

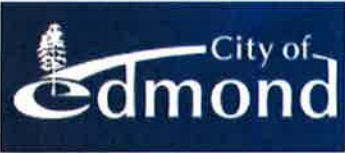


CITY OF EDMOND, OK
MONTHLY INVESTMENT REPORT
Trustee Investments
12/31/2016

In accordance with the City of Edmond's investment policy, the City is required to have City Council approved investment policies, defining authorized investments which are limited to those allowed by the Oklahoma State Statute 62. Monthly reports are to be presented to the City Council to disclose the book and market values of the investments and to demonstrate compliance with the approved policy.

The City of Edmond is in compliance with the adopted policy and Oklahoma State Statute. All investments purchased meet the four basic tenets of the investment policy – legality is first, followed by investment safety, liquidity, and yield.

Security Sector	Face Amount/Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Days To Maturity
Cash	1.00	1.00	1.00	0.00	0.00	1
Money Market	63,549,915.69	63,549,915.69	63,549,915.69	88.43	0.10	1
US Treasury	8,311,000.00	8,285,430.36	8,179,136.85	11.57	2.52	306
Total / Average	71,860,916.69	71,835,347.05	71,729,053.54	100.00	0.38	36



CITY OF EDMOND, OK
MONTHLY INVESTMENT REPORT
 Pooled Investments
 12/31/2016

In accordance with the City of Edmond's investment policy, the City is required to have City Council approved investment policies, defining authorized investments which are limited to those allowed by the Oklahoma State Statute 62. Monthly reports are to be presented to the City Council to disclose the book and market values of the investments and to demonstrate compliance with the approved policy.

The City of Edmond is in compliance with the adopted policy and Oklahoma State Statute. All investments purchased meet the four basic tenets of the investment policy – legality is first, followed by investment safety, liquidity, and yield.

Security Sector	Face Amount/Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Days To Maturity
Cash	2,536,672.69	2,536,672.69	2,536,672.69	1.40	0.00	1
Certificate Of Deposit	50,191,954.05	50,191,954.05	50,191,954.05	27.70	1.02	337
Money Market	22,200,354.48	22,200,354.48	22,200,354.48	12.25	0.42	1
US Agency	106,300,000.00	106,536,997.10	107,140,979.62	58.66	0.90	357
Total / Average	181,228,981.22	181,465,978.32	182,069,960.84	100.00	0.86	303

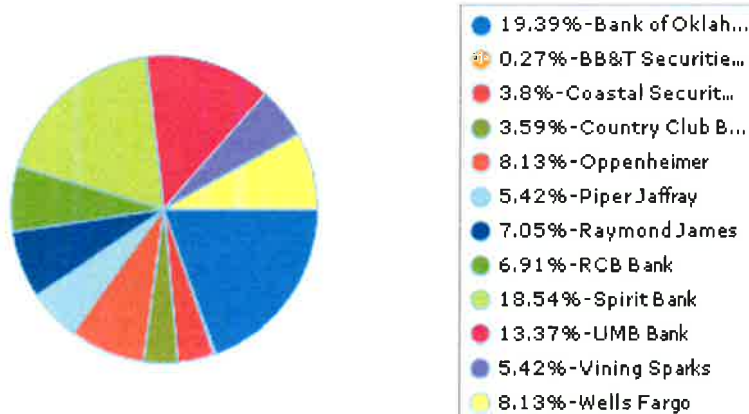


City of Edmond Distribution by Broker/Dealer - Market Value Report Group: Pooled Investments

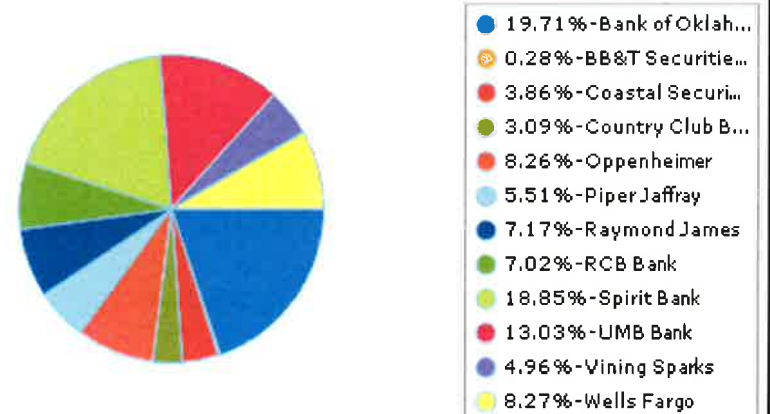
Begin Date: 11/30/2016, End Date: 12/31/2016

Broker/Dealer Allocation				
Broker/Dealer	Market Value 11/30/2016	% of Portfolio 11/30/2016	Market Value 12/31/2016	% of Portfolio 12/31/2016
Bank of Oklahoma	35,766,568.68	19.39	35,761,094.68	19.71
BB&T Securities	500,681.00	0.27	500,730.00	0.28
Coastal Securities	7,002,005.00	3.80	7,002,377.00	3.86
Country Club Bank	6,620,286.00	3.59	5,608,757.35	3.09
Oppenheimer	14,991,077.75	8.13	14,994,481.75	8.26
Piper Jaffray	9,994,800.00	5.42	9,991,720.00	5.51
Raymond James	13,005,365.00	7.05	13,007,681.00	7.17
RCB Bank	12,743,962.54	6.91	12,743,962.54	7.02
Spirit Bank	34,200,000.00	18.54	34,200,000.00	18.85
UMB Bank	24,662,863.25	13.37	23,648,989.00	13.03
Vining Sparks	10,007,327.00	5.42	9,003,423.00	4.96
Wells Fargo	14,998,486.00	8.13	15,002,762.00	8.27
Total / Average	184,493,422.22	100.00	181,465,978.32	100.00

Portfolio Holdings as of 11/30/2016



Portfolio Holdings as of 12/31/2016





City of Edmond Distribution by Maturity Range - Market Value Report Group: Pooled Investments

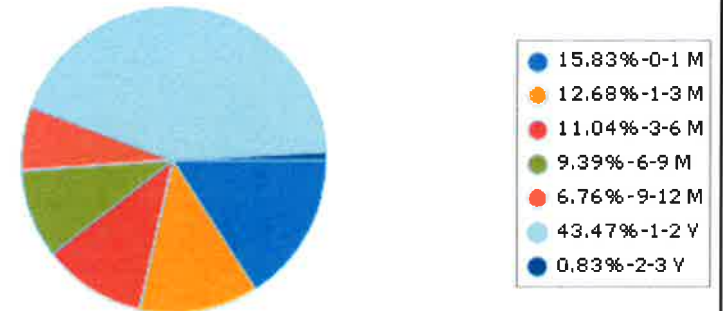
Begin Date: 11/30/2016, End Date: 12/31/2016

Maturity Range Allocation				
Maturity Range	Market Value 11/30/2016	% of Portfolio 11/30/2016	Market Value 12/31/2016	% of Portfolio 12/31/2016
0-1 Month	27,738,011.17	15.03	28,724,681.16	15.83
1-3 Months	7,494,519.80	4.06	23,008,398.31	12.68
3-6 Months	29,568,551.00	16.03	20,038,481.00	11.04
6-9 Months	20,535,049.00	11.13	17,038,443.00	9.39
9-12 Months	16,762,909.00	9.09	12,265,961.35	6.76
1-2 Years	80,892,207.25	43.85	78,889,130.00	43.47
2-3 Years	1,502,175.00	0.81	1,500,883.50	0.83
Total / Average	184,493,422.22	100.00	181,465,978.32	100.00

Portfolio Holdings as of 11/30/2016



Portfolio Holdings as of 12/31/2016



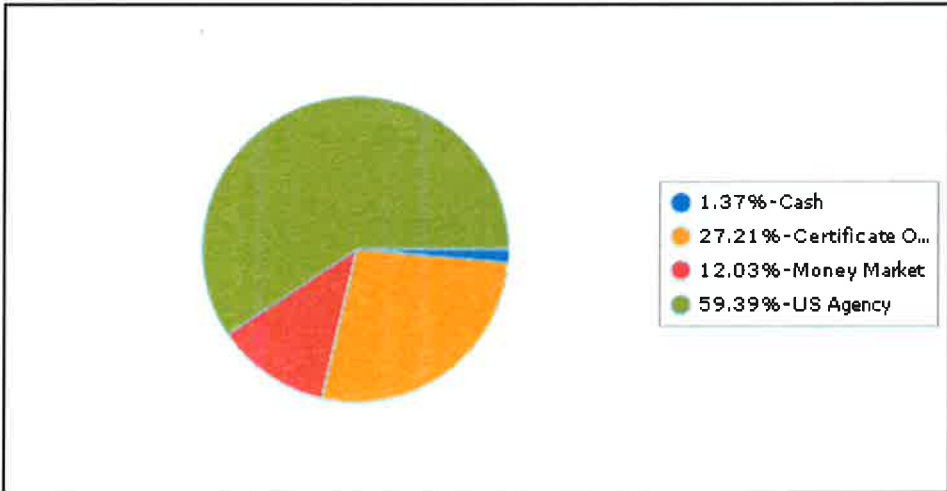


City of Edmond
Distribution by Security Sector - Market Value
Report Group: Pooled Investments

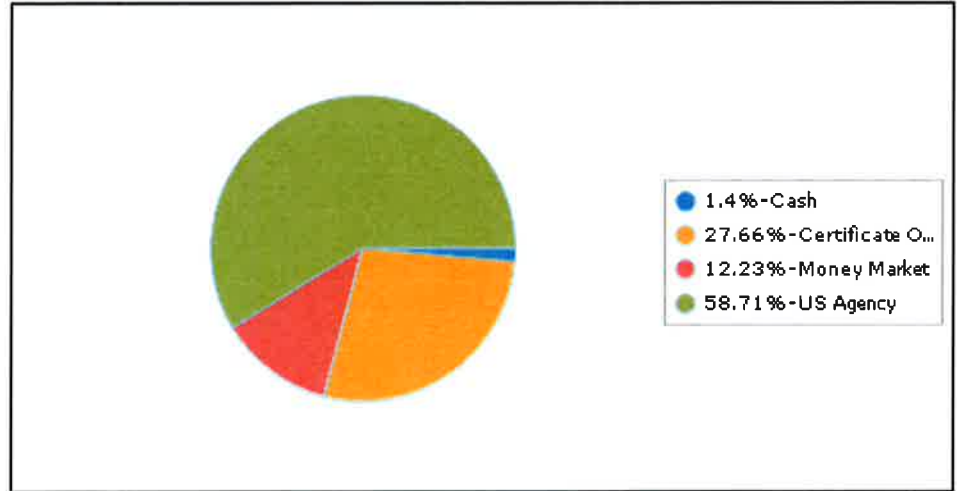
Begin Date: 11/30/2016, End Date: 12/31/2016

Security Sector Allocation				
Security Sector	Market Value 11/30/2016	% of Portfolio 11/30/2016	Market Value 12/31/2016	% of Portfolio 12/31/2016
Cash	2,536,672.69	1.37	2,536,672.69	1.40
Certificate Of Deposit	50,191,954.05	27.21	50,191,954.05	27.66
Money Market	22,200,354.48	12.03	22,200,354.48	12.23
US Agency	109,564,441.00	59.39	106,536,997.10	58.71
Total / Average	184,493,422.22	100.00	181,465,978.32	100.00

Portfolio Holdings as of 11/30/2016



Portfolio Holdings as of 12/31/2016





City of Edmond

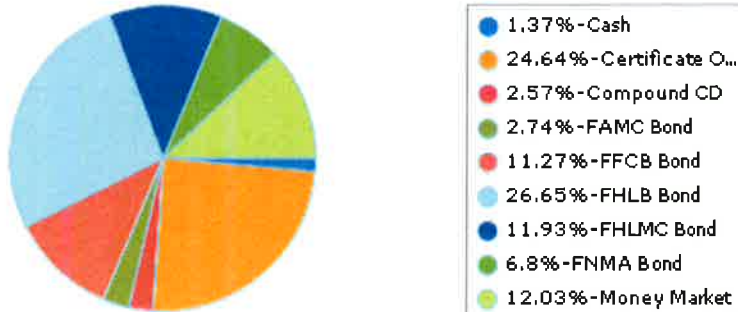
Distribution by Security Type - Market Value

Report Group: Pooled Investments

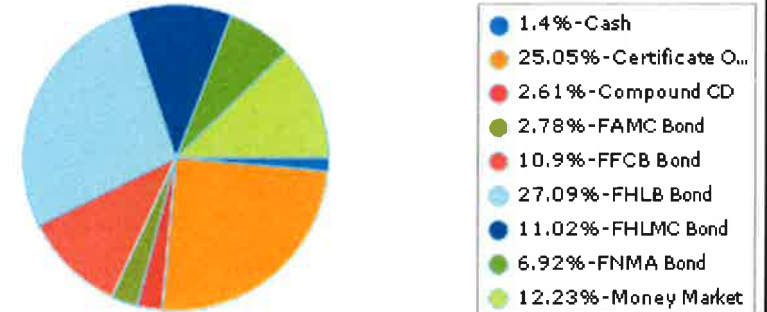
Begin Date: 11/30/2016, End Date: 12/31/2016

Security Type Allocation				
Security Type	Market Value 11/30/2016	% of Portfolio 11/30/2016	Market Value 12/31/2016	% of Portfolio 12/31/2016
Cash	2,536,672.69	1.37	2,536,672.69	1.40
Certificate Of Deposit	45,450,000.00	24.64	45,450,000.00	25.05
Compound CD	4,741,954.05	2.57	4,741,954.05	2.61
FAMC Bond	5,046,422.00	2.74	5,041,210.00	2.78
FFCB Bond	20,796,105.75	11.27	19,787,780.75	10.90
FHLB Bond	49,170,001.00	26.65	49,159,742.00	27.09
FHLMC Bond	22,001,058.25	11.93	19,996,731.00	11.02
FNMA Bond	12,550,854.00	6.80	12,551,533.35	6.92
Money Market	22,200,354.48	12.03	22,200,354.48	12.23
Total / Average	184,493,422.22	100.00	181,465,978.32	100.00

Portfolio Holdings as of 11/30/2016



Portfolio Holdings as of 12/31/2016

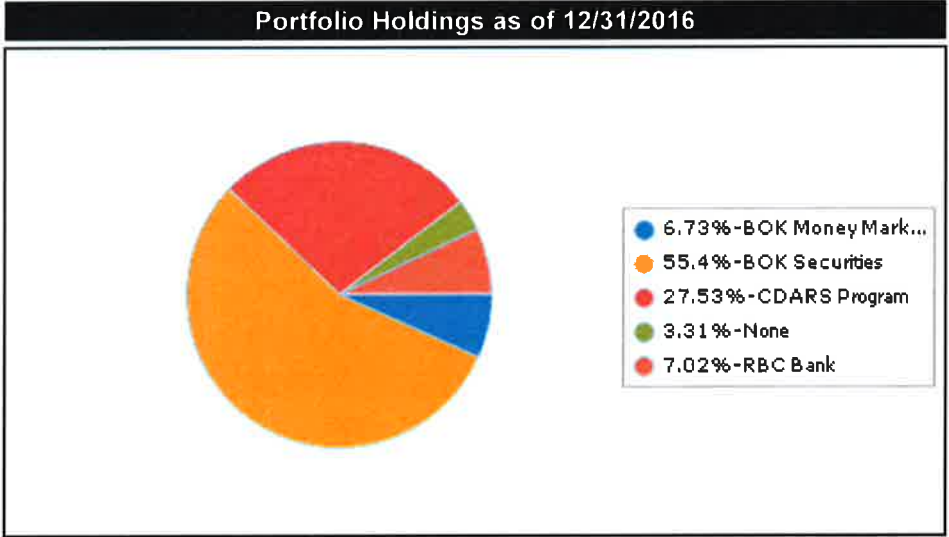
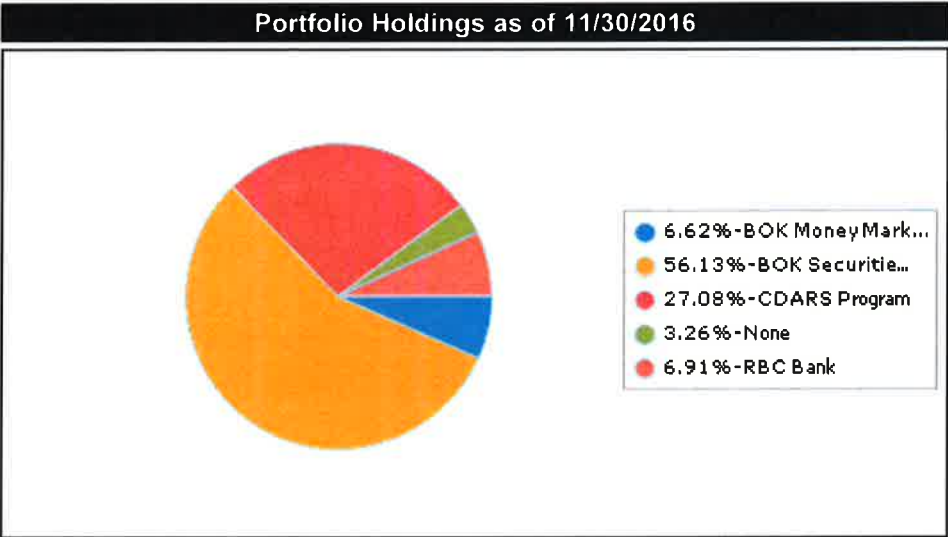




City of Edmond
Distribution by Asset Class - Market Value
Report Group: Pooled Investments

Begin Date: 11/30/2016, End Date: 12/31/2016

Asset Class Allocation				
Asset Class	Market Value 11/30/2016	% of Portfolio 11/30/2016	Market Value 12/31/2016	% of Portfolio 12/31/2016
BOK Money Market	12,219,118.74	6.62	12,219,118.74	6.73
BOK Securities	103,557,871.00	56.13	100,532,365.10	55.40
CDARS Program	49,965,899.94	27.08	49,965,899.94	27.53
None	6,006,570.00	3.26	6,004,632.00	3.31
RBC Bank	12,743,962.54	6.91	12,743,962.54	7.02
Total / Average	184,493,422.22	100.00	181,465,978.32	100.00



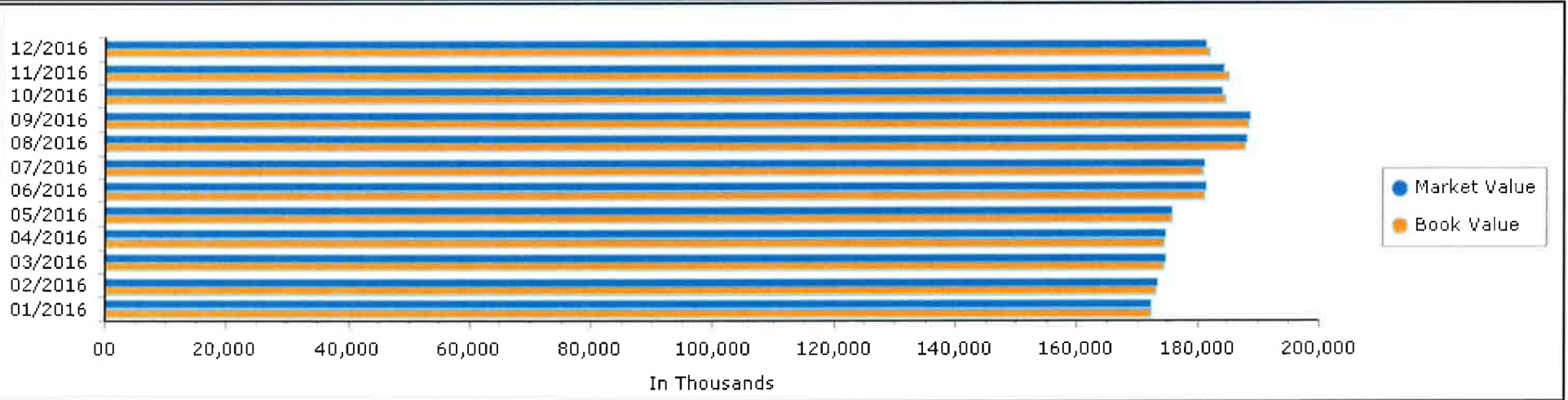


City of Edmond Portfolio Summary by Month Report Group: Pooled Investments

Begin Date: 1/31/2016, End Date: 12/31/2016

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
1/31/2016	172,395,255.67	172,269,905.78	125,349.89	0.75	0.71	1.11	410
2/29/2016	173,244,067.86	173,150,861.51	93,206.35	0.74	0.75	1.02	377
3/31/2016	174,573,554.95	174,386,631.72	186,923.23	0.76	0.69	1.00	368
4/30/2016	174,629,985.42	174,464,920.57	165,064.85	0.78	0.71	1.03	367
5/31/2016	175,702,502.22	175,641,199.93	61,302.29	0.77	0.74	0.98	337
6/30/2016	181,342,812.09	181,069,189.74	273,622.35	0.84	0.71	1.04	378
7/31/2016	181,223,517.41	181,018,132.63	205,384.78	3.11	3.00	0.97	351
8/31/2016	188,070,224.89	187,950,084.08	120,140.81	2.60	2.53	0.95	334
9/30/2016	188,608,617.94	188,470,780.74	137,837.20	0.84	0.74	1.01	353
10/31/2016	184,251,501.42	184,595,526.31	-344,024.89	0.84	0.75	0.98	334
11/30/2016	184,493,422.22	185,104,807.71	-611,385.49	0.85	0.87	1.00	324
12/31/2016	181,465,978.32	182,069,960.84	-603,982.52	0.86	0.90	0.82	303
Total / Average	180,000,120.03	180,016,000.13	-15,880.10	1.15	1.10	0.99	352

Market Value / Book Value Comparison





City of Edmond
Portfolio Holdings by Security Sector
Report Group: Pooled Investments

Date: 12/31/2016

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Cash								
RCB Escrow Account Cash		7/1/2016	2,233,623.29	100.00	2,233,623.29	1.23%	NR	1
CASH9040	2,233,623.29	0.00	2,233,623.29	0.00		0.00	NR	0
RCB Escrow Cash		7/1/2016	303,049.40	100.00	303,049.40	0.17%	NR	1
CASH1836	303,049.40	0.00	303,049.40	0.00		0.00	NR	0
Sub Total Cash	2,536,672.69	0.00	2,536,672.69	0.00	2,536,672.69	1.4%	0.00	0
Certificate Of Deposit								
CD RCB 0.95 1/28/2017		1/28/2014	226,054.11	100.00	226,054.11	0.12%	NR	28
300068692C	226,054.11	0.95	226,054.11	0.95	917.84	0.00	NR	0.08
CDARS Bank of Oklahoma 0.67 2/9/2017		2/11/2016	3,503,213.81	100.00	3,503,213.81	1.92%	NR	40
1018758551	3,503,213.81	0.67	3,503,213.81	0.67	0.00	0.00	NR	0.11
CDARS Bank of Oklahoma 0.89 1/26/2017		1/30/2014	1,012,686.13	100.00	1,012,686.13	0.56%	NR	26
1016273917	1,012,686.13	0.89	1,012,686.13	0.89	0.00	0.00	NR	0.07
CDARS Bank of Oklahoma 0.99 11/16/2017		11/19/2015	3,000,000.00	100.00	3,000,000.00	1.65%	NR	320
1018481274	3,000,000.00	0.99	3,000,000.00	0.99	0.00	0.00	NR	0.88
CDARS Oppeheimer 1.14 1/25/2018		1/29/2015	1,250,000.00	100.00	1,250,000.00	0.69%	NR	390
1017501883	1,250,000.00	1.14	1,250,000.00	1.14	0.00	0.00	NR	1.07
CDARS Oppenheimer 0.75 3/23/2017		3/24/2016	4,000,000.00	100.00	4,000,000.00	2.2%	NR	82
1018899287	4,000,000.00	0.75	4,000,000.00	0.75	23,327.86	0.00	NR	0.22
CDARS Oppenheimer 1.25 9/27/2018		10/1/2015	3,000,000.00	100.00	3,000,000.00	1.65%	NR	635
1018317938	3,000,000.00	1.25	3,000,000.00	1.25	0.00	0.00	NR	1.73
CDARS Spirit Bank 0.75 4/6/2017		4/7/2016	4,000,000.00	100.00	4,000,000.00	2.2%	NR	96
1018942727	4,000,000.00	0.75	4,000,000.00	0.75	22,170.64	0.00	NR	0.26
CDARS Spirit Bank 0.86 6/15/2017		6/18/2015	3,000,000.00	100.00	3,000,000.00	1.65%	NR	166
1017966401	3,000,000.00	0.86	3,000,000.00	0.86	0.00	0.00	NR	0.46



City of Edmond
Portfolio Holdings by Security Sector
Report Group: Pooled Investments

Date: 12/31/2016

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
CDARS Spirit Bank 0.9 8/17/2017		8/20/2015	2,500,000.00	100.00	2,500,000.00	1.37%	NR	229
1018176773	2,500,000.00	0.90	2,500,000.00	0.90	0.00	0.00	NR	0.63
CDARS Spirit Bank 1.06 2/22/2018		8/25/2016	3,000,000.00	100.00	3,000,000.00	1.65%	NR	418
14019384728	3,000,000.00	1.06	3,000,000.00	1.06	0.00	0.00	NR	1.14
CDARS Spirit Bank 1.13 10/19/2017		10/22/2014	1,700,000.00	100.00	1,700,000.00	0.93%	NR	292
1017182648	1,700,000.00	1.13	1,700,000.00	1.13	0.00	0.00	NR	0.8
CDARS Spirit Bank 1.13 4/5/2018		4/9/2015	2,000,000.00	100.00	2,000,000.00	1.1%	NR	460
1017716324	2,000,000.00	1.13	2,000,000.00	1.13	0.00	0.00	NR	1.26
CDARS Spirit Bank 1.14 8/9/2018		8/11/2016	3,000,000.00	100.00	3,000,000.00	1.65%	NR	586
1019342561	3,000,000.00	1.14	3,000,000.00	1.14	0.00	0.00	NR	1.6
CDARS Spirit Bank 1.17 3/8/2018		6/9/2016	4,000,000.00	100.00	4,000,000.00	2.2%	NR	432
1019142856	4,000,000.00	1.17	4,000,000.00	1.17	0.00	0.00	NR	1.18
CDARS Spirit Bank 1.2 3/22/2018		6/23/2016	5,000,000.00	100.00	5,000,000.00	2.75%	NR	446
1019189283	5,000,000.00	1.20	5,000,000.00	1.20	0.00	0.00	NR	1.22
CDARS Spirit Bank 1.2 6/21/2018		6/23/2016	6,000,000.00	100.00	6,000,000.00	3.3%	NR	537
1019189313	6,000,000.00	1.20	6,000,000.00	1.20	0.00	0.00	NR	1.47
Sub Total Certificate Of Deposit	50,191,954.05	1.02	50,191,954.05	1.02	46,416.34	0.00		0.92
Money Market								
Bank of Oklahoma - Operating MM		8/3/2006	12,219,118.74	100.00	12,219,118.74	6.71%	NR	1
MM6459	12,219,118.74	0.52	12,219,118.74	0.52		0.00	NR	0
RCB Reserve Account MM		7/24/2014	9,981,235.74	100.00	9,981,235.74	5.48%	NR	1
MM0071	9,981,235.74	0.30	9,981,235.74	0.30		0.00	NR	0
Sub Total Money Market	22,200,354.48	0.42	22,200,354.48	0.42	22,200,354.48	12.19%		0
US Agency								



City of Edmond
Portfolio Holdings by Security Sector
Report Group: Pooled Investments

Date: 12/31/2016

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FAMC 1.04 12/18/2017 31315PW21	2,000,000.00	12/19/2014 1.19	1,991,020.00 1,991,020.00	100.07 0.97	2,001,364.00 751.11	1.09% 10,344.00	Moody's-Aaa S&P-AA+	352 0.96
FAMC 5.125 4/19/2017 30769QAA8	3,000,000.00	4/29/2014 1.02	3,360,030.00 3,360,030.00	101.33 0.68	3,039,846.00 30,750.00	1.85% -320,184.00	Moody's-Aaa S&P-AA+	109 0.3
FFCB 0.67 10/18/2017 3133EGMC6	4,000,000.00	8/10/2016 0.75	3,996,459.20 3,996,459.20	99.90 0.80	3,995,816.00 5,434.44	2.2% -643.20	S&P-AA+ Moody's-Aaa	291 0.8
FFCB 0.83 1/23/2017 3133EDE24	2,750,000.00	1/31/2014 0.80	2,752,420.00 2,752,420.00	99.96 1.47	2,748,913.75 10,017.64	1.51% -3,506.25	Moody's-Aaa S&P-AA+	23 0.06
FFCB 0.85 4/27/2018 3133EF5C7	4,000,000.00	4/27/2016 0.93	3,993,763.24 3,993,763.24	99.56 1.19	3,982,340.00 6,044.44	2.19% -11,423.24	Moody's-Aaa S&P-AA+	482 1.32
FFCB 1.2 8/14/2017 3133ECXG4	2,000,000.00	8/19/2015 0.85	2,013,638.00 2,013,638.00	100.20 0.88	2,003,926.00 9,133.33	1.11% -9,712.00	Moody's-Aaa S&P-AA+	226 0.62
FFCB 1.29 11/19/2018 3133EFPJ0	4,000,000.00	11/19/2015 1.29	3,999,600.00 3,999,600.00	100.13 1.22	4,005,132.00 6,020.00	2.2% 5,532.00	Moody's-Aaa S&P-AA+	688 1.86
FFCB 1.95 9/17/2018 3133ED2C5	2,000,000.00	9/14/2016 0.92	2,041,100.00 2,041,100.00	101.24 1.22	2,024,796.00 11,266.67	1.12% -16,304.00	Moody's-Aaa S&P-AA+	625 1.68
FFCB 5.55 8/1/2017 31331XS52	1,000,000.00	7/15/2015 0.77	1,096,791.71 1,096,791.71	102.69 0.92	1,026,857.00 23,125.00	0.6% -69,934.71	Moody's-Aaa S&P-AA+	213 0.57
FHLB 0.625 5/30/2017 3130A5EP0	5,000,000.00	10/14/2015 0.59	5,003,250.00 5,003,250.00	99.96 0.73	4,997,870.00 2,604.17	2.75% -5,380.00	Moody's-Aaa S&P-AA+	150 0.42
FHLB 0.72 3/6/2017 3130A4K27	1,000,000.00	3/25/2015 0.68	1,000,694.59 1,000,694.59	100.01 0.65	1,000,130.00 2,300.00	0.55% -564.59	Moody's-Aaa S&P-AA+	65 0.18
FHLB 0.75 3/2/2017 3130A4FR8	6,000,000.00	3/2/2015 0.71	6,004,638.00 6,004,638.00	100.02 0.65	6,001,020.00 14,875.00	3.3% -3,618.00	Moody's-Aaa S&P-AA+	61 0.17
FHLB 0.75 9/8/2017 313380EC7	4,000,000.00	8/27/2015 0.78	3,997,708.00 3,997,708.00	99.95 0.82	3,998,032.00 9,416.67	2.2% 324.00	Moody's-Aaa S&P-AA+	251 0.68



City of Edmond
Portfolio Holdings by Security Sector
Report Group: Pooled Investments

Date: 12/31/2016

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FHLB 0.82 7/6/2018		6/29/2016	2,003,600.00	99.37	1,987,386.00	1.1%	Moody's-Aaa	552
3130A8KR3	2,000,000.00	0.73	2,003,600.00	1.24	8,564.44	-16,214.00	S&P-AA+	1.5
FHLB 0.85 8/28/2017		8/19/2015	1,000,200.00	100.02	1,000,224.00	0.55%	Moody's-Aaa	240
3130A5ML0	1,000,000.00	0.84	1,000,200.00	0.82	2,904.17	24.00	S&P-AA+	0.66
FHLB 0.875 3/10/2017		2/11/2015	3,506,615.00	100.04	3,501,277.50	1.93%	Moody's-Aaa	69
3133782N0	3,500,000.00	0.78	3,506,615.00	0.68	9,442.71	-5,337.50	S&P-AA+	0.19
FHLB 1 9/27/2017		9/16/2015	1,002,329.93	100.14	1,001,409.00	0.55%	Moody's-Aaa	270
313383JB8	1,000,000.00	0.88	1,002,329.93	0.81	111.11	-920.93	S&P-AA+	0.74
FHLB 1.125 4/25/2018		11/23/2016	6,009,281.40	100.08	6,004,632.00	3.3%	S&P-AA+	480
3130A4GJ5	6,000,000.00	1.02	6,009,281.40	1.07	12,375.00	-4,649.40	Moody's-Aaa	1.31
FHLB 1.125 9/14/2018		9/21/2016	6,026,340.00	99.94	5,996,490.00	3.31%	Moody's-Aaa	622
3130A6AE7	6,000,000.00	0.90	6,026,340.00	1.16	20,062.50	-29,850.00	S&P-AA+	1.69
FHLB 1.15 6/22/2018		6/22/2015	4,996,700.00	100.05	5,002,345.00	2.74%	Moody's-Aaa	538
3130A5QA0	5,000,000.00	1.17	4,996,700.00	1.12	1,437.50	5,645.00	S&P-AA+	1.47
FHLB 1.375 3/9/2018		9/21/2016	4,031,921.24	100.36	4,014,308.00	2.21%	Moody's-Aaa	433
313378A43	4,000,000.00	0.83	4,031,921.24	1.07	17,111.11	-17,613.24	S&P-AA+	1.18
FHLB 1.875 1/26/2019-17		2/11/2016	1,516,845.00	100.06	1,500,883.50	0.83%	Moody's-Aaa	25
3130A6ZG5	1,500,000.00	1.49	1,516,845.00	1.85	12,187.50	-15,961.50	S&P-AA+	2.02
FHLB 4.75 6/8/2018		9/14/2016	3,199,770.00	105.12	3,153,735.00	1.76%	Moody's-Aaa	524
3133XRFZ8	3,000,000.00	0.87	3,199,770.00	1.14	9,104.17	-46,035.00	S&P-AA+	1.4
FHLMC 0.75 1/12/2018		12/19/2014	1,973,638.40	99.80	1,995,924.00	1.08%	Moody's-Aaa	377
3137EADN6	2,000,000.00	1.19	1,973,638.40	0.95	7,041.67	22,285.60	S&P-AA+	1.02
FHLMC 1 3/19/2018		8/24/2016	1,754,307.45	99.67	1,744,270.50	0.96%	S&P-AA+	443
313383GH8	1,750,000.00	0.84	1,754,307.45	1.27	583.33	-10,036.95	Moody's-Aaa	1.21
FHLMC 1 3/26/2018		8/24/2016	1,252,915.25	99.71	1,246,402.50	0.69%	S&P-AA+	450
3134G36H8	1,250,000.00	0.85	1,252,915.25	1.24	3,298.61	-6,512.75	Moody's-Aaa	1.23



City of Edmond
Portfolio Holdings by Security Sector
Report Group: Pooled Investments

Date: 12/31/2016

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FHLMC 1 3/8/2017 3137EADC0	3,000,000.00	12/30/2013 0.95	3,004,500.00 3,004,500.00	100.08 0.57	3,002,403.00 9,416.67	1.65% -2,097.00	Moody's-Aaa S&P-AA+	67 0.19
FHLMC 1 7/25/2017 3134G3YY0	5,000,000.00	7/15/2015 0.76	5,023,900.00 5,023,900.00	100.15 0.74	5,007,265.00 21,666.67	2.76% -16,635.00	Moody's-Aaa S&P-AA+	206 0.56
FHLMC 1 7/25/2018 3134G34G2	1,000,000.00	6/29/2016 0.75	1,005,100.00 1,005,100.00	99.77 1.15	997,691.00 4,333.33	0.55% -7,409.00	Moody's-Aaa S&P-AA+	571 1.55
FHLMC 1 9/27/2017 3134G3M31	500,000.00	9/16/2015 0.88	501,175.00 501,175.00	100.15 0.80	500,730.00 1,305.56	0.28% -445.00	Moody's-Aaa S&P-AA+	270 0.74
FHLMC 1.1 10/15/2018 3134G3Q78	2,000,000.00	9/14/2016 0.92	2,007,620.00 2,007,620.00	99.76 1.24	1,995,172.00 4,644.44	1.1% -12,448.00	Moody's-Aaa S&P-AA+	653 1.77
FHLMC 1.22 3/27/2018 3130A4MV1	500,000.00	8/24/2016 0.85	502,903.30 502,903.30	100.06 1.17	500,312.00 1,592.78	0.28% -2,591.30	S&P-AA+ Moody's-Aaa	451 1.23
FHLMC 1.25 5/12/2017 3137EADF3	3,000,000.00	3/2/2016 0.80	3,016,150.41 3,016,150.41	100.22 0.65	3,006,561.00 5,104.17	1.66% -9,589.41	Moody's-Aaa S&P-AA+	132 0.36
FNMA 0 6/1/2017 31359MEL3	2,000,000.00	1/29/2014 1.10	1,928,380.00 1,928,380.00	99.71 0.70	1,994,204.00 0.00	1.06% 65,824.00	Moody's-Aaa S&P-AA+	152 0.42
FNMA 0.75 3/14/2017 3135G0VM2	2,000,000.00	3/2/2016 0.72	2,000,660.00 2,000,660.00	100.02 0.66	2,000,354.00 4,458.33	1.1% -306.00	Moody's-Aaa S&P-AA+	73 0.2
FNMA 1 7/30/2018 3136G1AK5	2,000,000.00	6/29/2016 0.75	2,010,400.00 2,010,400.00	99.72 1.18	1,994,344.00 8,333.33	1.1% -16,056.00	Moody's-Aaa S&P-AA+	576 1.57
FNMA 1.125 10/19/2018 3135G0E58	5,000,000.00	9/30/2015 1.03	5,014,100.00 5,014,100.00	99.88 1.19	4,993,850.00 11,250.00	2.75% -20,250.00	Moody's-Aaa S&P-AA+	657 1.78
FNMA 2.5 9/29/2017 3136FPMH7	1,550,000.00	9/16/2015 0.88	1,600,514.50 1,600,514.50	101.21 0.86	1,568,781.35 9,902.78	0.88% -31,733.15	Moody's-Aaa S&P-AA+	272 0.74
Sub Total US Agency	106,300,000.00	0.90	107,140,979.62	0.97	106,536,997.10	58.85% -603,982.52		346 0.97



City of Edmond
Portfolio Holdings by Security Sector
Report Group: Pooled Investments

Date: 12/31/2016

Description	Face Amount / Shares	Settlement Date YTM @ Cost	Cost Value Book Value	Market Price YTM @ Market	Market Value Accrued Interest	% Portfolio Unre. Gain/Loss	Credit Rating Credit Rating	Days To Call/Maturity Duration To Maturity
CUSIP			182,069,960.84		181,465,978.32	100.00%		297
TOTAL PORTFOLIO	181,228,981.22	0.86	182,069,960.84	0.90	364,386.69	-603,982.52		0.82