		405.76	405.76
ConnectOne Bank 1.95 6/15/2020	20786ABX2	None	10/13/2018	10/13/2018	0.000	0.00	0.00		392.67	392.67
ConnectOne Bank 1.95 6/15/2020	20786ABX2	None	9/13/2018	9/13/2018	0.000	0.00	0.00		405.76	405.76
COVENANT BANK 1.6 9/30/2019	22285EAL3	None	9/29/2018	9/29/2018	0.000	0.00	0.00		1,976.11	1,976.11
Crescom Bank 1.7 11/29/2019	225862DH1	None	11/29/2018	11/29/2018	0.000	0.00	0.00		353.74	353.74
Crescom Bank 1.7 11/29/2019	225862DH1	None	10/29/2018	10/29/2018	0.000	0.00	0.00		342.33	342.33
Crescom Bank 1.7 11/29/2019	225862DH1	None	9/29/2018	9/29/2018	0.000	0.00	0.00		353.74	353.74
Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	11/20/2018	11/20/2018	0.000	0.00	0.00		353.74	353.74
Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	10/20/2018	10/20/2018	0.000	0.00	0.00		342.33	342.33

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Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	9/20/2018	9/20/2018	0.000	0.00	0.00		353.74	353.74
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	None	11/2/2018	11/2/2018	0.000	0.00	0.00		395.36	395.36
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	None	10/2/2018	10/2/2018	0.000	0.00	0.00		382.60	382.60
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	None	9/2/2018	9/2/2018	0.000	0.00	0.00		395.36	395.36
Dallas Capital Bank 1.35 10/17/2018	234553AT2	None	10/17/2018	10/17/2018	0.000	0.00	0.00		3,307.50	3,307.50
DISCOVER BANK 1.6 3/7/2019	254673BT2	None	9/7/2018	9/7/2018	0.000	0.00	0.00		1,976.11	1,976.11
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	None	11/20/2018	11/20/2018	0.000	0.00	0.00		343.34	343.34
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	None	10/20/2018	10/20/2018	0.000	0.00	0.00		332.26	332.26
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	None	9/20/2018	9/20/2018	0.000	0.00	0.00		343.34	343.34
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	None	11/28/2018	11/28/2018	0.000	0.00	0.00		353.74	353.74
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	None	10/28/2018	10/28/2018	0.000	0.00	0.00		342.33	342.33
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	None	9/28/2018	9/28/2018	0.000	0.00	0.00		353.74	353.74
ENTERPRISE BANK/PA 1.5 9/28/2018	29367RJU1	None	9/28/2018	9/28/2018	0.000	0.00	0.00		302.05	302.05
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	None	11/27/2018	11/27/2018	0.000	0.00	0.00		332.93	332.93
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	None	10/27/2018	10/27/2018	0.000	0.00	0.00		322.19	322.19
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	None	9/27/2018	9/27/2018	0.000	0.00	0.00		332.93	332.93
Fairfield National Bank 1.65 8/30/2019	304549BA5	None	11/30/2018	11/30/2018	0.000	0.00	0.00		343.34	343.34
Fairfield National Bank 1.65 8/30/2019	304549BA5	None	10/30/2018	10/30/2018	0.000	0.00	0.00		332.26	332.26
Fairfield National Bank 1.65 8/30/2019	304549BA5	None	9/30/2018	9/30/2018	0.000	0.00	0.00		343.34	343.34
FARMERS & MERCH BK TN 1.35 9/27/2018	30246AFK9	None	9/27/2018	9/27/2018	0.000	0.00	0.00		3,307.50	3,307.50
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	None	11/21/2018	11/21/2018	0.000	0.00	0.00		405.76	405.76
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	None	10/21/2018	10/21/2018	0.000	0.00	0.00		392.67	392.67
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	None	9/21/2018	9/21/2018	0.000	0.00	0.00		405.76	405.76
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	None	11/15/2018	11/15/2018	0.000	0.00	0.00		364.14	364.14

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Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	None	10/15/2018	10/15/2018	0.000	0.00	0.00		352.40	352.40
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	None	9/15/2018	9/15/2018	0.000	0.00	0.00		364.14	364.14
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	None	11/22/2018	11/22/2018	0.000	0.00	0.00		384.95	384.95
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	None	10/22/2018	10/22/2018	0.000	0.00	0.00		372.53	372.53
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	None	9/22/2018	9/22/2018	0.000	0.00	0.00		384.95	384.95
FFCB 0.89 11/16/2018	3133EGJ48	None	11/16/2018	11/16/2018	0.000	0.00	0.00		4,450.00	4,450.00
FFCB 1.59 10/1/2018	3133EDWN8	None	10/1/2018	10/1/2018	0.000	0.00	0.00		11,925.00	11,925.00
FHLB 1.26 3/15/2019-17	3130A7G25	None	9/15/2018	9/15/2018	0.000	0.00	0.00		6,300.00	6,300.00
FHLB 1.36 3/29/2019	3130ABQ25	None	9/29/2018	9/29/2018	0.000	0.00	0.00		20,400.00	20,400.00
FHLB 1.375 9/13/2019	313380FB8	None	9/13/2018	9/13/2018	0.000	0.00	0.00		20,625.00	20,625.00
FHLB 1.5 9/27/2019	313382H89	None	9/27/2018	9/27/2018	0.000	0.00	0.00		15,337.50	15,337.50
FHLB 1.6 5/30/2019	313379KL2	None	11/30/2018	11/30/2018	0.000	0.00	0.00		8,000.00	8,000.00
FHLMC 1.11 9/28/2018-17	3134G7G96	None	9/28/2018	9/28/2018	0.000	0.00	0.00		5,550.00	5,550.00
FHLMC 1.125 4/15/2019	3137EADZ9	None	10/15/2018	10/15/2018	0.000	0.00	0.00		5,625.00	5,625.00
FHLMC 1.125 5/28/2019-17	3134GAXB5	None	11/28/2018	11/28/2018	0.000	0.00	0.00		5,625.00	5,625.00
FHLMC 3.75 3/27/2019	3137EACA5	None	9/27/2018	9/27/2018	0.000	0.00	0.00		56,250.00	56,250.00
FIRST BANK NC 1.6 9/30/2019	31931TET8	None	11/29/2018	11/29/2018	0.000	0.00	0.00		332.93	332.93
FIRST BANK NC 1.6 9/30/2019	31931TET8	None	10/29/2018	10/29/2018	0.000	0.00	0.00		322.19	322.19
FIRST BANK NC 1.6 9/30/2019	31931TET8	None	9/29/2018	9/29/2018	0.000	0.00	0.00		332.93	332.93
First BK Owasso 1.55 2/28/2019	31927LAF5	None	11/30/2018	11/30/2018	0.000	0.00	0.00		322.53	322.53
First BK Owasso 1.55 2/28/2019	31927LAF5	None	10/30/2018	10/30/2018	0.000	0.00	0.00		312.12	312.12
First BK Owasso 1.55 2/28/2019	31927LAF5	None	9/30/2018	9/30/2018	0.000	0.00	0.00		322.53	322.53
First Citrus Bank 1.4 10/26/2018	319590CX1	None	10/26/2018	10/26/2018	0.000	0.00	0.00		272.52	272.52
First Citrus Bank 1.4 10/26/2018	319590CX1	None	9/27/2018	9/27/2018	0.000	0.00	0.00		291.32	291.32
FIRST FOUNDATION BANK 1.4 9/13/2018	32026UEQ5	None	9/13/2018	9/13/2018	0.000	0.00	0.00		3,430.00	3,430.00
First General Bank 1.2 9/28/2018	320337BJ6	None	9/28/2018	9/28/2018	0.000	0.00	0.00		233.59	233.59
First National Bank South Cali 1.4 11/16/2018	32115RBB0	None	11/16/2018	11/16/2018	0.000	0.00	0.00		281.92	281.92
First National Bank South Cali 1.4 11/16/2018	32115RBB0	None	10/17/2018	10/17/2018	0.000	0.00	0.00		281.92	281.92
First National Bank South Cali 1.4 11/16/2018	32115RBB0	None	9/17/2018	9/17/2018	0.000	0.00	0.00		291.32	291.32
	33612JHL6	None	11/10/2018	11/10/2018	0.000	0.00	0.00		2,037.86	2,037.86



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First Priority Bank PA 1.65 11/12/2019										
First State Bank Dequeen 1.5 6/28/2019	336460CC2	None	11/30/2018	11/30/2018	0.000	0.00	0.00		312.12	312.12
First State Bank Dequeen 1.5 6/28/2019	336460CC2	None	10/30/2018	10/30/2018	0.000	0.00	0.00		302.05	302.05
First State Bank Dequeen 1.5 6/28/2019	336460CC2	None	9/30/2018	9/30/2018	0.000	0.00	0.00		312.12	312.12
FLORIDA CAPITAL BANK 1.5 9/28/2018	340569GB2	None	9/28/2018	9/28/2018	0.000	0.00	0.00		302.05	302.05
FLORIDA COMMUNITY BK NA 1.4 9/13/2018	34060TAA0	None	9/13/2018	9/13/2018	0.000	0.00	0.00		3,430.00	3,430.00
Franklin Synergy Bank 1.7 6/28/2019	35471TDR0	None	11/30/2018	11/30/2018	0.000	0.00	0.00		353.74	353.74
Franklin Synergy Bank 1.7 6/28/2019	35471TDR0	None	10/30/2018	10/30/2018	0.000	0.00	0.00		342.33	342.33
Franklin Synergy Bank 1.7 6/28/2019	35471TDR0	None	9/30/2018	9/30/2018	0.000	0.00	0.00		353.74	353.74
Frontier Bank IA 1.4 10/9/2018	359067CQ6	None	10/9/2018	10/9/2018	0.000	0.00	0.00		310.11	310.11
Frontier Bank IA 1.4 10/9/2018	359067CQ6	None	9/6/2018	9/6/2018	0.000	0.00	0.00		291.32	291.32
GRAND BANK 1.35 9/5/2018	38522AAX4	None	9/5/2018	9/5/2018	0.000	0.00	0.00		280.91	280.91
Great Southern Bank 1.5 1/15/2019	39120VRZ9	None	11/15/2018	11/15/2018	0.000	0.00	0.00		312.12	312.12
Great Southern Bank 1.5 1/15/2019	39120VRZ9	None	10/15/2018	10/15/2018	0.000	0.00	0.00		302.05	302.05
Great Southern Bank 1.5 1/15/2019	39120VRZ9	None	9/15/2018	9/15/2018	0.000	0.00	0.00		312.12	312.12
GUARANTY B&T CO DENVER 1.6 6/13/2019	400820CD6	None	11/13/2018	11/13/2018	0.000	0.00	0.00		332.93	332.93
GUARANTY B&T CO DENVER 1.6 6/13/2019	400820CD6	None	10/13/2018	10/13/2018	0.000	0.00	0.00		322.19	322.19
GUARANTY B&T CO DENVER 1.6 6/13/2019	400820CD6	None	9/13/2018	9/13/2018	0.000	0.00	0.00		332.93	332.93
Hanmi Bank 1.6 4/25/2019	410493CF5	None	11/25/2018	11/25/2018	0.000	0.00	0.00		332.93	332.93
Hanmi Bank 1.6 4/25/2019	410493CF5	None	10/25/2018	10/25/2018	0.000	0.00	0.00		322.19	322.19
Hanmi Bank 1.6 4/25/2019	410493CF5	None	9/25/2018	9/25/2018	0.000	0.00	0.00		332.93	332.93
Henry County Bank OH 1.4 10/25/2018	426336BK8	None	10/25/2018	10/25/2018	0.000	0.00	0.00		281.92	281.92
Henry County Bank OH 1.4 10/25/2018	426336BK8	None	9/25/2018	9/25/2018	0.000	0.00	0.00		291.32	291.32
Home Exchange Bank 1.4 10/26/2018	43711ACD7	None	10/26/2018	10/26/2018	0.000	0.00	0.00		272.52	272.52
Home Exchange Bank 1.4 10/26/2018	43711ACD7	None	9/27/2018	9/27/2018	0.000	0.00	0.00		291.32	291.32
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	None	11/17/2018	11/17/2018	0.000	0.00	0.00		353.74	353.74
	43739PAD4	None	10/17/2018	10/17/2018	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
Homeland Federal Svgs Bk 1.7 11/18/2019										
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	None	9/17/2018	9/17/2018	0.000	0.00	0.00		353.74	353.74
Horatio State BK 1.65 8/30/2019	44039TAH2	None	11/30/2018	11/30/2018	0.000	0.00	0.00		332.26	332.26
Horatio State BK 1.65 8/30/2019	44039TAH2	None	10/31/2018	10/31/2018	0.000	0.00	0.00		343.34	343.34
Horatio State BK 1.65 8/30/2019	44039TAH2	None	9/30/2018	9/30/2018	0.000	0.00	0.00		332.26	332.26
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	11/16/2018	11/16/2018	0.000	0.00	0.00		353.74	353.74
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	10/16/2018	10/16/2018	0.000	0.00	0.00		342.33	342.33
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	9/16/2018	9/16/2018	0.000	0.00	0.00		353.74	353.74
Insbank 1.9 2/19/2020	45776NCE4	None	11/19/2018	11/19/2018	0.000	0.00	0.00		395.36	395.36
Insbank 1.9 2/19/2020	45776NCE4	None	10/19/2018	10/19/2018	0.000	0.00	0.00		382.60	382.60
Insbank 1.9 2/19/2020	45776NCE4	None	9/19/2018	9/19/2018	0.000	0.00	0.00		395.36	395.36
International Bank Chicago 1.6 10/31/2019	45906ABT3	None	11/30/2018	11/30/2018	0.000	0.00	0.00		322.19	322.19
International Bank Chicago 1.6 10/31/2019	45906ABT3	None	10/31/2018	10/31/2018	0.000	0.00	0.00		332.93	332.93
International Bank Chicago 1.6 10/31/2019	45906ABT3	None	9/30/2018	9/30/2018	0.000	0.00	0.00		322.19	322.19
INVESTORS COMMUNITY BANK 1.4 9/27/2018	46147UTC4	None	9/27/2018	9/27/2018	0.000	0.00	0.00		281.92	281.92
Isabella Bank 2 12/23/2019	464209CN3	None	11/22/2018	11/22/2018	0.000	0.00	0.00		416.16	416.16
Isabella Bank 2 12/23/2019	464209CN3	None	10/22/2018	10/22/2018	0.000	0.00	0.00		402.74	402.74
Isabella Bank 2 12/23/2019	464209CN3	None	9/22/2018	9/22/2018	0.000	0.00	0.00		416.16	416.16
Israel Discount Bank of NY 1.45 10/18/2018	465076JX6	None	10/18/2018	10/18/2018	0.000	0.00	0.00		3,552.50	3,552.50
Jefferson Bank & Trust Saint Louis 1.75 5/12/2	472376AC6	None	11/9/2018	11/9/2018	0.000	0.00	0.00		1,080.68	1,080.68
Key Bank OH 1.25 10/1/2018	49306SVF0	None	10/1/2018	10/1/2018	0.000	0.00	0.00		8.39	8.39
Key Bank OH 1.25 10/1/2018	49306SVF0	None	9/30/2018	9/30/2018	0.000	0.00	0.00		1,543.84	1,543.84
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	None	11/8/2018	11/8/2018	0.000	0.00	0.00		353.74	353.74
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	None	10/8/2018	10/8/2018	0.000	0.00	0.00		342.33	342.33
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	None	9/8/2018	9/8/2018	0.000	0.00	0.00		353.74	353.74
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	11/17/2018	11/17/2018	0.000	0.00	0.00		353.74	353.74
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	10/17/2018	10/17/2018	0.000	0.00	0.00		342.33	342.33
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	9/17/2018	9/17/2018	0.000	0.00	0.00		353.74	353.74
	5491034Z9	None	11/24/2018	11/24/2018	0.000	0.00	0.00		2,037.86	2,037.86

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Luana Savings Bank 1.65 11/25/2019										
MAIN STREET BANK MI 1.4 9/7/2018	56035BBF2	None	9/7/2018	9/7/2018	0.000	0.00	0.00		281.92	281.92
MAINSOURCE BANK/GREENS 1.45 9/28/2018	56062HAA7	None	9/28/2018	9/28/2018	0.000	0.00	0.00		291.99	291.99
Marine Bank 1.65 5/28/2019	56817TAE1	None	11/28/2018	11/28/2018	0.000	0.00	0.00		343.34	343.34
Marine Bank 1.65 5/28/2019	56817TAE1	None	10/28/2018	10/28/2018	0.000	0.00	0.00		332.26	332.26
Marine Bank 1.65 5/28/2019	56817TAE1	None	9/28/2018	9/28/2018	0.000	0.00	0.00		343.34	343.34
Marlin Business Bank 1.45 2/6/2019	57116AQB7	None	11/6/2018	11/6/2018	0.000	0.00	0.00		301.72	301.72
Marlin Business Bank 1.45 2/6/2019	57116AQB7	None	10/6/2018	10/6/2018	0.000	0.00	0.00		291.99	291.99
Marlin Business Bank 1.45 2/6/2019	57116AQB7	None	9/6/2018	9/6/2018	0.000	0.00	0.00		301.72	301.72
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	11/30/2018	11/30/2018	0.000	0.00	0.00		353.74	353.74
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	10/30/2018	10/30/2018	0.000	0.00	0.00		342.33	342.33
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	9/30/2018	9/30/2018	0.000	0.00	0.00		353.74	353.74
Massachusetts 1.88 5/1/2019	57582P2S8	None	11/1/2018	11/1/2018	0.000	0.00	0.00		9,400.00	9,400.00
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	None	9/24/2018	9/24/2018	0.000	0.00	0.00		260.10	260.10
MERIDIAN BANK/BERWYN PA 1.45 12/17/2018	58958PDX9	None	11/15/2018	11/15/2018	0.000	0.00	0.00		301.72	301.72
MERIDIAN BANK/BERWYN PA 1.45 12/17/2018	58958PDX9	None	10/15/2018	10/15/2018	0.000	0.00	0.00		291.99	291.99
MERIDIAN BANK/BERWYN PA 1.45 12/17/2018	58958PDX9	None	9/15/2018	9/15/2018	0.000	0.00	0.00		301.72	301.72
Metro City Bank GA 1.4 10/30/2018	59161TAM9	None	10/30/2018	10/30/2018	0.000	0.00	0.00		281.92	281.92
Metro City Bank GA 1.4 10/30/2018	59161TAM9	None	9/30/2018	9/30/2018	0.000	0.00	0.00		291.32	291.32
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	None	11/14/2018	11/14/2018	0.000	0.00	0.00		353.74	353.74
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	None	10/14/2018	10/14/2018	0.000	0.00	0.00		342.33	342.33
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	None	9/14/2018	9/14/2018	0.000	0.00	0.00		353.74	353.74
NEW REPUBLIC SAVINGS BNK 1.45 12/21/2018	64828QBL1	None	11/21/2018	11/21/2018	0.000	0.00	0.00		301.72	301.72
NEW REPUBLIC SAVINGS BNK 1.45 12/21/2018	64828QBL1	None	10/21/2018	10/21/2018	0.000	0.00	0.00		291.99	291.99
NEW REPUBLIC SAVINGS BNK 1.45 12/21/2018	64828QBL1	None	9/21/2018	9/21/2018	0.000	0.00	0.00		301.72	301.72
NEW YORK COMMUNITY BANK 1.4 9/27/2018	649447QY8	None	9/27/2018	9/27/2018	0.000	0.00	0.00		3,430.00	3,430.00
	64990EEK9	None	9/15/2018	9/15/2018	0.000	0.00	0.00		6,156.25	6,156.25

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
New York St Dorm 1.97 3/15/2020										
Northeast Bank Minneapolis 1.5 11/21/2018	66406PCV5	None	11/21/2018	11/21/2018	0.000	0.00	0.00		3,664.93	3,664.93
NORTHERN BANK & TRUST MA 1.7 9/30/2019	66476QBY3	None	9/29/2018	9/29/2018	0.000	0.00	0.00		1,049.81	1,049.81
Oklahoma State Water Res 3.055 4/1/2020	67919PKX0	None	10/1/2018	10/1/2018	0.000	0.00	0.00		44,603.00	44,603.00
Pacific City Bank 1.6 8/30/2019	69406PCL1	None	11/30/2018	11/30/2018	0.000	0.00	0.00		332.93	332.93
Pacific City Bank 1.6 8/30/2019	69406PCL1	None	10/30/2018	10/30/2018	0.000	0.00	0.00		322.19	322.19
Pacific City Bank 1.6 8/30/2019	69406PCL1	None	9/30/2018	9/30/2018	0.000	0.00	0.00		332.93	332.93
Pacific Premier Bk 1.5 11/29/2018	69478QEJ5	None	11/29/2018	11/29/2018	0.000	0.00	0.00		312.12	312.12
Pacific Premier Bk 1.5 11/29/2018	69478QEJ5	None	10/29/2018	10/29/2018	0.000	0.00	0.00		302.05	302.05
Pacific Premier Bk 1.5 11/29/2018	69478QEJ5	None	9/29/2018	9/29/2018	0.000	0.00	0.00		312.12	312.12
Pacific Western Bank 1.4 10/17/2018	69506YFX2	None	10/17/2018	10/17/2018	0.000	0.00	0.00		3,430.00	3,430.00
Patriot Bank NA/Stamford 1.35 10/12/2018	70337MBH0	None	10/12/2018	10/12/2018	0.000	0.00	0.00		3,298.44	3,298.44
PEOPLE STATE BK NEWTON 1.4 9/28/2018	712490AR2	None	9/28/2018	9/28/2018	0.000	0.00	0.00		281.92	281.92
PEOPLES BANK/MAGNOLIA AR 1.35 9/14/2018	710505FX1	None	9/14/2018	9/14/2018	0.000	0.00	0.00		271.85	271.85
Pinnacle Bank 1.55 2/28/2019	72345SFN6	None	11/30/2018	11/30/2018	0.000	0.00	0.00		322.53	322.53
Pinnacle Bank 1.55 2/28/2019	72345SFN6	None	10/30/2018	10/30/2018	0.000	0.00	0.00		312.12	312.12
Pinnacle Bank 1.55 2/28/2019	72345SFN6	None	9/30/2018	9/30/2018	0.000	0.00	0.00		322.53	322.53
Plains Commerce Bank 1.4 10/23/2018	72651LBW3	None	10/23/2018	10/23/2018	0.000	0.00	0.00		3,430.00	3,430.00
Plains State Bank Texas 1.6 5/21/2019	726547AX0	None	11/21/2018	11/21/2018	0.000	0.00	0.00		332.93	332.93
Plains State Bank Texas 1.6 5/21/2019	726547AX0	None	10/21/2018	10/21/2018	0.000	0.00	0.00		322.19	322.19
Plains State Bank Texas 1.6 5/21/2019	726547AX0	None	9/21/2018	9/21/2018	0.000	0.00	0.00		332.93	332.93
PLANTERS BANK 1.35 10/29/2018	72741PDV6	None	10/29/2018	10/29/2018	0.000	0.00	0.00		289.97	289.97
PLANTERS BANK 1.35 10/29/2018	72741PDV6	None	9/27/2018	9/27/2018	0.000	0.00	0.00		280.91	280.91
Plus International Bank 1.85 3/13/2020	72940UJA4	None	11/13/2018	11/13/2018	0.000	0.00	0.00		384.95	384.95
Plus International Bank 1.85 3/13/2020	72940UJA4	None	10/13/2018	10/13/2018	0.000	0.00	0.00		372.53	372.53
Plus International Bank 1.85 3/13/2020	72940UJA4	None	9/13/2018	9/13/2018	0.000	0.00	0.00		384.95	384.95
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	11/29/2018	11/29/2018	0.000	0.00	0.00		364.14	364.14
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	10/29/2018	10/29/2018	0.000	0.00	0.00		352.40	352.40
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	9/29/2018	9/29/2018	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
QUANTUM NATIONAL BANK GA 1.3 9/25/2018	74765JFG8	None	9/25/2018	9/25/2018	0.000	0.00	0.00		802.79	802.79
Rockford B&T IL 1.6 5/28/2019	77315PBK7	None	11/27/2018	11/27/2018	0.000	0.00	0.00		332.93	332.93
Rockford B&T IL 1.6 5/28/2019	77315PBK7	None	10/27/2018	10/27/2018	0.000	0.00	0.00		322.19	322.19
Rockford B&T IL 1.6 5/28/2019	77315PBK7	None	9/27/2018	9/27/2018	0.000	0.00	0.00		332.93	332.93
SAFRA NATL BANK 1.5 10/9/2018	78658QU35	None	10/9/2018	10/9/2018	0.000	0.00	0.00		322.19	322.19
SAFRA NATL BANK 1.5 10/9/2018	78658QU35	None	9/7/2018	9/7/2018	0.000	0.00	0.00	1,852.60		1,852.60
SANTANDER BANK NA 1.45 9/6/2018	80280JRJ2	None	9/6/2018	9/6/2018	0.000	0.00	0.00		3,552.50	3,552.50
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	None	11/8/2018	11/8/2018	0.000	0.00	0.00		343.34	343.34
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	None	10/8/2018	10/8/2018	0.000	0.00	0.00		332.26	332.26
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	None	9/8/2018	9/8/2018	0.000	0.00	0.00		343.34	343.34
Southern States Bank 1.7 11/29/2019	843879AV9	None	11/30/2018	11/30/2018	0.000	0.00	0.00		353.74	353.74
Southern States Bank 1.7 11/29/2019	843879AV9	None	10/30/2018	10/30/2018	0.000	0.00	0.00		342.33	342.33
Southern States Bank 1.7 11/29/2019	843879AV9	None	9/30/2018	9/30/2018	0.000	0.00	0.00		353.74	353.74
SOUTHWEST NATL BANK/WICH 1.4 9/7/2018	845182AZ7	None	9/7/2018	9/7/2018	0.000	0.00	0.00		281.92	281.92
State of California 2.25 10/1/2019	13063DDD7	None	10/18/2018	10/18/2018	0.000	0.00	0.00		11,250.00	11,250.00
State of California 2.3 10/1/2020	13063DDE5	None	10/26/2018	10/26/2018	0.000	0.00	0.00		11,500.00	11,500.00
State of California 6.2 3/1/2019	13063BFU1	None	9/1/2018	9/1/2018	0.000	0.00	0.00		8,370.00	8,370.00
STEARNS BANK NA 1.6 3/13/2019	857894UF4	None	11/13/2018	11/13/2018	0.000	0.00	0.00		332.93	332.93
STEARNS BANK NA 1.6 3/13/2019	857894UF4	None	10/13/2018	10/13/2018	0.000	0.00	0.00		322.19	322.19
STEARNS BANK NA 1.6 3/13/2019	857894UF4	None	9/13/2018	9/13/2018	0.000	0.00	0.00		332.93	332.93
STERLING BANK POP BL MO 1.65 5/8/2019	85916VCF0	None	11/8/2018	11/8/2018	0.000	0.00	0.00		343.34	343.34
STERLING BANK POP BL MO 1.65 5/8/2019	85916VCF0	None	10/8/2018	10/8/2018	0.000	0.00	0.00		332.26	332.26
STERLING BANK POP BL MO 1.65 5/8/2019	85916VCF0	None	9/8/2018	9/8/2018	0.000	0.00	0.00		343.34	343.34
Summit Community Bank 1.6 11/21/2019	86604XMF0	None	11/21/2018	11/21/2018	0.000	0.00	0.00		332.93	332.93
Summit Community Bank 1.6 11/21/2019	86604XMF0	None	10/21/2018	10/21/2018	0.000	0.00	0.00		322.19	322.19
Summit Community Bank 1.6 11/21/2019	86604XMF0	None	9/21/2018	9/21/2018	0.000	0.00	0.00		332.93	332.93
SYNOVUS BANK GA 1.4 9/14/2018	87164DKU3	None	9/14/2018	9/14/2018	0.000	0.00	0.00		3,430.00	3,430.00
	872278K70	None	9/6/2018	9/6/2018	0.000	0.00	0.00		3,430.00	3,430.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
TCF NATIONAL BANK 1.4 9/6/2018										
Tenn Valley Authority 1.75 10/15/2018	880591EQ1	None	10/15/2018	10/15/2018	0.000	0.00	0.00		8,750.00	8,750.00
TexasDaily LGIP	TEXASDAILY	None	11/30/2018	11/30/2018	0.000	0.00	0.00		40,363.69	40,363.69
TexasDaily LGIP	TEXASDAILY	None	10/31/2018	10/31/2018	0.000	0.00	0.00		40,499.86	40,499.86
TexasDaily LGIP	TEXASDAILY	None	9/28/2018	9/28/2018	0.000	0.00	0.00		36,971.82	36,971.82
TexPool LGIP	TEXPOOL	None	11/30/2018	11/30/2018	0.000	0.00	0.00		31,112.40	31,112.40
TexPool LGIP	TEXPOOL	None	10/31/2018	10/31/2018	0.000	0.00	0.00		31,228.93	31,228.93
TexPool LGIP	TEXPOOL	None	9/28/2018	9/28/2018	0.000	0.00	0.00		30,660.40	30,660.40
TexStar LGIP	TEXSTAR	None	11/30/2018	11/30/2018	0.000	0.00	0.00		32,150.31	32,150.31
TexStar LGIP	TEXSTAR	None	10/31/2018	10/31/2018	0.000	0.00	0.00		32,322.52	32,322.52
TexStar LGIP	TEXSTAR	None	9/28/2018	9/28/2018	0.000	0.00	0.00		31,738.10	31,738.10
T-Note 0.75 10/31/2018	912828T83	None	10/31/2018	10/31/2018	0.000	0.00	0.00		3,750.00	3,750.00
T-Note 0.75 10/31/2018	912828T83	None	10/31/2018	10/31/2018	0.000	0.00	0.00		3,750.00	3,750.00
T-Note 0.75 9/30/2018	912828T42	None	9/30/2018	9/30/2018	0.000	0.00	0.00		7,500.00	7,500.00
T-Note 0.75 9/30/2018	912828T42	None	9/30/2018	9/30/2018	0.000	0.00	0.00		11,250.00	11,250.00
T-Note 0.875 4/15/2019	912828Q52	None	10/15/2018	10/15/2018	0.000	0.00	0.00		6,562.50	6,562.50
T-Note 0.875 9/15/2019	912828G4	None	9/15/2018	9/15/2018	0.000	0.00	0.00		6,562.50	6,562.50
T-Note 1 10/15/2019	912828T59	None	10/15/2018	10/15/2018	0.000	0.00	0.00		10,000.00	10,000.00
T-Note 1 11/30/2018	912828U40	None	11/30/2018	11/30/2018	0.000	0.00	0.00		50,000.00	50,000.00
T-Note 1 11/30/2019	912828UB4	None	11/30/2018	11/30/2018	0.000	0.00	0.00		10,000.00	10,000.00
T-Note 1.125 5/31/2019	912828SX9	None	11/30/2018	11/30/2018	0.000	0.00	0.00		11,250.00	11,250.00
T-Note 1.25 10/31/2018	912828WD8	None	10/31/2018	10/31/2018	0.000	0.00	0.00		6,250.00	6,250.00
T-Note 1.25 11/15/2018	912828M64	None	11/15/2018	11/15/2018	0.000	0.00	0.00		9,375.00	9,375.00
T-Note 1.25 11/30/2018	912828A34	None	11/30/2018	11/30/2018	0.000	0.00	0.00		15,625.00	15,625.00
T-Note 1.25 11/30/2018	912828A34	None	11/30/2018	11/30/2018	0.000	0.00	0.00		6,250.00	6,250.00
T-Note 1.25 3/31/2019	912828W97	None	9/30/2018	9/30/2018	0.000	0.00	0.00		81,250.00	81,250.00
T-Note 1.25 4/30/2019	912828ST8	None	10/31/2018	10/31/2018	0.000	0.00	0.00		12,500.00	12,500.00
T-Note 1.25 4/30/2019	912828ST8	None	10/31/2018	10/31/2018	0.000	0.00	0.00		12,500.00	12,500.00
T-Note 1.25 4/30/2019	912828ST8	None	10/31/2018	10/31/2018	0.000	0.00	0.00		6,250.00	6,250.00
T-Note 1.25 5/31/2019	912828XS4	None	11/30/2018	11/30/2018	0.000	0.00	0.00		12,500.00	12,500.00
T-Note 1.25 5/31/2019	912828XS4	None	11/30/2018	11/30/2018	0.000	0.00	0.00		6,250.00	6,250.00
T-Note 1.375 10/31/2020	912828L99	None	10/31/2018	10/31/2018	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.375 11/30/2018	912828RT9	None	11/30/2018	11/30/2018	0.000	0.00	0.00		20,625.00	20,625.00
T-Note 1.375 11/30/2018	912828RT9	None	11/30/2018	11/30/2018	0.000	0.00	0.00		6,875.00	6,875.00
T-Note 1.375 3/31/2020	912828J84	None	9/30/2018	9/30/2018	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.375 4/30/2020	912828K58	None	10/31/2018	10/31/2018	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.375 9/30/2018	912828RH5	None	9/30/2018	9/30/2018	0.000	0.00	0.00		34,375.00	34,375.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
T-Note 1.375 9/30/2018	912828RH5	None	9/30/2018	9/30/2018	0.000	0.00	0.00		6,875.00	6,875.00
T-Note 1.375 9/30/2020	912828L65	None	9/30/2018	9/30/2018	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.5 10/31/2019	912828F62	None	10/31/2018	10/31/2018	0.000	0.00	0.00		11,250.00	11,250.00
T-Note 1.5 10/31/2019	912828F62	None	10/31/2018	10/31/2018	0.000	0.00	0.00		15,000.00	15,000.00
T-Note 1.5 11/30/2019	912828G61	None	11/30/2018	11/30/2018	0.000	0.00	0.00		11,250.00	11,250.00
T-Note 1.5 3/31/2019	912828SN1	None	9/30/2018	9/30/2018	0.000	0.00	0.00		15,000.00	15,000.00
T-Note 1.5 5/31/2019	912828WL0	None	11/30/2018	11/30/2018	0.000	0.00	0.00		18,750.00	18,750.00
T-Note 1.5 5/31/2019	912828WL0	None	11/30/2018	11/30/2018	0.000	0.00	0.00		15,000.00	15,000.00
T-Note 1.5 5/31/2020	912828XE5	None	11/30/2018	11/30/2018	0.000	0.00	0.00		3,750.00	3,750.00
T-Note 1.625 11/30/2020	912828M98	None	11/30/2018	11/30/2018	0.000	0.00	0.00		4,062.50	4,062.50
T-Note 1.625 3/31/2019	912828C65	None	9/30/2018	9/30/2018	0.000	0.00	0.00		20,312.50	20,312.50
T-Note 1.625 3/31/2019	912828C65	None	9/30/2018	9/30/2018	0.000	0.00	0.00		8,125.00	8,125.00
T-Note 1.625 4/30/2019	912828D23	None	10/31/2018	10/31/2018	0.000	0.00	0.00		8,125.00	8,125.00
T-Note 1.75 10/31/2018	912828RP7	None	10/31/2018	10/31/2018	0.000	0.00	0.00		43,750.00	43,750.00
T-Note 1.75 11/30/2019	9128283H1	None	11/30/2018	11/30/2018	0.000	0.00	0.00		17,500.00	17,500.00
T-Note 1.75 9/30/2019	912828F39	None	9/30/2018	9/30/2018	0.000	0.00	0.00		17,500.00	17,500.00
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	None	11/20/2018	11/20/2018	0.000	0.00	0.00		343.34	343.34
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	None	10/20/2018	10/20/2018	0.000	0.00	0.00		332.26	332.26
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	None	9/20/2018	9/20/2018	0.000	0.00	0.00		343.34	343.34
Town & Country Bank 1.6 10/28/2019	89210PBL6	None	11/27/2018	11/27/2018	0.000	0.00	0.00		332.93	332.93
Town & Country Bank 1.6 10/28/2019	89210PBL6	None	10/27/2018	10/27/2018	0.000	0.00	0.00		322.19	322.19
Town & Country Bank 1.6 10/28/2019	89210PBL6	None	9/27/2018	9/27/2018	0.000	0.00	0.00		332.93	332.93
United Bankers Bank IL 1.3 9/28/2018	909557EW6	None	9/28/2018	9/28/2018	0.000	0.00	0.00		253.05	253.05
Unity Bank 1.7 7/17/2019	91330ABB2	None	11/17/2018	11/17/2018	0.000	0.00	0.00		353.74	353.74
Unity Bank 1.7 7/17/2019	91330ABB2	None	10/17/2018	10/17/2018	0.000	0.00	0.00		342.33	342.33
Unity Bank 1.7 7/17/2019	91330ABB2	None	9/17/2018	9/17/2018	0.000	0.00	0.00		353.74	353.74
Washington Savings Bank 1.75 5/15/2020	939693AG2	None	11/15/2018	11/15/2018	0.000	0.00	0.00		364.14	364.14
Washington Savings Bank 1.75 5/15/2020	939693AG2	None	10/15/2018	10/15/2018	0.000	0.00	0.00		352.40	352.40
Washington Savings Bank 1.75 5/15/2020	939693AG2	None	9/15/2018	9/15/2018	0.000	0.00	0.00		364.14	364.14
WASHINGTON TRST WESTERLY 1.6 3/8/2019	940637JJ1	None	9/8/2018	9/8/2018	0.000	0.00	0.00		1,976.11	1,976.11

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
WebBank UT 1.4 9/18/2018-15	947547HP3	None	9/18/2018	9/18/2018	0.000	0.00	0.00		291.32	291.32
Wells Fargo MM	WFCITY	None	11/30/2018	11/30/2018	0.000	0.00	0.00		33,864.05	33,864.05
Wells Fargo MM	WFCITY	None	10/31/2018	10/31/2018	0.000	0.00	0.00		27,267.67	27,267.67
Wells Fargo MM	WFCITY	None	9/28/2018	9/28/2018	0.000	0.00	0.00		8,374.78	8,374.78
Wex Bank 1.7 11/1/2019	92937CGF9	None	11/1/2018	11/1/2018	0.000	0.00	0.00		2,099.62	2,099.62
Woodland Bank 1.7 11/25/2019	979471AD1	None	11/24/2018	11/24/2018	0.000	0.00	0.00		353.74	353.74
Woodland Bank 1.7 11/25/2019	979471AD1	None	10/24/2018	10/24/2018	0.000	0.00	0.00		342.33	342.33
Woodland Bank 1.7 11/25/2019	979471AD1	None	9/24/2018	9/24/2018	0.000	0.00	0.00		353.74	353.74
Woori America Bank 1.4 11/29/2018	981059AY4	None	11/29/2018	11/29/2018	0.000	0.00	0.00		291.32	291.32
Woori America Bank 1.4 11/29/2018	981059AY4	None	10/29/2018	10/29/2018	0.000	0.00	0.00		281.92	281.92
Woori America Bank 1.4 11/29/2018	981059AY4	None	9/29/2018	9/29/2018	0.000	0.00	0.00		291.32	291.32
ZB NA Primary 1.45 10/31/2018	98878BPK8	None	10/31/2018	10/31/2018	0.000	0.00	0.00		3,542.77	3,542.77
<b>Sub Total / Average</b>						<b>0.00</b>	<b>0.00</b>		<b>1,426,456.64</b>	<b>1,426,456.64</b>

**Matured**

1ST TRUST BANK INC 1.4 9/28/2018	33732TAZ5	Wells Fargo	9/28/2018	9/28/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Access Bank, Omaha NE 1.45 11/23/2018	00435JAV5	Wells Fargo	11/23/2018	11/23/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
American National Bank MN 1.45 11/15/2018	02769QCC1	Wells Fargo	11/15/2018	11/15/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
American Plus Bank NA 1.4 10/11/2018	02905LAR6	Wells Fargo	10/11/2018	10/11/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Armed Forces Bank Natl Assn Ft 1.4 10/11/2018	04221RAA3	Wells Fargo	10/11/2018	10/11/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Bank of America NA 1.5 11/21/2018	06051VA63	Hilltop Securities	11/21/2018	11/21/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
BANK OF BRIDGER 1.45 9/28/2018	06424WGU2	Wells Fargo	9/28/2018	9/28/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Bank of Kremlin 1.45 11/16/2018	063046AE6	Wells Fargo	11/16/2018	11/16/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
BANK OF THE WEST SF CA 1.45 9/25/2018	065680MB3	Wells Fargo	9/25/2018	9/25/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
BEAL BANK SSB 1.4 9/26/2018	07370XAL8	Wells Fargo	9/26/2018	9/26/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
BIDDEFORD SAVINGS BANK 1.35 9/6/2018	08883ABG6	Hilltop Securities	9/6/2018	9/6/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Brand Banking Co 1.5 11/28/2018	105245HJ6	Hilltop Securities	11/28/2018	11/28/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
BRYN MAWR TRUST CO 1.4 9/20/2018	117673CD3	Wells Fargo	9/20/2018	9/20/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
CITIZENS COMMUNITY FEDER 1.4 9/27/2018	17490BAK2	Wells Fargo	9/27/2018	9/27/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Dallas Capital Bank 1.35 10/17/2018	234553AT2	Wells Fargo	10/17/2018	10/17/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
	29367RJU1	Wells Fargo	9/28/2018	9/28/2018	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
ENTERPRISE BANK/PA 1.5 9/28/2018										
FARMERS & MERCH BK TN 1.35 9/27/2018	30246AFK9	Wells Fargo	9/27/2018	9/27/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
FFCB 0.89 11/16/2018	3133EGJ48	Hilltop Securities	11/16/2018	11/16/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
FFCB 1.59 10/1/2018	3133EDWN8	Wells Fargo	10/1/2018	10/1/2018	0.000	1,500,000.00	1,500,000.00	0	0.00	1,500,000.00
FHLB 0 10/10/2018	313385J98	Wells Fargo	10/10/2018	10/10/2018	0.000	600,000.00	600,000.00	0	0.00	600,000.00
FHLB 0 10/16/2018	313385K70	Wells Fargo	10/16/2018	10/16/2018	0.000	400,000.00	400,000.00	0	0.00	400,000.00
FHLB 0 10/19/2018	313385L20	Wells Fargo	10/19/2018	10/19/2018	0.000	500,000.00	500,000.00	0	0.00	500,000.00
FHLB 0 10/19/2018	313385L20	Hilltop Securities	10/19/2018	10/19/2018	0.000	7,000,000.00	7,000,000.00	0	0.00	7,000,000.00
FHLB 0 10/22/2018	313385L53	Wells Fargo	10/22/2018	10/22/2018	0.000	100,000.00	100,000.00	0	0.00	100,000.00
FHLB 0 10/26/2018	313385L95	Wells Fargo	10/26/2018	10/26/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
FHLB 0 11/14/2018	313385P42	Wells Fargo	11/14/2018	11/14/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
FHLB 0 11/2/2018	313385M86	Wells Fargo	11/2/2018	11/2/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
FHLB 0 11/30/2018	313385R40	Wells Fargo	11/30/2018	11/30/2018	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
FHLB 0 9/21/2018	313385G67	Wells Fargo	9/21/2018	9/21/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
FHLMC 1.11 9/28/2018-17	3134G7G96	Hilltop Securities	9/28/2018	9/28/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
First Citrus Bank 1.4 10/26/2018	319590CX1	Wells Fargo	10/26/2018	10/26/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
FIRST FOUNDATION BANK 1.4 9/13/2018	32026UEQ5	Wells Fargo	9/13/2018	9/13/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
First General Bank 1.2 9/28/2018	320337BJ6	Wells Fargo	9/28/2018	9/28/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
First National Bank South Cali 1.4 11/16/2018	32115RBB0	Wells Fargo	11/16/2018	11/16/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
FLORIDA CAPITAL BANK 1.5 9/28/2018	340569GB2	Wells Fargo	9/28/2018	9/28/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
FLORIDA COMMUNITY BK NA 1.4 9/13/2018	34060TAA0	Wells Fargo	9/13/2018	9/13/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Frontier Bank IA 1.4 10/9/2018	359067CQ6	Wells Fargo	10/9/2018	10/9/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
GRAND BANK 1.35 9/5/2018	38522AAX4	Hilltop Securities	9/5/2018	9/5/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Henry County Bank OH 1.4 10/25/2018	426336BK8	Wells Fargo	10/25/2018	10/25/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Home Exchange Bank 1.4 10/26/2018	43711ACD7	Wells Fargo	10/26/2018	10/26/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
INVESTORS COMMUNITY BANK 1.4 9/27/2018	46147UTC4	Wells Fargo	9/27/2018	9/27/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Israel Discount Bank of NY 1.45 10/18/2018	465076JX6	Wells Fargo	10/18/2018	10/18/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Key Bank OH 1.25 10/1/2018	49306SVF0	Wells Fargo	10/1/2018	10/1/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
MAIN STREET BANK MI 1.4 9/7/2018	56035BBF2	Wells Fargo	9/7/2018	9/7/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
	56062HAA7	Wells Fargo	9/28/2018	9/28/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00

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MAINSOURCE BANK/GREENS 1.45 9/28/2018										
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	Wells Fargo	9/24/2018	9/24/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Metro City Bank GA 1.4 10/30/2018	59161TAM9	Wells Fargo	10/30/2018	10/30/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
NEW YORK COMMUNITY BANK 1.4 9/27/2018	649447QY8	Wells Fargo	9/27/2018	9/27/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Northeast Bank Minneapolis 1.5 11/21/2018	66406PCV5	Wells Fargo	11/21/2018	11/21/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Pacific Premier Bk 1.5 11/29/2018	69478QEJ5	Wells Fargo	11/29/2018	11/29/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Pacific Western Bank 1.4 10/17/2018	69506YFX2	Wells Fargo	10/17/2018	10/17/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Patriot Bank NA/Stamford 1.35 10/12/2018	70337MBH0	Wells Fargo	10/12/2018	10/12/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
PEOPLE STATE BK NEWTON 1.4 9/28/2018	712490AR2	Wells Fargo	9/28/2018	9/28/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
PEOPLES BANK/MAGNOLIA AR 1.35 9/14/2018	710505FX1	Hilltop Securities	9/14/2018	9/14/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Plains Commerce Bank 1.4 10/23/2018	72651LBW3	Wells Fargo	10/23/2018	10/23/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
PLANTERS BANK 1.35 10/29/2018	72741PDV6	Wells Fargo	10/29/2018	10/29/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
QUANTUM NATIONAL BANK GA 1.3 9/25/2018	74765JFG8	Wells Fargo	9/25/2018	9/25/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
SAFRA NATL BANK 1.5 10/9/2018	78658QU35	Wells Fargo	10/9/2018	10/9/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
SANTANDER BANK NA 1.45 9/6/2018	80280JRJ2	Wells Fargo	9/6/2018	9/6/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
SOUTHWEST NATL BANK/WICH 1.4 9/7/2018	845182AZ7	Hilltop Securities	9/7/2018	9/7/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
SYNOVUS BANK GA 1.4 9/14/2018	87164DKU3	Wells Fargo	9/14/2018	9/14/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
TCF NATIONAL BANK 1.4 9/6/2018	872278K70	Wells Fargo	9/6/2018	9/6/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Tenn Valley Authority 1.75 10/15/2018	880591EQ1	Hilltop Securities	10/15/2018	10/15/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 0.75 10/31/2018	912828T83	Wells Fargo	10/31/2018	10/31/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 0.75 10/31/2018	912828T83	Wells Fargo	10/31/2018	10/31/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 1 11/30/2018	912828U40	Wells Fargo	11/30/2018	11/30/2018	0.000	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00
T-Note 1.25 10/31/2018	912828WD8	Wells Fargo	10/31/2018	10/31/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 1.25 11/15/2018	912828M64	Wells Fargo	11/15/2018	11/15/2018	0.000	1,500,000.00	1,500,000.00	0	0.00	1,500,000.00
T-Note 1.25 11/30/2018	912828A34	Wells Fargo	11/30/2018	11/30/2018	0.000	2,500,000.00	2,500,000.00	0	0.00	2,500,000.00
T-Note 1.25 11/30/2018	912828A34	Wells Fargo	11/30/2018	11/30/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 1.375 11/30/2018	912828RT9	Wells Fargo	11/30/2018	11/30/2018	0.000	3,000,000.00	3,000,000.00	0	0.00	3,000,000.00
T-Note 1.375 11/30/2018	912828RT9	Wells Fargo	11/30/2018	11/30/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 1.75 10/31/2018	912828RP7	Wells Fargo	10/31/2018	10/31/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
United Bankers Bank IL 1.3 9/28/2018	909557EW6	Wells Fargo	9/28/2018	9/28/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
WebBank UT 1.4 9/18/2018-15	947547HP3	Wells Fargo	9/18/2018	9/18/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Woori America Bank 1.4 11/29/2018	981059AY4	Wells Fargo	11/29/2018	11/29/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
ZB NA Primary 1.45 10/31/2018	98878BPK8	Wells Fargo	10/31/2018	10/31/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
<b>Sub Total / Average</b>						<b>71,085,000.00</b>	<b>71,085,000.00</b>		<b>0.00</b>	<b>71,085,000.00</b>
<b>Withdraw</b>										
TexPool LGIP	TEXPOOL	None	9/13/2018	9/13/2018	0.000	4,000,000.00	4,000,000.00	0	0.00	4,000,000.00
TexStar LGIP	TEXSTAR	None	9/27/2018	9/27/2018	0.000	3,000,000.00	3,000,000.00	0	0.00	3,000,000.00
TexStar LGIP	TEXSTAR	None	9/24/2018	9/24/2018	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
TexStar LGIP	TEXSTAR	None	9/11/2018	9/11/2018	0.000	3,000,000.00	3,000,000.00	0	0.00	3,000,000.00
TexStar LGIP	TEXSTAR	None	9/7/2018	9/7/2018	0.000	3,000,000.00	3,000,000.00	0	0.00	3,000,000.00
Wells Fargo MM	WFCITY	None	11/29/2018	11/29/2018	0.000	340,000.00	340,000.00	0	0.00	340,000.00
Wells Fargo MM	WFCITY	None	11/28/2018	11/28/2018	0.000	150,000.00	150,000.00	0	0.00	150,000.00
Wells Fargo MM	WFCITY	None	11/19/2018	11/19/2018	0.000	4,000,000.00	4,000,000.00	0	0.00	4,000,000.00
Wells Fargo MM	WFCITY	None	11/16/2018	11/16/2018	0.000	4,000,000.00	4,000,000.00	0	0.00	4,000,000.00
Wells Fargo MM	WFCITY	None	11/8/2018	11/8/2018	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
Wells Fargo MM	WFCITY	None	11/5/2018	11/5/2018	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
Wells Fargo MM	WFCITY	None	11/2/2018	11/2/2018	0.000	6,000,000.00	6,000,000.00	0	0.00	6,000,000.00
Wells Fargo MM	WFCITY	None	10/29/2018	10/29/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
Wells Fargo MM	WFCITY	None	10/25/2018	10/25/2018	0.000	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00
Wells Fargo MM	WFCITY	None	10/22/2018	10/22/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
Wells Fargo MM	WFCITY	None	10/19/2018	10/19/2018	0.000	6,000,000.00	6,000,000.00	0	0.00	6,000,000.00
Wells Fargo MM	WFCITY	None	10/18/2018	10/18/2018	0.000	7,000,000.00	7,000,000.00	0	0.00	7,000,000.00
Wells Fargo MM	WFCITY	None	10/11/2018	10/11/2018	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
Wells Fargo MM	WFCITY	None	10/11/2018	10/11/2018	0.000	32,000,000.00	32,000,000.00	0	0.00	32,000,000.00
Wells Fargo MM	WFCITY	None	10/10/2018	10/10/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
Wells Fargo MM	WFCITY	None	10/5/2018	10/5/2018	0.000	9,000,000.00	9,000,000.00	0	0.00	9,000,000.00
Wells Fargo MM	WFCITY	None	10/4/2018	10/4/2018	0.000	6,000,000.00	6,000,000.00	0	0.00	6,000,000.00
Wells Fargo MM	WFCITY	None	9/24/2018	9/24/2018	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
Wells Fargo MM	WFCITY	None	9/21/2018	9/21/2018	0.000	7,000,000.00	7,000,000.00	0	0.00	7,000,000.00
Wells Fargo MM	WFCITY	None	9/19/2018	9/19/2018	0.000	3,000,000.00	3,000,000.00	0	0.00	3,000,000.00
Wells Fargo MM	WFCITY	None	9/6/2018	9/6/2018	0.000	14,000,000.00	14,000,000.00	0	0.00	14,000,000.00
<b>Sub Total / Average</b>						<b>138,490,000.00</b>	<b>138,490,000.00</b>		<b>0.00</b>	<b>138,490,000.00</b>