



CARROLLTON
T E X A S

**INVESTMENT OFFICER'S
FOURTH QUARTER AND ANNUAL REPORT**

**Fourth Quarter Ended
September 30, 2016**

In accordance with the American Disabilities Act, the City of Carrollton intends to provide accessible communications to allow people with disabilities to equally and effectively participate in programs, services, and activities offered. If any person with a disability needs this document to be translated into a different format in order for it to be accessible, please contact the Finance Department at the City of Carrollton at (972) 466-3110.

Investment Officer's Fourth Quarter and Annual Report For the Fiscal Year Ended September 30, 2016



Front Row (L-R): Councilmember Anthony Wilder, City Manager Leonard Martin, Mayor Matthew Marchant, Councilmember Bob Garza

Back Row (L-R): Deputy Mayor Pro Tem Steve Babick, Councilmember James Lawrence, Councilmember Glen Blanscet, Councilmember John Sutter, Mayor Pro Tem Doug Hrbacek

City Manager
Leonard Martin

Prepared by:
Finance Department
Claudia Gallegos, City Treasurer
Jonathan Scheu, Senior Budget & Management Analyst

Approved by:
Robert B. Scott, C.P.A.
Chief Financial Officer/Assistant City Manager



November 15, 2016

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

The Annual Investment Officer's Report addresses only those funds managed by the City of Carrollton, Texas. The investment income earned is recorded in the budget as a revenue source that reduces the need for additional taxes. The investment income earned in capital project funds is used to reduce administrative expenses charged to each project.

The preparation of this report was accomplished with the assistance of several staff members of the City's Finance Department who provided administrative support, financial data, or analysis work on a particular part of the report. A review and approval process was carried out by the City Treasurer and the Chief Financial Officer.

Those listed below who have signatures by their printed names are investment officers of the City and are required by State law to sign this report. As of September 30, 2016, the investment officers 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 and in compliance with the requirements of section 2256.023 of the Public Funds Investment Act of the State of Texas.

The City of Carrollton investment reports, policies and strategies have been approved and adopted by the governing body by Resolution.

A solid black rectangular box redacting the signature of Robert B. Scott.

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

A solid black rectangular box redacting the signature of Claudia Gallegos.

Claudia Gallegos, City Treasurer

A solid black rectangular box redacting the signature of Jonathan Scheu.

Jonathan Scheu, Senior Budget & Management Analyst – Treasury

INVESTMENT POLICY AND INVESTMENT METHODOLOGY
For the Fiscal Year Ended September 30, 2016

Statutory and Policy Requirements

This Investment Officer's Report is written in accordance with the Law of the State of Texas, and more specifically with Chapter 2256 Public Funds Investment Act, Section 2256.023, which states that not less than quarterly, the investment officer shall prepare and submit to the governing body and the chief executive officer of the entity a written report of investment transactions for all funds covered by this chapter, for the preceding reporting period, within a reasonable time after the end of the period. The report must describe in detail the investment position of the City on the date of the report; be prepared jointly and signed by all investment officers of the City; contain a summary statement of each pooled fund group that states the beginning market value for the reporting period; ending market value for the reporting period; fully accrued interest for the reporting period; state the book and market value of each separately invested asset at the end of the reporting period by the type of asset and fund type invested. Other requirements to be in the report are maturity dates, pooled fund groupings, and a compliance statement of the investment portfolio as it relates to the strategies in the investment policy and relevant to provisions of the Public Funds Investment Act.

This report is prepared each quarter by the person or persons designated by the City Council as the Investment Officers. On January 16, 2016 Resolution #3894 was passed to amend and adopt the investment policy for the City of Carrollton. The Chief Financial Officer is responsible for establishing written procedures for the operation of the program and these procedures shall include the explicit delegation of authority to persons who carry out the daily investment transactions. Currently, the Chief Financial Officer has made this delegation of authority to the City Treasurer. Investment officials have the authority to invest all City funds with the exception of funds contributed to the Texas Municipal Retirement System (TMRS) and the deferred compensation carriers, ICMA and Nationwide Retirement Solutions. These funds are managed by outside investment managers and administrators with a monitoring process carried out by Finance and Workforce Services departments.

The funds of the City of Carrollton, Texas, are invested in compliance with Chapter 2256, Public Funds Investment Act of the State of Texas, and in accordance with investment policies approved by City Council. The City is authorized to invest its funds and funds under its control in **(1)** obligations of the United States or its agencies and instrumentalities, including letters of credit; **(2)** direct obligations of the State of Texas or its agencies and instrumentalities; **(3)** collateralized mortgage obligations directly issued by a federal agency or instrumentality of the United States, the underlying security for which is guaranteed by an agency or instrumentality of the United States; **(4)** other obligations, the principal and interest of which is guaranteed or insured by, or backed by the full faith and credit of the State of Texas or the United States or their respective agencies and instrumentalities including obligations that are fully guaranteed or insured by the Federal Deposit Insurance Corporation or by the explicit full faith and credit of the United States; **(5)** obligations of states, agencies, counties, cities, and other political subdivisions of any state rated as to investment quality by a nationally recognized investment rating firm not less than "A" or its equivalent; **(6)** bonds issued, assumed or guaranteed by the State of Israel; **(7)** certificates of deposit and share certificates (i) that are issued by a depository institution that has its main office or a branch office in the State of Texas and is guaranteed or insured by the Federal Deposit Insurance Corporation or the National Credit Union Share Insurance Fund, or their respective successors, and are secured as to principal by obligations described in clauses (1) through (6) or in any other manner and amount provided by law for City deposits, or (ii) where (a) the funds are invested by the City through (I) a broker that has its main office or a branch office in the State of Texas and is selected from a list adopted by the City as required by law or (II) a depository institution that has its main office or a branch office in the State of Texas that is selected by the City, (b) the broker or the depository institution selected by the City arranges for the deposit of funds in certificates of deposit in one or more federally insured depository institutions, wherever located, for the account of the City, (c) the full amount of the principal and accrued interest of each of the certificates of deposit is insured by the United States, and (d) the City appoints the depository institution selected under (a) above, a custodian as described by Section 2257.41(d) of the Texas Government Code, or a

clearing broker dealer registered with the Securities and Exchange Commission Rule 15c3-3(17 CFR Section 240.15c3-3); **(8)** securities lending programs if (i) the securities loaned under the program are collateralized, a loan made under the program allows for termination at any time and a loan made under the program is either secured by (a) obligations that are described in clauses (1) through (6), (b) irrevocable letters of credit issued by a state or national bank that is continuously rated by a nationally recognized investment rating firm not less than “A” or its equivalent, or (c) cash invested in obligations that are described in clauses (1) through (6) and (11) through (13) of the first paragraph under this sub-caption, or an authorized investment pool; (ii) securities held as collateral under a loan are pledged to the governmental body, held in the name of the governmental body and deposited at the time the investment is made with the City or a third party designated by the City; (iii) a loan made under the program is placed through either a primary government securities dealer or a financial institution doing business in the State of Texas; and (iv) the agreement to lend securities has a term of one year or less; **(9)** fully collateralized repurchase agreements that have a defined termination date, are fully secured by a combination of cash and obligations described in clause (1), which are pledged to the City, held in the City’s name, and deposited at the time the investment is made with a third party selected and approved by the City and are placed through a primary government securities dealer, as defined by the Federal Reserve, or a financial institution doing business in the State of Texas; **(10)** certain bankers’ acceptances with the remaining term of 270 days or less, if the short-term obligations of the accepting bank or its parent are rated at least A-1 or P-1 or the equivalent by at least one nationally recognized credit rating agency; **(11)** commercial paper with a stated maturity of 270 days or less that is rated at least A-1 or P-1 or the equivalent by either (a) two nationally recognized credit rating agencies or (b) one nationally recognized credit rating agency if the paper is fully secured by an irrevocable letter of credit issued by a U.S. or state bank; **(12)** no-load money market mutual funds registered with and regulated by the Securities and Exchange Commission that have a dollar weighted average stated maturity of 90 days or less and includes in their investment objectives the maintenance of a stable net asset value of \$1 for each share; and **(13)** no-load mutual funds registered with the Securities and Exchange Commission that have an average weighted maturity of less than two years, invest exclusively in obligations described in this paragraph, and are continuously rated as to investment quality by at least one nationally recognized investment rating firm of not less than AAA or its equivalent. In addition, bond proceeds may be invested in guaranteed investment contracts that have a defined termination date and are secured by obligations, including letters of credit, of the United States or its agencies and instrumentalities in an amount at least equal to the amount of bond proceeds invested under such contract, other than the prohibited obligations described in the next succeeding paragraph.

The City may invest in such obligations directly or through government investment pools that invest solely in such obligations provided that the pools are rated no lower than AAA or AAAM or an equivalent by at least one nationally recognized rating service. The City may also contract with an investment management firm registered under the Investment Advisers Act of 1940 (15 U.S.C. Section 80b-1 et seq.) or with the State Securities Board to provide for the investment and management of its public funds or other funds under its control for a term up to two years, but the City retains ultimate responsibility as fiduciary of its assets. In order to renew or extend such a contract, the City must do so by order, ordinance, or resolution. The City is specifically prohibited from investing in: (1) obligations whose payment represents the coupon payments on the outstanding principal balance of the underlying mortgage-backed security collateral and pays no principal; (2) obligations whose payment represents the principal stream of cash flow from the underlying mortgage-backed security and bears no interest; (3) collateralized mortgage obligations that have a stated final maturity of greater than 10 years; and (4) collateralized mortgage obligations the interest rate of which is determined by an index that adjusts opposite to the changes in a market index.

Custodial Arrangements

The City’s investments are almost exclusively held in the Federal Reserve Bank or the Depository Trust Company Book Entry System with delivery vs. payment transactions occurring through the securities clearance department of the City’s depository bank, Frost. The bank is responsible for matching up instructions from the City’s investment officers on an investment settlement transaction with confirmations and what is wired from the broker dealers,

before releasing the City's designated funds for a given purchase. The bank then proceeds to send the information to the safekeeping and vault departments, to record ownership in the City's safekeeping account. A safekeeping statement is provided to the City verifying ownership and custody.

Investment Accounting Methodology

The City accounts for the majority of funds on a pooled investment basis, allowing the investment officer to purchase larger round-lot blocks of securities at higher yields. The individual funds share in higher yields regardless of the size of each individual cash balance at the time. Investment income is allocated to the participating funds based upon their equity percentage in the pooled fund. The percentage is based on the individual fund's accrued interest balance divided by the pooled fund's accrued interest balance. Safekeeping fees, realized gains or losses, and investment expenses are netted against interest earnings to derive a net investment income figure to allocate to each individual fund. Pooling funds for investment purposes has benefited the City by reducing recordkeeping, banking fees, and audit costs.

As of September 30, 2016, two pools of funds existed, as follows: Consolidated Fund, consisting of operational funds and bond issuance money and Police Confiscated Fund, consisting of monies obtained through forfeiture provisions under federal and state drug laws.

YIELDS, CASH AND INVESTMENT BALANCES THROUGH THE YEARS
For the Fiscal Year Ended September 30, 2016

Summary of Cash and Investments, Investment Yields and Earnings

As of September 30, 2016, the City of Carrollton had cash and investments with an amortized book balance of \$189,895,038. Total cash and investments increased \$10,334,244 from September 30, 2015. The main increase in money invested from the prior fiscal year occurred due to sales and property taxes received during the fiscal year.

The City of Carrollton manages the investment portfolios actively to achieve relative value in the market and within set parameters to be positioned at an optimal place on the yield curve. The City monitors the duration of the portfolios to achieve liability matching, but also to achieve the maximum income potential, while maintaining the safety and liquidity of the portfolio. The portfolios are relatively short-term in nature, but typically will achieve yields above treasury bill/notes rates of interest.

A detail of the City's portfolios balances at book value and yield earn at the end of the last five years has been included below:

PORTFOLIO VALUES - BOOK VALUE					
	Quarter Ended 09/30/2016	Quarter Ended 09/30/2015	Quarter Ended 09/30/2014	Quarter Ended 09/30/2013	Quarter Ended 09/30/2012
CONSOLIDATED PORTFOLIO (1) (2)					
Investment on Agencies and Pools	\$ 183,639,103	\$ 173,920,676	\$ 169,028,290	\$ 155,404,531	\$ 148,671,588
Cash in Interest-Bearing Bank Accounts	5,528,997	5,000,724	171,795	215,279	5,682,730
Consolidated Portfolio Values	\$ 189,168,100	\$ 178,921,400	\$ 169,200,085	\$ 155,619,810	\$ 154,354,318
POLICE PORTFOLIO (Restricted Funds) (2)					
Investment on Agencies and Pools	\$ 520,508	\$ 341,411	\$ 287,471	\$ 284,324	\$ 205,489
Cash in Interest-Bearing Bank Accounts	206,430	297,983	190,855	170,075	137,596
Police Portfolio Values	\$ 726,938	\$ 639,394	\$ 478,326	\$ 454,399	\$ 343,085
ALL PORTFOLIOS (2)					
Investment on Agencies and Pools	\$ 184,159,611	\$ 174,262,087	\$ 169,315,761	\$ 155,688,855	\$ 148,877,077
Cash in Interest-Bearing Bank Accounts	5,735,427	5,298,707	362,650	385,354	5,820,326
All Portfolio Values	\$ 189,895,038	\$ 179,560,794	\$ 169,678,411	\$ 156,074,209	\$ 154,697,403

PORTFOLIO YIELDS					
	Quarter Ended 09/30/2016	Quarter Ended 09/30/2015	Quarter Ended 09/30/2014	Quarter Ended 09/30/2013	Quarter Ended 09/30/2012
CONSOLIDATED PORTFOLIO					
GROSS YIELD	0.84%	0.53%	0.48%	0.41%	0.46%
NET YIELD (1)	0.64%	0.47%	0.42%	0.33%	0.39%
BENCHMARK 1 YR - 2 YR T NOTE AVERAGE	0.59%	0.54%	0.34%	0.22%	0.16%
GROSS YIELD VS. BENCHMARK	0.25%	-0.01%	0.14%	0.19%	0.30%
POLICE PORTFOLIO					
GROSS YIELD	0.35%	0.05%	0.03%	0.10%	0.11%
NET YIELD (1)	0.35%	0.05%	0.03%	0.10%	0.11%

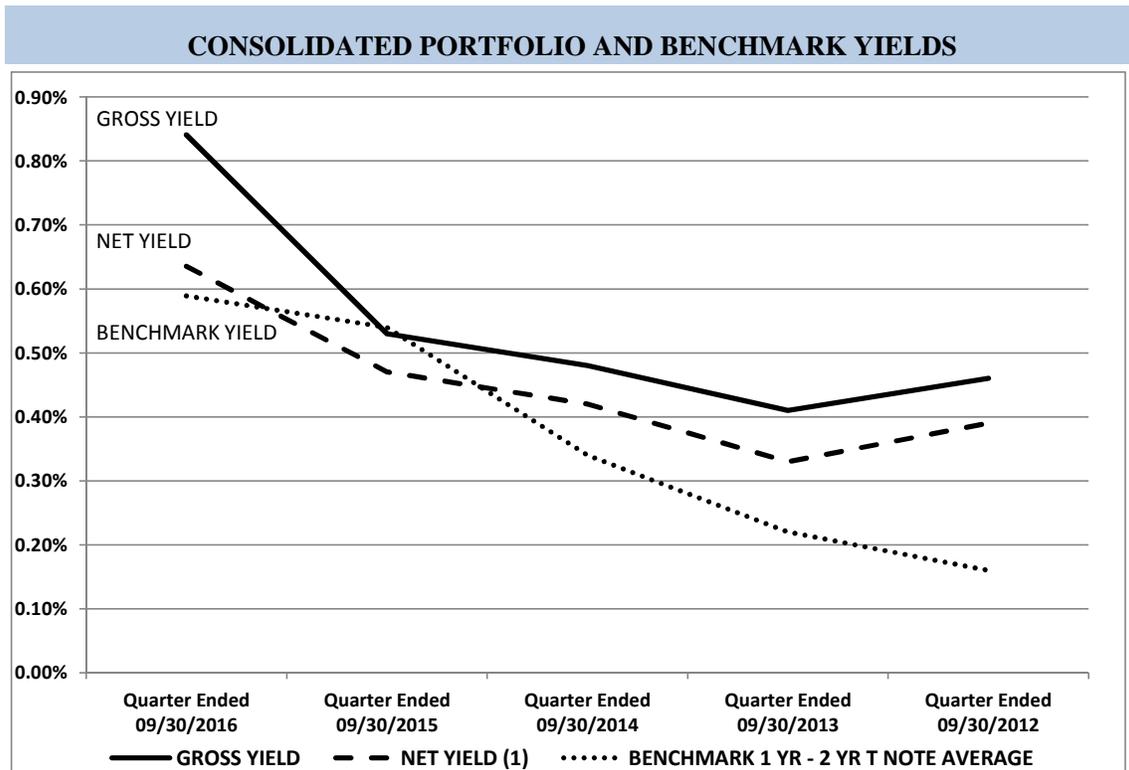
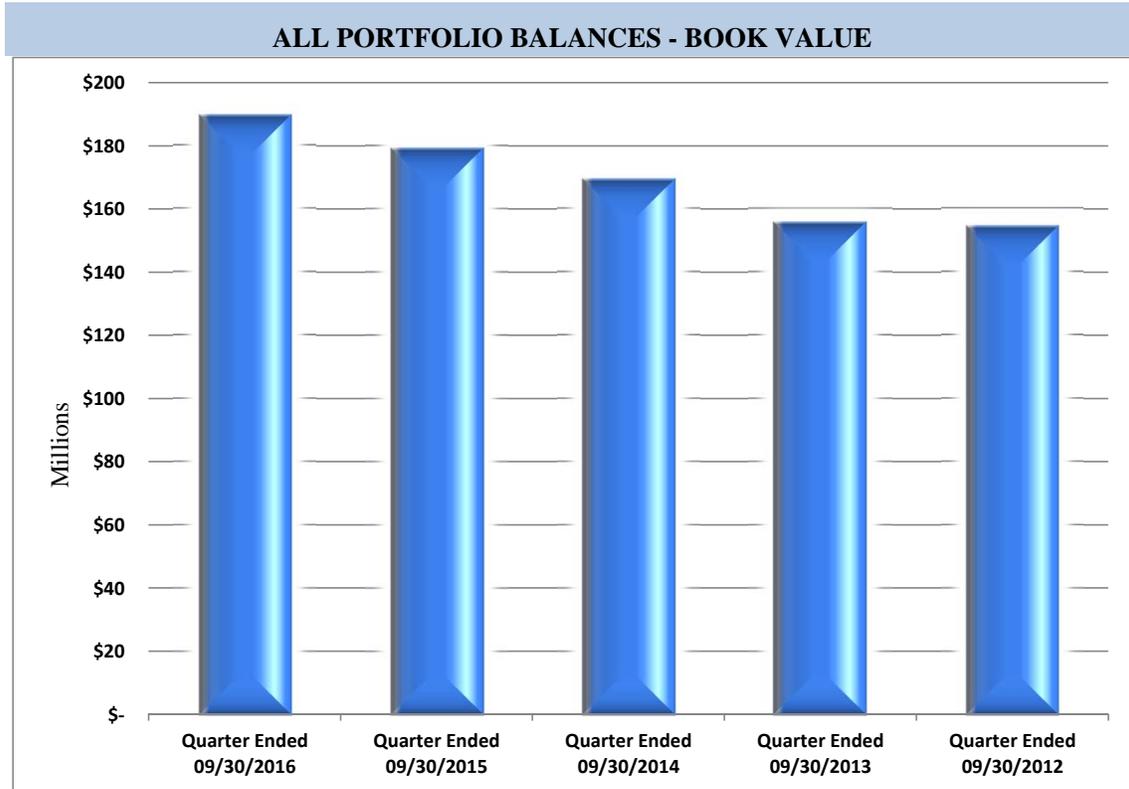
NOTES:

(1) Consolidated Funds includes bond proceeds funds.

(2) Balances will not match the carrying value report listed in a later section of this report and in the Comprehensive Annual Financial Report by the amount of the balance in the cash in interest bearing bank accounts.

PORTFOLIO BALANCES AND YIELD GRAPH COMPARISONS

Fourth Quarter Ended September 30, 2016



COMPARISONS OF ACTIVE VS. PASSIVE PORTFOLIO MANAGEMENT

Treasury Bills Passive Strategy

Fourth Quarter Ended September 30, 2016

The example below shows the difference in earning that might have occurred for the fiscal year in the Consolidated portfolio if a passive strategy in treasury bills had been adopted:

MONTH	CONSOLIDATED PORTFOLIO AVERAGE BALANCE (\$)	AVERAGE 91-DAY T- BILL YIELD (%) ⁽¹⁾	NUMBER OF DAYS INVESTED	INTEREST EARNINGS
October	180,472,137	0.08%	31	\$123
November	177,065,463	0.22%	30	\$320
December	186,463,500	0.16%	31	\$253
January	201,403,924	0.26%	31	\$445
February	215,079,754	0.31%	28	\$511
March	217,488,320	0.30%	31	\$554
April	210,674,557	0.23%	30	\$398
May	216,170,185	0.28%	31	\$514
June	223,889,020	0.27%	30	\$497
July	218,166,525	0.30%	31	\$556
August	202,876,798	0.30%	31	\$517
September	193,686,864	0.29%	30	\$462
Total Interest that could be Earned Under Passive Management				\$5,150
Total Net Investment Income Actually Earned Under Active Management ⁽²⁾				\$1,602,704
Income Differential derived from Active Management				<u>\$1,597,554</u>
Represents approximately an advantage of:			82 basis points	

(1) Source for average 91-day Treasury bill discount rates is the U.S Department of the Treasury.

(2) This figure represents interest revenues gross of gains and losses on sales, investment expenses such as salaries, computer charges, and supplies amounting to \$106,851.

COMPARISONS OF ACTIVE VS. PASSIVE PORTFOLIO MANAGEMENT

Certificate of Deposit and Money Market Government Pools Passive Strategy

Fourth Quarter Ended September 30, 2016

This example of a passive strategy considers the purchase of a certificate of deposit with a one-year maturity for money the City will have in reserves, invest another pool of funds in six-month treasury bills representing money that may not be spent all at once, such as bond proceeds, and the rest of the funds will be invested in a liquid money market type fund managed by outside managers.

The example below shows the difference in earnings that might have occurred for the fiscal year in the Consolidated portfolio if the passive strategy explained above had been adopted:

Assumptions: \$15,000,000 Fund Balance Reserves Invested in One-Year C.D. at 0.27%
 \$10,000,000 Invested in Six-Month T-Bills at 0.23% for First Six Months
 \$10,000,000 Invested in Six-Month T-Bills at 0.37% for Second Six Months
 Balance of Funds Remaining Invested in Money Market Government Pool

MONTH	CONSOLIDATED PORTFOLIO AVG. BALANCE (\$) LESS \$25,000,000	AVG. GOVT. POOL RATE OF RETURN (%) (1)	NUMBER OF DAYS INVESTED	INTEREST EARNINGS
October	155,472,137	0.15	31	\$19,437
November	152,065,463	0.14	30	\$17,148
December	161,463,500	0.20	31	\$28,099
January	176,403,924	0.32	31	\$48,662
February	190,079,754	0.33	28	\$47,856
March	192,488,320	0.42	31	\$69,055
April	185,674,557	0.44	30	\$67,316
May	191,170,185	0.45	31	\$72,349
June	198,889,020	0.46	30	\$75,556
July	193,166,525	0.47	31	\$77,469
August	177,876,798	0.49	31	\$74,751
September	193,686,864	0.55	30	\$76,173
<i>Total Interest that could be Earned Under Passive Management</i>				<u>\$673,871</u>
Add: Interest Earned in C.D.:	15,000,000	0.27	1 year	\$40,500
Interest Earned in T-Bills:	10,000,000	0.23	6 months	\$11,500
	10,000,000	0.37	6 months	\$18,500
<i>Total From Passive Portfolio Management</i>				<u>\$744,371</u>
Total Net Investment Income Actually Earned Under Active Management ⁽²⁾				<u>\$1,602,704</u>
Income Differential derived from Active Management				<u>\$858,333</u>
Represents approximately an advantage of: 44 basis points				

(1) Source for average government pool rate of return is Texpool. Source for rate quotes on 1 year CD's is Historic Bank Rate Data. Source for Treasury bill rates is the Federal Reserve Bank Statistical Releases.

(2) This figure represents interest revenues net of gains and losses on sales, and investment expenses such as salaries, computer charges, and supplies amounting to \$106,851.

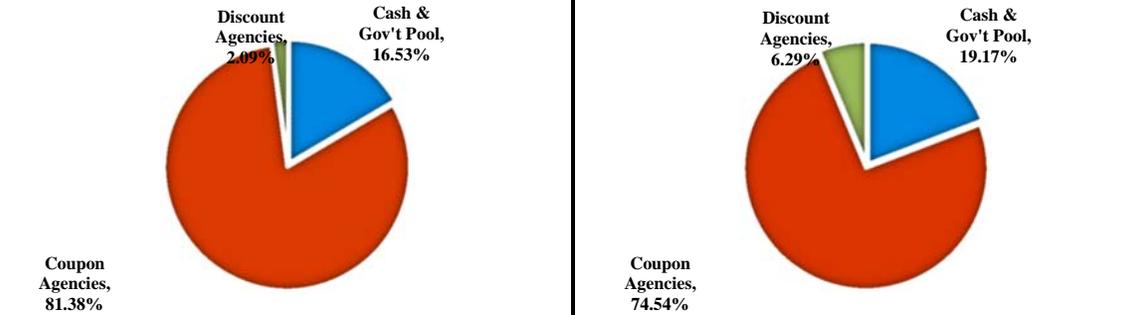
CITY OF CARROLLTON
Quarterly Investment Report - Executive Summary
Fourth Quarter Ended September 30, 2016

<u>September 30, 2016</u>	<u>June 30, 2016</u>
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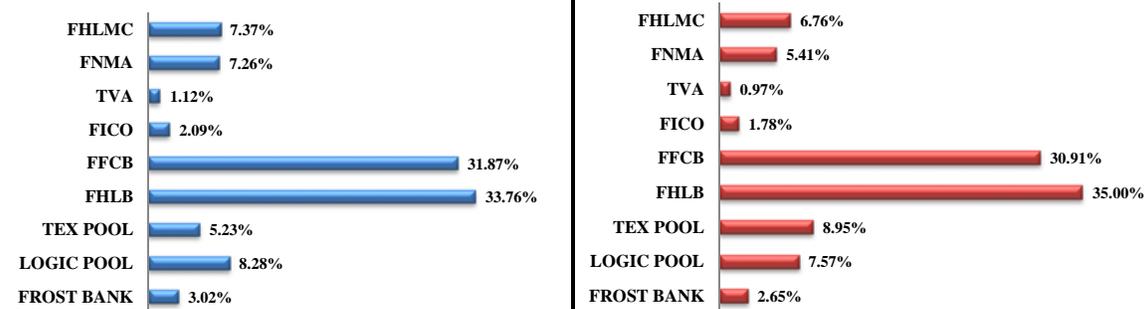
Book Value - Market Value - All Portfolios

Book Value	\$189,895,038	Book Value	\$221,788,397
Market Value	\$189,913,917	Market Value	\$221,913,503
Market Value vs Book Value	100.01%	Market Value vs Book Value	100.06%

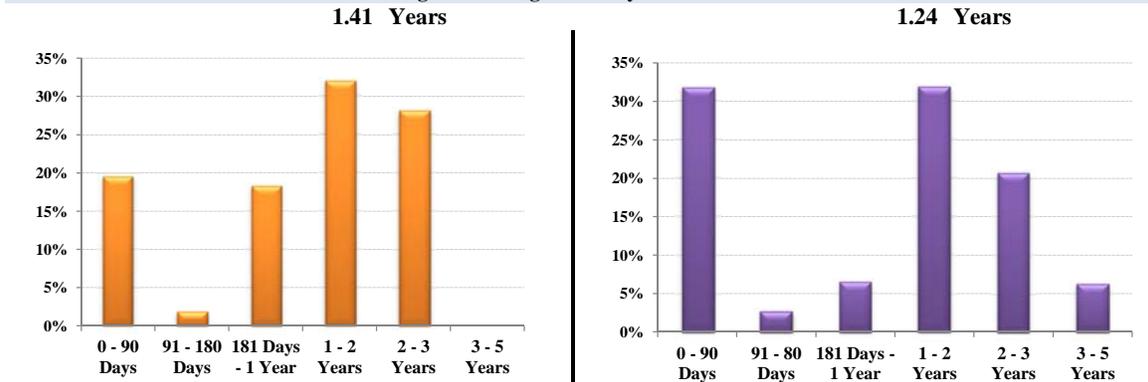
Portfolio Diversification by Investment Type - All Portfolios



Portfolio Diversification by Issuer - All Portfolios



Weighted Average Maturity - All Portfolios



CONSOLIDATED PORTFOLIO YIELDS & EARNINGS

Gross Yield - Consolidated Portfolio:	0.84%	Gross Yield - Consolidated Portfolio:	0.75%
Benchmark Average: 1 & 2 Year T-Note:	0.59%	Benchmark Average: 1 & 2 Year T-Note:	0.56%
Investment Earnings - Consolidated:	\$562,092.43	Investment Earnings - Consolidated:	\$434,297.30

ECONOMIC SUMMARY AND INVESTMENT STRATEGY

Fourth Quarter Ended September 30, 2016

The U.S. Economy This Quarter

The October Federal Reserve's "Beige Book" reported a modest or moderate pace of economic expansion from August to early October. The labor market conditions tightened in September, showing a slight increase in the unemployment rate with a modest growth in payrolls and wage growth. Manufacturing industry reports were mixed across all Districts. Growth in transportation, manufacturing and fabricated metals was a common trend in all districts, while the strong dollar held back exports and manufacturing of goods and steel. Most regions reported an increase in retail sales and nonfinancial services and a decrease in transportation.

Real Gross Domestic Product (GDP) for the second quarter of 2016 was adjusted to 1.4 percent on the Bureau of Economic Analysis "third" estimate; up from the 0.8 percent annualized growth of the prior quarter, and higher than the prior estimate of 1.1 percent growth. The upward revision for the second quarter reflects a rise in consumer spending, nonresidential fixed investment and exports; offset by a decrease in business investment, state and local government spending, residential fixed investment, and an increase in imports.

The Conference Board Leading Economic Index (LEI) for the U.S. increased 0.2 percent in September following a 0.2 percent decline in August, and a 0.5 percent increase in July. The increase in this index indicates that the economy should continue expanding at a moderate pace through 2017. The main components uplifting the index were housing permits, unemployment insurance claims and the interest rate spread.

The unemployment rate increased in September 2016 to 5.0 percent from 4.90 percent in June. This increase resulted from individuals coming back into the labor force that had looked for a job in the prior twelve months, but have not searched for a job in the last four weeks. Despite the increase in the unemployment rate, the raise in payroll employment of 156,000 jobs and wage growth of 2.6% point to strengthening labor markets.

The National Association of Realtors reported an increase on existing home sales of 3.2 percent to an annual rate of 5.47 million in September from the 5.30 million in August. September's annual rate is the highest pace since June's rate of 5.57 million, and 0.6 percent above September 2015 at 5.44 million.

The yield curve during this quarter continued to flatten with yields on short-term maturities rising more than those in the intermediate to long-term end of the spectrum. Yield changes during the third quarter were determined by investors' speculations on FOMC raising short-term rates, a moderate improvement on domestic economic data, and investor demand for intermediate and long term of Treasury securities resulting from negative yields in Europe and Asia. The yield on the 10-year U.S. Treasury at the end of September decreased to 1.63 percent from 1.64 percent at the end of June. The 3-month T-bill yield increased from 0.27 percent in June to 0.29 percent in September. The yield on the 2-year Treasury note rose from 0.73 percent in June to 0.77 percent in September.

The DFW Economy This Quarter

The Dallas – Fort Worth economy continued to grow in August. The Dallas Business-Cycle index that measures economic growth increased 6.2 percent in August, while the Fort Worth index increased 2.4 percent. Fort Worth's slower growth is a result of its higher dependence on the energy and manufacturing sectors.

Dallas- Fort Worth employment grew 4.1 percent in August, outperforming Texas and the U.S. growth

during the month. The unemployment rate in August was 4.6 in Dallas and 3.7 percent in Fort Worth compared to the 4.7 percent in Texas and 4.9 in the U.S.

The DFW housing market is tight as a result of an increase in prices and low inventory. Prices were up year-over-year 10.3 percent in Dallas and 9.4 percent in Fort Worth, compared to 7.0 in Texas and 5.6 percent in the Nation. This continued price appreciation has reduced housing affordability in the state and mainly in the metroplex. House Opportunity Index in the second quarter fell from 55.9 to 50.9 percent in Dallas and 70.8 to 66.0 percent in Fort Worth.

Economic Outlook

The Federal Open Market Committee (FOMC) met in September reporting an increase on the economic activity from the modest pace seen in the first half of 2016 and a strengthening of the labor market. The FOMC indicated that “near-term risks to the economic outlook appear roughly balanced. The Committee decided to maintain the target range for the federal funds rate at 0.25 percent to 0.50. The FOMC affirmed “that the case for an increase in the federal funds rate has strengthened but decided, for the time being, to wait for further evidence of continued progress toward its objectives”. The Committee will assess future gradual increases of the federal funds rate based on labor market conditions, indicator of inflation pressures and expectations, and conditions of the financial and international markets.

Most economists expect the FOMC to raise interest rates at its December 13-14 meeting. The possibility of an increase in the November 1-2 meeting is highly unlikely with the election just days after the meeting. A Wall Street Journal survey found that 81.4 percent of economists expect an increase on interest rates in December. Economists predicted on average that the Fed’s federal fund rate would rise to 0.6% by the end of 2016, 1.13% by the end of 2017 and 1.75 % at the end of 2018. This translates to one quarter-percentage-point increase this year, two in 2017, and two or three in 2018.

City of Carrollton’s Portfolio Performance This Quarter

At the end of the third quarter, the three-month T-Bill was yielding 0.29 percent and the 10-year Treasury was yielding 1.63 percent, representing a spread of 134 basis points. This spread decreased 3 basis points from last quarter’s 137 basis point spread. The Consolidated portfolio had an overall yield of 0.84 percent gross and 0.64 percent net of investment expenses at the end of the quarter. These yields reflect an increase of .09 percent from the previous quarter. The yield of Carrollton's Consolidated portfolio was performing at 25 basis points higher than the one-year and two years rolling average yield of Treasury Notes.

The weighted average maturity (WAM) of all the portfolios at quarter end was 1.41 years, up from 1.24 years at the end of last quarter. The City’s portfolio currently has a short term duration (refer to graph #3 of the Executive Summary) with about 40 percent of the portfolio, including a government pool and callable coupon agencies bonds, under one year, 32 percent from one year to two years, and 28 percent from two years to three years. The City’s portfolios are diversified at quarter-end being in various types of government coupon agencies at 81.38 percent, discount agencies at 2.09 percent, and government pools and bank accounts at 16.53 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 \$189,895,038 and the market value was \$189,913,917. The difference represents an unrealized gain of \$18,879 (100.01% 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 are contained in this investment report.

INDICATORS OF ECONOMIC ACTIVITY
Fourth Quarter Ended September 30, 2016

<u>INDICATORS</u>	<u>July 2016</u>	<u>August 2016</u>	<u>September 2016</u>
Real Gross Domestic Product(1)	0.0%	0.0%	0.0%
Total Unemployment Rate(2)	4.9%	4.9%	5.0%
Personal Income(1)	0.4%	0.2%	N/A
Leading Economic Indicators(3)	0.5%	-0.2%	0.2%
Producer Price Index -PPI (All Items)(5)	-0.4%	0.0%	0.3%
Consumer Price Index -CPI (All Items)(5)	0.0%	0.2%	0.3%
Existing Home Sales(7)	5,380,000	5,300,000	5,470,000
Housing Inventory(7)	4.70	4.60	4.50
New Residential Sales(6)	659,000	609,000	N/A
Construction Spending (Millions)(6)	\$1,150,638	\$1,142,152	N/A
Retail Sales & Food Services Adjusted (Millions)(6)	\$457,849	\$456,976	\$459,821
Manufacturing New Orders Index(4)	56.9	49.1	55.1
Industrial Production(8)	0.5%	-0.5%	0.1%
Manufacturer and Trade Inventories - Total Business (6)	1,813,191	1,816,907	N/A
Durable Goods (New Orders)(6)	3.6%	0.1%	N/A

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>

COMPARISON OF MARKET RATES, INDICES & BENCHMARKS
Fourth Quarter Ended September 30, 2016

INVESTMENT TYPE	July 2016	August 2016	September 2016	September 2015
T-Bills(1)				
3 Months	0.30%	0.30%	0.29%	0.02%
6 Months	0.40%	0.45%	0.47%	0.80%
T-Notes(1)				
1 Year	0.51%	0.57%	0.59%	0.37%
2 Years	0.67%	0.74%	0.77%	0.71%
3 Years	0.79%	0.85%	0.90%	1.01%
5 Years	1.07%	1.13%	1.18%	1.49%
10 Years	1.50%	1.56%	1.63%	2.17%
20 Years	1.82%	1.89%	2.02%	2.62%
Gov't Pool(2)				
Texpool	0.37%	0.37%	0.40%	0.09%
Logic	0.57%	0.64%	0.71%	0.14%
Comm. Paper(3)				
30 Days	0.35%	0.37%	0.40%	0.13%
60 Days	0.40%	0.43%	0.46%	0.17%
90 Days	0.46%	0.50%	0.53%	0.22%
Fed. Funds Target Rate	0.25-0.50	0.25-0.50	0.25-0.50	0.00-0.25
Prime Rate(4)	3.50%	3.50%	3.50%	3.25%
DJIA(5)	18,432.24	18,400.88	18,308.15	16,284.70
20-Bond Buyer GO Index(6)	2.85%	2.84%	3.06%	3.78%
Municipal Bonds Bloomberg Index (8)				
2 Years	0.54%	0.55%	0.81%	0.45%
5 Years	0.88%	0.89%	1.05%	1.13%
10 Years	1.45%	1.43%	1.52%	1.74%
20 Years	0.00%	0.00%	0.00%	3.01%
30 Years	2.18%	2.15%	2.29%	0.00%
Benchmarks (7)				
3-Month Treasury Bill	0.21%	0.23%	0.25%	0.03%
6-Month Treasury Bill	0.43%	0.44%	0.42%	0.16%
1-Year Treasury Note	0.52%	0.53%	0.55%	0.24%
2-Year Treasury Note	0.81%	0.81%	0.81%	0.61%
3-Year Treasury Note	1.02%	1.01%	1.00%	0.98%
1- 2 Year Average T. Note	0.66%	0.67%	0.68%	0.43%

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) http://www.bondbuyer.com/marketstatistics/search_bbi.html?details=true

(7) Benchmark is calculated as a rolling average annualized yields and were not weighted by the actual portfolio balances.

(8) <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 issues 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.

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ANNUALIZED PORTFOLIO YIELDS AND PORTFOLIO VALUES

PORTFOLIO YIELDS						
	JULY 2016	AUGUST 2016	SEPTEMBER 2016	QUARTER ENDED September 30, 2016	QUARTER ENDED June 30, 2016	QUARTER ENDED September 30, 2015
CONSOLIDATED PORTFOLIO						
GROSS YIELD	0.81%	0.83%	1.70%	0.84%	0.75%	0.53%
NET YIELD (1)	0.77%	0.78%	1.65%	0.64%	0.70%	0.47%
BENCHMARK 1 YR - 2 YR T NOTE AVERAGE	0.66%	0.67%	0.68%	0.59%	0.56%	0.54%
GROSS YIELD VS. BENCHMARK	0.15%	0.16%	1.02%	0.25%	0.19%	-0.01%
POLICE CONFISCATED PORTFOLIO						
GROSS YIELD	0.27%	0.28%	0.27%	0.35%	0.38%	0.05%
NET YIELD (1)	0.27%	0.28%	0.27%	0.35%	0.38%	0.05%

ANNUALIZED PORTFOLIO YIELDS AND PORTFOLIO VALUES

		PORTFOLIO VALUES BOOK VALUE VS. MARKET VALUE							
	JULY 2016	AUGUST 2016	SEPTEMBER 2016	QUARTER ENDED September 30, 2016	QUARTER ENDED June 30, 2016	QUARTER ENDED September 30, 2015			
CONSOLIDATED PORTFOLIO									
BOOK VALUE	\$ 215,446,184.15	\$ 194,229,149.83	\$ 189,168,100.19	\$ 189,168,100.19	\$ 221,099,778.39	\$ 178,921,400.00			
MARKET VALUE	215,478,084.75	194,153,136.80	189,186,978.83	189,186,978.83	221,224,883.78	179,041,405.00			
PAR VALUE	215,306,773.41	194,109,577.24	189,073,400.09	189,073,400.09	220,926,576.58	179,045,373.00			
UNREALIZED GAIN / (LOSS)	31,900.60	(76,013.03)	18,878.64	18,878.64	125,105.39	120,005.00			
MARKET VALUE VS. BOOK VALUE	100.01%	99.96%	100.01%	100.01%	100.06%	100.07%			
POLICE CONFISCATED PORTFOLIO									
BOOK VALUE	\$ 711,566.53	\$ 709,646.22	\$ 726,938.05	\$ 726,938.05	\$ 688,619.04	\$ 639,394.00			
MARKET VALUE	711,566.53	709,646.22	726,938.05	726,938.05	688,619.04	639,394.00			
PAR VALUE	711,566.53	709,646.22	726,938.05	726,938.05	688,619.04	639,394.00			
UNREALIZED GAIN / (LOSS)	-	-	-	-	-	-			
MARKET VALUE VS. BOOK VALUE	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%			
ALL PORTFOLIOS									
BOOK VALUE	\$ 216,157,750.68	\$ 194,938,796.05	\$ 189,895,038.24	\$ 189,895,038.24	\$ 221,788,397.43	\$ 179,560,794.00			
MARKET VALUE	216,189,651.28	194,862,783.02	189,913,916.88	189,913,916.88	221,913,502.82	179,680,799.00			
PAR VALUE	216,018,339.94	194,819,223.46	189,800,338.14	189,800,338.14	221,615,195.62	179,684,767.00			
UNREALIZED GAIN / (LOSS)	31,900.60	(76,013.03)	18,878.64	18,878.64	125,105.39	120,005.00			
MARKET VALUE VS. BOOK VALUE	100.01%	99.96%	100.01%	100.01%	100.06%	100.07%			

(1) Net Yields do 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.

INVESTMENT EARNINGS
Fourth Quarter Ended September 30, 2016

NET INVESTMENT EARNINGS						
	JULY 2016	AUGUST 2016	SEPTEMBER 2016	ENDED September 30, 2016	YTD AS OF Current Quarter	YTD AS OF September 30, 2015
CONSOLIDATED PORTFOLIO						
INTEREST RECEIVED	\$ 152,758	\$ 323,692	\$ 170,138	\$ 646,588	\$ 1,877,167	\$ 1,009,109
ACCRUED INT/AMORT.	\$ (4,663)	\$ (181,647)	\$ 101,815	\$ (84,495)	\$ (168,029)	\$ (33,926)
GAIN/LOSS	\$ -	\$ -	\$ -	\$ -	\$ 417	\$ 2,936
INVESTMENT EARNINGS	\$ 148,094	\$ 142,045	\$ 271,953	\$ 562,092	\$ 1,709,555	\$ 978,119
INVESTMENT EXPENSES	\$ (8,904)	\$ (8,904)	\$ (8,904)	\$ (26,713)	\$ (106,851)	\$ (106,711)
NET INVESTMENT EARNINGS	\$ 139,190	\$ 133,140	\$ 263,049	\$ 535,380	\$ 1,602,704	\$ 871,408
POLICE CONFISCATED PORTFOLIO						
INTEREST RECEIVED	\$ 158	\$ 163	\$ 160	\$ 481	\$ 2,391	\$ 170
INVESTMENT EXPENSES	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
NET INVESTMENT EARNINGS	\$ 158	\$ 163	\$ 160	\$ 481	\$ 2,391	\$ 170

INVESTMENT EARNINGS
Fourth Quarter Ended September 30, 2016

FUND DESCRIPTION		FUND #	SELECTED KEY INDIVIDUAL FUNDS NET INVESTMENT EARNINGS				QUARTER		YTD AS OF September 30, 2015
			JULY 2016	AUGUST 2016	SEPTEMBER 2016	ENDED September 30, 2016	YEAR TO DATE Current Quarter	September 30, 2015	
GENERAL FUND		1000	\$ 47,126	\$ 51,483	\$ 43,701	\$ 142,310	\$ 440,219	\$ 226,014	
DEBT SERVICE FUND		2000	825	(6,225)	(11,651)	(17,051)	(13,947)	1,970	
HOTEL/MOTEL TAX		3020	-	-	-	-	(687)	(705)	
COURT SECURITY FEE		3040	176	199	172	548	1,792	914	
JUV CASE MGMT FUND		3041	760	867	760	2,387	7,630	3,817	
POLICE CVE		3045	177	202	174	552	1,796	886	
GENERAL FAC-SPECIAL PROJ		4101	18,724	20,792	17,729	57,245	157,054	102,270	
COURT TECH FUND		4103	34	43	38	115	344	311	
GENERAL CAP RR PROJECT		4107	526	597	520	1,644	3,333	4,919	
2005 GO PUBLIC SAFETY		4155	8,848	9,099	6,740	24,687	48,390	16,992	
ANIMAL SHELTER 09 CAP PROJ		4157	190	195	120	506	1,558	1,442	
CCS PARKING 2010 GO		4158	255	289	251	796	5,147	8,946	
URBAN DESIGN SPEC		4201	3,196	3,359	2,659	9,213	25,320	14,572	
PARKS - PRO RATA		4310	896	1,040	931	2,867	6,547	4,915	
PARKS CONSOLIDATED		4360	5,055	5,420	4,457	14,932	34,240	25,367	
STREETS CONSOLIDATED		4460	31,832	34,341	28,273	94,446	229,815	176,308	
DRAINAGE CONSOLIDATED		4560	5,926	6,708	5,824	18,458	47,424	30,042	
TRAFFIC CONSOLIDATED		4660	1,765	1,987	1,727	5,479	66,014	12,825	
TAX INCREMENT FINANCING		4760	441	496	424	1,361	2,728	1,206	
WATER & SEWER OPER.		5100	9,639	11,506	11,142	32,287	80,429	65,143	
WATER & SEWER IMPACT FEES		5145	4,808	5,518	4,852	15,178	53,730	23,831	
UTILITY CONSOLIDATED		5160	2,108	1,886	1,237	5,232	18,533	13,781	
W&S FLEET REPLACEMENT		5190	1,074	1,229	1,090	3,393	8,468	4,739	
GOLF COURSE OPERATING		5300	(829)	(1,070)	(1,006)	(2,905)	4,938	697	
GOLF COURSE 2002 BD ISSUE		5342	(585)	(701)	(637)	(1,923)	144	689	
GOLF COURSE FLEET REP		5390	2	(0)	(0)	1	11,771	1,566	
SANITATION OPERATIONS		5500	1,624	2,161	1,913	5,698	90,517	6,829	
EQUIPMENT SERVICE		6100	470	563	500	1,533	19,418	1,532	
GENERAL FLEET REPLACE.		6190	3,068	3,627	3,322	10,017	27,226	11,844	
RISK SERVICE		6200	3,305	3,785	3,282	10,373	25,015	17,897	
ADMIN FUND		6300	3,515	4,066	3,386	10,967	47,384	14,142	
EMPLOYEE HEALTH-HIGH		6500	3,991	4,788	4,145	12,924	48,399	37,314	
L-T DISABILITY		6590	43	51	39	133	6,893	223	
POLICE JAG 2014		3083	(0)	-	-	(0)	2,714	25	
POLICE CONFISCATED NON-FEED		3700	56	55	36	147	(1,367)	18	
POLICE CONFISCATED TREASURY		3711	36	38	23	96	(1,011)	14	
POLICE CONFISCATED FEDERAL		3712	148	158	96	403	1,031	130	
TOTAL NET INVESTMENT EARNINGS OF SELECTED FUNDS			\$ 159,228	\$ 168,554	\$ 136,270	\$ 464,051	\$ 1,508,949	\$ 833,425	

**WEIGHTED AVERAGE MATURITY (WAM)
ALL PORTFOLIOS
Fourth Quarter Ended September 30, 2016**

CUSIP/Ticker	Issuer	Description	Coupon Rate	Maturity Date	YTM @ Cost	Face Amount/Shares	Book Value	% of Portfolio	WAM	0-90	91-180	181-365	1-2 year	2-3 year	3-5 year
MM8202	FROST	Frost Bank - Consolidated MM	0.68	N/A	0.68	5,528,997	5,528,997.10	2.91	0.03	5,528,997.10	-	-	-	-	-
MM8210	FROST	Frost Bank - Police MM	0.68	N/A	0.68	206,430	206,430.04	0.11	0.00	206,430.04	-	-	-	-	-
LOGIC8001	LOGIC	LOGIC LGIP	0.725	N/A	0.73	15,719,494	15,719,493.88	8.28	0.08	15,719,493.88	-	-	-	-	-
TEXCONS0011	TEXPOOL	TexPool LGIP	0.38	N/A	0.38	9,418,363	9,418,362.54	4.96	0.05	9,418,362.54	-	-	-	-	-
TEXPOLICE001	TEXPOOL	TexPool LGIP	0.38	N/A	0.38	520,508	520,508.01	0.27	0.00	520,508.01	-	-	-	-	-
313318BG9	PHLB	FHLB 0.625 11/28/2016-13	0.625	11/28/16	0.63	1,853,659	1,853,658.54	0.98	0.58	1,853,658.54	-	-	-	-	-
313371PV2	PHLB	FHLB 1.625 12/9/2016	1.625	12/09/16	0.60	4,000,000	4,007,809.68	2.11	1.48	4,007,809.68	-	-	-	-	-
3130A7BY0	PHLB	FHLB 0.72 12/17/2017-16	0.72	02/17/17	0.72	2,000,000	2,000,000.00	1.05	1.47	-	2,000,000.00	-	-	-	-
3133ECC7	FFCB	FFCB 0.65 3/28/2017	0.65	03/28/17	0.56	1,500,000	1,500,657.13	0.79	1.41	-	1,500,657.13	-	-	-	-
3130A7TT2	PHLB	FHLB 0.65 4/28/2017-16	0.65	04/28/17	0.65	4,000,000	4,000,000.00	2.11	4.42	-	-	4,000,000.00	-	-	-
31339MEL3	FNMA	FNMA 0.6/17/2017	0	06/01/17	0.58	3,000,000	2,987,340.00	1.57	3.84	-	-	2,987,340.00	-	-	-
313379FW4	PHLB	FHLB 1.6/9/2017	1	06/09/17	0.76	2,000,000	2,003,313.20	1.05	2.66	-	-	2,003,313.20	-	-	-
3133EEDB4	FFCB	FFCB 1.1 6/28/2017	1.1	06/28/17	0.73	4,000,000	4,010,977.66	2.11	5.72	-	-	4,010,977.66	-	-	-
3133EFBS5	FFCB	FFCB 0.68 7/3/2017	0.68	07/03/17	0.72	2,000,000	1,999,381.17	1.05	2.91	-	-	1,999,381.17	-	-	-
3133ECM00	FFCB	FFCB 0.74 7/25/2017-13	0.74	07/25/17	0.74	1,000,000	1,000,000.00	0.53	1.57	-	-	1,000,000.00	-	-	-
3130A8TZ6	PHLB	FHLB 0.625 7/25/2017	0.625	07/25/17	0.63	2,000,000	2,000,000.00	1.05	3.14	-	-	2,000,000.00	-	-	-
3130A5ZL6	PHLB	FHLB 0.8 7/27/2017	0.8	07/27/17	0.76	3,000,000	3,000,915.00	1.58	4.74	-	-	3,000,915.00	-	-	-
3130A6SV0	PHLB	FHLB 0.84 8/15/2017	0.84	08/15/17	0.88	7,765,000	7,762,655.80	4.09	13.04	-	-	7,762,655.80	-	-	-
3133ECA95	FFCB	FFCB 0.79 9/18/2017-13	0.79	09/18/17	0.79	1,000,000	1,000,000.00	0.53	1.86	-	-	1,000,000.00	-	-	-
3133EFFF5	FFCB	FFCB 0.81 9/28/2017-16	0.81	09/28/17	0.77	3,000,000	3,000,000.00	1.58	5.73	-	-	3,000,000.00	-	-	-
3134G8NM7	FHLMC	FHLMC 0.85 9/29/2017-16	0.85	09/29/17	0.88	2,000,000	2,000,000.00	1.05	3.83	-	-	2,000,000.00	-	-	-
31771KAB3	FICO	FICO 0.10/6/2017	0	10/06/17	0.95	4,000,000	3,961,928.80	2.09	7.74	-	-	-	3,961,928.80	-	-
3133EFJL2	FFCB	FFCB 0.73 10/13/2017-16	0.73	10/13/17	0.77	4,000,000	4,000,000.00	2.11	7.96	-	-	-	4,000,000.00	-	-
3133EE6K1	FFCB	FFCB 0.93 11/13/2017-15	0.93	11/13/17	0.95	4,000,000	4,000,000.00	2.11	8.62	-	-	-	4,000,000.00	-	-
880591CU4	TVA	TVA 6.25 12/15/2017	6.25	12/15/17	0.85	2,000,000	2,129,093.36	1.12	4.94	-	-	-	2,129,093.36	-	-
3133EETW0	FFCB	FFCB 1.05 12/18/2017	1.05	12/18/17	0.73	2,000,000	2,007,624.45	1.06	4.69	-	-	-	2,007,624.45	-	-
3133EFTV8	FFCB	FFCB 1.1/19/2018	1	01/19/18	1.00	4,000,000	4,000,000.00	2.11	10.03	-	-	-	4,000,000.00	-	-
3130A8OX4	PHLB	FHLB 0.77 2/5/2018	0.77	02/05/18	0.77	3,000,000	3,000,000.00	1.58	7.79	-	-	-	3,000,000.00	-	-
3133EGKQ7	FFCB	FFCB 0.7 4/6/2018	0.7	04/06/18	0.77	4,000,000	3,995,800.00	2.10	11.64	-	-	-	3,995,800.00	-	-
3130A87L1	PHLB	FHLB 1.02 5/25/2018-16	1.02	05/25/18	1.02	2,000,000	2,000,000.00	1.05	6.34	-	-	-	2,000,000.00	-	-
3130A77J8	PHLB	FHLB 1.05 5/25/2018-16	1.05	05/25/18	1.05	2,000,000	2,000,000.00	1.05	6.34	-	-	-	2,000,000.00	-	-
31338EFP2	PHLB	FHLB 1.25 6/20/2018-13	1.25	06/20/18	1.25	1,487,888	1,487,888.03	0.78	4.92	-	-	-	1,487,888.03	-	-
3133EPEY9	FFCB	FFCB 1.09 6/28/2018-15	1.09	06/28/18	1.09	2,500,000	2,500,000.00	1.32	8.37	-	-	-	2,500,000.00	-	-
3130A8BD4	PHLB	FHLB 0.875 6/29/2018	0.875	06/29/18	0.97	2,000,000	1,996,844.37	1.05	6.70	-	-	-	1,996,844.37	-	-
3135GDM42	FNMA	FNMA 0.9 7/13/2018-17	0.9	07/13/18	0.90	800,000	800,000.00	0.42	2.74	-	-	-	800,000.00	-	-
3133EGMQ5	FFCB	FFCB 0.88 7/18/2018-17	0.88	07/18/18	0.88	2,000,000	2,000,000.00	1.05	6.91	-	-	-	2,000,000.00	-	-
3130A8U92	PHLB	FHLB 0.85 7/25/2018	0.85	07/25/18	0.85	2,000,000	2,000,000.00	1.05	6.98	-	-	-	2,000,000.00	-	-
3133EGNU5	FFCB	FFCB 0.96 7/27/2018-17	0.96	07/27/18	0.96	2,000,000	2,000,000.00	1.05	7.00	-	-	-	2,000,000.00	-	-
3130A5Z85	PHLB	FHLB 1.25 7/27/2018-16	1.25	07/27/18	1.25	4,000,000	4,000,000.00	2.11	14.01	-	-	-	4,000,000.00	-	-
3133EGBG9	FFCB	FFCB 1.8/23/2018-16	1	08/23/18	1.00	2,000,000	2,000,000.00	1.05	7.29	-	-	-	2,000,000.00	-	-
3130A7FA8	PHLB	FHLB 0.92 8/24/2018-17	0.92	08/24/18	0.92	4,000,000	4,000,000.00	2.11	14.60	-	-	-	4,000,000.00	-	-

**WEIGHTED AVERAGE MATURITY (WAM)
ALL PORTFOLIOS
Fourth Quarter Ended September 30, 2016**

CUSIP/Issuer	Issuer	Description	Coupon Rate	Maturity Date	YTM @ Cost	Face Amount/Shares	Book Value	% of Portfolio	WAM	181-365	91-180	0-90	1-2 year	2-3 year	3-5 year
3134G96M4	FHLMC	FHLMC Step 8/24/2018-17	0.75	08/24/18	1.31	1,000,000	999,600.00	0.53	3.65	-	-	-	999,600.00	-	-
3130A9AH4	FHLB	FHLB 1.9/6/2018-16	1	09/06/18	1.01	1,000,000	999,830.00	0.53	3.72	-	-	-	999,830.00	-	-
3133EGUK9	FFCB	FFCB 0.93/9/19/2018-17	0.93	09/19/18	0.93	1,000,000	1,000,000.00	0.53	3.79	-	-	-	1,000,000.00	-	-
3130A9AC5	FHLB	FHLB 1.1/9/21/2018-16	1.1	09/21/18	1.10	2,000,000	2,000,000.00	1.05	7.59	-	-	-	2,000,000.00	-	-
3130A9FP1	FHLB	FHLB Step 9/28/2018-16	0.75	09/28/18	1.23	2,000,000	2,000,000.00	1.05	7.67	-	-	-	2,000,000.00	-	-
3133EFJP3	FFCB	FFCB 1.1/10/15/2018-16	1.1	10/15/18	1.10	2,000,000	2,000,000.00	1.05	7.85	-	-	-	2,000,000.00	-	-
3130A7H2	FHLB	FHLB 1.1/11/28/2018-16	1.1	11/28/18	1.10	2,000,000	2,000,000.00	1.05	8.31	-	-	-	2,000,000.00	-	-
3133EFWX1	FFCB	FFCB 1.27/1/28/2019-16	1.27	01/28/19	1.27	2,000,000	2,000,000.00	1.05	8.95	-	-	-	2,000,000.00	-	-
3135G0G31	FNMA	FNMA 1.2/1/29/2019-16	1.2	01/29/19	1.24	2,000,000	2,000,000.00	1.05	8.96	-	-	-	2,000,000.00	-	-
3133EG5N0	FFCB	FFCB 1.25/3/4/2019-13	1.25	03/04/19	1.25	2,500,000	2,500,000.00	1.32	11.65	-	-	-	2,500,000.00	-	-
3133G3AX3	FNMA	FNMA 1.25/3/15/2019-16	1.25	03/15/19	1.25	2,000,000	2,000,000.00	1.05	9.44	-	-	-	2,000,000.00	-	-
3134GANJ9	FHLMC	FHLMC Step 3/27/2019-17	0.75	03/27/19	1.32	2,000,000	2,000,000.00	1.05	9.56	-	-	-	2,000,000.00	-	-
3133EGJW6	FFCB	FFCB 1.03/4/5/2019-16	1.03	04/05/19	1.07	4,000,000	3,999,741.18	2.11	19.31	-	-	-	3,999,741.18	-	-
3133EF7L5	FFCB	FFCB 1.17/5/16/2019-17	1.17	05/16/19	1.17	2,000,000	1,999,874.38	1.05	10.09	-	-	-	1,999,874.38	-	-
3133EFED20	FFCB	FFCB 1.25/5/23/2019-16	1.25	05/23/19	1.28	2,000,000	2,000,000.00	1.05	10.16	-	-	-	2,000,000.00	-	-
3134G9LD7	FHLMC	FHLMC 1.25/5/24/2019-16	1.25	05/24/19	1.25	2,000,000	2,000,000.00	1.05	10.17	-	-	-	2,000,000.00	-	-
3134G9MU8	FHLMC	FHLMC 1.3/5/24/2019-16	1.3	05/24/19	1.30	2,000,000	2,000,000.00	1.05	10.17	-	-	-	2,000,000.00	-	-
3130A9AN1	FHLB	FHLB 1.16/6/21/2019-16	1.16	06/21/19	1.17	3,000,000	2,999,594.51	1.58	15.70	-	-	-	2,999,594.51	-	-
3130A8RQ8	FHLB	FHLB 1.2/7/26/2019-16	1.2	07/26/19	1.23	2,000,000	1,999,547.83	1.05	10.84	-	-	-	1,999,547.83	-	-
3130A8SC8	FHLB	FHLB 0.96/7/29/2019	0.96	07/29/19	0.96	2,000,000	2,000,000.00	1.05	10.87	-	-	-	2,000,000.00	-	-
3133EFZU4	FFCB	FFCB 1.35/8/16/2019-16	1.35	08/16/19	1.35	2,000,000	2,000,000.00	1.05	11.06	-	-	-	2,000,000.00	-	-
3134G9CX3	FHLMC	FHLMC 1.3/8/16/2019-16	1.3	08/16/19	1.31	2,000,000	1,999,871.58	1.05	11.06	-	-	-	1,999,871.58	-	-
3133EGAW5	FFCB	FFCB 1.25/8/19/2019-16	1.25	08/19/19	1.29	4,000,000	4,000,000.00	2.11	22.18	-	-	-	4,000,000.00	-	-
3136G3BFI	FNMA	FNMA 1.35/8/26/2019-16	1.35	08/26/19	1.35	2,000,000	2,000,000.00	1.05	11.16	-	-	-	2,000,000.00	-	-
3136G2X69	FNMA	FNMA Step 8/26/2019-16	1	08/26/19	1.74	4,000,000	4,000,000.00	2.11	22.33	-	-	-	4,000,000.00	-	-
3130A9AJ0	FHLB	FHLB 1.2/9/6/2019-16	1.2	09/06/19	1.23	3,000,000	2,997,300.00	1.58	16.90	-	-	-	2,997,300.00	-	-
3134GALU6	FHLMC	FHLMC Step 9/30/2019-17	0.8	09/30/19	1.85	3,000,000	3,000,000.00	1.58	17.30	-	-	-	3,000,000.00	-	-
TOTAL						189,800,338.14	189,895,038.24		1.41	37,255,259.79	3,500,657.13	34,764,582.83	60,878,609.01	53,495,929.48	0.00
Percentage						100.00%			19.62%	1.84%	18.31%	32.06%	28.17%	0.00%	

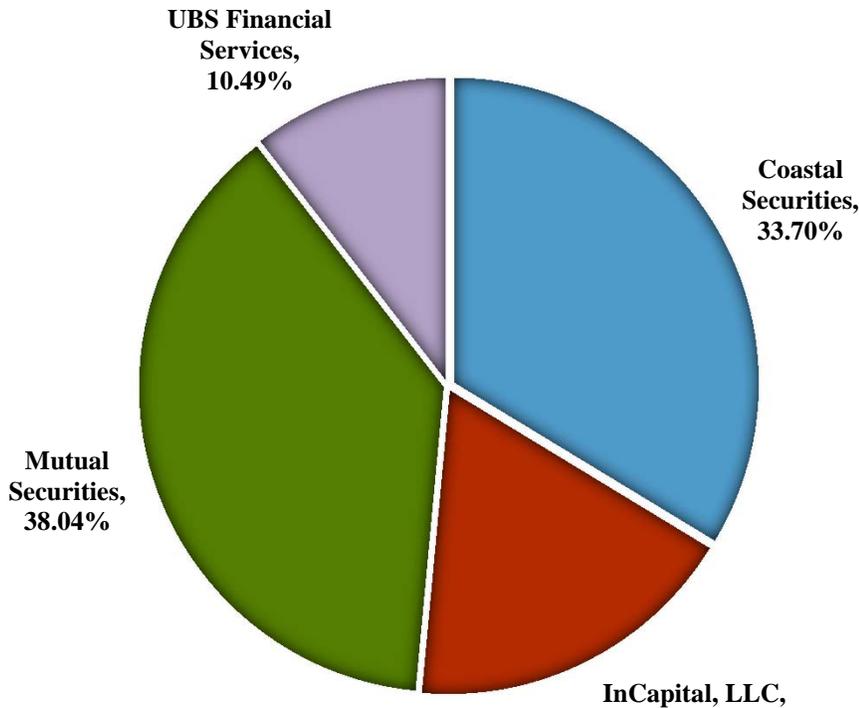
(1) Weighted Average Life - For purposes of calculating weighted average life, bank and pool investments are assumed to mature the next business day.

PURCHASES BY DEALER

From October 1, 2015 to September 30, 2016

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
Coastal Securities	\$ 57,815,000	33.70%
InCapital, LLC	30,500,000	17.78%
Mutual Securities	65,265,000	38.04%
UBS Financial Services	18,000,000	10.49%
Total Purchases	\$ 171,580,000	100.00%



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City of Carrollton
MONTHLY REPORT Investment Portfolio - by Asset Category Summary

Report Format: By Totals

Group By: Asset Category

Average By: Book Value

Portfolio / Report Group: All Non Operating

As of 9/30/2016

Description	CUSIP/Ticker	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
Coupon Agencies		154,406,546.57	154,553,953.31	154,672,470.58	154,539,317.87	340,792.91	1.010	623	83.92
Discount Agencies		4,000,000.00	3,966,172.00	3,921,600.00	3,961,928.80	0.00	0.949	371	2.15
LOGIC		15,719,493.88	15,719,493.88	15,719,493.88	15,719,493.88	0.00	0.725	1	8.54
TexPool		9,938,870.55	9,938,870.55	9,938,870.55	9,938,870.55	0.00	0.380	1	5.40
Total / Average		184,064,911.00	184,178,489.74	184,252,435.01	184,159,611.10	340,792.91	0.950	531	100

City of Carrollton
MONTHLY REPORT Investment Portfolio - By Asset Category Detail
 Report Format: By Transaction
 Group By: Asset Category
 Average By: Face Amount / Shares
Portfolio / Report Group: All Non Operating
As of 9/30/2016

CUSIP/Ticker	Description	Transaction ID	Settlement Date	Maturity Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
Coupon Agencies												
3133ECKC7	FFCB 0.65 3/28/2017	2288	10/22/2015	3/28/2017	1,500,000.00	1,501,467.00	1,501,920.00	1,500,657.13	54.17	0.560	179	0.81
3133EFBS5	FFCB 0.68 7/3/2017	2247	9/3/2015	7/3/2017	2,000,000.00	2,001,090.00	1,998,500.00	1,999,381.17	3,286.67	0.721	276	1.09
3133EGKQ7	FFCB 0.7 4/6/2018		7/13/2016	4/6/2018	4,000,000.00	3,992,972.00	3,995,200.00	3,995,800.00	6,533.33	0.770	553	2.17
3133EEJL2	FFCB 0.73 10/13/2017-16	2287	10/13/2015	10/13/2017	4,000,000.00	3,998,172.00	3,996,800.00	4,000,000.00	13,545.56	0.770	378	2.17
3133ECMJ0	FFCB 0.74 7/25/2017-13	2292	10/23/2015	7/25/2017	1,000,000.00	1,000,028.00	1,000,000.00	1,000,000.00	1,336.11	0.740	298	0.54
3133ECA95	FFCB 0.79 9/18/2017-13	2289	10/23/2015	9/18/2017	1,000,000.00	1,000,012.00	1,000,000.00	1,000,000.00	263.33	0.790	353	0.54
3133EFFH5	FFCB 0.81 9/28/2017-16	2277	10/6/2015	9/28/2017	3,000,000.00	3,000,093.00	3,002,520.00	3,000,000.00	135.00	0.767	363	1.63
3133EGMQ5	FFCB 0.88 7/18/2018-17	15323	7/18/2016	7/18/2018	2,000,000.00	1,996,868.00	2,000,000.00	2,000,000.00	3,520.00	0.880	656	1.09
3133EE6K1	FFCB 0.93 11/13/2017-15	2251	9/3/2015	11/13/2017	4,000,000.00	4,000,228.00	3,998,400.00	4,000,000.00	14,156.67	0.949	409	2.17
3133EGUJ9	FFCB 0.93 9/19/2018-17	15408	9/19/2016	9/19/2018	1,000,000.00	999,391.00	1,000,000.00	1,000,000.00	284.17	0.930	719	0.54
3133EGNU5	FFCB 0.96 7/27/2018-17	15336	7/27/2016	7/27/2018	2,000,000.00	2,000,406.00	2,000,000.00	2,000,000.00	3,360.00	0.960	665	1.09
3133EVC8	FFCB 1 1/19/2018	2304	1/19/2016	1/19/2018	4,000,000.00	4,010,532.00	4,000,000.00	4,000,000.00	7,888.89	1.000	476	2.17
3133EGBG9	FFCB 1 8/23/2018-16	2334	5/23/2016	8/23/2018	2,000,000.00	2,000,042.00	2,000,000.00	2,000,000.00	2,055.56	1.000	692	1.09
3133EGJW6	FFCB 1.03 4/5/2019-16	15307	7/12/2016	4/5/2019	4,000,000.00	3,996,544.00	3,995,600.00	3,999,741.18	9,727.78	1.071	917	2.17
3133EETW0	FFCB 1.05 12/18/2017	2276	10/6/2015	12/18/2017	2,000,000.00	2,006,866.00	2,013,806.44	2,007,624.45	5,950.00	0.733	444	1.09
3133EFEY9	FFCB 1.09 6/28/2018-15	2272	9/28/2015	6/28/2018	2,500,000.00	2,500,030.00	2,500,000.00	2,500,000.00	6,963.89	1.090	636	1.36
3133EFJP3	FFCB 1.1 10/15/2018-16		7/13/2016	10/15/2018	2,000,000.00	1,998,556.00	2,000,000.00	2,000,000.00	10,083.33	1.100	745	1.09
3133EDEB4	FFCB 1.1 6/28/2017	2294	11/3/2015	6/28/2017	4,000,000.00	4,015,068.00	4,024,426.30	4,010,977.66	11,244.44	0.728	271	2.17
3133EF7L5	FFCB 1.17 5/16/2019-17	2332	5/18/2016	5/16/2019	2,000,000.00	2,000,392.00	1,999,800.00	1,999,874.38	8,710.00	1.173	958	1.09
3133EC5N0	FFCB 1.25 3/4/2019-13	2311	2/8/2016	3/4/2019	2,500,000.00	2,500,035.00	2,500,000.00	2,500,000.00	2,256.94	1.250	885	1.36
3133EFD20	FFCB 1.25 5/23/2019-16	2319	2/23/2016	5/23/2019	2,000,000.00	1,999,072.00	1,998,400.00	2,000,000.00	8,819.44	1.275	965	1.09
3133EGAW5	FFCB 1.25 8/19/2019-16	2330	5/19/2016	8/19/2019	4,000,000.00	3,984,664.00	3,995,000.00	4,000,000.00	5,694.44	1.290	1,053	2.17

CUSIP/Ticker	Description	Transaction ID	Settlement Date	Maturity Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
3133EFWX1	FFCB 1.27 1/28/2019-16	2309	1/28/2016	1/28/2019	2,000,000.00	1,998,808.00	2,000,000.00	2,000,000.00	4,374.44	1.270	850	1.09
3133EFZU4	FFCB 1.35 8/16/2019-16	2313	2/16/2016	8/16/2019	2,000,000.00	2,000,012.00	2,000,000.00	2,000,000.00	3,300.00	1.350	1,050	1.09
313381BG9	FHLB 0.625 11/28/2016-13	2133	1/22/2013	11/28/2016	1,853,658.54	1,853,741.95	1,853,195.13	1,853,658.54	3,926.15	0.631	59	1.01
3130A8TZ6	FHLB 0.625 7/25/2017	15324	7/25/2016	7/25/2017	2,000,000.00	1,999,308.00	2,000,000.00	2,000,000.00	2,256.94	0.625	298	1.09
3130A7TT2	FHLB 0.65 4/28/2017-16	15326	7/18/2016	4/28/2017	4,000,000.00	4,000,164.00	4,000,000.00	4,000,000.00	10,977.78	0.650	210	2.17
3130A7BY0	FHLB 0.72 2/17/2017-16	2314	2/17/2016	2/17/2017	2,000,000.00	2,000,820.00	2,000,000.00	2,000,000.00	1,720.00	0.720	140	1.09
3130A8QX4	FHLB 0.77 2/5/2018	15237	7/18/2016	2/5/2018	3,000,000.00	2,995,725.00	3,000,000.00	3,000,000.00	2,887.50	0.770	493	1.63
3130A5ZU6	FHLB 0.8 7/27/2017	2258	9/11/2015	7/27/2017	3,000,000.00	3,000,294.00	3,002,089.26	3,000,915.00	4,200.00	0.763	300	1.63
3130A6SV0	FHLB 0.84 8/15/2017	2298	11/20/2015	8/15/2017	7,765,000.00	7,777,027.98	7,760,341.00	7,762,655.80	8,153.25	0.875	319	4.22
3130A8U92	FHLB 0.85 7/25/2018	15405	9/16/2016	7/25/2018	2,000,000.00	1,999,764.00	2,000,000.00	2,000,000.00	3,069.44	0.850	663	1.09
3130A8BD4	FHLB 0.875 6/29/2018	2337	5/31/2016	6/29/2018	2,000,000.00	2,002,632.00	1,996,240.00	1,996,844.37	4,423.61	0.967	637	1.09
3130A7FA8	FHLB 0.92 8/24/2018-17	2323	3/7/2016	8/24/2018	4,000,000.00	4,003,004.00	4,000,000.00	4,000,000.00	20,751.11	0.920	693	2.17
3130A8SC8	FHLB 0.96 7/29/2019	15341	7/29/2016	7/29/2019	2,000,000.00	2,000,698.00	2,000,000.00	2,000,000.00	3,253.33	0.960	1,032	1.09
313379FW4	FHLB 1 6/9/2017		6/2/2016	6/9/2017	2,000,000.00	2,005,796.00	2,004,890.92	2,003,313.20	6,166.67	0.759	252	1.09
3130A9AH4	FHLB 1 9/6/2018-16	15400	9/9/2016	9/6/2018	1,000,000.00	999,518.00	999,830.00	999,830.00	666.67	1.009	706	0.54
3130A87L1	FHLB 1.02 5/25/2018-16	2336	5/27/2016	5/25/2018	2,000,000.00	2,000,102.00	2,000,000.00	2,000,000.00	6,970.00	1.020	602	1.09
3130A77J8	FHLB 1.05 5/25/2018-16	2315	2/25/2016	5/25/2018	2,000,000.00	2,000,408.00	2,000,000.00	2,000,000.00	7,291.67	1.050	602	1.09
3130A77H2	FHLB 1.1 11/28/2018-16	2318	2/26/2016	11/28/2018	2,000,000.00	2,000,332.00	2,000,000.00	2,000,000.00	7,455.56	1.100	789	1.09
3130A9AC5	FHLB 1.1 9/21/2018-16	15413	9/21/2016	9/21/2018	2,000,000.00	2,000,096.00	2,000,000.00	2,000,000.00	550.00	1.100	721	1.09
3130A9AN1	FHLB 1.16 6/21/2019-16	15414	9/21/2016	6/21/2019	3,000,000.00	2,998,926.00	2,999,550.00	2,999,594.51	870.00	1.166	994	1.63
3130A8RQ8	FHLB 1.2 7/26/2019-16	15332	7/26/2016	7/26/2019	2,000,000.00	1,998,968.00	1,998,400.00	1,999,547.83	4,266.67	1.227	1,029	1.09
3130A9AJ0	FHLB 1.2 9/6/2019-16	15398	9/8/2016	9/6/2019	3,000,000.00	3,000,174.00	2,997,300.00	2,997,300.00	2,400.00	1.231	1,071	1.63
313383EP2	FHLB 1.25 6/20/2018-13	2158	6/20/2013	6/20/2018	1,487,888.03	1,489,847.58	1,487,664.85	1,487,888.03	5,166.28	1.253	628	0.81
3130A5Z85	FHLB 1.25 7/27/2018-16	2233	8/17/2015	7/27/2018	4,000,000.00	4,000,388.00	4,000,000.00	4,000,000.00	8,750.00	1.250	665	2.17
313371PV2	FHLB 1.625 12/9/2016	2296	11/4/2015	12/9/2016	1,000,000.00	1,002,499.00	1,012,955.14	1,002,261.50	5,010.42	0.440	70	0.54
313371PV2	FHLB 1.625 12/9/2016	2300	11/20/2015	12/9/2016	3,000,000.00	3,007,497.00	3,030,514.98	3,005,548.18	15,031.25	0.654	70	1.63
3130A9FP1	FHLB Step 9/28/2018-16	15418	9/28/2016	9/28/2018	2,000,000.00	1,999,576.00	2,000,000.00	2,000,000.00	83.33	1.231	728	1.09

CUSIP/Ticker	Description	Transaction ID	Settlement Date	Maturity Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
3134G8NM7	FHLMC 0.85 9/29/2017-16	2329	3/29/2016	9/29/2017	2,000,000.00	2,001,004.00	1,999,200.00	2,000,000.00	47.22	0.877	364	1.09
3134G9LD7	FHLMC 1.25 5/24/2019-16	2331	5/24/2016	5/24/2019	2,000,000.00	2,000,330.00	2,000,000.00	2,000,000.00	8,750.00	1.250	966	1.09
3134G9MU8	FHLMC 1.3 5/24/2019-16	2338	5/31/2016	5/24/2019	2,000,000.00	1,996,154.00	2,000,000.00	2,000,000.00	8,666.67	1.300	966	1.09
3134G9CX3	FHLMC 1.3 8/16/2019-16	2333	5/17/2016	8/16/2019	2,000,000.00	2,000,318.00	1,999,500.00	1,999,871.58	3,177.78	1.308	1,050	1.09
3134GANJ9	FHLMC Step 3/27/2019-17	15416	9/27/2016	3/27/2019	2,000,000.00	1,999,942.00	2,000,000.00	2,000,000.00	125.00	1.316	908	1.09
3134G96M4	FHLMC Step 8/24/2018-17	15401	9/9/2016	8/24/2018	1,000,000.00	999,702.00	999,600.00	999,600.00	750.00	1.309	693	0.54
3134GALU6	FHLMC Step 9/30/2019-17	15426	9/30/2016	9/30/2019	3,000,000.00	2,998,131.00	3,000,000.00	3,000,000.00	0.00	1.852	1,095	1.63
31359MEL3	FNMA 0 6/1/2017	15397	9/8/2016	6/1/2017	3,000,000.00	2,987,445.00	2,987,340.00	2,987,340.00	0.00	0.581	244	1.63
3135G0M42	FNMA 0.9 7/13/2018-17		7/13/2016	7/13/2018	800,000.00	798,948.80	800,000.00	800,000.00	1,540.00	0.900	651	0.43
3135G0G31	FNMA 1.2 1/29/2019-16	2308	1/25/2016	1/29/2019	2,000,000.00	2,000,004.00	1,997,500.00	2,000,000.00	4,066.67	1.242	851	1.09
3136G3AX3	FNMA 1.25 3/15/2019-16	2321	3/15/2016	3/15/2019	2,000,000.00	2,001,040.00	2,000,000.00	2,000,000.00	1,041.67	1.250	896	1.09
3136G3BF1	FNMA 1.35 8/26/2019-16	2322	2/26/2016	8/26/2019	2,000,000.00	2,000,170.00	2,000,000.00	2,000,000.00	2,550.00	1.350	1,060	1.09
3136G2X69	FNMA Step 8/26/2019-16	2316	2/26/2016	8/26/2019	4,000,000.00	4,001,804.00	4,000,000.00	4,000,000.00	3,777.78	1.738	1,060	2.17
880591CU4	TVA 6.25 12/15/2017	2295	11/4/2015	12/15/2017	2,000,000.00	2,130,306.00	2,225,986.56	2,129,093.36	36,458.33	0.845	441	1.09
Sub Total / Average					154,406,546.57	154,553,953.31	154,672,470.58	154,539,317.87	340,792.91	1.010	623	83.89
Discount Agencies												
31771KAB3	FICO 0 10/6/2017	2255	9/3/2015	10/6/2017	4,000,000.00	3,966,172.00	3,921,600.00	3,961,928.80	0.00	0.949	371	2.17
Sub Total / Average					4,000,000.00	3,966,172.00	3,921,600.00	3,961,928.80	0.00	0.949	371	2.17
LOGIC												
LOGIC8001	LOGIC LGIP		9/30/2015	N/A	15,719,493.88	15,719,493.88	15,719,493.88	15,719,493.88	0.00	0.725	1	8.54
Sub Total / Average					15,719,493.88	15,719,493.88	15,719,493.88	15,719,493.88	0.00	0.725	1	8.54
TexPool												
TEXCONS0011	TexPool LGIP	TCON0011	9/30/2015	N/A	9,418,362.54	9,418,362.54	9,418,362.54	9,418,362.54	0.380	0.380	1	5.12
TEXPOLICE0012	TexPool LGIP		9/30/2015	N/A	520,508.01	520,508.01	520,508.01	520,508.01	0.380	0.380	1	0.28
Sub Total / Average					9,938,870.55	9,938,870.55	9,938,870.55	9,938,870.55	0.00	0.380	1	5.40
Total / Average					184,064,911.00	184,178,489.74	184,252,435.01	184,159,611.10	340,792.91	0.950	531	100

City of Carrollton
MONTHLY REPORT Investment Portfolio - by Asset Category Summary
 Report Format: By Totals
 Group By: Asset Category
 Average By: Book Value
Portfolio / Report Group: Consolidated
As of 9/30/2016

Description	CUSIP/Ticker	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
Coupon Agencies		154,406,546.57	154,553,953.31	154,672,470.58	154,539,317.87	340,792.91	1.010	623	84.15
Discount Agencies		4,000,000.00	3,966,172.00	3,921,600.00	3,961,928.80	0.00	0.949	371	2.16
LOGIC		15,719,493.88	15,719,493.88	15,719,493.88	15,719,493.88	0.00	0.725	1	8.56
TexPool		9,418,362.54	9,418,362.54	9,418,362.54	9,418,362.54	0.00	0.380	1	5.13
Total / Average		183,544,402.99	183,657,981.73	183,731,927.00	183,639,103.09	340,792.91	0.952	532	100

City of Carrollton
MONTHLY REPORT Investment Portfolio - By Asset Category Detail
 Report Format: By Transaction
 Group By: Asset Category
 Average By: Face Amount / Shares
Portfolio / Report Group: All Portfolios
As of 9/30/2016

CUSIP/Ticker	Description	Transaction ID	Settlement Date	Maturity Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
Coupon Agencies												
3133ECKC7	FFCB 0.65 3/28/2017	2288	10/22/2015	3/28/2017	1,500,000.00	1,501,467.00	1,501,920.00	1,500,657.13	54.17	0.560	179	0.79
3133EFBS5	FFCB 0.68 7/3/2017	2247	9/3/2015	7/3/2017	2,000,000.00	2,001,090.00	1,998,500.00	1,999,381.17	3,286.67	0.721	276	1.05
3133EGKQ7	FFCB 0.7 4/6/2018		7/13/2016	4/6/2018	4,000,000.00	3,992,972.00	3,995,200.00	3,995,800.00	6,533.33	0.770	553	2.11
3133EFJL2	FFCB 0.73 10/13/2017-16	2287	10/13/2015	10/13/2017	4,000,000.00	3,998,172.00	3,996,800.00	4,000,000.00	13,545.56	0.770	378	2.11
3133ECMJ0	FFCB 0.74 7/25/2017-13	2292	10/23/2015	7/25/2017	1,000,000.00	1,000,028.00	1,000,000.00	1,000,000.00	1,336.11	0.740	298	0.53
3133ECA95	FFCB 0.79 9/18/2017-13	2289	10/23/2015	9/18/2017	1,000,000.00	1,000,012.00	1,000,000.00	1,000,000.00	263.33	0.790	353	0.53
3133EFFH5	FFCB 0.81 9/28/2017-16	2277	10/6/2015	9/28/2017	3,000,000.00	3,000,093.00	3,002,520.00	3,000,000.00	135.00	0.767	363	1.58
3133EGMQ5	FFCB 0.88 7/18/2018-17	15323	7/18/2016	7/18/2018	2,000,000.00	1,996,868.00	2,000,000.00	2,000,000.00	3,520.00	0.880	656	1.05
3133EE6K1	FFCB 0.93 11/13/2017-15	2251	9/3/2015	11/13/2017	4,000,000.00	4,000,228.00	3,998,400.00	4,000,000.00	14,156.67	0.949	409	2.11
3133EGUK9	FFCB 0.93 9/19/2018-17	15408	9/19/2016	9/19/2018	1,000,000.00	999,391.00	1,000,000.00	1,000,000.00	284.17	0.930	719	0.53
3133EGNU5	FFCB 0.96 7/27/2018-17	15336	7/27/2016	7/27/2018	2,000,000.00	2,000,406.00	2,000,000.00	2,000,000.00	3,360.00	0.960	665	1.05
3133EVC8	FFCB 1 1/19/2018	2304	1/19/2016	1/19/2018	4,000,000.00	4,010,532.00	4,000,000.00	4,000,000.00	7,888.89	1.000	476	2.11
3133EGBG9	FFCB 1 8/23/2018-16	2334	5/23/2016	8/23/2018	2,000,000.00	2,000,042.00	2,000,000.00	2,000,000.00	2,055.56	1.000	692	1.05
3133EGJW6	FFCB 1.03 4/5/2019-16	15307	7/12/2016	4/5/2019	4,000,000.00	3,996,544.00	3,995,600.00	3,999,741.18	9,727.78	1.071	917	2.11
3133EETW0	FFCB 1.05 12/18/2017	2276	10/6/2015	12/18/2017	2,000,000.00	2,006,866.00	2,013,806.44	2,007,624.45	5,950.00	0.733	444	1.05
3133EFEY9	FFCB 1.09 6/28/2018-15	2272	9/28/2015	6/28/2018	2,500,000.00	2,500,030.00	2,500,000.00	2,500,000.00	6,963.89	1.090	636	1.32
3133EFJP3	FFCB 1.1 10/15/2018-16		7/13/2016	10/15/2018	2,000,000.00	1,998,556.00	2,000,000.00	2,000,000.00	10,083.33	1.100	745	1.05
3133EDEB4	FFCB 1.1 6/28/2017	2294	11/3/2015	6/28/2017	4,000,000.00	4,015,068.00	4,024,426.30	4,010,977.66	11,244.44	0.728	271	2.11
3133EF7L5	FFCB 1.17 5/16/2019-17	2332	5/18/2016	5/16/2019	2,000,000.00	2,000,392.00	1,999,800.00	1,999,874.38	8,710.00	1.173	958	1.05
3133EC5N0	FFCB 1.25 3/4/2019-13	2311	2/8/2016	3/4/2019	2,500,000.00	2,500,035.00	2,500,000.00	2,500,000.00	2,256.94	1.250	885	1.32
3133EFD20	FFCB 1.25 5/23/2019-16	2319	2/23/2016	5/23/2019	2,000,000.00	1,999,072.00	1,998,400.00	2,000,000.00	8,819.44	1.275	965	1.05
3133EGAW5	FFCB 1.25 8/19/2019-16	2330	5/19/2016	8/19/2019	4,000,000.00	3,984,664.00	3,995,000.00	4,000,000.00	5,694.44	1.290	1,053	2.11
3133EFWX1	FFCB 1.27 1/28/2019-16	2309	1/28/2016	1/28/2019	2,000,000.00	1,998,808.00	2,000,000.00	2,000,000.00	4,374.44	1.270	850	1.05

CUSIP/Ticker	Description	Transaction ID	Settlement Date	Maturity Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
3133EFZ4	FFCB 1.35 8/16/2019-16	2313	2/16/2016	8/16/2019	2,000,000.00	2,000,012.00	2,000,000.00	2,000,000.00	3,300.00	1.350	1,050	1.05
313381BG9	FHLB 0.625 11/28/2016-13	2133	1/22/2013	11/28/2016	1,853,658.54	1,853,741.95	1,853,195.13	1,853,658.54	3,926.15	0.631	59	0.98
3130A8TZ6	FHLB 0.625 7/25/2017	15324	7/25/2016	7/25/2017	2,000,000.00	1,999,308.00	2,000,000.00	2,000,000.00	2,256.94	0.625	298	1.05
3130A7TT2	FHLB 0.65 4/28/2017-16	15326	7/18/2016	4/28/2017	4,000,000.00	4,000,164.00	4,000,000.00	4,000,000.00	10,977.78	0.650	210	2.11
3130A7BY0	FHLB 0.72 2/17/2017-16	2314	2/17/2016	2/17/2017	2,000,000.00	2,000,820.00	2,000,000.00	2,000,000.00	1,720.00	0.720	140	1.05
3130A8QX4	FHLB 0.77 2/5/2018	15237	7/18/2016	2/5/2018	3,000,000.00	2,995,725.00	3,000,000.00	3,000,000.00	2,887.50	0.770	493	1.58
3130A5ZU6	FHLB 0.8 7/27/2017	2258	9/11/2015	7/27/2017	3,000,000.00	3,000,294.00	3,002,089.26	3,000,915.00	4,200.00	0.763	300	1.58
3130A6SV0	FHLB 0.84 8/15/2017	2298	11/20/2015	8/15/2017	7,765,000.00	7,777,027.98	7,760,341.00	7,762,655.80	8,153.25	0.875	319	4.09
3130A8U92	FHLB 0.85 7/25/2018	15405	9/16/2016	7/25/2018	2,000,000.00	1,999,764.00	2,000,000.00	2,000,000.00	3,069.44	0.850	663	1.05
3130A8BD4	FHLB 0.875 6/29/2018	2337	5/31/2016	6/29/2018	2,000,000.00	2,002,632.00	1,996,240.00	1,996,844.37	4,423.61	0.967	637	1.05
3130A7FA8	FHLB 0.92 8/24/2018-17	2323	3/7/2016	8/24/2018	4,000,000.00	4,003,004.00	4,000,000.00	4,000,000.00	20,751.11	0.920	693	2.11
3130A8SC8	FHLB 0.96 7/29/2019	15341	7/29/2016	7/29/2019	2,000,000.00	2,000,698.00	2,000,000.00	2,000,000.00	3,253.33	0.960	1,032	1.05
313379FW4	FHLB 1 6/9/2017		6/2/2016	6/9/2017	2,000,000.00	2,005,796.00	2,004,890.92	2,003,313.20	6,166.67	0.759	252	1.05
3130A9AH4	FHLB 1 9/6/2018-16	15400	9/9/2016	9/6/2018	1,000,000.00	999,518.00	999,830.00	999,830.00	666.67	1.009	706	0.53
3130A87L1	FHLB 1.02 5/25/2018-16	2336	5/27/2016	5/25/2018	2,000,000.00	2,000,102.00	2,000,000.00	2,000,000.00	6,970.00	1.020	602	1.05
3130A77J8	FHLB 1.05 5/25/2018-16	2315	2/25/2016	5/25/2018	2,000,000.00	2,000,408.00	2,000,000.00	2,000,000.00	7,291.67	1.050	602	1.05
3130A77H2	FHLB 1.1 11/28/2018-16	2318	2/26/2016	11/28/2018	2,000,000.00	2,000,332.00	2,000,000.00	2,000,000.00	7,455.56	1.100	789	1.05
3130A9AC5	FHLB 1.1 9/21/2018-16	15413	9/21/2016	9/21/2018	2,000,000.00	2,000,096.00	2,000,000.00	2,000,000.00	550.00	1.100	721	1.05
3130A9AN1	FHLB 1.16 6/21/2019-16	15414	9/21/2016	6/21/2019	3,000,000.00	2,998,926.00	2,999,550.00	2,999,594.51	870.00	1.166	994	1.58
3130A8RQ8	FHLB 1.2 7/26/2019-16	15332	7/26/2016	7/26/2019	2,000,000.00	1,998,968.00	1,998,400.00	1,999,547.83	4,266.67	1.227	1,029	1.05
3130A9AJ0	FHLB 1.2 9/6/2019-16	15398	9/8/2016	9/6/2019	3,000,000.00	3,000,174.00	2,997,300.00	2,997,300.00	2,400.00	1.231	1,071	1.58
313383EP2	FHLB 1.25 6/20/2018-13	2158	6/20/2013	6/20/2018	1,487,888.03	1,489,847.58	1,487,664.85	1,487,888.03	5,166.28	1.253	628	0.78
3130A5Z85	FHLB 1.25 7/27/2018-16	2233	8/17/2015	7/27/2018	4,000,000.00	4,000,388.00	4,000,000.00	4,000,000.00	8,750.00	1.250	665	2.11
313371PV2	FHLB 1.625 12/9/2016	2296	11/4/2015	12/9/2016	1,000,000.00	1,002,499.00	1,012,955.14	1,002,261.50	5,010.42	0.440	70	0.53
313371PV2	FHLB 1.625 12/9/2016	2300	11/20/2015	12/9/2016	3,000,000.00	3,007,497.00	3,030,514.98	3,005,548.18	15,031.25	0.654	70	1.58
3130A9FP1	FHLB Step 9/28/2018-16	15418	9/28/2016	9/28/2018	2,000,000.00	1,999,576.00	2,000,000.00	2,000,000.00	83.33	1.231	728	1.05
3134G8NM7	FHLMC 0.85 9/29/2017-16	2329	3/29/2016	9/29/2017	2,000,000.00	2,001,004.00	1,999,200.00	2,000,000.00	47.22	0.877	364	1.05
3134G9LD7	FHLMC 1.25 5/24/2019-16	2331	5/24/2016	5/24/2019	2,000,000.00	2,000,330.00	2,000,000.00	2,000,000.00	8,750.00	1.250	966	1.05
3134G9MU8	FHLMC 1.3 5/24/2019-16	2338	5/31/2016	5/24/2019	2,000,000.00	1,996,154.00	2,000,000.00	2,000,000.00	8,666.67	1.300	966	1.05

CUSIP/Ticker	Description	Transaction ID	Settlement Date	Maturity Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
3134G9CX3	FHLMC 1.3 8/16/2019-16	2333	5/17/2016	8/16/2019	2,000,000.00	2,000,318.00	1,999,500.00	1,999,871.58	3,177.78	1.308	1,050	1.05
3134GANJ9	FHLMC Step 3/27/2019-17	15416	9/27/2016	3/27/2019	2,000,000.00	1,999,942.00	2,000,000.00	2,000,000.00	125.00	1.316	908	1.05
3134G96M4	FHLMC Step 8/24/2018-17	15401	9/9/2016	8/24/2018	1,000,000.00	999,702.00	999,600.00	999,600.00	750.00	1.309	693	0.53
3134GALU6	FHLMC Step 9/30/2019-17	15426	9/30/2016	9/30/2019	3,000,000.00	2,998,131.00	3,000,000.00	3,000,000.00	0.00	1.852	1,095	1.58
31359MEL3	FNMA 0 6/1/2017	15397	9/8/2016	6/1/2017	3,000,000.00	2,987,445.00	2,987,340.00	2,987,340.00	0.00	0.581	244	1.58
3135G0M42	FNMA 0.9 7/13/2018-17		7/13/2016	7/13/2018	800,000.00	798,948.80	800,000.00	800,000.00	1,540.00	0.900	651	0.42
3135G0G31	FNMA 1.2 1/29/2019-16	2308	1/25/2016	1/29/2019	2,000,000.00	2,000,004.00	1,997,500.00	2,000,000.00	4,066.67	1.242	851	1.05
3136G3AX3	FNMA 1.25 3/15/2019-16	2321	3/15/2016	3/15/2019	2,000,000.00	2,001,040.00	2,000,000.00	2,000,000.00	1,041.67	1.250	896	1.05
3136G3BF1	FNMA 1.35 8/26/2019-16	2322	2/26/2016	8/26/2019	2,000,000.00	2,000,170.00	2,000,000.00	2,000,000.00	2,550.00	1.350	1,060	1.05
3136G2X69	FNMA Step 8/26/2019-16	2316	2/26/2016	8/26/2019	4,000,000.00	4,001,804.00	4,000,000.00	4,000,000.00	3,777.78	1.738	1,060	2.11
880591CU4	TVA 6.25 12/15/2017	2295	11/4/2015	12/15/2017	2,000,000.00	2,130,306.00	2,225,986.56	2,129,093.36	36,458.33	0.845	441	1.05
Sub Total / Average					154,406,546.57	154,553,953.31	154,672,470.58	154,539,317.87	340,792.91	1.010	623	81.35



Discount Agencies

31771KAB3	FICO 0 10/6/2017	2255	9/3/2015	10/6/2017	4,000,000.00	3,966,172.00	3,921,600.00	3,961,928.80	0.00	0.949	371	2.11
Sub Total / Average					4,000,000.00	3,966,172.00	3,921,600.00	3,961,928.80	0.00	0.949	371	2.11

Frost Bank - Operating

MM8202	Frost Bank - Consolidated MM		9/30/2015	N/A	5,528,997.10	5,528,997.10	5,528,997.10	5,528,997.10	0.680	0.680	1	2.91
MM8210	Frost Bank - Police MM		9/30/2015	N/A	206,430.04	206,430.04	206,430.04	206,430.04	0.680	0.680	1	0.11
Sub Total / Average					5,735,427.14	5,735,427.14	5,735,427.14	5,735,427.14	0.00	0.680	1	3.02

LOGIC

LOGIC8001	LOGIC LGIP		9/30/2015	N/A	15,719,493.88	15,719,493.88	15,719,493.88	15,719,493.88	0.725	0.725	1	8.28
Sub Total / Average					15,719,493.88	15,719,493.88	15,719,493.88	15,719,493.88	0.00	0.725	1	8.28

TexPool

TEXCONS0011	TexPool LGIP	TCO0011	9/30/2015	N/A	9,418,362.54	9,418,362.54	9,418,362.54	9,418,362.54	0.380	0.380	1	4.96
TEXPOLICE0012	TexPool LGIP		9/30/2015	N/A	520,508.01	520,508.01	520,508.01	520,508.01	0.380	0.380	1	0.27
Sub Total / Average					9,938,870.55	9,938,870.55	9,938,870.55	9,938,870.55	0.00	0.380	1	5.24
Total / Average					189,800,338.14	189,913,916.88	189,987,862.15	189,895,038.24	340,792.91	0.942	515	100

City of Carrollton
MONTHLY REPORT: Fixed Income Values & Activity
 Report Format: By Transaction
 Group By: Portfolio Name
Portfolio / Report Group: All Portfolios
Begin Date: 8/31/2016, End Date: 9/30/2016

CUSIP/Ticker	Description	Settlement Date	Maturity Date	Ending Face Amount/Shares	Ending MV	Ending BV	Beginning Cost Value	Buy Principal	Sell Cost Value	Ending Cost Value	Sell Principal
Consolidated Fund - Fixed Income											
3133EFBT3	FFCB 0.42 9/1/2016	9/1/2015	9/1/2016	0.00	0.00	0.00	3,999,102.96	0.00	3,999,102.96	0.00	4,000,000.00
3133EKC7	FFCB 0.65 3/28/2017	10/22/2015	3/28/2017	1,500,000.00	1,501,467.00	1,500,657.13	1,501,920.00	0.00	0.00	1,501,920.00	0.00
3133EFBS5	FFCB 0.68 7/3/2017	9/3/2015	7/3/2017	2,000,000.00	2,001,090.00	1,999,381.17	1,998,500.00	0.00	0.00	1,998,500.00	0.00
3133EGKQ7	FFCB 0.7 4/6/2018	7/13/2016	4/6/2018	4,000,000.00	3,992,972.00	3,995,800.00	3,995,200.00	0.00	0.00	3,995,200.00	0.00
3133EFJL2	FFCB 0.73 10/13/2017-16	10/13/2015	10/13/2017	4,000,000.00	3,998,172.00	4,000,000.00	3,996,800.00	0.00	0.00	3,996,800.00	0.00
3133ECMJ0	FFCB 0.74 7/25/2017-13	10/23/2015	7/25/2017	1,000,000.00	1,000,028.00	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	0.00
3133ECA95	FFCB 0.79 9/18/2017-13	10/23/2015	9/18/2017	1,000,000.00	1,000,012.00	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	0.00
3133EFFH5	FFCB 0.81 9/28/2017-16	10/6/2015	9/28/2017	3,000,000.00	3,000,093.00	3,000,000.00	3,002,520.00	0.00	0.00	3,002,520.00	0.00
3133EGMQ5	FFCB 0.88 7/18/2018-17	7/18/2016	7/18/2018	2,000,000.00	1,996,868.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00
3133EE6K1	FFCB 0.93 11/13/2017-15	9/3/2015	11/13/2017	4,000,000.00	4,000,228.00	4,000,000.00	3,998,400.00	0.00	0.00	3,998,400.00	0.00
3133EGUK9	FFCB 0.93 9/19/2018-17	9/19/2016	9/19/2018	1,000,000.00	999,391.00	1,000,000.00	0.00	1,000,000.00	0.00	1,000,000.00	0.00
3133EGNU5	FFCB 0.96 7/27/2018-17	7/27/2016	7/27/2018	2,000,000.00	2,000,406.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00
3133EFVC8	FFCB 1 1/19/2018	1/19/2016	1/19/2018	4,000,000.00	4,010,532.00	4,000,000.00	4,000,000.00	0.00	0.00	4,000,000.00	0.00
3133EGBG9	FFCB 1 8/23/2018-16	5/23/2016	8/23/2018	2,000,000.00	2,000,042.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00
3133EGJW6	FFCB 1.03 4/5/2019-16	7/12/2016	4/5/2019	4,000,000.00	3,996,544.00	3,999,741.18	3,995,600.00	0.00	0.00	3,995,600.00	0.00
3133EETW0	FFCB 1.05 12/18/2017	10/6/2015	12/18/2017	2,000,000.00	2,006,866.00	2,007,624.45	2,013,806.44	0.00	0.00	2,013,806.44	0.00
3133EFEY9	FFCB 1.09 6/28/2018-15	9/28/2015	6/28/2018	2,500,000.00	2,500,030.00	2,500,000.00	2,500,000.00	0.00	0.00	2,500,000.00	0.00
3133EFJP3	FFCB 1.1 10/15/2018-16	7/13/2016	10/15/2018	2,000,000.00	1,998,556.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00
3133EDEB4	FFCB 1.1 6/28/2017	11/3/2015	6/28/2017	4,000,000.00	4,015,068.00	4,010,977.66	4,024,426.30	0.00	0.00	4,024,426.30	0.00
3133EF7L5	FFCB 1.17 5/16/2019-17	5/18/2016	5/16/2019	2,000,000.00	2,000,392.00	1,999,874.38	1,999,800.00	0.00	0.00	1,999,800.00	0.00

CUSIP/Ticker	Description	Settlement Date	Maturity Date	Ending Face Amount/Shares	Ending MV	Ending BV	Beginning Cost Value	Buy Principal	Sell Cost Value	Ending Cost Value	Sell Principal
3133EFD1	FFCB 1.22 9/21/2018-16	9/21/2015	9/21/2018	0.00	0.00	0.00	4,000,000.00	0.00	4,000,000.00	0.00	4,000,000.00
3133EFD1	FFCB 1.22 9/21/2018-16	9/21/2015	9/21/2018	0.00	0.00	0.00	2,000,000.00	0.00	2,000,000.00	0.00	2,000,000.00
3133EC5N0	FFCB 1.25 3/4/2019-13	2/8/2016	3/4/2019	2,500,000.00	2,500,035.00	2,500,000.00	2,500,000.00	0.00	0.00	2,500,000.00	0.00
3133EFD20	FFCB 1.25 5/23/2019-16	2/23/2016	5/23/2019	2,000,000.00	1,999,072.00	2,000,000.00	1,998,400.00	0.00	0.00	1,998,400.00	0.00
3133EGAW5	FFCB 1.25 8/19/2019-16	5/19/2016	8/19/2019	4,000,000.00	3,984,664.00	4,000,000.00	3,995,000.00	0.00	0.00	3,995,000.00	0.00
3133EFWX1	FFCB 1.27 1/28/2019-16	1/28/2016	1/28/2019	2,000,000.00	1,998,808.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00
3133EFAZ0	FFCB 1.28 9/6/2018-16	9/1/2015	9/6/2018	0.00	0.00	0.00	4,000,000.00	0.00	4,000,000.00	0.00	4,000,000.00
3133EFZU4	FFCB 1.35 8/16/2019-16	2/16/2016	8/16/2019	2,000,000.00	2,000,012.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00
313381BG9	FHLB 0.625 11/28/2016-13	1/22/2013	11/28/2016	1,853,658.54	1,853,741.95	1,853,658.54	1,853,195.13	0.00	0.00	1,853,195.13	0.00
3130A8TZ6	FHLB 0.625 7/25/2017	7/25/2016	7/25/2017	2,000,000.00	1,999,308.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00
3130A7TT2	FHLB 0.65 4/28/2017-16	7/18/2016	4/28/2017	4,000,000.00	4,000,164.00	4,000,000.00	4,000,000.00	0.00	0.00	4,000,000.00	0.00
3130A7BY0	FHLB 0.72 2/17/2017-16	2/17/2016	2/17/2017	2,000,000.00	2,000,820.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00
3130A8QX4	FHLB 0.77 2/5/2018	7/18/2016	2/5/2018	3,000,000.00	2,995,725.00	3,000,000.00	3,000,000.00	0.00	0.00	3,000,000.00	0.00
3130A5ZU6	FHLB 0.8 7/27/2017	9/11/2015	7/27/2017	3,000,000.00	3,000,294.00	3,000,915.00	3,002,089.26	0.00	0.00	3,002,089.26	0.00
3130A6SV0	FHLB 0.84 8/15/2017	11/20/2015	8/15/2017	7,765,000.00	7,777,027.98	7,762,655.80	7,760,341.00	0.00	0.00	7,760,341.00	0.00
3130A8U92	FHLB 0.85 7/25/2018	9/16/2016	7/25/2018	2,000,000.00	1,999,764.00	2,000,000.00	0.00	2,000,000.00	0.00	2,000,000.00	0.00
3130A8BD4	FHLB 0.875 6/29/2018	5/31/2016	6/29/2018	2,000,000.00	2,002,632.00	1,996,844.37	1,996,240.00	0.00	0.00	1,996,240.00	0.00
3130A7FA8	FHLB 0.92 8/24/2018-17	3/7/2016	8/24/2018	4,000,000.00	4,003,004.00	4,000,000.00	4,000,000.00	0.00	0.00	4,000,000.00	0.00
3130A8SC8	FHLB 0.96 7/29/2019	7/29/2016	7/29/2019	2,000,000.00	2,000,698.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00
313379FW4	FHLB 1 6/9/2017	6/2/2016	6/9/2017	2,000,000.00	2,005,796.00	2,003,313.20	2,004,890.92	0.00	0.00	2,004,890.92	0.00
3130A9AH4	FHLB 1 9/6/2018-16	9/9/2016	9/6/2018	1,000,000.00	999,518.00	999,830.00	0.00	999,830.00	0.00	999,830.00	0.00
3130A87L1	FHLB 1.02 5/25/2018-16	5/27/2016	5/25/2018	2,000,000.00	2,000,102.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00
3130A77J8	FHLB 1.05 5/25/2018-16	2/25/2016	5/25/2018	2,000,000.00	2,000,408.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00
3130A77H2	FHLB 1.1 11/28/2018-16	2/26/2016	11/28/2018	2,000,000.00	2,000,332.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00

CUSIP/Ticker	Description	Settlement Date	Maturity Date	Ending Face Amount/Shares	Ending MV	Ending BV	Beginning Cost Value	Buy Principal	Sell Cost Value	Ending Cost Value	Sell Principal
3130A9AC5	FHLB 1.1 9/21/2018-16	9/21/2016	9/21/2018	2,000,000.00	2,000,096.00	2,000,000.00	0.00	2,000,000.00	0.00	2,000,000.00	0.00
3130A9AN1	FHLB 1.16 6/21/2019-16	9/21/2016	6/21/2019	3,000,000.00	2,998,926.00	2,999,594.51	0.00	2,999,550.00	0.00	2,999,550.00	0.00
3130A8RQ8	FHLB 1.2 7/26/2019-16	7/26/2016	7/26/2019	2,000,000.00	1,998,968.00	1,999,547.83	1,998,400.00	0.00	0.00	1,998,400.00	0.00
3130A9AJ0	FHLB 1.2 9/6/2019-16	9/8/2016	9/6/2019	3,000,000.00	3,000,174.00	2,997,300.00	0.00	2,997,300.00	0.00	2,997,300.00	0.00
313383EP2	FHLB 1.25 6/20/2018-13	6/20/2013	6/20/2018	1,487,888.03	1,489,847.58	1,487,888.03	1,487,664.85	0.00	0.00	1,487,664.85	0.00
3130A5Z85	FHLB 1.25 7/27/2018-16	8/17/2015	7/27/2018	4,000,000.00	4,000,388.00	4,000,000.00	4,000,000.00	0.00	0.00	4,000,000.00	0.00
313371PV2	FHLB 1.625 12/9/2016	11/4/2015	12/9/2016	1,000,000.00	1,002,499.00	1,002,261.50	1,012,955.14	0.00	0.00	1,012,955.14	0.00
313371PV2	FHLB 1.625 12/9/2016	11/20/2015	12/9/2016	3,000,000.00	3,007,497.00	3,005,548.18	3,030,514.98	0.00	0.00	3,030,514.98	0.00
3130A9FP1	FHLB Step 9/28/2018-16	9/28/2016	9/28/2018	2,000,000.00	1,999,576.00	2,000,000.00	0.00	2,000,000.00	0.00	2,000,000.00	0.00
3134G8N17	FHLMC 0.85 9/29/2017-16	3/29/2016	9/29/2017	2,000,000.00	2,001,004.00	2,000,000.00	1,999,200.00	0.00	0.00	1,999,200.00	0.00
3134G8P29	FHLMC 1 12/8/2017-16	3/23/2016	12/8/2017	0.00	0.00	0.00	2,000,000.00	0.00	2,000,000.00	0.00	2,000,000.00
3134G9LD7	FHLMC 1.25 5/24/2019-16	5/24/2016	5/24/2019	2,000,000.00	2,000,330.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00
3134G9MU8	FHLMC 1.3 5/24/2019-16	5/31/2016	5/24/2019	2,000,000.00	1,996,154.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00
3134G9CX3	FHLMC 1.3 8/16/2019-16	5/17/2016	8/16/2019	2,000,000.00	2,000,318.00	1,999,871.58	1,999,500.00	0.00	0.00	1,999,500.00	0.00
3134GANJ9	FHLMC Step 3/27/2019-17	9/27/2016	3/27/2019	2,000,000.00	1,999,942.00	2,000,000.00	0.00	2,000,000.00	0.00	2,000,000.00	0.00
3134G8QC6	FHLMC Step 3/29/2018-16	3/29/2016	3/29/2018	0.00	0.00	0.00	3,000,000.00	0.00	3,000,000.00	0.00	3,000,000.00
3134G8RN1	FHLMC Step 3/29/2019-16	3/29/2016	3/29/2019	0.00	0.00	0.00	2,000,000.00	0.00	2,000,000.00	0.00	2,000,000.00
3134G96M4	FHLMC Step 8/24/2018-17	9/9/2016	8/24/2018	1,000,000.00	999,702.00	999,600.00	0.00	999,600.00	0.00	999,600.00	0.00
3134GALU6	FHLMC Step 9/30/2019-17	9/30/2016	9/30/2019	3,000,000.00	2,998,131.00	3,000,000.00	0.00	3,000,000.00	0.00	3,000,000.00	0.00
31771KAB3	FICO 0 10/6/2017	9/3/2015	10/6/2017	4,000,000.00	3,966,172.00	3,961,928.80	3,921,600.00	0.00	0.00	3,921,600.00	0.00
31359MEL3	FNMA 0 6/1/2017	9/8/2016	6/1/2017	3,000,000.00	2,987,445.00	2,987,340.00	0.00	2,987,340.00	0.00	2,987,340.00	0.00
3135G0M42	FNMA 0.9 7/13/2018-17	7/13/2016	7/13/2018	800,000.00	798,948.80	800,000.00	800,000.00	0.00	0.00	800,000.00	0.00
3135G0G31	FNMA 1.2 1/29/2019-16	1/25/2016	1/29/2019	2,000,000.00	2,000,004.00	2,000,000.00	1,997,500.00	0.00	0.00	1,997,500.00	0.00
3136G3AX3	FNMA 1.25 3/15/2019-16	3/15/2016	3/15/2019	2,000,000.00	2,001,040.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00

CUSIP/Ticker	Description	Settlement Date	Maturity Date	Ending Face Amount/Shares	Ending MV	Ending BV	Beginning Cost Value	Buy Principal	Sell Cost Value	Ending Cost Value	Sell Principal
3136G3BF1	FNMA 1.35 8/26/2019-16	2/26/2016	8/26/2019	2,000,000.00	2,000,170.00	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	0.00
3136G2X69	FNMA Step 8/26/2019-16	2/26/2016	8/26/2019	4,000,000.00	4,001,804.00	4,000,000.00	4,000,000.00	0.00	0.00	4,000,000.00	0.00
880591CU4	TVA 6.25 12/15/2017	11/4/2015	12/15/2017	2,000,000.00	2,130,306.00	2,129,093.36	2,225,986.56	0.00	0.00	2,225,986.56	0.00
Sub Total/Average Consolidated Fund - Fixed Income				158,406,546.57	158,520,125.31	158,501,246.67	156,609,553.54	22,983,620.00	20,999,102.96	158,594,070.58	21,000,000.00
Total / Average				158,406,546.57	158,520,125.31	158,501,246.67	156,609,553.54	22,983,620.00	20,999,102.96	158,594,070.58	21,000,000.00

City of Carrollton
MONTHLY REPORT - Money Market & Operating Activity
 Group By: Action
 Portfolio / Report Group: Consolidated Fund - Liquid Assets
 Begin Date: 8/31/2016, End Date: 9/30/2016

Description	CUSIP/Ticker	Settlement Date	Transaction ID	Principal	Interest/Dividends	Total
DEPOSIT						
LOGIC LGIP	LOGIC8001	9/6/2016	15393	3,500,000.00	0.00	3,500,000.00
LOGIC LGIP	LOGIC8001	9/12/2016	15403	3,400,000.00	0.00	3,400,000.00
LOGIC LGIP	LOGIC8001	9/30/2016	15433	12,470.67	0.00	12,470.67
TexPool LGIP	TEXCONS0011	9/30/2016	15431	3,550.85	0.00	3,550.85
Sub Total / Average				6,916,021.52	0.00	6,916,021.52
WITHDRAW						
LOGIC LGIP	LOGIC8001	9/16/2016	15406	2,700,000.00	0.00	2,700,000.00
LOGIC LGIP	LOGIC8001	9/23/2016	15415	2,700,000.00	0.00	2,700,000.00
LOGIC LGIP	LOGIC8001	9/27/2016	15417	1,500,000.00	0.00	1,500,000.00
LOGIC LGIP	LOGIC8001	9/30/2016	15427	2,500,000.00	0.00	2,500,000.00
☪ TexPool LGIP	TEXCONS0011	9/7/2016	15394	3,000,000.00	0.00	3,000,000.00
TexPool LGIP	TEXCONS0011	9/8/2016	15399	3,500,000.00	0.00	3,500,000.00
TexPool LGIP	TEXCONS0011	9/9/2016	15402	2,000,000.00	0.00	2,000,000.00
TexPool LGIP	TEXCONS0011	9/30/2016	15428	28,676.62	0.00	28,676.62
Sub Total / Average				17,928,676.62	0.00	17,928,676.62

City of Carrollton
MONTHLY REPORT - Interest Accrued Date to Date - Detail
 Report Format: By CUSIP
 Group By: Security Structure
Portfolio / Report Group: Consolidated
Begin Date: 8/31/2016, End Date: 9/30/2016

CUSIP/Ticker	Description	Beginning Face Amount/Shares	Maturity Date	Coupon Rate	Previous Coupon Date	Next Coupon Date	Beginning Market Interest	Buy Accrued Interest	Interest/Dividends	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
0 Coupon													
31771KAB3	FICO 0 10/6/2017	4,000,000.00	10/6/2017	0.000	N/A	N/A	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31359MEL3	FNMA 0 6/1/2017	0.00	6/1/2017	0.000	N/A	N/A	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Sub Total/Average 0 Coupon		4,000,000.00					0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed													
3133EFB3	FFCB 0.42 9/1/2016	4,000,000.00	9/1/2016	0.420	3/1/2016	9/1/2016	8,400.00	0.00	8,400.00	0.00	0.00	0.00	-8,400.00
3133ECK7	FFCB 0.65 3/28/2017	1,500,000.00	3/28/2017	0.650	3/28/2016	9/28/2016	4,143.75	0.00	4,875.00	0.00	785.42	54.17	-4,089.58
3133EFBS5	FFCB 0.68 7/3/2017	2,000,000.00	7/3/2017	0.680	7/3/2016	1/3/2017	2,191.11	0.00	0.00	0.00	1,095.56	3,286.67	1,095.56
3133EGK07	FFCB 0.7 4/6/2018	4,000,000.00	4/6/2018	0.700	N/A	10/6/2016	4,277.78	0.00	0.00	0.00	2,255.55	6,533.33	2,255.55
3133EFJL2	FFCB 0.73 10/13/2017-16	4,000,000.00	10/13/2017	0.730	4/13/2016	10/13/2016	11,193.33	0.00	0.00	0.00	2,352.23	13,545.56	2,352.23
3133ECMJ0	FFCB 0.74 7/25/2017-13	1,000,000.00	7/25/2017	0.740	7/25/2016	1/25/2017	740.00	0.00	0.00	0.00	596.11	1,336.11	596.11
3133ECA95	FFCB 0.79 9/18/2017-13	1,000,000.00	9/18/2017	0.790	3/18/2016	9/18/2016	3,576.94	0.00	3,950.00	0.00	636.39	263.33	-3,313.61
3133EFFH5	FFCB 0.81 9/28/2017-16	3,000,000.00	9/28/2017	0.810	3/28/2016	9/28/2016	10,327.50	0.00	12,150.00	0.00	1,957.50	135.00	-10,192.50
3133EGMG5	FFCB 0.88 7/18/2018-17	2,000,000.00	7/18/2018	0.880	N/A	1/18/2017	2,102.22	0.00	0.00	0.00	1,417.78	3,520.00	1,417.78
3133EE6K1	FFCB 0.93 11/13/2017-15	4,000,000.00	11/13/2017	0.930	5/13/2016	11/13/2016	11,160.00	0.00	0.00	0.00	2,996.67	14,156.67	2,996.67
3133EGUK9	FFCB 0.93 9/19/2018-17	0.00	9/19/2018	0.930	N/A	3/19/2017	0.00	0.00	0.00	0.00	284.17	284.17	284.17
3133EGNU5	FFCB 0.96 7/27/2018-17	2,000,000.00	7/27/2018	0.960	N/A	1/27/2017	1,813.33	0.00	0.00	0.00	1,546.67	3,360.00	1,546.67
3133EFVC8	FFCB 1 1/19/2018	4,000,000.00	1/19/2018	1.000	7/19/2016	1/19/2017	4,666.67	0.00	0.00	0.00	3,222.22	7,888.89	3,222.22
3133EGBG9	FFCB 1 8/23/2018-16	2,000,000.00	8/23/2018	1.000	8/23/2016	2/23/2017	444.44	0.00	0.00	0.00	1,611.12	2,055.56	1,611.12

CUSIP/Ticker	Description	Beginning Face Amount/Shares	Maturity Date	Coupon Rate	Previous Coupon Date	Next Coupon Date	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
3133EGJW6	FFCB 1.03 4/5/2019-16	4,000,000.00	4/5/2019	1.030	N/A	10/5/2016	6,408.89	0.00	0.00	0.00	3,318.89	9,727.78	3,318.89
3133EETW0	FFCB 1.05 12/18/2017	2,000,000.00	12/18/2017	1.050	6/18/2016	12/18/2016	4,258.33	0.00	0.00	0.00	1,691.67	5,950.00	1,691.67
3133EFEY9	FFCB 1.09 6/28/2018-15	2,500,000.00	6/28/2018	1.090	6/28/2016	12/28/2016	4,768.75	0.00	0.00	0.00	2,195.14	6,963.89	2,195.14
3133EFJP3	FFCB 1.1 10/15/2018-16	2,000,000.00	10/15/2018	1.100	4/15/2016	10/15/2016	8,311.11	0.00	0.00	0.00	1,772.22	10,083.33	1,772.22
3133EDEB4	FFCB 1.1 6/28/2017	4,000,000.00	6/28/2017	1.100	6/28/2016	12/28/2016	7,700.00	0.00	0.00	0.00	3,544.44	11,244.44	3,544.44
3133EF7L5	FFCB 1.17 5/16/2019-17	2,000,000.00	5/16/2019	1.170	N/A	11/16/2016	6,825.00	0.00	0.00	0.00	1,885.00	8,710.00	1,885.00
3133EFFD1	FFCB 1.22 9/21/2018-16	6,000,000.00	9/21/2018	1.220	3/21/2016	9/21/2016	32,533.33	0.00	36,600.00	0.00	4,066.67	0.00	-32,533.33
3133EC5N0	FFCB 1.25 3/4/2019-13	2,500,000.00	3/4/2019	1.250	3/4/2016	9/4/2016	15,364.58	0.00	15,625.00	0.00	2,517.36	2,256.94	-13,107.64
3133EFD20	FFCB 1.25 5/23/2019-16	2,000,000.00	5/23/2019	1.250	5/23/2016	11/23/2016	6,805.56	0.00	0.00	0.00	2,013.88	8,819.44	2,013.88
3133EGAW5	FFCB 1.25 8/19/2019-16	4,000,000.00	8/19/2019	1.250	8/19/2016	2/19/2017	1,666.67	0.00	0.00	0.00	4,027.77	5,694.44	4,027.77
3133EFWX1	FFCB 1.27 1/28/2019-16	2,000,000.00	1/28/2019	1.270	7/28/2016	1/28/2017	2,328.33	0.00	0.00	0.00	2,046.11	4,374.44	2,046.11
3133EFAZ0	FFCB 1.28 9/6/2018-16	4,000,000.00	9/6/2018	1.280	3/6/2016	9/6/2016	24,888.89	0.00	25,600.00	0.00	711.11	0.00	-24,888.89
3133EFZU4	FFCB 1.35 8/16/2019-16	2,000,000.00	8/16/2019	1.350	8/16/2016	2/16/2017	1,125.00	0.00	0.00	0.00	2,175.00	3,300.00	2,175.00
313381BG9	FHLB 0.625 11/28/2016-13	1,853,658.54	11/28/2016	0.625	5/28/2016	11/28/2016	2,992.89	0.00	0.00	0.00	933.26	3,926.15	933.26
3130A8TZ6	FHLB 0.625 7/25/2017	2,000,000.00	7/25/2017	0.625	N/A	1/25/2017	1,250.00	0.00	0.00	0.00	1,006.94	2,256.94	1,006.94
3130A7TT2	FHLB 0.65 4/28/2017-16	4,000,000.00	4/28/2017	0.650	N/A	10/28/2016	8,883.33	0.00	0.00	0.00	2,094.45	10,977.78	2,094.45
3130A7BY0	FHLB 0.72 2/17/2017-16	2,000,000.00	2/17/2017	0.720	8/17/2016	2/17/2017	560.00	0.00	0.00	0.00	1,160.00	1,720.00	1,160.00
3130A8QX4	FHLB 0.77 2/5/2018	3,000,000.00	2/5/2018	0.770	8/15/2016	2/15/2017	1,026.67	0.00	0.00	0.00	1,860.83	2,887.50	1,860.83
3130A5ZU6	FHLB 0.8 7/27/2017	3,000,000.00	7/27/2017	0.800	7/27/2016	1/27/2017	2,266.67	0.00	0.00	0.00	1,933.33	4,200.00	1,933.33
3130A6SV0	FHLB 0.84 8/15/2017	7,765,000.00	8/15/2017	0.840	8/15/2016	2/15/2017	2,898.93	0.00	0.00	0.00	5,254.32	8,153.25	5,254.32
3130A8U92	FHLB 0.85 7/25/2018	0.00	7/25/2018	0.850	N/A	1/25/2017	0.00	2,408.33	0.00	0.00	661.11	3,069.44	3,069.44
3130A8BD4	FHLB 0.875 6/29/2018	2,000,000.00	6/29/2018	0.875	6/29/2016	12/29/2016	3,013.89	0.00	0.00	0.00	1,409.72	4,423.61	1,409.72

CUSIP/Ticker	Description	Beginning Face Amount/Shares	Maturity Date	Coupon Rate	Previous Coupon Date	Next Coupon Date	Beginning Market Accrued Interest	Buy Accrued Interest	Sell Accrued Interest	Accrued Interest Earned During Period	Ending Market Accrued Interest	Difference in Accrued Interest
880591CU4	TVA 6.25 12/15/2017	2,000,000.00	12/15/2017	6.250	6/15/2016	12/15/2016	26,388.89	0.00	0.00	10,069.44	36,458.33	10,069.44
Sub Total/Average Fixed		143,406,546.57					344,595.29	2,691.66	128,200.00	5,000.00	121,969.85	-8,538.49
Money Market												
LOGIC8001	LOGIC LGIP	18,207,023.21	N/A	N/A	N/A	N/A	N/A	0.00	0.00	N/A	N/A	0.00
TEXCONS0011	TexPool LGIP	17,943,488.31	N/A	N/A	N/A	N/A	N/A	0.00	0.00	N/A	N/A	0.00
Sub Total/Average Money Market		36,150,511.52					0.00	0.00	16,021.52	0.00	0.00	0.00
Step Up												
3130A9FP1	FHLB Step 9/28/2018-16	0.00	9/28/2018	0.750	N/A	12/28/2016	0.00	0.00	0.00	83.33	83.33	83.33
3134GANJ9	FHLMC Step 3/27/2019-17	0.00	3/27/2019	0.750	N/A	3/27/2017	0.00	0.00	0.00	125.00	125.00	125.00
3134G8QC6	FHLMC Step 3/29/2018-16	3,000,000.00	3/29/2018	0.750	N/A	9/29/2016	9,500.00	0.00	0.00	1,750.00	0.00	-9,500.00
3134G8RN1	FHLMC Step 3/29/2019-16	2,000,000.00	3/29/2019	0.700	N/A	9/29/2016	5,911.11	0.00	0.00	1,088.89	0.00	-5,911.11
3134G96M4	FHLMC Step 8/24/2018-17	0.00	8/24/2018	0.750	N/A	11/24/2016	0.00	312.50	0.00	437.50	750.00	750.00
3134GALU6	FHLMC Step 9/30/2019-17	0.00	9/30/2019	0.800	N/A	3/30/2017	0.00	0.00	0.00	0.00	0.00	0.00
3136G2X69	FNMA Step 8/26/2019-16	4,000,000.00	8/26/2019	1.000	8/26/2016	2/26/2017	555.56	0.00	0.00	3,222.22	3,777.78	3,222.22
Sub Total/Average Step Up		9,000,000.00					15,966.67	312.50	18,250.00	6,706.94	4,736.11	-11,230.56
Total / Average		192,557,058.09					360,561.96	3,004.16	162,471.52	5,000.00	128,676.79	-19,769.05

City of Carrollton
MONTHLY REPORT - Amortization Schedule
 Report Format: By CUSIP
 Portfolio / Report Group: All Portfolios
 Begin Date: 8/31/2016, End Date: 9/30/2016

CUSIP/Ticker	Description	Maturity Date	Amortization End Date	Next Call Date	Original Premium	Original Discount	Amortized Premium	Amortized Discount	Amortized Premium - Total	Amortized Discount - Total	Unamortized Premium	Unamortized Discount
3133EFBT3	FFCB 0.42 9/1/2016	9/1/2016	9/1/2016		0.00	897.04	0.00	2.45	0.00	897.04	0.00	0.00
3133ECKC7	FFCB 0.65 3/28/2017	3/28/2017	3/28/2017		-1,920.00	0.00	-110.14	0.00	-1,262.87	0.00	-657.13	0.00
3133EFBS5	FFCB 0.68 7/3/2017	7/3/2017	7/3/2017		0.00	1,500.00	0.00	67.27	0.00	881.17	0.00	618.83
3133EGKQ7	FFCB 0.7 4/6/2018	4/6/2018	4/6/2018		0.00	4,800.00	0.00	227.85	0.00	600.00	0.00	4,200.00
3133EFJL2	FFCB 0.73 10/13/2017-16	10/13/2017	1/13/2016		0.00	3,200.00	0.00	0.00	0.00	3,200.00	0.00	0.00
3133ECMJ0	FFCB 0.74 7/25/2017-13	7/25/2017	7/25/2017		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133ECA95	FFCB 0.79 9/18/2017-13	9/18/2017	9/18/2017		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EFFH5	FFCB 0.81 9/28/2017-16	9/28/2017	3/28/2016		-2,520.00	0.00	0.00	0.00	-2,520.00	0.00	0.00	0.00
3133EGMQ5	FFCB 0.88 7/18/2018-17	7/18/2018	1/18/2017	1/18/2017	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EE6K1	FFCB 0.93 11/13/2017-15	11/13/2017	11/13/2015		0.00	1,600.00	0.00	0.00	0.00	1,600.00	0.00	0.00
3133EGUJ9	FFCB 0.93 9/19/2018-17	9/19/2018	9/19/2017	9/19/2017	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EGNU5	FFCB 0.96 7/27/2018-17	7/27/2018	7/27/2017	7/27/2017	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EFVC8	FFCB 1 1/19/2018	1/19/2018	1/19/2018		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EGBG9	FFCB 1 8/23/2018-16	8/23/2018	11/23/2016	11/23/2016	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	10/5/2016	10/5/2016	0.00	4,400.00	0.00	1,552.94	0.00	4,141.18	0.00	258.82
3133EETW0	FFCB 1.05 12/18/2017	12/18/2017	12/18/2017		-13,806.44	0.00	-515.17	0.00	-6,181.99	0.00	-7,624.45	0.00
3133EFEY9	FFCB 1.09 6/28/2018-15	6/28/2018	12/28/2015		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EFJP3	FFCB 1.1 10/15/2018-16	10/15/2018	7/19/2016		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EDEB4	FFCB 1.1 6/28/2017	6/28/2017	6/28/2017		-24,426.30	0.00	-1,215.24	0.00	-13,448.64	0.00	-10,977.66	0.00
3133EF7L5	FFCB 1.17 5/16/2019-17	5/16/2019	5/16/2017	5/16/2017	0.00	200.00	0.00	16.53	0.00	74.38	0.00	125.62
3133EFFD1	FFCB 1.22 9/21/2018-16	9/21/2018	9/21/2016	9/21/2016	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

CUSIP/Ticker	Description	Maturity Date	Amortization End Date	Next Call Date	Original Premium	Original Discount	Amortized Premium	Amortized Discount	Amortized Premium - Total	Amortized Discount - Total	Unamortized Premium	Unamortized Discount
3133EFD1	FFCB 1.22 9/21/2018-16	9/21/2018	9/21/2016	9/21/2016	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EC5N0	FFCB 1.25 3/4/2019-13	3/4/2019	2/12/2016		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	5/23/2016		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	8/19/2016		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	7/28/2016		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EFAZ0	FFCB 1.28 9/6/2018-16	9/6/2018	9/6/2016	9/6/2016	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3133EFZU4	FFCB 1.35 8/16/2019-16	8/16/2019	5/16/2016		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
313381BG9	FHLB 0.625 11/28/2016-13	11/28/2016	2/28/2013		0.00	463.41	0.00	0.00	0.00	463.41	0.00	0.00
3130A8TZ6	FHLB 0.625 7/25/2017	7/25/2017	7/25/2017		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130A7TT2	FHLB 0.65 4/28/2017-16	4/28/2017	7/28/2016	10/28/2016	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130A7BY0	FHLB 0.72 2/17/2017-16	2/17/2017	5/17/2016	11/17/2016	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130A8QX4	FHLB 0.77 2/5/2018	2/5/2018	2/5/2018		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130A5ZU6	FHLB 0.8 7/27/2017	7/27/2017	7/27/2017		-2,089.26	0.00	-91.50	0.00	-1,174.26	0.00	-915.00	0.00
3130A6SV0	FHLB 0.84 8/15/2017	8/15/2017	8/15/2017		0.00	4,659.00	0.00	220.45	0.00	2,314.80	0.00	2,344.20
3130A8U92	FHLB 0.85 7/25/2018	7/25/2018	7/25/2018		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130A8BD4	FHLB 0.875 6/29/2018	6/29/2018	6/29/2018		0.00	3,760.00	0.00	148.61	0.00	604.37	0.00	3,155.63
3130A7FA8	FHLB 0.92 8/24/2018-17	8/24/2018	2/24/2017	2/24/2017	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130A8SC8	FHLB 0.96 7/29/2019	7/29/2019	7/29/2019		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
313379FW4	FHLB 1 6/9/2017	6/9/2017	6/9/2017		-4,890.92	0.00	-394.43	0.00	-1,577.72	0.00	-3,313.20	0.00
3130A9AH4	FHLB 1 9/6/2018-16	9/6/2018	12/6/2016	12/6/2016	0.00	170.00	0.00	0.00	0.00	0.00	0.00	170.00
3130A87L1	FHLB 1.02 5/25/2018-16	5/25/2018	11/25/2016	11/25/2016	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130A77J8	FHLB 1.05 5/25/2018-16	5/25/2018	8/25/2016	11/25/2016	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130A77H2	FHLB 1.1 11/28/2018-16	11/28/2018	11/28/2016	11/28/2016	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130A9AC5	FHLB 1.1 9/21/2018-16	9/21/2018	12/21/2016	12/21/2016	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

City of Carrollton
MONTHLY REPORT Investment Portfolio - By Asset Category Detail
 Report Format: By Transaction
 Group By: Asset Category
 Average By: Face Amount / Shares
Portfolio / Report Group: Police Confiscated Fund
As of 9/30/2016

CUSIP/Ticker	Description	Transaction ID	Settlement Date	Maturity Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	YTM @ Cost	Days To Maturity	% of Portfolio
TEXPOLICE0012	TexPool LGIP		9/30/2015	N/A	520,508.01	520,508.01	520,508.01	520,508.01	0.00	0.380	1	100.00
Sub Total / Average					520,508.01	520,508.01	520,508.01	520,508.01	0.00	0.380	1	100.00
Total / Average					520,508.01	520,508.01	520,508.01	520,508.01	0.00	0.380	1	100

City of Carrollton
MONTHLY REPORT - Money Market & Operating Activity
 Group By: Action
Portfolio / Report Group: Police Confiscated Fund
Begin Date: 8/31/2016, End Date: 9/30/2016

Description	CUSIP/Ticker	Settlement Date	Transaction ID	Principal	Interest/Dividends	Total
DEPOSIT						
TexPool LGIP	TEXPOLICE0012	9/30/2016	15432	159.77	0.00	159.77
TexPool LGIP	TEXPOLICE0012	9/30/2016	15429	28,676.62	0.00	28,676.62
Sub Total / Average				28,836.39	0.00	28,836.39
WITHDRAW						
TexPool LGIP	TEXPOLICE0012	9/30/2016	15430	19,705.00	0.00	19,705.00
Sub Total / Average				19,705.00	0.00	19,705.00

City of Carrollton
MONTHLY REPORT - Interest Accrued Date to Date - Detail
 Report Format: By CUSIP
 Group By: Security Structure
Portfolio / Report Group: Police Confiscated Fund
Begin Date: 8/31/2016, End Date: 9/30/2016

CUSIP/Ticker	Description	Beginning Face Amount/Shares	Maturity Date	Coupon Rate	Previous Coupon Date	Next Coupon Date	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
Money Market													
TEXPOLICE0012	TexPool LGIP	511,376.62	N/A	N/A	N/A	N/A	N/A	0.00	159.77	0.00	N/A	N/A	0.00
Sub Total/Average		511,376.62					0.00	0.00	159.77	0.00	0.00	0.00	0.00
Total / Average		511,376.62					0.00	0.00	159.77	0.00	0.00	0.00	0.00