

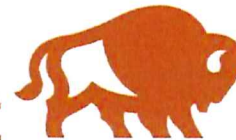


Quarterly Investment Report

For the Period Ended

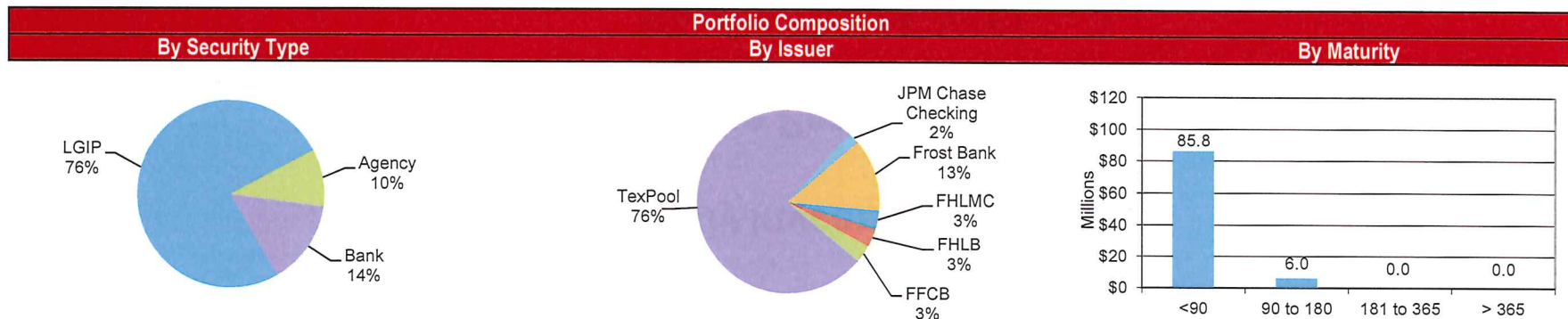
September 30, 2017

FirstSouthwest
AssetManagement
A Hilltop Holdings Company.





Total Portfolio Summary			
	Current Period 9/30/2017	Prior Period 6/30/2017	Change From Prior
Par Value	\$91,853,819	\$100,428,562	(\$8,574,743)
Book Value	\$91,822,035	\$100,371,875	(\$8,549,840)
Market Value	\$91,822,460	\$100,370,431	(\$8,547,971)
Market Value%	100.00%	100.00%	0.00%
Weighted Average Maturity - Days	12 days	20 days	(8)
Weighted Average Yield	0.88%	0.75%	0.13%
Earned Income	\$202,348	\$171,552	\$30,796
Earned Income - Year-to-Date	\$576,706	\$374,358	\$202,348



This quarterly investment report is in compliance with the investment policy and strategy as established by the City and the Public Funds Investment Act (Chapter 2256, Texas Government Code).

Prepared by:

 City of New Braunfels
 Martie Simpson, Finance Director

City of New Braunfels
 Robert Camareno, City Manager



City of New Braunfels
Portfolio Summary
 As of 9/30/2017

Investments By Type	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	Yield to Maturity
Federal Agency	\$9,000,000.00	\$8,968,641.00	\$8,968,216.68	9.8%	115	1.101%
Bank	\$13,372,365.43	\$13,372,365.43	\$13,372,365.43	14.6%	1	0.000%
LGIP	\$69,481,453.10	\$69,481,453.10	\$69,481,453.10	75.7%	1	1.015%
US Treasury	\$0.00	\$0.00	\$0.00	0.0%	0	0.000%
Grand Total	\$91,853,818.53	\$91,822,459.53	\$91,822,035.21	100.0%	12	0.876%

Investments By Issuer	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	Yield to Maturity
FFCB	\$3,000,000.00	\$2,984,187.00	\$2,983,815.00	3.2%	167	1.181%
FHLB	\$3,000,000.00	\$2,988,621.00	\$2,988,736.68	3.3%	125	1.098%
FHLMC	\$3,000,000.00	\$2,995,833.00	\$2,995,665.00	3.3%	52	1.025%
JPM Chase Checking	\$1,812,078.12	\$1,812,078.12	\$1,812,078.12	2.0%	1	0.000%
Frost Bank	\$11,560,287.31	\$11,560,287.31	\$11,560,287.31	12.6%	1	0.000%
TexPool	\$69,481,453.10	\$69,481,453.10	\$69,481,453.10	75.7%	1	1.015%
US Treasury	\$0.00	\$0.00	\$0.00	0.0%	0	0.000%
Grand Total	\$91,853,818.53	\$91,822,459.53	\$91,822,035.21	100.0%	12	0.876%