



CITY OF EDMOND, OK
MONTHLY INVESTMENT REPORT
Pooled Investments
08-31-2017



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.

Asset Class	Face Amount/Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Days To Maturity
Bank of Oklahoma - Money Market	38,503,364.92	38,503,364.92	38,503,364.92	18.76	1.12	1
Bank of Oklahoma - Securities	104,550,000.00	104,646,649.05	104,970,175.95	50.94	1.12	389
CDARS Program	36,950,000.00	36,950,000.00	36,950,000.00	18.00	1.20	217
Certificate of Deposit - Bank	15,000,000.00	15,000,000.00	15,000,000.00	7.31	1.41	512
RCB Bank	10,231,962.60	10,231,962.60	10,231,962.60	4.99	0.27	20
Total / Average	205,235,327.52	205,331,976.57	205,655,503.47	100.00	1.11	276



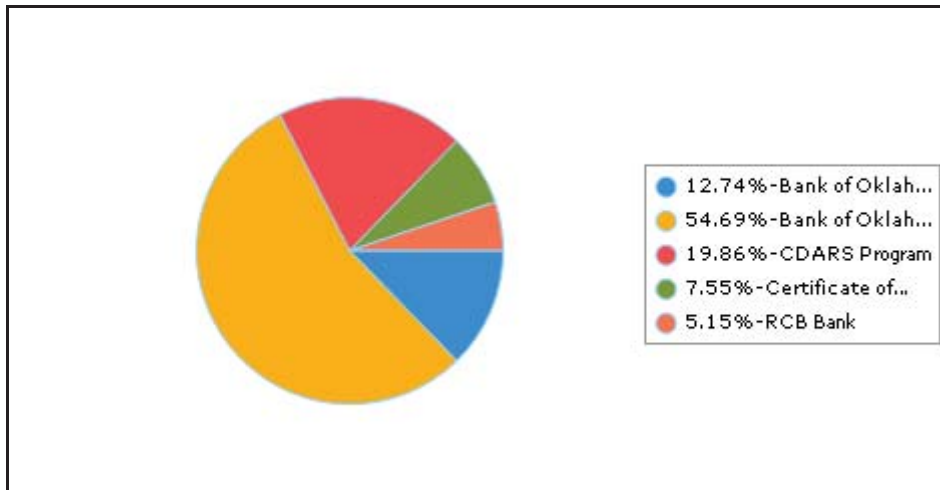
City of Edmond
Distribution by Asset Class - Market Value
Report Group: Pooled Investments

Begin Date: 7/31/2017, End Date: 8/31/2017

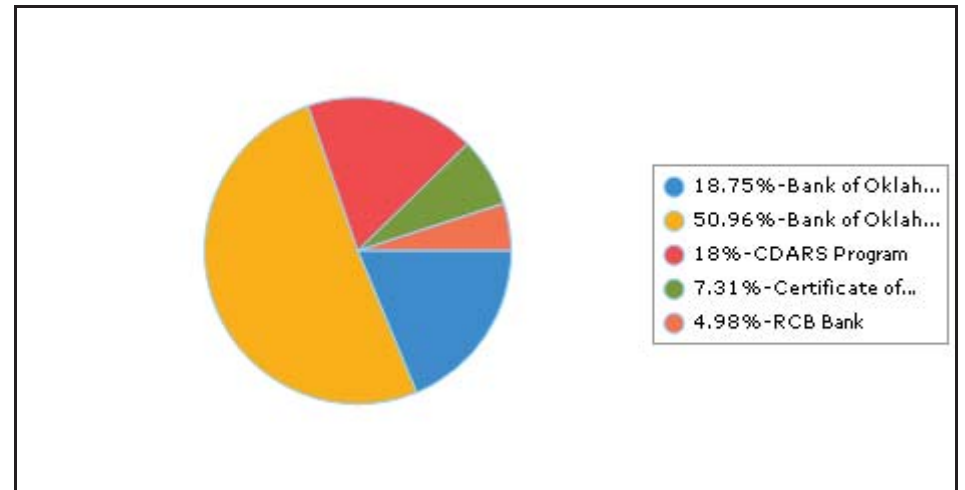
Asset Class Allocation

Asset Class	Market Value 7/31/2017	% of Portfolio 7/31/2017	Market Value 8/31/2017	% of Portfolio 8/31/2017
Bank of Oklahoma - Money Market	25,311,030.86	12.74	38,503,364.92	18.75
Bank of Oklahoma - Securities	108,628,193.85	54.69	104,646,649.05	50.96
CDARS Program	39,450,000.00	19.86	36,950,000.00	18.00
Certificate of Deposit - Bank	15,000,000.00	7.55	15,000,000.00	7.31
RCB Bank	10,229,880.98	5.15	10,231,962.60	4.98
Total / Average	198,619,105.69	100.00	205,331,976.57	100.00

Portfolio Holdings as of 7/31/2017



Portfolio Holdings as of 8/31/2017





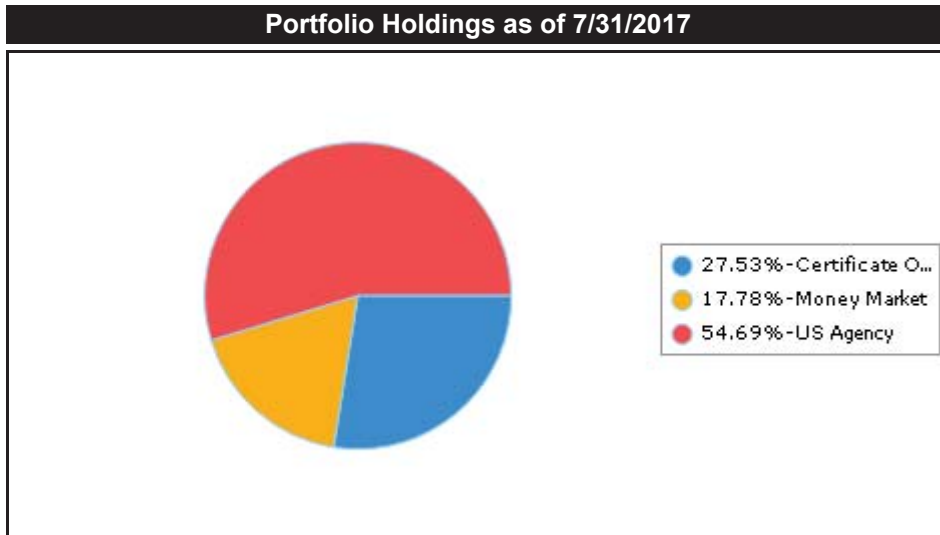
City of Edmond
Distribution by Security Sector - Market Value
Report Group: Pooled Investments

Begin Date: 7/31/2017, End Date: 8/31/2017

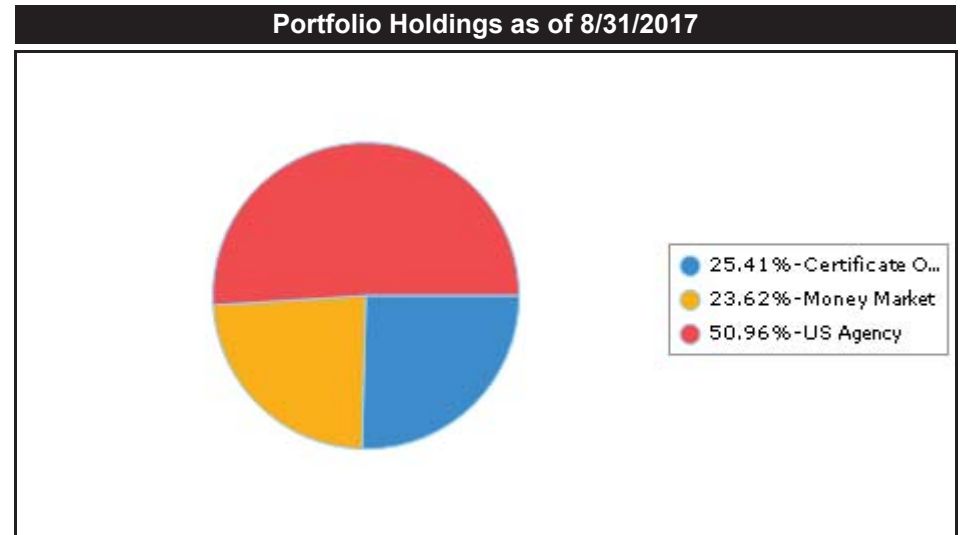
Security Sector Allocation

Security Sector	Market Value 7/31/2017	% of Portfolio 7/31/2017	Market Value 8/31/2017	% of Portfolio 8/31/2017
Certificate Of Deposit	54,676,054.11	27.53	52,176,054.11	25.41
Money Market	35,314,857.73	17.78	48,509,273.41	23.62
US Agency	108,628,193.85	54.69	104,646,649.05	50.96
Total / Average	198,619,105.69	100.00	205,331,976.57	100.00

Portfolio Holdings as of 7/31/2017



Portfolio Holdings as of 8/31/2017





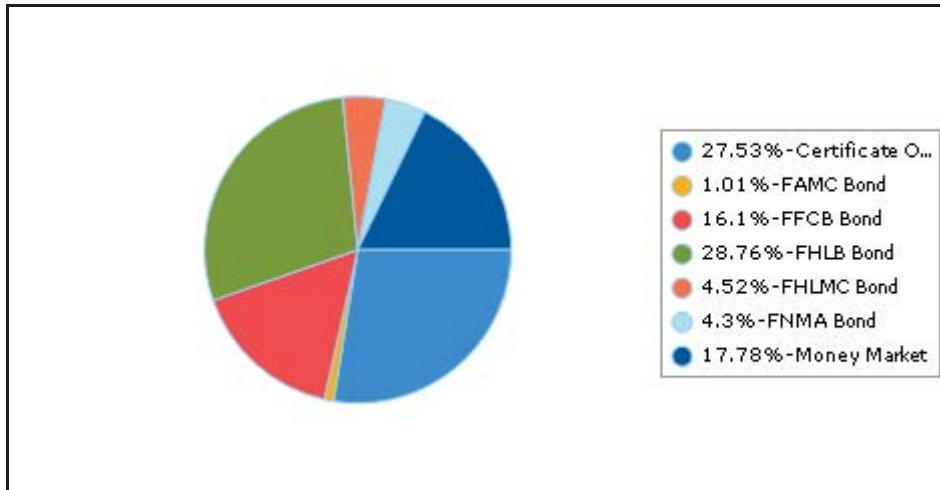
City of Edmond
Distribution by Security Type - Market Value
Report Group: Pooled Investments

Begin Date: 7/31/2017, End Date: 8/31/2017

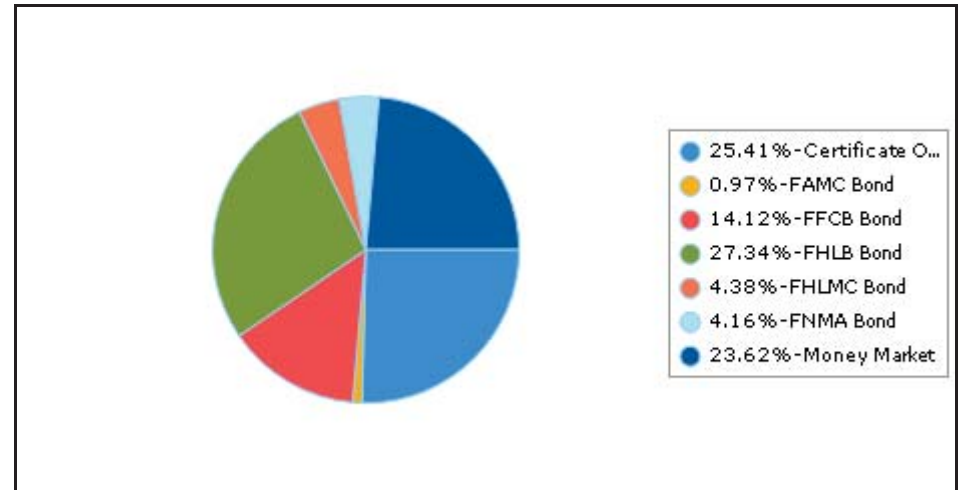
Security Type Allocation

Security Type	Market Value 7/31/2017	% of Portfolio 7/31/2017	Market Value 8/31/2017	% of Portfolio 8/31/2017
Certificate Of Deposit	54,676,054.11	27.53	52,176,054.11	25.41
FAMC Bond	2,000,258.00	1.01	2,000,806.00	0.97
FFCB Bond	31,979,391.00	16.10	28,991,602.00	14.12
FHLB Bond	57,128,588.00	28.76	56,128,391.00	27.34
FHLMC Bond	8,982,991.00	4.52	8,987,313.00	4.38
FNMA Bond	8,536,965.85	4.30	8,538,537.05	4.16
Money Market	35,314,857.73	17.78	48,509,273.41	23.62
Total / Average	198,619,105.69	100.00	205,331,976.57	100.00

Portfolio Holdings as of 7/31/2017



Portfolio Holdings as of 8/31/2017



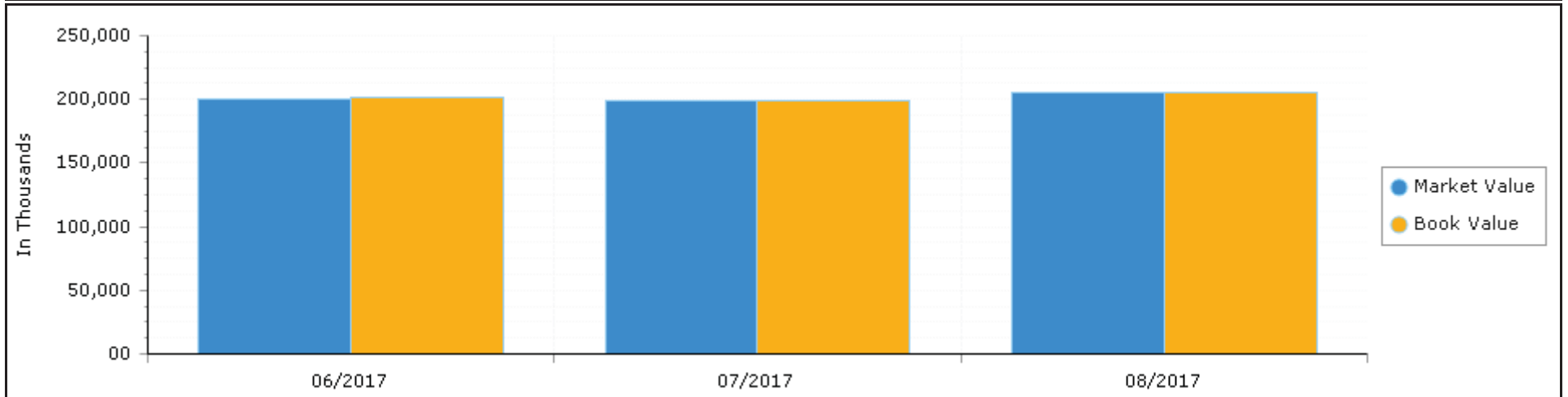


City of Edmond Portfolio Summary by Month Report Group: Pooled Investments

Begin Date: 6/30/2017, End Date: 8/31/2017

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
6/30/2017	200,698,282.28	201,231,257.04	-532,974.76	1.05	1.18	0.82	301
7/31/2017	198,619,105.69	199,071,717.50	-452,611.81	1.09	1.18	0.82	307
8/31/2017	205,331,976.57	205,655,503.47	-323,526.90	1.11	1.18	0.74	276
Total / Average	201,549,788.18	201,986,159.34	-436,371.16	1.09	1.18	0.79	294

Market Value / Book Value Comparison





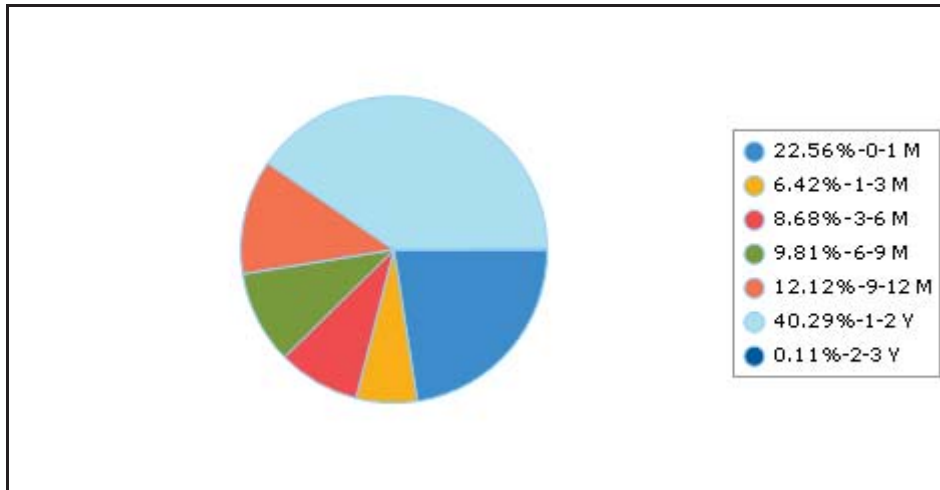
City of Edmond Distribution by Maturity Range - Market Value Report Group: Pooled Investments

Begin Date: 7/31/2017, End Date: 8/31/2017

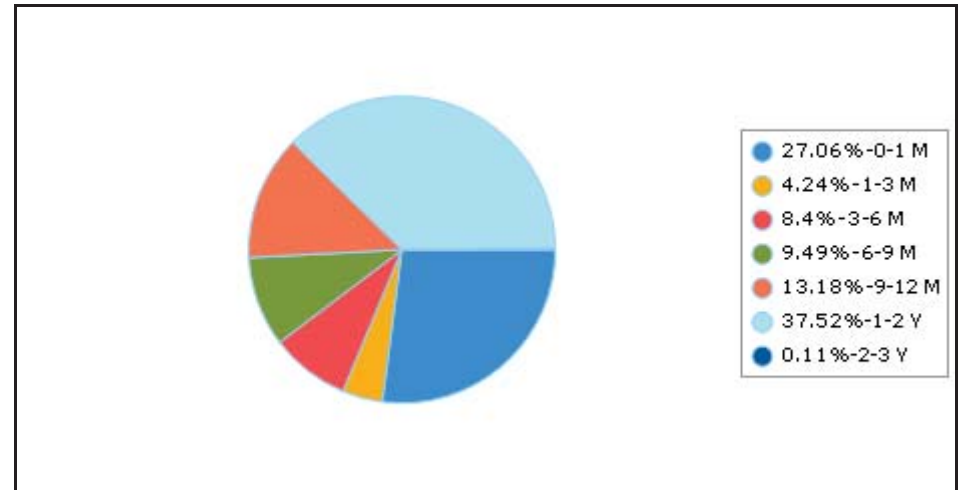
Maturity Range Allocation

Maturity Range	Market Value 7/31/2017	% of Portfolio 7/31/2017	Market Value 8/31/2017	% of Portfolio 8/31/2017
0-1 Month	44,814,825.73	22.56	55,561,195.96	27.06
1-3 Months	12,748,364.35	6.42	8,698,104.00	4.24
3-6 Months	17,246,524.00	8.68	17,248,316.00	8.40
6-9 Months	19,483,342.50	9.81	19,489,877.50	9.49
9-12 Months	24,069,014.00	12.12	27,063,946.00	13.18
1-2 Years	80,030,981.00	40.29	77,044,483.00	37.52
2-3 Years	226,054.11	0.11	226,054.11	0.11
Total / Average	198,619,105.69	100.00	205,331,976.57	100.00

Portfolio Holdings as of 7/31/2017



Portfolio Holdings as of 8/31/2017





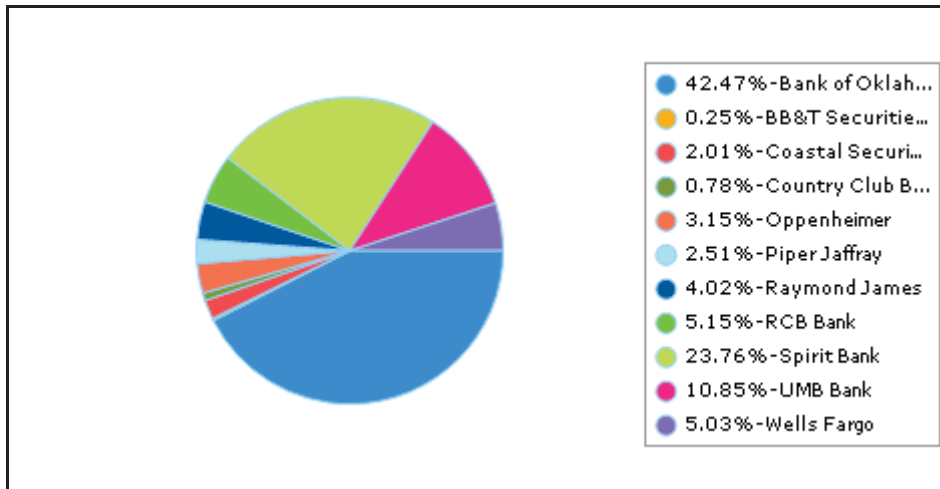
City of Edmond Distribution by Broker/Dealer - Market Value Report Group: Pooled Investments

Begin Date: 7/31/2017, End Date: 8/31/2017

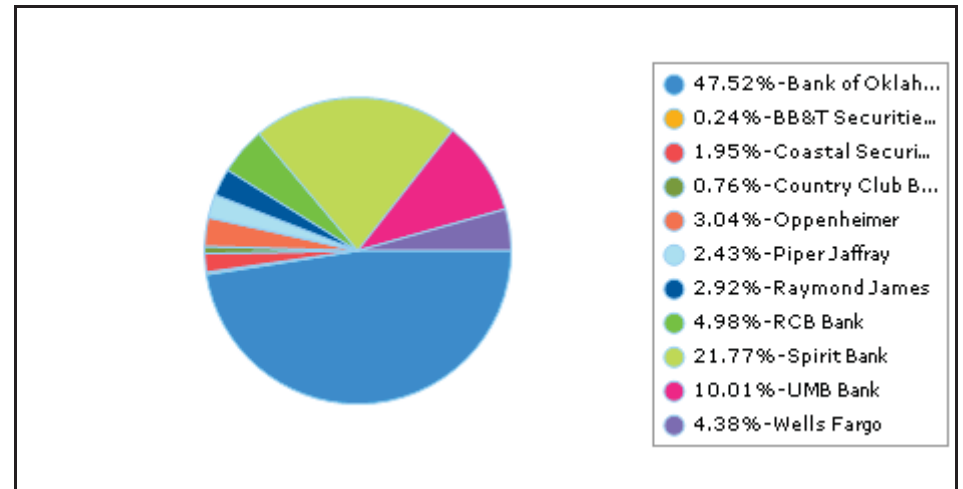
Broker/Dealer Allocation

Broker/Dealer	Market Value 7/31/2017	% of Portfolio 7/31/2017	Market Value 8/31/2017	% of Portfolio 8/31/2017
Bank of Oklahoma	84,361,979.86	42.47	97,565,222.92	47.52
BB&T Securities	499,896.50	0.25	499,975.50	0.24
Coastal Securities	3,996,016.00	2.01	3,998,104.00	1.95
Country Club Bank	1,553,823.85	0.78	1,551,908.05	0.76
Oppenheimer	6,250,258.00	3.15	6,250,806.00	3.04
Piper Jaffray	4,988,230.00	2.51	4,990,595.00	2.43
Raymond James	7,987,342.00	4.02	5,990,178.00	2.92
RCB Bank	10,229,880.98	5.15	10,231,962.60	4.98
Spirit Bank	47,200,000.00	23.76	44,700,000.00	21.77
UMB Bank	21,557,814.50	10.85	20,556,925.50	10.01
Wells Fargo	9,993,864.00	5.03	8,996,299.00	4.38
Total / Average	198,619,105.69	100.00	205,331,976.57	100.00

Portfolio Holdings as of 7/31/2017



Portfolio Holdings as of 8/31/2017



None: Liquid Asset Accounts are not represented by a Broker / Dealer



City of Edmond
Portfolio Holdings by Portfolio Name
Report Group: Pooled Investments

Date: 8/31/2017

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
Pooled Investments - Bank of Oklahoma								
FAMC 1.04 12/18/2017		12/19/2014	1,991,020.00	100.04	2,000,806.00	0.97%	Moodys-Aaa	109
31315PW21	2,000,000.00	1.19	1,991,020.00	0.90	4,217.78	9,786.00	S&P-AAA	0.3
FFCB 0.67 10/18/2017		8/10/2016	3,996,459.20	99.95	3,998,104.00	1.94%	Moodys-Aaa	48
3133EGMC6	4,000,000.00	0.75	3,996,459.20	1.03	9,901.11	1,644.80	S&P-AAA	0.13
FFCB 0.85 4/27/2018		4/27/2016	3,993,763.24	99.84	3,993,432.00	1.94%	Moodys-Aaa	239
3133EF5C7	4,000,000.00	0.93	3,993,763.24	1.10	11,711.11	-331.24	S&P-AAA	0.65
FFCB 1.2 2/13/2019		3/15/2017	4,975,737.90	99.75	4,987,640.00	2.42%	Moodys-Aaa	531
3133EG6Z3	5,000,000.00	1.46	4,975,737.90	1.37	3,000.00	11,902.10	S&P-AAA	1.44
FFCB 1.29 11/19/2018		11/19/2015	3,999,600.00	99.98	3,999,192.00	1.94%	Moodys-Aaa	445
3133EFPJ0	4,000,000.00	1.29	3,999,600.00	1.31	14,620.00	-408.00	S&P-AAA	1.21
FFCB 1.4 5/15/2019		5/17/2017	10,004,100.00	100.00	9,999,790.00	4.86%	Moodys-Aaa	622
3133EHJG9	10,000,000.00	1.38	10,004,100.00	1.40	41,222.22	-4,310.00	S&P-AAA	1.68
FFCB 1.95 9/17/2018		9/14/2016	2,041,100.00	100.67	2,013,444.00	0.99%	Moodys-Aaa	382
3133ED2C5	2,000,000.00	0.92	2,041,100.00	1.30	17,766.67	-27,656.00	S&P-AAA	1.03
FHLB 0.75 9/8/2017		8/27/2015	3,997,708.00	100.00	3,999,804.00	1.94%	Moodys-Aaa	8
313380EC7	4,000,000.00	0.78	3,997,708.00	1.00	14,416.67	2,096.00	S&P-AA+	0.02
FHLB 0.82 7/6/2018		6/29/2016	2,003,600.00	99.70	1,993,934.00	0.97%	Moodys-Aaa	309
3130A8KR3	2,000,000.00	0.73	2,003,600.00	1.18	2,505.56	-9,666.00	S&P-AA+	0.85
FHLB 1 9/27/2017		9/16/2015	1,002,329.93	100.02	1,000,235.00	0.49%	Moodys-Aaa	27
313383JB8	1,000,000.00	0.88	1,002,329.93	0.67	1,777.78	-2,094.93	S&P-AA+	0.32
FHLB 1.125 4/25/2018		11/23/2016	6,009,281.40	99.95	5,996,868.00	2.92%	Moodys-Aaa	237
3130A4GJ5	6,000,000.00	1.02	6,009,281.40	1.21	23,625.00	-12,413.40	S&P-AA+	0.65
FHLB 1.125 9/14/2018		9/21/2016	6,026,340.00	99.84	5,990,178.00	2.93%	Moodys-Aaa	379
3130A6AE7	6,000,000.00	0.90	6,026,340.00	1.28	31,312.50	-36,162.00	S&P-AA+	1.03



City of Edmond
Portfolio Holdings by Portfolio Name
Report Group: Pooled Investments

Date: 8/31/2017

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
FHLB 1.15 6/22/2018 3130A5QA0	5,000,000.00	6/22/2015 1.17	4,996,700.00 4,996,700.00	99.93 1.24	4,996,495.00 11,020.83	2.43% -205.00	Moody's-Aaa S&P-AA+	295 0.81
FHLB 1.375 3/9/2018 313378A43	4,000,000.00	9/21/2016 0.83	4,031,921.24 4,031,921.24	100.11 1.17	4,004,344.00 26,277.78	1.96% -27,577.24	Moody's-Aaa S&P-AA+	190 0.52
FHLB 1.46 7/12/2019 3130ABRS7	5,000,000.00	7/19/2017 1.42	5,003,378.75 5,003,378.75	100.10 1.40	5,004,890.00 9,936.11	2.43% 1,511.25	Moody's-Aaa S&P-AA+	680 1.35
FHLB 1.5 3/8/2019 3133782M2	10,000,000.00	3/29/2017 1.38	10,023,842.39 10,023,842.39	100.22 1.36	10,021,600.00 72,083.33	4.87% -2,242.39	Moody's-Aaa S&P-AA+	554 1.5
FHLB 1.625 6/14/2019 313379EE5	10,000,000.00	5/24/2017 1.37	10,050,850.00 10,050,850.00	100.40 1.40	10,039,850.00 34,756.94	4.89% -11,000.00	Moody's-Aaa S&P-AA+	652 1.76
FHLB 4.75 6/8/2018 3133XRFZ8	3,000,000.00	9/14/2016 0.87	3,199,770.00 3,199,770.00	102.67 1.25	3,080,193.00 32,854.17	1.56% -119,577.00	Moody's-Aaa S&P-AA+	281 0.76
FHLMC 0.75 1/12/2018 3137EADN6	2,000,000.00	12/19/2014 1.19	1,973,638.40 1,973,638.40	99.88 1.09	1,997,510.00 2,041.67	0.96% 23,871.60	Moody's-Aaa S&P-AA+	134 0.36
FHLMC 1 3/19/2018 313383GH8	1,750,000.00	8/24/2016 0.84	1,754,307.45 1,754,307.45	99.79 1.38	1,746,370.50 3,500.00	0.85% -7,936.95	Moody's-Aaa S&P-AA+	200 0.55
FHLMC 1 3/26/2018 3134G36H8	1,250,000.00	8/24/2016 0.85	1,252,915.25 1,252,915.25	99.90 1.17	1,248,810.00 5,381.94	0.61% -4,105.25	Moody's-Aaa S&P-AA+	207 0.57
FHLMC 1 7/25/2018 3134G34G2	1,000,000.00	6/29/2016 0.75	1,005,100.00 1,005,100.00	99.73 1.30	997,290.00 1,000.00	0.49% -7,810.00	Moody's-Aaa S&P-AA+	328 0.9
FHLMC 1 9/27/2017 3134G3M31	500,000.00	9/16/2015 0.88	501,175.00 501,175.00	100.00 1.06	499,975.50 2,138.89	0.24% -1,199.50	Moody's-Aaa S&P-AA+	27 0.07
FHLMC 1.1 10/15/2018 3134G3Q78	2,000,000.00	9/14/2016 0.92	2,007,620.00 2,007,620.00	99.87 1.22	1,997,304.00 8,311.11	0.98% -10,316.00	Moody's-Aaa S&P-AA+	410 1.11
FHLMC 1.22 3/27/2018 3130A4MV1	500,000.00	8/24/2016 0.85	502,903.30 502,903.30	100.01 1.20	500,053.00 2,609.44	0.24% -2,850.30	Moody's-Aaa S&P-AA+	208 0.57



City of Edmond
Portfolio Holdings by Portfolio Name
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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FNMA 1 7/30/2018		6/29/2016	2,010,400.00	99.80	1,996,034.00	0.98%	Moody's-Aaa	333
3136G1AK5	2,000,000.00	0.75	2,010,400.00	1.22	1,666.67	-14,366.00	S&P-AA+	0.91
FNMA 1.125 10/19/2018		9/30/2015	5,014,100.00	99.81	4,990,595.00	2.44%	Moody's-Aaa	414
3135G0E58	5,000,000.00	1.03	5,014,100.00	1.29	20,625.00	-23,505.00	S&P-AA+	1.12
FNMA 2.5 9/29/2017		9/16/2015	1,600,514.50	100.12	1,551,908.05	0.78%	Moody's-Aaa	29
3136FPMH7	1,550,000.00	0.88	1,600,514.50	0.91	16,361.11	-48,606.45	S&P-AA+	0.08
Sub Total Pooled Investments - Bank of Oklahoma	104,550,000.00	1.12	104,970,175.95	1.26	104,646,649.05	51.02%		388
			104,970,175.95		426,641.39	-323,526.90		1.03
Pooled Investments - CDARS Program								
CDARS Bank of Oklahoma 0.99 11/16/2017		11/19/2015	3,000,000.00	100.00	3,000,000.00	1.46%	NR	77
1018481274	3,000,000.00	0.99	3,000,000.00	0.99	5,049.05	0.00	NR	0.21
CDARS Oppeheimer 1.14 1/25/2018		1/29/2015	1,250,000.00	100.00	1,250,000.00	0.61%	NR	147
1017501883	1,250,000.00	1.14	1,250,000.00	1.14	2,422.86	0.00	NR	0.4
CDARS Oppenheimer 1.25 9/27/2018		10/1/2015	3,000,000.00	100.00	3,000,000.00	1.46%	NR	392
1018317938	3,000,000.00	1.25	3,000,000.00	1.25	6,376.60	0.00	NR	1.07
CDARS Spirit Bank 1.06 2/22/2018		8/24/2017	3,000,000.00	100.00	3,000,000.00	1.46%	NR	175
1020498672	3,000,000.00	1.06	3,000,000.00	1.06	697.05	0.00	NR	0.48
CDARS Spirit Bank 1.13 10/19/2017		10/22/2014	1,700,000.00	100.00	1,700,000.00	0.83%	NR	49
1017182648	1,700,000.00	1.13	1,700,000.00	1.13	3,266.16	0.00	NR	0.13
CDARS Spirit Bank 1.13 4/5/2018		4/6/2017	2,000,000.00	100.00	2,000,000.00	0.97%	NR	217
1020052801	2,000,000.00	1.13	2,000,000.00	1.13	3,842.54	0.00	NR	0.59
CDARS Spirit Bank 1.14 8/9/2018		8/11/2016	3,000,000.00	100.00	3,000,000.00	1.46%	NR	343
1019342561	3,000,000.00	1.14	3,000,000.00	1.14	5,814.88	0.00	NR	0.94
CDARS Spirit Bank 1.17 12/7/2017		6/8/2017	4,000,000.00	100.00	4,000,000.00	1.95%	NR	98
1020258787	4,000,000.00	1.17	4,000,000.00	1.17	10,913.39	0.00	NR	0.27



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CDARS Spirit Bank 1.2 12/21/2017 1020304436	5,000,000.00	6/22/2017 1.20	5,000,000.00 5,000,000.00	100.00 1.20	5,000,000.00 11,684.78	2.43% 0.00	NR NR	112 0.31
CDARS Spirit Bank 1.2 6/21/2018 1020304843	6,000,000.00	6/22/2017 1.20	6,000,000.00 6,000,000.00	100.00 1.20	6,000,000.00 12,242.52	2.92% 0.00	NR NR	294 0.8
CDARS Spirit Bank 1.48 7/26/2018 1020427058	5,000,000.00	7/26/2017 1.48	5,000,000.00 5,000,000.00	100.00 1.48	5,000,000.00 7,506.86	2.43% 0.00	NR NR	329 0.9
Sub Total Pooled Investments - CDARS Program	36,950,000.00	1.20	36,950,000.00	1.20	36,950,000.00 69,816.69	17.98% 0.00		217 0.59
Pooled Investments - Certificate of Deposit								
CD RCB 0.95 1/28/2020 300068692C	1,054.11	7/28/2014 0.95	1,054.11 1,054.11	100.00 0.95	1,054.11 0.93	0% 0.00	NR NR	880 2.38
CD RCB 0.95 1/28/2020 300068692C	225,000.00	1/28/2014 0.95	225,000.00 225,000.00	100.00 0.95	225,000.00 199.11	0.11% 0.00	NR NR	880 2.38
Spirit Bank - Internal 1.32 12/14/2018 300168181	5,000,000.00	3/2/2017 1.32	5,000,000.00 5,000,000.00	100.00 1.32	5,000,000.00 11,210.96	2.43% 0.00	NR NR	470 1.28
Spirit Bank - Internal 1.46 2/15/2019 300168545	10,000,000.00	3/22/2017 1.46	10,000,000.00 10,000,000.00	100.00 1.46	10,000,000.00 24,800.00	4.86% 0.00	NR NR	533 1.45
Sub Total Pooled Investments - Certificate of Deposit	15,226,054.11	1.41	15,226,054.11	1.41	15,226,054.11 36,211.00	7.4% 0.00		517 1.41
Pooled Investments - Liquid Assets								
Bank of Oklahoma - Operating MM MM6459	38,503,364.92	8/3/2006 1.12	38,503,364.92 38,503,364.92	100.00 1.12	38,503,364.92	18.72% 0.00	NR NR	1 0
RCB Reserve Account MM MM0071	10,005,908.49	7/24/2014 0.25	10,005,908.49 10,005,908.49	100.00 0.25	10,005,908.49	4.87% 0.00	NR NR	1 0
Sub Total Pooled Investments - Liquid Assets	48,509,273.41	0.94	48,509,273.41	0.94	48,509,273.41	23.59% 0.00		1 0



City of Edmond
Portfolio Holdings by Portfolio Name
Report Group: Pooled Investments

Date: 8/31/2017

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
			205,655,503.47		205,331,976.57	100.00%		276
TOTAL PORTFOLIO	205,235,327.52	1.11	205,655,503.47	1.18	532,669.08	-323,526.90		0.74