



CARROLLTON

T E X A S

Where Connections Happen

**INVESTMENT OFFICER'S
QUARTERLY REPORT**

**Second Quarter
March 31, 2019**

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May 21, 2019

To The Honorable Mayor Falconer,
Members of the City Council,
and City Manager,
City of Carrollton

The information within comprises the quarterly investment officer's report for the City of Carrollton, Texas for the second quarter ended March 31, 2019. The undersigned acknowledge that the City's investment portfolios have been and are currently in compliance with the policies and strategies contained in the City's Investment Policy as adopted by Resolution for the City of Carrollton and are in compliance with the requirements of section 2256.023 of the Public Funds Investment Act of the State of Texas.

Robert B. Scott, Chief Financial Officer/Assistant City Manager

Claudia Gallegos, City Treasurer

Maya Dennison, Sr. Budget & Management Analyst

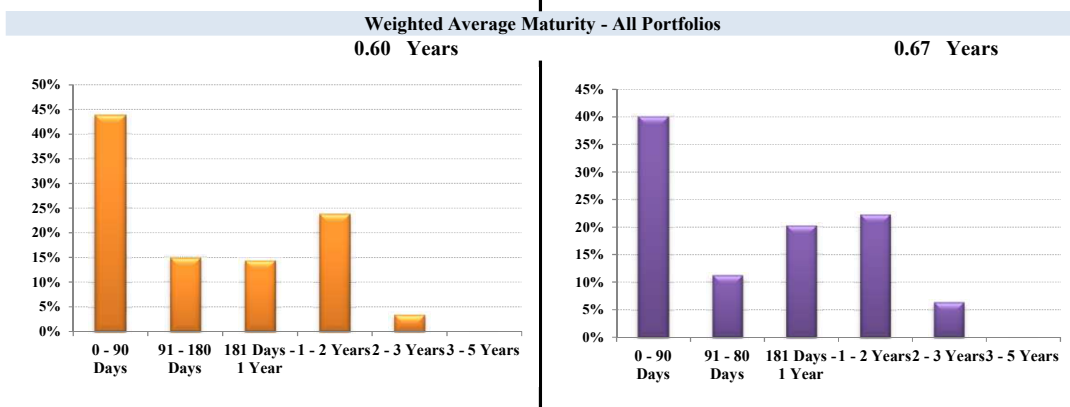
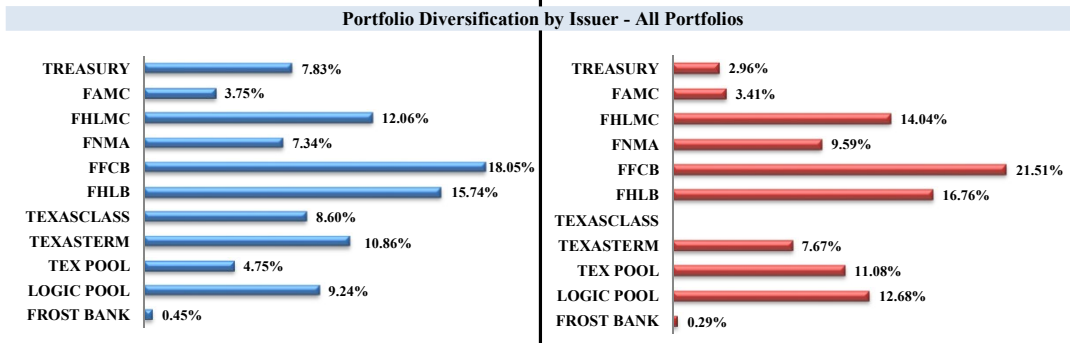
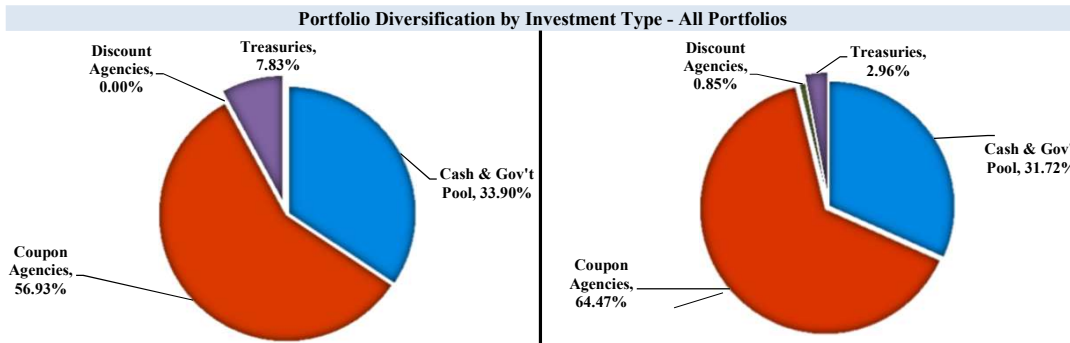
Nicola Delise, Budget & Management Analyst - Treasury

CITY OF CARROLLTON
Quarterly Investment Report - Executive Summary
Second Quarter Ended March 31, 2019

<u>March 31, 2019</u>		<u>December 31, 2018</u>	
Book Value - Market Value - All Portfolios			
Book Value	\$266,076,496	Book Value	\$234,800,568
Market Value	\$265,635,991	Market Value	\$233,770,534
Market Value vs Book Value	99.83%	Market Value vs Book Value	99.56%

Year to Date Consolidated Portfolio Yields & Earnings			
Avg. Yield To Maturity - Consolidated	2.14%	Avg. Yield To Maturity - Consolidated	1.93%
Gross Rate of Return YTD- Consolidated:	2.07%	Gross Rate of Return YTD- Consolidated:	1.86%
Benchmark YTD : 6-Mth- 1-Yr Avg. Treasury	2.26%	Benchmark YTD : 1 Year Avg. T-Note:	2.15%
Gross Investment Earnings - Consolidated:	\$2,398,176	Gross Investment Earnings - Consolidated:	\$1,048,066

Quarterly Consolidated Portfolio Yields & Earnings			
Gross Rate of Return for Quarter- Consolidated:	2.28%	Gross Rate of Return for Quarter- Consolidated:	1.86%
Benchmark YTD : 6-Mth- 1-Yr Avg. Treasury	2.36%	Benchmark YTD : 1 Year Avg. T-Note:	2.15%
Gross Investment Earnings - Consolidated:	\$1,350,110	Gross Investment Earnings - Consolidated:	\$1,048,066



ECONOMIC SUMMARY AND INVESTMENT STRATEGY

Second Quarter Ended March 31, 2019

The U.S. Economy This Quarter

In January, the Beige Book published by the Federal Reserve reported modest to moderate economic growth in eight of the twelve Federal Reserve Districts. Most Districts reported growth in manufacturing, and non-financial services sectors at a slower pace. New home construction and existing home sales showed a minor change from previous periods due to higher prices and low inventory.

The Bureau of Economic Analysis reported a deceleration in the real GDP growth in the last quarter of 2018. GDP increased at annual rate of 2.2 percent in the fourth quarter of 2018, decelerating from 4.2 percent and 3.4 percent in the prior two quarters. Factors such as slower foreign growth and waning effects of fiscal stimulus are some of the factors contributing to this deceleration.

Total nonfarm payroll employment increased by 196,000 in March, and the unemployment rate remained unchanged at 3.6 percent in March 2019. The Employment Cost Index released in April 2019 reported an increase of 0.7 percent, seasonally adjusted, of compensation costs for civilian workers, with an increase of 0.7 in wages and salaries (70 percent of compensation costs) and 0.7 percent increase of benefit costs (30 percent of compensation costs). Compensation costs for civilian workers increased 2.8 percent in the last year.

The National Association of Realtors (NAR) reported a decrease of 4.9 percent month to month in total existing home sales in March 2019, and 5.4 percent decline compared to a year ago caused by higher interest rates and low inventory of affordable homes. However, the Census Bureau reported an increase on new home sales of 4.5 percent from February 2019 and 3.08 percent from March 2018. NAR expects an increase of existing home sales due to lower mortgage rates.

The yield curve remained flat during this quarter with yields rallying over the one-year maturity. The yield on the 10-year U.S. Treasury bonds decreased to 2.57 percent in March 2019 from 2.83 percent at the end of December 2018. The 2-year T-note yield decreased to 2.41 percent in March 2019 from 2.68 percent in December 2018. The spread increased in March 2019 to 16 basis points from 15 basis points in December 2018.



The DFW Economy This Quarter

The Dallas and Fort Worth economies continued to grow and unemployment fell in the last quarter. The business-cycle index rose in March at an annualized 7.4 percent in Dallas and 6.1 percent in Fort Worth. The unemployment rate at the end of March was lower in the DFW metroplex than the national unemployment rate. The unemployment rate decreased in the last quarter to 3.2 percent in Dallas and to 3.3 percent in Fort Worth tightening the labor market more. The April's Federal Reserve Beige Book reported a lack of qualified job candidates in different sectors, mainly for mid-skilled position such as construction personnel and truck driving increasing pressure on wages. Energy, manufacturing, and professional services sectors reported a modest to moderate growth during the last quarter while non-financial services, and retail sales activity slowed slightly or remained flat. New home sales increased during the last quarter boosted by lower mortgage rates. The Beige Book reported a positive economic outlook in most sectors with the exception of nonfinancial services.

ECONOMIC SUMMARY AND INVESTMENT STRATEGY

Second Quarter Ended March 31, 2019

Economic Outlook

The FOMC maintained the federal funds rate at 2.25–2.50 percent during its March meeting based on a slower growth on household spending and business fixed investment in 2019.

The minutes for the FOMC's March meeting reports risks associated with the economic activity outlook, due to a high level of uncertainty with Brexit deliberations, an economic slowdown in Europe and China, and the fading effect of the fiscal stimulus. These risks might be amplified by the increase debt of many firms. The Committee also noted some upside risks to the economic outlook, including an increase on consumer and business sentiment, strengthening of the labor productivity, and the possibility of an increased wages due to a tight labor market.

Based on the economic outlook, the FOMC will have a patient approach to determine future adjustments to the target range for the federal funds rate. January minutes pointed that this patient approach will allow the Committee to determine the outlook of the economic activity and the development of any identified risks.

The Fed's next meeting is June 19 - 20, 2019. Economists do not expect an increase to the federal fund rate in 2019, staying at the same range of 2.25–2.50 range. The Chicago Mercantile Exchange (CME) group indicates as of May 7, 2019 a 40.6 percent probability of a decrease of the fed fund rate to a 2.00-2.25 range, 16.3 percent probability of a decrease to a 1.75-2.0 range, and a 39.5 percent probability for staying at the same range of 2.25-2.50 in January 2020.

City of Carrollton's Portfolio Performance This Fiscal Year and Quarter

The Consolidated portfolio had an overall year-to-date rate of return of 2.03 percent gross and 2.25 percent net of investment expenses at the end of the quarter. The gross rate of return increased 43 basis points from the previous quarter. The rate of return of Carrollton's Consolidated portfolio was performing at 8 basis points lower than the average of the six-month rolling average yield of Treasury Bills. The performance of the portfolio under the benchmark is a result of the flattening of the yield curve during the last quarter where yield continued to decline for maturities beyond the one year.

The weighted average maturity (WAM) of all the portfolios at quarter end was 0.60 years, down from 0.67 years at the end of last quarter. This decrease in WAM is a result of the investment in tax collections received in January and February in government pools (1-day maturity). This had the objective of allowing the City to invest these funds on short-term securities when the bond market was not rallying. The City's portfolio currently has a short-term duration (refer to graph #3 of the Executive Summary) with about 73 percent of the portfolio under one year, 24 percent from one year to two years, and 3 percent from two years to three years. The City's portfolios are diversified at quarter-end in government coupon agencies at 57 percent, treasuries at 8 percent, municipal bonds at 1 percent and government pools and bank accounts at 34 percent of the total portfolio. All of the current City investments have good secondary markets and can be sold at any time should the need arise.

The book value of all combined portfolios at the end of the quarter was \$266,076,496 and the market value was \$265,635,991. The difference represents an unrealized loss of \$440,505 (99.83%) of book value for the combined portfolios.

A detailed breakdown of income earned, yields, holdings, market sector diversification, market value, and book value by portfolio and asset type for the City's portfolios is contained in this investment report.

INDICATORS OF ECONOMIC ACTIVITY
Second Quarter Ended March 31, 2019

INDICATORS	January 2019	February 2019	March 2019
Real Gross Domestic Product(1)	3.2%	3.2%	3.2%
Total Unemployment Rate(2)	4.00%	3.80%	3.80%
Personal Income(1)	-0.1%	0.2%	0.1%
Leading Economic Indicators(3)	0.0%	0.2%	0.4%
Producer Price Index -PPI (All Items)(5)	-0.1%	0.1%	0.6%
Consumer Price Index -CPI (All Items)(5)	0.0%	0.2%	0.4%
Existing Home Sales(7)	4,930,000	5,480,000	5,210,000
Housing Inventory(7)	3.90	3.60	3.90
New Residential Sales(6)	625,000	662,000	692,000
Construction Spending (Millions)(6)	\$1,284,654	\$1,293,330	\$1,282,205
Retail Sales & Food Services Adjusted (Millions)(6)	\$507,204	\$506,124	\$514,062
ISM's New Order Index(4)	58.2	55.55	57.4
Industrial Production(8)	-0.3%	0.1%	-0.1%
Manufacturer and Trade Inventories - Total Business (6)	2,011,701	2,017,397	0
Durable Goods (New Orders)(6)	-1.3%	2.3%	0.0%

Sources:

(1) www.bea.gov/newsreleases/

(2) www.bls.gov/cps/

(3) www.conference-board.org/

(4) www.instituteforsupplymanagement.org/

(5) www.bls.gov/ppi/

(6) <https://www.census.gov>

(7) <http://www.realtor.org/topics/existing-home-sales>

(8) <http://www.federalreserve.gov/Releases/g17/current/default.htm>

Notes:

Indicators highlighted in grey were not released at the time this report was printed

COMPARISON OF MARKET RATES, INDICES & BENCHMARKS
Second Quarter Ended March 31, 2019

<u>INVESTMENT TYPE</u>	<u>January 2019</u>	<u>February 2019</u>	<u>March 2019</u>	<u>March 2018</u>
T-Bills(1)				
3 Months	2.42%	2.44%	2.45%	1.73%
6 Months	2.51%	2.50%	2.51%	1.92%
T-Notes(1)				
1 Year	2.58%	2.55%	2.49%	2.06%
2 Years	2.52%	2.48%	2.37%	2.28%
3 Years	2.52%	2.48%	2.37%	2.42%
5 Years	2.54%	2.49%	2.37%	2.63%
10 Years	2.71%	2.68%	2.57%	2.84%
20 Years	2.89%	2.87%	2.80%	2.97%
Gov't Pool(2)				
Texpool	2.39%	2.40%	2.42%	1.52%
Logic	2.59%	2.61%	2.60%	1.72%
Comm. Paper(3)				
30 Days	2.48%	2.43%	2.44%	1.78%
60 Days	2.50%	2.46%	2.46%	1.83%
90 Days	2.55%	2.49%	2.49%	1.90%
Fed. Funds Target Rate	2.25-2.50	2.25-2.50	2.25-2.50	1.50-1.75
Prime Rate(4)	5.50%	5.50%	5.50%	4.58%
DJIA(5)	24,999.67	25,916.00	25,928.68	24,103.11
Municipal Bonds Bloomberg Index (7)				
2 Years	1.68%	1.61%	1.52%	1.68%
5 Years	1.79%	1.71%	1.59%	2.07%
10 Years	2.19%	2.14%	1.89%	2.48%
30 Years	3.10%	3.06%	2.72%	3.01%
Benchmarks (6)				
3-Month Treasury Bill	2.06%	2.13%	2.19%	1.19%
6-Month Treasury Bill	2.22%	2.28%	2.33%	1.33%
1-Year Treasury Note	2.40%	2.45%	2.48%	1.46%
2-Year Treasury Note	2.57%	2.59%	2.60%	1.63%
3-Year Treasury Note	2.66%	2.67%	2.66%	1.78%
6-Month-1 Year Average Treasury	2.31%	2.36%	2.41%	1.40%
1-Year Average T.Note	2.40%	2.45%	2.48%	1.46%

Sources:

- (1) <http://www.federalreserve.gov/releases/h15/data.htm> TREASURY CONSTANT MATURITIES - NOMINAL
(2) http://www.texpool.com/TexPool/index_frames.jsp - MONTHLY HISTORY
(3) <http://www.federalreserve.gov/releases/h15/data.htm> Commercial Paper Non Financial
(4) <http://www.federalreserve.gov/releases/h15/data.htm> BANK PRIME LOAN
(5) <http://quotes.wsj.com/DJIA/index-historical-prices> - LOW - MONTH END
(6) Benchmark is calculated as a rolling average annualized yields and were not weighted by the actual portfolio balances.
(7) <http://www.bloomberg.com/markets/rates-bonds/government-bonds/us>

**CITY OF CARROLLTON
PORTFOLIO DEFINITIONS**

Consolidated Portfolio - consists of monies from all financial resources, including bond issue proceeds, traditionally associated with government except for those required to be accounted for in a separate portfolio.

Police Confiscated Portfolio - consists of monies obtained through forfeiture provisions under federal and state drug laws. These monies may only be used for law enforcement activities related to the criminal activity for which they were seized.

Combined Portfolio - Summary of all the separate portfolios which the City manages.

ANNUALIZED PORTFOLIO YIELDS AND PORTFOLIO VALUES

PORTFOLIO YIELDS						
	JANUARY 2019	FEBRUARY 2019	MARCH 2019	QUARTER ENDED March 31, 2019	QUARTER ENDED December 31, 2018	YTD AS OF Current Quarter
CONSOLIDATED PORTFOLIO						
YIELD TO MATURITY	2.11%	2.14%	2.16%	2.14%	1.93%	2.14%
GROSS RATE OF RETURN	2.17%	2.23%	2.46%	2.28%	1.86%	2.07%
NET RATE OF RETURN (1)	2.13%	2.19%	2.42%	2.25%	1.82%	2.03%
BENCHMARK ROLLING AVERAGE (2)	2.31%	2.36%	2.41%	2.36%	2.15%	2.26%
GROSS RATE OF RETURN VS. BENCHMARK	-0.14%	-0.14%	0.05%	-0.08%	-0.29%	-0.18%
POLICE CONFISCATED PORTFOLIO						
GROSS RATE OF RETURN	2.08%	2.13%	2.61%	2.28%	1.87%	2.07%
NET RATE OF RETURN (1)	2.08%	2.13%	2.61%	2.28%	1.87%	2.07%

(1) Net rate of return does not include the deduction for bank analysis fees and arbitrage expenses

(2) Benchmark is calculated as a rolling average annualized yield and was not weighted by the actual portfolio balances. A rolling average of the 1-year T-Note was used in fiscal year 2018. A rolling average of the 6-month and 1-year Treasury was used in fiscal year 2019 to reflect the portfolio's weighted average maturity.

ANNUALIZED PORTFOLIO YIELDS AND PORTFOLIO VALUES

PORTFOLIO VALUES BOOK VALUE VS. MARKET VALUE							YTD AS OF
JANUARY 2019	FEBRUARY 2019	MARCH 2019	QUARTER ENDED March 31, 2019	QUARTER ENDED December 31, 2018	Current Quarter		
CONSOLIDATED PORTFOLIO							
BOOK VALUE	\$ 264,893,554	\$ 274,502,116	\$ 265,354,446	\$ 265,354,446	\$ 234,162,652	\$ 265,354,446	
MARKET VALUE	264,031,755	273,750,599	264,913,941	264,913,941	233,132,618	264,913,941	
PAR VALUE	265,212,088	274,793,521	265,609,583	265,609,583	234,320,565	265,609,583	
UNREALIZED GAIN / (LOSS)	(861,799)	(751,517)	(440,505)	(440,505)	(1,030,035)	(440,505)	
MARKET VALUE VS. BOOK VALUE	99.67%	99.73%	99.83%	99.83%	99.56%	99.83%	
POLICE CONFISCATED PORTFOLIO							
BOOK VALUE	\$ 695,501	\$ 696,326	\$ 722,050	\$ 722,050	\$ 637,916	\$ 722,050	
MARKET VALUE	695,501	696,326	722,050	722,050	637,916	722,050	
PAR VALUE	695,501	696,326	722,050	722,050	637,916	722,050	
UNREALIZED GAIN / (LOSS)	-	-	-	-	-	-	
MARKET VALUE VS. BOOK VALUE	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	
ALL PORTFOLIOS							
BOOK VALUE	\$ 265,589,055	\$ 275,198,443	\$ 266,076,496	\$ 266,076,496	\$ 234,800,568	\$ 266,076,496	
MARKET VALUE	264,727,256	274,446,926	265,635,991	265,635,991	233,770,534	265,635,991	
PAR VALUE	265,907,589	275,489,847	266,331,633	266,331,633	234,958,481	266,331,633	
UNREALIZED GAIN / (LOSS)	(861,799)	(751,517)	(440,505)	(440,505)	(1,030,035)	(440,505)	
MARKET VALUE VS. BOOK VALUE	99.68%	99.73%	99.83%	99.83%	99.56%	99.83%	

INVESTMENT EARNINGS
Second Quarter Ended March 31, 2019

SELECTED KEY INDIVIDUAL FUNDS NET INVESTMENT EARNINGS									
FUND DESCRIPTION	FUND #	QUARTER ENDED			QUARTER ENDED			YEAR TO DATE Current Quarter	YTD AS OF March 31, 2018
		JANUARY 2019	FEBRUARY 2019	MARCH 2019	March 31, 2019	December 31, 2018	December 31, 2018		
GENERAL FUND	1000	\$ 114,473	\$ 149,195	\$ 177,847	\$ 441,515	\$ 139,016	\$ 580,530	\$ 374,792	
DEBT SERVICE FUND	2000	\$ 8,004	\$ 5,100	\$ 2,571	\$ 15,675	\$ 23,963	\$ 39,638	\$ 28,100	
COURT SECURITY FEE	3040	\$ 333	\$ 326	\$ 380	\$ 1,039	\$ 1,026	\$ 2,065	\$ 1,617	
JUV CASE MGMT FUND	3041	\$ 1,921	\$ 1,912	\$ 2,231	\$ 6,063	\$ 5,751	\$ 11,814	\$ 8,322	
POLICE CVE	3045	\$ 315	\$ 314	\$ 364	\$ 992	\$ 903	\$ 1,895	\$ 1,258	
SENIOR CENTER DONATIONS	3200	\$ 130	\$ 129	\$ 150	\$ 409	\$ 438	\$ 847	\$ 691	
MUSEUM DONATION	3220	\$ 44	\$ 44	\$ 52	\$ 140	\$ 127	\$ 267	\$ 81	
POLICE CONFISCATED NON-FED	3700	\$ 470	\$ 207	\$ 202	\$ 879	\$ (975)	\$ (96)	\$ 1,701	
POLICE CONFISCATED TREASURY	3711	\$ 2	\$ 244	\$ 421	\$ 667	\$ 14	\$ 681	\$ 1,311	
POLICE CONFISCATED FEDERAL	3712	\$ 914	\$ 909	\$ 788	\$ 2,611	\$ 5,013	\$ 7,624	\$ 3,081	
GENERAL FAC-SPECIAL PROJ	4101	\$ 43,869	\$ 43,689	\$ 51,264	\$ 138,822	\$ 135,809	\$ 274,631	\$ 184,503	
COURT TECH FUND	4103	\$ 15	\$ (46)	\$ (122)	\$ (153)	\$ (8)	\$ (162)	\$ (57)	
GENERAL CAP RR PROJECT	4107	\$ 1,183	\$ 1,173	\$ 1,364	\$ 3,720	\$ 3,554	\$ 7,274	\$ 5,285	
2005 GO PUBLIC SAFETY	4155	\$ 438	\$ 433	\$ 499	\$ 1,370	\$ 1,323	\$ 2,693	\$ (3,308)	
URBAN DESIGN SPEC	4201	\$ 24,372	\$ 24,270	\$ 28,004	\$ 76,646	\$ 74,510	\$ 151,156	\$ 81,759	
PARKS - PRO RATA	4310	\$ 2,197	\$ 2,131	\$ 2,478	\$ 6,806	\$ 6,628	\$ 13,434	\$ 8,946	
PARKS CONSOLIDATED	4360	\$ 14,932	\$ 14,257	\$ 15,929	\$ 45,119	\$ 48,127	\$ 93,246	\$ 76,869	
STREETS CONSOLIDATED	4460	\$ 83,377	\$ 80,949	\$ 91,515	\$ 255,842	\$ 258,827	\$ 514,669	\$ 333,485	
DRAINAGE CONSOLIDATED	4560	\$ 33,302	\$ 32,575	\$ 37,397	\$ 103,274	\$ 101,485	\$ 204,759	\$ 113,680	
TRAFFIC CONSOLIDATED	4660	\$ 2,806	\$ 2,811	\$ 3,267	\$ 8,884	\$ 8,329	\$ 17,213	\$ 17,699	
TAX INCREMENT FINANCING	4760	\$ 1,099	\$ 1,091	\$ 1,269	\$ 3,459	\$ 3,326	\$ 6,785	\$ 4,220	
WATER & SEWER OPER.	5100	\$ 19,735	\$ 19,115	\$ 21,882	\$ 60,732	\$ 61,776	\$ 122,508	\$ 87,532	
WATER & SEWER IMPACT FEES	5145	\$ 2,786	\$ 2,872	\$ 3,453	\$ 9,110	\$ 7,674	\$ 16,785	\$ 9,052	
UTILITY CONSOLIDATED	5160	\$ 17,532	\$ 16,642	\$ 18,418	\$ 52,592	\$ 55,392	\$ 107,985	\$ 88,248	
W&S FLEET REPLACEMENT	5190	\$ 3,292	\$ 3,180	\$ 2,916	\$ 9,388	\$ 9,623	\$ 19,011	\$ 7,194	
GOLF COURSE OPERATING	5300	\$ 158	\$ (112)	\$ (326)	\$ (280)	\$ (813)	\$ (1,093)	\$ (1,499)	
GOLF COURSE 2002 BD ISSUE	5342	\$ 186	\$ (234)	\$ (1,082)	\$ (1,130)	\$ 3,056	\$ 1,926	\$ 3,175	
GOLF COURSE FLEET REP	5390	\$ 163	\$ 179	\$ 228	\$ 570	\$ 438	\$ 1,008	\$ 73	
SANITATION OPERATIONS	5500	\$ 3,487	\$ 3,195	\$ 2,868	\$ 9,551	\$ 5,872	\$ 15,423	\$ 6,315	
EQUIPMENT SERVICE	6100	\$ 771	\$ 920	\$ 783	\$ 2,473	\$ 3,414	\$ 5,887	\$ 7,342	
GENERAL FLEET REPLACE.	6190	\$ 8,249	\$ 8,234	\$ 9,527	\$ 26,010	\$ 24,666	\$ 50,676	\$ 38,527	
RISK SERVICE	6200	\$ 7,449	\$ 7,946	\$ 9,391	\$ 24,786	\$ 21,716	\$ 46,502	\$ 33,948	
ADMIN FUND	6300	\$ 7,084	\$ 6,981	\$ 8,477	\$ 22,542	\$ 19,834	\$ 42,376	\$ 28,958	
EMPLOYEE HEALTH-HIGH	6500	\$ 5,982	\$ 5,811	\$ 6,675	\$ 18,468	\$ 19,431	\$ 37,899	\$ 23,482	
L-T DISABILITY	6590	\$ 205	\$ 218	\$ 267	\$ 690	\$ 544	\$ 1,234	\$ 770	
TOTAL NET INVESTMENT EARNINGS OF SELECTED FUNDS		\$ 411,278	\$ 436,658	\$ 501,346	\$ 1,349,282	\$ 1,049,809	\$ 2,399,091	\$ 1,577,156	

INVESTMENT EARNINGS
Second Quarter Ended March 31, 2019

NET INVESTMENT EARNINGS							
	JANUARY 2019	FEBRUARY 2019	MARCH 2019	ENDED March 31, 2019	ENDED December 31, 2018	YTD AS OF Current Quarter	YTD AS OF March 31, 2018
CONSOLIDATED PORTFOLIO							
INTEREST EARNED	\$ 388,612	\$ 403,836	\$ 464,771	\$ 1,257,220	\$ 964,349	\$ 2,221,569	\$ 1,406,026
ACCRUED INT/AMORT.	\$ 22,127	\$ 34,495	\$ 36,268	\$ 92,890	\$ 83,718	\$ 176,608	\$ 164,956
GAIN/LOSS	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
INVESTMENT EARNINGS	\$ 410,740	\$ 438,331	\$ 501,040	\$ 1,350,110	\$ 1,048,066	\$ 2,398,176	\$ 1,570,982
INVESTMENT EXPENSES	\$ (7,190)	\$ (7,190)	\$ (7,190)	\$ (21,570)	\$ (21,570)	\$ (43,140)	\$ (43,140)
NET INVESTMENT EARNINGS	\$ 403,550	\$ 431,141	\$ 493,849	\$ 1,328,540	\$ 1,026,496	\$ 2,355,036	\$ 1,527,842
POLICE CONFISCATED PORTFOLIO							
INTEREST EARNED	\$ 1,368	\$ 1,304	\$ 1,467	\$ 4,139	\$ 4,224	\$ 8,363	\$ 6,904
INVESTMENT EXPENSES	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
NET INVESTMENT EARNINGS	\$ 1,368	\$ 1,304	\$ 1,467	\$ 4,139	\$ 4,224	\$ 8,363	\$ 6,904

**WEIGHTED AVERAGE MATURITY (WAM)
ALL PORTFOLIOS**

Sec March 31, 2019

Issuer	Coupon Rate	Maturity Date	YTM @ Cost	Face Amount/Shares	Market Value	Cost Value	Book Value	Days To Maturity	% of Portfolio	WAM	0-90	91-180	181-365	1-2 year	2-3 year	3-5 year
TexasCLASS	2.610	N/A	2.61	22,876,266.91	22,876,266.91	22,876,266.91	22,876,266.91	1	8.62	0.09	22,876,266.91	-	-	-	-	-
TexasTERM	2.410	N/A	2.41	28,884,374.05	28,884,374.05	28,884,374.05	28,884,374.05	1	10.88	0.11	28,884,374.05	-	-	-	-	-
LOGIC	2.602	N/A	2.60	24,579,486.64	24,579,486.64	24,579,486.64	24,579,486.64	1	9.26	0.09	24,579,486.64	-	-	-	-	-
FROST	2.810	N/A	2.81	943,675.66	943,675.66	943,675.66	943,675.66	1	0.16	0.00	943,675.66	-	-	-	-	-
FROST	2.810	N/A	2.81	258,827.69	258,827.69	258,827.69	258,827.69	1	0.09	0.00	258,827.69	-	-	-	-	-
TexPool	2.416	N/A	2.42	12,182,529.25	12,182,529.25	12,182,529.25	12,182,529.25	1	4.59	0.05	12,182,529.25	-	-	-	-	-
TexPool	2.416	N/A	2.42	463,222.47	463,222.47	463,222.47	463,222.47	1	0.17	0.00	463,222.47	-	-	-	-	-
FFCB	1.030	04/05/19	1.07	4,000,000.00	3,999,084.00	3,995,600.00	4,000,000.00	5	1.51	0.08	4,000,000.00	-	-	-	-	-
FFCB	1.390	04/17/19	1.39	2,000,000.00	1,998,972.00	2,000,000.00	2,000,000.00	17	0.75	0.13	2,000,000.00	-	-	-	-	-
FHLB	1.500	04/26/19	1.84	3,000,000.00	2,997,975.00	2,986,350.00	3,000,000.00	26	1.13	0.29	3,000,000.00	-	-	-	-	-
FFCB	1.170	05/16/19	1.17	2,000,000.00	1,996,798.00	1,999,800.00	2,000,000.00	46	0.75	0.35	2,000,000.00	-	-	-	-	-
FFCB	1.250	05/23/19	1.28	2,000,000.00	1,996,250.00	1,998,400.00	2,000,000.00	53	0.75	0.40	2,000,000.00	-	-	-	-	-
FHLMC	1.250	05/24/19	1.25	2,000,000.00	1,996,504.00	2,000,000.00	2,000,000.00	54	0.75	0.41	2,000,000.00	-	-	-	-	-
FHLMC	1.300	05/24/19	1.30	2,000,000.00	1,996,686.00	2,000,000.00	2,000,000.00	54	0.75	0.41	2,000,000.00	-	-	-	-	-
FFCB	1.500	06/14/19	1.38	2,300,000.00	2,295,719.70	2,305,796.00	2,300,557.31	75	0.87	0.65	2,300,557.31	-	-	-	-	-
FNMA	1.750	06/20/19	1.86	2,000,000.00	1,996,546.00	1,996,700.00	1,999,504.08	81	0.75	0.61	1,999,504.08	-	-	-	-	-
FHLB	1.160	06/21/19	1.17	3,000,000.00	2,990,928.00	2,999,550.00	3,000,000.00	82	1.13	0.92	3,000,000.00	-	-	-	-	-
FNMA	1.200	06/28/19	1.90	2,000,000.00	1,993,560.00	1,979,300.00	2,000,000.00	89	0.75	0.67	2,000,000.00	-	-	-	-	-
FHLMC	0.875	07/19/19	0.91	2,000,000.00	1,990,282	1,968,420.00	1,993,884.16	110	0.75	0.82	-	1,993,884.16	-	-	-	-
FHLB	1.200	07/26/19	1.23	2,000,000.00	1,991,404	1,998,400	2,000,000.00	117	0.75	0.88	-	2,000,000.00	-	-	-	-
FHLMC	1.500	07/26/19	1.50	2,000,000.00	1,993,510.00	2,000,000.00	2,000,000.00	117	0.75	0.88	-	2,000,000.00	-	-	-	-
FHLB	0.960	07/29/19	0.96	2,000,000.00	1,989,932.00	2,000,000.00	2,000,000.00	120	0.75	0.90	-	2,000,000.00	-	-	-	-
FFCB	1.180	08/01/19	1.96	2,500,000.00	2,490,120.00	2,469,575.00	2,500,000.00	123	0.94	1.16	-	2,500,000.00	-	-	-	-
FNMA	1.260	08/02/19	1.48	2,000,000.00	1,991,712.00	1,990,800.00	2,000,000.00	124	0.75	0.93	-	2,000,000.00	-	-	-	-
FHLB	0.875	08/05/19	1.44	3,000,000.00	2,983,308.00	2,959,350.00	2,994,270.20	127	1.13	1.43	-	2,994,270.20	-	-	-	-
FFCB	1.350	08/16/19	1.35	2,000,000.00	1,992,394.00	2,000,000.00	2,000,000.00	138	0.75	1.04	-	2,000,000.00	-	-	-	-
FHLMC	1.300	08/16/19	1.31	2,000,000.00	1,990,660.00	1,999,500.00	2,000,000.00	138	0.75	1.04	-	2,000,000.00	-	-	-	-
FFCB	1.250	08/19/19	1.29	4,000,000.00	3,982,900.00	3,995,000.00	4,000,000.00	141	1.51	2.12	-	4,000,000.00	-	-	-	-
FNMA	1.350	08/26/19	1.35	2,000,000.00	1,990,864.00	2,000,000.00	2,000,000.00	148	0.75	1.11	-	2,000,000.00	-	-	-	-
FHLMC	1.300	08/28/19	2.61	2,000,000.00	1,989,874.00	1,975,720.00	2,000,000.00	150	0.75	1.13	-	2,000,000.00	-	-	-	-
FNMA	1.125	08/28/19	1.94	1,000,000.00	994,442.00	986,640.00	996,703.95	150	0.38	0.56	-	996,703.95	-	-	-	-
Treasury	1.625	08/31/19	2.56	4,000,000.00	3,984,844.00	3,978,640.00	3,984,584.53	153	1.50	2.29	-	3,984,584.53	-	-	-	-
Treasury	1.000	08/31/19	2.57	2,000,000.00	1,987,812.00	1,970,749.60	1,987,065.57	153	0.75	1.14	-	1,987,065.57	-	-	-	-
FHLB	1.200	09/06/19	1.23	3,000,000.00	2,983,658.00	2,997,300.00	3,000,000.00	159	1.13	1.79	-	3,000,000.00	-	-	-	-
FHLB	1.375	09/13/19	1.98	2,000,000.00	1,990,102.00	1,980,000.00	1,994,610.39	166	0.75	1.24	-	1,994,610.39	-	-	-	-
Treasury	1.750	09/30/19	2.55	2,000,000.00	1,992,734.00	1,989,560.00	1,992,105.29	183	0.75	1.37	-	-	1,992,105.29	-	-	-
FFCB	1.050	10/17/19	2.00	1,500,000.00	1,489,485.00	1,475,250.00	1,492,384.62	200	0.56	1.12	-	-	1,492,384.62	-	-	-
FNMA	1.330	10/24/19	2.00	1,550,000.00	1,540,216.40	1,531,694.50	1,544,232.51	207	0.58	1.20	-	-	1,544,232.51	-	-	-
FFCB	1.360	10/28/19	1.57	1,000,000.00	994,326.00	994,250.00	1,000,000.00	211	0.38	0.79	-	-	1,000,000.00	-	-	-
Treasury	1.250	10/31/19	2.59	4,000,000.00	3,971,876.00	3,960,625.00	3,969,134.62	214	1.49	3.19	-	-	3,969,134.62	-	-	-
FHLB	1.375	11/15/19	1.53	3,000,000.00	2,981,142.00	2,987,310.00	2,997,175.89	229	1.13	2.58	-	-	2,997,175.89	-	-	-
FHLMC	2.000	11/26/19	1.54	3,000,000.00	2,993,592.00	2,996,250.00	3,000,000.00	240	1.13	2.71	-	-	3,000,000.00	-	-	-
Treasury	1.000	11/30/19	2.59	4,000,000.00	3,962,500.00	3,947,968.75	3,958,100.25	244	1.49	3.63	-	-	3,958,100.25	-	-	-

**WEIGHTED AVERAGE MATURITY (WAM)
ALL PORTFOLIOS**

Sec March 31, 2019

Issuer	Coupon Rate	Maturity Date	YTM @ Cost	Face Amount/Shares	Market Value	Cost Value	Book Value	Days To Maturity	% of Portfolio	WAM	0-30	91-180	181-365	1-2 year	2-3 year	3-5 year		
FHLB	1.500	12/02/19	1.50	2,000,000.00	1,987,972.00	2,000,000.00	2,000,000.00	246	0.75	1.85	-	-	2,000,000.00	-	-	-		
FHLB	2.500	01/28/20	2.59	2,000,000.00	2,001,306.00	1,998,300.00	1,998,588.77	303	0.75	2.28	-	-	1,998,588.77	-	-	-		
FHLB	2.500	01/31/20	2.37	2,000,000.00	2,001,194.00	2,000,000.00	2,000,000.00	306	0.75	2.30	-	-	2,000,000.00	-	-	-		
FRISCO TX	3.000	02/15/20	2.60	710,000.00	713,010.40	712,690.90	712,440.05	321	0.27	0.86	-	-	712,440.05	-	-	-		
Treasury	1.250	02/29/20	2.59	2,000,000.00	1,979,140.00	1,971,171.88	1,975,916.66	335	0.74	2.49	-	-	1,975,916.66	-	-	-		
FFCB	1.520	03/02/20	1.52	3,000,000.00	2,976,186.00	3,000,000.00	3,000,000.00	337	1.13	3.80	-	-	3,000,000.00	-	-	-		
FNMA	1.750	03/06/20	2.63	1,000,000.00	996,442.00	990,400.00	991,956.76	341	0.37	1.27	-	-	991,956.76	-	-	-		
FAMC	1.750	03/23/20	2.60	2,000,000.00	1,986,248.00	1,980,586.43	1,983,608.35	358	0.75	2.67	-	-	1,983,608.35	-	-	-		
FHLB	2.420	03/27/20	2.42	1,500,000.00	1,499,649.00	1,500,000.00	1,500,000.00	362	0.56	2.04	-	-	1,500,000.00	-	-	-		
FAMC	2.430	03/27/20	2.43	2,000,000.00	1,998,386.00	2,000,000.00	2,000,000.00	362	0.75	2.72	-	-	2,000,000.00	-	-	-		
FFCB	1.730	04/17/20	1.77	1,750,000.00	1,739,066.00	1,747,637.50	1,750,000.00	383	0.66	2.52	-	-	1,750,000.00	-	-	-		
FHLB	1.750	04/27/20	1.76	941,250.00	934,876.80	941,108.81	941,250.00	393	0.35	1.39	-	-	941,250.00	-	-	-		
FNMA	1.700	04/27/20	1.70	2,000,000.00	1,984,934.00	2,000,000.00	2,000,000.00	393	0.75	2.95	-	-	2,000,000.00	-	-	-		
FFCB	1.370	05/19/20	1.64	3,000,000.00	2,968,410.00	2,974,020.00	3,000,000.00	415	1.13	4.68	-	-	3,000,000.00	-	-	-		
FHLMC	1.500	05/28/20	1.50	2,000,000.00	1,996,160.00	2,000,000.00	2,000,000.00	424	0.75	3.19	-	-	2,000,000.00	-	-	-		
FHLMC	2.000	06/08/20	2.03	2,000,000.00	1,999,516.00	1,998,840.00	2,000,000.00	435	0.75	3.27	-	-	2,000,000.00	-	-	-		
FHLMC	1.750	06/29/20	1.77	2,000,000.00	1,981,992.00	1,998,800.00	2,000,000.00	456	0.75	3.43	-	-	2,000,000.00	-	-	-		
FHLB	1.750	07/13/20	1.79	2,000,000.00	1,984,246.00	1,998,000.00	2,000,000.00	470	0.75	3.53	-	-	2,000,000.00	-	-	-		
FNMA	1.800	07/24/20	2.00	4,000,000.00	3,970,700.00	3,979,400.00	3,989,742.65	481	1.50	7.21	-	-	3,989,742.65	-	-	-		
FHLMC	2.000	07/27/20	1.90	2,000,000.00	1,999,108.00	2,000,000.00	2,000,000.00	484	0.75	3.64	-	-	2,000,000.00	-	-	-		
FFCB	1.360	08/03/20	2.79	1,142,000.00	1,127,710.15	1,111,999.66	1,142,000.00	491	0.43	2.11	-	-	1,142,000.00	-	-	-		
FFCB	2.710	08/10/20	2.74	1,500,000.00	1,507,882.50	1,499,160.00	1,499,402.40	498	0.56	2.81	-	-	1,499,402.40	-	-	-		
Treasury	1.500	08/15/20	2.02	3,000,000.00	2,965,314.00	2,961,000.00	2,979,328.77	503	1.12	5.63	-	-	2,979,328.77	-	-	-		
FHLMC	2.000	08/17/20	1.97	3,000,000.00	2,994,399.00	2,999,220.00	3,000,000.00	505	1.13	5.69	-	-	3,000,000.00	-	-	-		
FHLB	1.800	08/28/20	2.29	1,650,000.00	1,635,504.75	1,629,969.00	1,650,000.00	516	0.62	3.20	-	-	1,650,000.00	-	-	-		
FHLMC	1.650	08/28/20	2.26	2,000,000.00	1,985,494.00	1,969,840.00	1,983,230.00	516	0.75	3.85	-	-	1,983,230.00	-	-	-		
FFCB	1.680	09/01/20	2.28	400,000.00	396,581.60	393,968.00	400,000.00	520	0.15	0.78	-	-	400,000.00	-	-	-		
FFCB	1.700	09/25/20	2.23	2,296,000.00	2,276,059.24	2,264,659.60	2,296,000.00	544	0.86	4.69	-	-	2,296,000.00	-	-	-		
FHLB	2.625	09/28/20	2.63	4,000,000.00	4,002,028.00	4,000,000.00	4,000,000.00	547	1.51	8.22	-	-	4,000,000.00	-	-	-		
FHLMC	1.750	09/28/20	2.26	2,000,000.00	1,980,990.00	1,974,000.00	2,000,000.00	547	0.75	4.11	-	-	2,000,000.00	-	-	-		
FHLMC	1.800	09/29/20	2.31	1,000,000.00	990,396.00	987,050.00	1,000,000.00	548	0.38	2.06	-	-	1,000,000.00	-	-	-		
FFCB	2.140	10/06/20	2.22	3,640,000.00	3,631,544.28	3,632,465.20	3,635,758.81	555	1.37	7.58	-	-	3,635,758.81	-	-	-		
FNMA	1.850	10/13/20	1.86	2,000,000.00	1,982,188.00	1,999,400.00	2,000,000.00	562	0.75	4.22	-	-	2,000,000.00	-	-	-		
FFCB	2.500	02/16/21	2.50	4,000,000.00	4,000,056.00	4,000,000.00	4,000,000.00	688	1.51	10.34	-	-	4,000,000.00	-	-	-		
FAMC	2.620	03/19/21	2.62	6,000,000.00	6,003,900.00	6,000,000.00	6,000,000.00	719	2.26	16.21	-	-	6,000,000.00	-	-	-		
FFCB	2.520	03/26/21	2.52	4,000,000.00	3,996,784.00	4,000,000.00	4,000,000.00	726	1.51	10.91	-	-	4,000,000.00	-	-	-		
FHLB	1.500	04/28/21	2.95	2,000,000.00	1,996,184.00	1,975,600.00	2,000,000.00	759	0.75	5.71	-	-	2,000,000.00	-	-	-		
FHLB	2.250	04/30/21	2.52	2,800,000.00	2,794,870.40	2,776,760.00	2,800,000.00	761	1.05	8.01	-	-	2,800,000.00	-	-	-		
FLSGEN	2.638	07/01/21	2.87	2,000,000.00	2,006,800.00	1,989,140.00	1,989,808.69	823	0.75	6.15	-	-	1,989,808.69	-	-	-		
FHLMC	2.800	07/30/21	2.80	1,100,000.00	1,100,180.40	1,100,000.00	1,100,000.00	852	0.41	3.52	-	-	1,100,000.00	-	-	-		
TEXAS ST	2.690	08/01/21	2.65	864,000.00	871,508.16	864,803.52	864,768.43	854	0.33	2.78	-	-	864,768.43	-	-	-		
										99.96	0.60	116,488,444.06	39,451,118.80	38,115,643.77	63,266,712.63	8,754,577.12	0.00	
										100.00%			43.78%	14.83%	14.33%	23.78%	3.29%	0.00%
										266,331,632.67	265,635,991.45	265,522,872.02	266,076,496.38	100.00%				

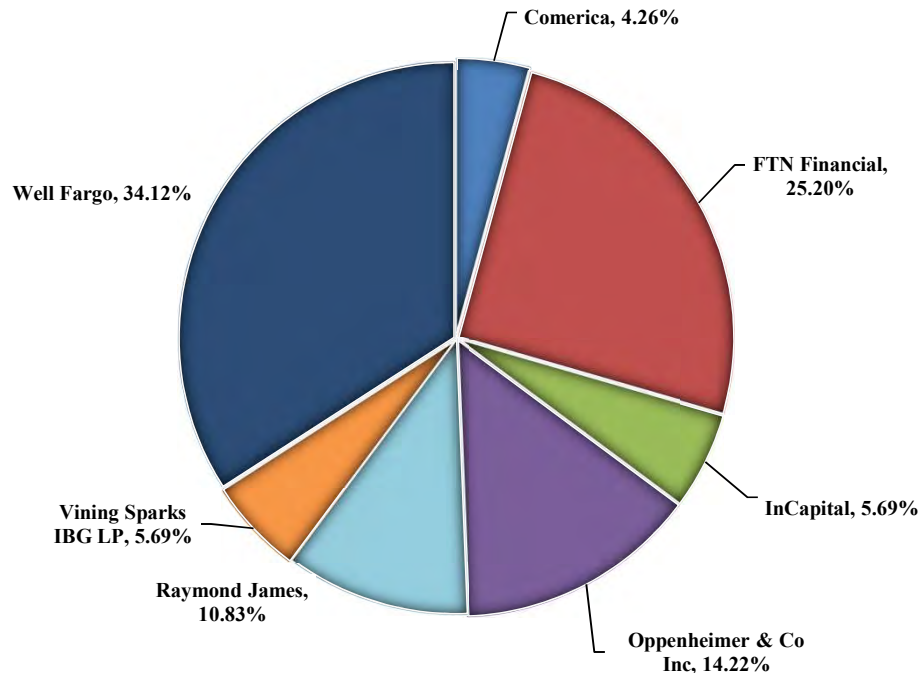
(1) Weighted Average Life - For purposes of calculating weighted average life, bank and pool investments are assumed to mature the next business day.

PURCHASES BY DEALER

From January 1, 2019 to March 31, 2019

According to Section 2256.025 of the Public Funds Investment Act, the governing body of an entity subject to this subchapter or the designated investment committee of the entity shall at least annually, review, revise, and adopt a list of qualified brokers that are authorized to engage in investment transactions with the entity. The following report of purchases by dealer represents an approved list of all the broker/dealers with whom the city engaged in investment transactions during the period being reported.

PURCHASES BY DEALER		
BROKER / DEALER	ORIGINAL PAR VALUE	
	AMOUNT	PERCENTAGE
Comerica	1,500,000	4.26%
FTN Financial	8,864,000	25.20%
InCapital	2,000,000	5.69%
Oppenheimer & Co Inc	5,000,000	14.22%
Raymond James	3,810,000	10.83%
Vining Sparks IBG LP	2,000,000	5.69%
Well Fargo	12,000,000	34.12%
Total Purchases	\$ 35,174,000	100.00%



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TRACKER INVESTMENT REPORTS
Second Quarter
March 31, 2019

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City of Carrollton
 Portfolio Holdings
 QUARTERLY REPORT Investment Portfolio - by Asset Category Summary
 Report Format: By Totals
 Group By: Asset Category
 Average By: Book Value
 Portfolio / Report Group: All Portfolios
 As of 3/31/2019

Description	CUSIP/Ticker	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
Coupon Agencies		151,569,250.00	151,012,070.22	150,988,139.70	151,474,860.85	519,800.72	1.889	332	56.93
Frost Bank - Operating		1,202,503.35	1,202,503.35	1,202,503.35	1,202,503.35	0.00	2.810	1	0.45
LOGIC		24,579,486.64	24,579,486.64	24,579,486.64	24,579,486.64	0.00	2.602	1	9.24
Municipal Bonds		3,574,000.00	3,591,318.56	3,566,634.42	3,567,017.17	17,907.79	2.764	730	1.34
TexasCLASS		22,876,266.91	22,876,266.91	22,876,266.91	22,876,266.91	0.00	2.610	1	8.60
TexasTERM		28,884,374.05	28,884,374.05	28,884,374.05	28,884,374.05	0.00	2.410	1	10.86
TexPool		12,645,751.72	12,645,751.72	12,645,751.72	12,645,751.72	0.00	2.416	1	4.75
Treasuries		21,000,000.00	20,844,220.00	20,779,715.23	20,846,235.69	48,888.96	2.497	252	7.83
Total / Average		266,331,632.67	265,635,991.45	265,522,872.02	266,076,496.38	586,597.47	2.162	219	100

City of Carrollton
 Portfolio Holdings
 QUARTERLY REPORT Investment Portfolio - By Asset Category Detail
 Report Format: By Transaction
 Group By: Asset Category
 Average By: Book Value
 Portfolio / Report Group: All Portfolios
 As of 3/31/2019

CUSIP/Ticker	Description	Maturity Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
Coupon Agencies										
3132X0RE3	FAMC 1.75 3/23/2020	3/23/2020	2,000,000.00	1,986,248.00	1,980,586.43	1,983,608.35	777.78	2.601	358	0.75
3132X0N49	FAMC 2.43 3/27/2020-18	3/27/2020	2,000,000.00	1,998,386.00	2,000,000.00	2,000,000.00	540.00	2.430	362	0.75
3132X0K67	FAMC 2.62 3/19/2021-18	3/19/2021	6,000,000.00	6,003,900.00	6,000,000.00	6,000,000.00	4,803.33	2.620	719	2.25
3133EGJW6	FFCB 1.03 4/5/2019-16	4/5/2019	4,000,000.00	3,999,084.00	3,995,600.00	4,000,000.00	20,142.22	1.071	5	1.50
3133EGYP4	FFCB 1.05 10/17/2019	10/17/2019	1,500,000.00	1,489,485.00	1,475,250.00	1,492,384.62	7,175.00	1.996	200	0.56
3133EF7L5	FFCB 1.17 5/16/2019-17	5/16/2019	2,000,000.00	1,996,798.00	1,999,800.00	2,000,000.00	8,775.00	1.173	46	0.75
3133EGPD1	FFCB 1.18 8/1/2019-18	8/1/2019	2,500,000.00	2,490,120.00	2,469,575.00	2,500,000.00	4,916.67	1.960	123	0.94
3133EFD20	FFCB 1.25 5/23/2019-16	5/23/2019	2,000,000.00	1,996,250.00	1,998,400.00	2,000,000.00	8,888.89	1.275	53	0.75
3133EGAW5	FFCB 1.25 8/19/2019-16	8/19/2019	4,000,000.00	3,982,900.00	3,995,000.00	4,000,000.00	5,833.33	1.290	141	1.50
3133EFZU4	FFCB 1.35 8/16/2019-16	8/16/2019	2,000,000.00	1,992,394.00	2,000,000.00	2,000,000.00	3,375.00	1.350	138	0.75
3133EFKY2	FFCB 1.36 10/28/2019-16	10/28/2019	1,000,000.00	994,326.00	994,250.00	1,000,000.00	5,780.00	1.573	211	0.38
3133EGPP4	FFCB 1.36 8/3/2020-18	8/3/2020	1,142,000.00	1,127,710.15	1,111,999.66	1,142,000.00	2,502.25	2.791	491	0.43
3133EGBL8	FFCB 1.37 5/19/2020-17	5/19/2020	3,000,000.00	2,968,410.00	2,974,020.00	3,000,000.00	15,070.00	1.643	415	1.13
3133EHFP3	FFCB 1.39 4/17/2019-17	4/17/2019	2,000,000.00	1,998,972.00	2,000,000.00	2,000,000.00	12,664.44	1.390	17	0.75
3133EAUF3	FFCB 1.5 6/14/2019	6/14/2019	2,300,000.00	2,295,719.70	2,305,796.00	2,300,557.31	10,254.17	1.380	75	0.86
3133EHBA0	FFCB 1.52 3/2/2020	3/2/2020	3,000,000.00	2,976,186.00	3,000,000.00	3,000,000.00	3,673.33	1.520	337	1.13

CUSIP/Ticker	Description	Maturity Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
3133EHWQ2	FFCB 1.68 9/1/2020-18	9/1/2020	400,000.00	396,581.60	393,968.00	400,000.00	560.00	2.280	520	0.15
3133EHZV8	FFCB 1.7 9/25/2020-18	9/25/2020	2,296,000.00	2,276,059.24	2,264,659.60	2,296,000.00	650.53	2.230	544	0.86
3133EG4D4	FFCB 1.73 4/17/2020-17	4/17/2020	1,750,000.00	1,739,066.00	1,747,637.50	1,750,000.00	13,791.94	1.774	383	0.66
3133EDWV0	FFCB 2.14 10/6/2020	10/6/2020	3,640,000.00	3,631,544.28	3,632,465.20	3,635,758.81	37,866.11	2.219	555	1.37
3133EJCY3	FFCB 2.5 2/16/2021-18	2/16/2021	4,000,000.00	4,000,056.00	4,000,000.00	4,000,000.00	12,500.00	2.500	688	1.50
3133EKEN2	FFCB 2.52 3/26/2021-20	3/26/2021	4,000,000.00	3,996,784.00	4,000,000.00	4,000,000.00	1,400.00	2.520	726	1.50
3133EJWP0	FFCB 2.71 8/10/2020	8/10/2020	1,500,000.00	1,507,882.50	1,499,160.00	1,499,402.40	5,758.75	2.740	498	0.56
3130A8Y72	FHLB 0.875 8/5/2019	8/5/2019	3,000,000.00	2,983,308.00	2,959,350.00	2,994,270.20	4,083.33	1.435	127	1.13
3130A8SC8	FHLB 0.96 7/29/2019	7/29/2019	2,000,000.00	1,989,932.00	2,000,000.00	2,000,000.00	3,306.67	0.960	120	0.75
3130A9AN1	FHLB 1.16 6/21/2019-16	6/21/2019	3,000,000.00	2,990,928.00	2,999,550.00	3,000,000.00	9,666.67	1.166	82	1.13
3130A8RQ8	FHLB 1.2 7/26/2019-16	7/26/2019	2,000,000.00	1,991,404.00	1,998,400.00	2,000,000.00	4,333.33	1.227	117	0.75
3130A9AJ0	FHLB 1.2 9/6/2019-16	9/6/2019	3,000,000.00	2,983,638.00	2,997,300.00	3,000,000.00	2,500.00	1.231	159	1.13
3130AA3R7	FHLB 1.375 11/15/2019	11/15/2019	3,000,000.00	2,981,142.00	2,987,310.00	2,997,175.89	15,583.33	1.529	229	1.13
313380FB8	FHLB 1.375 9/13/2019	9/13/2019	2,000,000.00	1,990,102.00	1,980,000.00	1,994,610.39	1,375.00	1.980	166	0.75
3130AA4M7	FHLB 1.5 12/2/2019-17	12/2/2019	2,000,000.00	1,987,972.00	2,000,000.00	2,000,000.00	9,916.67	1.500	246	0.75
3130ACL93	FHLB 1.5 4/26/2019-18	4/26/2019	3,000,000.00	2,997,975.00	2,986,350.00	3,000,000.00	19,375.00	1.842	26	1.13
3130AAJZ2	FHLB 1.75 4/27/2020-17	4/27/2020	941,250.00	934,876.80	941,108.81	941,250.00	7,046.30	1.755	393	0.35
3130ABNV4	FHLB 1.75 7/13/2020-17	7/13/2020	2,000,000.00	1,984,246.00	1,998,000.00	2,000,000.00	7,583.33	1.787	470	0.75
3130ABZN9	FHLB 1.8 8/28/2020-17	8/28/2020	1,650,000.00	1,635,504.75	1,629,969.00	1,650,000.00	2,722.50	2.294	516	0.62
3130ADCV2	FHLB 2.25 4/30/2021-19	4/30/2021	2,800,000.00	2,794,870.40	2,776,760.00	2,800,000.00	26,250.00	2.522	761	1.05
3130ADU34	FHLB 2.42 3/27/2020-19	3/27/2020	1,500,000.00	1,499,649.00	1,500,000.00	1,500,000.00	403.33	2.420	362	0.56
3130AFSS7	FHLB 2.5 1/28/2020	1/28/2020	2,000,000.00	2,001,306.00	1,998,300.00	1,998,588.77	8,750.00	2.587	303	0.75
3130AG2X2	FHLB 2.625 9/28/2020-19	9/28/2020	4,000,000.00	4,002,028.00	4,000,000.00	4,000,000.00	875.00	2.625	547	1.50
3130ADDH2		1/31/2020	2,000,000.00	2,001,194.00	2,000,000.00	2,000,000.00	8,333.33	2.367	306	0.75

CUSIP/Ticker	Description	Maturity Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
	FHLB Step 1/31/2020-18									
3130A7RN7	FHLB Step 4/28/2021-16	4/28/2021	2,000,000.00	1,996,184.00	1,975,600.00	2,000,000.00	12,750.00	2.949	759	0.75
3137EAEB1	FHLMC 0.875 7/19/2019	7/19/2019	2,000,000.00	1,990,282.00	1,968,420.00	1,993,884.16	3,500.00	1.908	110	0.75
3134G9LD7	FHLMC 1.25 5/24/2019-16	5/24/2019	2,000,000.00	1,996,504.00	2,000,000.00	2,000,000.00	8,819.44	1.250	54	0.75
3134G9MU8	FHLMC 1.3 5/24/2019-16	5/24/2019	2,000,000.00	1,996,686.00	2,000,000.00	2,000,000.00	9,172.22	1.300	54	0.75
3134G9CX3	FHLMC 1.3 8/16/2019-16	8/16/2019	2,000,000.00	1,990,660.00	1,999,500.00	2,000,000.00	3,250.00	1.308	138	0.75
3134GAFY5	FHLMC 1.3 8/28/2019-18	8/28/2019	2,000,000.00	1,989,874.00	1,975,720.00	2,000,000.00	2,383.33	2.613	150	0.75
3134GBPF3	FHLMC 1.5 5/28/2020-17	5/28/2020	2,000,000.00	1,996,160.00	2,000,000.00	2,000,000.00	10,250.00	1.500	424	0.75
3134GAH64	FHLMC 1.5 7/26/2019-17	7/26/2019	2,000,000.00	1,993,510.00	2,000,000.00	2,000,000.00	5,416.67	1.500	117	0.75
3134G3F96	FHLMC 1.65 8/28/2020	8/28/2020	2,000,000.00	1,985,494.00	1,969,840.00	1,983,230.00	3,025.00	2.263	516	0.75
3134GBTX0	FHLMC 1.75 6/29/2020-17	6/29/2020	2,000,000.00	1,981,992.00	1,998,800.00	2,000,000.00	8,944.44	1.773	456	0.75
3134GBL26	FHLMC 1.75 9/28/2020-18	9/28/2020	2,000,000.00	1,980,990.00	1,974,000.00	2,000,000.00	291.67	2.262	547	0.75
3134GBK35	FHLMC 1.8 9/29/2020-17	9/29/2020	1,000,000.00	990,396.00	987,050.00	1,000,000.00	100.00	2.310	548	0.38
3134GSS71	FHLMC 2.8 7/30/2021-19	7/30/2021	1,100,000.00	1,100,180.40	1,100,000.00	1,100,000.00	5,133.33	2.800	852	0.41
3134GAZN7	FHLMC Step 11/26/2019-17	11/26/2019	3,000,000.00	2,993,592.00	2,996,250.00	3,000,000.00	20,833.33	1.540	240	1.13
3134GBQW5	FHLMC Step 6/8/2020-17	6/8/2020	2,000,000.00	1,999,516.00	1,998,840.00	2,000,000.00	12,555.56	2.029	435	0.75
3134GBJQ6	FHLMC Step 7/27/2020-17	7/27/2020	2,000,000.00	1,999,108.00	2,000,000.00	2,000,000.00	7,111.11	1.901	484	0.75
3134GBQY1	FHLMC Step 8/17/2020-17	8/17/2020	3,000,000.00	2,994,399.00	2,999,220.00	3,000,000.00	7,333.33	1.966	505	1.13
3136G32G9	FNMA 1.125 8/28/2019	8/28/2019	1,000,000.00	994,442.00	986,640.00	996,703.95	937.50	1.943	150	0.37
3136G3JN3	FNMA 1.2 6/28/2019-17	6/28/2019	2,000,000.00	1,993,560.00	1,979,300.00	2,000,000.00	6,200.00	1.903	89	0.75
3136G3K53	FNMA 1.26 8/2/2019-17	8/2/2019	2,000,000.00	1,991,712.00	1,990,800.00	2,000,000.00	4,130.00	1.479	124	0.75

CUSIP/Ticker	Description	Maturity Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
3136G0T68	FNMA 1.33 10/24/2019	10/24/2019	1,550,000.00	1,540,216.40	1,531,694.50	1,544,232.51	8,990.43	2.000	207	0.58
3136G3BF1	FNMA 1.35 8/26/2019-16	8/26/2019	2,000,000.00	1,990,864.00	2,000,000.00	2,000,000.00	2,625.00	1.350	148	0.75
3136G4NJ8	FNMA 1.7 4/27/2020- 18	4/27/2020	2,000,000.00	1,984,934.00	2,000,000.00	2,000,000.00	14,544.44	1.700	393	0.75
3135G0UU5	FNMA 1.75 3/6/2020	3/6/2020	1,000,000.00	996,442.00	990,400.00	991,956.76	1,215.28	2.627	341	0.37
3135G0ZE6	FNMA 1.75 6/20/2019	6/20/2019	2,000,000.00	1,996,546.00	1,996,700.00	1,999,504.08	9,819.44	1.864	81	0.75
3136G4NP4	FNMA 1.8 7/24/2020- 18	7/24/2020	4,000,000.00	3,970,700.00	3,979,400.00	3,989,742.65	13,400.00	2.000	481	1.50
3136G4PJ6	FNMA 1.85 10/13/2020-18	10/13/2020	2,000,000.00	1,982,188.00	1,999,400.00	2,000,000.00	17,266.67	1.860	562	0.75
Coupon Agencies			151,569,250.00	151,012,070.22	150,988,139.70	151,474,860.85	519,800.72	1.889	332	56.93
Frost Bank - Operating										
MM8202	Frost Bank - Consolidated MM	N/A	943,675.66	943,675.66	943,675.66	943,675.66		2.810	1	0.35
MM8210	Frost Bank - Police MM	N/A	258,827.69	258,827.69	258,827.69	258,827.69		2.810	1	0.10
Frost Bank - Operating			1,202,503.35	1,202,503.35	1,202,503.35	1,202,503.35	0.00	2.810	1	0.45
LOGIC										
LOGIC8001	LOGIC LGIP	N/A	24,579,486.64	24,579,486.64	24,579,486.64	24,579,486.64		2.602	1	9.24
LOGIC			24,579,486.64	24,579,486.64	24,579,486.64	24,579,486.64	0.00	2.602	1	9.24
Municipal Bonds										
341271AB0	FLSGEN 2.638 7/1/2021	7/1/2021	2,000,000.00	2,006,800.00	1,989,140.00	1,989,808.69	13,190.00	2.872	823	0.75
358776SS2	FRISCO TX 3 2/15/2020	2/15/2020	710,000.00	713,010.40	712,690.90	712,440.05	2,070.83	2.599	321	0.27
882724KY2	TEXAS ST 2.69 8/1/2021	8/1/2021	864,000.00	871,508.16	864,803.52	864,768.43	2,646.96	2.651	854	0.33
Municipal Bonds			3,574,000.00	3,591,318.56	3,566,634.42	3,567,017.17	17,907.79	2.764	730	1.34
TexasCLASS										
CLASSCONSOLID	TexasCLASS LGIP	N/A	22,876,266.91	22,876,266.91	22,876,266.91	22,876,266.91		2.610	1	8.60
TexasCLASS			22,876,266.91	22,876,266.91	22,876,266.91	22,876,266.91	0.00	2.610	1	8.60
TexasTERM										

CUSIP/Ticker	Description	Maturity Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
DAILYCONSOLID	TexasTERM LGIP	N/A	28,884,374.05	28,884,374.05	28,884,374.05	28,884,374.05		2.410	1	10.86
	TexasTERM		28,884,374.05	28,884,374.05	28,884,374.05	28,884,374.05	0.00	2.410	1	10.86
TexPool										
TEXCONS0011	TexPool LGIP	N/A	12,182,529.25	12,182,529.25	12,182,529.25	12,182,529.25		2.416	1	4.58
TEXPOLICE0012	TexPool LGIP	N/A	463,222.47	463,222.47	463,222.47	463,222.47		2.416	1	0.17
	TexPool		12,645,751.72	12,645,751.72	12,645,751.72	12,645,751.72	0.00	2.416	1	4.75
Treasuries										
912828UB4	T-Bond 1 11/30/2019	11/30/2019	4,000,000.00	3,962,500.00	3,947,968.75	3,958,100.25	13,296.70	2.594	244	1.49
912828TN0	T-Bond 1 8/31/2019	8/31/2019	2,000,000.00	1,987,812.00	1,970,749.60	1,987,065.57	1,684.78	2.572	153	0.75
912828TV2	T-Bond 1.25 10/31/2019	10/31/2019	4,000,000.00	3,971,876.00	3,960,625.00	3,969,134.62	20,856.35	2.589	214	1.49
912828D80	T-Bond 1.625 8/31/2019	8/31/2019	4,000,000.00	3,984,844.00	3,978,640.00	3,984,584.53	5,475.54	2.562	153	1.50
912828F39	T-Bond 1.75 9/30/2019	9/30/2019	2,000,000.00	1,992,734.00	1,989,560.00	1,992,105.29	0.00	2.548	183	0.75
912828UQ1	T-Note 1.25 2/29/2020	2/29/2020	2,000,000.00	1,979,140.00	1,971,171.88	1,975,916.66	2,105.98	2.591	335	0.74
9128282Q2	T-Note 1.5 8/15/2020	8/15/2020	3,000,000.00	2,965,314.00	2,961,000.00	2,979,328.77	5,469.61	2.015	503	1.12
	Treasuries		21,000,000.00	20,844,220.00	20,779,715.23	20,846,235.69	48,888.96	2.497	252	7.83
Total / Average			266,331,632.67	265,635,991.45	265,522,872.02	266,076,496.38	586,597.47	2.162	219	100

City of Carrollton
Transactions Summary
QUARTERLY REPORT - Investment Activity Report
Group By: Action
Portfolio / Report Group: All Portfolios
Begin Date: 01/01/2019, End Date: 03/31/2019

CUSIP/Ticker	Description	Settlement Date	Maturity Date	Face Amount/Shares	Principal	Interest/Dividends	Broker/Dealer	Portfolio Name
Buy								
3132X0RE3	FAMC 1.75 3/23/2020	1/24/2019	3/23/2020	2,000,000.00	1,980,586.43	11,763.89	Vining Sparks IBG LP	Consolidated Fund - Fixed Income
3133EKEN2	FFCB 2.52 3/26/2021-20	3/26/2019	3/26/2021	4,000,000.00	4,000,000.00	0.00	FTN Financial	Consolidated Fund - Fixed Income
3130ADU34	FHLB 2.42 3/27/2020-19	3/21/2019	3/27/2020	1,500,000.00	1,500,000.00	17,545.00	Comerica	Consolidated Fund - Fixed Income
3130AFSS7	FHLB 2.5 1/28/2020	1/28/2019	1/28/2020	2,000,000.00	1,998,300.00	0.00	InCapital LLC	Consolidated Fund - Fixed Income
3130AG2X2	FHLB 2.625 9/28/2020-19	3/28/2019	9/28/2020	4,000,000.00	4,000,000.00	0.00	FTN Financial	Consolidated Fund - Fixed Income
3134GSS71	FHLMC 2.8 7/30/2021-19	2/1/2019	7/30/2021	1,100,000.00	1,100,000.00	85.56	Raymond James	Consolidated Fund - Fixed Income
341271AB0	FLSGEN 2.638 7/1/2021	2/5/2019	7/1/2021	2,000,000.00	1,989,140.00	4,982.89	Wells Fargo	Consolidated Fund - Fixed Income
3135G0U05	FNMA 1.75 3/6/2020	1/24/2019	3/6/2020	1,000,000.00	990,400.00	6,708.33	Oppenheimer & Co Inc	Consolidated Fund - Fixed Income
358776SS2	FRISCO TX 3 2/15/2020	2/26/2019	2/15/2020	710,000.00	712,690.90	0.00	Raymond James	Consolidated Fund - Fixed Income
912828UB4	T-Bond 1 11/30/2019	1/31/2019	11/30/2019	4,000,000.00	3,947,988.75	6,813.19	Wells Fargo	Consolidated Fund - Fixed Income
912828TV2	T-Bond 1.25 10/31/2019	1/31/2019	10/31/2019	4,000,000.00	3,960,625.00	12,707.18	Wells Fargo	Consolidated Fund - Fixed Income
912828D80	T-Bond 1.625 8/31/2019	1/31/2019	8/31/2019	4,000,000.00	3,978,640.00	27,472.38	Oppenheimer & Co Inc	Consolidated Fund - Fixed Income
912828F39	T-Bond 1.75 9/30/2019	1/31/2019	9/30/2019	2,000,000.00	1,989,560.00	11,826.92	Raymond James	Consolidated Fund - Fixed Income
882724KY2	TEXAS ST 2.69 8/1/2021	2/20/2019	8/1/2021	864,000.00	864,803.52	0.00	FTN Financial	Consolidated Fund - Fixed Income
912828UQ1	T-Note 1.25 2/29/2020	1/24/2019	2/29/2020	2,000,000.00	1,971,171.88	10,082.87	Wells Fargo	Consolidated Fund - Fixed Income
Buy				35,174,000.00	34,983,886.48	109,988.21		

CUSIP/Ticker	Description	Settlement Date	Maturity Date	Face		Interest/Dividends	Broker/Dealer	Portfolio Name
				Amount/Shares	Principal			
Deposit								
MM8202	Frost Bank - Consolidated MM	3/31/2019	N/A	531,711.57	531,711.57	0.00	None	Frost Bank - Operating
MM8202	Frost Bank - Consolidated MM	2/28/2019	N/A	115,481.45	115,481.45	0.00	None	Frost Bank - Operating
MM8210	Frost Bank - Police MM	3/31/2019	N/A	12,073.00	12,073.00	0.00	None	Frost Bank - Police
LOGIC8001	LOGIC LGIP	3/31/2019	N/A	53,192.89	53,192.89	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	3/8/2019	N/A	2,000,000.00	2,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	2/28/2019	N/A	77,627.92	77,627.92	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	2/1/2019	N/A	2,000,000.00	2,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	1/31/2019	N/A	85,495.63	85,495.63	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	1/29/2019	N/A	2,500,000.00	2,500,000.00	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	1/25/2019	N/A	2,700,000.00	2,700,000.00	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	1/15/2019	N/A	2,200,000.00	2,200,000.00	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	1/11/2019	N/A	3,000,000.00	3,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	1/8/2019	N/A	2,000,000.00	2,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	1/4/2019	N/A	1,500,000.00	1,500,000.00	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	1/2/2019	N/A	2,100,000.00	2,100,000.00	0.00	None	Consolidated Fund - Liquid Assets
CLASSCONSOLID	TexasCLASS LGIP	3/31/2019	N/A	55,055.63	55,055.63	0.00	None	Consolidated Fund - Liquid Assets
CLASSCONSOLID	TexasCLASS LGIP	3/25/2019	N/A	700,000.00	700,000.00	0.00	None	Consolidated Fund - Liquid Assets
CLASSCONSOLID	TexasCLASS LGIP	3/12/2019	N/A	500,000.00	500,000.00	0.00	None	Consolidated Fund - Liquid Assets
CLASSCONSOLID	TexasCLASS LGIP	3/8/2019	N/A	2,000,000.00	2,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
CLASSCONSOLID	TexasCLASS LGIP	2/28/2019	N/A	21,211.28	21,211.28	0.00	None	Consolidated Fund - Liquid Assets
CLASSCONSOLID	TexasCLASS LGIP	2/20/2019	N/A	18,000,000.00	18,000,000.00	0.00	None	Consolidated Fund - Liquid Assets

CUSIP/Ticker	Description	Settlement Date	Maturity Date	Face		Principal	Interest/Dividends	Broker/Dealer	Portfolio Name
				Amount/Shares					
CLASSCONSOLID	TexasCLASS LGIP	2/11/2019	N/A	1,800,000.00	1,800,000.00	0.00	None	Consolidated Fund - Liquid Assets	
CLASSCONSOLID	TexasCLASS LGIP	2/8/2019	N/A	2,000,000.00	2,000,000.00	0.00	None	Consolidated Fund - Liquid Assets	
CLASSCONSOLID	TexasCLASS LGIP	2/6/2019	N/A	2,500,000.00	2,500,000.00	0.00	None	Consolidated Fund - Liquid Assets	
DAILYCONSOLID	TexasTERM LGIP	3/31/2019	N/A	64,380.68	64,380.68	0.00	None	Consolidated Fund - Liquid Assets	
DAILYCONSOLID	TexasTERM LGIP	3/8/2019	N/A	2,000,000.00	2,000,000.00	0.00	None	Consolidated Fund - Liquid Assets	
DAILYCONSOLID	TexasTERM LGIP	2/28/2019	N/A	61,849.89	61,849.89	0.00	None	Consolidated Fund - Liquid Assets	
DAILYCONSOLID	TexasTERM LGIP	2/15/2019	N/A	1,200,000.00	1,200,000.00	0.00	None	Consolidated Fund - Liquid Assets	
DAILYCONSOLID	TexasTERM LGIP	2/8/2019	N/A	2,000,000.00	2,000,000.00	0.00	None	Consolidated Fund - Liquid Assets	
DAILYCONSOLID	TexasTERM LGIP	2/4/2019	N/A	3,000,000.00	3,000,000.00	0.00	None	Consolidated Fund - Liquid Assets	
DAILYCONSOLID	TexasTERM LGIP	2/1/2019	N/A	1,000,000.00	1,000,000.00	0.00	None	Consolidated Fund - Liquid Assets	
DAILYCONSOLID	TexasTERM LGIP	1/31/2019	N/A	45,701.07	45,701.07	0.00	None	Consolidated Fund - Liquid Assets	
DAILYCONSOLID	TexasTERM LGIP	1/31/2019	N/A	4,500,000.00	4,500,000.00	0.00	None	Consolidated Fund - Liquid Assets	
DAILYCONSOLID	TexasTERM LGIP	1/17/2019	N/A	1,800,000.00	1,800,000.00	0.00	None	Consolidated Fund - Liquid Assets	
DAILYCONSOLID	TexasTERM LGIP	1/16/2019	N/A	3,000,000.00	3,000,000.00	0.00	None	Consolidated Fund - Liquid Assets	
DAILYCONSOLID	TexasTERM LGIP	1/11/2019	N/A	1,700,000.00	1,700,000.00	0.00	None	Consolidated Fund - Liquid Assets	
DAILYCONSOLID	TexasTERM LGIP	1/9/2019	N/A	1,000,000.00	1,000,000.00	0.00	None	Consolidated Fund - Liquid Assets	
TEXCONS0011	TexPool LGIP	3/31/2019	N/A	36,512.77	36,512.77	0.00	None	Consolidated Fund - Liquid Assets	
TEXPOLICE0012	TexPool LGIP	3/31/2019	N/A	931.99	931.99	0.00	None	Police Confiscated Fund	
TEXCONS0011	TexPool LGIP	3/22/2019	N/A	600,000.00	600,000.00	0.00	None	Consolidated Fund - Liquid Assets	
TEXCONS0011	TexPool LGIP	3/21/2019	N/A	96,950.80	96,950.80	0.00	None	Consolidated Fund - Liquid Assets	
TEXPOLICE0012	TexPool LGIP	3/21/2019	N/A	121,742.53	121,742.53	0.00	None	Police Confiscated Fund	
TEXCONS0011	TexPool LGIP	3/6/2019	N/A	800,000.00	800,000.00	0.00	None	Consolidated Fund - Liquid Assets	

CUSIP/Ticker	Description	Settlement Date	Maturity Date	Face		Interest/Dividends	Broker/Dealer	Portfolio Name
				Amount/Shares	Principal			
TEXCONS0011	TexPool LGIP	3/4/2019	N/A	2,500,000.00	2,500,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	2/28/2019	N/A	31,262.59	31,262.59	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	2/28/2019	N/A	1,000,000.00	1,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXPOLICE0012	TexPool LGIP	2/28/2019	N/A	825.23	825.23	0.00	None	Police Confiscated Fund
TEXCONS0011	TexPool LGIP	2/22/2019	N/A	600,000.00	600,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	2/12/2019	N/A	1,600,000.00	1,600,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	2/1/2019	N/A	2,300,000.00	2,300,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	1/31/2019	N/A	48,358.13	48,358.13	0.00	None	Consolidated Fund - Liquid Assets
TEXPOLICE0012	TexPool LGIP	1/31/2019	N/A	832.48	832.48	0.00	None	Police Confiscated Fund
TEXCONS0011	TexPool LGIP	1/30/2019	N/A	3,800,000.00	3,800,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	1/29/2019	N/A	2,300,000.00	2,300,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	1/28/2019	N/A	2,700,000.00	2,700,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXPOLICE0012	TexPool LGIP	1/17/2019	N/A	6,702.00	6,702.00	0.00	None	Police Confiscated Fund
TEXPOLICE0012	TexPool LGIP	1/17/2019	N/A	59,351.36	59,351.36	0.00	None	Police Confiscated Fund
TEXCONS0011	TexPool LGIP	1/4/2019	N/A	1,100,000.00	1,100,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	1/3/2019	N/A	2,598.54	2,598.54	0.00	None	Consolidated Fund - Liquid Assets
TEXPOLICE0012	TexPool LGIP	1/3/2019	N/A	10,215.00	10,215.00	0.00	None	Police Confiscated Fund
	Deposit			89,540,064.43	89,540,064.43	0.00		
Matured								
3133EC5N0	FFCB 1.25 3/4/2019-13	3/4/2019	3/4/2019	2,500,000.00	2,500,000.00	0.00	InCapital LLC	Consolidated Fund - Fixed Income
3133EFWX1	FFCB 1.27 1/28/2019-16	1/28/2019	1/28/2019	2,000,000.00	2,000,000.00	0.00	UBS Financial Services	Consolidated Fund - Fixed Income
3133EG5U5	FFCB 1.33 2/1/2019-17	2/1/2019	2/1/2019	2,000,000.00	2,000,000.00	0.00	Mutual Securities	Consolidated Fund - Fixed Income
313384DJ5	FHLB 0 3/22/2019	3/22/2019	3/22/2019	2,000,000.00	2,000,000.00	0.00	FTN Financial	Consolidated Fund - Fixed Income
3133782M2	FHLB 1.5 3/8/2019	3/8/2019	3/8/2019	3,000,000.00	3,000,000.00	0.00	Wells Fargo	Consolidated Fund - Fixed Income

CUSIP/Ticker	Description	Settlement Date	Maturity Date	Face Amount/Shares	Principal	Interest/Dividends	Broker/Dealer	Portfolio Name
3134GAK78	FHLMC 1.35 1/25/2019-17	1/25/2019	1/25/2019	2,000,000.00	2,000,000.00	0.00	Coastal Securities	Consolidated Fund - Fixed Income
3135G0G31	FNMA 1.2 1/29/2019-16	1/29/2019	1/29/2019	2,000,000.00	2,000,000.00	0.00	Mutual Securities	Consolidated Fund - Fixed Income
3136G3AX3	FNMA 1.25 3/15/2019-16	3/15/2019	3/15/2019	2,000,000.00	2,000,000.00	0.00	InCapital LLC	Consolidated Fund - Fixed Income
912828C65	T-Note 1.625 3/31/2019	3/31/2019	3/31/2019	2,000,000.00	2,000,000.00	0.00	Wells Fargo	Consolidated Fund - Fixed Income
	Matured			19,500,000.00	19,500,000.00	0.00		
Withdraw								
MM8202	Frost Bank - Consolidated MM	1/31/2019	N/A	131,279.73	131,279.73	0.00	None	Frost Bank - Operating
MM8210	Frost Bank - Police MM	1/31/2019	N/A	16,917.00	16,917.00	0.00	None	Frost Bank - Police
LOGIC8001	LOGIC LGIP	2/28/2019	N/A	700,000.00	700,000.00	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	2/26/2019	N/A	1,200,000.00	1,200,000.00	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	2/21/2019	N/A	3,000,000.00	3,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	2/20/2019	N/A	15,000,000.00	15,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	2/14/2019	N/A	4,500,000.00	4,500,000.00	0.00	None	Consolidated Fund - Liquid Assets
LOGIC8001	LOGIC LGIP	2/7/2019	N/A	1,000,000.00	1,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
CLASSCONSOLID	TexasCLASS LGIP	3/26/2019	N/A	700,000.00	700,000.00	0.00	None	Consolidated Fund - Liquid Assets
CLASSCONSOLID	TexasCLASS LGIP	3/21/2019	N/A	4,000,000.00	4,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
DAILYCONSOLID	TexasTERM LGIP	3/28/2019	N/A	3,500,000.00	3,500,000.00	0.00	None	Consolidated Fund - Liquid Assets
DAILYCONSOLID	TexasTERM LGIP	2/21/2019	N/A	2,000,000.00	2,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
DAILYCONSOLID	TexasTERM LGIP	2/20/2019	N/A	5,000,000.00	5,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	3/29/2019	N/A	1,000,000.00	1,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	3/26/2019	N/A	4,000,000.00	4,000,000.00	0.00	None	Consolidated Fund - Liquid Assets

CUSIP/Ticker	Description	Settlement Date	Maturity Date	Face Amount/Shares	Principal	Interest/Dividends	Broker/Dealer	Portfolio Name
TEXCONS0011	TexPool LGIP	3/21/2019	N/A	121,742.53	121,742.53	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	3/21/2019	N/A	2,000,000.00	2,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXPOLICE0012	TexPool LGIP	3/21/2019	N/A	1,234.00	1,234.00	0.00	None	Police Confiscated Fund
TEXPOLICE0012	TexPool LGIP	3/21/2019	N/A	10,839.00	10,839.00	0.00	None	Police Confiscated Fund
TEXPOLICE0012	TexPool LGIP	3/21/2019	N/A	96,950.80	96,950.80	0.00	None	Police Confiscated Fund
TEXCONS0011	TexPool LGIP	3/18/2019	N/A	800,000.00	800,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	3/7/2019	N/A	3,000,000.00	3,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	1/31/2019	N/A	13,000,000.00	13,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	1/25/2019	N/A	1,500,000.00	1,500,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	1/24/2019	N/A	2,000,000.00	2,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	1/24/2019	N/A	3,500,000.00	3,500,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	1/18/2019	N/A	59,351.36	59,351.36	0.00	None	Consolidated Fund - Liquid Assets
TEXCONS0011	TexPool LGIP	1/10/2019	N/A	2,000,000.00	2,000,000.00	0.00	None	Consolidated Fund - Liquid Assets
TEXPOLICE0012	TexPool LGIP	1/3/2019	N/A	2,598.54	2,598.54	0.00	None	Police Confiscated Fund
	Withdraw			73,840,912.96	73,840,912.96	0.00		

City of Carrollton

Date To Date

QUARTERLY REPORT - Interest Accrued Date to Date

Report Format: By CUSIP / Ticker

Group By: Security Structure

Portfolio / Report Group: All Portfolios

Begin Date: 12/31/2018, End Date: 3/31/2019

CUSIP/Ticker	Description	Ending Face Amount/Shares	Maturity Date	Coupon Rate	Beginning Market Accrued Interest	Buy Accrued Interest	Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
Discount											
313384DJ5	FHLB 0 3/22/2019	0.00	3/22/2019	0.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	Discount	0.00			0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed											
3132X0RE3	FAMC 1.75 3/23/2020	2,000,000.00	3/23/2020	1.750	0.00	11,763.89	17,500.00	0.00	6,513.89	777.78	777.78
3132X0N49	FAMC 2.43 3/27/2020-18	2,000,000.00	3/27/2020	2.430	12,690.00	0.00	24,300.00	0.00	12,150.00	540.00	-12,150.00
3132X0K67	FAMC 2.62 3/19/2021-18	6,000,000.00	3/19/2021	2.620	44,103.33	0.00	78,600.00	0.00	39,300.00	4,803.33	-39,300.00
3133EGJW6	FFCB 1.03 4/5/2019-16	4,000,000.00	4/5/2019	1.030	9,842.22	0.00	0.00	0.00	10,300.00	20,142.22	10,300.00
3133EGYP4	FFCB 1.05 10/17/2019	1,500,000.00	10/17/2019	1.050	3,237.50	0.00	0.00	0.00	3,937.50	7,175.00	3,937.50
3133EF7L5	FFCB 1.17 5/16/2019-17	2,000,000.00	5/16/2019	1.170	2,925.00	0.00	0.00	0.00	5,850.00	8,775.00	5,850.00
3133EGPD1	FFCB 1.18 8/1/2019-18	2,500,000.00	8/1/2019	1.180	12,291.67	0.00	14,750.00	0.00	7,375.00	4,916.67	-7,375.00
3133EC5N0	FFCB 1.25 3/4/2019-13	0.00	3/4/2019	1.250	10,156.25	0.00	15,625.00	0.00	5,468.75	0.00	-10,156.25
3133EFD20	FFCB 1.25 5/23/2019-16	2,000,000.00	5/23/2019	1.250	2,638.89	0.00	0.00	0.00	6,250.00	8,888.89	6,250.00
3133EGAW5	FFCB 1.25 8/19/2019-16	4,000,000.00	8/19/2019	1.250	18,333.33	0.00	25,000.00	0.00	12,500.00	5,833.33	-12,500.00
3133EFWX1	FFCB 1.27 1/28/2019-16	0.00	1/28/2019	1.270	10,795.00	0.00	12,700.00	0.00	1,905.00	0.00	-10,795.00
3133EG5U5	FFCB 1.33 2/1/2019-17	0.00	2/1/2019	1.330	11,083.33	0.00	13,300.00	0.00	2,216.67	0.00	-11,083.33

CUSIP/Ticker	Description	Ending Face Amount/Shares	Maturity Date	Coupon Rate	Beginning Market			Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
					Accrued Interest	Buy Accrued Interest	Market Accrued Interest					
3133EFZJ4	FFCB 1.35 8/16/2019-16	2,000,000.00	8/16/2019	1.350	10,125.00	0.00	13,500.00	0.00	6,750.00	3,375.00	-6,750.00	
3133EFKY2	FFCB 1.36 10/28/2019-16	1,000,000.00	10/28/2019	1.360	2,380.00	0.00	0.00	0.00	3,400.00	5,780.00	3,400.00	
3133EGPP4	FFCB 1.36 8/3/2020-18	1,142,000.00	8/3/2020	1.360	6,385.05	0.00	7,765.60	0.00	3,882.80	2,502.25	-3,882.80	
3133EGBL8	FFCB 1.37 5/19/2020-17	3,000,000.00	5/19/2020	1.370	4,795.00	0.00	0.00	0.00	10,275.00	15,070.00	10,275.00	
3133EHFP3	FFCB 1.39 4/17/2019-17	2,000,000.00	4/17/2019	1.390	5,714.44	0.00	0.00	0.00	6,950.00	12,664.44	6,950.00	
3133EAUF3	FFCB 1.5 6/14/2019	2,300,000.00	6/14/2019	1.500	1,629.17	0.00	0.00	0.00	8,625.00	10,254.17	8,625.00	
3133EHBA0	FFCB 1.52 3/2/2020	3,000,000.00	3/2/2020	1.520	15,073.33	0.00	22,800.00	0.00	11,400.00	3,673.33	-11,400.00	
3133EHWQ2	FFCB 1.68 9/1/2020-18	400,000.00	9/1/2020	1.680	2,240.00	0.00	3,360.00	0.00	1,680.00	560.00	-1,680.00	
3133EHZV8	FFCB 1.7 9/25/2020-18	2,296,000.00	9/25/2020	1.700	10,408.53	0.00	19,516.00	0.00	9,758.00	650.53	-9,758.00	
3133EG4D4	FFCB 1.73 4/17/2020-17	1,750,000.00	4/17/2020	1.730	6,223.19	0.00	0.00	0.00	7,568.75	13,791.94	7,568.75	
3133EDWV0	FFCB 2.14 10/6/2020	3,640,000.00	10/6/2020	2.140	18,392.11	0.00	0.00	0.00	19,474.00	37,866.11	19,474.00	
3133EJCY3	FFCB 2.5 2/16/2021-18	4,000,000.00	2/16/2021	2.500	37,500.00	0.00	50,000.00	0.00	25,000.00	12,500.00	-25,000.00	
3133EKEN2	FFCB 2.52 3/26/2021-20	4,000,000.00	3/26/2021	2.520	0.00	0.00	0.00	0.00	1,400.00	1,400.00	1,400.00	
3133EJWP0	FFCB 2.71 8/10/2020	1,500,000.00	8/10/2020	2.710	15,921.25	0.00	20,325.00	0.00	10,162.50	5,758.75	-10,162.50	
3130A8Y72	FHLB 0.875 8/5/2019	3,000,000.00	8/5/2019	0.875	10,645.83	0.00	13,125.00	0.00	6,562.50	4,083.33	-6,562.50	
3130A8SC8	FHLB 0.96 7/29/2019	2,000,000.00	7/29/2019	0.960	8,106.67	0.00	9,600.00	0.00	4,800.00	3,306.67	-4,800.00	
3130A9AN1	FHLB 1.16 6/21/2019-16	3,000,000.00	6/21/2019	1.160	966.67	0.00	0.00	0.00	8,700.00	9,666.67	8,700.00	
3130A8RQ8	FHLB 1.2 7/26/2019-16	2,000,000.00	7/26/2019	1.200	10,333.33	0.00	12,000.00	0.00	6,000.00	4,333.33	-6,000.00	
3130A9AJ0	FHLB 1.2 9/6/2019-16	3,000,000.00	9/6/2019	1.200	11,500.00	0.00	18,000.00	0.00	9,000.00	2,500.00	-9,000.00	
3130AA3R7	FHLB 1.375 11/15/2019	3,000,000.00	11/15/2019	1.375	5,270.83	0.00	0.00	0.00	10,312.50	15,583.33	10,312.50	
313380FB8		2,000,000.00	9/13/2019	1.375	8,250.00	0.00	13,750.00	0.00	6,875.00	1,375.00	-6,875.00	

City of Carrollton

Date To Date

QUARTERLY REPORT - Interest Accrued Date to Date

Report Format: By CUSIP / Ticker

Group By: Security Structure

Portfolio / Report Group: All Portfolios

Begin Date: 12/31/2018, End Date: 3/31/2019

CUSIP/Ticker	Description	Ending Face Amount/Shares	Maturity Date	Coupon Rate	Beginning Market Accrued Interest	Buy Accrued Interest	Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
Discount											
313384DJ5	FHLB 0 3/22/2019	0.00	3/22/2019	0.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
					0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed											
3132X0RE3	FAMC 1.75 3/23/2020	2,000,000.00	3/23/2020	1.750	0.00	11,763.89	17,500.00	0.00	6,513.89	777.78	777.78
3132X0N49	FAMC 2.43 3/27/2020-18	2,000,000.00	3/27/2020	2.430	12,690.00	0.00	24,300.00	0.00	12,150.00	540.00	-12,150.00
3132X0K67	FAMC 2.62 3/19/2021-18	6,000,000.00	3/19/2021	2.620	44,103.33	0.00	78,600.00	0.00	39,300.00	4,803.33	-39,300.00
3133EGJW6	FFCB 1.03 4/5/2019-16	4,000,000.00	4/5/2019	1.030	9,842.22	0.00	0.00	0.00	10,300.00	20,142.22	10,300.00
3133EGYP4	FFCB 1.05 10/17/2019	1,500,000.00	10/17/2019	1.050	3,237.50	0.00	0.00	0.00	3,937.50	7,175.00	3,937.50
3133EF7L5	FFCB 1.17 5/16/2019-17	2,000,000.00	5/16/2019	1.170	2,925.00	0.00	0.00	0.00	5,850.00	8,775.00	5,850.00
3133EGPD1	FFCB 1.18 8/1/2019-18	2,500,000.00	8/1/2019	1.180	12,291.67	0.00	14,750.00	0.00	7,375.00	4,916.67	-7,375.00
3133EC5N0	FFCB 1.25 3/4/2019-13	0.00	3/4/2019	1.250	10,156.25	0.00	15,625.00	0.00	5,468.75	0.00	-10,156.25
3133EFD20	FFCB 1.25 5/23/2019-16	2,000,000.00	5/23/2019	1.250	2,638.89	0.00	0.00	0.00	6,250.00	8,888.89	6,250.00
3133EGAW5	FFCB 1.25 8/19/2019-16	4,000,000.00	8/19/2019	1.250	18,333.33	0.00	25,000.00	0.00	12,500.00	5,833.33	-12,500.00
3133EFWX1	FFCB 1.27 1/28/2019-16	0.00	1/28/2019	1.270	10,795.00	0.00	12,700.00	0.00	1,905.00	0.00	-10,795.00
3133EG5U5	FFCB 1.33 2/1/2019-17	0.00	2/1/2019	1.330	11,083.33	0.00	13,300.00	0.00	2,216.67	0.00	-11,083.33

CUSIP/Ticker	Description	Ending Face Amount/Shares	Maturity Date	Coupon Rate	Beginning Market			Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
					Accrued Interest	Buy Accrued Interest	Market Accrued Interest					
3133EFZJ4	FFCB 1.35 8/16/2019-16	2,000,000.00	8/16/2019	1.350	10,125.00	0.00	13,500.00	0.00	6,750.00	3,375.00	-6,750.00	
3133EFKY2	FFCB 1.36 10/28/2019-16	1,000,000.00	10/28/2019	1.360	2,380.00	0.00	0.00	0.00	3,400.00	5,780.00	3,400.00	
3133EGPP4	FFCB 1.36 8/3/2020-18	1,142,000.00	8/3/2020	1.360	6,385.05	0.00	7,765.60	0.00	3,882.80	2,502.25	-3,882.80	
3133EGBL8	FFCB 1.37 5/19/2020-17	3,000,000.00	5/19/2020	1.370	4,795.00	0.00	0.00	0.00	10,275.00	15,070.00	10,275.00	
3133EHFP3	FFCB 1.39 4/17/2019-17	2,000,000.00	4/17/2019	1.390	5,714.44	0.00	0.00	0.00	6,950.00	12,664.44	6,950.00	
3133EAUF3	FFCB 1.5 6/14/2019	2,300,000.00	6/14/2019	1.500	1,629.17	0.00	0.00	0.00	8,625.00	10,254.17	8,625.00	
3133EHBA0	FFCB 1.52 3/2/2020	3,000,000.00	3/2/2020	1.520	15,073.33	0.00	22,800.00	0.00	11,400.00	3,673.33	-11,400.00	
3133EHWG2	FFCB 1.68 9/1/2020-18	400,000.00	9/1/2020	1.680	2,240.00	0.00	3,360.00	0.00	1,680.00	560.00	-1,680.00	
3133EHZV8	FFCB 1.7 9/25/2020-18	2,296,000.00	9/25/2020	1.700	10,408.53	0.00	19,516.00	0.00	9,758.00	650.53	-9,758.00	
3133EG4D4	FFCB 1.73 4/17/2020-17	1,750,000.00	4/17/2020	1.730	6,223.19	0.00	0.00	0.00	7,568.75	13,791.94	7,568.75	
3133EDWV0	FFCB 2.14 10/6/2020	3,640,000.00	10/6/2020	2.140	18,392.11	0.00	0.00	0.00	19,474.00	37,866.11	19,474.00	
3133EJCY3	FFCB 2.5 2/16/2021-18	4,000,000.00	2/16/2021	2.500	37,500.00	0.00	50,000.00	0.00	25,000.00	12,500.00	-25,000.00	
3133EKEN2	FFCB 2.52 3/26/2021-20	4,000,000.00	3/26/2021	2.520	0.00	0.00	0.00	0.00	1,400.00	1,400.00	1,400.00	
3133EJWP0	FFCB 2.71 8/10/2020	1,500,000.00	8/10/2020	2.710	15,921.25	0.00	20,325.00	0.00	10,162.50	5,758.75	-10,162.50	
3130A8Y72	FHLB 0.875 8/5/2019	3,000,000.00	8/5/2019	0.875	10,645.83	0.00	13,125.00	0.00	6,562.50	4,083.33	-6,562.50	
3130A8SC8	FHLB 0.96 7/29/2019	2,000,000.00	7/29/2019	0.960	8,106.67	0.00	9,600.00	0.00	4,800.00	3,306.67	-4,800.00	
3130A9AN1	FHLB 1.16 6/21/2019-16	3,000,000.00	6/21/2019	1.160	966.67	0.00	0.00	0.00	8,700.00	9,666.67	8,700.00	
3130A8RQ8	FHLB 1.2 7/26/2019-16	2,000,000.00	7/26/2019	1.200	10,333.33	0.00	12,000.00	0.00	6,000.00	4,333.33	-6,000.00	
3130A9AJ0	FHLB 1.2 9/6/2019-16	3,000,000.00	9/6/2019	1.200	11,500.00	0.00	18,000.00	0.00	9,000.00	2,500.00	-9,000.00	
3130AA3R7	FHLB 1.375 11/15/2019	3,000,000.00	11/15/2019	1.375	5,270.83	0.00	0.00	0.00	10,312.50	15,583.33	10,312.50	
313380FB8		2,000,000.00	9/13/2019	1.375	8,250.00	0.00	13,750.00	0.00	6,875.00	1,375.00	-6,875.00	

CUSIP/Ticker	Description	Ending Face Amount/Shares	Maturity Date	Coupon Rate	Beginning			Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
					Market Accrued Interest	Buy Accrued Interest	Market Accrued Interest					
	FHLB 1.375 9/13/2019											
3130AA4M7	FHLB 1.5 12/2/2019-17	2,000,000.00	12/2/2019	1.500	2,416.67	0.00	0.00	0.00	7,500.00	9,916.67	7,500.00	
3133782M2	FHLB 1.5 3/8/2019	0.00	3/8/2019	1.500	14,125.00	0.00	22,500.00	0.00	8,375.00	0.00	-14,125.00	
3130ACL93	FHLB 1.5 4/26/2019-18	3,000,000.00	4/26/2019	1.500	8,125.00	0.00	0.00	0.00	11,250.00	19,375.00	11,250.00	
3130AAJZ2	FHLB 1.75 4/27/2020-17	941,250.00	4/27/2020	1.750	2,928.33	0.00	0.00	0.00	4,117.97	7,046.30	4,117.97	
3130ABNV4	FHLB 1.75 7/13/2020-17	2,000,000.00	7/13/2020	1.750	16,333.33	0.00	17,500.00	0.00	8,750.00	7,583.33	-8,750.00	
3130ABZN9	FHLB 1.8 8/28/2020-17	1,650,000.00	8/28/2020	1.800	10,147.50	0.00	14,850.00	0.00	7,425.00	2,722.50	-7,425.00	
3130ADCV2	FHLB 2.25 4/30/2021-19	2,800,000.00	4/30/2021	2.250	10,500.00	0.00	0.00	0.00	15,750.00	26,250.00	15,750.00	
3130ADU34	FHLB 2.42 3/27/2020-19	1,500,000.00	3/27/2020	2.420	0.00	17,545.00	18,150.00	0.00	1,008.33	403.33	403.33	
3130AFSS7	FHLB 2.5 1/28/2020	2,000,000.00	1/28/2020	2.500	0.00	0.00	0.00	0.00	8,750.00	8,750.00	8,750.00	
3130AG2X2	FHLB 2.625 9/28/2020-19	4,000,000.00	9/28/2020	2.625	0.00	0.00	0.00	0.00	875.00	875.00	875.00	
3137EAE1	FHLMC 0.875 7/19/2019	2,000,000.00	7/19/2019	0.875	7,875.00	0.00	8,750.00	0.00	4,375.00	3,500.00	-4,375.00	
3134G9LD7	FHLMC 1.25 5/24/2019-16	2,000,000.00	5/24/2019	1.250	2,569.44	0.00	0.00	0.00	6,250.00	8,819.44	6,250.00	
3134G9MU8	FHLMC 1.3 5/24/2019-16	2,000,000.00	5/24/2019	1.300	2,672.22	0.00	0.00	0.00	6,500.00	9,172.22	6,500.00	
3134G9CX3	FHLMC 1.3 8/16/2019-16	2,000,000.00	8/16/2019	1.300	9,750.00	0.00	13,000.00	0.00	6,500.00	3,250.00	-6,500.00	
3134GAFY5	FHLMC 1.3 8/28/2019-18	2,000,000.00	8/28/2019	1.300	8,883.33	0.00	13,000.00	0.00	6,500.00	2,383.33	-6,500.00	
3134GAK78	FHLMC 1.35 1/25/2019-17	0.00	1/25/2019	1.350	11,700.00	0.00	13,500.00	0.00	1,800.00	0.00	-11,700.00	
3134GBPF3	FHLMC 1.5 5/28/2020-17	2,000,000.00	5/28/2020	1.500	2,750.00	0.00	0.00	0.00	7,500.00	10,250.00	7,500.00	
3134GAH64	FHLMC 1.5 7/26/2019-17	2,000,000.00	7/26/2019	1.500	12,916.67	0.00	15,000.00	0.00	7,500.00	5,416.67	-7,500.00	
3134G3F96	FHLMC 1.65 8/28/2020	2,000,000.00	8/28/2020	1.650	11,275.00	0.00	16,500.00	0.00	8,250.00	3,025.00	-8,250.00	
3134GBTX0		2,000,000.00	6/29/2020	1.750	194.44	0.00	0.00	0.00	8,750.00	8,944.44	8,750.00	

CUSIP/Ticker	Description	Ending Face Amount/Shares	Maturity Date	Coupon Rate	Beginning			Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
					Market Accrued Interest	Buy Accrued Interest	Market Accrued Interest					
	FHLB 1.375 9/13/2019											
3130AA4M7	FHLB 1.5 12/2/2019-17	2,000,000.00	12/2/2019	1.500	2,416.67	0.00	0.00	0.00	7,500.00	9,916.67	7,500.00	
3133782M2	FHLB 1.5 3/8/2019	0.00	3/8/2019	1.500	14,125.00	0.00	22,500.00	0.00	8,375.00	0.00	-14,125.00	
3130ACL93	FHLB 1.5 4/26/2019-18	3,000,000.00	4/26/2019	1.500	8,125.00	0.00	0.00	0.00	11,250.00	19,375.00	11,250.00	
3130AAJZ2	FHLB 1.75 4/27/2020-17	941,250.00	4/27/2020	1.750	2,928.33	0.00	0.00	0.00	4,117.97	7,046.30	4,117.97	
3130ABNV4	FHLB 1.75 7/13/2020-17	2,000,000.00	7/13/2020	1.750	16,333.33	0.00	17,500.00	0.00	8,750.00	7,583.33	-8,750.00	
3130ABZN9	FHLB 1.8 8/28/2020-17	1,650,000.00	8/28/2020	1.800	10,147.50	0.00	14,850.00	0.00	7,425.00	2,722.50	-7,425.00	
3130ADCV2	FHLB 2.25 4/30/2021-19	2,800,000.00	4/30/2021	2.250	10,500.00	0.00	0.00	0.00	15,750.00	26,250.00	15,750.00	
3130ADU34	FHLB 2.42 3/27/2020-19	1,500,000.00	3/27/2020	2.420	0.00	17,545.00	18,150.00	0.00	1,008.33	403.33	403.33	
3130AFSS7	FHLB 2.5 1/28/2020	2,000,000.00	1/28/2020	2.500	0.00	0.00	0.00	0.00	8,750.00	8,750.00	8,750.00	
3130AG2X2	FHLB 2.625 9/28/2020-19	4,000,000.00	9/28/2020	2.625	0.00	0.00	0.00	0.00	875.00	875.00	875.00	
3137EAE1	FHLMC 0.875 7/19/2019	2,000,000.00	7/19/2019	0.875	7,875.00	0.00	8,750.00	0.00	4,375.00	3,500.00	-4,375.00	
3134G9LD7	FHLMC 1.25 5/24/2019-16	2,000,000.00	5/24/2019	1.250	2,569.44	0.00	0.00	0.00	6,250.00	8,819.44	6,250.00	
3134G9MU8	FHLMC 1.3 5/24/2019-16	2,000,000.00	5/24/2019	1.300	2,672.22	0.00	0.00	0.00	6,500.00	9,172.22	6,500.00	
3134G9CX3	FHLMC 1.3 8/16/2019-16	2,000,000.00	8/16/2019	1.300	9,750.00	0.00	13,000.00	0.00	6,500.00	3,250.00	-6,500.00	
3134GAFY5	FHLMC 1.3 8/28/2019-18	2,000,000.00	8/28/2019	1.300	8,883.33	0.00	13,000.00	0.00	6,500.00	2,383.33	-6,500.00	
3134GAK78	FHLMC 1.35 1/25/2019-17	0.00	1/25/2019	1.350	11,700.00	0.00	13,500.00	0.00	1,800.00	0.00	-11,700.00	
3134GBPF3	FHLMC 1.5 5/28/2020-17	2,000,000.00	5/28/2020	1.500	2,750.00	0.00	0.00	0.00	7,500.00	10,250.00	7,500.00	
3134GAH64	FHLMC 1.5 7/26/2019-17	2,000,000.00	7/26/2019	1.500	12,916.67	0.00	15,000.00	0.00	7,500.00	5,416.67	-7,500.00	
3134G3F96	FHLMC 1.65 8/28/2020	2,000,000.00	8/28/2020	1.650	11,275.00	0.00	16,500.00	0.00	8,250.00	3,025.00	-8,250.00	
3134GBTX0		2,000,000.00	6/29/2020	1.750	194.44	0.00	0.00	0.00	8,750.00	8,944.44	8,750.00	

CUSIP/Ticker	Description	Ending Face Amount/Shares	Maturity Date	Coupon Rate	Beginning Market			Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
					Market Accrued Interest	Buy Accrued Interest	Market Accrued Interest					
	FHLMC 1.75 6/29/2020-17											
3134GBL26	FHLMC 1.75 9/28/2020-18	2,000,000.00	9/28/2020	1.750	9,041.67	0.00	17,500.00	0.00	8,750.00	291.67	-8,750.00	
3134GBK35	FHLMC 1.8 9/29/2020-17	1,000,000.00	9/29/2020	1.800	4,600.00	0.00	9,000.00	0.00	4,500.00	100.00	-4,500.00	
3134GSS71	FHLMC 2.8 7/30/2021-19	1,100,000.00	7/30/2021	2.800	0.00	85.56	0.00	0.00	5,047.77	5,133.33	5,133.33	
341271AB0	FLSGEN 2.638 7/1/2021	2,000,000.00	7/1/2021	2.638	0.00	4,982.89	0.00	0.00	8,207.11	13,190.00	13,190.00	
3136G32G9	FNMA 1.125 8/28/2019	1,000,000.00	8/28/2019	1.125	3,843.75	0.00	5,625.00	0.00	2,718.75	937.50	-2,906.25	
3135G0G31	FNMA 1.2 1/29/2019-16	0.00	1/29/2019	1.200	10,133.33	0.00	12,000.00	0.00	1,866.67	0.00	-10,133.33	
3136G3JUN3	FNMA 1.2 6/28/2019-17	2,000,000.00	6/28/2019	1.200	200.00	0.00	0.00	0.00	6,000.00	6,200.00	6,000.00	
3136G3AX3	FNMA 1.25 3/15/2019-16	0.00	3/15/2019	1.250	7,361.11	0.00	12,500.00	0.00	5,138.89	0.00	-7,361.11	
3136G3K53	FNMA 1.26 8/2/2019-17	2,000,000.00	8/2/2019	1.260	10,430.00	0.00	12,600.00	0.00	6,300.00	4,130.00	-6,300.00	
3136G0T68	FNMA 1.33 10/24/2019	1,550,000.00	10/24/2019	1.330	3,836.68	0.00	0.00	0.00	5,153.75	8,990.43	5,153.75	
3136G3BF1	FNMA 1.35 8/26/2019-16	2,000,000.00	8/26/2019	1.350	9,375.00	0.00	13,500.00	0.00	6,750.00	2,625.00	-6,750.00	
3136G4NJ8	FNMA 1.7 4/27/2020-18	2,000,000.00	4/27/2020	1.700	6,044.44	0.00	0.00	0.00	8,500.00	14,544.44	8,500.00	
3135G0U05	FNMA 1.75 3/6/2020	1,000,000.00	3/6/2020	1.750	0.00	6,708.33	8,750.00	0.00	3,256.95	1,215.28	1,215.28	
3135G0ZE6	FNMA 1.75 6/20/2019	2,000,000.00	6/20/2019	1.750	1,069.44	0.00	0.00	0.00	8,750.00	9,819.44	8,750.00	
3136G4NP4	FNMA 1.8 7/24/2020-18	4,000,000.00	7/24/2020	1.800	31,400.00	0.00	36,000.00	0.00	18,000.00	13,400.00	-18,000.00	
3136G4PJ6	FNMA 1.85 10/13/2020-18	2,000,000.00	10/13/2020	1.850	8,016.67	0.00	0.00	0.00	9,250.00	17,266.67	9,250.00	
358776SS2	FRISCO TX 3 2/15/2020	710,000.00	2/15/2020	3.000	0.00	0.00	0.00	0.00	2,070.83	2,070.83	2,070.83	
912828UB4	T-Bond 1 11/30/2019	4,000,000.00	11/30/2019	1.000	0.00	6,813.19	0.00	0.00	6,483.51	13,296.70	13,296.70	
912828TN0	T-Bond 1 8/31/2019	2,000,000.00	8/31/2019	1.000	6,740.33	0.00	10,000.00	0.00	4,944.45	1,684.78	-5,055.55	
912828TV2		4,000,000.00	10/31/2019	1.250	0.00	12,707.18	0.00	0.00	8,149.17	20,856.35	20,856.35	

CUSIP/Ticker	Description	Ending Face Amount/Shares	Maturity Date	Coupon Rate	Beginning Market Accrued Interest	Buy Accrued Interest	Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
	T-Bond 1.25 10/31/2019										
912828D80	T-Bond 1.625 8/31/2019	4,000,000.00	8/31/2019	1.625	0.00	27,472.38	32,500.00	0.00	10,503.16	5,475.54	5,475.54
912828F39	T-Bond 1.75 9/30/2019	2,000,000.00	9/30/2019	1.750	0.00	11,826.92	17,500.00	0.00	5,673.08	0.00	0.00
882724KY2	TEXAS ST 2.69 8/1/2021	864,000.00	8/1/2021	2.690	0.00	0.00	0.00	0.00	2,646.96	2,646.96	2,646.96
912828UQ1	T-Note 1.25 2/29/2020	2,000,000.00	2/29/2020	1.250	0.00	10,082.87	12,500.00	0.00	4,523.11	2,105.98	2,105.98
9128282Q2	T-Note 1.5 8/15/2020	3,000,000.00	8/15/2020	1.500	16,875.00	0.00	22,500.00	0.00	11,094.61	5,469.61	-11,405.39
912828C65	T-Note 1.625 3/31/2019	0.00	3/31/2019	1.625	8,214.29	0.00	16,250.00	0.00	8,035.71	0.00	-8,214.29
	Fixed	162,143,250.00			602,300.56	109,988.21	796,991.60	0.00	602,383.64	517,680.81	-84,619.75
Money Market											
MM8202	Frost Bank - Consolidated MM	943,675.66	N/A	N/A	N/A	0.00	5,264.28	0.00	N/A	N/A	0.00
MM8210	Frost Bank - Police MM	258,827.69	N/A	N/A	N/A	0.00	1,549.49	0.00	N/A	N/A	0.00
LOGIC8001	LOGIC LGIP	24,579,486.64	N/A	N/A	N/A	0.00	216,316.44	0.00	N/A	N/A	0.00
CLASSCONSOLID	TexasCLASS LGIP	22,876,266.91	N/A	N/A	0.00	0.00	76,266.91	0.00	N/A	N/A	0.00
DAILYCONSOLID	TexasTERM LGIP	28,884,374.05	N/A	N/A	N/A	0.00	171,931.64	0.00	N/A	N/A	0.00
TEXCONS0011	TexPool LGIP	12,182,529.25	N/A	N/A	N/A	0.00	116,133.49	0.00	N/A	N/A	0.00
TEXPOLICE0012	TexPool LGIP	463,222.47	N/A	N/A	N/A	0.00	2,589.70	0.00	N/A	N/A	0.00
	Money Market	90,188,382.67			0.00	0.00	590,051.95	0.00	0.00	0.00	0.00
Step Up											
3130ADDH2	FHLB Step 1/31/2020-18	2,000,000.00	1/31/2020	2.250	7,500.00	0.00	11,250.00	0.00	12,083.33	8,333.33	833.33
3130A7RN7	FHLB Step 4/28/2021-16	2,000,000.00	4/28/2021	1.500	5,250.00	0.00	0.00	0.00	7,500.00	12,750.00	7,500.00
3134GAZN7	FHLMC Step 11/26/2019-17	3,000,000.00	11/26/2019	2.000	5,833.33	0.00	0.00	0.00	15,000.00	20,833.33	15,000.00
3134GBQW5	FHLMC Step 6/8/2020-17	2,000,000.00	6/8/2020	2.000	2,555.56	0.00	0.00	0.00	10,000.00	12,555.56	10,000.00

City of Carrollton

Date To Date

QUARTERLY REPORT - Interest Accrued Date to Date

Report Format: By CUSIP / Ticker

Group By: Security Structure

Portfolio / Report Group: All Portfolios

Begin Date: 12/31/2018, End Date: 3/31/2019

CUSIP/Ticker	Description	Ending Face Amount/Shares	Maturity Date	Coupon Rate	Beginning Market Accrued Interest	Buy Accrued Interest	Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
Discount											
313384DJ5	FHLB 0 3/22/2019	0.00	3/22/2019	0.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Discount											
Fixed											
3132X0RE3	FAMC 1.75 3/23/2020	2,000,000.00	3/23/2020	1.750	0.00	11,763.89	17,500.00	0.00	6,513.89	777.78	777.78
3132X0N49	FAMC 2.43 3/27/2020-18	2,000,000.00	3/27/2020	2.430	12,690.00	0.00	24,300.00	0.00	12,150.00	540.00	-12,150.00
3132X0K67	FAMC 2.62 3/19/2021-18	6,000,000.00	3/19/2021	2.620	44,103.33	0.00	78,600.00	0.00	39,300.00	4,803.33	-39,300.00
3133EGJW6	FFCB 1.03 4/5/2019-16	4,000,000.00	4/5/2019	1.030	9,842.22	0.00	0.00	0.00	10,300.00	20,142.22	10,300.00
3133EGYP4	FFCB 1.05 10/17/2019	1,500,000.00	10/17/2019	1.050	3,237.50	0.00	0.00	0.00	3,937.50	7,175.00	3,937.50
3133EF7L5	FFCB 1.17 5/16/2019-17	2,000,000.00	5/16/2019	1.170	2,925.00	0.00	0.00	0.00	5,850.00	8,775.00	5,850.00
3133EGPD1	FFCB 1.18 8/1/2019-18	2,500,000.00	8/1/2019	1.180	12,291.67	0.00	14,750.00	0.00	7,375.00	4,916.67	-7,375.00
3133EC5N0	FFCB 1.25 3/4/2019-13	0.00	3/4/2019	1.250	10,156.25	0.00	15,625.00	0.00	5,468.75	0.00	-10,156.25
3133EFD20	FFCB 1.25 5/23/2019-16	2,000,000.00	5/23/2019	1.250	2,638.89	0.00	0.00	0.00	6,250.00	8,888.89	6,250.00
3133EGAW5	FFCB 1.25 8/19/2019-16	4,000,000.00	8/19/2019	1.250	18,333.33	0.00	25,000.00	0.00	12,500.00	5,833.33	-12,500.00
3133EFWX1	FFCB 1.27 1/28/2019-16	0.00	1/28/2019	1.270	10,795.00	0.00	12,700.00	0.00	1,905.00	0.00	-10,795.00
3133EG5U5	FFCB 1.33 2/1/2019-17	0.00	2/1/2019	1.330	11,083.33	0.00	13,300.00	0.00	2,216.67	0.00	-11,083.33

CUSIP/Ticker	Description	Ending Face Amount/Shares	Maturity Date	Coupon Rate	Beginning Market			Accrued Interest/Dividends			Difference in Accrued Interest
					Accrued Interest	Buy Accrued Interest	Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Market Accrued Interest	
3133EFZJ4	FFCB 1.35 8/16/2019-16	2,000,000.00	8/16/2019	1.350	10,125.00	0.00	13,500.00	0.00	6,750.00	3,375.00	-6,750.00
3133EFKY2	FFCB 1.36 10/28/2019-16	1,000,000.00	10/28/2019	1.360	2,380.00	0.00	0.00	0.00	3,400.00	5,780.00	3,400.00
3133EGPP4	FFCB 1.36 8/3/2020-18	1,142,000.00	8/3/2020	1.360	6,385.05	0.00	7,765.60	0.00	3,882.80	2,502.25	-3,882.80
3133EGBL8	FFCB 1.37 5/19/2020-17	3,000,000.00	5/19/2020	1.370	4,795.00	0.00	0.00	0.00	10,275.00	15,070.00	10,275.00
3133EHFP3	FFCB 1.39 4/17/2019-17	2,000,000.00	4/17/2019	1.390	5,714.44	0.00	0.00	0.00	6,950.00	12,664.44	6,950.00
3133EAUF3	FFCB 1.5 6/14/2019	2,300,000.00	6/14/2019	1.500	1,629.17	0.00	0.00	0.00	8,625.00	10,254.17	8,625.00
3133EHBA0	FFCB 1.52 3/2/2020	3,000,000.00	3/2/2020	1.520	15,073.33	0.00	22,800.00	0.00	11,400.00	3,673.33	-11,400.00
3133EHWG2	FFCB 1.68 9/1/2020-18	400,000.00	9/1/2020	1.680	2,240.00	0.00	3,360.00	0.00	1,680.00	560.00	-1,680.00
3133EHZV8	FFCB 1.7 9/25/2020-18	2,296,000.00	9/25/2020	1.700	10,408.53	0.00	19,516.00	0.00	9,758.00	650.53	-9,758.00
3133EG4D4	FFCB 1.73 4/17/2020-17	1,750,000.00	4/17/2020	1.730	6,223.19	0.00	0.00	0.00	7,568.75	13,791.94	7,568.75
3133EDWV0	FFCB 2.14 10/6/2020	3,640,000.00	10/6/2020	2.140	18,392.11	0.00	0.00	0.00	19,474.00	37,866.11	19,474.00
3133EJCY3	FFCB 2.5 2/16/2021-18	4,000,000.00	2/16/2021	2.500	37,500.00	0.00	50,000.00	0.00	25,000.00	12,500.00	-25,000.00
3133EKEN2	FFCB 2.52 3/26/2021-20	4,000,000.00	3/26/2021	2.520	0.00	0.00	0.00	0.00	1,400.00	1,400.00	1,400.00
3133EJWP0	FFCB 2.71 8/10/2020	1,500,000.00	8/10/2020	2.710	15,921.25	0.00	20,325.00	0.00	10,162.50	5,758.75	-10,162.50
3130A8Y72	FHLB 0.875 8/5/2019	3,000,000.00	8/5/2019	0.875	10,645.83	0.00	13,125.00	0.00	6,562.50	4,083.33	-6,562.50
3130A8SC8	FHLB 0.96 7/29/2019	2,000,000.00	7/29/2019	0.960	8,106.67	0.00	9,600.00	0.00	4,800.00	3,306.67	-4,800.00
3130A9AN1	FHLB 1.16 6/21/2019-16	3,000,000.00	6/21/2019	1.160	966.67	0.00	0.00	0.00	8,700.00	9,666.67	8,700.00
3130A8RQ8	FHLB 1.2 7/26/2019-16	2,000,000.00	7/26/2019	1.200	10,333.33	0.00	12,000.00	0.00	6,000.00	4,333.33	-6,000.00
3130A9AJ0	FHLB 1.2 9/6/2019-16	3,000,000.00	9/6/2019	1.200	11,500.00	0.00	18,000.00	0.00	9,000.00	2,500.00	-9,000.00
3130AA3R7	FHLB 1.375 11/15/2019	3,000,000.00	11/15/2019	1.375	5,270.83	0.00	0.00	0.00	10,312.50	15,583.33	10,312.50
313380FB8		2,000,000.00	9/13/2019	1.375	8,250.00	0.00	13,750.00	0.00	6,875.00	1,375.00	-6,875.00

CUSIP/Ticker	Description	Ending Face Amount/Shares	Maturity Date	Coupon Rate	Beginning			Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
					Market Accrued Interest	Buy Accrued Interest	Market Accrued Interest					
	FHLB 1.375 9/13/2019											
3130AA4M7	FHLB 1.5 12/2/2019-17	2,000,000.00	12/2/2019	1.500	2,416.67	0.00	0.00	0.00	7,500.00	9,916.67	7,500.00	
3133782M2	FHLB 1.5 3/8/2019	0.00	3/8/2019	1.500	14,125.00	0.00	22,500.00	0.00	8,375.00	0.00	-14,125.00	
3130ACL93	FHLB 1.5 4/26/2019-18	3,000,000.00	4/26/2019	1.500	8,125.00	0.00	0.00	0.00	11,250.00	19,375.00	11,250.00	
3130AAJZ2	FHLB 1.75 4/27/2020-17	941,250.00	4/27/2020	1.750	2,928.33	0.00	0.00	0.00	4,117.97	7,046.30	4,117.97	
3130ABNV4	FHLB 1.75 7/13/2020-17	2,000,000.00	7/13/2020	1.750	16,333.33	0.00	17,500.00	0.00	8,750.00	7,583.33	-8,750.00	
3130ABZN9	FHLB 1.8 8/28/2020-17	1,650,000.00	8/28/2020	1.800	10,147.50	0.00	14,850.00	0.00	7,425.00	2,722.50	-7,425.00	
3130ADCV2	FHLB 2.25 4/30/2021-19	2,800,000.00	4/30/2021	2.250	10,500.00	0.00	0.00	0.00	15,750.00	26,250.00	15,750.00	
3130ADU34	FHLB 2.42 3/27/2020-19	1,500,000.00	3/27/2020	2.420	0.00	17,545.00	18,150.00	0.00	1,008.33	403.33	403.33	
3130AFSS7	FHLB 2.5 1/28/2020	2,000,000.00	1/28/2020	2.500	0.00	0.00	0.00	0.00	8,750.00	8,750.00	8,750.00	
3130AG2X2	FHLB 2.625 9/28/2020-19	4,000,000.00	9/28/2020	2.625	0.00	0.00	0.00	0.00	875.00	875.00	875.00	
3137EAE1	FHLMC 0.875 7/19/2019	2,000,000.00	7/19/2019	0.875	7,875.00	0.00	8,750.00	0.00	4,375.00	3,500.00	-4,375.00	
3134G9LD7	FHLMC 1.25 5/24/2019-16	2,000,000.00	5/24/2019	1.250	2,569.44	0.00	0.00	0.00	6,250.00	8,819.44	6,250.00	
3134G9MU8	FHLMC 1.3 5/24/2019-16	2,000,000.00	5/24/2019	1.300	2,672.22	0.00	0.00	0.00	6,500.00	9,172.22	6,500.00	
3134G9CX3	FHLMC 1.3 8/16/2019-16	2,000,000.00	8/16/2019	1.300	9,750.00	0.00	13,000.00	0.00	6,500.00	3,250.00	-6,500.00	
3134GAFY5	FHLMC 1.3 8/28/2019-18	2,000,000.00	8/28/2019	1.300	8,883.33	0.00	13,000.00	0.00	6,500.00	2,383.33	-6,500.00	
3134GAK78	FHLMC 1.35 1/25/2019-17	0.00	1/25/2019	1.350	11,700.00	0.00	13,500.00	0.00	1,800.00	0.00	-11,700.00	
3134GBPF3	FHLMC 1.5 5/28/2020-17	2,000,000.00	5/28/2020	1.500	2,750.00	0.00	0.00	0.00	7,500.00	10,250.00	7,500.00	
3134GAH64	FHLMC 1.5 7/26/2019-17	2,000,000.00	7/26/2019	1.500	12,916.67	0.00	15,000.00	0.00	7,500.00	5,416.67	-7,500.00	
3134G3F96	FHLMC 1.65 8/28/2020	2,000,000.00	8/28/2020	1.650	11,275.00	0.00	16,500.00	0.00	8,250.00	3,025.00	-8,250.00	
3134GBTX0		2,000,000.00	6/29/2020	1.750	194.44	0.00	0.00	0.00	8,750.00	8,944.44	8,750.00	

CUSIP/Ticker	Description	Ending Face Amount/Shares	Maturity Date	Coupon Rate	Beginning Market			Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
					Accrued Interest	Buy Accrued Interest	Market Accrued Interest					
	FHLMC 1.75 6/29/2020-17											
3134GBL26	FHLMC 1.75 9/28/2020-18	2,000,000.00	9/28/2020	1.750	9,041.67	0.00	17,500.00	0.00	8,750.00	291.67	-8,750.00	
3134GBK35	FHLMC 1.8 9/29/2020-17	1,000,000.00	9/29/2020	1.800	4,600.00	0.00	9,000.00	0.00	4,500.00	100.00	-4,500.00	
3134GSS71	FHLMC 2.8 7/30/2021-19	1,100,000.00	7/30/2021	2.800	0.00	85.56	0.00	0.00	5,047.77	5,133.33	5,133.33	
341271AB0	FLSGEN 2.638 7/1/2021	2,000,000.00	7/1/2021	2.638	0.00	4,982.89	0.00	0.00	8,207.11	13,190.00	13,190.00	
3136G32G9	FNMA 1.125 8/28/2019	1,000,000.00	8/28/2019	1.125	3,843.75	0.00	5,625.00	0.00	2,718.75	937.50	-2,906.25	
3135G0G31	FNMA 1.2 1/29/2019-16	0.00	1/29/2019	1.200	10,133.33	0.00	12,000.00	0.00	1,866.67	0.00	-10,133.33	
3136G3JUN3	FNMA 1.2 6/28/2019-17	2,000,000.00	6/28/2019	1.200	200.00	0.00	0.00	0.00	6,000.00	6,200.00	6,000.00	
3136G3AX3	FNMA 1.25 3/15/2019-16	0.00	3/15/2019	1.250	7,361.11	0.00	12,500.00	0.00	5,138.89	0.00	-7,361.11	
3136G3K53	FNMA 1.26 8/2/2019-17	2,000,000.00	8/2/2019	1.260	10,430.00	0.00	12,600.00	0.00	6,300.00	4,130.00	-6,300.00	
3136G0T68	FNMA 1.33 10/24/2019	1,550,000.00	10/24/2019	1.330	3,836.68	0.00	0.00	0.00	5,153.75	8,990.43	5,153.75	
3136G3BF1	FNMA 1.35 8/26/2019-16	2,000,000.00	8/26/2019	1.350	9,375.00	0.00	13,500.00	0.00	6,750.00	2,625.00	-6,750.00	
3136G4NJ8	FNMA 1.7 4/27/2020-18	2,000,000.00	4/27/2020	1.700	6,044.44	0.00	0.00	0.00	8,500.00	14,544.44	8,500.00	
3135G0U05	FNMA 1.75 3/6/2020	1,000,000.00	3/6/2020	1.750	0.00	6,708.33	8,750.00	0.00	3,256.95	1,215.28	1,215.28	
3135G0ZE6	FNMA 1.75 6/20/2019	2,000,000.00	6/20/2019	1.750	1,069.44	0.00	0.00	0.00	8,750.00	9,819.44	8,750.00	
3136G4NP4	FNMA 1.8 7/24/2020-18	4,000,000.00	7/24/2020	1.800	31,400.00	0.00	36,000.00	0.00	18,000.00	13,400.00	-18,000.00	
3136G4PJ6	FNMA 1.85 10/13/2020-18	2,000,000.00	10/13/2020	1.850	8,016.67	0.00	0.00	0.00	9,250.00	17,266.67	9,250.00	
358776SS2	FRISCO TX 3 2/15/2020	710,000.00	2/15/2020	3.000	0.00	0.00	0.00	0.00	2,070.83	2,070.83	2,070.83	
912828UB4	T-Bond 1 11/30/2019	4,000,000.00	11/30/2019	1.000	0.00	6,813.19	0.00	0.00	6,483.51	13,296.70	13,296.70	
912828TN0	T-Bond 1 8/31/2019	2,000,000.00	8/31/2019	1.000	6,740.33	0.00	10,000.00	0.00	4,944.45	1,684.78	-5,055.55	
912828TV2		4,000,000.00	10/31/2019	1.250	0.00	12,707.18	0.00	0.00	8,149.17	20,856.35	20,856.35	

CUSIP/Ticker	Description	Ending Face Amount/Shares	Maturity Date	Coupon Rate	Beginning Market Accrued Interest	Buy Accrued Interest	Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
	T-Bond 1.25 10/31/2019										
912828D80	T-Bond 1.625 8/31/2019	4,000,000.00	8/31/2019	1.625	0.00	27,472.38	32,500.00	0.00	10,503.16	5,475.54	5,475.54
912828F39	T-Bond 1.75 9/30/2019	2,000,000.00	9/30/2019	1.750	0.00	11,826.92	17,500.00	0.00	5,673.08	0.00	0.00
882724KY2	TEXAS ST 2.69 8/1/2021	864,000.00	8/1/2021	2.690	0.00	0.00	0.00	0.00	2,646.96	2,646.96	2,646.96
912828UQ1	T-Note 1.25 2/29/2020	2,000,000.00	2/29/2020	1.250	0.00	10,082.87	12,500.00	0.00	4,523.11	2,105.98	2,105.98
9128282Q2	T-Note 1.5 8/15/2020	3,000,000.00	8/15/2020	1.500	16,875.00	0.00	22,500.00	0.00	11,094.61	5,469.61	-11,405.39
912828C65	T-Note 1.625 3/31/2019	0.00	3/31/2019	1.625	8,214.29	0.00	16,250.00	0.00	8,035.71	0.00	-8,214.29
	Fixed	162,143,250.00			602,300.56	109,988.21	796,991.60	0.00	602,383.64	517,680.81	-84,619.75
Money Market											
MM8202	Frost Bank - Consolidated MM	943,675.66	N/A	N/A	N/A	0.00	5,264.28	0.00	N/A	N/A	0.00
MM8210	Frost Bank - Police MM	258,827.69	N/A	N/A	N/A	0.00	1,549.49	0.00	N/A	N/A	0.00
LOGIC8001	LOGIC LGIP	24,579,486.64	N/A	N/A	N/A	0.00	216,316.44	0.00	N/A	N/A	0.00
CLASSCONSOLID	TexasCLASS LGIP	22,876,266.91	N/A	N/A	0.00	0.00	76,266.91	0.00	N/A	N/A	0.00
DAILYCONSOLID	TexasTERM LGIP	28,884,374.05	N/A	N/A	N/A	0.00	171,931.64	0.00	N/A	N/A	0.00
TEXCONS0011	TexPool LGIP	12,182,529.25	N/A	N/A	N/A	0.00	116,133.49	0.00	N/A	N/A	0.00
TEXPOLICE0012	TexPool LGIP	463,222.47	N/A	N/A	N/A	0.00	2,589.70	0.00	N/A	N/A	0.00
	Money Market	90,188,382.67			0.00	0.00	590,051.95	0.00	0.00	0.00	0.00
Step Up											
3130ADDH2	FHLB Step 1/31/2020-18	2,000,000.00	1/31/2020	2.250	7,500.00	0.00	11,250.00	0.00	12,083.33	8,333.33	833.33
3130A7RN7	FHLB Step 4/28/2021-16	2,000,000.00	4/28/2021	1.500	5,250.00	0.00	0.00	0.00	7,500.00	12,750.00	7,500.00
3134GAZN7	FHLMC Step 11/26/2019-17	3,000,000.00	11/26/2019	2.000	5,833.33	0.00	0.00	0.00	15,000.00	20,833.33	15,000.00
3134GBQW5	FHLMC Step 6/8/2020-17	2,000,000.00	6/8/2020	2.000	2,555.56	0.00	0.00	0.00	10,000.00	12,555.56	10,000.00

CUSIP/Ticker	Description	Ending Face Amount/Shares	Maturity Date	Coupon Rate	Beginning Market Accrued Interest	Buy Accrued Interest	Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
3134GBJQ6	FHLMC Step 7/27/2020-17	2,000,000.00	7/27/2020	1.875	6,666.67	0.00	9,375.00	0.00	9,819.44	7,111.11	444.44
3134GBQY1	FHLMC Step 8/17/2020-17	3,000,000.00	8/17/2020	1.875	6,875.00	0.00	14,062.50	0.00	14,520.83	7,333.33	458.33
	Step Up	14,000,000.00			34,680.56	0.00	34,687.50	0.00	68,923.60	68,916.66	34,236.10
Total / Average		266,331,632.67			636,981.12	109,988.21	1,421,731.05	0.00	671,307.24	586,597.47	-50,383.65

City of Carrollton
Date To Date
QUARTERLY REPORT - Amortization Schedule
Report Format: By CUSIP / Ticker
Portfolio / Report Group: All Portfolios
Begin Date: 12/31/2018, End Date: 3/31/2019

CUSIP/Ticker	Description	Maturity Date	Original Premium	Original Discount	Amortized Premium	Amortized Discount	Amortized Premium - Total	Amortized Discount - Total	Unamortized Premium	Unamortized Discount
3132X0RE3	FAMC 1.75 3/23/2020	3/23/2020	0.00	19,413.57	0.00	3,021.92	0.00	3,021.92	0.00	16,391.65
3132X0N49	FAMC 2.43 3/27/2020-18	3/27/2020	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3132X0K67	FAMC 2.62 3/19/2021-18	3/19/2021	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EGJW6	FFCB 1.03 4/5/2019-16	4/5/2019	0.00	4,400.00	0.00	0.00	0.00	4,400.00	0.00	0.00
3133EGYP4	FFCB 1.05 10/17/2019	10/17/2019	0.00	24,750.00	0.00	3,426.93	0.00	17,134.62	0.00	7,615.38
3133EF7L5	FFCB 1.17 5/16/2019-17	5/16/2019	0.00	200.00	0.00	0.00	0.00	200.00	0.00	0.00
3133EGPD1	FFCB 1.18 8/1/2019-18	8/1/2019	0.00	30,425.00	0.00	0.00	0.00	30,425.00	0.00	0.00
3133EC5N0	FFCB 1.25 3/4/2019-13	3/4/2019	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EFD20	FFCB 1.25 5/23/2019-16	5/23/2019	0.00	1,600.00	0.00	0.00	0.00	1,600.00	0.00	0.00
3133EGAW5	FFCB 1.25 8/19/2019-16	8/19/2019	0.00	5,000.00	0.00	0.00	0.00	5,000.00	0.00	0.00
3133EFWX1	FFCB 1.27 1/28/2019-16	1/28/2019	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EG5U5	FFCB 1.33 2/1/2019-17	2/1/2019	0.00	1,220.00	0.00	0.00	0.00	1,220.00	0.00	0.00
3133EFZU4	FFCB 1.35 8/16/2019-16	8/16/2019	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EFKY2	FFCB 1.36 10/28/2019-16	10/28/2019	0.00	5,750.00	0.00	0.00	0.00	5,750.00	0.00	0.00
3133EGPP4	FFCB 1.36 8/3/2020-18	8/3/2020	0.00	30,000.34	0.00	0.00	0.00	30,000.34	0.00	0.00
3133EGBL8	FFCB 1.37 5/19/2020-17	5/19/2020	0.00	25,980.00	0.00	0.00	0.00	25,980.00	0.00	0.00
3133EHFP3	FFCB 1.39 4/17/2019-17	4/17/2019	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

CUSIP/Ticker	Description	Maturity Date	Original Premium	Original Discount	Amortized Premium	Amortized Discount	Amortized Premium - Total	Amortized Discount - Total	Unamortized Premium	Unamortized Discount
3133EAUF3	FFCB 1.5 6/14/2019	6/14/2019	-5,796.00	0.00	-668.77	0.00	-5,238.69	0.00	-557.31	0.00
3133EHBA0	FFCB 1.52 3/2/2020	3/2/2020	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EHWQ2	FFCB 1.68 9/1/2020-18	9/1/2020	0.00	6,032.00	0.00	0.00	0.00	6,032.00	0.00	0.00
3133EHZV8	FFCB 1.7 9/25/2020-18	9/25/2020	0.00	31,340.40	0.00	0.00	0.00	31,340.40	0.00	0.00
3133EG4D4	FFCB 1.73 4/17/2020-17	4/17/2020	0.00	2,362.50	0.00	0.00	0.00	2,362.50	0.00	0.00
3133EDWV0	FFCB 2.14 10/6/2020	10/6/2020	0.00	7,534.80	0.00	687.76	0.00	3,293.61	0.00	4,241.19
3133EJCY3	FFCB 2.5 2/16/2021-18	2/16/2021	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EKEN2	FFCB 2.52 3/26/2021-20	3/26/2021	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EJWP0	FFCB 2.71 8/10/2020	8/10/2020	0.00	840.00	0.00	108.00	0.00	242.40	0.00	597.60
313384DJ5	FHLB 0 3/22/2019	3/22/2019	0.00	23,589.99	0.00	10,498.84	0.00	23,589.99	0.00	0.00
3130A8Y72	FHLB 0.875 8/5/2019	8/5/2019	0.00	40,650.00	0.00	4,060.49	0.00	34,920.20	0.00	5,729.80
3130A8SC8	FHLB 0.96 7/29/2019	7/29/2019	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130A9AN1	FHLB 1.16 6/21/2019-16	6/21/2019	0.00	450.00	0.00	0.00	0.00	450.00	0.00	0.00
3130A8RQ8	FHLB 1.2 7/26/2019-16	7/26/2019	0.00	1,600.00	0.00	0.00	0.00	1,600.00	0.00	0.00
3130A9AJ0	FHLB 1.2 9/6/2019-16	9/6/2019	0.00	2,700.00	0.00	0.00	0.00	2,700.00	0.00	0.00
3130AA3R7	FHLB 1.375 11/15/2019	11/15/2019	0.00	12,690.00	0.00	1,109.91	0.00	9,865.89	0.00	2,824.11
313380FB8	FHLB 1.375 9/13/2019	9/13/2019	0.00	20,000.00	0.00	2,922.08	0.00	14,610.39	0.00	5,389.61
3130AA4M7	FHLB 1.5 12/2/2019-17	12/2/2019	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133782M2	FHLB 1.5 3/8/2019	3/8/2019	0.00	11,280.00	0.00	1,706.00	0.00	11,280.00	0.00	0.00
3130ACL93	FHLB 1.5 4/26/2019-18	4/26/2019	0.00	13,650.00	0.00	0.00	0.00	13,650.00	0.00	0.00
3130AAJZ2	FHLB 1.75 4/27/2020-17	4/27/2020	0.00	141.19	0.00	0.00	0.00	141.19	0.00	0.00
3130ABNV4		7/13/2020	0.00	2,000.00	0.00	0.00	0.00	2,000.00	0.00	0.00

CUSIP/Ticker	Description	Maturity Date	Original Premium	Original Discount	Amortized Premium	Amortized Discount	Amortized Premium - Total	Amortized Discount - Total	Unamortized Premium	Unamortized Discount
	FHLB 1.75 7/13/2020-17									
3130ABZN9	FHLB 1.8 8/28/2020-17	8/28/2020	0.00	20,031.00	0.00	0.00	0.00	20,031.00	0.00	0.00
3130ADCV2	FHLB 2.25 4/30/2021-19	4/30/2021	0.00	23,240.00	0.00	2,003.45	0.00	23,240.00	0.00	0.00
3130ADU34	FHLB 2.42 3/27/2020-19	3/27/2020	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130AFSS7	FHLB 2.5 1/28/2020	1/28/2020	0.00	1,700.00	0.00	288.77	0.00	288.77	0.00	1,411.23
3130AG2X2	FHLB 2.625 9/28/2020-19	9/28/2020	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130ADDH2	FHLB Step 1/31/2020-18	1/31/2020	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130A7RN7	FHLB Step 4/28/2021-16	4/28/2021	0.00	24,400.00	0.00	0.00	0.00	24,400.00	0.00	0.00
3137EAEB1	FHLMC 0.875 7/19/2019	7/19/2019	0.00	31,580.00	0.00	5,003.88	0.00	25,464.16	0.00	6,115.84
3134G9LD7	FHLMC 1.25 5/24/2019-16	5/24/2019	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3134G9MU8	FHLMC 1.3 5/24/2019-16	5/24/2019	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3134G9CX3	FHLMC 1.3 8/16/2019-16	8/16/2019	0.00	500.00	0.00	0.00	0.00	500.00	0.00	0.00
3134GAFY5	FHLMC 1.3 8/28/2019-18	8/28/2019	0.00	24,280.00	0.00	0.00	0.00	24,280.00	0.00	0.00
3134GAK78	FHLMC 1.35 1/25/2019-17	1/25/2019	0.00	500.00	0.00	0.00	0.00	500.00	0.00	0.00
3134GBPF3	FHLMC 1.5 5/28/2020-17	5/28/2020	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3134GAH64	FHLMC 1.5 7/26/2019-17	7/26/2019	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3134G3F96	FHLMC 1.65 8/28/2020	8/28/2020	0.00	30,160.00	0.00	2,925.00	0.00	13,390.00	0.00	16,770.00
3134GBTX0	FHLMC 1.75 6/29/2020-17	6/29/2020	0.00	1,200.00	0.00	0.00	0.00	1,200.00	0.00	0.00
3134GBL26	FHLMC 1.75 9/28/2020-18	9/28/2020	0.00	26,000.00	0.00	0.00	0.00	26,000.00	0.00	0.00
3134GBK35	FHLMC 1.8 9/29/2020-17	9/29/2020	0.00	12,950.00	0.00	0.00	0.00	12,950.00	0.00	0.00
3134GSS71	FHLMC 2.8 7/30/2021-19	7/30/2021	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

CUSIP/Ticker	Description	Maturity Date	Original Premium	Original Discount	Amortized Premium	Amortized Discount	Amortized Premium - Total	Amortized Discount - Total	Unamortized Premium	Unamortized Discount
3134GAZ7	FHLMC Step 11/26/2019-17	11/26/2019	0.00	3,750.00	0.00	0.00	0.00	3,750.00	0.00	0.00
3134GBQW5	FHLMC Step 6/8/2020-17	6/8/2020	0.00	1,160.00	0.00	0.00	0.00	1,160.00	0.00	0.00
3134GBJQ6	FHLMC Step 7/27/2020-17	7/27/2020	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3134GBQY1	FHLMC Step 8/17/2020-17	8/17/2020	0.00	780.00	0.00	0.00	0.00	780.00	0.00	0.00
341271AB0	FLSGEN 2.638 7/1/2021	7/1/2021	0.00	10,860.00	0.00	668.69	0.00	668.69	0.00	10,191.31
3136G32G9	FNMA 1.125 8/28/2019	8/28/2019	0.00	13,360.00	0.00	1,977.63	0.00	10,063.95	0.00	3,296.05
3135G0G31	FNMA 1.2 1/29/2019-16	1/29/2019	0.00	2,500.00	0.00	0.00	0.00	2,500.00	0.00	0.00
3136G3UN3	FNMA 1.2 6/28/2019-17	6/28/2019	0.00	20,700.00	0.00	0.00	0.00	20,700.00	0.00	0.00
3136G3AX3	FNMA 1.25 3/15/2019-16	3/15/2019	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3136G3K53	FNMA 1.26 8/2/2019-17	8/2/2019	0.00	9,200.00	0.00	0.00	0.00	9,200.00	0.00	0.00
3136G0T68	FNMA 1.33 10/24/2019	10/24/2019	0.00	18,305.50	0.00	2,507.60	0.00	12,538.01	0.00	5,767.49
3136G3BF1	FNMA 1.35 8/26/2019-16	8/26/2019	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3136G4NJ8	FNMA 1.7 4/27/2020-18	4/27/2020	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3135G0U05	FNMA 1.75 3/6/2020	3/6/2020	0.00	9,600.00	0.00	1,556.76	0.00	1,556.76	0.00	8,043.24
3135G0ZE6	FNMA 1.75 6/20/2019	6/20/2019	0.00	3,300.00	0.00	551.02	0.00	2,804.08	0.00	495.92
3136G4NP4	FNMA 1.8 7/24/2020-18	7/24/2020	0.00	20,600.00	0.00	1,919.25	0.00	10,342.65	0.00	10,257.35
3136G4PJ6	FNMA 1.85 10/13/2020-18	10/13/2020	0.00	600.00	0.00	0.00	0.00	600.00	0.00	0.00
358776SS2	FRISCO TX 3 2/15/2020	2/15/2020	-2,690.90	0.00	-250.85	0.00	-250.85	0.00	-2,440.05	0.00
912828UB4	T-Bond 1 11/30/2019	11/30/2019	0.00	52,031.25	0.00	10,131.50	0.00	10,131.50	0.00	41,899.75
912828TN0	T-Bond 1 8/31/2019	8/31/2019	0.00	29,250.40	0.00	7,608.48	0.00	16,315.97	0.00	12,934.43
912828TV2	T-Bond 1.25 10/31/2019	10/31/2019	0.00	39,375.00	0.00	8,509.62	0.00	8,509.62	0.00	30,865.38

CUSIP/Ticker	Description	Maturity Date	Original Premium	Original Discount	Amortized Premium	Amortized Discount	Amortized Premium - Total	Amortized Discount - Total	Unamortized Premium	Unamortized Discount
912828D80	T-Bond 1.625 8/31/2019	8/31/2019	0.00	21,360.00	0.00	5,944.53	0.00	5,944.53	0.00	15,415.47
912828F39	T-Bond 1.75 9/30/2019	9/30/2019	0.00	10,440.00	0.00	2,545.29	0.00	2,545.29	0.00	7,894.71
882724KY2	TEXAS ST 2.69 8/1/2021	8/1/2021	-803.52	0.00	-35.09	0.00	-35.09	0.00	-768.43	0.00
912828UQ1	T-Note 1.25 2/29/2020	2/29/2020	0.00	28,828.12	0.00	4,744.78	0.00	4,744.78	0.00	24,083.34
9128282Q2	T-Note 1.5 8/15/2020	8/15/2020	0.00	39,000.00	0.00	3,698.63	0.00	18,328.77	0.00	20,671.23
912828C65	T-Note 1.625 3/31/2019	3/31/2019	0.00	7,890.62	0.00	3,718.09	0.00	7,890.62	0.00	0.00
Total / Average			-9,290.42	865,031.68	-954.71	93,844.90	-5,524.63	606,129.60	-3,765.79	258,902.08