



CITY OF EDMOND, OK
MONTHLY INVESTMENT REPORT
 Trustee Investments
 7/31/2016

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	51,997,360.74	51,997,360.74	51,997,360.74	77.78	0.33	1
US Treasury	14,854,000.00	14,823,261.04	14,715,398.23	22.22	20.38	250
Total / Average	66,851,361.74	66,820,622.78	66,712,759.97	100.00	4.79	56



CITY OF EDMOND, OK
MONTHLY INVESTMENT REPORT
 Pooled Investments
 7/31/2016

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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	23,532,646.49	23,532,646.49	23,532,646.49	13.02	17.84	1
Certificate Of Deposit	56,960,412.67	56,960,412.67	56,960,412.67	31.51	0.93	379
US Agency	100,300,000.00	100,730,458.25	100,525,073.47	55.48	0.90	417
Total / Average	180,793,059.16	181,223,517.41	181,018,132.63	100.00	3.11	351



City of Edmond

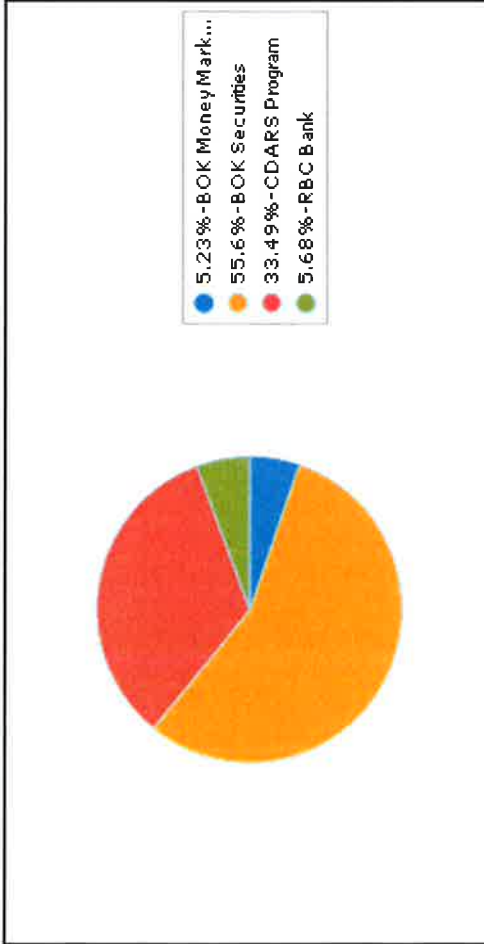
Distribution by Asset Class - Market Value

Report Group: Pooled Investments

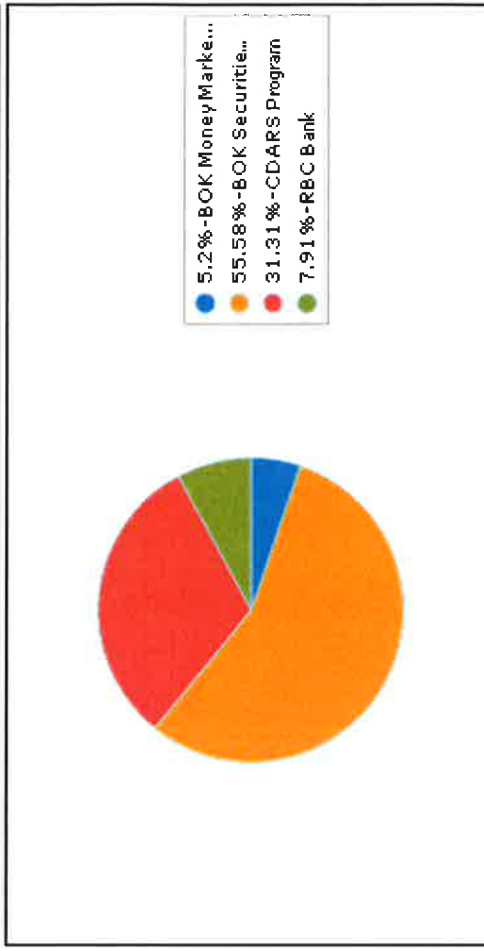
Begin Date: 6/30/2016, End Date: 7/31/2016

Asset Class Allocation				
Asset Class	Market Value 6/30/2016	% of Portfolio 6/30/2016	Market Value 7/31/2016	% of Portfolio 7/31/2016
BOK Money Market	9,482,445.51	5.23	9,416,084.35	5.20
BOK Securities	100,822,538.10	55.60	100,730,458.25	55.58
CDARS Program	60,734,358.56	33.49	56,734,358.56	31.31
RBC Bank	10,303,469.92	5.68	14,342,616.25	7.91
Total / Average	181,342,812.09	100.00	181,223,517.41	100.00

Portfolio Holdings as of 6/30/2016



Portfolio Holdings as of 7/31/2016





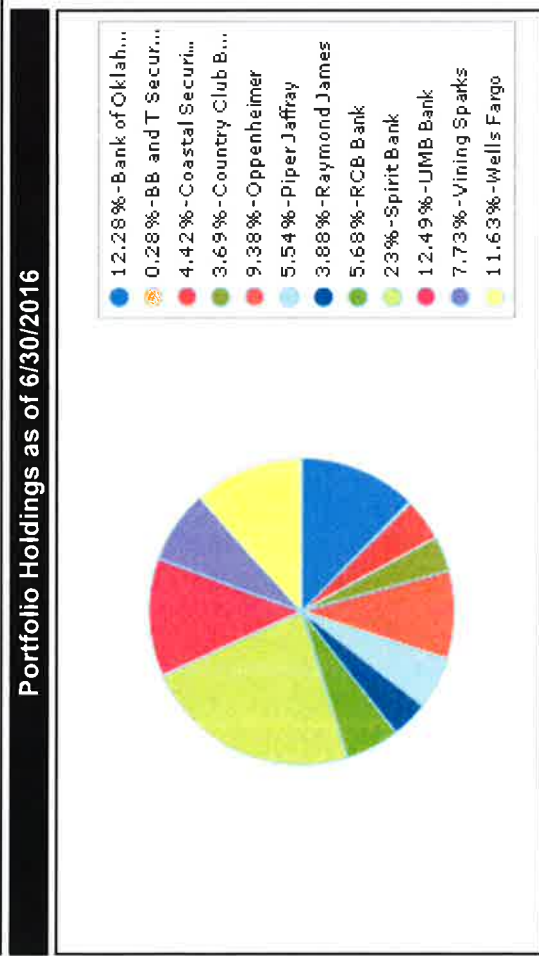
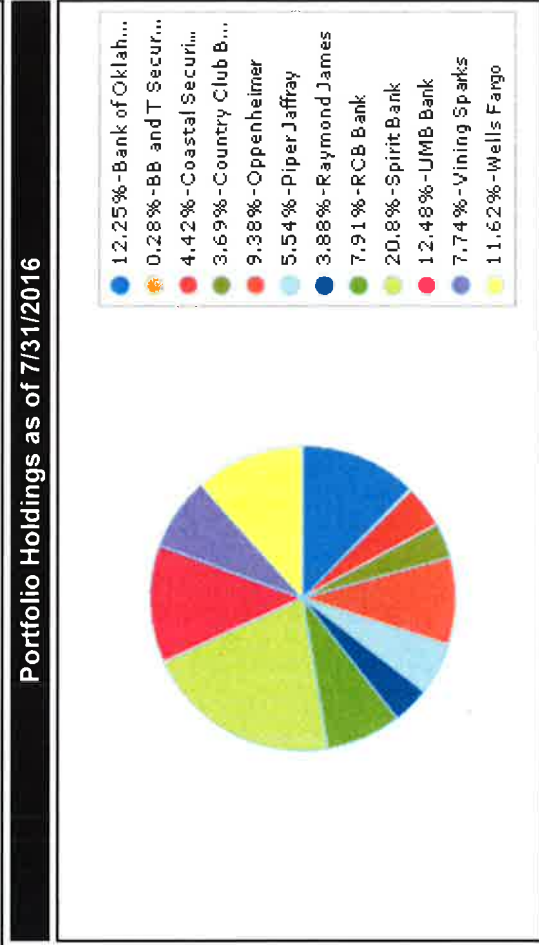
City of Edmond

Distribution by Broker/Dealer - Market Value

Report Group: Pooled Investments

Begin Date: 6/30/2016, End Date: 7/31/2016

Broker/Dealer Allocation			
Broker/Dealer	Market Value 6/30/2016	% of Portfolio 6/30/2016	Market Value 7/31/2016
Bank of Oklahoma	22,277,732.07	12.28	22,207,898.91
BB and T Securities	502,151.00	0.28	501,899.50
Coastal Securities	8,018,013.00	4.42	8,015,973.00
Country Club Bank	6,696,192.35	3.69	6,682,843.50
Oppenheimer	17,004,348.75	9.38	16,999,816.75
Piper Jaffray	10,048,250.00	5.54	10,036,460.00
Raymond James	7,034,792.00	3.88	7,031,157.00
RCB Bank	10,303,469.92	5.68	14,342,616.25
Spirit Bank	41,700,000.00	23.00	37,700,000.00
UMB Bank	22,647,209.50	12.49	22,619,331.50
Vining Sparks	14,025,913.00	7.73	14,018,784.00
Wells Fargo	21,084,740.50	11.63	21,066,737.00
Total / Average	181,342,812.09	100.00	181,223,517.41





City of Edmond

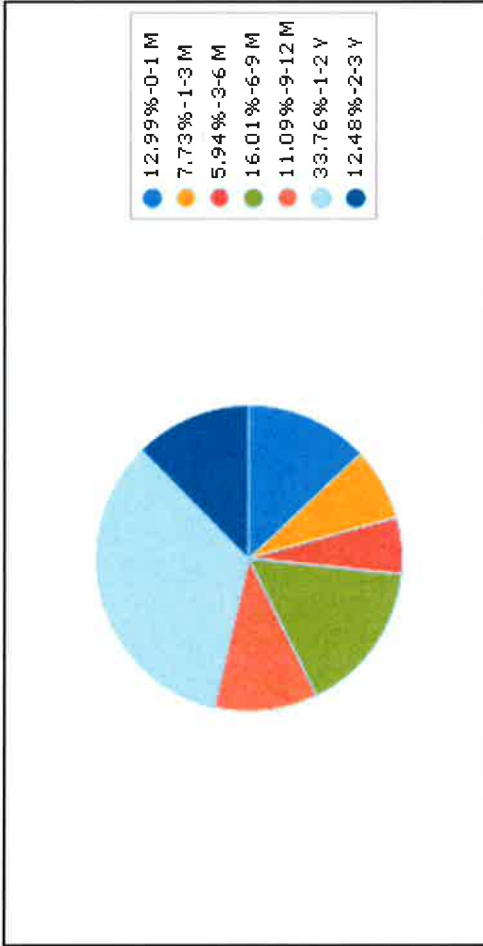
Distribution by Maturity Range - Market Value

Report Group: Pooled Investments

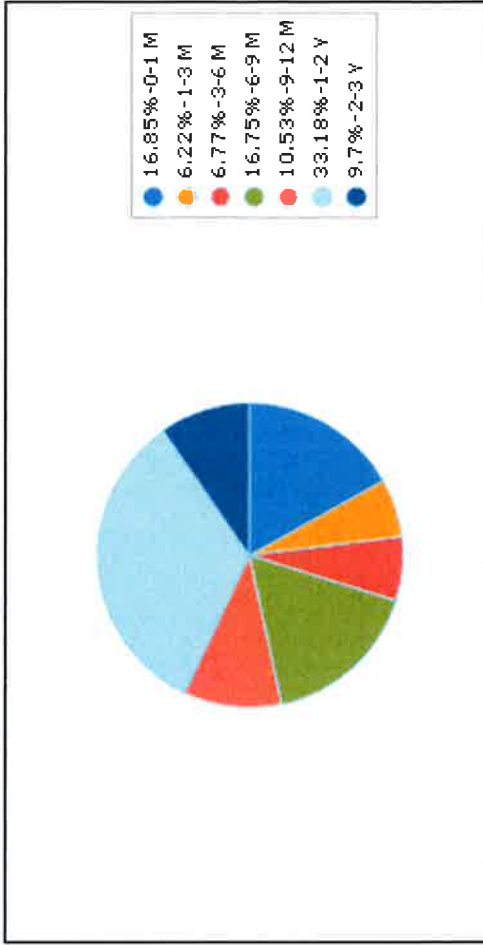
Begin Date: 6/30/2016, End Date: 7/31/2016

Maturity Range	Maturity Range Allocation		% of Portfolio
	Market Value 6/30/2016	Market Value 7/31/2016	
0-1 Month	23,559,861.32	30,532,686.49	16.85
1-3 Months	14,009,853.00	11,276,462.62	6.22
3-6 Months	10,779,382.62	12,274,622.88	6.77
6-9 Months	29,035,013.30	30,354,540.92	16.75
9-12 Months	20,116,544.00	19,075,809.00	10.53
1-2 Years	61,214,363.85	60,122,840.50	33.18
2-3 Years	22,627,794.00	17,586,555.00	9.70
Total / Average	181,342,812.09	181,223,517.41	100.00

Portfolio Holdings as of 6/30/2016



Portfolio Holdings as of 7/31/2016



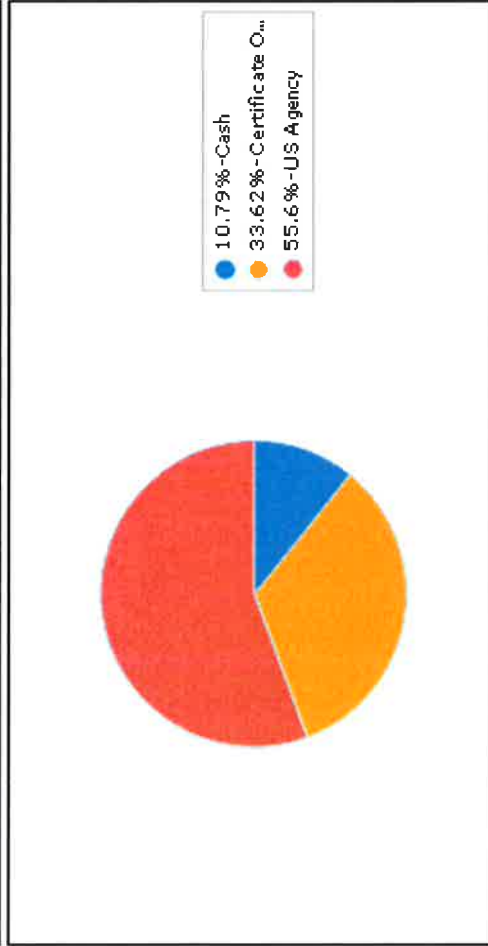


City of Edmond
Distribution by Security Sector - Market Value
Report Group: Pooled Investments

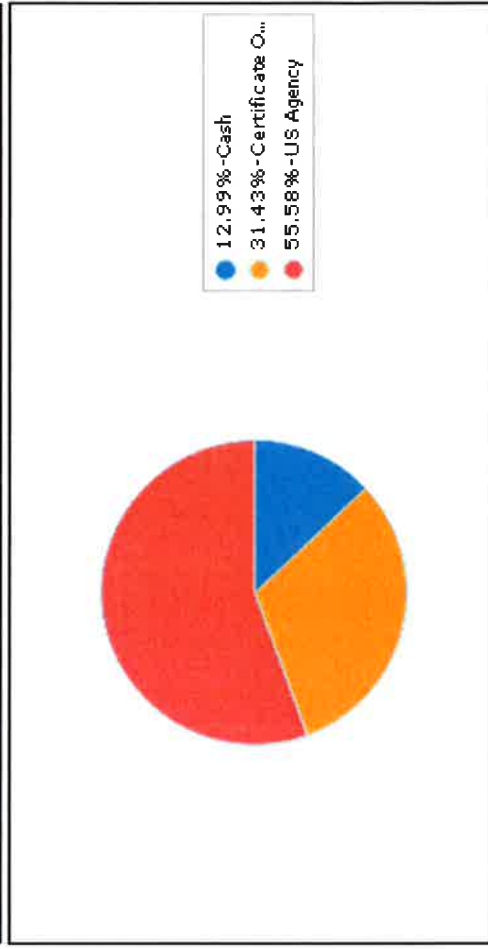
Begin Date: 6/30/2016, End Date: 7/31/2016

Security Sector Allocation				
Security Sector	Market Value 6/30/2016	% of Portfolio 6/30/2016	Market Value 7/31/2016	% of Portfolio 7/31/2016
Cash	19,559,861.32	10.79	23,532,646.49	12.99
Certificate Of Deposit	60,960,412.67	33.62	56,960,412.67	31.43
US Agency	100,822,538.10	55.60	100,730,458.25	55.58
Total / Average	181,342,812.09	100.00	181,223,517.41	100.00

Portfolio Holdings as of 6/30/2016



Portfolio Holdings as of 7/31/2016





City of Edmond

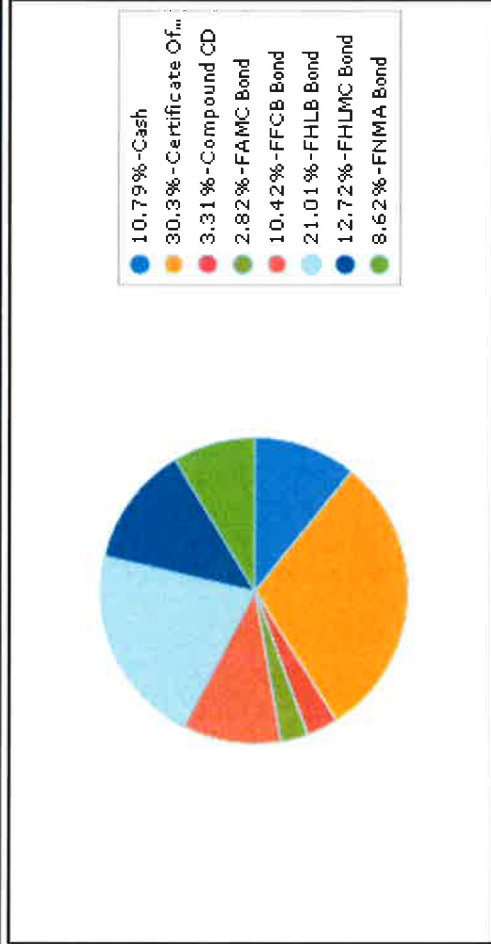
Distribution by Security Type - Market Value

Report Group: Pooled Investments

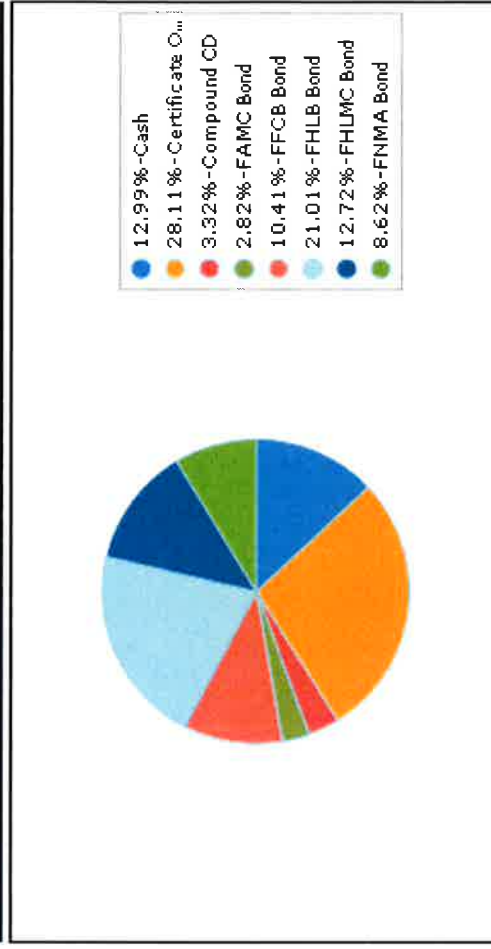
Begin Date: 6/30/2016, End Date: 7/31/2016

Security Type	Security Type Allocation		Market Value 7/31/2016	% of Portfolio 7/31/2016
	Market Value 6/30/2016	% of Portfolio 6/30/2016		
Cash	19,559,861.32	10.79	23,532,646.49	12.99
Certificate Of Deposit	54,950,000.00	30.30	50,950,000.00	28.11
Compound CD	6,010,412.67	3.31	6,010,412.67	3.32
FAMC Bond	5,119,095.00	2.82	5,106,328.00	2.82
FFCB Bond	18,888,652.75	10.42	18,868,258.75	10.41
FHLB Bond	38,104,476.50	21.01	38,077,204.00	21.01
FHLMC Bond	23,072,316.50	12.72	23,059,001.00	12.72
FNMA Bond	15,637,997.35	8.62	15,619,666.50	8.62
Total / Average	181,342,812.09	100.00	181,223,517.41	100.00

Portfolio Holdings as of 6/30/2016



Portfolio Holdings as of 7/31/2016



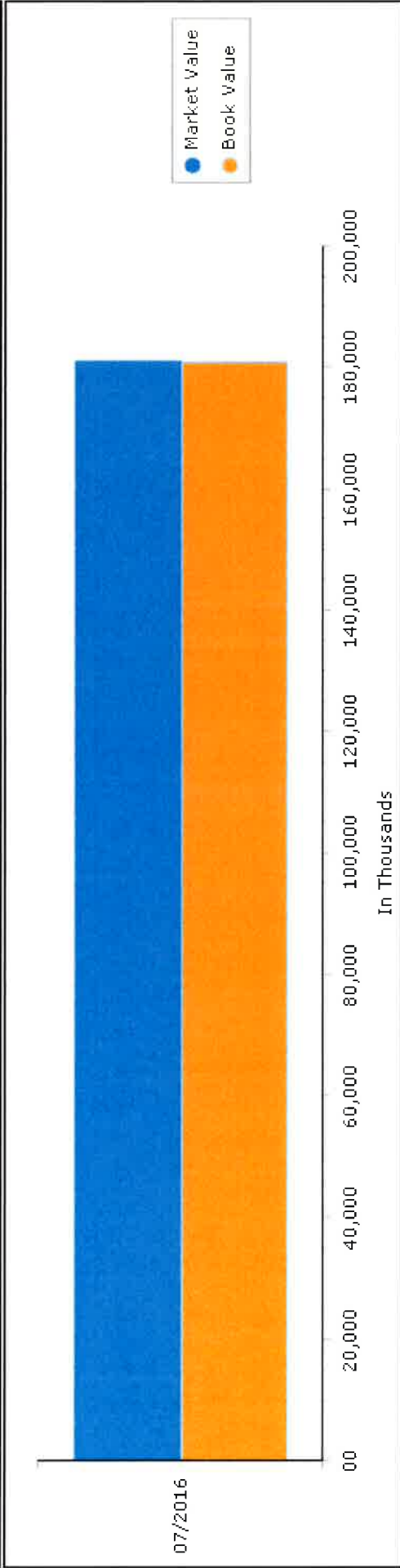


City of Edmond
Portfolio Summary by Month
Report Group: Pooled Investments

Begin Date: 7/31/2016, End Date: 7/31/2016

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
7/31/2016	181,223,517.41	181,018,132.63	205,384.78	3.11	3.00	0.97	351
Total / Average	181,223,517.41	181,018,132.63	205,384.78	3.11	3.00	0.97	351

Market Value / Book Value Comparison





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

Date: 7/31/2016

Description CUSIP	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
Cash								
Bank of Oklahoma - Operating Cash								
MM6459	9,416,084.35	8/3/2006 0.31	9,416,084.35 9,416,084.35	100.00 0.31	9,416,084.35	5.2% 0.00	NR NR	1 0
RCB Escrow Account Cash								
MM9040	3,836,362.58	7/1/2016 100.00	3,836,362.58 3,836,362.58	100.00 100.00	3,836,362.58	2.12% 0.00	NR NR	1 0
RCB Escrow Cash								
MM1836	303,049.40	7/1/2016 100.00	303,049.40 303,049.40	100.00 100.00	303,049.40	0.17% 0.00	NR NR	1 0
RCB Reserve Account Cash								
MM0071	9,977,150.16	7/24/2014 0.30	9,977,150.16 9,977,150.16	100.00 0.30	9,977,150.16	5.51% 0.00	NR NR	1 0
Sub Total Cash	23,532,646.49	17.84	23,532,646.49	17.84	23,532,646.49	13% 0.00		1 0
Certificate Of Deposit								
CD RCB 0.95 1/28/2017								
300068692C	226,054.11	1/28/2014 0.95	226,054.11 226,054.11	100.00 0.95	226,054.11 17.65	0.12% 0.00	NR NR	181 0.49
CDARS Bank of Oklahoma 0.87 2/9/2017								
1018758551	3,503,213.81	2/11/2016 0.67	3,503,213.81 3,503,213.81	100.00 0.67	3,503,213.81 1,993.99	1.94% 0.00	NR NR	193 0.53
CDARS Bank of Oklahoma 0.87 10/20/2016								
1015935436	1,268,458.62	10/24/2013 0.87	1,268,458.62 1,268,458.62	100.00 0.87	1,268,458.62 937.63	0.7% 0.00	NR NR	81 0.22
CDARS Bank of Oklahoma 0.89 1/26/2017								
1016273917	1,012,686.13	1/30/2014 0.89	1,012,686.13 1,012,686.13	100.00 0.89	1,012,686.13 765.77	0.56% 0.00	NR NR	179 0.49
CDARS Bank of Oklahoma 0.99 11/16/2017								
1018481274	3,000,000.00	11/19/2015 0.99	3,000,000.00 3,000,000.00	100.00 0.99	3,000,000.00 2,523.47	1.66% 0.00	NR NR	473 1.29
CDARS Oppenheimer 1.14 1/25/2018								
1017501883	1,250,000.00	1/29/2015 1.14	1,250,000.00 1,250,000.00	100.00 1.14	1,250,000.00 1,210.85	0.69% 0.00	NR NR	543 1.48
CDARS Oppenheimer 0.68 8/14/2016								
1016920823	2,000,000.00	8/7/2014 0.68	2,000,000.00 2,000,000.00	100.00 0.68	2,000,000.00 1,155.38	1.1% 0.00	NR NR	4 0.01



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

Date: 7/31/2016

Description CUSIP	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
CDARS Oppenheimer 0.75 3/23/2017	4,000,000.00	3/24/2016	4,000,000.00	100.00	4,000,000.00	2.21%	NR	235
1018899287		0.75	4,000,000.00	0.75	10,699.13	0.00	NR	0.64
CDARS Oppenheimer 1.25 9/27/2018	3,000,000.00	10/1/2015	3,000,000.00	100.00	3,000,000.00	1.66%	NR	788
1018317938		1.25	3,000,000.00	1.25	3,186.61	0.00	NR	2.13
CDARS Spirit Bank 0.55 9/15/2016	4,000,000.00	9/16/2015	4,000,000.00	100.00	4,000,000.00	2.21%	NR	46
1018288619		0.55	4,000,000.00	0.55	19,333.47	0.00	NR	0.13
CDARS Spirit Bank 0.65 11/25/2016	3,000,000.00	11/27/2015	3,000,000.00	100.00	3,000,000.00	1.66%	NR	117
1018504436		0.65	3,000,000.00	0.65	13,278.33	0.00	NR	0.32
CDARS Spirit Bank 0.68 11/17/2016	2,500,000.00	11/20/2014	2,500,000.00	100.00	2,500,000.00	1.38%	NR	109
1017274046		0.68	2,500,000.00	0.68	1,444.23	0.00	NR	0.3
CDARS Spirit Bank 0.75 4/6/2017	4,000,000.00	4/7/2016	4,000,000.00	100.00	4,000,000.00	2.21%	NR	249
1018942727		0.75	4,000,000.00	0.75	9,545.55	0.00	None	0.68
CDARS Spirit Bank 0.86 6/15/2017	3,000,000.00	6/18/2015	3,000,000.00	100.00	3,000,000.00	1.66%	NR	319
1017966401		0.86	3,000,000.00	0.86	2,192.04	0.00	NR	0.87
CDARS Spirit Bank 0.9 8/17/2017	2,500,000.00	8/20/2015	2,500,000.00	100.00	2,500,000.00	1.38%	NR	382
1018176773		0.90	2,500,000.00	0.90	1,911.70	0.00	NR	1.04
CDARS Spirit Bank 1.13 10/19/2017	1,700,000.00	10/22/2014	1,700,000.00	100.00	1,700,000.00	0.94%	NR	445
1017182648		1.13	1,700,000.00	1.13	1,632.30	0.00	NR	1.21
CDARS Spirit Bank 1.13 4/5/2018	2,000,000.00	4/9/2015	2,000,000.00	100.00	2,000,000.00	1.1%	NR	613
1017716324		1.13	2,000,000.00	1.13	1,920.35	0.00	NR	1.67
CDARS Spirit Bank 1.17 3/8/2018	4,000,000.00	6/9/2016	4,000,000.00	100.00	4,000,000.00	2.21%	NR	585
1019142856		1.17	4,000,000.00	1.17	6,801.33	0.00	None	1.9
CDARS Spirit Bank 1.2 3/22/2018	5,000,000.00	6/23/2016	5,000,000.00	100.00	5,000,000.00	2.76%	NR	599
1019189283		1.20	5,000,000.00	1.20	6,415.02	0.00	None	1.9
CDARS Spirit Bank 1.2 6/21/2018	6,000,000.00	6/23/2016	6,000,000.00	100.00	6,000,000.00	3.31%	NR	690
1019189313		1.20	6,000,000.00	1.20	7,698.03	0.00	None	1.9



City of Edmond

Portfolio Holdings by Security Sector

Report Group: Pooled Investments

Date: 7/31/2016

Description CUSIP	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
Sub Total Certificate Of Deposit	56,960,412.67	0.93	56,960,412.67	0.93	56,960,412.67	31.46%		379 1.08
US Agency								
FAMC 1.04 12/18/2017		12/19/2014	1,991,020.00	100.37	2,007,430.00	1.1%	Moody's-Aaa	505
31315PWZ1	2,000,000.00	1.19	1,995,858.54	0.77	2,484.44	11,571.46	S&P-AA+	1.37
FAMC 5.125 4/19/2017		4/29/2014	3,360,030.00	103.30	3,098,898.00	1.71%	Moody's-Aaa	262
30769QAA8	3,000,000.00	1.02	3,086,858.07	0.51	43,562.50	12,039.93	S&P-AA+	0.7
FFCB 0.83 1/23/2017		1/31/2014	2,752,420.00	100.13	2,753,456.75	1.52%	Moody's-Aaa	176
3133EDE24	2,750,000.00	0.80	2,750,391.47	0.57	507.22	3,065.28	S&P-AA+	0.48
FFCB 0.35 4/27/2018		4/27/2016	3,993,763.24	100.19	4,007,456.00	2.21%	S&P-AA+	635
3133EF5C7	4,000,000.00	0.93	3,994,574.87	0.74	8,877.78	12,881.13	Moody's-Aaa	1.73
FFCB 1.2 8/14/2017		8/19/2015	2,013,638.00	100.54	2,010,722.00	1.11%	Moody's-Aaa	379
3133ECXG4	2,000,000.00	0.85	2,007,119.56	0.88	11,133.33	3,602.44	S&P-AA+	1.03
FFCB 1.28 9/6/2018-16		9/1/2015	4,000,000.00	100.04	4,001,792.00	2.21%	Moody's-Aaa	37
3133EFAZ0	4,000,000.00	1.28	4,000,000.00	1.26	20,622.22	1,792.00	S&P-AA+	2.07
FFCB 1.29 11/19/2018		11/19/2015	3,999,600.00	100.99	4,039,568.00	2.21%	Moody's-Aaa	841
3133EFPJ0	4,000,000.00	1.29	3,999,693.07	0.86	10,320.00	39,874.93	S&P-AA+	2.27
FFCB 2.125 12/6/2016		4/29/2014	1,034,846.87	100.59	1,005,918.00	0.56%	Moody's-Aaa	128
31331J4K6	1,000,000.00	0.77	1,004,685.29	0.42	3,246.53	1,232.71	S&P-AA+	0.35
FFCB 5.55 8/1/2017		7/15/2015	1,096,791.71	104.93	1,049,346.00	0.58%	Moody's-Aaa	366
31331XS52	1,000,000.00	0.77	1,047,360.65	0.59	27,750.00	1,985.35	S&P-AA+	0.96
FHLB 0.375 8/4/2016		8/12/2015	4,997,197.42	100.00	5,000,040.00	2.76%	Moody's-Aaa	4
3130A66Q5	5,000,000.00	0.43	4,999,968.69	0.28	9,218.75	71.31	S&P-AA+	0.01
FHLB 0.625 5/30/2017		10/14/2015	5,003,250.00	100.02	5,001,165.00	2.76%	Moody's-Aaa	303
3130A5EP0	5,000,000.00	0.59	5,001,657.83	0.60	5,208.33	-492.83	S&P-AA+	0.83



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

Date: 7/31/2016

Description CUSIP	Face Amount/ Shares	Settlement Date		Cost Value Book Value	Market Price		Market Value Accrued Interest	% Portfolio		Credit Rating	Days To Call/Maturity Duration To Maturity
		YTM @ Cost	YTM @ Cost		YTM @ Market	YTM @ Market		Unre. Gain/Loss	Credit Rating		
FHLB 0.72 3/6/2017	1,000,000.00	3/25/2015	0.68	1,000,694.59	100.09	1,000,874.00	1,000,874.00	0.55%	Moody's-Aaa	218	
3130A4K27				1,000,212.67	0.57	2,900.00	2,900.00	661.33	S&P-AA+	0.6	
FHLB 0.75 3/2/2017	6,000,000.00	3/2/2015	0.71	6,004,638.00	100.12	6,007,206.00	6,007,206.00	3.32%	Moody's-Aaa	214	
3130A4FR8				6,001,357.77	0.54	18,625.00	18,625.00	5,848.23	S&P-AA+	0.58	
FHLB 0.75 9/8/2017	4,000,000.00	8/27/2015	0.78	3,997,708.00	100.09	4,003,724.00	4,003,724.00	2.21%	Moody's-Aaa	404	
313380EC7				3,998,753.74	0.67	11,916.67	11,916.67	4,970.26	S&P-AA+	1.1	
FHLB 0.82 7/6/2018	2,000,000.00	6/29/2016	0.73	2,003,600.00	99.99	1,999,762.00	1,999,762.00	1.11%	Moody's-Aaa	705	
3130A8KR3				2,003,443.69	0.83	1,731.11	1,731.11	-3,681.69	S&P-AA+	1.92	
FHLB 0.85 8/28/2017	1,000,000.00	8/19/2015	0.84	1,000,200.00	100.17	1,001,723.00	1,001,723.00	0.55%	Moody's-Aaa	393	
3130A5MLO				1,000,106.22	0.69	3,612.50	3,612.50	1,616.78	S&P-AA+	1.07	
FHLB 0.875 3/10/2017	3,500,000.00	2/11/2015	0.78	3,506,615.00	100.21	3,507,266.00	3,507,266.00	1.93%	Moody's-Aaa	222	
3133782N0				3,501,937.37	0.53	11,994.79	11,994.79	5,328.63	S&P-AA+	0.61	
FHLB 1 9/27/2017	1,000,000.00	9/16/2015	0.88	1,002,329.93	100.42	1,004,228.00	1,004,228.00	0.55%	Moody's-Aaa	423	
313383JB8				1,001,328.25	0.63	944.44	944.44	2,899.75	S&P-AA+	1.15	
FHLB 1.15 6/22/2018	5,000,000.00	6/22/2015	1.17	4,996,700.00	100.72	5,036,120.00	5,036,120.00	2.76%	Moody's-Aaa	691	
3130A5QAO				4,997,919.43	0.77	6,229.17	6,229.17	38,200.57	S&P-AA+	1.87	
FHLB 1.875 1/26/2019-17	1,500,000.00	2/11/2016	1.49	1,516,845.00	100.66	1,509,900.00	1,509,900.00	0.84%	Moody's-Aaa	178	
3130A6ZG5				1,514,177.88	1.60	468.75	468.75	-4,277.88	S&P-AA+	2.44	
FHLB 2 9/9/2016	3,000,000.00	10/30/2014	0.51	3,082,794.00	100.17	3,005,196.00	3,005,196.00	1.66%	Moody's-Aaa	40	
313370TW8				3,004,870.24	0.36	23,666.67	23,666.67	325.76	S&P-AA+	0.11	
FHLMC 0.75 1/12/2018	2,000,000.00	12/19/2014	1.19	1,973,638.40	100.04	2,000,740.00	2,000,740.00	1.1%	Moody's-Aaa	530	
3137EADN6				1,987,525.31	0.72	791.67	791.67	13,214.69	S&P-AA+	1.44	
FHLMC 0.8 12/30/2016	1,000,000.00	12/30/2013	0.80	1,000,000.00	100.13	1,001,281.00	1,001,281.00	0.55%	Moody's-Aaa	152	
3134G4S90				1,000,000.00	0.49	666.67	666.67	1,281.00	S&P-AA+	0.42	
FHLMC 0.8 12/30/2016	1,000,000.00	12/30/2013	0.80	1,000,000.00	100.13	1,001,281.00	1,001,281.00	0.55%	Moody's-Aaa	152	
3134G4S90				1,000,000.00	0.49	666.67	666.67	1,281.00	S&P-AA+	0.42	



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

Date: 7/31/2016

Description CUSIP	Face Amount / Shares	Settlement Date		Cost Value Book Value	Market Price		Market Value		% Portfolio		Credit Rating		Days To Call/Maturity Duration To Maturity
		YTM @ Cost	YTM @ Cost		YTM @ Market	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Unre. Gain/Loss	Credit Rating	Credit Rating		
FHLMC 0.875 10/14/2016 3137EADS5	3,000,000.00	3/25/2014	0.77	3,007,635.00	100.09	3,002,808.00	1.66%	3,002,808.00	1.66%	2,194.91	Moody's-Aaa	Moody's-Aaa	75
FHLMC 1 3/8/2017 3137EADC0	3,000,000.00	12/30/2013	0.95	3,004,500.00	100.28	3,008,505.00	1.66%	3,008,505.00	1.66%	7,654.48	Moody's-Aaa	Moody's-Aaa	220
FHLMC 1 7/25/2017 3134G3YY0	5,000,000.00	7/15/2015	0.76	5,023,900.00	100.41	5,020,435.00	2.77%	5,020,435.00	2.77%	8,855.92	Moody's-Aaa	Moody's-Aaa	359
FHLMC 1 7/25/2018 3134G34G2	1,000,000.00	6/29/2016	0.75	1,004,884.13	100.37	1,003,749.00	0.56%	1,003,749.00	0.56%	166.67	Moody's-Aaa	Moody's-Aaa	724
FHLMC 1 9/27/2017 3134G3M31	500,000.00	9/16/2015	0.88	501,175.00	100.38	501,899.50	0.28%	501,899.50	0.28%	1,229.66	Moody's-Aaa	Moody's-Aaa	423
FHLMC 1.25 5/12/2017 3137EADF3	3,000,000.00	3/2/2016	0.80	3,016,150.41	100.53	3,015,933.00	1.66%	3,015,933.00	1.66%	5,375.97	Moody's-Aaa	Moody's-Aaa	285
FHLMC 1.5 2/22/2018-16 3134G8KP3	3,500,000.00	2/22/2016	1.28	3,515,527.64	100.07	3,502,369.50	1.94%	3,502,369.50	1.94%	-9,759.48	Moody's-Aaa	Moody's-Aaa	22
FNMA 0 6/1/2017 31359MEL3	2,000,000.00	1/29/2014	1.10	1,928,380.00	99.45	1,988,930.00	1.09%	1,988,930.00	1.09%	6,849.69	Moody's-Aaa	Moody's-Aaa	305
FNMA 0.75 3/14/2017 3135G0VM2	2,000,000.00	3/2/2016	0.72	2,000,660.00	100.13	2,002,524.00	1.11%	2,002,524.00	1.11%	5,708.33	Moody's-Aaa	Moody's-Aaa	226
FNMA 1 7/30/2018 3136G1AK5	2,000,000.00	6/29/2016	0.75	2,010,400.00	100.48	2,009,654.00	1.11%	2,009,654.00	1.11%	-746.00	Moody's-Aaa	Moody's-Aaa	729
FNMA 1.125 10/19/2018 3135G0E58	5,000,000.00	9/30/2015	1.03	5,014,100.00	100.71	5,035,295.00	2.77%	5,035,295.00	2.77%	25,051.95	Moody's-Aaa	Moody's-Aaa	810
FNMA 1.35 2/22/2018-16 3136G23S4	3,000,000.00	8/22/2014	1.31	3,004,518.00	100.05	3,001,473.00	1.66%	3,001,473.00	1.66%	-542.45	Moody's-Aaa	Moody's-Aaa	22
FNMA 2.5 9/29/2017 3136FPMH7	1,550,000.00	9/16/2015	0.88	1,600,514.50	102.05	1,581,790.50	0.87%	1,581,790.50	0.87%	2,934.77	Moody's-Aaa	Moody's-Aaa	425



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

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Description CUSIP	Face Amount / Shares	Settlement Date		Cost Value		Market Price		Market Value		Unre. Gain/Loss	% Portfolio	Credit Rating	Days To Call/Maturity
		YTM @ Cost	YTM @ Market	Book Value	YTM @ Market	Accrued Interest	Credit Rating	Duration To Maturity					
Sub Total US Agency	100,300,000.00	0.90		100,960,880.71	0.70	100,730,458.25		55.55%	342				
				100,525,073.47		333,668.12		205,384.78	1,13				
TOTAL PORTFOLIO	180,793,059.16	3.11		181,453,939.87	3.00	181,223,517.41		100.00%	309				
				181,018,132.63		428,330.95		205,384.78	0.97				