

**City of Frisco**



**For the Fiscal Year Ended**  
**September 30, 2017**

### Report Name

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Executive Summary

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#### MARKET RECAP -SEPTEMBER 2017:

As September began the nation was focused on the devastation wrought by Hurricane Harvey along the Texas Gulf coast, followed quickly by fears of what Hurricane Irma would bring in Florida. But as Houston and the surrounding area began to dry out and Irma did less damage than initially feared, market focus shifted back to economic data, geopolitics, and the Fed. The August employment report showed nonfarm payrolls rose by just +156k in August, falling short of the +180k median forecast, while the previous two months were revised downward by a combined -41k. The unemployment rate climbed from 4.3% to 4.4% while average hourly earnings rose +0.1%, half the expected +0.2% gain, holding the year-over-year increase at a tepid +2.5%. The ISM manufacturing index climbed from 56.3 to 58.8, the highest level in more than six years. The non-manufacturing ISM survey showed the outlook for purchasing managers in the service sector had improved in August, rising from an 11-month low of 53.9 to 55.3. An unexpected decline in August retail sales and downward revisions to the previous two months indicate Americans tempered their spending during the summer months. Retail sales fell -0.2% in August, well below the +0.1% median forecast. The retail sales control group, used in GDP calculations, fell by -0.1% in August while July's original +0.6% showing was revised down to +0.3% suggesting weaker economic growth and refuting the notion that August's sluggishness could be blamed on Harvey. The August Consumer Price Index (CPI) rose +0.4% due in part to higher energy prices, while core CPI rose +0.2%, the biggest advance since February. On a year-on-year basis, the headline consumer inflation rate rose from +1.7% to +1.9%, while core CPI was unchanged at +1.7%. Energy prices are likely to move higher in September as the hurricane effects assert themselves. In fact, hurricane effects will be skewing a wide range of data in the coming months.

In other news, Congress came together long enough to pass a hurricane relief bill that included a continuing resolution to fund the government through mid-December, as well as a debt ceiling suspension that kicks the can down the road until the second quarter of 2018. North Korea detonated a hydrogen bomb estimated to be 10 times the strength of the nuclear bomb dropped on Hiroshima. This threat and the bombastic rhetoric between President Trump and Kim Jong-Un is ongoing. The FOMC's September meeting went exactly as expected with the Fed electing to hold the fed funds rate unchanged within a target range of 1.0% to 1.25% and also announcing a late October start date for the gradual reduction of its \$4.5 trillion portfolio. Somewhat surprisingly, the Fed dot plot continues to call for another 25 basis point rate hike before the end of this year, three more 25 basis point hikes in 2018, two in 2019 and one in 2020. The message from the FOMC was slightly more hawkish than markets had expected and the result was a sell-off in bonds that sent yields sharply higher through month end. The two-year Treasury note, after reaching a low of 1.27% in early September, closed the month at 1.49% while the ten-year went from 2.04% to 2.34%. Stock markets continued their march higher with all three of the major indices closing September at, or very near, record highs.

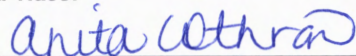
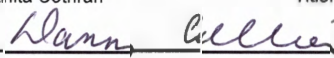
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**For the Fiscal Year Ended**  
**September 30, 2017**

This report is prepared for the **City of Frisco** (the "Entity") in accordance with Chapter 2256 of the Texas Public Funds Investment Act ("PFIA"). Section 2256.023(a) of the PFIA states that: "Not less than quarterly, the investment officer shall prepare and submit to the governing body of the entity a written report of the investment transactions for all funds covered by this chapter for the preceding reporting period." This report is signed by the Entity's investment officers and includes the disclosures required in the PFIA. To the extent possible, market prices have been obtained from independent pricing sources.

The investment portfolio complied with the PFIA and the Entity's approved Investment Policy and Strategy throughout the period. All investment transactions made in the portfolio during this period were made on behalf of the Entity and were made in full compliance with the PFIA and the approved Investment Policy.

**Officer Names and Titles:**

|                                                                                      |                                       |
|--------------------------------------------------------------------------------------|---------------------------------------|
|   |                                       |
| Name: Anita Cottrill                                                                 | Title: Director of Financial Services |
|  |                                       |
| Name: Danny Collier                                                                  | Title: Assistant Finance Director     |

### Account Summary

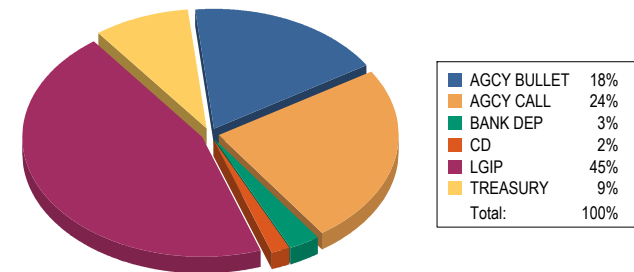
### Allocation by Security Type

Beginning Values as of 09/30/16

Ending Values as of 09/30/17

|                        |                |                |
|------------------------|----------------|----------------|
| Par Value              | 587,376,417.61 | 549,578,483.14 |
| Market Value           | 587,384,243.82 | 548,948,234.93 |
| Book Value             | 587,305,205.15 | 549,418,193.97 |
| Unrealized Gain/(Loss) | 79,038.67      | (469,959.04)   |
| <b>Market Value %</b>  | <b>100.01%</b> | <b>99.91%</b>  |

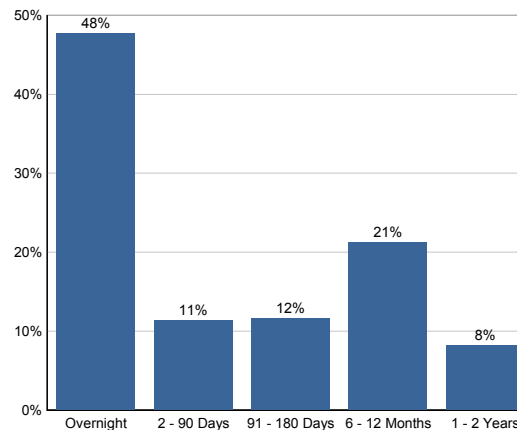
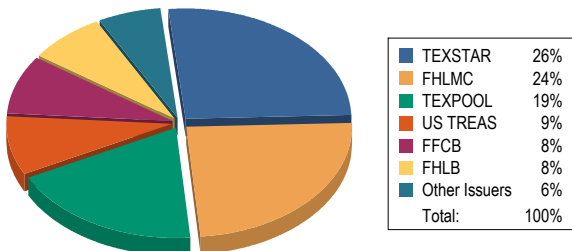
|                   |        |        |
|-------------------|--------|--------|
| Weighted Avg. YTW | 0.583% | 0.991% |
| Weighted Avg. YTM | 0.583% | 0.991% |



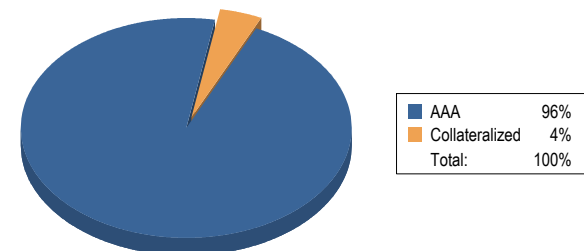
### Allocation by Issuer

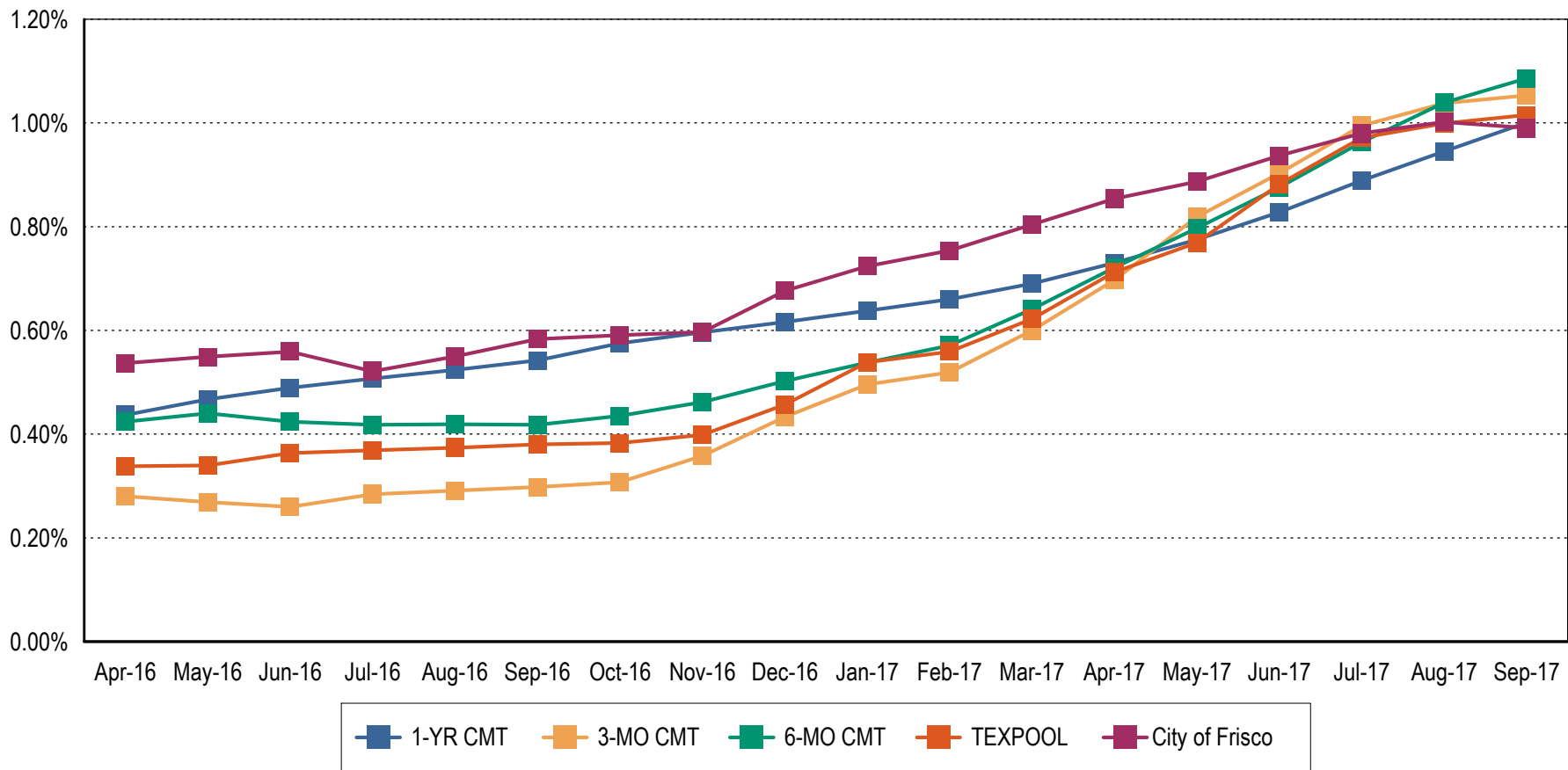
### Maturity Distribution %

### Credit Quality



Weighted Average Days to Maturity: 121





**Note 1:** CMT stands for Constant Maturity Treasury. This data is published in Federal Reserve Statistical Release H.15 and represents an average of all actively traded Treasury securities having that time remaining until maturity. This is a standard industry benchmark for Treasury securities. The CMT benchmarks are moving averages. The 3-month CMT is the daily average for the previous 3 months, the 6-month CMT is the daily average for the previous 6 months, and the 1-year and 2-year CMT's are the daily averages for the previous 12-months.

**Note 2:** Benchmark data for TexPool is the monthly average yield.

| CUSIP                                 | Settle Date | Sec. Type  | Sec. Description | CPN   | Mty Date | Next Call  | Call Type | Par Value            | Purch Price    | Orig Cost            | Book Value           | Mkt Price     | Market Value         | Days to Mty | Days to Call | YTM          | YTW          |
|---------------------------------------|-------------|------------|------------------|-------|----------|------------|-----------|----------------------|----------------|----------------------|----------------------|---------------|----------------------|-------------|--------------|--------------|--------------|
| <b>Capital Proj / Esc</b>             |             |            |                  |       |          |            |           |                      |                |                      |                      |               |                      |             |              |              |              |
| TEXPOOL                               |             | LGIP       | TexPool          |       |          |            |           | 10,670,837.86        | 100.000        | 10,670,837.86        | 10,670,837.86        | 100.000       | 10,670,837.86        | 1           |              | 1.015        | 1.015        |
| 3134G7V24                             | 10/27/15    | AGCY CALL  | FHLMC            | 0.750 | 10/27/17 | Expired    | ONE TIME  | 3,000,000.00         | 100.000        | 3,000,000.00         | 3,000,000.00         | 99.985        | 2,999,565.00         | 27          |              | 0.750        | 0.750        |
| 3134GAMD3                             | 09/28/16    | AGCY CALL  | FHLMC            | 1.050 | 09/28/18 | Expired    | ONE TIME  | 1,500,000.00         | 100.000        | 1,500,000.00         | 1,500,000.00         | 99.696        | 1,495,435.50         | 363         |              | 1.050        | 1.050        |
| 3134GAVW1                             | 11/09/16    | AGCY CALL  | FHLMC            | 1.050 | 11/07/18 | 11/7/2017  | QRTLY     | 3,150,000.00         | 100.000        | 3,150,000.00         | 3,150,000.00         | 99.478        | 3,133,541.25         | 403         | 38           | 1.050        | 1.050        |
| <b>Total for Capital Proj / Esc</b>   |             |            |                  |       |          |            |           | <b>18,320,837.86</b> | <b>100.000</b> | <b>18,320,837.86</b> | <b>18,320,837.86</b> | <b>99.883</b> | <b>18,299,379.61</b> | <b>104</b>  |              | <b>0.981</b> | <b>0.981</b> |
| <b>Capital Reserve Fund</b>           |             |            |                  |       |          |            |           |                      |                |                      |                      |               |                      |             |              |              |              |
| TEXPOOL                               |             | LGIP       | TexPool          |       |          |            |           | 6,498.56             | 100.000        | 6,498.56             | 6,498.56             | 100.000       | 6,498.56             | 1           |              | 1.015        | 1.015        |
| 3133EFKM8                             | 10/28/15    | AGCY CALL  | FFCB             | 0.710 | 10/20/17 | Anytime    | CONT      | 6,000,000.00         | 99.900         | 5,994,000.00         | 5,999,839.02         | 99.975        | 5,998,530.00         | 20          | 5            | 0.761        | 0.761        |
| 3134G7V24                             | 05/01/16    | AGCY CALL  | FHLMC            | 0.750 | 10/27/17 | Expired    | ONE TIME  | 1,000,000.00         | 100.000        | 1,000,000.00         | 1,000,000.00         | 99.985        | 999,855.00           | 27          |              | 0.750        | 0.750        |
| 3134G9KU0                             | 05/25/16    | AGCY CALL  | FHLMC            | 1.000 | 05/25/18 | 11/25/2017 | QRTLY     | 1,000,000.00         | 99.850         | 998,500.00           | 999,509.18           | 99.813        | 998,128.00           | 237         | 56           | 1.076        | 1.076        |
| 3134G9UY1                             | 06/29/16    | AGCY CALL  | FHLMC            | 1.000 | 06/29/18 | Expired    | ONE TIME  | 500,000.00           | 100.000        | 500,000.00           | 500,000.00           | 99.781        | 498,906.00           | 272         |              | 1.000        | 1.000        |
| 3134GAVW1                             | 11/09/16    | AGCY CALL  | FHLMC            | 1.050 | 11/07/18 | 11/7/2017  | QRTLY     | 1,500,000.00         | 100.000        | 1,500,000.00         | 1,500,000.00         | 99.478        | 1,492,162.50         | 403         | 38           | 1.050        | 1.050        |
| <b>Total for Capital Reserve Fund</b> |             |            |                  |       |          |            |           | <b>10,006,498.56</b> | <b>99.925</b>  | <b>9,998,998.56</b>  | <b>10,005,846.76</b> | <b>99.876</b> | <b>9,994,080.06</b>  | <b>112</b>  |              | <b>0.847</b> | <b>0.847</b> |
| <b>CDC Fund</b>                       |             |            |                  |       |          |            |           |                      |                |                      |                      |               |                      |             |              |              |              |
| TEXPOOL                               |             | LGIP       | TexPool          |       |          |            |           | 9,141,742.27         | 100.000        | 9,141,742.27         | 9,141,742.27         | 100.000       | 9,141,742.27         | 1           |              | 1.015        | 1.015        |
| TEXSTAR                               |             | LGIP       | TexSTAR          |       |          |            |           | 14,918,964.56        | 100.000        | 14,918,964.56        | 14,918,964.56        | 100.000       | 14,918,964.56        | 1           |              | 1.038        | 1.038        |
| 3134G7T35                             | 10/27/15    | AGCY CALL  | FHLMC            | 0.750 | 10/27/17 | Expired    | QRTLY     | 1,900,000.00         | 100.000        | 1,900,000.00         | 1,900,000.00         | 99.972        | 1,899,473.70         | 27          |              | 0.750        | 0.750        |
| 912828P20                             | 12/14/16    | TREAS NOTE | U.S. Treasury    | 0.750 | 01/31/18 |            |           | 5,000,000.00         | 99.742         | 4,987,109.38         | 4,996,210.55         | 99.862        | 4,993,095.00         | 123         |              | 0.980        | 0.980        |
| 3130A7CX1                             | 01/18/17    | AGCY BULET | FHLB             | 0.875 | 03/19/18 |            |           | 5,000,000.00         | 99.913         | 4,995,637.50         | 4,998,258.25         | 99.864        | 4,993,200.00         | 170         |              | 0.950        | 0.950        |
| 3134G8VE6                             | 03/29/16    | AGCY CALL  | FHLMC            | 1.020 | 03/29/18 | Expired    | ONE TIME  | 5,000,000.00         | 100.000        | 5,000,000.00         | 5,000,000.00         | 99.874        | 4,993,705.00         | 180         |              | 1.020        | 1.020        |
| 3134G9KU0                             | 05/25/16    | AGCY CALL  | FHLMC            | 1.000 | 05/25/18 | 11/25/2017 | QRTLY     | 2,000,000.00         | 99.850         | 1,997,000.00         | 1,999,018.36         | 99.813        | 1,996,256.00         | 237         | 56           | 1.076        | 1.076        |
| 912828R93                             | 06/13/17    | TREAS NOTE | U.S. Treasury    | 0.625 | 06/30/18 |            |           | 4,000,000.00         | 99.348         | 3,973,906.25         | 3,981,352.48         | 99.512        | 3,980,468.00         | 273         |              | 1.254        | 1.254        |
| 3134G9Q67                             | 07/27/16    | AGCY CALL  | FHLMC            | 1.050 | 07/27/18 | 10/27/2017 | QRTLY     | 2,000,000.00         | 99.980         | 1,999,600.00         | 1,999,834.60         | 99.739        | 1,994,786.00         | 300         | 27           | 1.060        | 1.060        |
| 3134GAMD3                             | 09/28/16    | AGCY CALL  | FHLMC            | 1.050 | 09/28/18 | Expired    | ONE TIME  | 5,000,000.00         | 100.000        | 5,000,000.00         | 5,000,000.00         | 99.696        | 4,984,785.00         | 363         |              | 1.050        | 1.050        |
| <b>Total for CDC Fund</b>             |             |            |                  |       |          |            |           | <b>53,960,706.83</b> | <b>99.914</b>  | <b>53,913,959.96</b> | <b>53,935,381.07</b> | <b>99.881</b> | <b>53,896,475.53</b> | <b>119</b>  |              | <b>1.028</b> | <b>1.028</b> |

| CUSIP                                 | Settle Date | Sec. Type  | Sec. Description   | CPN   | Mty Date | Next Call  | Call Type | Par Value            | Purch Price    | Orig Cost            | Book Value           | Mkt Price      | Market Value         | Days to Mty | Days to Call | YTM          | YTW          |
|---------------------------------------|-------------|------------|--------------------|-------|----------|------------|-----------|----------------------|----------------|----------------------|----------------------|----------------|----------------------|-------------|--------------|--------------|--------------|
| <b>CIP Contributions</b>              |             |            |                    |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXSTAR                               |             | LGIP       | TexSTAR            |       |          |            |           | 7,459,861.11         | 100.000        | 7,459,861.11         | 7,459,861.11         | 100.000        | 7,459,861.11         | 1           |              | 1.038        | 1.038        |
| <b>Total for CIP Contributions</b>    |             |            |                    |       |          |            |           | <b>7,459,861.11</b>  | <b>100.000</b> | <b>7,459,861.11</b>  | <b>7,459,861.11</b>  | <b>100.000</b> | <b>7,459,861.11</b>  | <b>1</b>    |              | <b>1.038</b> | <b>1.038</b> |
| <b>Court Fees</b>                     |             |            |                    |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXPOOL                               |             | LGIP       | TexPool            |       |          |            |           | 371,201.65           | 100.000        | 371,201.65           | 371,201.65           | 100.000        | 371,201.65           | 1           |              | 1.015        | 1.015        |
| <b>Total for Court Fees</b>           |             |            |                    |       |          |            |           | <b>371,201.65</b>    | <b>100.000</b> | <b>371,201.65</b>    | <b>371,201.65</b>    | <b>100.000</b> | <b>371,201.65</b>    | <b>1</b>    |              | <b>1.015</b> | <b>1.015</b> |
| <b>Downtown Improvement</b>           |             |            |                    |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXPOOL                               |             | LGIP       | TexPool            |       |          |            |           | 124,330.71           | 100.000        | 124,330.71           | 124,330.71           | 100.000        | 124,330.71           | 1           |              | 1.015        | 1.015        |
| <b>Total for Downtown Improvement</b> |             |            |                    |       |          |            |           | <b>124,330.71</b>    | <b>100.000</b> | <b>124,330.71</b>    | <b>124,330.71</b>    | <b>100.000</b> | <b>124,330.71</b>    | <b>1</b>    |              | <b>1.015</b> | <b>1.015</b> |
| <b>EDC Fund</b>                       |             |            |                    |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXPOOL                               |             | LGIP       | TexPool            |       |          |            |           | 2,527,198.46         | 100.000        | 2,527,198.46         | 2,527,198.46         | 100.000        | 2,527,198.46         | 1           |              | 1.015        | 1.015        |
| TEXSTAR                               |             | LGIP       | TexSTAR            |       |          |            |           | 2,255,818.51         | 100.000        | 2,255,818.51         | 2,255,818.51         | 100.000        | 2,255,818.51         | 1           |              | 1.038        | 1.038        |
| 3134G7T35                             | 10/27/15    | AGCY CALL  | FHLMC              | 0.750 | 10/27/17 | Expired    | QRTLY     | 1,900,000.00         | 100.000        | 1,900,000.00         | 1,900,000.00         | 99.972         | 1,899,473.70         | 27          |              | 0.750        | 0.750        |
| 912828P20                             | 12/14/16    | TREAS NOTE | U.S. Treasury      | 0.750 | 01/31/18 |            |           | 4,000,000.00         | 99.742         | 3,989,687.50         | 3,996,968.44         | 99.862         | 3,994,476.00         | 123         |              | 0.980        | 0.980        |
| CD-7868                               | 03/08/17    | CD         | North Dallas Bk CD | 0.250 | 03/08/18 |            |           | 3,504,412.35         | 100.000        | 3,504,412.35         | 3,504,412.35         | 100.000        | 3,504,412.35         | 159         |              | 0.250        | 0.250        |
| 3130A7CX1                             | 01/18/17    | AGCY BULET | FHLB               | 0.875 | 03/19/18 |            |           | 2,000,000.00         | 99.913         | 1,998,255.00         | 1,999,303.30         | 99.864         | 1,997,280.00         | 170         |              | 0.950        | 0.950        |
| CD-3143-1                             | 05/17/17    | CD         | First United Bk CD | 1.290 | 04/17/18 |            |           | 5,021,730.31         | 100.000        | 5,021,730.31         | 5,021,730.31         | 100.000        | 5,021,730.31         | 199         |              | 1.290        | 1.290        |
| 3134G9KU0                             | 05/25/16    | AGCY CALL  | FHLMC              | 1.000 | 05/25/18 | 11/25/2017 | QRTLY     | 1,250,000.00         | 99.960         | 1,249,500.00         | 1,249,836.45         | 99.813         | 1,247,660.00         | 237         | 56           | 1.020        | 1.020        |
| 3134G9KU0                             | 05/25/16    | AGCY CALL  | FHLMC              | 1.000 | 05/25/18 | 11/25/2017 | QRTLY     | 2,000,000.00         | 99.850         | 1,997,000.00         | 1,999,018.36         | 99.813         | 1,996,256.00         | 237         | 56           | 1.076        | 1.076        |
| 3134G9Q67                             | 07/27/16    | AGCY CALL  | FHLMC              | 1.050 | 07/27/18 | 10/27/2017 | QRTLY     | 4,750,000.00         | 99.980         | 4,749,050.00         | 4,749,607.18         | 99.739         | 4,737,616.75         | 300         | 27           | 1.060        | 1.060        |
| <b>Total for EDC Fund</b>             |             |            |                    |       |          |            |           | <b>29,209,159.63</b> | <b>99.944</b>  | <b>29,192,652.13</b> | <b>29,203,893.36</b> | <b>99.907</b>  | <b>29,181,922.08</b> | <b>159</b>  |              | <b>0.958</b> | <b>0.958</b> |

| CUSIP                                   | Settle Date | Sec. Type  | Sec. Description | CPN   | Mty Date | Next Call  | Call Type | Par Value            | Purch Price    | Orig Cost            | Book Value           | Mkt Price      | Market Value         | Days to Mty | Days to Call | YTM          | YTW          |
|-----------------------------------------|-------------|------------|------------------|-------|----------|------------|-----------|----------------------|----------------|----------------------|----------------------|----------------|----------------------|-------------|--------------|--------------|--------------|
| <b>General Operating Fund</b>           |             |            |                  |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXPOOL                                 |             | LGIP       | TexPool          |       |          |            |           | 22,162,098.31        | 100.000        | 22,162,098.31        | 22,162,098.31        | 100.000        | 22,162,098.31        | 1           |              | 1.015        | 1.015        |
| TEXSTAR                                 |             | LGIP       | TexSTAR          |       |          |            |           | 21,546,682.21        | 100.000        | 21,546,682.21        | 21,546,682.21        | 100.000        | 21,546,682.21        | 1           |              | 1.038        | 1.038        |
| 3134G7V24                               | 10/27/15    | AGCY CALL  | FHLMC            | 0.750 | 10/27/17 | Expired    | ONE TIME  | 5,500,000.00         | 100.000        | 5,500,000.00         | 5,500,000.00         | 99.985         | 5,499,202.50         | 27          |              | 0.750        | 0.750        |
| 3134G9Q67                               | 07/27/16    | AGCY CALL  | FHLMC            | 1.050 | 07/27/18 | 10/27/2017 | QRTLY     | 4,000,000.00         | 99.980         | 3,999,200.00         | 3,999,669.20         | 99.739         | 3,989,572.00         | 300         | 27           | 1.060        | 1.060        |
| <b>Total for General Operating Fund</b> |             |            |                  |       |          |            |           | <b>53,208,780.52</b> | <b>99.998</b>  | <b>53,207,980.52</b> | <b>53,208,449.72</b> | <b>99.979</b>  | <b>53,197,555.02</b> | <b>26</b>   |              | <b>1.001</b> | <b>1.001</b> |
| <b>Hotel Motel Tourism</b>              |             |            |                  |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXPOOL                                 |             | LGIP       | TexPool          |       |          |            |           | 613,102.95           | 100.000        | 613,102.95           | 613,102.95           | 100.000        | 613,102.95           | 1           |              | 1.015        | 1.015        |
| <b>Total for Hotel Motel Tourism</b>    |             |            |                  |       |          |            |           | <b>613,102.95</b>    | <b>100.000</b> | <b>613,102.95</b>    | <b>613,102.95</b>    | <b>100.000</b> | <b>613,102.95</b>    | <b>1</b>    |              | <b>1.015</b> | <b>1.015</b> |
| <b>Impact Fees</b>                      |             |            |                  |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXPOOL                                 |             | LGIP       | TexPool          |       |          |            |           | 11,458,155.43        | 100.000        | 11,458,155.43        | 11,458,155.43        | 100.000        | 11,458,155.43        | 1           |              | 1.015        | 1.015        |
| TEXSTAR                                 |             | LGIP       | TexSTAR          |       |          |            |           | 2,981,394.85         | 100.000        | 2,981,394.85         | 2,981,394.85         | 100.000        | 2,981,394.85         | 1           |              | 1.038        | 1.038        |
| 3134G7V24                               | 10/27/15    | AGCY CALL  | FHLMC            | 0.750 | 10/27/17 | Expired    | ONE TIME  | 3,000,000.00         | 100.000        | 3,000,000.00         | 3,000,000.00         | 99.985         | 2,999,565.00         | 27          |              | 0.750        | 0.750        |
| 3133EF3B1                               | 04/26/17    | AGCY BULET | FFCB             | 0.750 | 04/18/18 |            |           | 4,000,000.00         | 99.634         | 3,985,360.00         | 3,991,789.32         | 99.748         | 3,989,908.00         | 200         |              | 1.127        | 1.127        |
| 3134G9KU0                               | 05/25/16    | AGCY CALL  | FHLMC            | 1.000 | 05/25/18 | 11/25/2017 | QRTLY     | 2,000,000.00         | 99.960         | 1,999,200.00         | 1,999,738.32         | 99.813         | 1,996,256.00         | 237         | 56           | 1.020        | 1.020        |
| 3133EHL6                                | 05/31/17    | AGCY BULET | FFCB             | 1.150 | 05/30/18 |            |           | 8,000,000.00         | 99.936         | 7,994,880.00         | 7,996,595.68         | 99.928         | 7,994,200.00         | 242         |              | 1.215        | 1.215        |
| 3130A8PK3                               | 01/10/17    | AGCY BULET | FHLB             | 0.625 | 08/07/18 |            |           | 5,000,000.00         | 99.237         | 4,961,850.00         | 4,979,338.20         | 99.419         | 4,970,945.00         | 311         |              | 1.115        | 1.115        |
| 3134GAVW1                               | 11/09/16    | AGCY CALL  | FHLMC            | 1.050 | 11/07/18 | 11/7/2017  | QRTLY     | 4,000,000.00         | 100.000        | 4,000,000.00         | 4,000,000.00         | 99.478         | 3,979,100.00         | 403         | 38           | 1.050        | 1.050        |
| <b>Total for Impact Fees</b>            |             |            |                  |       |          |            |           | <b>40,439,550.28</b> | <b>99.855</b>  | <b>40,380,840.28</b> | <b>40,407,011.80</b> | <b>99.827</b>  | <b>40,369,524.28</b> | <b>160</b>  |              | <b>1.064</b> | <b>1.064</b> |



| CUSIP                                        | Settle Date | Sec. Type  | Sec. Description | CPN   | Mty Date | Next Call | Call Type | Par Value            | Purch Price    | Orig Cost            | Book Value           | Mkt Price      | Market Value         | Days to Mty | Days to Call | YTM          | YTW          |
|----------------------------------------------|-------------|------------|------------------|-------|----------|-----------|-----------|----------------------|----------------|----------------------|----------------------|----------------|----------------------|-------------|--------------|--------------|--------------|
| <b>Insurance Reserve Fund</b>                |             |            |                  |       |          |           |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXPOOL                                      |             | LGIP       | TexPool          |       |          |           |           | 99,143.47            | 100.000        | 99,143.47            | 99,143.47            | 100.000        | 99,143.47            | 1           |              | 1.015        | 1.015        |
| 3133EFKM8                                    | 10/28/15    | AGCY CALL  | FFCB             | 0.710 | 10/20/17 | Anytime   | CONT      | 1,000,000.00         | 99.900         | 999,000.00           | 999,973.17           | 99.975         | 999,755.00           | 20          | 5            | 0.761        | 0.761        |
| 3134G7V24                                    | 10/27/15    | AGCY CALL  | FHLMC            | 0.750 | 10/27/17 | Expired   | ONE TIME  | 400,000.00           | 100.000        | 400,000.00           | 400,000.00           | 99.985         | 399,942.00           | 27          |              | 0.750        | 0.750        |
| 3134G8ML0                                    | 02/24/16    | AGCY CALL  | FHLMC            | 0.950 | 11/24/17 | Expired   | QRTLY     | 150,000.00           | 100.000        | 150,000.00           | 150,000.00           | 99.983         | 149,973.90           | 55          |              | 0.950        | 0.950        |
| 3134G9UY1                                    | 06/29/16    | AGCY CALL  | FHLMC            | 1.000 | 06/29/18 | Expired   | ONE TIME  | 1,000,000.00         | 100.000        | 1,000,000.00         | 1,000,000.00         | 99.781         | 997,812.00           | 272         |              | 1.000        | 1.000        |
| 3134GAVW1                                    | 11/09/16    | AGCY CALL  | FHLMC            | 1.050 | 11/07/18 | 11/7/2017 | QRTLY     | 500,000.00           | 100.000        | 500,000.00           | 500,000.00           | 99.478         | 497,387.50           | 403         | 38           | 1.050        | 1.050        |
| 3133EGM69                                    | 12/15/16    | AGCY BULET | FFCB             | 1.100 | 12/05/18 |           |           | 2,100,000.00         | 99.684         | 2,093,364.00         | 2,096,019.64         | 99.579         | 2,091,152.70         | 431         |              | 1.263        | 1.263        |
| <b>Total for Insurance Reserve Fund</b>      |             |            |                  |       |          |           |           | <b>5,249,143.47</b>  | <b>99.855</b>  | <b>5,241,507.47</b>  | <b>5,245,136.28</b>  | <b>99.734</b>  | <b>5,235,166.57</b>  | <b>270</b>  |              | <b>1.044</b> | <b>1.044</b> |
| <b>Interest &amp; Sinking Fund</b>           |             |            |                  |       |          |           |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXPOOL                                      |             | LGIP       | TexPool          |       |          |           |           | 4,991,057.26         | 100.000        | 4,991,057.26         | 4,991,057.26         | 100.000        | 4,991,057.26         | 1           |              | 1.015        | 1.015        |
| TEXSTAR                                      |             | LGIP       | TexSTAR          |       |          |           |           | 288,088.45           | 100.000        | 288,088.45           | 288,088.45           | 100.000        | 288,088.45           | 1           |              | 1.038        | 1.038        |
| <b>Total for Interest &amp; Sinking Fund</b> |             |            |                  |       |          |           |           | <b>5,279,145.71</b>  | <b>100.000</b> | <b>5,279,145.71</b>  | <b>5,279,145.71</b>  | <b>100.000</b> | <b>5,279,145.71</b>  | <b>1</b>    |              | <b>1.016</b> | <b>1.016</b> |
| <b>Panther Creek-PID</b>                     |             |            |                  |       |          |           |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXPOOL                                      |             | LGIP       | TexPool          |       |          |           |           | 37,160.88            | 100.000        | 37,160.88            | 37,160.88            | 100.000        | 37,160.88            | 1           |              | 1.015        | 1.015        |
| <b>Total for Panther Creek-PID</b>           |             |            |                  |       |          |           |           | <b>37,160.88</b>     | <b>100.000</b> | <b>37,160.88</b>     | <b>37,160.88</b>     | <b>100.000</b> | <b>37,160.88</b>     | <b>1</b>    |              | <b>1.015</b> | <b>1.015</b> |
| <b>Park Dedication Fees</b>                  |             |            |                  |       |          |           |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXPOOL                                      |             | LGIP       | TexPool          |       |          |           |           | 1,923,255.85         | 100.000        | 1,923,255.85         | 1,923,255.85         | 100.000        | 1,923,255.85         | 1           |              | 1.015        | 1.015        |
| TEXSTAR                                      |             | LGIP       | TexSTAR          |       |          |           |           | 2,207,828.15         | 100.000        | 2,207,828.15         | 2,207,828.15         | 100.000        | 2,207,828.15         | 1           |              | 1.038        | 1.038        |
| 912828H37                                    | 12/02/16    | TREAS NOTE | U.S. Treasury    | 0.875 | 01/15/18 |           |           | 3,000,000.00         | 99.914         | 2,997,421.88         | 2,999,336.22         | 99.918         | 2,997,549.00         | 107         |              | 0.952        | 0.952        |
| 3134G9UY1                                    | 06/29/16    | AGCY CALL  | FHLMC            | 1.000 | 06/29/18 | Expired   | ONE TIME  | 3,000,000.00         | 100.000        | 3,000,000.00         | 3,000,000.00         | 99.781         | 2,993,436.00         | 272         |              | 1.000        | 1.000        |
| 3130A8PK3                                    | 01/10/17    | AGCY BULET | FHLB             | 0.625 | 08/07/18 |           |           | 5,000,000.00         | 99.237         | 4,961,850.00         | 4,979,338.20         | 99.419         | 4,970,945.00         | 311         |              | 1.115        | 1.115        |
| 3134GAMD3                                    | 09/28/16    | AGCY CALL  | FHLMC            | 1.050 | 09/28/18 | Expired   | ONE TIME  | 3,500,000.00         | 100.000        | 3,500,000.00         | 3,500,000.00         | 99.696         | 3,489,349.50         | 363         |              | 1.050        | 1.050        |
| 3134GAVW1                                    | 11/09/16    | AGCY CALL  | FHLMC            | 1.050 | 11/07/18 | 11/7/2017 | QRTLY     | 500,000.00           | 100.000        | 500,000.00           | 500,000.00           | 99.478         | 497,387.50           | 403         | 38           | 1.050        | 1.050        |
| <b>Total for Park Dedication Fees</b>        |             |            |                  |       |          |           |           | <b>19,131,084.00</b> | <b>99.788</b>  | <b>19,090,355.88</b> | <b>19,109,758.42</b> | <b>99.732</b>  | <b>19,079,751.00</b> | <b>218</b>  |              | <b>1.039</b> | <b>1.039</b> |

| CUSIP                                   | Settle Date | Sec. Type  | Sec. Description | CPN   | Mty Date | Next Call | Call Type | Par Value           | Purch Price    | Orig Cost           | Book Value          | Mkt Price      | Market Value        | Days to Mty | Days to Call | YTM          | YTW          |
|-----------------------------------------|-------------|------------|------------------|-------|----------|-----------|-----------|---------------------|----------------|---------------------|---------------------|----------------|---------------------|-------------|--------------|--------------|--------------|
| <b>PEG Fund</b>                         |             |            |                  |       |          |           |           |                     |                |                     |                     |                |                     |             |              |              |              |
| TEXPOOL                                 |             | LGIP       | TexPool          |       |          |           |           | 424,065.84          | 100.000        | 424,065.84          | 424,065.84          | 100.000        | 424,065.84          | 1           |              | 1.015        | 1.015        |
| 3134G8ML0                               | 02/24/16    | AGCY CALL  | FHLMC            | 0.950 | 11/24/17 | Expired   | QRTLY     | 200,000.00          | 100.000        | 200,000.00          | 200,000.00          | 99.983         | 199,965.20          | 55          |              | 0.950        | 0.950        |
| 3134G9UY1                               | 06/29/16    | AGCY CALL  | FHLMC            | 1.000 | 06/29/18 | Expired   | ONE TIME  | 300,000.00          | 100.000        | 300,000.00          | 300,000.00          | 99.781         | 299,343.60          | 272         |              | 1.000        | 1.000        |
| 3134GAVW1                               | 04/01/17    | AGCY CALL  | FHLMC            | 1.050 | 11/07/18 | 11/7/2017 | QRTLY     | 100,000.00          | 100.000        | 100,000.00          | 100,000.00          | 99.478         | 99,477.50           | 403         | 38           | 1.050        | 1.050        |
| <b>Total for PEG Fund</b>               |             |            |                  |       |          |           |           | <b>1,024,065.84</b> | <b>100.000</b> | <b>1,024,065.84</b> | <b>1,024,065.84</b> | <b>99.881</b>  | <b>1,022,852.14</b> | <b>130</b>  |              | <b>1.001</b> | <b>1.001</b> |
| <b>Public Art Fund</b>                  |             |            |                  |       |          |           |           |                     |                |                     |                     |                |                     |             |              |              |              |
| TEXPOOL                                 |             | LGIP       | TexPool          |       |          |           |           | 397,904.24          | 100.000        | 397,904.24          | 397,904.24          | 100.000        | 397,904.24          | 1           |              | 1.015        | 1.015        |
| 3134G7V24                               | 10/27/15    | AGCY CALL  | FHLMC            | 0.750 | 10/27/17 | Expired   | ONE TIME  | 100,000.00          | 100.000        | 100,000.00          | 100,000.00          | 99.985         | 99,985.50           | 27          |              | 0.750        | 0.750        |
| <b>Total for Public Art Fund</b>        |             |            |                  |       |          |           |           | <b>497,904.24</b>   | <b>100.000</b> | <b>497,904.24</b>   | <b>497,904.24</b>   | <b>99.997</b>  | <b>497,889.74</b>   | <b>6</b>    |              | <b>0.962</b> | <b>0.962</b> |
| <b>Series 2006 GO Bonds</b>             |             |            |                  |       |          |           |           |                     |                |                     |                     |                |                     |             |              |              |              |
| TEXSTAR                                 |             | LGIP       | TexSTAR          |       |          |           |           | 1,741,769.85        | 100.000        | 1,741,769.85        | 1,741,769.85        | 100.000        | 1,741,769.85        | 1           |              | 1.038        | 1.038        |
| <b>Total for Series 2006 GO Bonds</b>   |             |            |                  |       |          |           |           | <b>1,741,769.85</b> | <b>100.000</b> | <b>1,741,769.85</b> | <b>1,741,769.85</b> | <b>100.000</b> | <b>1,741,769.85</b> | <b>1</b>    |              | <b>1.038</b> | <b>1.038</b> |
| <b>Series 2013 GO Bonds</b>             |             |            |                  |       |          |           |           |                     |                |                     |                     |                |                     |             |              |              |              |
| TEXSTAR                                 |             | LGIP       | TexSTAR          |       |          |           |           | 843,086.94          | 100.000        | 843,086.94          | 843,086.94          | 100.000        | 843,086.94          | 1           |              | 1.038        | 1.038        |
| <b>Total for Series 2013 GO Bonds</b>   |             |            |                  |       |          |           |           | <b>843,086.94</b>   | <b>100.000</b> | <b>843,086.94</b>   | <b>843,086.94</b>   | <b>100.000</b> | <b>843,086.94</b>   | <b>1</b>    |              | <b>1.038</b> | <b>1.038</b> |
| <b>Series 2014 CO-W&amp;S</b>           |             |            |                  |       |          |           |           |                     |                |                     |                     |                |                     |             |              |              |              |
| TEXSTAR                                 |             | LGIP       | TexSTAR          |       |          |           |           | 10,650.00           | 100.000        | 10,650.00           | 10,650.00           | 100.000        | 10,650.00           | 1           |              | 1.038        | 1.038        |
| 912828H37                               | 12/02/16    | TREAS NOTE | U.S. Treasury    | 0.875 | 01/15/18 |           |           | 5,000,000.00        | 99.914         | 4,995,703.13        | 4,998,893.70        | 99.918         | 4,995,915.00        | 107         |              | 0.952        | 0.952        |
| <b>Total for Series 2014 CO-W&amp;S</b> |             |            |                  |       |          |           |           | <b>5,010,650.00</b> | <b>99.914</b>  | <b>5,006,353.13</b> | <b>5,009,543.70</b> | <b>99.918</b>  | <b>5,006,565.00</b> | <b>107</b>  |              | <b>0.952</b> | <b>0.952</b> |

| CUSIP                                   | Settle Date | Sec. Type  | Sec. Description | CPN   | Mty Date | Next Call  | Call Type | Par Value            | Purch Price    | Orig Cost            | Book Value           | Mkt Price      | Market Value         | Days to Mty | Days to Call | YTM          | YTW          |
|-----------------------------------------|-------------|------------|------------------|-------|----------|------------|-----------|----------------------|----------------|----------------------|----------------------|----------------|----------------------|-------------|--------------|--------------|--------------|
| <b>Series 2014 GO Bonds</b>             |             |            |                  |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXSTAR                                 |             | LGIP       | TexSTAR          |       |          |            |           | 67,580.43            | 100.000        | 67,580.43            | 67,580.43            | 100.000        | 67,580.43            | 1           |              | 1.038        | 1.038        |
| 3134G9Q67                               | 07/27/16    | AGCY CALL  | FHLMC            | 1.050 | 07/27/18 | 10/27/2017 | QRTLY     | 5,000,000.00         | 99.980         | 4,999,000.00         | 4,999,586.50         | 99.739         | 4,986,965.00         | 300         | 27           | 1.060        | 1.060        |
| 3134GACF9                               | 08/23/16    | AGCY CALL  | FHLMC            | 1.100 | 08/23/18 | 11/23/2017 | QRTLY     | 6,000,000.00         | 100.000        | 6,000,000.00         | 6,000,000.00         | 99.770         | 5,986,230.00         | 327         | 54           | 1.100        | 1.100        |
| <b>Total for Series 2014 GO Bonds</b>   |             |            |                  |       |          |            |           | <b>11,067,580.43</b> | <b>99.991</b>  | <b>11,066,580.43</b> | <b>11,067,166.93</b> | <b>99.758</b>  | <b>11,040,775.43</b> | <b>313</b>  |              | <b>1.082</b> | <b>1.082</b> |
| <b>Series 2015 CO-W&amp;S</b>           |             |            |                  |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXSTAR                                 |             | LGIP       | TexSTAR          |       |          |            |           | 1,809,601.38         | 100.000        | 1,809,601.38         | 1,809,601.38         | 100.000        | 1,809,601.38         | 1           |              | 1.038        | 1.038        |
| 3136G1GP8                               | 02/28/17    | AGCY BULET | FNMA             | 1.000 | 03/27/18 |            |           | 10,000,000.00        | 100.070        | 10,007,000.00        | 10,003,182.80        | 99.868         | 9,986,810.00         | 178         |              | 0.935        | 0.935        |
| <b>Total for Series 2015 CO-W&amp;S</b> |             |            |                  |       |          |            |           | <b>11,809,601.38</b> | <b>100.059</b> | <b>11,816,601.38</b> | <b>11,812,784.18</b> | <b>99.888</b>  | <b>11,796,411.38</b> | <b>151</b>  |              | <b>0.950</b> | <b>0.950</b> |
| <b>Series 2015A CO Bonds</b>            |             |            |                  |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXSTAR                                 |             | LGIP       | TexSTAR          |       |          |            |           | 897.02               | 100.000        | 897.02               | 897.02               | 100.000        | 897.02               | 1           |              | 1.038        | 1.038        |
| <b>Total for Series 2015A CO Bonds</b>  |             |            |                  |       |          |            |           | <b>897.02</b>        | <b>100.000</b> | <b>897.02</b>        | <b>897.02</b>        | <b>100.000</b> | <b>897.02</b>        | <b>1</b>    |              | <b>1.038</b> | <b>1.038</b> |
| <b>Series 2015A GO Bonds</b>            |             |            |                  |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXSTAR                                 |             | LGIP       | TexSTAR          |       |          |            |           | 12,003,486.59        | 100.000        | 12,003,486.59        | 12,003,486.59        | 100.000        | 12,003,486.59        | 1           |              | 1.038        | 1.038        |
| 912828G79                               | 12/09/16    | TREAS NOTE | U.S. Treasury    | 1.000 | 12/15/17 |            |           | 7,000,000.00         | 100.094        | 7,006,562.50         | 7,001,326.71         | 99.971         | 6,997,977.00         | 76          |              | 0.907        | 0.907        |
| 3137EADP1                               | 02/02/17    | AGCY BULET | FHLMC            | 0.875 | 03/07/18 |            |           | 6,000,000.00         | 99.913         | 5,994,780.00         | 5,997,936.42         | 99.860         | 5,991,600.00         | 158         |              | 0.955        | 0.955        |
| 3130A7CX1                               | 01/30/17    | AGCY BULET | FHLB             | 0.875 | 03/19/18 |            |           | 10,000,000.00        | 99.915         | 9,991,500.00         | 9,996,506.50         | 99.864         | 9,986,400.00         | 170         |              | 0.950        | 0.950        |
| 3134GACF9                               | 08/23/16    | AGCY CALL  | FHLMC            | 1.100 | 08/23/18 | 11/23/2017 | QRTLY     | 10,000,000.00        | 100.000        | 10,000,000.00        | 10,000,000.00        | 99.770         | 9,977,050.00         | 327         | 54           | 1.100        | 1.100        |
| 3134GAUZ5                               | 10/31/16    | AGCY CALL  | FHLMC            | 1.000 | 10/30/18 | 10/30/2017 | QRTLY     | 5,000,000.00         | 100.000        | 5,000,000.00         | 5,000,000.00         | 99.452         | 4,972,585.00         | 395         | 30           | 1.000        | 1.000        |
| <b>Total for Series 2015A GO Bonds</b>  |             |            |                  |       |          |            |           | <b>50,003,486.59</b> | <b>99.986</b>  | <b>49,996,329.09</b> | <b>49,999,256.22</b> | <b>99.851</b>  | <b>49,929,098.59</b> | <b>169</b>  |              | <b>1.001</b> | <b>1.001</b> |

| CUSIP                                       | Settle Date | Sec. Type  | Sec. Description | CPN   | Mty Date | Next Call | Call Type | Par Value            | Purch Price    | Orig Cost            | Book Value           | Mkt Price      | Market Value         | Days to Mty | Days to Call | YTM          | YTW          |
|---------------------------------------------|-------------|------------|------------------|-------|----------|-----------|-----------|----------------------|----------------|----------------------|----------------------|----------------|----------------------|-------------|--------------|--------------|--------------|
| <b>Series 2015B CO Bonds</b>                |             |            |                  |       |          |           |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXSTAR                                     |             | LGIP       | TexSTAR          |       |          |           |           | 124,203.47           | 100.000        | 124,203.47           | 124,203.47           | 100.000        | 124,203.47           | 1           |              | 1.038        | 1.038        |
| <b>Total for Series 2015B CO Bonds</b>      |             |            |                  |       |          |           |           | <b>124,203.47</b>    | <b>100.000</b> | <b>124,203.47</b>    | <b>124,203.47</b>    | <b>100.000</b> | <b>124,203.47</b>    | <b>1</b>    |              | <b>1.038</b> | <b>1.038</b> |
| <b>Series 2016 GO Bonds - Imp</b>           |             |            |                  |       |          |           |           |                      |                |                      |                      |                |                      |             |              |              |              |
| CASH                                        |             | BANK DEP   | Cash             |       |          |           |           | 15,000,000.00        | 100.000        | 15,000,000.00        | 15,000,000.00        | 100.000        | 15,000,000.00        | 1           |              | 0.000        | 0.000        |
| TEXSTAR                                     |             | LGIP       | TexSTAR          |       |          |           |           | 9,662,143.04         | 100.000        | 9,662,143.04         | 9,662,143.04         | 100.000        | 9,662,143.04         | 1           |              | 1.038        | 1.038        |
| 3130A6SW8                                   | 01/04/17    | AGCY BULET | FHLB             | 1.000 | 12/19/17 |           |           | 10,000,000.00        | 100.068        | 10,006,800.00        | 10,001,542.70        | 99.985         | 9,998,450.00         | 80          |              | 0.928        | 0.928        |
| 3134GAMV3                                   | 09/28/16    | AGCY CALL  | FHLMC            | 1.000 | 09/28/18 | Expired   | ONE TIME  | 15,000,000.00        | 99.990         | 14,998,500.00        | 14,999,252.55        | 99.719         | 14,957,790.00        | 363         |              | 1.005        | 1.005        |
| 3133EGM69                                   | 12/29/16    | AGCY BULET | FFCB             | 1.100 | 12/05/18 |           |           | 10,000,000.00        | 99.589         | 9,958,890.00         | 9,974,852.70         | 99.579         | 9,957,870.00         | 431         |              | 1.316        | 1.316        |
| <b>Total for Series 2016 GO Bonds - Imp</b> |             |            |                  |       |          |           |           | <b>59,662,143.04</b> | <b>99.940</b>  | <b>59,626,333.04</b> | <b>59,637,790.99</b> | <b>99.856</b>  | <b>59,576,253.04</b> | <b>177</b>  |              | <b>0.797</b> | <b>0.797</b> |
| <b>Series 2016A CO-W&amp;S</b>              |             |            |                  |       |          |           |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXSTAR                                     |             | LGIP       | TexSTAR          |       |          |           |           | 4,265,630.83         | 100.000        | 4,265,630.83         | 4,265,630.83         | 100.000        | 4,265,630.83         | 1           |              | 1.038        | 1.038        |
| 912828P20                                   | 12/13/16    | TREAS NOTE | U.S. Treasury    | 0.750 | 01/31/18 |           |           | 5,000,000.00         | 99.742         | 4,987,109.38         | 4,996,219.60         | 99.862         | 4,993,095.00         | 123         |              | 0.979        | 0.979        |
| 3133EGM69                                   | 12/08/16    | AGCY BULET | FFCB             | 1.100 | 12/05/18 |           |           | 10,000,000.00        | 99.804         | 9,980,360.00         | 9,988,334.30         | 99.579         | 9,957,870.00         | 431         |              | 1.200        | 1.200        |
| <b>Total for Series 2016A CO-W&amp;S</b>    |             |            |                  |       |          |           |           | <b>19,265,630.83</b> | <b>99.831</b>  | <b>19,233,100.21</b> | <b>19,250,184.73</b> | <b>99.746</b>  | <b>19,216,595.83</b> | <b>256</b>  |              | <b>1.107</b> | <b>1.107</b> |
| <b>Series 2017 CO-W&amp;S</b>               |             |            |                  |       |          |           |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXSTAR                                     |             | LGIP       | TexSTAR          |       |          |           |           | 13,479,106.55        | 100.000        | 13,479,106.55        | 13,479,106.55        | 100.000        | 13,479,106.55        | 1           |              | 1.038        | 1.038        |
| <b>Total for Series 2017 CO-W&amp;S</b>     |             |            |                  |       |          |           |           | <b>13,479,106.55</b> | <b>100.000</b> | <b>13,479,106.55</b> | <b>13,479,106.55</b> | <b>100.000</b> | <b>13,479,106.55</b> | <b>1</b>    |              | <b>1.038</b> | <b>1.038</b> |
| <b>Series 2017 GO Bonds</b>                 |             |            |                  |       |          |           |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXSTAR                                     |             | LGIP       | TexSTAR          |       |          |           |           | 47,226,938.58        | 100.000        | 47,226,938.58        | 47,226,938.58        | 100.000        | 47,226,938.58        | 1           |              | 1.038        | 1.038        |
| <b>Total for Series 2017 GO Bonds</b>       |             |            |                  |       |          |           |           | <b>47,226,938.58</b> | <b>100.000</b> | <b>47,226,938.58</b> | <b>47,226,938.58</b> | <b>100.000</b> | <b>47,226,938.58</b> | <b>1</b>    |              | <b>1.038</b> | <b>1.038</b> |

| CUSIP                                       | Settle Date | Sec. Type | Sec. Description | CPN   | Mty Date | Next Call | Call Type | Par Value           | Purch Price    | Orig Cost           | Book Value          | Mkt Price      | Market Value        | Days to Mty | Days to Call | YTM          | YTW          |
|---------------------------------------------|-------------|-----------|------------------|-------|----------|-----------|-----------|---------------------|----------------|---------------------|---------------------|----------------|---------------------|-------------|--------------|--------------|--------------|
| <b>Solid Waste Operating Fund</b>           |             |           |                  |       |          |           |           |                     |                |                     |                     |                |                     |             |              |              |              |
| TEXPOOL                                     |             | LGIP      | TexPool          |       |          |           |           | 5,182,613.08        | 100.000        | 5,182,613.08        | 5,182,613.08        | 100.000        | 5,182,613.08        | 1           |              | 1.015        | 1.015        |
| 3134GAVW1                                   | 11/09/16    | AGCY CALL | FHLMC            | 1.050 | 11/07/18 | 11/7/2017 | QRTLY     | 1,800,000.00        | 100.000        | 1,800,000.00        | 1,800,000.00        | 99.478         | 1,790,595.00        | 403         | 38           | 1.050        | 1.050        |
| <b>Total for Solid Waste Operating Fund</b> |             |           |                  |       |          |           |           | <b>6,982,613.08</b> | <b>100.000</b> | <b>6,982,613.08</b> | <b>6,982,613.08</b> | <b>99.865</b>  | <b>6,973,208.08</b> | <b>105</b>  |              | <b>1.024</b> | <b>1.024</b> |
| <b>Special Events Fund</b>                  |             |           |                  |       |          |           |           |                     |                |                     |                     |                |                     |             |              |              |              |
| TEXPOOL                                     |             | LGIP      | TexPool          |       |          |           |           | 411,095.61          | 100.000        | 411,095.61          | 411,095.61          | 100.000        | 411,095.61          | 1           |              | 1.015        | 1.015        |
| <b>Total for Special Events Fund</b>        |             |           |                  |       |          |           |           | <b>411,095.61</b>   | <b>100.000</b> | <b>411,095.61</b>   | <b>411,095.61</b>   | <b>100.000</b> | <b>411,095.61</b>   | <b>1</b>    |              | <b>1.015</b> | <b>1.015</b> |
| <b>Stormwater Operating Fund</b>            |             |           |                  |       |          |           |           |                     |                |                     |                     |                |                     |             |              |              |              |
| TEXPOOL                                     |             | LGIP      | TexPool          |       |          |           |           | 104,206.59          | 100.000        | 104,206.59          | 104,206.59          | 100.000        | 104,206.59          | 1           |              | 1.015        | 1.015        |
| 3134G9UY1                                   | 06/29/16    | AGCY CALL | FHLMC            | 1.000 | 06/29/18 | Expired   | ONE TIME  | 500,000.00          | 100.000        | 500,000.00          | 500,000.00          | 99.781         | 498,906.00          | 272         |              | 1.000        | 1.000        |
| <b>Total for Stormwater Operating Fund</b>  |             |           |                  |       |          |           |           | <b>604,206.59</b>   | <b>100.000</b> | <b>604,206.59</b>   | <b>604,206.59</b>   | <b>99.819</b>  | <b>603,112.59</b>   | <b>225</b>  |              | <b>1.003</b> | <b>1.003</b> |
| <b>Superdrome</b>                           |             |           |                  |       |          |           |           |                     |                |                     |                     |                |                     |             |              |              |              |
| TEXPOOL                                     |             | LGIP      | TexPool          |       |          |           |           | 68,019.37           | 100.000        | 68,019.37           | 68,019.37           | 100.000        | 68,019.37           | 1           |              | 1.015        | 1.015        |
| 3134GAVW1                                   | 11/09/16    | AGCY CALL | FHLMC            | 1.050 | 11/07/18 | 11/7/2017 | QRTLY     | 1,200,000.00        | 100.000        | 1,200,000.00        | 1,200,000.00        | 99.478         | 1,193,730.00        | 403         | 38           | 1.050        | 1.050        |
| <b>Total for Superdrome</b>                 |             |           |                  |       |          |           |           | <b>1,268,019.37</b> | <b>100.000</b> | <b>1,268,019.37</b> | <b>1,268,019.37</b> | <b>99.506</b>  | <b>1,261,749.37</b> | <b>381</b>  |              | <b>1.048</b> | <b>1.048</b> |
| <b>TIRZ #1 &amp; #5</b>                     |             |           |                  |       |          |           |           |                     |                |                     |                     |                |                     |             |              |              |              |
| TEXPOOL                                     |             | LGIP      | TexPool          |       |          |           |           | 7,045,381.00        | 100.000        | 7,045,381.00        | 7,045,381.00        | 100.000        | 7,045,381.00        | 1           |              | 1.015        | 1.015        |
| <b>Total for TIRZ #1 &amp; #5</b>           |             |           |                  |       |          |           |           | <b>7,045,381.00</b> | <b>100.000</b> | <b>7,045,381.00</b> | <b>7,045,381.00</b> | <b>100.000</b> | <b>7,045,381.00</b> | <b>1</b>    |              | <b>1.015</b> | <b>1.015</b> |

| CUSIP                                                | Settle Date | Sec. Type  | Sec. Description | CPN   | Mty Date | Next Call  | Call Type | Par Value            | Purch Price    | Orig Cost            | Book Value           | Mkt Price      | Market Value         | Days to Mty | Days to Call | YTM          | YTW          |
|------------------------------------------------------|-------------|------------|------------------|-------|----------|------------|-----------|----------------------|----------------|----------------------|----------------------|----------------|----------------------|-------------|--------------|--------------|--------------|
| <b>Traffic Control Enforcement</b>                   |             |            |                  |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXPOOL                                              |             | LGIP       | TexPool          |       |          |            |           | 550,394.74           | 100.000        | 550,394.74           | 550,394.74           | 100.000        | 550,394.74           | 1           |              | 1.015        | 1.015        |
| <b>Total for Traffic Control Enforcement</b>         |             |            |                  |       |          |            |           | <b>550,394.74</b>    | <b>100.000</b> | <b>550,394.74</b>    | <b>550,394.74</b>    | <b>100.000</b> | <b>550,394.74</b>    | <b>1</b>    |              | <b>1.015</b> | <b>1.015</b> |
| <b>Water &amp; Sewer Cap Proj Arb Acct</b>           |             |            |                  |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXPOOL                                              |             | LGIP       | TexPool          |       |          |            |           | 13,483.69            | 100.000        | 13,483.69            | 13,483.69            | 100.000        | 13,483.69            | 1           |              | 1.015        | 1.015        |
| <b>Total for Water &amp; Sewer Cap Proj Arb Acct</b> |             |            |                  |       |          |            |           | <b>13,483.69</b>     | <b>100.000</b> | <b>13,483.69</b>     | <b>13,483.69</b>     | <b>100.000</b> | <b>13,483.69</b>     | <b>1</b>    |              | <b>1.015</b> | <b>1.015</b> |
| <b>Water &amp; Sewer Fund</b>                        |             |            |                  |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXPOOL                                              |             | LGIP       | TexPool          |       |          |            |           | 13,348,705.42        | 100.000        | 13,348,705.42        | 13,348,705.42        | 100.000        | 13,348,705.42        | 1           |              | 1.015        | 1.015        |
| TEXSTAR                                              |             | LGIP       | TexSTAR          |       |          |            |           | 40,802.32            | 100.000        | 40,802.32            | 40,802.32            | 100.000        | 40,802.32            | 1           |              | 1.038        | 1.038        |
| 912828G79                                            | 12/06/16    | TREAS NOTE | U.S. Treasury    | 1.000 | 12/15/17 |            |           | 15,000,000.00        | 100.098        | 15,014,648.44        | 15,002,938.20        | 99.971         | 14,995,665.00        | 76          |              | 0.904        | 0.904        |
| 3134G9UY1                                            | 06/29/16    | AGCY CALL  | FHLMC            | 1.000 | 06/29/18 | Expired    | ONE TIME  | 4,645,000.00         | 100.000        | 4,645,000.00         | 4,645,000.00         | 99.781         | 4,634,836.74         | 272         |              | 1.000        | 1.000        |
| <b>Total for Water &amp; Sewer Fund</b>              |             |            |                  |       |          |            |           | <b>33,034,507.74</b> | <b>100.044</b> | <b>33,049,156.18</b> | <b>33,037,445.94</b> | <b>99.956</b>  | <b>33,020,009.48</b> | <b>73</b>   |              | <b>0.963</b> | <b>0.963</b> |
| <b>Water &amp; Sewer Imp Fees</b>                    |             |            |                  |       |          |            |           |                      |                |                      |                      |                |                      |             |              |              |              |
| TEXPOOL                                              |             | LGIP       | TexPool          |       |          |            |           | 11,462,535.49        | 100.000        | 11,462,535.49        | 11,462,535.49        | 100.000        | 11,462,535.49        | 1           |              | 1.015        | 1.015        |
| TEXSTAR                                              |             | LGIP       | TexSTAR          |       |          |            |           | 644,755.18           | 100.000        | 644,755.18           | 644,755.18           | 100.000        | 644,755.18           | 1           |              | 1.038        | 1.038        |
| 3134G7V24                                            | 10/27/15    | AGCY CALL  | FHLMC            | 0.750 | 10/27/17 | Expired    | ONE TIME  | 3,000,000.00         | 100.000        | 3,000,000.00         | 3,000,000.00         | 99.985         | 2,999,565.00         | 27          |              | 0.750        | 0.750        |
| 3134G8ML0                                            | 02/24/16    | AGCY CALL  | FHLMC            | 0.950 | 11/24/17 | Expired    | QRTLY     | 3,000,000.00         | 100.000        | 3,000,000.00         | 3,000,000.00         | 99.983         | 2,999,478.00         | 55          |              | 0.950        | 0.950        |
| 3133EF3B1                                            | 04/26/17    | AGCY BULET | FFCB             | 0.750 | 04/18/18 |            |           | 5,000,000.00         | 99.634         | 4,981,700.00         | 4,989,736.65         | 99.748         | 4,987,385.00         | 200         |              | 1.127        | 1.127        |
| 3134G9KU0                                            | 05/25/16    | AGCY CALL  | FHLMC            | 1.000 | 05/25/18 | 11/25/2017 | QRTLY     | 1,000,000.00         | 99.850         | 998,500.00           | 999,509.18           | 99.813         | 998,128.00           | 237         | 56           | 1.076        | 1.076        |
| 3130A8PK3                                            | 01/10/17    | AGCY BULET | FHLB             | 0.625 | 08/07/18 |            |           | 5,000,000.00         | 99.237         | 4,961,850.00         | 4,979,338.20         | 99.419         | 4,970,945.00         | 311         |              | 1.115        | 1.115        |
| 3134GAVW1                                            | 11/09/16    | AGCY CALL  | FHLMC            | 1.050 | 11/07/18 | 11/7/2017  | QRTLY     | 5,000,000.00         | 100.000        | 5,000,000.00         | 5,000,000.00         | 99.478         | 4,973,875.00         | 403         | 38           | 1.050        | 1.050        |
| <b>Total for Water &amp; Sewer Imp Fees</b>          |             |            |                  |       |          |            |           | <b>34,107,290.67</b> | <b>99.831</b>  | <b>34,049,340.67</b> | <b>34,075,874.70</b> | <b>99.793</b>  | <b>34,036,666.67</b> | <b>148</b>  |              | <b>1.024</b> | <b>1.024</b> |

| CUSIP                              | Settle Date | Sec. Type | Sec. Description | CPN   | Mty Date | Next Call | Call Type | Par Value             | Purch Price    | Orig Cost             | Book Value            | Mkt Price     | Market Value          | Days to Mty | Days to Call | YTM          | YTW          |
|------------------------------------|-------------|-----------|------------------|-------|----------|-----------|-----------|-----------------------|----------------|-----------------------|-----------------------|---------------|-----------------------|-------------|--------------|--------------|--------------|
| <b>Workforce Housing</b>           |             |           |                  |       |          |           |           |                       |                |                       |                       |               |                       |             |              |              |              |
| TEXPOOL                            |             | LGIP      | TexPool          |       |          |           |           | 43,861.75             | 100.000        | 43,861.75             | 43,861.75             | 100.000       | 43,861.75             | 1           |              | 1.015        | 1.015        |
| 3134GAVW1                          | 11/09/16    | AGCY CALL | FHLMC            | 1.050 | 11/07/18 | 11/7/2017 | QRTLY     | 350,000.00            | 100.000        | 350,000.00            | 350,000.00            | 99.478        | 348,171.25            | 403         | 38           | 1.050        | 1.050        |
| <b>Total for Workforce Housing</b> |             |           |                  |       |          |           |           | <b>393,861.75</b>     | <b>100.000</b> | <b>393,861.75</b>     | <b>393,861.75</b>     | <b>99.536</b> | <b>392,033.00</b>     | <b>358</b>  |              | <b>1.046</b> | <b>1.046</b> |
| <b>Total for City of Frisco</b>    |             |           |                  |       |          |           |           | <b>549,578,483.16</b> | <b>99.946</b>  | <b>549,282,758.12</b> | <b>549,418,193.99</b> | <b>99.885</b> | <b>548,948,234.95</b> | <b>121</b>  |              | <b>0.991</b> | <b>0.991</b> |

| CUSIP                                 | Security Type | Security Description      | 09/30/16<br>Book Value | Cost of<br>Purchases | Maturities /<br>Calls / Sales | Amortization /<br>Accretion | Realized<br>Gain/(Loss) | 09/30/17<br>Book Value | 09/30/16<br>Market Value | 09/30/17<br>Market Value | Change in<br>Mkt Value |
|---------------------------------------|---------------|---------------------------|------------------------|----------------------|-------------------------------|-----------------------------|-------------------------|------------------------|--------------------------|--------------------------|------------------------|
| <b>Capital Proj / Esc</b>             |               |                           |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                               | LGIP          | TexPool                   | 4,856,701.96           | 6,914,440.64         | (1,100,304.74)                | 0.00                        | 0.00                    | 10,670,837.86          | 4,856,701.96             | 10,670,837.86            | 5,814,135.90           |
| WF-FRIS2                              | BANK DEP      | Wells Fargo Ana Bus Cking | 3,014,988.35           | 561.34               | (3,015,549.69)                | 0.00                        | 0.00                    | 0.00                   | 3,014,988.35             | 0.00                     | (3,014,988.35)         |
| WF-FRISCO                             | BANK DEP      | Wells Fargo Choice IV     | 0.00                   | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 0.00                   | 0.00                     | 0.00                     | 0.00                   |
| 3133EFDN4                             | AGCY CALL     | FFCB 0.850 09/18/17       | 0.00                   | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 0.00                   | 0.00                     | 0.00                     | 0.00                   |
| 3133EFFH5                             | AGCY CALL     | FFCB 0.810 09/28/17       | 3,149,921.57           | 0.00                 | (3,150,000.00)                | 78.43                       | 0.00                    | 0.00                   | 3,150,119.70             | 0.00                     | (3,150,119.70)         |
| 3134G7V24                             | AGCY CALL     | FHLMC 0.750 10/27/17      | 3,000,000.00           | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 3,000,000.00           | 3,000,204.00             | 2,999,565.00             | (639.00)               |
| 3134GAMD3                             | AGCY CALL     | FHLMC 1.050 09/28/18      | 1,500,000.00           | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 1,500,000.00           | 1,498,747.50             | 1,495,435.50             | (3,312.00)             |
| 3134GAVW1                             | AGCY CALL     | FHLMC 1.050 11/07/18      | 0.00                   | 3,150,000.00         | 0.00                          | 0.00                        | 0.00                    | 3,150,000.00           | 0.00                     | 3,133,541.25             | 3,133,541.25           |
| <b>Total for Capital Proj / Esc</b>   |               |                           | <b>15,521,611.88</b>   | <b>10,065,001.98</b> | <b>(7,265,854.43)</b>         | <b>78.43</b>                | <b>0.00</b>             | <b>18,320,837.86</b>   | <b>15,520,761.51</b>     | <b>18,299,379.61</b>     | <b>2,778,618.10</b>    |
| <b>Capital Reserve Fund</b>           |               |                           |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                               | LGIP          | TexPool                   | 787,677.13             | 1,845,511.37         | (2,626,689.94)                | 0.00                        | 0.00                    | 6,498.56               | 787,677.13               | 6,498.56                 | (781,178.57)           |
| 3133EFFH5                             | AGCY CALL     | FFCB 0.810 09/28/17       | 1,499,962.65           | 0.00                 | (1,500,000.00)                | 37.35                       | 0.00                    | 0.00                   | 1,500,057.00             | 0.00                     | (1,500,057.00)         |
| 3133EFKM8                             | AGCY CALL     | FFCB 0.710 10/20/17       | 5,996,796.18           | 0.00                 | 0.00                          | 3,042.84                    | 0.00                    | 5,999,839.02           | 5,977,050.00             | 5,998,530.00             | 21,480.00              |
| 3134G7V24                             | AGCY CALL     | FHLMC 0.750 10/27/17      | 1,000,000.00           | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 1,000,000.00           | 1,000,068.00             | 999,855.00               | (213.00)               |
| 3134G9KU0                             | AGCY CALL     | FHLMC 1.000 05/25/18      | 998,760.39             | 0.00                 | 0.00                          | 748.79                      | 0.00                    | 999,509.18             | 1,000,032.00             | 998,128.00               | (1,904.00)             |
| 3134G9UY1                             | AGCY CALL     | FHLMC 1.000 06/29/18      | 500,000.00             | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 500,000.00             | 499,504.00               | 498,906.00               | (598.00)               |
| 3134GAVW1                             | AGCY CALL     | FHLMC 1.050 11/07/18      | 0.00                   | 1,500,000.00         | 0.00                          | 0.00                        | 0.00                    | 1,500,000.00           | 0.00                     | 1,492,162.50             | 1,492,162.50           |
| <b>Total for Capital Reserve Fund</b> |               |                           | <b>10,783,196.35</b>   | <b>3,345,511.37</b>  | <b>(4,126,689.94)</b>         | <b>3,828.98</b>             | <b>0.00</b>             | <b>10,005,846.76</b>   | <b>10,764,388.13</b>     | <b>9,994,080.06</b>      | <b>(770,308.07)</b>    |



| CUSIP                                 | Security Type | Security Description         | 09/30/16<br>Book Value | Cost of<br>Purchases | Maturities /<br>Calls / Sales | Amortization /<br>Accretion | Realized<br>Gain/(Loss) | 09/30/17<br>Book Value | 09/30/16<br>Market Value | 09/30/17<br>Market Value | Change in<br>Mkt Value |
|---------------------------------------|---------------|------------------------------|------------------------|----------------------|-------------------------------|-----------------------------|-------------------------|------------------------|--------------------------|--------------------------|------------------------|
| <b>CDC Fund</b>                       |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                               | LGIP          | TexPool                      | 9,791,336.78           | 11,828,232.14        | (12,477,826.65)               | 0.00                        | 0.00                    | 9,141,742.27           | 9,791,336.78             | 9,141,742.27             | (649,594.51)           |
| TEXSTAR                               | LGIP          | TexSTAR                      | 26,981,686.15          | 26,079.55            | (12,088,801.14)               | 0.00                        | 0.00                    | 14,918,964.56          | 26,981,686.15            | 14,918,964.56            | (12,062,721.59)        |
| 3130A6VS3                             | AGCY BULET    | FHLB 0.750 12/14/16          | 4,999,238.00           | 0.00                 | (5,000,000.00)                | 762.00                      | 0.00                    | 0.00                   | 5,005,145.00             | 0.00                     | (5,005,145.00)         |
| 912828J92                             | TREAS NOTE    | U.S. Treasury 0.500 03/31/17 | 9,999,309.40           | 0.00                 | (10,000,000.00)               | 690.60                      | 0.00                    | 0.00                   | 10,002,450.00            | 0.00                     | (10,002,450.00)        |
| 3133EFDN4                             | AGCY CALL     | FFCB 0.850 09/18/17          | 0.00                   | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 0.00                   | 0.00                     | 0.00                     | 0.00                   |
| 313385MH6                             | AGCY DISCO    | FHLB 0.000 09/29/17          | 0.00                   | 9,953,842.78         | (10,000,000.00)               | 46,157.22                   | 0.00                    | 0.00                   | 0.00                     | 0.00                     | 0.00                   |
| 3134G7T35                             | AGCY CALL     | FHLMC 0.750 10/27/17         | 1,900,000.00           | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 1,900,000.00           | 1,898,322.30             | 1,899,473.70             | 1,151.40               |
| 912828P20                             | TREAS NOTE    | U.S. Treasury 0.750 01/31/18 | 0.00                   | 4,987,109.38         | 0.00                          | 9,101.17                    | 0.00                    | 4,996,210.55           | 0.00                     | 4,993,095.00             | 4,993,095.00           |
| 3130A7CX1                             | AGCY BULET    | FHLB 0.875 03/19/18          | 0.00                   | 4,995,637.50         | 0.00                          | 2,620.75                    | 0.00                    | 4,998,258.25           | 0.00                     | 4,993,200.00             | 4,993,200.00           |
| 3134G8VE6                             | AGCY CALL     | FHLMC 1.020 03/29/18         | 5,000,000.00           | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 5,000,000.00           | 5,001,585.00             | 4,993,705.00             | (7,880.00)             |
| 3134G9KU0                             | AGCY CALL     | FHLMC 1.000 05/25/18         | 1,997,520.78           | 0.00                 | 0.00                          | 1,497.58                    | 0.00                    | 1,999,018.36           | 2,000,064.00             | 1,996,256.00             | (3,808.00)             |
| 912828R93                             | TREAS NOTE    | U.S. Treasury 0.625 06/30/18 | 0.00                   | 3,973,906.25         | 0.00                          | 7,446.23                    | 0.00                    | 3,981,352.48           | 0.00                     | 3,980,468.00             | 3,980,468.00           |
| 3134G9Q67                             | AGCY CALL     | FHLMC 1.050 07/27/18         | 1,999,635.28           | 0.00                 | 0.00                          | 199.32                      | 0.00                    | 1,999,834.60           | 1,999,460.00             | 1,994,786.00             | (4,674.00)             |
| 3134GAMD3                             | AGCY CALL     | FHLMC 1.050 09/28/18         | 5,000,000.00           | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 5,000,000.00           | 4,995,825.00             | 4,984,785.00             | (11,040.00)            |
| <b>Total for CDC Fund</b>             |               |                              | <b>67,668,726.39</b>   | <b>35,764,807.60</b> | <b>(49,566,627.79)</b>        | <b>68,474.87</b>            | <b>0.00</b>             | <b>53,935,381.07</b>   | <b>67,675,874.23</b>     | <b>53,896,475.53</b>     | <b>(13,779,398.70)</b> |
| <b>CIP Contributions</b>              |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                               | LGIP          | TexSTAR                      | 27,358,164.88          | 97,293.90            | (19,995,597.67)               | 0.00                        | 0.00                    | 7,459,861.11           | 27,358,164.88            | 7,459,861.11             | (19,898,303.77)        |
| <b>Total for CIP Contributions</b>    |               |                              | <b>27,358,164.88</b>   | <b>97,293.90</b>     | <b>(19,995,597.67)</b>        | <b>0.00</b>                 | <b>0.00</b>             | <b>7,459,861.11</b>    | <b>27,358,164.88</b>     | <b>7,459,861.11</b>      | <b>(19,898,303.77)</b> |
| <b>Court Fees</b>                     |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                               | LGIP          | TexPool                      | 361,966.89             | 127,354.86           | (118,120.10)                  | 0.00                        | 0.00                    | 371,201.65             | 361,966.89               | 371,201.65               | 9,234.76               |
| <b>Total for Court Fees</b>           |               |                              | <b>361,966.89</b>      | <b>127,354.86</b>    | <b>(118,120.10)</b>           | <b>0.00</b>                 | <b>0.00</b>             | <b>371,201.65</b>      | <b>361,966.89</b>        | <b>371,201.65</b>        | <b>9,234.76</b>        |
| <b>Downtown Improvement</b>           |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                               | LGIP          | TexPool                      | 163,841.26             | 319,080.95           | (358,591.50)                  | 0.00                        | 0.00                    | 124,330.71             | 163,841.26               | 124,330.71               | (39,510.55)            |
| <b>Total for Downtown Improvement</b> |               |                              | <b>163,841.26</b>      | <b>319,080.95</b>    | <b>(358,591.50)</b>           | <b>0.00</b>                 | <b>0.00</b>             | <b>124,330.71</b>      | <b>163,841.26</b>        | <b>124,330.71</b>        | <b>(39,510.55)</b>     |

| CUSIP                                   | Security Type | Security Description                | 09/30/16<br>Book Value | Cost of<br>Purchases  | Maturities /<br>Calls / Sales | Amortization /<br>Accretion | Realized<br>Gain/(Loss) | 09/30/17<br>Book Value | 09/30/16<br>Market Value | 09/30/17<br>Market Value | Change in<br>Mkt Value |
|-----------------------------------------|---------------|-------------------------------------|------------------------|-----------------------|-------------------------------|-----------------------------|-------------------------|------------------------|--------------------------|--------------------------|------------------------|
| <b>EDC Fund</b>                         |               |                                     |                        |                       |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                 | LGIP          | TexPool                             | 6,221,689.46           | 5,634,317.25          | (9,328,808.25)                | 0.00                        | 0.00                    | 2,527,198.46           | 6,221,689.46             | 2,527,198.46             | (3,694,491.00)         |
| TEXSTAR                                 | LGIP          | TexSTAR                             | 2,169,146.31           | 86,672.20             | 0.00                          | 0.00                        | 0.00                    | 2,255,818.51           | 2,169,146.31             | 2,255,818.51             | 86,672.20              |
| 3130A6VS3                               | AGCY BULET    | FHLB 0.750 12/14/16                 | 3,999,390.40           | 0.00                  | (4,000,000.00)                | 609.60                      | 0.00                    | 0.00                   | 4,004,116.00             | 0.00                     | (4,004,116.00)         |
| CD-3143                                 | CD            | American Bk of TX CD 0.300 05/17/17 | 5,031,393.69           | 7,611.99              | (5,039,005.68)                | 0.00                        | 0.00                    | 0.00                   | 5,031,393.69             | 0.00                     | (5,031,393.69)         |
| 3134G7T35                               | AGCY CALL     | FHLMC 0.750 10/27/17                | 1,900,000.00           | 0.00                  | 0.00                          | 0.00                        | 0.00                    | 1,900,000.00           | 1,898,322.30             | 1,899,473.70             | 1,151.40               |
| 912828P20                               | TREAS NOTE    | U.S. Treasury 0.750 01/31/18        | 0.00                   | 3,989,687.50          | 0.00                          | 7,280.94                    | 0.00                    | 3,996,968.44           | 0.00                     | 3,994,476.00             | 3,994,476.00           |
| CD-7868                                 | CD            | North Dallas Bk CD 0.250 03/08/18   | 0.00                   | 3,504,412.35          | 0.00                          | 0.00                        | 0.00                    | 3,504,412.35           | 0.00                     | 3,504,412.35             | 3,504,412.35           |
| 3130A7CX1                               | AGCY BULET    | FHLB 0.875 03/19/18                 | 0.00                   | 1,998,255.00          | 0.00                          | 1,048.30                    | 0.00                    | 1,999,303.30           | 0.00                     | 1,997,280.00             | 1,997,280.00           |
| CD-3143-1                               | CD            | First United Bk CD 1.290 04/17/18   | 0.00                   | 5,021,730.31          | 0.00                          | 0.00                        | 0.00                    | 5,021,730.31           | 0.00                     | 5,021,730.31             | 5,021,730.31           |
| 3134G9KU0                               | AGCY CALL     | FHLMC 1.000 05/25/18                | 3,247,107.62           | 0.00                  | 0.00                          | 1,747.19                    | 0.00                    | 3,248,854.81           | 3,250,104.00             | 3,243,916.00             | (6,188.00)             |
| 3134G9Q67                               | AGCY CALL     | FHLMC 1.050 07/27/18                | 4,749,133.79           | 0.00                  | 0.00                          | 473.39                      | 0.00                    | 4,749,607.18           | 4,748,717.50             | 4,737,616.75             | (11,100.75)            |
| <b>Total for EDC Fund</b>               |               |                                     | <b>27,317,861.27</b>   | <b>20,242,686.60</b>  | <b>(18,367,813.93)</b>        | <b>11,159.42</b>            | <b>0.00</b>             | <b>29,203,893.36</b>   | <b>27,323,489.26</b>     | <b>29,181,922.08</b>     | <b>1,858,432.82</b>    |
| <b>General Operating Fund</b>           |               |                                     |                        |                       |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                 | LGIP          | TexPool                             | 8,814,970.71           | 53,963,537.96         | (40,616,410.36)               | 0.00                        | 0.00                    | 22,162,098.31          | 8,814,970.71             | 22,162,098.31            | 13,347,127.60          |
| TEXSTAR                                 | LGIP          | TexSTAR                             | 48,960,909.40          | 46,799,473.78         | (74,213,700.97)               | 0.00                        | 0.00                    | 21,546,682.21          | 48,960,909.40            | 21,546,682.21            | (27,414,227.19)        |
| WF-FRIS2                                | BANK DEP      | Wells Fargo Ana Bus Cking           | 0.00                   | 0.00                  | 0.00                          | 0.00                        | 0.00                    | 0.00                   | 0.00                     | 0.00                     | 0.00                   |
| WF-FRISCO                               | BANK DEP      | Wells Fargo Choice IV               | 8,304.38               | 1.55                  | (8,305.93)                    | 0.00                        | 0.00                    | 0.00                   | 8,304.38                 | 0.00                     | (8,304.38)             |
| 313379DD8                               | AGCY BULET    | FHLB 1.000 06/21/17                 | 0.00                   | 9,003,690.00          | (9,000,000.00)                | (3,690.00)                  | 0.00                    | 0.00                   | 0.00                     | 0.00                     | 0.00                   |
| 313385HD1                               | AGCY DISCO    | FHLB 0.000 06/21/17                 | 0.00                   | 998,158.33            | (1,000,000.00)                | 1,841.67                    | 0.00                    | 0.00                   | 0.00                     | 0.00                     | 0.00                   |
| 912828D49                               | TREAS NOTE    | U.S. Treasury 0.875 08/15/17        | 0.00                   | 10,002,734.38         | (10,000,000.00)               | (2,734.38)                  | 0.00                    | 0.00                   | 0.00                     | 0.00                     | 0.00                   |
| 912828D98                               | TREAS NOTE    | U.S. Treasury 1.000 09/15/17        | 0.00                   | 5,001,953.13          | (5,000,000.00)                | (1,953.13)                  | 0.00                    | 0.00                   | 0.00                     | 0.00                     | 0.00                   |
| 3134G7V24                               | AGCY CALL     | FHLMC 0.750 10/27/17                | 5,500,000.00           | 0.00                  | 0.00                          | 0.00                        | 0.00                    | 5,500,000.00           | 5,500,374.00             | 5,499,202.50             | (1,171.50)             |
| 3134G9Q67                               | AGCY CALL     | FHLMC 1.050 07/27/18                | 3,999,270.56           | 0.00                  | 0.00                          | 398.64                      | 0.00                    | 3,999,669.20           | 3,998,920.00             | 3,989,572.00             | (9,348.00)             |
| <b>Total for General Operating Fund</b> |               |                                     | <b>67,283,455.05</b>   | <b>125,769,549.13</b> | <b>(139,838,417.26)</b>       | <b>(6,137.20)</b>           | <b>0.00</b>             | <b>53,208,449.72</b>   | <b>67,283,478.49</b>     | <b>53,197,555.02</b>     | <b>(14,085,923.47)</b> |
| <b>Hotel Motel Tourism</b>              |               |                                     |                        |                       |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                 | LGIP          | TexPool                             | 1,022,250.09           | 1,443,362.45          | (1,852,509.59)                | 0.00                        | 0.00                    | 613,102.95             | 1,022,250.09             | 613,102.95               | (409,147.14)           |
| <b>Total for Hotel Motel Tourism</b>    |               |                                     | <b>1,022,250.09</b>    | <b>1,443,362.45</b>   | <b>(1,852,509.59)</b>         | <b>0.00</b>                 | <b>0.00</b>             | <b>613,102.95</b>      | <b>1,022,250.09</b>      | <b>613,102.95</b>        | <b>(409,147.14)</b>    |

| CUSIP                                        | Security Type | Security Description | 09/30/16<br>Book Value | Cost of<br>Purchases | Maturities /<br>Calls / Sales | Amortization /<br>Accretion | Realized<br>Gain/(Loss) | 09/30/17<br>Book Value | 09/30/16<br>Market Value | 09/30/17<br>Market Value | Change in<br>Mkt Value |
|----------------------------------------------|---------------|----------------------|------------------------|----------------------|-------------------------------|-----------------------------|-------------------------|------------------------|--------------------------|--------------------------|------------------------|
| <b>Impact Fees</b>                           |               |                      |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                      | LGIP          | TexPool              | 9,249,365.58           | 8,813,251.59         | (6,604,461.74)                | 0.00                        | 0.00                    | 11,458,155.43          | 9,249,365.58             | 11,458,155.43            | 2,208,789.85           |
| TEXSTAR                                      | LGIP          | TexSTAR              | 2,895,533.98           | 85,860.87            | 0.00                          | 0.00                        | 0.00                    | 2,981,394.85           | 2,895,533.98             | 2,981,394.85             | 85,860.87              |
| 3130A7UG8                                    | AGCY BULET    | FHLB 0.625 04/26/17  | 3,999,366.96           | 0.00                 | (4,000,000.00)                | 633.04                      | 0.00                    | 0.00                   | 4,001,868.00             | 0.00                     | (4,001,868.00)         |
| 3130A5EP0                                    | AGCY BULET    | FHLB 0.625 05/30/17  | 7,992,902.40           | 0.00                 | (8,000,000.00)                | 7,097.60                    | 0.00                    | 0.00                   | 8,001,184.00             | 0.00                     | (8,001,184.00)         |
| 3133EFFH5                                    | AGCY CALL     | FFCB 0.810 09/28/17  | 3,999,900.40           | 0.00                 | (4,000,000.00)                | 99.60                       | 0.00                    | 0.00                   | 4,000,152.00             | 0.00                     | (4,000,152.00)         |
| 3134G7V24                                    | AGCY CALL     | FHLMC 0.750 10/27/17 | 3,000,000.00           | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 3,000,000.00           | 3,000,204.00             | 2,999,565.00             | (639.00)               |
| 3133EF3B1                                    | AGCY BULET    | FFCB 0.750 04/18/18  | 0.00                   | 3,985,360.00         | 0.00                          | 6,429.32                    | 0.00                    | 3,991,789.32           | 0.00                     | 3,989,908.00             | 3,989,908.00           |
| 3134G9KU0                                    | AGCY CALL     | FHLMC 1.000 05/25/18 | 1,999,338.94           | 0.00                 | 0.00                          | 399.38                      | 0.00                    | 1,999,738.32           | 2,000,064.00             | 1,996,256.00             | (3,808.00)             |
| 3133EHL6                                     | AGCY BULET    | FFCB 1.150 05/30/18  | 0.00                   | 7,994,880.00         | 0.00                          | 1,715.68                    | 0.00                    | 7,996,595.68           | 0.00                     | 7,994,200.00             | 7,994,200.00           |
| 3130A8PK3                                    | AGCY BULET    | FHLB 0.625 08/07/18  | 0.00                   | 4,961,850.00         | 0.00                          | 17,488.20                   | 0.00                    | 4,979,338.20           | 0.00                     | 4,970,945.00             | 4,970,945.00           |
| 3134GAVW1                                    | AGCY CALL     | FHLMC 1.050 11/07/18 | 0.00                   | 4,000,000.00         | 0.00                          | 0.00                        | 0.00                    | 4,000,000.00           | 0.00                     | 3,979,100.00             | 3,979,100.00           |
| <b>Total for Impact Fees</b>                 |               |                      | <b>33,136,408.26</b>   | <b>29,841,202.46</b> | <b>(22,604,461.74)</b>        | <b>33,862.82</b>            | <b>0.00</b>             | <b>40,407,011.80</b>   | <b>33,148,371.56</b>     | <b>40,369,524.28</b>     | <b>7,221,152.72</b>    |
| <b>Insurance Reserve Fund</b>                |               |                      |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                      | LGIP          | TexPool              | 755,737.69             | 32,130.84            | (688,725.06)                  | 0.00                        | 0.00                    | 99,143.47              | 755,737.69               | 99,143.47                | (656,594.22)           |
| 3133EFFH5                                    | AGCY CALL     | FFCB 0.810 09/28/17  | 499,987.55             | 0.00                 | (500,000.00)                  | 12.45                       | 0.00                    | 0.00                   | 500,019.00               | 0.00                     | (500,019.00)           |
| 3133EFKM8                                    | AGCY CALL     | FFCB 0.710 10/20/17  | 999,466.03             | 0.00                 | 0.00                          | 507.14                      | 0.00                    | 999,973.17             | 996,175.00               | 999,755.00               | 3,580.00               |
| 3134G7V24                                    | AGCY CALL     | FHLMC 0.750 10/27/17 | 400,000.00             | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 400,000.00             | 400,027.20               | 399,942.00               | (85.20)                |
| 3134G8ML0                                    | AGCY CALL     | FHLMC 0.950 11/24/17 | 150,000.00             | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 150,000.00             | 149,964.75               | 149,973.90               | 9.15                   |
| 3134G9UY1                                    | AGCY CALL     | FHLMC 1.000 06/29/18 | 1,000,000.00           | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 1,000,000.00           | 999,008.00               | 997,812.00               | (1,196.00)             |
| 3134GAVW1                                    | AGCY CALL     | FHLMC 1.050 11/07/18 | 0.00                   | 500,000.00           | 0.00                          | 0.00                        | 0.00                    | 500,000.00             | 0.00                     | 497,387.50               | 497,387.50             |
| 3133EGM69                                    | AGCY BULET    | FFCB 1.100 12/05/18  | 0.00                   | 2,093,364.00         | 0.00                          | 2,655.64                    | 0.00                    | 2,096,019.64           | 0.00                     | 2,091,152.70             | 2,091,152.70           |
| <b>Total for Insurance Reserve Fund</b>      |               |                      | <b>3,805,191.27</b>    | <b>2,625,494.84</b>  | <b>(1,188,725.06)</b>         | <b>3,175.23</b>             | <b>0.00</b>             | <b>5,245,136.28</b>    | <b>3,800,931.64</b>      | <b>5,235,166.57</b>      | <b>1,434,234.93</b>    |
| <b>Interest &amp; Sinking Fund</b>           |               |                      |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                      | LGIP          | TexPool              | 4,793,118.01           | 11,407,382.33        | (11,209,443.08)               | 0.00                        | 0.00                    | 4,991,057.26           | 4,793,118.01             | 4,991,057.26             | 197,939.25             |
| TEXSTAR                                      | LGIP          | TexSTAR              | 281,466.44             | 37,804,596.63        | (37,797,974.62)               | 0.00                        | 0.00                    | 288,088.45             | 281,466.44               | 288,088.45               | 6,622.01               |
| 3133EEDF4                                    | AGCY BULET    | FFCB 0.850 07/28/17  | 0.00                   | 4,700,094.00         | (4,700,000.00)                | (94.00)                     | 0.00                    | 0.00                   | 0.00                     | 0.00                     | 0.00                   |
| <b>Total for Interest &amp; Sinking Fund</b> |               |                      | <b>5,074,584.45</b>    | <b>53,912,072.96</b> | <b>(53,707,417.70)</b>        | <b>(94.00)</b>              | <b>0.00</b>             | <b>5,279,145.71</b>    | <b>5,074,584.45</b>      | <b>5,279,145.71</b>      | <b>204,561.26</b>      |

| CUSIP                                 | Security Type | Security Description         | 09/30/16<br>Book Value | Cost of<br>Purchases | Maturities /<br>Calls / Sales | Amortization /<br>Accretion | Realized<br>Gain/(Loss) | 09/30/17<br>Book Value | 09/30/16<br>Market Value | 09/30/17<br>Market Value | Change in<br>Mkt Value |
|---------------------------------------|---------------|------------------------------|------------------------|----------------------|-------------------------------|-----------------------------|-------------------------|------------------------|--------------------------|--------------------------|------------------------|
| <b>Panther Creek-PID</b>              |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                               | LGIP          | TexPool                      | 15,326.23              | 314,270.68           | (292,436.03)                  | 0.00                        | 0.00                    | 37,160.88              | 15,326.23                | 37,160.88                | 21,834.65              |
| <b>Total for Panther Creek-PID</b>    |               |                              | <b>15,326.23</b>       | <b>314,270.68</b>    | <b>(292,436.03)</b>           | <b>0.00</b>                 | <b>0.00</b>             | <b>37,160.88</b>       | <b>15,326.23</b>         | <b>37,160.88</b>         | <b>21,834.65</b>       |
| <b>Park Dedication Fees</b>           |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                               | LGIP          | TexPool                      | 8,611,440.53           | 1,689,910.83         | (8,378,095.51)                | 0.00                        | 0.00                    | 1,923,255.85           | 8,611,440.53             | 1,923,255.85             | (6,688,184.68)         |
| TEXSTAR                               | LGIP          | TexSTAR                      | 2,160,452.68           | 3,053,897.20         | (3,006,521.73)                | 0.00                        | 0.00                    | 2,207,828.15           | 2,160,452.68             | 2,207,828.15             | 47,375.47              |
| 912828RU6                             | TREAS NOTE    | U.S. Treasury 0.875 11/30/16 | 3,001,126.14           | 0.00                 | (3,000,000.00)                | (1,126.14)                  | 0.00                    | 0.00                   | 3,003,252.00             | 0.00                     | (3,003,252.00)         |
| 3133EFDN4                             | AGCY CALL     | FFCB 0.850 09/18/17          | 0.00                   | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 0.00                   | 0.00                     | 0.00                     | 0.00                   |
| 3133EFFH5                             | AGCY CALL     | FFCB 0.810 09/28/17          | 499,987.55             | 0.00                 | (500,000.00)                  | 12.45                       | 0.00                    | 0.00                   | 500,019.00               | 0.00                     | (500,019.00)           |
| 912828H37                             | TREAS NOTE    | U.S. Treasury 0.875 01/15/18 | 0.00                   | 2,997,421.88         | 0.00                          | 1,914.34                    | 0.00                    | 2,999,336.22           | 0.00                     | 2,997,549.00             | 2,997,549.00           |
| 3134G9UY1                             | AGCY CALL     | FHLMC 1.000 06/29/18         | 3,000,000.00           | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 3,000,000.00           | 2,997,024.00             | 2,993,436.00             | (3,588.00)             |
| 3130A8PK3                             | AGCY BULET    | FHLB 0.625 08/07/18          | 0.00                   | 4,961,850.00         | 0.00                          | 17,488.20                   | 0.00                    | 4,979,338.20           | 0.00                     | 4,970,945.00             | 4,970,945.00           |
| 3134GAMD3                             | AGCY CALL     | FHLMC 1.050 09/28/18         | 3,500,000.00           | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 3,500,000.00           | 3,497,077.50             | 3,489,349.50             | (7,728.00)             |
| 3134GAVW1                             | AGCY CALL     | FHLMC 1.050 11/07/18         | 0.00                   | 500,000.00           | 0.00                          | 0.00                        | 0.00                    | 500,000.00             | 0.00                     | 497,387.50               | 497,387.50             |
| <b>Total for Park Dedication Fees</b> |               |                              | <b>20,773,006.90</b>   | <b>13,203,079.91</b> | <b>(14,884,617.24)</b>        | <b>18,288.85</b>            | <b>0.00</b>             | <b>19,109,758.42</b>   | <b>20,769,265.71</b>     | <b>19,079,751.00</b>     | <b>(1,689,514.71)</b>  |
| <b>PEG Fund</b>                       |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                               | LGIP          | TexPool                      | 421,401.85             | 199,120.00           | (196,456.01)                  | 0.00                        | 0.00                    | 424,065.84             | 421,401.85               | 424,065.84               | 2,663.99               |
| 3134G8ML0                             | AGCY CALL     | FHLMC 0.950 11/24/17         | 200,000.00             | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 200,000.00             | 199,953.00               | 199,965.20               | 12.20                  |
| 3134G9UY1                             | AGCY CALL     | FHLMC 1.000 06/29/18         | 300,000.00             | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 300,000.00             | 299,702.40               | 299,343.60               | (358.80)               |
| 3134GAVW1                             | AGCY CALL     | FHLMC 1.050 11/07/18         | 0.00                   | 100,000.00           | 0.00                          | 0.00                        | 0.00                    | 100,000.00             | 0.00                     | 99,477.50                | 99,477.50              |
| <b>Total for PEG Fund</b>             |               |                              | <b>921,401.85</b>      | <b>299,120.00</b>    | <b>(196,456.01)</b>           | <b>0.00</b>                 | <b>0.00</b>             | <b>1,024,065.84</b>    | <b>921,057.25</b>        | <b>1,022,852.14</b>      | <b>101,794.89</b>      |
| <b>Public Art Fund</b>                |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                               | LGIP          | TexPool                      | 286,717.60             | 182,980.94           | (71,794.30)                   | 0.00                        | 0.00                    | 397,904.24             | 286,717.60               | 397,904.24               | 111,186.64             |
| 3134G7V24                             | AGCY CALL     | FHLMC 0.750 10/27/17         | 100,000.00             | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 100,000.00             | 100,006.80               | 99,985.50                | (21.30)                |
| <b>Total for Public Art Fund</b>      |               |                              | <b>386,717.60</b>      | <b>182,980.94</b>    | <b>(71,794.30)</b>            | <b>0.00</b>                 | <b>0.00</b>             | <b>497,904.24</b>      | <b>386,724.40</b>        | <b>497,889.74</b>        | <b>111,165.34</b>      |

| CUSIP                                             | Security Type | Security Description | 09/30/16<br>Book Value | Cost of<br>Purchases | Maturities /<br>Calls / Sales | Amortization /<br>Accretion | Realized<br>Gain/(Loss) | 09/30/17<br>Book Value | 09/30/16<br>Market Value | 09/30/17<br>Market Value | Change in<br>Mkt Value |
|---------------------------------------------------|---------------|----------------------|------------------------|----------------------|-------------------------------|-----------------------------|-------------------------|------------------------|--------------------------|--------------------------|------------------------|
| <b>Series 2006 GO Bonds</b>                       |               |                      |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                           | LGIP          | TexSTAR              | 2,969,193.99           | 12,353.04            | (1,239,777.18)                | 0.00                        | 0.00                    | 1,741,769.85           | 2,969,193.99             | 1,741,769.85             | (1,227,424.14)         |
| <b>Total for Series 2006 GO Bonds</b>             |               |                      | <b>2,969,193.99</b>    | <b>12,353.04</b>     | <b>(1,239,777.18)</b>         | <b>0.00</b>                 | <b>0.00</b>             | <b>1,741,769.85</b>    | <b>2,969,193.99</b>      | <b>1,741,769.85</b>      | <b>(1,227,424.14)</b>  |
| <b>Series 2007 GO Bonds</b>                       |               |                      |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                           | LGIP          | TexSTAR              | 1,299,723.83           | 906.74               | (1,300,630.57)                | 0.00                        | 0.00                    | 0.00                   | 1,299,723.83             | 0.00                     | (1,299,723.83)         |
| <b>Total for Series 2007 GO Bonds</b>             |               |                      | <b>1,299,723.83</b>    | <b>906.74</b>        | <b>(1,300,630.57)</b>         | <b>0.00</b>                 | <b>0.00</b>             | <b>0.00</b>            | <b>1,299,723.83</b>      | <b>0.00</b>              | <b>(1,299,723.83)</b>  |
| <b>Series 2009 CO Bonds</b>                       |               |                      |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                           | LGIP          | TexSTAR              | 0.00                   | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 0.00                   | 0.00                     | 0.00                     | 0.00                   |
| <b>Total for Series 2009 CO Bonds</b>             |               |                      | <b>0.00</b>            | <b>0.00</b>          | <b>0.00</b>                   | <b>0.00</b>                 | <b>0.00</b>             | <b>0.00</b>            | <b>0.00</b>              | <b>0.00</b>              | <b>0.00</b>            |
| <b>Series 2013 CO-W&amp;S</b>                     |               |                      |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                           | LGIP          | TexSTAR              | 450,896.21             | 314.52               | (451,210.73)                  | 0.00                        | 0.00                    | 0.00                   | 450,896.21               | 0.00                     | (450,896.21)           |
| <b>Total for Series 2013 CO-W&amp;S</b>           |               |                      | <b>450,896.21</b>      | <b>314.52</b>        | <b>(451,210.73)</b>           | <b>0.00</b>                 | <b>0.00</b>             | <b>0.00</b>            | <b>450,896.21</b>        | <b>0.00</b>              | <b>(450,896.21)</b>    |
| <b>Series 2013 GO Bonds</b>                       |               |                      |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                           | LGIP          | TexSTAR              | 1,999,468.30           | 6,371.55             | (1,162,752.91)                | 0.00                        | 0.00                    | 843,086.94             | 1,999,468.30             | 843,086.94               | (1,156,381.36)         |
| <b>Total for Series 2013 GO Bonds</b>             |               |                      | <b>1,999,468.30</b>    | <b>6,371.55</b>      | <b>(1,162,752.91)</b>         | <b>0.00</b>                 | <b>0.00</b>             | <b>843,086.94</b>      | <b>1,999,468.30</b>      | <b>843,086.94</b>        | <b>(1,156,381.36)</b>  |
| <b>Series 2013 GO Bonds - Refunding</b>           |               |                      |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                           | LGIP          | TexSTAR              | 181,832.84             | 126.86               | (181,959.70)                  | 0.00                        | 0.00                    | 0.00                   | 181,832.84               | 0.00                     | (181,832.84)           |
| <b>Total for Series 2013 GO Bonds - Refunding</b> |               |                      | <b>181,832.84</b>      | <b>126.86</b>        | <b>(181,959.70)</b>           | <b>0.00</b>                 | <b>0.00</b>             | <b>0.00</b>            | <b>181,832.84</b>        | <b>0.00</b>              | <b>(181,832.84)</b>    |

| CUSIP                                   | Security Type | Security Description         | 09/30/16<br>Book Value | Cost of<br>Purchases | Maturities /<br>Calls / Sales | Amortization /<br>Accretion | Realized<br>Gain/(Loss) | 09/30/17<br>Book Value | 09/30/16<br>Market Value | 09/30/17<br>Market Value | Change in<br>Mkt Value |
|-----------------------------------------|---------------|------------------------------|------------------------|----------------------|-------------------------------|-----------------------------|-------------------------|------------------------|--------------------------|--------------------------|------------------------|
| <b>Series 2014 CO Bonds</b>             |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                 | LGIP          | TexSTAR                      | -0.01                  | 0.00                 | 0.00                          | 0.00                        | 0.00                    | (0.01)                 | -0.01                    | -0.01                    | 0.00                   |
| WF-FRISCO                               | BANK DEP      | Wells Fargo Choice IV        | -0.01                  | 0.00                 | 0.00                          | 0.00                        | 0.00                    | (0.01)                 | -0.01                    | -0.01                    | 0.00                   |
| <b>Total for Series 2014 CO Bonds</b>   |               |                              | <b>-0.02</b>           | <b>0.00</b>          | <b>0.00</b>                   | <b>0.00</b>                 | <b>0.00</b>             | <b>(0.02)</b>          | <b>-0.02</b>             | <b>-0.02</b>             | <b>0.00</b>            |
| <b>Series 2014 CO-W&amp;S</b>           |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                 | LGIP          | TexSTAR                      | 801,180.79             | 10,294,487.23        | (11,085,018.02)               | 0.00                        | 0.00                    | 10,650.00              | 801,180.79               | 10,650.00                | (790,530.79)           |
| 912828RU6                               | TREAS NOTE    | U.S. Treasury 0.875 11/30/16 | 5,001,876.90           | 0.00                 | (5,000,000.00)                | (1,876.90)                  | 0.00                    | 0.00                   | 5,005,420.00             | 0.00                     | (5,005,420.00)         |
| 3137EADU0                               | AGCY BULET    | FHLMC 0.500 01/27/17         | 7,995,547.12           | 0.00                 | (8,000,000.00)                | 4,452.88                    | 0.00                    | 0.00                   | 8,002,472.00             | 0.00                     | (8,002,472.00)         |
| 912828H37                               | TREAS NOTE    | U.S. Treasury 0.875 01/15/18 | 0.00                   | 4,995,703.13         | 0.00                          | 3,190.57                    | 0.00                    | 4,998,893.70           | 0.00                     | 4,995,915.00             | 4,995,915.00           |
| <b>Total for Series 2014 CO-W&amp;S</b> |               |                              | <b>13,798,604.81</b>   | <b>15,290,190.36</b> | <b>(24,085,018.02)</b>        | <b>5,766.55</b>             | <b>0.00</b>             | <b>5,009,543.70</b>    | <b>13,809,072.79</b>     | <b>5,006,565.00</b>      | <b>(8,802,507.79)</b>  |
| <b>Series 2014 GO Bonds</b>             |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                 | LGIP          | TexSTAR                      | 2,043,503.56           | 4,450,294.37         | (6,426,217.50)                | 0.00                        | 0.00                    | 67,580.43              | 2,043,503.56             | 67,580.43                | (1,975,923.13)         |
| 3137EADU0                               | AGCY BULET    | FHLMC 0.500 01/27/17         | 5,996,660.34           | 0.00                 | (6,000,000.00)                | 3,339.66                    | 0.00                    | 0.00                   | 6,001,854.00             | 0.00                     | (6,001,854.00)         |
| 3134G9Q67                               | AGCY CALL     | FHLMC 1.050 07/27/18         | 4,999,088.20           | 0.00                 | 0.00                          | 498.30                      | 0.00                    | 4,999,586.50           | 4,998,650.00             | 4,986,965.00             | (11,685.00)            |
| 3134GACF9                               | AGCY CALL     | FHLMC 1.100 08/23/18         | 6,000,000.00           | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 6,000,000.00           | 6,001,164.00             | 5,986,230.00             | (14,934.00)            |
| <b>Total for Series 2014 GO Bonds</b>   |               |                              | <b>19,039,252.10</b>   | <b>4,450,294.37</b>  | <b>(12,426,217.50)</b>        | <b>3,837.96</b>             | <b>0.00</b>             | <b>11,067,166.93</b>   | <b>19,045,171.56</b>     | <b>11,040,775.43</b>     | <b>(8,004,396.13)</b>  |
| <b>Series 2015 CO-W&amp;S</b>           |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                 | LGIP          | TexSTAR                      | 5,071,972.53           | 63,662.07            | (3,326,033.22)                | 0.00                        | 0.00                    | 1,809,601.38           | 5,071,972.53             | 1,809,601.38             | (3,262,371.15)         |
| 912828J35                               | TREAS NOTE    | U.S. Treasury 0.500 02/28/17 | 9,990,845.40           | 0.00                 | (10,000,000.00)               | 9,154.60                    | 0.00                    | 0.00                   | 10,005,710.00            | 0.00                     | (10,005,710.00)        |
| 3136G1GP8                               | AGCY BULET    | FNMA 1.000 03/27/18          | 0.00                   | 10,007,000.00        | 0.00                          | (3,817.20)                  | 0.00                    | 10,003,182.80          | 0.00                     | 9,986,810.00             | 9,986,810.00           |
| <b>Total for Series 2015 CO-W&amp;S</b> |               |                              | <b>15,062,817.93</b>   | <b>10,070,662.07</b> | <b>(13,326,033.22)</b>        | <b>5,337.40</b>             | <b>0.00</b>             | <b>11,812,784.18</b>   | <b>15,077,682.53</b>     | <b>11,796,411.38</b>     | <b>(3,281,271.15)</b>  |

| CUSIP                                  | Security Type | Security Description         | 09/30/16<br>Book Value | Cost of<br>Purchases | Maturities /<br>Calls / Sales | Amortization /<br>Accretion | Realized<br>Gain/(Loss) | 09/30/17<br>Book Value | 09/30/16<br>Market Value | 09/30/17<br>Market Value | Change in<br>Mkt Value |
|----------------------------------------|---------------|------------------------------|------------------------|----------------------|-------------------------------|-----------------------------|-------------------------|------------------------|--------------------------|--------------------------|------------------------|
| <b>Series 2015A CO Bonds</b>           |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                | LGIP          | TexSTAR                      | 1,903,053.50           | 4,020,554.14         | (5,922,710.62)                | 0.00                        | 0.00                    | 897.02                 | 1,903,053.50             | 897.02                   | (1,902,156.48)         |
| 3137EADT3                              | AGCY BULET    | FHLMC 0.875 02/22/17         | 4,002,049.52           | 0.00                 | (4,000,000.00)                | (2,049.52)                  | 0.00                    | 0.00                   | 4,006,364.00             | 0.00                     | (4,006,364.00)         |
| <b>Total for Series 2015A CO Bonds</b> |               |                              | <b>5,905,103.02</b>    | <b>4,020,554.14</b>  | <b>(9,922,710.62)</b>         | <b>(2,049.52)</b>           | <b>0.00</b>             | <b>897.02</b>          | <b>5,909,417.50</b>      | <b>897.02</b>            | <b>(5,908,520.48)</b>  |
| <b>Series 2015A GO Bonds</b>           |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                | LGIP          | TexSTAR                      | 17,684,446.06          | 9,083,046.04         | (14,764,005.51)               | 0.00                        | 0.00                    | 12,003,486.59          | 17,684,446.06            | 12,003,486.59            | (5,680,959.47)         |
| 313371PV2                              | AGCY BULET    | FHLB 1.625 12/09/16          | 7,011,778.69           | 0.00                 | (7,000,000.00)                | (11,778.69)                 | 0.00                    | 0.00                   | 7,016,303.00             | 0.00                     | (7,016,303.00)         |
| 3137EADU0                              | AGCY BULET    | FHLMC 0.500 01/27/17         | 12,986,811.89          | 0.00                 | (13,000,000.00)               | 13,188.11                   | 0.00                    | 0.00                   | 13,004,017.00            | 0.00                     | (13,004,017.00)        |
| 912828SC5                              | TREAS NOTE    | U.S. Treasury 0.875 01/31/17 | 6,004,092.00           | 0.00                 | (6,000,000.00)                | (4,092.00)                  | 0.00                    | 0.00                   | 6,010,836.00             | 0.00                     | (6,010,836.00)         |
| 912828G79                              | TREAS NOTE    | U.S. Treasury 1.000 12/15/17 | 0.00                   | 7,006,562.50         | 0.00                          | (5,235.79)                  | 0.00                    | 7,001,326.71           | 0.00                     | 6,997,977.00             | 6,997,977.00           |
| 3134G8J83                              | AGCY CALL     | FHLMC 1.000 01/29/18         | 5,000,000.00           | 0.00                 | (5,000,000.00)                | 0.00                        | 0.00                    | 0.00                   | 5,000,180.00             | 0.00                     | (5,000,180.00)         |
| 3137EADP1                              | AGCY BULET    | FHLMC 0.875 03/07/18         | 0.00                   | 5,994,780.00         | 0.00                          | 3,156.42                    | 0.00                    | 5,997,936.42           | 0.00                     | 5,991,600.00             | 5,991,600.00           |
| 3130A7CX1                              | AGCY BULET    | FHLB 0.875 03/19/18          | 0.00                   | 9,991,500.00         | 0.00                          | 5,006.50                    | 0.00                    | 9,996,506.50           | 0.00                     | 9,986,400.00             | 9,986,400.00           |
| 3134GACF9                              | AGCY CALL     | FHLMC 1.100 08/23/18         | 10,000,000.00          | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 10,000,000.00          | 10,001,940.00            | 9,977,050.00             | (24,890.00)            |
| 3134GAUZ5                              | AGCY CALL     | FHLMC 1.000 10/30/18         | 0.00                   | 5,000,000.00         | 0.00                          | 0.00                        | 0.00                    | 5,000,000.00           | 0.00                     | 4,972,585.00             | 4,972,585.00           |
| <b>Total for Series 2015A GO Bonds</b> |               |                              | <b>58,687,128.64</b>   | <b>37,075,888.54</b> | <b>(45,764,005.51)</b>        | <b>244.55</b>               | <b>0.00</b>             | <b>49,999,256.22</b>   | <b>58,717,722.06</b>     | <b>49,929,098.59</b>     | <b>(8,788,623.47)</b>  |
| <b>Series 2015B CO Bonds</b>           |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                | LGIP          | TexSTAR                      | 10,614,698.42          | 10,060,480.93        | (20,550,975.88)               | 0.00                        | 0.00                    | 124,203.47             | 10,614,698.42            | 124,203.47               | (10,490,494.95)        |
| 313385CW4                              | AGCY DISCO    | FHLB 0.000 03/10/17          | 9,967,111.10           | 0.00                 | (10,000,000.00)               | 32,888.90                   | 0.00                    | 0.00                   | 9,982,880.00             | 0.00                     | (9,982,880.00)         |
| <b>Total for Series 2015B CO Bonds</b> |               |                              | <b>20,581,809.52</b>   | <b>10,060,480.93</b> | <b>(30,550,975.88)</b>        | <b>32,888.90</b>            | <b>0.00</b>             | <b>124,203.47</b>      | <b>20,597,578.42</b>     | <b>124,203.47</b>        | <b>(20,473,374.95)</b> |

| CUSIP                                       | Security Type | Security Description         | 09/30/16<br>Book Value | Cost of<br>Purchases | Maturities /<br>Calls / Sales | Amortization /<br>Accretion | Realized<br>Gain/(Loss) | 09/30/17<br>Book Value | 09/30/16<br>Market Value | 09/30/17<br>Market Value | Change in<br>Mkt Value |
|---------------------------------------------|---------------|------------------------------|------------------------|----------------------|-------------------------------|-----------------------------|-------------------------|------------------------|--------------------------|--------------------------|------------------------|
| <b>Series 2016 GO Bonds - Imp</b>           |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| CASH                                        | BANK DEP      | Cash                         | 0.00                   | 15,000,000.00        | 0.00                          | 0.00                        | 0.00                    | 15,000,000.00          | 0.00                     | 15,000,000.00            | 15,000,000.00          |
| TEXSTAR                                     | LGIP          | TexSTAR                      | 30,499,607.88          | 208,931.53           | (21,046,396.37)               | 0.00                        | 0.00                    | 9,662,143.04           | 30,499,607.88            | 9,662,143.04             | (20,837,464.84)        |
| 912828TS9                                   | TREAS NOTE    | U.S. Treasury 0.625 09/30/17 | 14,998,252.20          | 0.00                 | (15,000,000.00)               | 1,747.80                    | 0.00                    | 0.00                   | 14,992,965.00            | 0.00                     | (14,992,965.00)        |
| 3130A6SW8                                   | AGCY BULET    | FHLB 1.000 12/19/17          | 0.00                   | 10,006,800.00        | 0.00                          | (5,257.30)                  | 0.00                    | 10,001,542.70          | 0.00                     | 9,998,450.00             | 9,998,450.00           |
| 3134GAMV3                                   | AGCY CALL     | FHLMC 1.000 09/28/18         | 14,998,506.15          | 0.00                 | 0.00                          | 746.40                      | 0.00                    | 14,999,252.55          | 15,005,100.00            | 14,957,790.00            | (47,310.00)            |
| 3133EGM69                                   | AGCY BULET    | FFCB 1.100 12/05/18          | 0.00                   | 9,958,890.00         | 0.00                          | 15,962.70                   | 0.00                    | 9,974,852.70           | 0.00                     | 9,957,870.00             | 9,957,870.00           |
| <b>Total for Series 2016 GO Bonds - Imp</b> |               |                              | <b>60,496,366.23</b>   | <b>35,174,621.53</b> | <b>(36,046,396.37)</b>        | <b>13,199.60</b>            | <b>0.00</b>             | <b>59,637,790.99</b>   | <b>60,497,672.88</b>     | <b>59,576,253.04</b>     | <b>(921,419.84)</b>    |
| <b>Series 2016A CO-W&amp;S</b>              |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                     | LGIP          | TexSTAR                      | 19,113,974.44          | 130,778.25           | (14,979,121.86)               | 0.00                        | 0.00                    | 4,265,630.83           | 19,113,974.44            | 4,265,630.83             | (14,848,343.61)        |
| 912828P20                                   | TREAS NOTE    | U.S. Treasury 0.750 01/31/18 | 0.00                   | 4,987,109.38         | 0.00                          | 9,110.22                    | 0.00                    | 4,996,219.60           | 0.00                     | 4,993,095.00             | 4,993,095.00           |
| 3133EGM69                                   | AGCY BULET    | FFCB 1.100 12/05/18          | 0.00                   | 9,980,360.00         | 0.00                          | 7,974.30                    | 0.00                    | 9,988,334.30           | 0.00                     | 9,957,870.00             | 9,957,870.00           |
| <b>Total for Series 2016A CO-W&amp;S</b>    |               |                              | <b>19,113,974.44</b>   | <b>15,098,247.63</b> | <b>(14,979,121.86)</b>        | <b>17,084.52</b>            | <b>0.00</b>             | <b>19,250,184.73</b>   | <b>19,113,974.44</b>     | <b>19,216,595.83</b>     | <b>102,621.39</b>      |
| <b>Series 2016B CO Bonds</b>                |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                     | LGIP          | TexSTAR                      | 5,884,106.96           | 11.53                | (5,884,118.49)                | 0.00                        | 0.00                    | 0.00                   | 5,884,106.96             | 0.00                     | (5,884,106.96)         |
| <b>Total for Series 2016B CO Bonds</b>      |               |                              | <b>5,884,106.96</b>    | <b>11.53</b>         | <b>(5,884,118.49)</b>         | <b>0.00</b>                 | <b>0.00</b>             | <b>0.00</b>            | <b>5,884,106.96</b>      | <b>0.00</b>              | <b>(5,884,106.96)</b>  |
| <b>Series 2017 CO-W&amp;S</b>               |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                     | LGIP          | TexSTAR                      | 0.00                   | 13,479,106.57        | 0.00                          | 0.00                        | 0.00                    | 13,479,106.55          | 0.00                     | 13,479,106.55            | 13,479,106.55          |
| <b>Total for Series 2017 CO-W&amp;S</b>     |               |                              | <b>0.00</b>            | <b>13,479,106.57</b> | <b>0.00</b>                   | <b>0.00</b>                 | <b>0.00</b>             | <b>13,479,106.55</b>   | <b>0.00</b>              | <b>13,479,106.55</b>     | <b>13,479,106.55</b>   |
| <b>Series 2017 GO Bonds</b>                 |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXSTAR                                     | LGIP          | TexSTAR                      | 0.00                   | 47,226,938.60        | 0.00                          | 0.00                        | 0.00                    | 47,226,938.58          | 0.00                     | 47,226,938.58            | 47,226,938.58          |
| <b>Total for Series 2017 GO Bonds</b>       |               |                              | <b>0.00</b>            | <b>47,226,938.60</b> | <b>0.00</b>                   | <b>0.00</b>                 | <b>0.00</b>             | <b>47,226,938.58</b>   | <b>0.00</b>              | <b>47,226,938.58</b>     | <b>47,226,938.58</b>   |



| CUSIP                                       | Security Type | Security Description | 09/30/16<br>Book Value | Cost of<br>Purchases | Maturities /<br>Calls / Sales | Amortization /<br>Accretion | Realized<br>Gain/(Loss) | 09/30/17<br>Book Value | 09/30/16<br>Market Value | 09/30/17<br>Market Value | Change in<br>Mkt Value |
|---------------------------------------------|---------------|----------------------|------------------------|----------------------|-------------------------------|-----------------------------|-------------------------|------------------------|--------------------------|--------------------------|------------------------|
| <b>Solid Waste Operating Fund</b>           |               |                      |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                     | LGIP          | TexPool              | 5,135,917.32           | 46,695.76            | 0.00                          | 0.00                        | 0.00                    | 5,182,613.08           | 5,135,917.32             | 5,182,613.08             | 46,695.76              |
| 3133EFFH5                                   | AGCY CALL     | FFCB 0.810 09/28/17  | 1,799,955.18           | 0.00                 | (1,800,000.00)                | 44.82                       | 0.00                    | 0.00                   | 1,800,068.40             | 0.00                     | (1,800,068.40)         |
| 3134GAVW1                                   | AGCY CALL     | FHLMC 1.050 11/07/18 | 0.00                   | 1,800,000.00         | 0.00                          | 0.00                        | 0.00                    | 1,800,000.00           | 0.00                     | 1,790,595.00             | 1,790,595.00           |
| <b>Total for Solid Waste Operating Fund</b> |               |                      | <b>6,935,872.50</b>    | <b>1,846,695.76</b>  | <b>(1,800,000.00)</b>         | <b>44.82</b>                | <b>0.00</b>             | <b>6,982,613.08</b>    | <b>6,935,985.72</b>      | <b>6,973,208.08</b>      | <b>37,222.36</b>       |
| <b>Special Events Fund</b>                  |               |                      |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                     | LGIP          | TexPool              | 314,138.98             | 96,956.63            | 0.00                          | 0.00                        | 0.00                    | 411,095.61             | 314,138.98               | 411,095.61               | 96,956.63              |
| <b>Total for Special Events Fund</b>        |               |                      | <b>314,138.98</b>      | <b>96,956.63</b>     | <b>0.00</b>                   | <b>0.00</b>                 | <b>0.00</b>             | <b>411,095.61</b>      | <b>314,138.98</b>        | <b>411,095.61</b>        | <b>96,956.63</b>       |
| <b>Stormwater Operating Fund</b>            |               |                      |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                     | LGIP          | TexPool              | 98,500.98              | 5,705.61             | 0.00                          | 0.00                        | 0.00                    | 104,206.59             | 98,500.98                | 104,206.59               | 5,705.61               |
| 3134G9UY1                                   | AGCY CALL     | FHLMC 1.000 06/29/18 | 500,000.00             | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 500,000.00             | 499,504.00               | 498,906.00               | (598.00)               |
| <b>Total for Stormwater Operating Fund</b>  |               |                      | <b>598,500.98</b>      | <b>5,705.61</b>      | <b>0.00</b>                   | <b>0.00</b>                 | <b>0.00</b>             | <b>604,206.59</b>      | <b>598,004.98</b>        | <b>603,112.59</b>        | <b>5,107.61</b>        |
| <b>Superdome</b>                            |               |                      |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                     | LGIP          | TexPool              | 44,013.88              | 88,007.25            | (64,001.76)                   | 0.00                        | 0.00                    | 68,019.37              | 44,013.88                | 68,019.37                | 24,005.49              |
| 3133EFFH5                                   | AGCY CALL     | FFCB 0.810 09/28/17  | 1,299,967.63           | 0.00                 | (1,300,000.00)                | 32.37                       | 0.00                    | 0.00                   | 1,300,049.40             | 0.00                     | (1,300,049.40)         |
| 3134GAVW1                                   | AGCY CALL     | FHLMC 1.050 11/07/18 | 0.00                   | 1,300,000.00         | (100,000.00)                  | 0.00                        | 0.00                    | 1,200,000.00           | 0.00                     | 1,193,730.00             | 1,193,730.00           |
| <b>Total for Superdome</b>                  |               |                      | <b>1,343,981.51</b>    | <b>1,388,007.25</b>  | <b>(1,464,001.76)</b>         | <b>32.37</b>                | <b>0.00</b>             | <b>1,268,019.37</b>    | <b>1,344,063.28</b>      | <b>1,261,749.37</b>      | <b>(82,313.91)</b>     |
| <b>TIRZ #1 &amp; #5</b>                     |               |                      |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                     | LGIP          | TexPool              | 5,901,595.57           | 11,156,946.05        | (10,013,160.62)               | 0.00                        | 0.00                    | 7,045,381.00           | 5,901,595.57             | 7,045,381.00             | 1,143,785.43           |
| <b>Total for TIRZ #1 &amp; #5</b>           |               |                      | <b>5,901,595.57</b>    | <b>11,156,946.05</b> | <b>(10,013,160.62)</b>        | <b>0.00</b>                 | <b>0.00</b>             | <b>7,045,381.00</b>    | <b>5,901,595.57</b>      | <b>7,045,381.00</b>      | <b>1,143,785.43</b>    |

| CUSIP                                                | Security Type | Security Description         | 09/30/16<br>Book Value | Cost of<br>Purchases | Maturities /<br>Calls / Sales | Amortization /<br>Accretion | Realized<br>Gain/(Loss) | 09/30/17<br>Book Value | 09/30/16<br>Market Value | 09/30/17<br>Market Value | Change in<br>Mkt Value |
|------------------------------------------------------|---------------|------------------------------|------------------------|----------------------|-------------------------------|-----------------------------|-------------------------|------------------------|--------------------------|--------------------------|------------------------|
| <b>Traffic Control Enforcement</b>                   |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                              | LGIP          | TexPool                      | 421,414.97             | 230,406.73           | (101,426.96)                  | 0.00                        | 0.00                    | 550,394.74             | 421,414.97               | 550,394.74               | 128,979.77             |
| <b>Total for Traffic Control Enforcement</b>         |               |                              | <b>421,414.97</b>      | <b>230,406.73</b>    | <b>(101,426.96)</b>           | <b>0.00</b>                 | <b>0.00</b>             | <b>550,394.74</b>      | <b>421,414.97</b>        | <b>550,394.74</b>        | <b>128,979.77</b>      |
| <b>Water &amp; Sewer Cap Proj Arb Acct</b>           |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                              | LGIP          | TexPool                      | 13,390.53              | 93.16                | 0.00                          | 0.00                        | 0.00                    | 13,483.69              | 13,390.53                | 13,483.69                | 93.16                  |
| <b>Total for Water &amp; Sewer Cap Proj Arb Acct</b> |               |                              | <b>13,390.53</b>       | <b>93.16</b>         | <b>0.00</b>                   | <b>0.00</b>                 | <b>0.00</b>             | <b>13,483.69</b>       | <b>13,390.53</b>         | <b>13,483.69</b>         | <b>93.16</b>           |
| <b>Water &amp; Sewer Fund</b>                        |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                              | LGIP          | TexPool                      | 22,466,617.23          | 16,142,028.03        | (25,259,939.84)               | 0.00                        | 0.00                    | 13,348,705.42          | 22,466,617.23            | 13,348,705.42            | (9,117,911.81)         |
| TEXSTAR                                              | LGIP          | TexSTAR                      | 3,733,834.09           | 6,168.80             | (3,699,200.57)                | 0.00                        | 0.00                    | 40,802.32              | 3,733,834.09             | 40,802.32                | (3,693,031.77)         |
| 912828G79                                            | TREAS NOTE    | U.S. Treasury 1.000 12/15/17 | 0.00                   | 15,014,648.44        | 0.00                          | (11,710.24)                 | 0.00                    | 15,002,938.20          | 0.00                     | 14,995,665.00            | 14,995,665.00          |
| 3134G9UY1                                            | AGCY CALL     | FHLMC 1.000 06/29/18         | 4,645,000.00           | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 4,645,000.00           | 4,640,392.16             | 4,634,836.74             | (5,555.42)             |
| <b>Total for Water &amp; Sewer Fund</b>              |               |                              | <b>30,845,451.32</b>   | <b>31,162,845.27</b> | <b>(28,959,140.41)</b>        | <b>(11,710.24)</b>          | <b>0.00</b>             | <b>33,037,445.94</b>   | <b>30,840,843.48</b>     | <b>33,020,009.48</b>     | <b>2,179,166.00</b>    |
| <b>Water &amp; Sewer Imp Fees</b>                    |               |                              |                        |                      |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                                              | LGIP          | TexPool                      | 8,041,575.77           | 12,460,621.14        | (9,039,661.42)                | 0.00                        | 0.00                    | 11,462,535.49          | 8,041,575.77             | 11,462,535.49            | 3,420,959.72           |
| TEXSTAR                                              | LGIP          | TexSTAR                      | 1,348,743.46           | 3,259.03             | (707,247.31)                  | 0.00                        | 0.00                    | 644,755.18             | 1,348,743.46             | 644,755.18               | (703,988.28)           |
| WF-FRIS2                                             | BANK DEP      | Wells Fargo Ana Bus Cking    | 7,034,972.81           | 1,309.78             | (7,036,282.59)                | 0.00                        | 0.00                    | 0.00                   | 7,034,972.81             | 0.00                     | (7,034,972.81)         |
| 3130A7UG8                                            | AGCY BULET    | FHLB 0.625 04/26/17          | 4,999,495.45           | 0.00                 | (5,000,000.00)                | 504.55                      | 0.00                    | 0.00                   | 5,002,335.00             | 0.00                     | (5,002,335.00)         |
| 3133EFFH5                                            | AGCY CALL     | FFCB 0.810 09/28/17          | 4,999,875.50           | 0.00                 | (5,000,000.00)                | 124.50                      | 0.00                    | 0.00                   | 5,000,190.00             | 0.00                     | (5,000,190.00)         |
| 3134G7V24                                            | AGCY CALL     | FHLMC 0.750 10/27/17         | 3,000,000.00           | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 3,000,000.00           | 3,000,204.00             | 2,999,565.00             | (639.00)               |
| 3134G8ML0                                            | AGCY CALL     | FHLMC 0.950 11/24/17         | 3,000,000.00           | 0.00                 | 0.00                          | 0.00                        | 0.00                    | 3,000,000.00           | 2,999,295.00             | 2,999,478.00             | 183.00                 |
| 3133EF3B1                                            | AGCY BULET    | FFCB 0.750 04/18/18          | 0.00                   | 4,981,700.00         | 0.00                          | 8,036.65                    | 0.00                    | 4,989,736.65           | 0.00                     | 4,987,385.00             | 4,987,385.00           |
| 3134G9KU0                                            | AGCY CALL     | FHLMC 1.000 05/25/18         | 998,760.39             | 0.00                 | 0.00                          | 748.79                      | 0.00                    | 999,509.18             | 1,000,032.00             | 998,128.00               | (1,904.00)             |
| 3130A8PK3                                            | AGCY BULET    | FHLB 0.625 08/07/18          | 0.00                   | 4,961,850.00         | 0.00                          | 17,488.20                   | 0.00                    | 4,979,338.20           | 0.00                     | 4,970,945.00             | 4,970,945.00           |
| 3134GAVW1                                            | AGCY CALL     | FHLMC 1.050 11/07/18         | 0.00                   | 5,000,000.00         | 0.00                          | 0.00                        | 0.00                    | 5,000,000.00           | 0.00                     | 4,973,875.00             | 4,973,875.00           |
| <b>Total for Water &amp; Sewer Imp Fees</b>          |               |                              | <b>33,423,423.38</b>   | <b>27,408,739.95</b> | <b>(26,783,191.32)</b>        | <b>26,902.69</b>            | <b>0.00</b>             | <b>34,075,874.70</b>   | <b>33,427,348.04</b>     | <b>34,036,666.67</b>     | <b>609,318.63</b>      |

| CUSIP                              | Security Type | Security Description | 09/30/16<br>Book Value | Cost of<br>Purchases  | Maturities /<br>Calls / Sales | Amortization /<br>Accretion | Realized<br>Gain/(Loss) | 09/30/17<br>Book Value | 09/30/16<br>Market Value | 09/30/17<br>Market Value | Change in<br>Mkt Value |
|------------------------------------|---------------|----------------------|------------------------|-----------------------|-------------------------------|-----------------------------|-------------------------|------------------------|--------------------------|--------------------------|------------------------|
| <b>Workforce Housing</b>           |               |                      |                        |                       |                               |                             |                         |                        |                          |                          |                        |
| TEXPOOL                            | LGIP          | TexPool              | 93,454.70              | 2,413.61              | (52,006.56)                   | 0.00                        | 0.00                    | 43,861.75              | 93,454.70                | 43,861.75                | (49,592.95)            |
| 3133EFFH5                          | AGCY CALL     | FFCB 0.810 09/28/17  | 349,991.29             | 0.00                  | (350,000.00)                  | 8.71                        | 0.00                    | 0.00                   | 350,013.30               | 0.00                     | (350,013.30)           |
| 3134GAVW1                          | AGCY CALL     | FHLMC 1.050 11/07/18 | 0.00                   | 350,000.00            | 0.00                          | 0.00                        | 0.00                    | 350,000.00             | 0.00                     | 348,171.25               | 348,171.25             |
| <b>Total for Workforce Housing</b> |               |                      | <b>443,445.99</b>      | <b>352,413.61</b>     | <b>(402,006.56)</b>           | <b>8.71</b>                 | <b>0.00</b>             | <b>393,861.75</b>      | <b>443,468.00</b>        | <b>392,033.00</b>        | <b>(51,435.00)</b>     |
| <b>Total for City of Frisco</b>    |               |                      |                        |                       |                               |                             |                         |                        |                          |                          |                        |
|                                    |               |                      | <b>587,305,205.15</b>  | <b>563,168,749.63</b> | <b>(601,279,986.48)</b>       | <b>224,225.71</b>           | <b>0.00</b>             | <b>549,418,193.97</b>  | <b>587,384,243.82</b>    | <b>548,948,234.93</b>    | <b>(38,436,008.89)</b> |

| CUSIP                                 | Security Type | Security Description      | Beg. Accrued     | Interest Earned   | Interest Rec'd /<br>Sold / Matured | Interest Purchased | Ending Accrued   | Disc Accr /<br>Prem Amort | Net Income        |
|---------------------------------------|---------------|---------------------------|------------------|-------------------|------------------------------------|--------------------|------------------|---------------------------|-------------------|
| <b>Capital Proj / Esc</b>             |               |                           |                  |                   |                                    |                    |                  |                           |                   |
| TEXPOOL                               | LGIP          | TexPool                   | 0.00             | 54,914.83         | 54,914.83                          | 0.00               | 0.00             | 0.00                      | 54,914.83         |
| WF-FRIS2                              | BANK DEP      | Wells Fargo Ana Bus Cking | 0.00             | 561.34            | 561.34                             | 0.00               | 0.00             | 0.00                      | 561.34            |
| 3133EFFH5                             | AGCY CALL     | FFCB 0.810 09/28/17       | 212.63           | 2,622.37          | 2,835.00                           | 0.00               | 0.00             | 78.43                     | 2,700.80          |
| 3134G7V24                             | AGCY CALL     | FHLMC 0.750 10/27/17      | 9,625.00         | 22,500.00         | 22,500.00                          | 0.00               | 9,625.00         | 0.00                      | 22,500.00         |
| 3134GAMD3                             | AGCY CALL     | FHLMC 1.050 09/28/18      | 131.25           | 15,750.00         | 15,750.00                          | 0.00               | 131.25           | 0.00                      | 15,750.00         |
| 3134GAVW1                             | AGCY CALL     | FHLMC 1.050 11/07/18      | 0.00             | 29,583.75         | 16,537.50                          | (183.75)           | 13,230.00        | 0.00                      | 29,583.75         |
| <b>Total for Capital Proj / Esc</b>   |               |                           | <b>9,968.88</b>  | <b>125,932.29</b> | <b>113,098.67</b>                  | <b>(183.75)</b>    | <b>22,986.25</b> | <b>78.43</b>              | <b>126,010.72</b> |
| <b>Capital Reserve Fund</b>           |               |                           |                  |                   |                                    |                    |                  |                           |                   |
| TEXPOOL                               | LGIP          | TexPool                   | 0.00             | 10,583.93         | 10,583.93                          | 0.00               | 0.00             | 0.00                      | 10,583.93         |
| 3133EFFH5                             | AGCY CALL     | FFCB 0.810 09/28/17       | 101.25           | 1,248.75          | 1,350.00                           | 0.00               | 0.00             | 37.35                     | 1,286.10          |
| 3133EFKM8                             | AGCY CALL     | FFCB 0.710 10/20/17       | 19,051.67        | 42,600.00         | 42,600.00                          | 0.00               | 19,051.67        | 3,042.84                  | 45,642.84         |
| 3134G7V24                             | AGCY CALL     | FHLMC 0.750 10/27/17      | 3,208.33         | 7,500.00          | 7,500.00                           | 0.00               | 3,208.33         | 0.00                      | 7,500.00          |
| 3134G9KU0                             | AGCY CALL     | FHLMC 1.000 05/25/18      | 3,500.00         | 10,000.00         | 10,000.00                          | 0.00               | 3,500.00         | 748.79                    | 10,748.79         |
| 3134G9UY1                             | AGCY CALL     | FHLMC 1.000 06/29/18      | 1,277.78         | 5,000.00          | 5,000.00                           | 0.00               | 1,277.78         | 0.00                      | 5,000.00          |
| 3134GAVW1                             | AGCY CALL     | FHLMC 1.050 11/07/18      | 0.00             | 14,087.50         | 7,875.00                           | (87.50)            | 6,300.00         | 0.00                      | 14,087.50         |
| <b>Total for Capital Reserve Fund</b> |               |                           | <b>27,139.03</b> | <b>91,020.18</b>  | <b>84,908.93</b>                   | <b>(87.50)</b>     | <b>33,337.78</b> | <b>3,828.98</b>           | <b>94,849.16</b>  |

| CUSIP                                 | Security Type | Security Description         | Beg. Accrued     | Interest Earned   | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued   | Disc Accr / Prem Amort | Net Income        |
|---------------------------------------|---------------|------------------------------|------------------|-------------------|---------------------------------|--------------------|------------------|------------------------|-------------------|
| <b>CDC Fund</b>                       |               |                              |                  |                   |                                 |                    |                  |                        |                   |
| TEXPOOL                               | LGIP          | TexPool                      | 0.00             | 55,747.14         | 55,747.14                       | 0.00               | 0.00             | 0.00                   | 55,747.14         |
| TEXSTAR                               | LGIP          | TexSTAR                      | 0.00             | 139,376.35        | 139,376.35                      | 0.00               | 0.00             | 0.00                   | 139,376.35        |
| 3130A6VS3                             | AGCY BULET    | FHLB 0.750 12/14/16          | 11,145.83        | 7,604.17          | 18,750.00                       | 0.00               | 0.00             | 762.00                 | 8,366.17          |
| 912828J92                             | TREAS NOTE    | U.S. Treasury 0.500 03/31/17 | 137.36           | 24,862.64         | 25,000.00                       | 0.00               | 0.00             | 690.60                 | 25,553.24         |
| 313385MH6                             | AGCY DISCO    | FHLB 0.000 09/29/17          | 0.00             | 0.00              | 0.00                            | 0.00               | 0.00             | 46,157.22              | 46,157.22         |
| 3134G7T35                             | AGCY CALL     | FHLMC 0.750 10/27/17         | 6,095.83         | 14,250.00         | 14,250.00                       | 0.00               | 6,095.83         | 0.00                   | 14,250.00         |
| 912828P20                             | TREAS NOTE    | U.S. Treasury 0.750 01/31/18 | 0.00             | 29,959.23         | 37,500.00                       | (13,858.70)        | 6,317.93         | 9,101.17               | 39,060.40         |
| 3130A7CX1                             | AGCY BULET    | FHLB 0.875 03/19/18          | 0.00             | 30,746.52         | 43,750.00                       | (14,461.81)        | 1,458.33         | 2,620.75               | 33,367.27         |
| 3134G8VE6                             | AGCY CALL     | FHLMC 1.020 03/29/18         | 283.33           | 51,000.00         | 51,000.00                       | 0.00               | 283.33           | 0.00                   | 51,000.00         |
| 3134G9KU0                             | AGCY CALL     | FHLMC 1.000 05/25/18         | 7,000.00         | 20,000.00         | 20,000.00                       | 0.00               | 7,000.00         | 1,497.58               | 21,497.58         |
| 912828R93                             | TREAS NOTE    | U.S. Treasury 0.625 06/30/18 | 0.00             | 7,491.96          | 12,500.00                       | (11,325.97)        | 6,317.93         | 7,446.23               | 14,938.19         |
| 3134G9Q67                             | AGCY CALL     | FHLMC 1.050 07/27/18         | 3,733.33         | 21,000.00         | 21,000.00                       | 0.00               | 3,733.33         | 199.32                 | 21,199.32         |
| 3134GAMD3                             | AGCY CALL     | FHLMC 1.050 09/28/18         | 437.50           | 52,500.00         | 52,500.00                       | 0.00               | 437.50           | 0.00                   | 52,500.00         |
| <b>Total for CDC Fund</b>             |               |                              | <b>28,833.18</b> | <b>454,538.01</b> | <b>491,373.49</b>               | <b>(39,646.48)</b> | <b>31,644.18</b> | <b>68,474.87</b>       | <b>523,012.88</b> |
| <b>CIP Contributions</b>              |               |                              |                  |                   |                                 |                    |                  |                        |                   |
| TEXSTAR                               | LGIP          | TexSTAR                      | 0.00             | 148,510.33        | 148,510.33                      | 0.00               | 0.00             | 0.00                   | 148,510.33        |
| <b>Total for CIP Contributions</b>    |               |                              | <b>0.00</b>      | <b>148,510.33</b> | <b>148,510.33</b>               | <b>0.00</b>        | <b>0.00</b>      | <b>0.00</b>            | <b>148,510.33</b> |
| <b>Court Fees</b>                     |               |                              |                  |                   |                                 |                    |                  |                        |                   |
| TEXPOOL                               | LGIP          | TexPool                      | 0.00             | 2,370.74          | 2,370.74                        | 0.00               | 0.00             | 0.00                   | 2,370.74          |
| <b>Total for Court Fees</b>           |               |                              | <b>0.00</b>      | <b>2,370.74</b>   | <b>2,370.74</b>                 | <b>0.00</b>        | <b>0.00</b>      | <b>0.00</b>            | <b>2,370.74</b>   |
| <b>Downtown Improvement</b>           |               |                              |                  |                   |                                 |                    |                  |                        |                   |
| TEXPOOL                               | LGIP          | TexPool                      | 0.00             | 1,081.85          | 1,081.85                        | 0.00               | 0.00             | 0.00                   | 1,081.85          |
| <b>Total for Downtown Improvement</b> |               |                              | <b>0.00</b>      | <b>1,081.85</b>   | <b>1,081.85</b>                 | <b>0.00</b>        | <b>0.00</b>      | <b>0.00</b>            | <b>1,081.85</b>   |

| CUSIP                                   | Security Type | Security Description                | Beg. Accrued     | Interest Earned   | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued   | Disc Accr / Prem Amort | Net Income        |
|-----------------------------------------|---------------|-------------------------------------|------------------|-------------------|---------------------------------|--------------------|------------------|------------------------|-------------------|
| <b>EDC Fund</b>                         |               |                                     |                  |                   |                                 |                    |                  |                        |                   |
| TEXPOOL                                 | LGIP          | TexPool                             | 0.00             | 31,635.33         | 31,635.33                       | 0.00               | 0.00             | 0.00                   | 31,635.33         |
| TEXSTAR                                 | LGIP          | TexSTAR                             | 0.00             | 15,547.20         | 15,547.20                       | 0.00               | 0.00             | 0.00                   | 15,547.20         |
| 3130A6VS3                               | AGCY BULET    | FHLB 0.750 12/14/16                 | 8,916.67         | 6,083.33          | 15,000.00                       | 0.00               | 0.00             | 609.60                 | 6,692.93          |
| CD-3143                                 | CD            | American Bk of TX CD 0.300 05/17/17 | 1,860.93         | 9,437.13          | 11,298.06                       | 0.00               | 0.00             | 0.00                   | 9,437.13          |
| 3134G7T35                               | AGCY CALL     | FHLMC 0.750 10/27/17                | 6,095.83         | 14,250.00         | 14,250.00                       | 0.00               | 6,095.83         | 0.00                   | 14,250.00         |
| 912828P20                               | TREAS NOTE    | U.S. Treasury 0.750 01/31/18        | 0.00             | 23,967.39         | 30,000.00                       | (11,086.96)        | 5,054.35         | 7,280.94               | 31,248.33         |
| CD-7868                                 | CD            | North Dallas Bk CD 0.250 03/08/18   | 0.00             | 4,964.41          | 4,412.35                        | 0.00               | 552.06           | 0.00                   | 4,964.41          |
| 3130A7CX1                               | AGCY BULET    | FHLB 0.875 03/19/18                 | 0.00             | 12,298.61         | 17,500.00                       | (5,784.72)         | 583.33           | 1,048.30               | 13,346.91         |
| CD-3143-1                               | CD            | First United Bk CD 1.290 04/17/18   | 0.00             | 24,215.03         | 21,730.31                       | 0.00               | 2,484.72         | 0.00                   | 24,215.03         |
| 3134G9KU0                               | AGCY CALL     | FHLMC 1.000 05/25/18                | 11,375.00        | 32,500.00         | 32,500.00                       | 0.00               | 11,375.00        | 1,747.19               | 34,247.19         |
| 3134G9Q67                               | AGCY CALL     | FHLMC 1.050 07/27/18                | 8,866.67         | 49,875.00         | 49,875.00                       | 0.00               | 8,866.67         | 473.39                 | 50,348.39         |
| <b>Total for EDC Fund</b>               |               |                                     | <b>37,115.10</b> | <b>224,773.43</b> | <b>243,748.25</b>               | <b>(16,871.68)</b> | <b>35,011.96</b> | <b>11,159.42</b>       | <b>235,932.85</b> |
| <b>General Operating Fund</b>           |               |                                     |                  |                   |                                 |                    |                  |                        |                   |
| TEXPOOL                                 | LGIP          | TexPool                             | 0.00             | 141,928.24        | 141,928.24                      | 0.00               | 0.00             | 0.00                   | 141,928.24        |
| TEXSTAR                                 | LGIP          | TexSTAR                             | 0.00             | 200,605.63        | 200,605.63                      | 0.00               | 0.00             | 0.00                   | 200,605.63        |
| WF-FRISCO                               | BANK DEP      | Wells Fargo Choice IV               | 0.00             | 1.55              | 1.55                            | 0.00               | 0.00             | 0.00                   | 1.55              |
| 313379DD8                               | AGCY BULET    | FHLB 1.000 06/21/17                 | 0.00             | 20,750.00         | 45,000.00                       | (24,250.00)        | 0.00             | (3,690.00)             | 17,060.00         |
| 313385HD1                               | AGCY DISCO    | FHLB 0.000 06/21/17                 | 0.00             | 0.00              | 0.00                            | 0.00               | 0.00             | 1,841.67               | 1,841.67          |
| 912828D49                               | TREAS NOTE    | U.S. Treasury 0.875 08/15/17        | 0.00             | 31,906.08         | 43,750.00                       | (11,843.92)        | 0.00             | (2,734.38)             | 29,171.70         |
| 912828D98                               | TREAS NOTE    | U.S. Treasury 1.000 09/15/17        | 0.00             | 21,331.52         | 25,000.00                       | (3,668.48)         | 0.00             | (1,953.13)             | 19,378.39         |
| 3134G7V24                               | AGCY CALL     | FHLMC 0.750 10/27/17                | 17,645.83        | 41,250.00         | 41,250.00                       | 0.00               | 17,645.83        | 0.00                   | 41,250.00         |
| 3134G9Q67                               | AGCY CALL     | FHLMC 1.050 07/27/18                | 7,466.67         | 42,000.00         | 42,000.00                       | 0.00               | 7,466.67         | 398.64                 | 42,398.64         |
| <b>Total for General Operating Fund</b> |               |                                     | <b>25,112.50</b> | <b>499,773.02</b> | <b>539,535.42</b>               | <b>(39,762.40)</b> | <b>25,112.50</b> | <b>(6,137.20)</b>      | <b>493,635.82</b> |
| <b>Hotel Motel Tourism</b>              |               |                                     |                  |                   |                                 |                    |                  |                        |                   |
| TEXPOOL                                 | LGIP          | TexPool                             | 0.00             | 7,607.77          | 7,607.77                        | 0.00               | 0.00             | 0.00                   | 7,607.77          |
| <b>Total for Hotel Motel Tourism</b>    |               |                                     | <b>0.00</b>      | <b>7,607.77</b>   | <b>7,607.77</b>                 | <b>0.00</b>        | <b>0.00</b>      | <b>0.00</b>            | <b>7,607.77</b>   |

| CUSIP                                        | Security Type | Security Description | Beg. Accrued     | Interest Earned   | Interest Rec'd /<br>Sold / Matured | Interest Purchased | Ending Accrued   | Disc Accr /<br>Prem Amort | Net Income        |
|----------------------------------------------|---------------|----------------------|------------------|-------------------|------------------------------------|--------------------|------------------|---------------------------|-------------------|
| <b>Impact Fees</b>                           |               |                      |                  |                   |                                    |                    |                  |                           |                   |
| TEXPOOL                                      | LGIP          | TexPool              | 0.00             | 63,803.88         | 63,803.88                          | 0.00               | 0.00             | 0.00                      | 63,803.88         |
| TEXSTAR                                      | LGIP          | TexSTAR              | 0.00             | 20,740.87         | 20,740.87                          | 0.00               | 0.00             | 0.00                      | 20,740.87         |
| 3130A7UG8                                    | AGCY BULET    | FHLB 0.625 04/26/17  | 10,763.89        | 14,236.11         | 25,000.00                          | 0.00               | 0.00             | 633.04                    | 14,869.15         |
| 3130A5EP0                                    | AGCY BULET    | FHLB 0.625 05/30/17  | 16,805.56        | 33,194.44         | 50,000.00                          | 0.00               | 0.00             | 7,097.60                  | 40,292.04         |
| 3133EFFH5                                    | AGCY CALL     | FFCB 0.810 09/28/17  | 270.00           | 3,330.00          | 3,600.00                           | 0.00               | 0.00             | 99.60                     | 3,429.60          |
| 3134G7V24                                    | AGCY CALL     | FHLMC 0.750 10/27/17 | 9,625.00         | 22,500.00         | 22,500.00                          | 0.00               | 9,625.00         | 0.00                      | 22,500.00         |
| 3133EF3B1                                    | AGCY BULET    | FFCB 0.750 04/18/18  | 0.00             | 12,916.66         | 0.00                               | (666.67)           | 13,583.33        | 6,429.32                  | 19,345.98         |
| 3134G9KU0                                    | AGCY CALL     | FHLMC 1.000 05/25/18 | 7,000.00         | 20,000.00         | 20,000.00                          | 0.00               | 7,000.00         | 399.38                    | 20,399.38         |
| 3133EHL6                                     | AGCY BULET    | FFCB 1.150 05/30/18  | 0.00             | 30,922.22         | 0.00                               | 0.00               | 30,922.22        | 1,715.68                  | 32,637.90         |
| 3130A8PK3                                    | AGCY BULET    | FHLB 0.625 08/07/18  | 0.00             | 22,656.25         | 31,250.00                          | (13,281.25)        | 4,687.50         | 17,488.20                 | 40,144.45         |
| 3134GAVW1                                    | AGCY CALL     | FHLMC 1.050 11/07/18 | 0.00             | 37,566.67         | 21,000.00                          | (233.33)           | 16,800.00        | 0.00                      | 37,566.67         |
| <b>Total for Impact Fees</b>                 |               |                      | <b>44,464.45</b> | <b>281,867.10</b> | <b>257,894.75</b>                  | <b>(14,181.25)</b> | <b>82,618.05</b> | <b>33,862.82</b>          | <b>315,729.92</b> |
| <b>Insurance Reserve Fund</b>                |               |                      |                  |                   |                                    |                    |                  |                           |                   |
| TEXPOOL                                      | LGIP          | TexPool              | 0.00             | 1,290.62          | 1,290.62                           | 0.00               | 0.00             | 0.00                      | 1,290.62          |
| 3133EFFH5                                    | AGCY CALL     | FFCB 0.810 09/28/17  | 33.75            | 416.25            | 450.00                             | 0.00               | 0.00             | 12.45                     | 428.70            |
| 3133EFKM8                                    | AGCY CALL     | FFCB 0.710 10/20/17  | 3,175.28         | 7,100.00          | 7,100.00                           | 0.00               | 3,175.28         | 507.14                    | 7,607.14          |
| 3134G7V24                                    | AGCY CALL     | FHLMC 0.750 10/27/17 | 1,283.33         | 3,000.00          | 3,000.00                           | 0.00               | 1,283.33         | 0.00                      | 3,000.00          |
| 3134G8ML0                                    | AGCY CALL     | FHLMC 0.950 11/24/17 | 146.46           | 1,425.00          | 1,425.00                           | 0.00               | 146.46           | 0.00                      | 1,425.00          |
| 3134G9UY1                                    | AGCY CALL     | FHLMC 1.000 06/29/18 | 2,555.56         | 10,000.00         | 10,000.00                          | 0.00               | 2,555.56         | 0.00                      | 10,000.00         |
| 3134GAVW1                                    | AGCY CALL     | FHLMC 1.050 11/07/18 | 0.00             | 4,695.83          | 2,625.00                           | (29.17)            | 2,100.00         | 0.00                      | 4,695.83          |
| 3133EGM69                                    | AGCY BULET    | FFCB 1.100 12/05/18  | 0.00             | 18,351.66         | 11,550.00                          | (641.67)           | 7,443.33         | 2,655.64                  | 21,007.30         |
| <b>Total for Insurance Reserve Fund</b>      |               |                      | <b>7,194.38</b>  | <b>46,279.36</b>  | <b>37,440.62</b>                   | <b>(670.84)</b>    | <b>16,703.96</b> | <b>3,175.23</b>           | <b>49,454.59</b>  |
| <b>Interest &amp; Sinking Fund</b>           |               |                      |                  |                   |                                    |                    |                  |                           |                   |
| TEXPOOL                                      | LGIP          | TexPool              | 0.00             | 38,101.37         | 38,101.37                          | 0.00               | 0.00             | 0.00                      | 38,101.37         |
| TEXSTAR                                      | LGIP          | TexSTAR              | 0.00             | 25,080.58         | 25,080.58                          | 0.00               | 0.00             | 0.00                      | 25,080.58         |
| 3133EEDF4                                    | AGCY BULET    | FFCB 0.850 07/28/17  | 0.00             | 13,871.53         | 19,975.00                          | (6,103.47)         | 0.00             | (94.00)                   | 13,777.53         |
| <b>Total for Interest &amp; Sinking Fund</b> |               |                      | <b>0.00</b>      | <b>77,053.48</b>  | <b>83,156.95</b>                   | <b>(6,103.47)</b>  | <b>0.00</b>      | <b>(94.00)</b>            | <b>76,959.48</b>  |

| CUSIP                                 | Security Type | Security Description         | Beg. Accrued     | Interest Earned   | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued   | Disc Accr / Prem Amort | Net Income        |
|---------------------------------------|---------------|------------------------------|------------------|-------------------|---------------------------------|--------------------|------------------|------------------------|-------------------|
| <b>Panther Creek-PID</b>              |               |                              |                  |                   |                                 |                    |                  |                        |                   |
| TEXPOOL                               | LGIP          | TexPool                      | 0.00             | 369.01            | 369.01                          | 0.00               | 0.00             | 0.00                   | 369.01            |
| <b>Total for Panther Creek-PID</b>    |               |                              | <b>0.00</b>      | <b>369.01</b>     | <b>369.01</b>                   | <b>0.00</b>        | <b>0.00</b>      | <b>0.00</b>            | <b>369.01</b>     |
| <b>Park Dedication Fees</b>           |               |                              |                  |                   |                                 |                    |                  |                        |                   |
| TEXPOOL                               | LGIP          | TexPool                      | 0.00             | 26,865.47         | 26,865.47                       | 0.00               | 0.00             | 0.00                   | 26,865.47         |
| TEXSTAR                               | LGIP          | TexSTAR                      | 0.00             | 15,408.76         | 15,408.76                       | 0.00               | 0.00             | 0.00                   | 15,408.76         |
| 912828RU6                             | TREAS NOTE    | U.S. Treasury 0.875 11/30/16 | 8,821.72         | 4,303.28          | 13,125.00                       | 0.00               | 0.00             | (1,126.14)             | 3,177.14          |
| 3133EFFH5                             | AGCY CALL     | FFCB 0.810 09/28/17          | 33.75            | 416.25            | 450.00                          | 0.00               | 0.00             | 12.45                  | 428.70            |
| 912828H37                             | TREAS NOTE    | U.S. Treasury 0.875 01/15/18 | 0.00             | 21,827.45         | 26,250.00                       | (9,986.41)         | 5,563.86         | 1,914.34               | 23,741.79         |
| 3134G9UY1                             | AGCY CALL     | FHLMC 1.000 06/29/18         | 7,666.67         | 30,000.00         | 30,000.00                       | 0.00               | 7,666.67         | 0.00                   | 30,000.00         |
| 3130A8PK3                             | AGCY BULET    | FHLB 0.625 08/07/18          | 0.00             | 22,656.25         | 31,250.00                       | (13,281.25)        | 4,687.50         | 17,488.20              | 40,144.45         |
| 3134GAMD3                             | AGCY CALL     | FHLMC 1.050 09/28/18         | 306.25           | 36,750.00         | 36,750.00                       | 0.00               | 306.25           | 0.00                   | 36,750.00         |
| 3134GAVW1                             | AGCY CALL     | FHLMC 1.050 11/07/18         | 0.00             | 4,695.83          | 2,625.00                        | (29.17)            | 2,100.00         | 0.00                   | 4,695.83          |
| <b>Total for Park Dedication Fees</b> |               |                              | <b>16,828.39</b> | <b>162,923.29</b> | <b>182,724.23</b>               | <b>(23,296.83)</b> | <b>20,324.28</b> | <b>18,288.85</b>       | <b>181,212.14</b> |
| <b>PEG Fund</b>                       |               |                              |                  |                   |                                 |                    |                  |                        |                   |
| TEXPOOL                               | LGIP          | TexPool                      | 0.00             | 2,995.26          | 2,995.26                        | 0.00               | 0.00             | 0.00                   | 2,995.26          |
| 3134G8ML0                             | AGCY CALL     | FHLMC 0.950 11/24/17         | 195.28           | 1,900.00          | 1,900.00                        | 0.00               | 195.28           | 0.00                   | 1,900.00          |
| 3134G9UY1                             | AGCY CALL     | FHLMC 1.000 06/29/18         | 766.67           | 3,000.00          | 3,000.00                        | 0.00               | 766.67           | 0.00                   | 3,000.00          |
| 3134GAVW1                             | AGCY CALL     | FHLMC 1.050 11/07/18         | 0.00             | 525.00            | 525.00                          | (420.00)           | 420.00           | 0.00                   | 525.00            |
| <b>Total for PEG Fund</b>             |               |                              | <b>961.95</b>    | <b>8,420.26</b>   | <b>8,420.26</b>                 | <b>(420.00)</b>    | <b>1,381.95</b>  | <b>0.00</b>            | <b>8,420.26</b>   |
| <b>Public Art Fund</b>                |               |                              |                  |                   |                                 |                    |                  |                        |                   |
| TEXPOOL                               | LGIP          | TexPool                      | 0.00             | 2,006.52          | 2,006.52                        | 0.00               | 0.00             | 0.00                   | 2,006.52          |
| 3134G7V24                             | AGCY CALL     | FHLMC 0.750 10/27/17         | 320.83           | 750.00            | 750.00                          | 0.00               | 320.83           | 0.00                   | 750.00            |
| <b>Total for Public Art Fund</b>      |               |                              | <b>320.83</b>    | <b>2,756.52</b>   | <b>2,756.52</b>                 | <b>0.00</b>        | <b>320.83</b>    | <b>0.00</b>            | <b>2,756.52</b>   |



| CUSIP                                             | Security Type | Security Description | Beg. Accrued | Interest Earned  | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued | Disc Accr / Prem Amort | Net Income       |
|---------------------------------------------------|---------------|----------------------|--------------|------------------|---------------------------------|--------------------|----------------|------------------------|------------------|
| <b>Series 2006 GO Bonds</b>                       |               |                      |              |                  |                                 |                    |                |                        |                  |
| TEXSTAR                                           | LGIP          | TexSTAR              | 0.00         | 13,346.74        | 13,346.74                       | 0.00               | 0.00           | 0.00                   | 13,346.74        |
| <b>Total for Series 2006 GO Bonds</b>             |               |                      | <b>0.00</b>  | <b>13,346.74</b> | <b>13,346.74</b>                | <b>0.00</b>        | <b>0.00</b>    | <b>0.00</b>            | <b>13,346.74</b> |
| <b>Series 2007 GO Bonds</b>                       |               |                      |              |                  |                                 |                    |                |                        |                  |
| TEXSTAR                                           | LGIP          | TexSTAR              | 0.00         | 906.74           | 906.74                          | 0.00               | 0.00           | 0.00                   | 906.74           |
| <b>Total for Series 2007 GO Bonds</b>             |               |                      | <b>0.00</b>  | <b>906.74</b>    | <b>906.74</b>                   | <b>0.00</b>        | <b>0.00</b>    | <b>0.00</b>            | <b>906.74</b>    |
| <b>Series 2009 CO Bonds</b>                       |               |                      |              |                  |                                 |                    |                |                        |                  |
| <b>Total for Series 2009 CO Bonds</b>             |               |                      | <b>0.00</b>  | <b>0.00</b>      | <b>0.00</b>                     | <b>0.00</b>        | <b>0.00</b>    | <b>0.00</b>            | <b>0.00</b>      |
| <b>Series 2013 CO-W&amp;S</b>                     |               |                      |              |                  |                                 |                    |                |                        |                  |
| TEXSTAR                                           | LGIP          | TexSTAR              | 0.00         | 314.52           | 314.52                          | 0.00               | 0.00           | 0.00                   | 314.52           |
| <b>Total for Series 2013 CO-W&amp;S</b>           |               |                      | <b>0.00</b>  | <b>314.52</b>    | <b>314.52</b>                   | <b>0.00</b>        | <b>0.00</b>    | <b>0.00</b>            | <b>314.52</b>    |
| <b>Series 2013 GO Bonds</b>                       |               |                      |              |                  |                                 |                    |                |                        |                  |
| TEXSTAR                                           | LGIP          | TexSTAR              | 0.00         | 6,972.20         | 6,972.20                        | 0.00               | 0.00           | 0.00                   | 6,972.20         |
| <b>Total for Series 2013 GO Bonds</b>             |               |                      | <b>0.00</b>  | <b>6,972.20</b>  | <b>6,972.20</b>                 | <b>0.00</b>        | <b>0.00</b>    | <b>0.00</b>            | <b>6,972.20</b>  |
| <b>Series 2013 GO Bonds - Refunding</b>           |               |                      |              |                  |                                 |                    |                |                        |                  |
| TEXSTAR                                           | LGIP          | TexSTAR              | 0.00         | 126.86           | 126.86                          | 0.00               | 0.00           | 0.00                   | 126.86           |
| <b>Total for Series 2013 GO Bonds - Refunding</b> |               |                      | <b>0.00</b>  | <b>126.86</b>    | <b>126.86</b>                   | <b>0.00</b>        | <b>0.00</b>    | <b>0.00</b>            | <b>126.86</b>    |
| <b>Series 2014 CO Bonds</b>                       |               |                      |              |                  |                                 |                    |                |                        |                  |
| <b>Total for Series 2014 CO Bonds</b>             |               |                      | <b>0.00</b>  | <b>0.00</b>      | <b>0.00</b>                     | <b>0.00</b>        | <b>0.00</b>    | <b>0.00</b>            | <b>0.00</b>      |

| CUSIP                                   | Security Type | Security Description         | Beg. Accrued     | Interest Earned   | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued   | Disc Accr / Prem Amort | Net Income        |
|-----------------------------------------|---------------|------------------------------|------------------|-------------------|---------------------------------|--------------------|------------------|------------------------|-------------------|
| <b>Series 2014 CO-W&amp;S</b>           |               |                              |                  |                   |                                 |                    |                  |                        |                   |
| TEXSTAR                                 | LGIP          | TexSTAR                      | 0.00             | 7,124.75          | 7,124.75                        | 0.00               | 0.00             | 0.00                   | 7,124.75          |
| 912828RU6                               | TREAS NOTE    | U.S. Treasury 0.875 11/30/16 | 14,702.87        | 7,172.13          | 21,875.00                       | 0.00               | 0.00             | (1,876.90)             | 5,295.23          |
| 3137EADU0                               | AGCY BULET    | FHLMC 0.500 01/27/17         | 7,111.11         | 12,888.89         | 20,000.00                       | 0.00               | 0.00             | 4,452.88               | 17,341.77         |
| 912828H37                               | TREAS NOTE    | U.S. Treasury 0.875 01/15/18 | 0.00             | 36,379.08         | 43,750.00                       | (16,644.02)        | 9,273.10         | 3,190.57               | 39,569.65         |
| <b>Total for Series 2014 CO-W&amp;S</b> |               |                              | <b>21,813.98</b> | <b>63,564.85</b>  | <b>92,749.75</b>                | <b>(16,644.02)</b> | <b>9,273.10</b>  | <b>5,766.55</b>        | <b>69,331.40</b>  |
| <b>Series 2014 GO Bonds</b>             |               |                              |                  |                   |                                 |                    |                  |                        |                   |
| TEXSTAR                                 | LGIP          | TexSTAR                      | 0.00             | 13,983.01         | 13,983.01                       | 0.00               | 0.00             | 0.00                   | 13,983.01         |
| 3137EADU0                               | AGCY BULET    | FHLMC 0.500 01/27/17         | 5,333.33         | 9,666.67          | 15,000.00                       | 0.00               | 0.00             | 3,339.66               | 13,006.33         |
| 3134G9Q67                               | AGCY CALL     | FHLMC 1.050 07/27/18         | 9,333.33         | 52,500.00         | 52,500.00                       | 0.00               | 9,333.33         | 498.30                 | 52,998.30         |
| 3134GACF9                               | AGCY CALL     | FHLMC 1.100 08/23/18         | 6,966.67         | 66,000.00         | 66,000.00                       | 0.00               | 6,966.67         | 0.00                   | 66,000.00         |
| <b>Total for Series 2014 GO Bonds</b>   |               |                              | <b>21,633.33</b> | <b>142,149.68</b> | <b>147,483.01</b>               | <b>0.00</b>        | <b>16,300.00</b> | <b>3,837.96</b>        | <b>145,987.64</b> |
| <b>Series 2015 CO-W&amp;S</b>           |               |                              |                  |                   |                                 |                    |                  |                        |                   |
| TEXSTAR                                 | LGIP          | TexSTAR                      | 0.00             | 29,534.68         | 29,534.68                       | 0.00               | 0.00             | 0.00                   | 29,534.68         |
| 912828J35                               | TREAS NOTE    | U.S. Treasury 0.500 02/28/17 | 4,281.77         | 20,718.23         | 25,000.00                       | 0.00               | 0.00             | 9,154.60               | 29,872.83         |
| 3136G1GP8                               | AGCY BULET    | FNMA 1.000 03/27/18          | 0.00             | 59,166.67         | 100,000.00                      | (41,944.44)        | 1,111.11         | (3,817.20)             | 55,349.47         |
| <b>Total for Series 2015 CO-W&amp;S</b> |               |                              | <b>4,281.77</b>  | <b>109,419.58</b> | <b>154,534.68</b>               | <b>(41,944.44)</b> | <b>1,111.11</b>  | <b>5,337.40</b>        | <b>114,756.98</b> |
| <b>Series 2015A CO Bonds</b>            |               |                              |                  |                   |                                 |                    |                  |                        |                   |
| TEXSTAR                                 | LGIP          | TexSTAR                      | 0.00             | 6,940.52          | 6,940.52                        | 0.00               | 0.00             | 0.00                   | 6,940.52          |
| 3137EADT3                               | AGCY BULET    | FHLMC 0.875 02/22/17         | 3,791.67         | 13,708.33         | 17,500.00                       | 0.00               | 0.00             | (2,049.52)             | 11,658.81         |
| <b>Total for Series 2015A CO Bonds</b>  |               |                              | <b>3,791.67</b>  | <b>20,648.85</b>  | <b>24,440.52</b>                | <b>0.00</b>        | <b>0.00</b>      | <b>(2,049.52)</b>      | <b>18,599.33</b>  |

| CUSIP                                       | Security Type | Security Description         | Beg. Accrued     | Interest Earned   | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued    | Disc Accr / Prem Amort | Net Income        |
|---------------------------------------------|---------------|------------------------------|------------------|-------------------|---------------------------------|--------------------|-------------------|------------------------|-------------------|
| <b>Series 2015A GO Bonds</b>                |               |                              |                  |                   |                                 |                    |                   |                        |                   |
| TEXSTAR                                     | LGIP          | TexSTAR                      | 0.00             | 123,248.91        | 123,248.91                      | 0.00               | 0.00              | 0.00                   | 123,248.91        |
| 313371PV2                                   | AGCY BULET    | FHLB 1.625 12/09/16          | 35,388.89        | 21,486.11         | 56,875.00                       | 0.00               | 0.00              | (11,778.69)            | 9,707.42          |
| 3137EADU0                                   | AGCY BULET    | FHLMC 0.500 01/27/17         | 11,555.56        | 20,944.44         | 32,500.00                       | 0.00               | 0.00              | 13,188.11              | 34,132.55         |
| 912828SC5                                   | TREAS NOTE    | U.S. Treasury 0.875 01/31/17 | 8,845.11         | 17,404.89         | 26,250.00                       | 0.00               | 0.00              | (4,092.00)             | 13,312.89         |
| 912828G79                                   | TREAS NOTE    | U.S. Treasury 1.000 12/15/17 | 0.00             | 56,803.28         | 70,000.00                       | (33,852.46)        | 20,655.74         | (5,235.79)             | 51,567.49         |
| 3134G8J83                                   | AGCY CALL     | FHLMC 1.000 01/29/18         | 8,611.11         | 3,888.89          | 12,500.00                       | 0.00               | 0.00              | 0.00                   | 3,888.89          |
| 3137EADP1                                   | AGCY BULET    | FHLMC 0.875 03/07/18         | 0.00             | 34,854.17         | 52,500.00                       | (21,145.83)        | 3,500.00          | 3,156.42               | 38,010.59         |
| 3130A7CX1                                   | AGCY BULET    | FHLB 0.875 03/19/18          | 0.00             | 58,576.39         | 87,500.00                       | (31,840.28)        | 2,916.67          | 5,006.50               | 63,582.89         |
| 3134GACF9                                   | AGCY CALL     | FHLMC 1.100 08/23/18         | 11,611.11        | 110,000.00        | 110,000.00                      | 0.00               | 11,611.11         | 0.00                   | 110,000.00        |
| 3134GAUZ5                                   | AGCY CALL     | FHLMC 1.000 10/30/18         | 0.00             | 45,972.22         | 25,000.00                       | 0.00               | 20,972.22         | 0.00                   | 45,972.22         |
| <b>Total for Series 2015A GO Bonds</b>      |               |                              | <b>76,011.78</b> | <b>493,179.30</b> | <b>596,373.91</b>               | <b>(86,838.57)</b> | <b>59,655.74</b>  | <b>244.55</b>          | <b>493,423.85</b> |
| <b>Series 2015B CO Bonds</b>                |               |                              |                  |                   |                                 |                    |                   |                        |                   |
| TEXSTAR                                     | LGIP          | TexSTAR                      | 0.00             | 78,090.65         | 78,090.65                       | 0.00               | 0.00              | 0.00                   | 78,090.65         |
| 313385CW4                                   | AGCY DISCO    | FHLB 0.000 03/10/17          | 0.00             | 0.00              | 0.00                            | 0.00               | 0.00              | 32,888.90              | 32,888.90         |
| <b>Total for Series 2015B CO Bonds</b>      |               |                              | <b>0.00</b>      | <b>78,090.65</b>  | <b>78,090.65</b>                | <b>0.00</b>        | <b>0.00</b>       | <b>32,888.90</b>       | <b>110,979.55</b> |
| <b>Series 2016 GO Bonds - Imp</b>           |               |                              |                  |                   |                                 |                    |                   |                        |                   |
| TEXSTAR                                     | LGIP          | TexSTAR                      | 0.00             | 95,415.33         | 95,415.33                       | 0.00               | 0.00              | 0.00                   | 95,415.33         |
| 912828TS9                                   | TREAS NOTE    | U.S. Treasury 0.625 09/30/17 | 257.55           | 93,492.45         | 46,875.00                       | 0.00               | 46,875.00         | 1,747.80               | 95,240.25         |
| 3130A6SW8                                   | AGCY BULET    | FHLB 1.000 12/19/17          | 0.00             | 74,166.66         | 50,000.00                       | (4,166.67)         | 28,333.33         | (5,257.30)             | 68,909.36         |
| 3134GAMV3                                   | AGCY CALL     | FHLMC 1.000 09/28/18         | 1,250.00         | 150,000.00        | 150,000.00                      | 0.00               | 1,250.00          | 746.40                 | 150,746.40        |
| 3133EGM69                                   | AGCY BULET    | FFCB 1.100 12/05/18          | 0.00             | 83,111.11         | 55,000.00                       | (7,333.33)         | 35,444.44         | 15,962.70              | 99,073.81         |
| <b>Total for Series 2016 GO Bonds - Imp</b> |               |                              | <b>1,507.55</b>  | <b>496,185.55</b> | <b>397,290.33</b>               | <b>(11,500.00)</b> | <b>111,902.77</b> | <b>13,199.60</b>       | <b>509,385.15</b> |

| CUSIP                                       | Security Type | Security Description         | Beg. Accrued  | Interest Earned   | Interest Rec'd /<br>Sold / Matured | Interest Purchased | Ending Accrued   | Disc Accr /<br>Prem Amort | Net Income        |
|---------------------------------------------|---------------|------------------------------|---------------|-------------------|------------------------------------|--------------------|------------------|---------------------------|-------------------|
| <b>Series 2016A CO-W&amp;S</b>              |               |                              |               |                   |                                    |                    |                  |                           |                   |
| TEXSTAR                                     | LGIP          | TexSTAR                      | 0.00          | 41,299.23         | 41,299.23                          | 0.00               | 0.00             | 0.00                      | 41,299.23         |
| 912828P20                                   | TREAS NOTE    | U.S. Treasury 0.750 01/31/18 | 0.00          | 30,061.14         | 37,500.00                          | (13,756.79)        | 6,317.93         | 9,110.22                  | 39,171.36         |
| 3133EGM69                                   | AGCY BULET    | FFCB 1.100 12/05/18          | 0.00          | 89,527.77         | 55,000.00                          | (916.67)           | 35,444.44        | 7,974.30                  | 97,502.07         |
| <b>Total for Series 2016A CO-W&amp;S</b>    |               |                              | <b>0.00</b>   | <b>160,888.14</b> | <b>133,799.23</b>                  | <b>(14,673.46)</b> | <b>41,762.37</b> | <b>17,084.52</b>          | <b>177,972.66</b> |
| <b>Series 2016B CO Bonds</b>                |               |                              |               |                   |                                    |                    |                  |                           |                   |
| TEXSTAR                                     | LGIP          | TexSTAR                      | 0.00          | 1,312.04          | 1,312.04                           | 0.00               | 0.00             | 0.00                      | 1,312.04          |
| <b>Total for Series 2016B CO Bonds</b>      |               |                              | <b>0.00</b>   | <b>1,312.04</b>   | <b>1,312.04</b>                    | <b>0.00</b>        | <b>0.00</b>      | <b>0.00</b>               | <b>1,312.04</b>   |
| <b>Series 2017 CO-W&amp;S</b>               |               |                              |               |                   |                                    |                    |                  |                           |                   |
| TEXSTAR                                     | LGIP          | TexSTAR                      | 0.00          | 29,106.55         | 29,106.55                          | 0.00               | 0.00             | 0.00                      | 29,106.55         |
| <b>Total for Series 2017 CO-W&amp;S</b>     |               |                              | <b>0.00</b>   | <b>29,106.55</b>  | <b>29,106.55</b>                   | <b>0.00</b>        | <b>0.00</b>      | <b>0.00</b>               | <b>29,106.55</b>  |
| <b>Series 2017 GO Bonds</b>                 |               |                              |               |                   |                                    |                    |                  |                           |                   |
| TEXSTAR                                     | LGIP          | TexSTAR                      | 0.00          | 103,605.68        | 103,605.68                         | 0.00               | 0.00             | 0.00                      | 103,605.68        |
| <b>Total for Series 2017 GO Bonds</b>       |               |                              | <b>0.00</b>   | <b>103,605.68</b> | <b>103,605.68</b>                  | <b>0.00</b>        | <b>0.00</b>      | <b>0.00</b>               | <b>103,605.68</b> |
| <b>Solid Waste Operating Fund</b>           |               |                              |               |                   |                                    |                    |                  |                           |                   |
| TEXPOOL                                     | LGIP          | TexPool                      | 0.00          | 35,730.76         | 35,730.76                          | 0.00               | 0.00             | 0.00                      | 35,730.76         |
| 3133EFFH5                                   | AGCY CALL     | FFCB 0.810 09/28/17          | 121.50        | 1,498.50          | 1,620.00                           | 0.00               | 0.00             | 44.82                     | 1,543.32          |
| 3134GAVW1                                   | AGCY CALL     | FHLMC 1.050 11/07/18         | 0.00          | 16,905.00         | 9,450.00                           | (105.00)           | 7,560.00         | 0.00                      | 16,905.00         |
| <b>Total for Solid Waste Operating Fund</b> |               |                              | <b>121.50</b> | <b>54,134.26</b>  | <b>46,800.76</b>                   | <b>(105.00)</b>    | <b>7,560.00</b>  | <b>44.82</b>              | <b>54,179.08</b>  |
| <b>Special Events Fund</b>                  |               |                              |               |                   |                                    |                    |                  |                           |                   |
| TEXPOOL                                     | LGIP          | TexPool                      | 0.00          | 2,638.46          | 2,638.46                           | 0.00               | 0.00             | 0.00                      | 2,638.46          |
| <b>Total for Special Events Fund</b>        |               |                              | <b>0.00</b>   | <b>2,638.46</b>   | <b>2,638.46</b>                    | <b>0.00</b>        | <b>0.00</b>      | <b>0.00</b>               | <b>2,638.46</b>   |

| CUSIP                                                | Security Type | Security Description | Beg. Accrued    | Interest Earned  | Interest Rec'd /<br>Sold / Matured | Interest Purchased | Ending Accrued  | Disc Accr /<br>Prem Amort | Net Income       |
|------------------------------------------------------|---------------|----------------------|-----------------|------------------|------------------------------------|--------------------|-----------------|---------------------------|------------------|
| <b>Stormwater Operating Fund</b>                     |               |                      |                 |                  |                                    |                    |                 |                           |                  |
| TEXPOOL                                              | LGIP          | TexPool              | 0.00            | 705.61           | 705.61                             | 0.00               | 0.00            | 0.00                      | 705.61           |
| 3134G9UY1                                            | AGCY CALL     | FHLMC 1.000 06/29/18 | 1,277.78        | 5,000.00         | 5,000.00                           | 0.00               | 1,277.78        | 0.00                      | 5,000.00         |
| <b>Total for Stormwater Operating Fund</b>           |               |                      | <b>1,277.78</b> | <b>5,705.61</b>  | <b>5,705.61</b>                    | <b>0.00</b>        | <b>1,277.78</b> | <b>0.00</b>               | <b>5,705.61</b>  |
| <b>Superdrome</b>                                    |               |                      |                 |                  |                                    |                    |                 |                           |                  |
| TEXPOOL                                              | LGIP          | TexPool              | 0.00            | 413.36           | 413.36                             | 0.00               | 0.00            | 0.00                      | 413.36           |
| 3133EFFH5                                            | AGCY CALL     | FFCB 0.810 09/28/17  | 87.75           | 1,082.25         | 1,170.00                           | 0.00               | 0.00            | 32.37                     | 1,114.62         |
| 3134GAVW1                                            | AGCY CALL     | FHLMC 1.050 11/07/18 | 0.00            | 11,684.17        | 6,720.00                           | (75.83)            | 5,040.00        | 0.00                      | 11,684.17        |
| <b>Total for Superdrome</b>                          |               |                      | <b>87.75</b>    | <b>13,179.78</b> | <b>8,303.36</b>                    | <b>(75.83)</b>     | <b>5,040.00</b> | <b>32.37</b>              | <b>13,212.15</b> |
| <b>TIRZ #1 &amp; #5</b>                              |               |                      |                 |                  |                                    |                    |                 |                           |                  |
| TEXPOOL                                              | LGIP          | TexPool              | 0.00            | 42,926.24        | 42,926.24                          | 0.00               | 0.00            | 0.00                      | 42,926.24        |
| <b>Total for TIRZ #1 &amp; #5</b>                    |               |                      | <b>0.00</b>     | <b>42,926.24</b> | <b>42,926.24</b>                   | <b>0.00</b>        | <b>0.00</b>     | <b>0.00</b>               | <b>42,926.24</b> |
| <b>Traffic Control Enforcement</b>                   |               |                      |                 |                  |                                    |                    |                 |                           |                  |
| TEXPOOL                                              | LGIP          | TexPool              | 0.00            | 3,278.59         | 3,278.59                           | 0.00               | 0.00            | 0.00                      | 3,278.59         |
| <b>Total for Traffic Control Enforcement</b>         |               |                      | <b>0.00</b>     | <b>3,278.59</b>  | <b>3,278.59</b>                    | <b>0.00</b>        | <b>0.00</b>     | <b>0.00</b>               | <b>3,278.59</b>  |
| <b>Water &amp; Sewer Cap Proj Arb Acct</b>           |               |                      |                 |                  |                                    |                    |                 |                           |                  |
| TEXPOOL                                              | LGIP          | TexPool              | 0.00            | 93.16            | 93.16                              | 0.00               | 0.00            | 0.00                      | 93.16            |
| <b>Total for Water &amp; Sewer Cap Proj Arb Acct</b> |               |                      | <b>0.00</b>     | <b>93.16</b>     | <b>93.16</b>                       | <b>0.00</b>        | <b>0.00</b>     | <b>0.00</b>               | <b>93.16</b>     |

| CUSIP                                       | Security Type | Security Description         | Beg. Accrued      | Interest Earned     | Interest Rec'd /<br>Sold / Matured | Interest Purchased  | Ending Accrued    | Disc Accr /<br>Prem Amort | Net Income          |
|---------------------------------------------|---------------|------------------------------|-------------------|---------------------|------------------------------------|---------------------|-------------------|---------------------------|---------------------|
| <b>Water &amp; Sewer Fund</b>               |               |                              |                   |                     |                                    |                     |                   |                           |                     |
| TEXPOOL                                     | LGIP          | TexPool                      | 0.00              | 56,057.49           | 56,057.49                          | 0.00                | 0.00              | 0.00                      | 56,057.49           |
| TEXSTAR                                     | LGIP          | TexSTAR                      | 0.00              | 6,868.13            | 6,868.13                           | 0.00                | 0.00              | 0.00                      | 6,868.13            |
| 912828G79                                   | TREAS NOTE    | U.S. Treasury 1.000 12/15/17 | 0.00              | 122,950.82          | 150,000.00                         | (71,311.48)         | 44,262.30         | (11,710.24)               | 111,240.58          |
| 3134G9UY1                                   | AGCY CALL     | FHLMC 1.000 06/29/18         | 11,870.56         | 46,450.00           | 46,450.00                          | 0.00                | 11,870.56         | 0.00                      | 46,450.00           |
| <b>Total for Water &amp; Sewer Fund</b>     |               |                              | <b>11,870.56</b>  | <b>232,326.44</b>   | <b>259,375.62</b>                  | <b>(71,311.48)</b>  | <b>56,132.86</b>  | <b>(11,710.24)</b>        | <b>220,616.20</b>   |
| <b>Water &amp; Sewer Imp Fees</b>           |               |                              |                   |                     |                                    |                     |                   |                           |                     |
| TEXPOOL                                     | LGIP          | TexPool                      | 0.00              | 56,459.86           | 56,459.86                          | 0.00                | 0.00              | 0.00                      | 56,459.86           |
| TEXSTAR                                     | LGIP          | TexSTAR                      | 0.00              | 6,800.14            | 6,800.14                           | 0.00                | 0.00              | 0.00                      | 6,800.14            |
| WF-FRIS2                                    | BANK DEP      | Wells Fargo Ana Bus Cking    | 0.00              | 1,309.79            | 1,309.79                           | 0.00                | 0.00              | 0.00                      | 1,309.79            |
| 3130A7UG8                                   | AGCY BULET    | FHLB 0.625 04/26/17          | 13,454.86         | 17,795.14           | 31,250.00                          | 0.00                | 0.00              | 504.55                    | 18,299.69           |
| 3133EFFH5                                   | AGCY CALL     | FFCB 0.810 09/28/17          | 337.50            | 4,162.50            | 4,500.00                           | 0.00                | 0.00              | 124.50                    | 4,287.00            |
| 3134G7V24                                   | AGCY CALL     | FHLMC 0.750 10/27/17         | 9,625.00          | 22,500.00           | 22,500.00                          | 0.00                | 9,625.00          | 0.00                      | 22,500.00           |
| 3134G8ML0                                   | AGCY CALL     | FHLMC 0.950 11/24/17         | 2,929.17          | 28,500.00           | 28,500.00                          | 0.00                | 2,929.17          | 0.00                      | 28,500.00           |
| 3133EF3B1                                   | AGCY BULET    | FFCB 0.750 04/18/18          | 0.00              | 16,145.84           | 0.00                               | (833.33)            | 16,979.17         | 8,036.65                  | 24,182.49           |
| 3134G9KU0                                   | AGCY CALL     | FHLMC 1.000 05/25/18         | 3,500.00          | 10,000.00           | 10,000.00                          | 0.00                | 3,500.00          | 748.79                    | 10,748.79           |
| 3130A8PK3                                   | AGCY BULET    | FHLB 0.625 08/07/18          | 0.00              | 22,656.25           | 31,250.00                          | (13,281.25)         | 4,687.50          | 17,488.20                 | 40,144.45           |
| 3134GAVW1                                   | AGCY CALL     | FHLMC 1.050 11/07/18         | 0.00              | 46,958.33           | 26,250.00                          | (291.67)            | 21,000.00         | 0.00                      | 46,958.33           |
| <b>Total for Water &amp; Sewer Imp Fees</b> |               |                              | <b>29,846.53</b>  | <b>233,287.85</b>   | <b>218,819.79</b>                  | <b>(14,406.25)</b>  | <b>58,720.84</b>  | <b>26,902.69</b>          | <b>260,190.54</b>   |
| <b>Workforce Housing</b>                    |               |                              |                   |                     |                                    |                     |                   |                           |                     |
| TEXPOOL                                     | LGIP          | TexPool                      | 0.00              | 511.97              | 511.97                             | 0.00                | 0.00              | 0.00                      | 511.97              |
| 3133EFFH5                                   | AGCY CALL     | FFCB 0.810 09/28/17          | 23.63             | 291.37              | 315.00                             | 0.00                | 0.00              | 8.71                      | 300.08              |
| 3134GAVW1                                   | AGCY CALL     | FHLMC 1.050 11/07/18         | 0.00              | 3,287.08            | 1,837.50                           | (20.42)             | 1,470.00          | 0.00                      | 3,287.08            |
| <b>Total for Workforce Housing</b>          |               |                              | <b>23.63</b>      | <b>4,090.42</b>     | <b>2,664.47</b>                    | <b>(20.42)</b>      | <b>1,470.00</b>   | <b>8.71</b>               | <b>4,099.13</b>     |
| <b>Total for City of Frisco</b>             |               |                              | <b>370,206.52</b> | <b>4,446,755.38</b> | <b>4,576,057.26</b>                | <b>(398,743.67)</b> | <b>639,648.31</b> | <b>224,225.71</b>         | <b>4,670,981.09</b> |

| Trade Date                        | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value           | Price   | Principal Amount    | Int Purchased / Received | Total Amount        | Realized Gain / Loss | YTM          | YTW          |
|-----------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|---------------------|---------|---------------------|--------------------------|---------------------|----------------------|--------------|--------------|
| <b>Capital Proj / Esc</b>         |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| <b>Calls</b>                      |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 11/07/16                          | 11/08/16    | 3133EFFH5 | AGCY CALL     | FFCB                 | 0.810  | 09/28/17 | 11/08/16  | 3,150,000.00        | 100.000 | 3,150,000.00        | 2,835.00                 | 3,152,835.00        |                      | 0.813        | 0.810        |
| <b>Total for: Calls</b>           |             |           |               |                      |        |          |           | <b>3,150,000.00</b> |         | <b>3,150,000.00</b> | <b>2,835.00</b>          | <b>3,152,835.00</b> |                      | <b>0.813</b> | <b>0.810</b> |
| <b>Purchases</b>                  |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 11/08/16                          | 11/09/16    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 | 11/07/17  | 3,150,000.00        | 100.000 | 3,150,000.00        | 183.75                   | 3,150,183.75        |                      | 1.050        | 1.050        |
| <b>Total for: Purchases</b>       |             |           |               |                      |        |          |           | <b>3,150,000.00</b> |         | <b>3,150,000.00</b> | <b>183.75</b>            | <b>3,150,183.75</b> |                      | <b>1.050</b> | <b>1.050</b> |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 10/27/16                          | 10/27/16    | 3134GTV24 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                     |         | 0.00                | 11,250.00                | 11,250.00           |                      |              |              |
| 03/28/17                          | 03/28/17    | 3134GAMD3 | AGCY CALL     | FHLMC                | 1.050  | 09/28/18 |           |                     |         | 0.00                | 7,875.00                 | 7,875.00            |                      |              |              |
| 04/27/17                          | 04/27/17    | 3134GTV24 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                     |         | 0.00                | 11,250.00                | 11,250.00           |                      |              |              |
| 05/08/17                          | 05/07/17    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 |           |                     |         | 0.00                | 16,537.50                | 16,537.50           |                      |              |              |
| 09/28/17                          | 09/28/17    | 3134GAMD3 | AGCY CALL     | FHLMC                | 1.050  | 09/28/18 |           |                     |         | 0.00                | 7,875.00                 | 7,875.00            |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                     |         | <b>0.00</b>         | <b>54,787.50</b>         | <b>54,787.50</b>    |                      |              |              |

| Trade Date                        | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value           | Price   | Principal Amount    | Int Purchased / Received | Total Amount        | Realized Gain / Loss | YTM          | YTW          |
|-----------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|---------------------|---------|---------------------|--------------------------|---------------------|----------------------|--------------|--------------|
| <b>Capital Reserve Fund</b>       |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| <b>Calls</b>                      |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 11/07/16                          | 11/08/16    | 3133EFFH5 | AGCY CALL     | FFCB                 | 0.810  | 09/28/17 | 11/08/16  | 1,500,000.00        | 100.000 | 1,500,000.00        | 1,350.00                 | 1,501,350.00        |                      | 0.813        | 0.810        |
| <b>Total for: Calls</b>           |             |           |               |                      |        |          |           | <b>1,500,000.00</b> |         | <b>1,500,000.00</b> | <b>1,350.00</b>          | <b>1,501,350.00</b> |                      | <b>0.813</b> | <b>0.810</b> |
| <b>Purchases</b>                  |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 11/08/16                          | 11/09/16    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 | 11/07/17  | 1,500,000.00        | 100.000 | 1,500,000.00        | 87.50                    | 1,500,087.50        |                      | 1.050        | 1.050        |
| <b>Total for: Purchases</b>       |             |           |               |                      |        |          |           | <b>1,500,000.00</b> |         | <b>1,500,000.00</b> | <b>87.50</b>             | <b>1,500,087.50</b> |                      | <b>1.050</b> | <b>1.050</b> |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 10/20/16                          | 10/20/16    | 3133EFKM8 | AGCY CALL     | FFCB                 | 0.710  | 10/20/17 |           |                     |         | 0.00                | 21,300.00                | 21,300.00           |                      |              |              |
| 10/27/16                          | 10/27/16    | 3134G7V24 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                     |         | 0.00                | 3,750.00                 | 3,750.00            |                      |              |              |
| 11/25/16                          | 11/25/16    | 3134G9KU0 | AGCY CALL     | FHLMC                | 1.000  | 05/25/18 |           |                     |         | 0.00                | 5,000.00                 | 5,000.00            |                      |              |              |
| 12/29/16                          | 12/29/16    | 3134G9UY1 | AGCY CALL     | FHLMC                | 1.000  | 06/29/18 |           |                     |         | 0.00                | 2,500.00                 | 2,500.00            |                      |              |              |
| 04/20/17                          | 04/20/17    | 3133EFKM8 | AGCY CALL     | FFCB                 | 0.710  | 10/20/17 |           |                     |         | 0.00                | 21,300.00                | 21,300.00           |                      |              |              |
| 04/27/17                          | 04/27/17    | 3134G7V24 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                     |         | 0.00                | 3,750.00                 | 3,750.00            |                      |              |              |
| 05/08/17                          | 05/07/17    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 |           |                     |         | 0.00                | 7,875.00                 | 7,875.00            |                      |              |              |
| 05/25/17                          | 05/25/17    | 3134G9KU0 | AGCY CALL     | FHLMC                | 1.000  | 05/25/18 |           |                     |         | 0.00                | 5,000.00                 | 5,000.00            |                      |              |              |
| 06/29/17                          | 06/29/17    | 3134G9UY1 | AGCY CALL     | FHLMC                | 1.000  | 06/29/18 |           |                     |         | 0.00                | 2,500.00                 | 2,500.00            |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                     |         | <b>0.00</b>         | <b>72,975.00</b>         | <b>72,975.00</b>    |                      |              |              |



| Trade Date                   | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value            | Price   | Principal Amount     | Int Purchased / Received | Total Amount         | Realized Gain / Loss | YTM          | YTW          |
|------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|----------------------|---------|----------------------|--------------------------|----------------------|----------------------|--------------|--------------|
| <b>CDC Fund</b>              |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| <b>Maturities</b>            |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 12/14/16                     | 12/14/16    | 3130A6VS3 | AGCY BULET    | FHLB                 | 0.750  | 12/14/16 |           | 5,000,000.00         | 100.000 | 5,000,000.00         | 0.00                     | 5,000,000.00         |                      | 0.825        |              |
| 03/31/17                     | 03/31/17    | 912828J92 | TREAS NOTE    | U.S. Treasury        | 0.500  | 03/31/17 |           | 10,000,000.00        | 100.000 | 10,000,000.00        | 0.00                     | 10,000,000.00        |                      | 0.514        |              |
| 09/29/17                     | 09/29/17    | 313385MH6 | AGCY DISCO    | FHLB                 |        | 09/29/17 |           | 10,000,000.00        | 100.000 | 10,000,000.00        | 0.00                     | 10,000,000.00        |                      | 0.917        |              |
| <b>Total for: Maturities</b> |             |           |               |                      |        |          |           | <b>25,000,000.00</b> |         | <b>25,000,000.00</b> | <b>0.00</b>              | <b>25,000,000.00</b> |                      | <b>0.738</b> |              |
| <b>Purchases</b>             |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 12/13/16                     | 12/14/16    | 912828P20 | TREAS NOTE    | U.S. Treasury        | 0.750  | 01/31/18 |           | 5,000,000.00         | 99.742  | 4,987,109.38         | 13,858.70                | 5,000,968.08         |                      | 0.980        | 0.980        |
| 01/17/17                     | 01/18/17    | 3130A7CX1 | AGCY BULET    | FHLB                 | 0.875  | 03/19/18 |           | 5,000,000.00         | 99.913  | 4,995,637.50         | 14,461.81                | 5,010,099.31         |                      | 0.950        | 0.950        |
| 03/30/17                     | 03/31/17    | 313385MH6 | AGCY DISCO    | FHLB                 |        | 09/29/17 |           | 10,000,000.00        | 99.538  | 9,953,842.78         | 0.00                     | 9,953,842.78         |                      | 0.917        | 0.917        |
| 06/12/17                     | 06/13/17    | 912828R93 | TREAS NOTE    | U.S. Treasury        | 0.625  | 06/30/18 |           | 4,000,000.00         | 99.348  | 3,973,906.25         | 11,325.97                | 3,985,232.22         |                      | 1.254        | 1.254        |
| <b>Total for: Purchases</b>  |             |           |               |                      |        |          |           | <b>24,000,000.00</b> |         | <b>23,910,495.91</b> | <b>39,646.48</b>         | <b>23,950,142.39</b> |                      | <b>0.993</b> | <b>0.993</b> |
| <b>Income Payments</b>       |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 10/27/16                     | 10/27/16    | 3134G7T35 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                      |         | 0.00                 | 7,125.00                 | 7,125.00             |                      |              |              |
| 11/25/16                     | 11/25/16    | 3134G9KU0 | AGCY CALL     | FHLMC                | 1.000  | 05/25/18 |           |                      |         | 0.00                 | 10,000.00                | 10,000.00            |                      |              |              |
| 12/14/16                     | 12/14/16    | 3130A6VS3 | AGCY BULET    | FHLB                 | 0.750  | 12/14/16 |           |                      |         | 0.00                 | 18,750.00                | 18,750.00            |                      |              |              |
| 01/27/17                     | 01/27/17    | 3134G9Q67 | AGCY CALL     | FHLMC                | 1.050  | 07/27/18 |           |                      |         | 0.00                 | 10,500.00                | 10,500.00            |                      |              |              |
| 01/31/17                     | 01/31/17    | 912828P20 | TREAS NOTE    | U.S. Treasury        | 0.750  | 01/31/18 |           |                      |         | 0.00                 | 18,750.00                | 18,750.00            |                      |              |              |
| 03/20/17                     | 03/19/17    | 3130A7CX1 | AGCY BULET    | FHLB                 | 0.875  | 03/19/18 |           |                      |         | 0.00                 | 21,875.00                | 21,875.00            |                      |              |              |
| 03/28/17                     | 03/28/17    | 3134GAMD3 | AGCY CALL     | FHLMC                | 1.050  | 09/28/18 |           |                      |         | 0.00                 | 26,250.00                | 26,250.00            |                      |              |              |
| 03/29/17                     | 03/29/17    | 3134G8VE6 | AGCY CALL     | FHLMC                | 1.020  | 03/29/18 |           |                      |         | 0.00                 | 25,500.00                | 25,500.00            |                      |              |              |
| 03/31/17                     | 03/31/17    | 912828J92 | TREAS NOTE    | U.S. Treasury        | 0.500  | 03/31/17 |           |                      |         | 0.00                 | 25,000.00                | 25,000.00            |                      |              |              |
| 04/27/17                     | 04/27/17    | 3134G7T35 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                      |         | 0.00                 | 7,125.00                 | 7,125.00             |                      |              |              |
| 05/25/17                     | 05/25/17    | 3134G9KU0 | AGCY CALL     | FHLMC                | 1.000  | 05/25/18 |           |                      |         | 0.00                 | 10,000.00                | 10,000.00            |                      |              |              |
| 06/30/17                     | 06/30/17    | 912828R93 | TREAS NOTE    | U.S. Treasury        | 0.625  | 06/30/18 |           |                      |         | 0.00                 | 12,500.00                | 12,500.00            |                      |              |              |
| 07/27/17                     | 07/27/17    | 3134G9Q67 | AGCY CALL     | FHLMC                | 1.050  | 07/27/18 |           |                      |         | 0.00                 | 10,500.00                | 10,500.00            |                      |              |              |
| 07/31/17                     | 07/31/17    | 912828P20 | TREAS NOTE    | U.S. Treasury        | 0.750  | 01/31/18 |           |                      |         | 0.00                 | 18,750.00                | 18,750.00            |                      |              |              |
| 09/19/17                     | 09/19/17    | 3130A7CX1 | AGCY BULET    | FHLB                 | 0.875  | 03/19/18 |           |                      |         | 0.00                 | 21,875.00                | 21,875.00            |                      |              |              |
| 09/28/17                     | 09/28/17    | 3134GAMD3 | AGCY CALL     | FHLMC                | 1.050  | 09/28/18 |           |                      |         | 0.00                 | 26,250.00                | 26,250.00            |                      |              |              |
| 09/29/17                     | 09/29/17    | 3134G8VE6 | AGCY CALL     | FHLMC                | 1.020  | 03/29/18 |           |                      |         | 0.00                 | 25,500.00                | 25,500.00            |                      |              |              |

| Trade Date                        | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount      | Realized Gain / Loss | YTM | YTW |
|-----------------------------------|-------------|-------|---------------|----------------------|--------|----------|-----------|-----------|-------|------------------|--------------------------|-------------------|----------------------|-----|-----|
| <hr/>                             |             |       |               |                      |        |          |           |           |       |                  |                          |                   |                      |     |     |
| <hr/>                             |             |       |               |                      |        |          |           |           |       |                  |                          |                   |                      |     |     |
| <b>CDC Fund</b>                   |             |       |               |                      |        |          |           |           |       |                  |                          |                   |                      |     |     |
| <hr/>                             |             |       |               |                      |        |          |           |           |       |                  |                          |                   |                      |     |     |
| <b>Total for: Income Payments</b> |             |       |               |                      |        |          |           |           |       | <b>0.00</b>      | <b>296,250.00</b>        | <b>296,250.00</b> |                      |     |     |

| Trade Date                   | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value            | Price   | Principal Amount     | Int Purchased / Received | Total Amount         | Realized Gain / Loss | YTM          | YTW          |
|------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|----------------------|---------|----------------------|--------------------------|----------------------|----------------------|--------------|--------------|
| <b>EDC Fund</b>              |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| <b>Maturities</b>            |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 12/14/16                     | 12/14/16    | 3130A6VS3 | AGCY BULET    | FHLB                 | 0.750  | 12/14/16 |           | 4,000,000.00         | 100.000 | 4,000,000.00         | 0.00                     | 4,000,000.00         |                      | 0.825        |              |
| 05/17/17                     | 05/17/17    | CD-3143   | CD            | American Bk of TX CD | 0.300  | 05/17/17 |           | 5,039,005.68         | 100.000 | 5,039,005.68         | 0.00                     | 5,039,005.68         |                      | 0.300        |              |
| <b>Total for: Maturities</b> |             |           |               |                      |        |          |           | <b>9,039,005.68</b>  |         | <b>9,039,005.68</b>  | <b>0.00</b>              | <b>9,039,005.68</b>  |                      | <b>0.533</b> |              |
| <b>Purchases</b>             |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 12/13/16                     | 12/14/16    | 912828P20 | TREAS NOTE    | U.S. Treasury        | 0.750  | 01/31/18 |           | 4,000,000.00         | 99.742  | 3,989,687.50         | 11,086.96                | 4,000,774.46         |                      | 0.980        | 0.980        |
| 01/17/17                     | 01/18/17    | 3130A7CX1 | AGCY BULET    | FHLB                 | 0.875  | 03/19/18 |           | 2,000,000.00         | 99.913  | 1,998,255.00         | 5,784.72                 | 2,004,039.72         |                      | 0.950        | 0.950        |
| 03/08/17                     | 03/08/17    | CD-7868   | CD            | North Dallas Bk CD   | 0.250  | 03/08/18 |           | 3,500,000.00         | 100.000 | 3,500,000.00         | 0.00                     | 3,500,000.00         |                      | 0.250        | 0.250        |
| 05/17/17                     | 05/17/17    | CD-3143-1 | CD            | First United Bk CD   | 1.290  | 04/17/18 |           | 5,000,000.00         | 100.000 | 5,000,000.00         | 0.00                     | 5,000,000.00         |                      | 1.290        | 1.290        |
| <b>Total for: Purchases</b>  |             |           |               |                      |        |          |           | <b>14,500,000.00</b> |         | <b>14,487,942.50</b> | <b>16,871.68</b>         | <b>14,504,814.18</b> |                      | <b>0.906</b> | <b>0.906</b> |
| <b>Income Payments</b>       |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 09/17/07                     | 09/17/17    | CD-3143-1 | CD            | First United Bk CD   | 1.290  | 04/17/18 |           |                      |         | 0.00                 | 5,495.87                 | 5,495.87             |                      |              |              |
| 10/27/16                     | 10/27/16    | 3134G7T35 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                      |         | 0.00                 | 7,125.00                 | 7,125.00             |                      |              |              |
| 11/17/16                     | 11/17/16    | CD-3143   | CD            | American Bk of TX CD | 0.300  | 05/17/17 |           |                      |         | 0.00                 | 3,804.56                 | 3,804.56             |                      |              |              |
| 11/25/16                     | 11/25/16    | 3134G9KU0 | AGCY CALL     | FHLMC                | 1.000  | 05/25/18 |           |                      |         | 0.00                 | 6,250.00                 | 6,250.00             |                      |              |              |
| 11/25/16                     | 11/25/16    | 3134G9KU0 | AGCY CALL     | FHLMC                | 1.000  | 05/25/18 |           |                      |         | 0.00                 | 10,000.00                | 10,000.00            |                      |              |              |
| 12/14/16                     | 12/14/16    | 3130A6VS3 | AGCY BULET    | FHLB                 | 0.750  | 12/14/16 |           |                      |         | 0.00                 | 15,000.00                | 15,000.00            |                      |              |              |
| 01/27/17                     | 01/27/17    | 3134G9Q67 | AGCY CALL     | FHLMC                | 1.050  | 07/27/18 |           |                      |         | 0.00                 | 24,937.50                | 24,937.50            |                      |              |              |
| 01/31/17                     | 01/31/17    | 912828P20 | TREAS NOTE    | U.S. Treasury        | 0.750  | 01/31/18 |           |                      |         | 0.00                 | 15,000.00                | 15,000.00            |                      |              |              |
| 02/17/17                     | 02/17/17    | CD-3143   | CD            | American Bk of TX CD | 0.300  | 05/17/17 |           |                      |         | 0.00                 | 3,807.43                 | 3,807.43             |                      |              |              |
| 03/20/17                     | 03/19/17    | 3130A7CX1 | AGCY BULET    | FHLB                 | 0.875  | 03/19/18 |           |                      |         | 0.00                 | 8,750.00                 | 8,750.00             |                      |              |              |
| 04/27/17                     | 04/27/17    | 3134G7T35 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                      |         | 0.00                 | 7,125.00                 | 7,125.00             |                      |              |              |
| 05/17/17                     | 05/17/17    | CD-3143   | CD            | American Bk of TX CD | 0.300  | 05/17/17 |           |                      |         | 0.00                 | 3,686.07                 | 3,686.07             |                      |              |              |
| 05/25/17                     | 05/25/17    | 3134G9KU0 | AGCY CALL     | FHLMC                | 1.000  | 05/25/18 |           |                      |         | 0.00                 | 6,250.00                 | 6,250.00             |                      |              |              |
| 05/25/17                     | 05/25/17    | 3134G9KU0 | AGCY CALL     | FHLMC                | 1.000  | 05/25/18 |           |                      |         | 0.00                 | 10,000.00                | 10,000.00            |                      |              |              |
| 06/08/17                     | 06/08/17    | CD-7868   | CD            | North Dallas Bk CD   | 0.250  | 03/08/18 |           |                      |         | 0.00                 | 2,205.48                 | 2,205.48             |                      |              |              |
| 06/17/17                     | 06/17/17    | CD-3143-1 | CD            | First United Bk CD   | 1.290  | 04/17/18 |           |                      |         | 0.00                 | 5,438.14                 | 5,438.14             |                      |              |              |
| 07/17/17                     | 07/17/17    | CD-3143-1 | CD            | First United Bk CD   | 1.290  | 04/17/18 |           |                      |         | 0.00                 | 7,253.09                 | 7,253.09             |                      |              |              |
| 07/27/17                     | 07/27/17    | 3134G9Q67 | AGCY CALL     | FHLMC                | 1.050  | 07/27/18 |           |                      |         | 0.00                 | 24,937.50                | 24,937.50            |                      |              |              |

| Trade Date                             | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value        | Price   | Principal Amount | Int Purchased / Received | Total Amount      | Realized Gain / Loss | YTM | YTW |
|----------------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|------------------|---------|------------------|--------------------------|-------------------|----------------------|-----|-----|
| <b>EDC Fund</b>                        |             |           |               |                      |        |          |           |                  |         |                  |                          |                   |                      |     |     |
| <b>Income Payments</b>                 |             |           |               |                      |        |          |           |                  |         |                  |                          |                   |                      |     |     |
| 07/31/17                               | 07/31/17    | 912828P20 | TREAS NOTE    | U.S. Treasury        | 0.750  | 01/31/18 |           |                  |         | 0.00             | 15,000.00                | 15,000.00         |                      |     |     |
| 08/17/17                               | 08/17/17    | CD-3143-1 | CD            | First United Bk CD   | 1.290  | 04/17/18 |           |                  |         | 0.00             | 3,543.21                 | 3,543.21          |                      |     |     |
| 09/08/17                               | 09/08/17    | CD-7868   | CD            | North Dallas Bk CD   | 0.250  | 03/08/18 |           |                  |         | 0.00             | 2,206.87                 | 2,206.87          |                      |     |     |
| 09/19/17                               | 09/19/17    | 3130A7CX1 | AGCY BULET    | FHLB                 | 0.875  | 03/19/18 |           |                  |         | 0.00             | 8,750.00                 | 8,750.00          |                      |     |     |
| <b>Total for: Income Payments</b>      |             |           |               |                      |        |          |           |                  |         | <b>0.00</b>      | <b>196,565.72</b>        | <b>196,565.72</b> |                      |     |     |
| <b>Capitalized Interest</b>            |             |           |               |                      |        |          |           |                  |         |                  |                          |                   |                      |     |     |
| 11/17/16                               | 11/17/16    | CD-3143   | CD            | American Bk of TX CD | 0.300  | 05/17/17 |           | 3,804.56         | 100.000 | 3,804.56         | 0.00                     | 3,804.56          |                      |     |     |
| 02/17/17                               | 02/17/17    | CD-3143   | CD            | American Bk of TX CD | 0.300  | 05/17/17 |           | 3,807.43         | 100.000 | 3,807.43         | 0.00                     | 3,807.43          |                      |     |     |
| 06/08/17                               | 06/08/17    | CD-7868   | CD            | North Dallas Bk CD   | 0.250  | 03/08/18 |           | 2,205.48         | 100.000 | 2,205.48         | 0.00                     | 2,205.48          |                      |     |     |
| 06/17/17                               | 06/17/17    | CD-3143-1 | CD            | First United Bk CD   | 1.290  | 04/17/18 |           | 5,438.14         | 100.000 | 5,438.14         | 0.00                     | 5,438.14          |                      |     |     |
| 07/17/17                               | 07/17/17    | CD-3143-1 | CD            | First United Bk CD   | 1.290  | 04/17/18 |           | 7,253.09         | 100.000 | 7,253.09         | 0.00                     | 7,253.09          |                      |     |     |
| 08/17/17                               | 08/17/17    | CD-3143-1 | CD            | First United Bk CD   | 1.290  | 04/17/18 |           | 3,543.21         | 100.000 | 3,543.21         | 0.00                     | 3,543.21          |                      |     |     |
| 09/08/17                               | 09/08/17    | CD-7868   | CD            | North Dallas Bk CD   | 0.250  | 03/08/18 |           | 2,206.87         | 100.000 | 2,206.87         | 0.00                     | 2,206.87          |                      |     |     |
| 09/17/17                               | 09/17/17    | CD-3143-1 | CD            | First United Bk CD   | 1.290  | 04/17/18 |           | 5,495.87         | 100.000 | 5,495.87         | 0.00                     | 5,495.87          |                      |     |     |
| <b>Total for: Capitalized Interest</b> |             |           |               |                      |        |          |           | <b>33,754.65</b> |         | <b>33,754.65</b> | <b>0.00</b>              | <b>33,754.65</b>  |                      |     |     |

| Trade Date                        | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value            | Price   | Principal Amount     | Int Purchased / Received | Total Amount         | Realized Gain / Loss | YTM          | YTW          |
|-----------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|----------------------|---------|----------------------|--------------------------|----------------------|----------------------|--------------|--------------|
| <b>General Operating Fund</b>     |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| <b>Maturities</b>                 |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 06/21/17                          | 06/21/17    | 313379DD8 | AGCY BULET    | FHLB                 | 1.000  | 06/21/17 |           | 9,000,000.00         | 100.000 | 9,000,000.00         | 0.00                     | 9,000,000.00         |                      | 0.820        |              |
| 06/21/17                          | 06/21/17    | 313385HD1 | AGCY DISCO    | FHLB                 |        | 06/21/17 |           | 1,000,000.00         | 100.000 | 1,000,000.00         | 0.00                     | 1,000,000.00         |                      | 0.781        |              |
| 08/15/17                          | 08/15/17    | 912828D49 | TREAS NOTE    | U.S. Treasury        | 0.875  | 08/15/17 |           | 10,000,000.00        | 100.000 | 10,000,000.00        | 0.00                     | 10,000,000.00        |                      | 0.799        |              |
| 09/15/17                          | 09/15/17    | 912828D98 | TREAS NOTE    | U.S. Treasury        | 1.000  | 09/15/17 |           | 5,000,000.00         | 100.000 | 5,000,000.00         | 0.00                     | 5,000,000.00         |                      | 0.907        |              |
| <b>Total for: Maturities</b>      |             |           |               |                      |        |          |           | <b>25,000,000.00</b> |         | <b>25,000,000.00</b> | <b>0.00</b>              | <b>25,000,000.00</b> |                      | <b>0.827</b> |              |
| <b>Purchases</b>                  |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 03/27/17                          | 03/28/17    | 313385HD1 | AGCY DISCO    | FHLB                 |        | 06/21/17 |           | 1,000,000.00         | 99.816  | 998,158.33           | 0.00                     | 998,158.33           |                      | 0.781        | 0.781        |
| 03/27/17                          | 03/28/17    | 313379DD8 | AGCY BULET    | FHLB                 | 1.000  | 06/21/17 |           | 9,000,000.00         | 100.041 | 9,003,690.00         | 24,250.00                | 9,027,940.00         |                      | 0.820        | 0.820        |
| 04/04/17                          | 04/05/17    | 912828D49 | TREAS NOTE    | U.S. Treasury        | 0.875  | 08/15/17 |           | 10,000,000.00        | 100.027 | 10,002,734.38        | 11,843.92                | 10,014,578.30        |                      | 0.799        | 0.799        |
| 04/10/17                          | 04/11/17    | 912828D98 | TREAS NOTE    | U.S. Treasury        | 1.000  | 09/15/17 |           | 5,000,000.00         | 100.039 | 5,001,953.13         | 3,668.48                 | 5,005,621.61         |                      | 0.907        | 0.907        |
| <b>Total for: Purchases</b>       |             |           |               |                      |        |          |           | <b>25,000,000.00</b> |         | <b>25,006,535.84</b> | <b>39,762.40</b>         | <b>25,046,298.24</b> |                      | <b>0.827</b> | <b>0.827</b> |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 10/27/16                          | 10/27/16    | 3134G7V24 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                      |         | 0.00                 | 20,625.00                | 20,625.00            |                      |              |              |
| 01/27/17                          | 01/27/17    | 3134G9Q67 | AGCY CALL     | FHLMC                | 1.050  | 07/27/18 |           |                      |         | 0.00                 | 21,000.00                | 21,000.00            |                      |              |              |
| 04/27/17                          | 04/27/17    | 3134G7V24 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                      |         | 0.00                 | 20,625.00                | 20,625.00            |                      |              |              |
| 06/21/17                          | 06/21/17    | 313379DD8 | AGCY BULET    | FHLB                 | 1.000  | 06/21/17 |           |                      |         | 0.00                 | 45,000.00                | 45,000.00            |                      |              |              |
| 07/27/17                          | 07/27/17    | 3134G9Q67 | AGCY CALL     | FHLMC                | 1.050  | 07/27/18 |           |                      |         | 0.00                 | 21,000.00                | 21,000.00            |                      |              |              |
| 08/15/17                          | 08/15/17    | 912828D49 | TREAS NOTE    | U.S. Treasury        | 0.875  | 08/15/17 |           |                      |         | 0.00                 | 43,750.00                | 43,750.00            |                      |              |              |
| 09/15/17                          | 09/15/17    | 912828D98 | TREAS NOTE    | U.S. Treasury        | 1.000  | 09/15/17 |           |                      |         | 0.00                 | 25,000.00                | 25,000.00            |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                      |         | <b>0.00</b>          | <b>197,000.00</b>        | <b>197,000.00</b>    |                      |              |              |

| Trade Date                        | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value            | Price   | Principal Amount     | Int Purchased / Received | Total Amount         | Realized Gain / Loss | YTM          | YTW          |
|-----------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|----------------------|---------|----------------------|--------------------------|----------------------|----------------------|--------------|--------------|
| <b>Impact Fees</b>                |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| <b>Calls</b>                      |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 11/07/16                          | 11/08/16    | 3133EFFH5 | AGCY CALL     | FFCB                 | 0.810  | 09/28/17 | 11/08/16  | 4,000,000.00         | 100.000 | 4,000,000.00         | 3,600.00                 | 4,003,600.00         |                      | 0.813        | 0.810        |
| <b>Total for: Calls</b>           |             |           |               |                      |        |          |           | <b>4,000,000.00</b>  |         | <b>4,000,000.00</b>  | <b>3,600.00</b>          | <b>4,003,600.00</b>  |                      | <b>0.813</b> | <b>0.810</b> |
| <b>Maturities</b>                 |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 04/26/17                          | 04/26/17    | 3130A7UG8 | AGCY BULET    | FHLB                 | 0.625  | 04/26/17 |           | 4,000,000.00         | 100.000 | 4,000,000.00         | 0.00                     | 4,000,000.00         |                      | 0.653        |              |
| 05/30/17                          | 05/30/17    | 3130A5EP0 | AGCY BULET    | FHLB                 | 0.625  | 05/30/17 |           | 8,000,000.00         | 100.000 | 8,000,000.00         | 0.00                     | 8,000,000.00         |                      | 0.759        |              |
| <b>Total for: Maturities</b>      |             |           |               |                      |        |          |           | <b>12,000,000.00</b> |         | <b>12,000,000.00</b> | <b>0.00</b>              | <b>12,000,000.00</b> |                      | <b>0.724</b> |              |
| <b>Purchases</b>                  |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 11/08/16                          | 11/09/16    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 | 11/07/17  | 4,000,000.00         | 100.000 | 4,000,000.00         | 233.33                   | 4,000,233.33         |                      | 1.050        | 1.050        |
| 01/09/17                          | 01/10/17    | 3130A8PK3 | AGCY BULET    | FHLB                 | 0.625  | 08/07/18 |           | 5,000,000.00         | 99.237  | 4,961,850.00         | 13,281.25                | 4,975,131.25         |                      | 1.115        | 1.115        |
| 04/25/17                          | 04/26/17    | 3133EF3B1 | AGCY BULET    | FFCB                 | 0.750  | 04/18/18 |           | 4,000,000.00         | 99.634  | 3,985,360.00         | 666.67                   | 3,986,026.67         |                      | 1.127        | 1.127        |
| 05/30/17                          | 05/31/17    | 3133EHL6  | AGCY BULET    | FFCB                 | 1.150  | 05/30/18 |           | 8,000,000.00         | 99.936  | 7,994,880.00         | 0.00                     | 7,994,880.00         |                      | 1.215        | 1.215        |
| <b>Total for: Purchases</b>       |             |           |               |                      |        |          |           | <b>21,000,000.00</b> |         | <b>20,942,090.00</b> | <b>14,181.25</b>         | <b>20,956,271.25</b> |                      | <b>1.143</b> | <b>1.143</b> |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 10/26/16                          | 10/26/16    | 3130A7UG8 | AGCY BULET    | FHLB                 | 0.625  | 04/26/17 |           |                      |         | 0.00                 | 12,500.00                | 12,500.00            |                      |              |              |
| 10/27/16                          | 10/27/16    | 3134G7V24 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                      |         | 0.00                 | 11,250.00                | 11,250.00            |                      |              |              |
| 11/25/16                          | 11/25/16    | 3134G9KU0 | AGCY CALL     | FHLMC                | 1.000  | 05/25/18 |           |                      |         | 0.00                 | 10,000.00                | 10,000.00            |                      |              |              |
| 11/30/16                          | 11/30/16    | 3130A5EP0 | AGCY BULET    | FHLB                 | 0.625  | 05/30/17 |           |                      |         | 0.00                 | 25,000.00                | 25,000.00            |                      |              |              |
| 02/07/17                          | 02/07/17    | 3130A8PK3 | AGCY BULET    | FHLB                 | 0.625  | 08/07/18 |           |                      |         | 0.00                 | 15,625.00                | 15,625.00            |                      |              |              |
| 04/26/17                          | 04/26/17    | 3130A7UG8 | AGCY BULET    | FHLB                 | 0.625  | 04/26/17 |           |                      |         | 0.00                 | 12,500.00                | 12,500.00            |                      |              |              |
| 04/27/17                          | 04/27/17    | 3134G7V24 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                      |         | 0.00                 | 11,250.00                | 11,250.00            |                      |              |              |
| 05/08/17                          | 05/07/17    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 |           |                      |         | 0.00                 | 21,000.00                | 21,000.00            |                      |              |              |
| 05/25/17                          | 05/25/17    | 3134G9KU0 | AGCY CALL     | FHLMC                | 1.000  | 05/25/18 |           |                      |         | 0.00                 | 10,000.00                | 10,000.00            |                      |              |              |
| 05/30/17                          | 05/30/17    | 3130A5EP0 | AGCY BULET    | FHLB                 | 0.625  | 05/30/17 |           |                      |         | 0.00                 | 25,000.00                | 25,000.00            |                      |              |              |
| 08/07/17                          | 08/07/17    | 3130A8PK3 | AGCY BULET    | FHLB                 | 0.625  | 08/07/18 |           |                      |         | 0.00                 | 15,625.00                | 15,625.00            |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                      |         | <b>0.00</b>          | <b>169,750.00</b>        | <b>169,750.00</b>    |                      |              |              |

| Trade Date                        | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value           | Price   | Principal Amount    | Int Purchased / Received | Total Amount        | Realized Gain / Loss | YTM          | YTW          |
|-----------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|---------------------|---------|---------------------|--------------------------|---------------------|----------------------|--------------|--------------|
| <b>Insurance Reserve Fund</b>     |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| <b>Calls</b>                      |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 11/07/16                          | 11/08/16    | 3133EFFH5 | AGCY CALL     | FFCB                 | 0.810  | 09/28/17 | 11/08/16  | 500,000.00          | 100.000 | 500,000.00          | 450.00                   | 500,450.00          |                      | 0.813        | 0.810        |
| <b>Total for: Calls</b>           |             |           |               |                      |        |          |           | <b>500,000.00</b>   |         | <b>500,000.00</b>   | <b>450.00</b>            | <b>500,450.00</b>   |                      | <b>0.813</b> | <b>0.810</b> |
| <b>Purchases</b>                  |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 11/08/16                          | 11/09/16    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 | 11/07/17  | 500,000.00          | 100.000 | 500,000.00          | 29.17                    | 500,029.17          |                      | 1.050        | 1.050        |
| 12/14/16                          | 12/15/16    | 3133EGM69 | AGCY BULET    | FFCB                 | 1.100  | 12/05/18 |           | 2,100,000.00        | 99.684  | 2,093,364.00        | 641.67                   | 2,094,005.67        |                      | 1.263        | 1.263        |
| <b>Total for: Purchases</b>       |             |           |               |                      |        |          |           | <b>2,600,000.00</b> |         | <b>2,593,364.00</b> | <b>670.84</b>            | <b>2,594,034.84</b> |                      | <b>1.222</b> | <b>1.222</b> |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 10/20/16                          | 10/20/16    | 3133EFKM8 | AGCY CALL     | FFCB                 | 0.710  | 10/20/17 |           |                     |         | 0.00                | 3,550.00                 | 3,550.00            |                      |              |              |
| 10/27/16                          | 10/27/16    | 3134G7V24 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                     |         | 0.00                | 1,500.00                 | 1,500.00            |                      |              |              |
| 12/29/16                          | 12/29/16    | 3134G9UY1 | AGCY CALL     | FHLMC                | 1.000  | 06/29/18 |           |                     |         | 0.00                | 5,000.00                 | 5,000.00            |                      |              |              |
| 02/24/17                          | 02/24/17    | 3134G8ML0 | AGCY CALL     | FHLMC                | 0.950  | 11/24/17 |           |                     |         | 0.00                | 712.50                   | 712.50              |                      |              |              |
| 04/20/17                          | 04/20/17    | 3133EFKM8 | AGCY CALL     | FFCB                 | 0.710  | 10/20/17 |           |                     |         | 0.00                | 3,550.00                 | 3,550.00            |                      |              |              |
| 04/27/17                          | 04/27/17    | 3134G7V24 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                     |         | 0.00                | 1,500.00                 | 1,500.00            |                      |              |              |
| 05/08/17                          | 05/07/17    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 |           |                     |         | 0.00                | 2,625.00                 | 2,625.00            |                      |              |              |
| 06/05/17                          | 06/05/17    | 3133EGM69 | AGCY BULET    | FFCB                 | 1.100  | 12/05/18 |           |                     |         | 0.00                | 11,550.00                | 11,550.00           |                      |              |              |
| 06/29/17                          | 06/29/17    | 3134G9UY1 | AGCY CALL     | FHLMC                | 1.000  | 06/29/18 |           |                     |         | 0.00                | 5,000.00                 | 5,000.00            |                      |              |              |
| 08/24/17                          | 08/24/17    | 3134G8ML0 | AGCY CALL     | FHLMC                | 0.950  | 11/24/17 |           |                     |         | 0.00                | 712.50                   | 712.50              |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                     |         | <b>0.00</b>         | <b>35,700.00</b>         | <b>35,700.00</b>    |                      |              |              |

| Trade Date                         | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value           | Price   | Principal Amount    | Int Purchased / Received | Total Amount        | Realized Gain / Loss | YTM          | YTW          |
|------------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|---------------------|---------|---------------------|--------------------------|---------------------|----------------------|--------------|--------------|
| <b>Interest &amp; Sinking Fund</b> |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| <b>Maturities</b>                  |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 07/28/17                           | 07/28/17    | 3133EEDF4 | AGCY BULET    | FFCB                 | 0.850  | 07/28/17 |           | 4,700,000.00        | 100.000 | 4,700,000.00        | 0.00                     | 4,700,000.00        |                      | 0.843        |              |
| <b>Total for: Maturities</b>       |             |           |               |                      |        |          |           | <b>4,700,000.00</b> |         | <b>4,700,000.00</b> | <b>0.00</b>              | <b>4,700,000.00</b> |                      | <b>0.843</b> |              |
| <b>Purchases</b>                   |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 03/22/17                           | 03/23/17    | 3133EEDF4 | AGCY BULET    | FFCB                 | 0.850  | 07/28/17 |           | 4,700,000.00        | 100.002 | 4,700,094.00        | 6,103.47                 | 4,706,197.47        |                      | 0.843        | 0.843        |
| <b>Total for: Purchases</b>        |             |           |               |                      |        |          |           | <b>4,700,000.00</b> |         | <b>4,700,094.00</b> | <b>6,103.47</b>          | <b>4,706,197.47</b> |                      | <b>0.843</b> | <b>0.843</b> |
| <b>Income Payments</b>             |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 07/28/17                           | 07/28/17    | 3133EEDF4 | AGCY BULET    | FFCB                 | 0.850  | 07/28/17 |           |                     |         | 0.00                | 19,975.00                | 19,975.00           |                      |              |              |
| <b>Total for: Income Payments</b>  |             |           |               |                      |        |          |           |                     |         | <b>0.00</b>         | <b>19,975.00</b>         | <b>19,975.00</b>    |                      |              |              |



| Trade Date                        | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value           | Price   | Principal Amount    | Int Purchased / Received | Total Amount        | Realized Gain / Loss | YTM          | YTW          |
|-----------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|---------------------|---------|---------------------|--------------------------|---------------------|----------------------|--------------|--------------|
| <b>Park Dedication Fees</b>       |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| <b>Calls</b>                      |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 11/07/16                          | 11/08/16    | 3133EFFH5 | AGCY CALL     | FFCB                 | 0.810  | 09/28/17 | 11/08/16  | 500,000.00          | 100.000 | 500,000.00          | 450.00                   | 500,450.00          |                      | 0.813        | 0.810        |
| <b>Total for: Calls</b>           |             |           |               |                      |        |          |           | <b>500,000.00</b>   |         | <b>500,000.00</b>   | <b>450.00</b>            | <b>500,450.00</b>   |                      | <b>0.813</b> | <b>0.810</b> |
| <b>Maturities</b>                 |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 11/30/16                          | 11/30/16    | 912828RU6 | TREAS NOTE    | U.S. Treasury        | 0.875  | 11/30/16 |           | 3,000,000.00        | 100.000 | 3,000,000.00        | 0.00                     | 3,000,000.00        |                      | 0.645        |              |
| <b>Total for: Maturities</b>      |             |           |               |                      |        |          |           | <b>3,000,000.00</b> |         | <b>3,000,000.00</b> | <b>0.00</b>              | <b>3,000,000.00</b> |                      | <b>0.645</b> |              |
| <b>Purchases</b>                  |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 11/08/16                          | 11/09/16    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 | 11/07/17  | 500,000.00          | 100.000 | 500,000.00          | 29.17                    | 500,029.17          |                      | 1.050        | 1.050        |
| 12/01/16                          | 12/02/16    | 912828H37 | TREAS NOTE    | U.S. Treasury        | 0.875  | 01/15/18 |           | 3,000,000.00        | 99.914  | 2,997,421.88        | 9,986.41                 | 3,007,408.29        |                      | 0.952        | 0.952        |
| 01/09/17                          | 01/10/17    | 3130A8PK3 | AGCY BULET    | FHLB                 | 0.625  | 08/07/18 |           | 5,000,000.00        | 99.237  | 4,961,850.00        | 13,281.25                | 4,975,131.25        |                      | 1.115        | 1.115        |
| <b>Total for: Purchases</b>       |             |           |               |                      |        |          |           | <b>8,500,000.00</b> |         | <b>8,459,271.88</b> | <b>23,296.83</b>         | <b>8,482,568.71</b> |                      | <b>1.054</b> | <b>1.054</b> |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 11/30/16                          | 11/30/16    | 912828RU6 | TREAS NOTE    | U.S. Treasury        | 0.875  | 11/30/16 |           |                     |         | 0.00                | 13,125.00                | 13,125.00           |                      |              |              |
| 12/29/16                          | 12/29/16    | 3134G9UY1 | AGCY CALL     | FHLMC                | 1.000  | 06/29/18 |           |                     |         | 0.00                | 15,000.00                | 15,000.00           |                      |              |              |
| 01/17/17                          | 01/15/17    | 912828H37 | TREAS NOTE    | U.S. Treasury        | 0.875  | 01/15/18 |           |                     |         | 0.00                | 13,125.00                | 13,125.00           |                      |              |              |
| 02/07/17                          | 02/07/17    | 3130A8PK3 | AGCY BULET    | FHLB                 | 0.625  | 08/07/18 |           |                     |         | 0.00                | 15,625.00                | 15,625.00           |                      |              |              |
| 03/28/17                          | 03/28/17    | 3134GAMD3 | AGCY CALL     | FHLMC                | 1.050  | 09/28/18 |           |                     |         | 0.00                | 18,375.00                | 18,375.00           |                      |              |              |
| 05/08/17                          | 05/07/17    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 |           |                     |         | 0.00                | 2,625.00                 | 2,625.00            |                      |              |              |
| 06/29/17                          | 06/29/17    | 3134G9UY1 | AGCY CALL     | FHLMC                | 1.000  | 06/29/18 |           |                     |         | 0.00                | 15,000.00                | 15,000.00           |                      |              |              |
| 07/17/17                          | 07/15/17    | 912828H37 | TREAS NOTE    | U.S. Treasury        | 0.875  | 01/15/18 |           |                     |         | 0.00                | 13,125.00                | 13,125.00           |                      |              |              |
| 08/07/17                          | 08/07/17    | 3130A8PK3 | AGCY BULET    | FHLB                 | 0.625  | 08/07/18 |           |                     |         | 0.00                | 15,625.00                | 15,625.00           |                      |              |              |
| 09/28/17                          | 09/28/17    | 3134GAMD3 | AGCY CALL     | FHLMC                | 1.050  | 09/28/18 |           |                     |         | 0.00                | 18,375.00                | 18,375.00           |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                     |         | <b>0.00</b>         | <b>140,000.00</b>        | <b>140,000.00</b>   |                      |              |              |

| Trade Date                        | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value         | Price   | Principal Amount  | Int Purchased / Received | Total Amount      | Realized Gain / Loss | YTM          | YTW          |
|-----------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|-------------------|---------|-------------------|--------------------------|-------------------|----------------------|--------------|--------------|
| <b>PEG Fund</b>                   |             |           |               |                      |        |          |           |                   |         |                   |                          |                   |                      |              |              |
| <b>Purchases</b>                  |             |           |               |                      |        |          |           |                   |         |                   |                          |                   |                      |              |              |
| 04/01/17                          | 04/01/17    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 | 11/07/17  | 100,000.00        | 100.000 | 100,000.00        | 420.00                   | 100,420.00        |                      | 1.050        | 1.046        |
| <b>Total for: Purchases</b>       |             |           |               |                      |        |          |           | <b>100,000.00</b> |         | <b>100,000.00</b> | <b>420.00</b>            | <b>100,420.00</b> |                      | <b>1.050</b> | <b>1.046</b> |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                   |         |                   |                          |                   |                      |              |              |
| 12/29/16                          | 12/29/16    | 3134G9UY1 | AGCY CALL     | FHLMC                | 1.000  | 06/29/18 |           |                   |         | 0.00              | 1,500.00                 | 1,500.00          |                      |              |              |
| 02/24/17                          | 02/24/17    | 3134G8ML0 | AGCY CALL     | FHLMC                | 0.950  | 11/24/17 |           |                   |         | 0.00              | 950.00                   | 950.00            |                      |              |              |
| 05/08/17                          | 05/07/17    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 |           |                   |         | 0.00              | 525.00                   | 525.00            |                      |              |              |
| 06/29/17                          | 06/29/17    | 3134G9UY1 | AGCY CALL     | FHLMC                | 1.000  | 06/29/18 |           |                   |         | 0.00              | 1,500.00                 | 1,500.00          |                      |              |              |
| 08/24/17                          | 08/24/17    | 3134G8ML0 | AGCY CALL     | FHLMC                | 0.950  | 11/24/17 |           |                   |         | 0.00              | 950.00                   | 950.00            |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                   |         | <b>0.00</b>       | <b>5,425.00</b>          | <b>5,425.00</b>   |                      |              |              |
| <b>Public Art Fund</b>            |             |           |               |                      |        |          |           |                   |         |                   |                          |                   |                      |              |              |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                   |         |                   |                          |                   |                      |              |              |
| 10/27/16                          | 10/27/16    | 3134G7V24 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                   |         | 0.00              | 375.00                   | 375.00            |                      |              |              |
| 04/27/17                          | 04/27/17    | 3134G7V24 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                   |         | 0.00              | 375.00                   | 375.00            |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                   |         | <b>0.00</b>       | <b>750.00</b>            | <b>750.00</b>     |                      |              |              |

| Trade Date                        | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value            | Price   | Principal Amount     | Int Purchased / Received | Total Amount         | Realized Gain / Loss | YTM          | YTW          |
|-----------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|----------------------|---------|----------------------|--------------------------|----------------------|----------------------|--------------|--------------|
| <b>Series 2014 CO-W&amp;S</b>     |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| <b>Maturities</b>                 |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 11/30/16                          | 11/30/16    | 912828RU6 | TREAS NOTE    | U.S. Treasury        | 0.875  | 11/30/16 |           | 5,000,000.00         | 100.000 | 5,000,000.00         | 0.00                     | 5,000,000.00         |                      | 0.645        |              |
| 01/27/17                          | 01/27/17    | 3137EADU0 | AGCY BULET    | FHLMC                | 0.500  | 01/27/17 |           | 8,000,000.00         | 100.000 | 8,000,000.00         | 0.00                     | 8,000,000.00         |                      | 0.673        |              |
| <b>Total for: Maturities</b>      |             |           |               |                      |        |          |           | <b>13,000,000.00</b> |         | <b>13,000,000.00</b> | <b>0.00</b>              | <b>13,000,000.00</b> |                      | <b>0.663</b> |              |
| <b>Purchases</b>                  |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 12/01/16                          | 12/02/16    | 912828H37 | TREAS NOTE    | U.S. Treasury        | 0.875  | 01/15/18 |           | 5,000,000.00         | 99.914  | 4,995,703.13         | 16,644.02                | 5,012,347.15         |                      | 0.952        | 0.952        |
| <b>Total for: Purchases</b>       |             |           |               |                      |        |          |           | <b>5,000,000.00</b>  |         | <b>4,995,703.13</b>  | <b>16,644.02</b>         | <b>5,012,347.15</b>  |                      | <b>0.952</b> | <b>0.952</b> |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 11/30/16                          | 11/30/16    | 912828RU6 | TREAS NOTE    | U.S. Treasury        | 0.875  | 11/30/16 |           |                      |         | 0.00                 | 21,875.00                | 21,875.00            |                      |              |              |
| 01/17/17                          | 01/15/17    | 912828H37 | TREAS NOTE    | U.S. Treasury        | 0.875  | 01/15/18 |           |                      |         | 0.00                 | 21,875.00                | 21,875.00            |                      |              |              |
| 01/27/17                          | 01/27/17    | 3137EADU0 | AGCY BULET    | FHLMC                | 0.500  | 01/27/17 |           |                      |         | 0.00                 | 20,000.00                | 20,000.00            |                      |              |              |
| 07/17/17                          | 07/15/17    | 912828H37 | TREAS NOTE    | U.S. Treasury        | 0.875  | 01/15/18 |           |                      |         | 0.00                 | 21,875.00                | 21,875.00            |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                      |         | <b>0.00</b>          | <b>85,625.00</b>         | <b>85,625.00</b>     |                      |              |              |
| <b>Series 2014 GO Bonds</b>       |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| <b>Maturities</b>                 |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 01/27/17                          | 01/27/17    | 3137EADU0 | AGCY BULET    | FHLMC                | 0.500  | 01/27/17 |           | 6,000,000.00         | 100.000 | 6,000,000.00         | 0.00                     | 6,000,000.00         |                      | 0.673        |              |
| <b>Total for: Maturities</b>      |             |           |               |                      |        |          |           | <b>6,000,000.00</b>  |         | <b>6,000,000.00</b>  | <b>0.00</b>              | <b>6,000,000.00</b>  |                      | <b>0.673</b> |              |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 01/27/17                          | 01/27/17    | 3134G9Q67 | AGCY CALL     | FHLMC                | 1.050  | 07/27/18 |           |                      |         | 0.00                 | 26,250.00                | 26,250.00            |                      |              |              |
| 01/27/17                          | 01/27/17    | 3137EADU0 | AGCY BULET    | FHLMC                | 0.500  | 01/27/17 |           |                      |         | 0.00                 | 15,000.00                | 15,000.00            |                      |              |              |
| 02/23/17                          | 02/23/17    | 3134GACF9 | AGCY CALL     | FHLMC                | 1.100  | 08/23/18 |           |                      |         | 0.00                 | 33,000.00                | 33,000.00            |                      |              |              |
| 07/27/17                          | 07/27/17    | 3134G9Q67 | AGCY CALL     | FHLMC                | 1.050  | 07/27/18 |           |                      |         | 0.00                 | 26,250.00                | 26,250.00            |                      |              |              |
| 08/23/17                          | 08/23/17    | 3134GACF9 | AGCY CALL     | FHLMC                | 1.100  | 08/23/18 |           |                      |         | 0.00                 | 33,000.00                | 33,000.00            |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                      |         | <b>0.00</b>          | <b>133,500.00</b>        | <b>133,500.00</b>    |                      |              |              |

| Trade Date                        | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value            | Price   | Principal Amount     | Int Purchased / Received | Total Amount         | Realized Gain / Loss | YTM          | YTW          |
|-----------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|----------------------|---------|----------------------|--------------------------|----------------------|----------------------|--------------|--------------|
| <b>Series 2015 CO-W&amp;S</b>     |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| <b>Maturities</b>                 |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 02/28/17                          | 02/28/17    | 912828J35 | TREAS NOTE    | U.S. Treasury        | 0.500  | 02/28/17 |           | 10,000,000.00        | 100.000 | 10,000,000.00        | 0.00                     | 10,000,000.00        |                      | 0.722        |              |
| <b>Total for: Maturities</b>      |             |           |               |                      |        |          |           | <b>10,000,000.00</b> |         | <b>10,000,000.00</b> | <b>0.00</b>              | <b>10,000,000.00</b> |                      | <b>0.722</b> |              |
| <b>Purchases</b>                  |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 02/24/17                          | 02/28/17    | 3136G1GP8 | AGCY BULET    | FNMA                 | 1.000  | 03/27/18 |           | 10,000,000.00        | 100.070 | 10,007,000.00        | 41,944.44                | 10,048,944.44        |                      | 0.935        | 0.935        |
| <b>Total for: Purchases</b>       |             |           |               |                      |        |          |           | <b>10,000,000.00</b> |         | <b>10,007,000.00</b> | <b>41,944.44</b>         | <b>10,048,944.44</b> |                      | <b>0.935</b> | <b>0.935</b> |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 02/28/17                          | 02/28/17    | 912828J35 | TREAS NOTE    | U.S. Treasury        | 0.500  | 02/28/17 |           |                      |         | 0.00                 | 25,000.00                | 25,000.00            |                      |              |              |
| 03/27/17                          | 03/27/17    | 3136G1GP8 | AGCY BULET    | FNMA                 | 1.000  | 03/27/18 |           |                      |         | 0.00                 | 50,000.00                | 50,000.00            |                      |              |              |
| 09/27/17                          | 09/27/17    | 3136G1GP8 | AGCY BULET    | FNMA                 | 1.000  | 03/27/18 |           |                      |         | 0.00                 | 50,000.00                | 50,000.00            |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                      |         | <b>0.00</b>          | <b>125,000.00</b>        | <b>125,000.00</b>    |                      |              |              |
| <b>Series 2015A CO Bonds</b>      |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| <b>Maturities</b>                 |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 02/22/17                          | 02/22/17    | 3137EADT3 | AGCY BULET    | FHLMC                | 0.875  | 02/22/17 |           | 4,000,000.00         | 100.000 | 4,000,000.00         | 0.00                     | 4,000,000.00         |                      | 0.744        |              |
| <b>Total for: Maturities</b>      |             |           |               |                      |        |          |           | <b>4,000,000.00</b>  |         | <b>4,000,000.00</b>  | <b>0.00</b>              | <b>4,000,000.00</b>  |                      | <b>0.744</b> |              |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 02/22/17                          | 02/22/17    | 3137EADT3 | AGCY BULET    | FHLMC                | 0.875  | 02/22/17 |           |                      |         | 0.00                 | 17,500.00                | 17,500.00            |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                      |         | <b>0.00</b>          | <b>17,500.00</b>         | <b>17,500.00</b>     |                      |              |              |

| Trade Date                   | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value            | Price   | Principal Amount     | Int Purchased / Received | Total Amount         | Realized Gain / Loss | YTM          | YTW          |
|------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|----------------------|---------|----------------------|--------------------------|----------------------|----------------------|--------------|--------------|
| <b>Series 2015A GO Bonds</b> |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| <b>Calls</b>                 |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 10/28/16                     | 10/29/16    | 3134G8J83 | AGCY CALL     | FHLMC                | 1.000  | 01/29/18 | 10/29/16  | 5,000,000.00         | 100.000 | 5,000,000.00         | 12,500.00                | 5,012,500.00         |                      | 1.000        |              |
| <b>Total for: Calls</b>      |             |           |               |                      |        |          |           | <b>5,000,000.00</b>  |         | <b>5,000,000.00</b>  | <b>12,500.00</b>         | <b>5,012,500.00</b>  |                      | <b>1.000</b> |              |
| <b>Maturities</b>            |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 12/09/16                     | 12/09/16    | 313371PV2 | AGCY BULET    | FHLB                 | 1.625  | 12/09/16 |           | 7,000,000.00         | 100.000 | 7,000,000.00         | 0.00                     | 7,000,000.00         |                      | 0.731        |              |
| 01/27/17                     | 01/27/17    | 3137EADU0 | AGCY BULET    | FHLMC                | 0.500  | 01/27/17 |           | 13,000,000.00        | 100.000 | 13,000,000.00        | 0.00                     | 13,000,000.00        |                      | 0.816        |              |
| 01/31/17                     | 01/31/17    | 912828SC5 | TREAS NOTE    | U.S. Treasury        | 0.875  | 01/31/17 |           | 6,000,000.00         | 100.000 | 6,000,000.00         | 0.00                     | 6,000,000.00         |                      | 0.669        |              |
| <b>Total for: Maturities</b> |             |           |               |                      |        |          |           | <b>26,000,000.00</b> |         | <b>26,000,000.00</b> | <b>0.00</b>              | <b>26,000,000.00</b> |                      | <b>0.759</b> |              |
| <b>Purchases</b>             |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 10/25/16                     | 10/31/16    | 3134GAUZ5 | AGCY CALL     | FHLMC                | 1.000  | 10/30/18 | 10/30/17  | 5,000,000.00         | 100.000 | 5,000,000.00         | 0.00                     | 5,000,000.00         |                      | 1.000        | 1.000        |
| 12/08/16                     | 12/09/16    | 912828G79 | TREAS NOTE    | U.S. Treasury        | 1.000  | 12/15/17 |           | 7,000,000.00         | 100.094 | 7,006,562.50         | 33,852.46                | 7,040,414.96         |                      | 0.907        | 0.907        |
| 01/27/17                     | 01/30/17    | 3130A7CX1 | AGCY BULET    | FHLB                 | 0.875  | 03/19/18 |           | 10,000,000.00        | 99.915  | 9,991,500.00         | 31,840.28                | 10,023,340.28        |                      | 0.950        | 0.950        |
| 02/01/17                     | 02/02/17    | 3137EADP1 | AGCY BULET    | FHLMC                | 0.875  | 03/07/18 |           | 6,000,000.00         | 99.913  | 5,994,780.00         | 21,145.83                | 6,015,925.83         |                      | 0.955        | 0.955        |
| <b>Total for: Purchases</b>  |             |           |               |                      |        |          |           | <b>28,000,000.00</b> |         | <b>27,992,842.50</b> | <b>86,838.57</b>         | <b>28,079,681.07</b> |                      | <b>0.949</b> | <b>0.949</b> |
| <b>Income Payments</b>       |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 12/09/16                     | 12/09/16    | 313371PV2 | AGCY BULET    | FHLB                 | 1.625  | 12/09/16 |           |                      |         | 0.00                 | 56,875.00                | 56,875.00            |                      |              |              |
| 12/15/16                     | 12/15/16    | 912828G79 | TREAS NOTE    | U.S. Treasury        | 1.000  | 12/15/17 |           |                      |         | 0.00                 | 35,000.00                | 35,000.00            |                      |              |              |
| 01/27/17                     | 01/27/17    | 3137EADU0 | AGCY BULET    | FHLMC                | 0.500  | 01/27/17 |           |                      |         | 0.00                 | 32,500.00                | 32,500.00            |                      |              |              |
| 01/31/17                     | 01/31/17    | 912828SC5 | TREAS NOTE    | U.S. Treasury        | 0.875  | 01/31/17 |           |                      |         | 0.00                 | 26,250.00                | 26,250.00            |                      |              |              |
| 02/23/17                     | 02/23/17    | 3134GACF9 | AGCY CALL     | FHLMC                | 1.100  | 08/23/18 |           |                      |         | 0.00                 | 55,000.00                | 55,000.00            |                      |              |              |
| 03/07/17                     | 03/07/17    | 3137EADP1 | AGCY BULET    | FHLMC                | 0.875  | 03/07/18 |           |                      |         | 0.00                 | 26,250.00                | 26,250.00            |                      |              |              |
| 03/20/17                     | 03/19/17    | 3130A7CX1 | AGCY BULET    | FHLB                 | 0.875  | 03/19/18 |           |                      |         | 0.00                 | 43,750.00                | 43,750.00            |                      |              |              |
| 05/01/17                     | 04/30/17    | 3134GAUZ5 | AGCY CALL     | FHLMC                | 1.000  | 10/30/18 |           |                      |         | 0.00                 | 25,000.00                | 25,000.00            |                      |              |              |
| 06/15/17                     | 06/15/17    | 912828G79 | TREAS NOTE    | U.S. Treasury        | 1.000  | 12/15/17 |           |                      |         | 0.00                 | 35,000.00                | 35,000.00            |                      |              |              |
| 08/23/17                     | 08/23/17    | 3134GACF9 | AGCY CALL     | FHLMC                | 1.100  | 08/23/18 |           |                      |         | 0.00                 | 55,000.00                | 55,000.00            |                      |              |              |
| 09/07/17                     | 09/07/17    | 3137EADP1 | AGCY BULET    | FHLMC                | 0.875  | 03/07/18 |           |                      |         | 0.00                 | 26,250.00                | 26,250.00            |                      |              |              |
| 09/19/17                     | 09/19/17    | 3130A7CX1 | AGCY BULET    | FHLB                 | 0.875  | 03/19/18 |           |                      |         | 0.00                 | 43,750.00                | 43,750.00            |                      |              |              |

| Trade Date                 | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value     | Price   | Principal Amount | Int Purchased / Received | Total Amount  | Realized Gain / Loss | YTM   | YTW   |
|----------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|---------------|---------|------------------|--------------------------|---------------|----------------------|-------|-------|
|                            |             |           |               |                      |        |          |           |               |         |                  |                          |               |                      |       |       |
| Series 2015A GO Bonds      |             |           |               |                      |        |          |           |               |         |                  |                          |               |                      |       |       |
| Total for: Income Payments |             |           |               |                      |        |          |           |               |         | 0.00             | 460,625.00               | 460,625.00    |                      |       |       |
| Series 2015B CO Bonds      |             |           |               |                      |        |          |           |               |         |                  |                          |               |                      |       |       |
| Maturities                 |             |           |               |                      |        |          |           |               |         |                  |                          |               |                      |       |       |
| 03/10/17                   | 03/10/17    | 313385CW4 | AGCY DISCO    | FHLB                 |        | 03/10/17 |           | 10,000,000.00 | 100.000 | 10,000,000.00    | 0.00                     | 10,000,000.00 |                      | 0.746 |       |
| Total for: Maturities      |             |           |               |                      |        |          |           | 10,000,000.00 |         | 10,000,000.00    | 0.00                     | 10,000,000.00 |                      | 0.746 |       |
| Series 2016 GO Bonds - Imp |             |           |               |                      |        |          |           |               |         |                  |                          |               |                      |       |       |
| Maturities                 |             |           |               |                      |        |          |           |               |         |                  |                          |               |                      |       |       |
| 09/30/17                   | 09/30/17    | 912828TS9 | TREAS NOTE    | U.S. Treasury        | 0.625  | 09/30/17 |           | 15,000,000.00 | 100.000 | 15,000,000.00    | 0.00                     | 15,000,000.00 |                      | 0.637 |       |
| Total for: Maturities      |             |           |               |                      |        |          |           | 15,000,000.00 |         | 15,000,000.00    | 0.00                     | 15,000,000.00 |                      | 0.637 |       |
| Purchases                  |             |           |               |                      |        |          |           |               |         |                  |                          |               |                      |       |       |
| 12/28/16                   | 12/29/16    | 3133EGM69 | AGCY BULET    | FFCB                 | 1.100  | 12/05/18 |           | 10,000,000.00 | 99.589  | 9,958,890.00     | 7,333.33                 | 9,966,223.33  |                      | 1.316 | 1.316 |
| 01/03/17                   | 01/04/17    | 3130A6SW8 | AGCY BULET    | FHLB                 | 1.000  | 12/19/17 |           | 10,000,000.00 | 100.068 | 10,006,800.00    | 4,166.67                 | 10,010,966.67 |                      | 0.928 | 0.928 |
| Total for: Purchases       |             |           |               |                      |        |          |           | 20,000,000.00 |         | 19,965,690.00    | 11,500.00                | 19,977,190.00 |                      | 1.122 | 1.122 |
| Income Payments            |             |           |               |                      |        |          |           |               |         |                  |                          |               |                      |       |       |
| 03/28/17                   | 03/28/17    | 3134GAMV3 | AGCY CALL     | FHLMC                | 1.000  | 09/28/18 |           |               |         | 0.00             | 75,000.00                | 75,000.00     |                      |       |       |
| 03/31/17                   | 03/31/17    | 912828TS9 | TREAS NOTE    | U.S. Treasury        | 0.625  | 09/30/17 |           |               |         | 0.00             | 46,875.00                | 46,875.00     |                      |       |       |
| 06/05/17                   | 06/05/17    | 3133EGM69 | AGCY BULET    | FFCB                 | 1.100  | 12/05/18 |           |               |         | 0.00             | 55,000.00                | 55,000.00     |                      |       |       |
| 06/19/17                   | 06/19/17    | 3130A6SW8 | AGCY BULET    | FHLB                 | 1.000  | 12/19/17 |           |               |         | 0.00             | 50,000.00                | 50,000.00     |                      |       |       |
| 09/28/17                   | 09/28/17    | 3134GAMV3 | AGCY CALL     | FHLMC                | 1.000  | 09/28/18 |           |               |         | 0.00             | 75,000.00                | 75,000.00     |                      |       |       |
| 09/30/17                   | 09/30/17    | 912828TS9 | TREAS NOTE    | U.S. Treasury        | 0.625  | 09/30/17 |           |               |         | 0.00             | 46,875.00                | 46,875.00     |                      |       |       |
| 09/30/17                   | 09/30/17    | 912828TS9 | TREAS NOTE    | U.S. Treasury        | 0.625  | 09/30/17 |           |               |         | 0.00             | (46,875.00)              | (46,875.00)   |                      |       |       |
| Total for: Income Payments |             |           |               |                      |        |          |           |               |         | 0.00             | 301,875.00               | 301,875.00    |                      |       |       |

| Trade Date | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount | Realized Gain / Loss | YTM | YTW |
|------------|-------------|-------|---------------|----------------------|--------|----------|-----------|-----------|-------|------------------|--------------------------|--------------|----------------------|-----|-----|
|------------|-------------|-------|---------------|----------------------|--------|----------|-----------|-----------|-------|------------------|--------------------------|--------------|----------------------|-----|-----|

**Series 2016A CO-W&S**

**Purchases**

|          |          |           |            |               |       |          |  |               |        |              |           |              |  |       |       |
|----------|----------|-----------|------------|---------------|-------|----------|--|---------------|--------|--------------|-----------|--------------|--|-------|-------|
| 12/07/16 | 12/08/16 | 3133EGM69 | AGCY BULET | FFCB          | 1.100 | 12/05/18 |  | 10,000,000.00 | 99.804 | 9,980,360.00 | 916.67    | 9,981,276.67 |  | 1.200 | 1.200 |
| 12/12/16 | 12/13/16 | 912828P20 | TREAS NOTE | U.S. Treasury | 0.750 | 01/31/18 |  | 5,000,000.00  | 99.742 | 4,987,109.38 | 13,756.79 | 5,000,866.17 |  | 0.979 | 0.979 |

|                             |  |  |  |  |  |  |  |                      |  |                      |                  |                      |  |              |              |
|-----------------------------|--|--|--|--|--|--|--|----------------------|--|----------------------|------------------|----------------------|--|--------------|--------------|
| <b>Total for: Purchases</b> |  |  |  |  |  |  |  | <b>15,000,000.00</b> |  | <b>14,967,469.38</b> | <b>14,673.46</b> | <b>14,982,142.84</b> |  | <b>1.126</b> | <b>1.126</b> |
|-----------------------------|--|--|--|--|--|--|--|----------------------|--|----------------------|------------------|----------------------|--|--------------|--------------|

**Income Payments**

|          |          |           |            |               |       |          |  |  |  |      |           |           |  |  |  |
|----------|----------|-----------|------------|---------------|-------|----------|--|--|--|------|-----------|-----------|--|--|--|
| 01/31/17 | 01/31/17 | 912828P20 | TREAS NOTE | U.S. Treasury | 0.750 | 01/31/18 |  |  |  | 0.00 | 18,750.00 | 18,750.00 |  |  |  |
| 06/05/17 | 06/05/17 | 3133EGM69 | AGCY BULET | FFCB          | 1.100 | 12/05/18 |  |  |  | 0.00 | 55,000.00 | 55,000.00 |  |  |  |
| 07/31/17 | 07/31/17 | 912828P20 | TREAS NOTE | U.S. Treasury | 0.750 | 01/31/18 |  |  |  | 0.00 | 18,750.00 | 18,750.00 |  |  |  |

|                                   |  |  |  |  |  |  |  |  |  |             |                  |                  |  |  |  |
|-----------------------------------|--|--|--|--|--|--|--|--|--|-------------|------------------|------------------|--|--|--|
| <b>Total for: Income Payments</b> |  |  |  |  |  |  |  |  |  | <b>0.00</b> | <b>92,500.00</b> | <b>92,500.00</b> |  |  |  |
|-----------------------------------|--|--|--|--|--|--|--|--|--|-------------|------------------|------------------|--|--|--|

**Solid Waste Operating Fund**

**Calls**

|          |          |           |           |      |       |          |          |              |         |              |          |              |  |       |       |
|----------|----------|-----------|-----------|------|-------|----------|----------|--------------|---------|--------------|----------|--------------|--|-------|-------|
| 11/07/16 | 11/08/16 | 3133EFFH5 | AGCY CALL | FFCB | 0.810 | 09/28/17 | 11/08/16 | 1,800,000.00 | 100.000 | 1,800,000.00 | 1,620.00 | 1,801,620.00 |  | 0.813 | 0.810 |
|----------|----------|-----------|-----------|------|-------|----------|----------|--------------|---------|--------------|----------|--------------|--|-------|-------|

|                         |  |  |  |  |  |  |  |                     |  |                     |                 |                     |  |              |              |
|-------------------------|--|--|--|--|--|--|--|---------------------|--|---------------------|-----------------|---------------------|--|--------------|--------------|
| <b>Total for: Calls</b> |  |  |  |  |  |  |  | <b>1,800,000.00</b> |  | <b>1,800,000.00</b> | <b>1,620.00</b> | <b>1,801,620.00</b> |  | <b>0.813</b> | <b>0.810</b> |
|-------------------------|--|--|--|--|--|--|--|---------------------|--|---------------------|-----------------|---------------------|--|--------------|--------------|

**Purchases**

|          |          |           |           |       |       |          |          |              |         |              |        |              |  |       |       |
|----------|----------|-----------|-----------|-------|-------|----------|----------|--------------|---------|--------------|--------|--------------|--|-------|-------|
| 11/08/16 | 11/09/16 | 3134GAVW1 | AGCY CALL | FHLMC | 1.050 | 11/07/18 | 11/07/17 | 1,800,000.00 | 100.000 | 1,800,000.00 | 105.00 | 1,800,105.00 |  | 1.050 | 1.050 |
|----------|----------|-----------|-----------|-------|-------|----------|----------|--------------|---------|--------------|--------|--------------|--|-------|-------|

|                             |  |  |  |  |  |  |  |                     |  |                     |               |                     |  |              |              |
|-----------------------------|--|--|--|--|--|--|--|---------------------|--|---------------------|---------------|---------------------|--|--------------|--------------|
| <b>Total for: Purchases</b> |  |  |  |  |  |  |  | <b>1,800,000.00</b> |  | <b>1,800,000.00</b> | <b>105.00</b> | <b>1,800,105.00</b> |  | <b>1.050</b> | <b>1.050</b> |
|-----------------------------|--|--|--|--|--|--|--|---------------------|--|---------------------|---------------|---------------------|--|--------------|--------------|

**Income Payments**

|          |          |           |           |       |       |          |  |  |  |      |          |          |  |  |  |
|----------|----------|-----------|-----------|-------|-------|----------|--|--|--|------|----------|----------|--|--|--|
| 05/08/17 | 05/07/17 | 3134GAVW1 | AGCY CALL | FHLMC | 1.050 | 11/07/18 |  |  |  | 0.00 | 9,450.00 | 9,450.00 |  |  |  |
|----------|----------|-----------|-----------|-------|-------|----------|--|--|--|------|----------|----------|--|--|--|

|                                   |  |  |  |  |  |  |  |  |  |             |                 |                 |  |  |  |
|-----------------------------------|--|--|--|--|--|--|--|--|--|-------------|-----------------|-----------------|--|--|--|
| <b>Total for: Income Payments</b> |  |  |  |  |  |  |  |  |  | <b>0.00</b> | <b>9,450.00</b> | <b>9,450.00</b> |  |  |  |
|-----------------------------------|--|--|--|--|--|--|--|--|--|-------------|-----------------|-----------------|--|--|--|

| Trade Date                        | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value           | Price   | Principal Amount    | Int Purchased / Received | Total Amount        | Realized Gain / Loss | YTM          | YTW          |
|-----------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|---------------------|---------|---------------------|--------------------------|---------------------|----------------------|--------------|--------------|
| <b>Stormwater Operating Fund</b>  |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 12/29/16                          | 12/29/16    | 3134G9UY1 | AGCY CALL     | FHLMC                | 1.000  | 06/29/18 |           |                     |         | 0.00                | 2,500.00                 | 2,500.00            |                      |              |              |
| 06/29/17                          | 06/29/17    | 3134G9UY1 | AGCY CALL     | FHLMC                | 1.000  | 06/29/18 |           |                     |         | 0.00                | 2,500.00                 | 2,500.00            |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                     |         | <b>0.00</b>         | <b>5,000.00</b>          | <b>5,000.00</b>     |                      |              |              |
| <b>Superdrome</b>                 |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| <b>Sales</b>                      |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 04/01/17                          | 04/01/17    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 | 11/07/17  | 100,000.00          | 100.000 | 100,000.00          | 420.00                   | 100,420.00          |                      | 1.050        | 1.046        |
| <b>Total for: Sales</b>           |             |           |               |                      |        |          |           | <b>100,000.00</b>   |         | <b>100,000.00</b>   | <b>420.00</b>            | <b>100,420.00</b>   |                      | <b>1.050</b> | <b>1.046</b> |
| <b>Calls</b>                      |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 11/07/16                          | 11/08/16    | 3133EFFH5 | AGCY CALL     | FFCB                 | 0.810  | 09/28/17 | 11/08/16  | 1,300,000.00        | 100.000 | 1,300,000.00        | 1,170.00                 | 1,301,170.00        |                      | 0.813        | 0.810        |
| <b>Total for: Calls</b>           |             |           |               |                      |        |          |           | <b>1,300,000.00</b> |         | <b>1,300,000.00</b> | <b>1,170.00</b>          | <b>1,301,170.00</b> |                      | <b>0.813</b> | <b>0.810</b> |
| <b>Purchases</b>                  |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 11/08/16                          | 11/09/16    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 | 11/07/17  | 1,300,000.00        | 100.000 | 1,300,000.00        | 75.83                    | 1,300,075.83        |                      | 1.050        | 1.050        |
| <b>Total for: Purchases</b>       |             |           |               |                      |        |          |           | <b>1,300,000.00</b> |         | <b>1,300,000.00</b> | <b>75.83</b>             | <b>1,300,075.83</b> |                      | <b>1.050</b> | <b>1.050</b> |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                     |         |                     |                          |                     |                      |              |              |
| 05/08/17                          | 05/07/17    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 |           |                     |         | 0.00                | 6,300.00                 | 6,300.00            |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                     |         | <b>0.00</b>         | <b>6,300.00</b>          | <b>6,300.00</b>     |                      |              |              |



| Trade Date                        | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value            | Price   | Principal Amount     | Int Purchased / Received | Total Amount         | Realized Gain / Loss | YTM          | YTW          |
|-----------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|----------------------|---------|----------------------|--------------------------|----------------------|----------------------|--------------|--------------|
| <b>Water &amp; Sewer Fund</b>     |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| <b>Purchases</b>                  |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 12/05/16                          | 12/06/16    | 912828G79 | TREAS NOTE    | U.S. Treasury        | 1.000  | 12/15/17 |           | 15,000,000.00        | 100.098 | 15,014,648.44        | 71,311.48                | 15,085,959.92        |                      | 0.904        | 0.904        |
| <b>Total for: Purchases</b>       |             |           |               |                      |        |          |           | <b>15,000,000.00</b> |         | <b>15,014,648.44</b> | <b>71,311.48</b>         | <b>15,085,959.92</b> |                      | <b>0.904</b> | <b>0.904</b> |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 12/15/16                          | 12/15/16    | 912828G79 | TREAS NOTE    | U.S. Treasury        | 1.000  | 12/15/17 |           |                      |         | 0.00                 | 75,000.00                | 75,000.00            |                      |              |              |
| 12/29/16                          | 12/29/16    | 3134G9UY1 | AGCY CALL     | FHLMC                | 1.000  | 06/29/18 |           |                      |         | 0.00                 | 23,225.00                | 23,225.00            |                      |              |              |
| 06/15/17                          | 06/15/17    | 912828G79 | TREAS NOTE    | U.S. Treasury        | 1.000  | 12/15/17 |           |                      |         | 0.00                 | 75,000.00                | 75,000.00            |                      |              |              |
| 06/29/17                          | 06/29/17    | 3134G9UY1 | AGCY CALL     | FHLMC                | 1.000  | 06/29/18 |           |                      |         | 0.00                 | 23,225.00                | 23,225.00            |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                      |         | <b>0.00</b>          | <b>196,450.00</b>        | <b>196,450.00</b>    |                      |              |              |

| Trade Date                        | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value            | Price   | Principal Amount     | Int Purchased / Received | Total Amount         | Realized Gain / Loss | YTM          | YTW          |
|-----------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|----------------------|---------|----------------------|--------------------------|----------------------|----------------------|--------------|--------------|
| <b>Water &amp; Sewer Imp Fees</b> |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| <b>Calls</b>                      |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 11/07/16                          | 11/08/16    | 3133EFFH5 | AGCY CALL     | FFCB                 | 0.810  | 09/28/17 | 11/08/16  | 5,000,000.00         | 100.000 | 5,000,000.00         | 4,500.00                 | 5,004,500.00         |                      | 0.813        | 0.810        |
| <b>Total for: Calls</b>           |             |           |               |                      |        |          |           | <b>5,000,000.00</b>  |         | <b>5,000,000.00</b>  | <b>4,500.00</b>          | <b>5,004,500.00</b>  |                      | <b>0.813</b> | <b>0.810</b> |
| <b>Maturities</b>                 |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 04/26/17                          | 04/26/17    | 3130A7UG8 | AGCY BULET    | FHLB                 | 0.625  | 04/26/17 |           | 5,000,000.00         | 100.000 | 5,000,000.00         | 0.00                     | 5,000,000.00         |                      | 0.643        |              |
| <b>Total for: Maturities</b>      |             |           |               |                      |        |          |           | <b>5,000,000.00</b>  |         | <b>5,000,000.00</b>  | <b>0.00</b>              | <b>5,000,000.00</b>  |                      | <b>0.643</b> |              |
| <b>Purchases</b>                  |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 11/08/16                          | 11/09/16    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 | 11/07/17  | 5,000,000.00         | 100.000 | 5,000,000.00         | 291.67                   | 5,000,291.67         |                      | 1.050        | 1.050        |
| 01/09/17                          | 01/10/17    | 3130A8PK3 | AGCY BULET    | FHLB                 | 0.625  | 08/07/18 |           | 5,000,000.00         | 99.237  | 4,961,850.00         | 13,281.25                | 4,975,131.25         |                      | 1.115        | 1.115        |
| 04/25/17                          | 04/26/17    | 3133EF3B1 | AGCY BULET    | FFCB                 | 0.750  | 04/18/18 |           | 5,000,000.00         | 99.634  | 4,981,700.00         | 833.33                   | 4,982,533.33         |                      | 1.127        | 1.127        |
| <b>Total for: Purchases</b>       |             |           |               |                      |        |          |           | <b>15,000,000.00</b> |         | <b>14,943,550.00</b> | <b>14,406.25</b>         | <b>14,957,956.25</b> |                      | <b>1.097</b> | <b>1.097</b> |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                      |         |                      |                          |                      |                      |              |              |
| 10/26/16                          | 10/26/16    | 3130A7UG8 | AGCY BULET    | FHLB                 | 0.625  | 04/26/17 |           |                      |         | 0.00                 | 15,625.00                | 15,625.00            |                      |              |              |
| 10/27/16                          | 10/27/16    | 3134G7V24 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                      |         | 0.00                 | 11,250.00                | 11,250.00            |                      |              |              |
| 11/25/16                          | 11/25/16    | 3134G9KU0 | AGCY CALL     | FHLMC                | 1.000  | 05/25/18 |           |                      |         | 0.00                 | 5,000.00                 | 5,000.00             |                      |              |              |
| 02/07/17                          | 02/07/17    | 3130A8PK3 | AGCY BULET    | FHLB                 | 0.625  | 08/07/18 |           |                      |         | 0.00                 | 15,625.00                | 15,625.00            |                      |              |              |
| 02/24/17                          | 02/24/17    | 3134G8ML0 | AGCY CALL     | FHLMC                | 0.950  | 11/24/17 |           |                      |         | 0.00                 | 14,250.00                | 14,250.00            |                      |              |              |
| 04/26/17                          | 04/26/17    | 3130A7UG8 | AGCY BULET    | FHLB                 | 0.625  | 04/26/17 |           |                      |         | 0.00                 | 15,625.00                | 15,625.00            |                      |              |              |
| 04/27/17                          | 04/27/17    | 3134G7V24 | AGCY CALL     | FHLMC                | 0.750  | 10/27/17 |           |                      |         | 0.00                 | 11,250.00                | 11,250.00            |                      |              |              |
| 05/08/17                          | 05/07/17    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 |           |                      |         | 0.00                 | 26,250.00                | 26,250.00            |                      |              |              |
| 05/25/17                          | 05/25/17    | 3134G9KU0 | AGCY CALL     | FHLMC                | 1.000  | 05/25/18 |           |                      |         | 0.00                 | 5,000.00                 | 5,000.00             |                      |              |              |
| 08/07/17                          | 08/07/17    | 3130A8PK3 | AGCY BULET    | FHLB                 | 0.625  | 08/07/18 |           |                      |         | 0.00                 | 15,625.00                | 15,625.00            |                      |              |              |
| 08/24/17                          | 08/24/17    | 3134G8ML0 | AGCY CALL     | FHLMC                | 0.950  | 11/24/17 |           |                      |         | 0.00                 | 14,250.00                | 14,250.00            |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                      |         | <b>0.00</b>          | <b>149,750.00</b>        | <b>149,750.00</b>    |                      |              |              |

| Trade Date                        | Settle Date | CUSIP     | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value         | Price   | Principal Amount  | Int Purchased / Received | Total Amount      | Realized Gain / Loss | YTM          | YTW          |
|-----------------------------------|-------------|-----------|---------------|----------------------|--------|----------|-----------|-------------------|---------|-------------------|--------------------------|-------------------|----------------------|--------------|--------------|
| <b>Workforce Housing</b>          |             |           |               |                      |        |          |           |                   |         |                   |                          |                   |                      |              |              |
| <b>Calls</b>                      |             |           |               |                      |        |          |           |                   |         |                   |                          |                   |                      |              |              |
| 11/07/16                          | 11/08/16    | 3133EFFH5 | AGCY CALL     | FFCB                 | 0.810  | 09/28/17 | 11/08/16  | 350,000.00        | 100.000 | 350,000.00        | 315.00                   | 350,315.00        |                      | 0.813        | 0.810        |
| <b>Total for: Calls</b>           |             |           |               |                      |        |          |           | <b>350,000.00</b> |         | <b>350,000.00</b> | <b>315.00</b>            | <b>350,315.00</b> |                      | <b>0.813</b> | <b>0.810</b> |
| <b>Purchases</b>                  |             |           |               |                      |        |          |           |                   |         |                   |                          |                   |                      |              |              |
| 11/08/16                          | 11/09/16    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 | 11/07/17  | 350,000.00        | 100.000 | 350,000.00        | 20.42                    | 350,020.42        |                      | 1.050        | 1.050        |
| <b>Total for: Purchases</b>       |             |           |               |                      |        |          |           | <b>350,000.00</b> |         | <b>350,000.00</b> | <b>20.42</b>             | <b>350,020.42</b> |                      | <b>1.050</b> | <b>1.050</b> |
| <b>Income Payments</b>            |             |           |               |                      |        |          |           |                   |         |                   |                          |                   |                      |              |              |
| 05/08/17                          | 05/07/17    | 3134GAVW1 | AGCY CALL     | FHLMC                | 1.050  | 11/07/18 |           |                   |         | 0.00              | 1,837.50                 | 1,837.50          |                      |              |              |
| <b>Total for: Income Payments</b> |             |           |               |                      |        |          |           |                   |         | <b>0.00</b>       | <b>1,837.50</b>          | <b>1,837.50</b>   |                      |              |              |

| Trade Date | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount | Realized Gain / Loss | YTM | YTW |
|------------|-------------|-------|---------------|----------------------|--------|----------|-----------|-----------|-------|------------------|--------------------------|--------------|----------------------|-----|-----|
|------------|-------------|-------|---------------|----------------------|--------|----------|-----------|-----------|-------|------------------|--------------------------|--------------|----------------------|-----|-----|

**Total for All Portfolios**

| Transaction Type           | Quantity       | Total Amount   | Realized G/L | YTM   | YTW   |
|----------------------------|----------------|----------------|--------------|-------|-------|
| Total Sales                | 100,000.00     | 100,420.00     |              | 1.050 | 1.046 |
| Total Calls                | 23,100,000.00  | 23,128,790.00  |              | 0.853 | 0.635 |
| Total Maturities           | 167,739,005.68 | 167,739,005.68 |              | 0.723 |       |
| Total Purchases            | 216,500,000.00 | 216,585,441.25 |              | 1.000 | 1.000 |
| Total Income Payments      | 0.00           | 2,774,590.72   |              |       |       |
| Total Capitalized Interest | 33,754.65      | 33,754.65      |              |       |       |

| CUSIP                                 | Settle Date | Security Type | Security Description | Next Call Date | Purchase Qty         | Orig Price | Original Cost       | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value          |
|---------------------------------------|-------------|---------------|----------------------|----------------|----------------------|------------|---------------------|----------------------|-----------------------------|-----------------------|---------------------|
| <b>Capital Proj / Esc</b>             |             |               |                      |                |                      |            |                     |                      |                             |                       |                     |
| 3133EFDN4                             | 09/24/15    | AGCY CALL     | FFCB 0.850 09/18/17  |                | 0.00                 | 100.000    | 0.00                | 0.00                 | 0.00                        | 0.00                  | 0.00                |
| 3133EFFH5                             | 09/29/15    | AGCY CALL     | FFCB 0.810 09/28/17  |                | 0.00                 | 99.995     | 0.00                | 78.43                | 0.00                        | 0.00                  | 0.00                |
| 3134G7V24                             | 10/27/15    | AGCY CALL     | FHLMC 0.750 10/27/17 |                | 3,000,000.00         | 100.000    | 3,000,000.00        | 0.00                 | 0.00                        | 0.00                  | 3,000,000.00        |
| 3134GAMD3                             | 09/28/16    | AGCY CALL     | FHLMC 1.050 09/28/18 | 03/28/17       | 1,500,000.00         | 100.000    | 1,500,000.00        | 0.00                 | 0.00                        | 0.00                  | 1,500,000.00        |
| 3134GAVW1                             | 11/09/16    | AGCY CALL     | FHLMC 1.050 11/07/18 | 11/07/17       | 3,150,000.00         | 100.000    | 3,150,000.00        | 0.00                 | 0.00                        | 0.00                  | 3,150,000.00        |
| <b>Total for Capital Proj / Esc</b>   |             |               |                      |                | <b>7,650,000.00</b>  |            | <b>7,650,000.00</b> | <b>78.43</b>         | <b>0.00</b>                 | <b>0.00</b>           | <b>7,650,000.00</b> |
| <b>Capital Reserve Fund</b>           |             |               |                      |                |                      |            |                     |                      |                             |                       |                     |
| 3133EFFH5                             | 09/29/15    | AGCY CALL     | FFCB 0.810 09/28/17  |                | 0.00                 | 99.995     | 0.00                | 37.35                | 0.00                        | 0.00                  | 0.00                |
| 3133EFKM8                             | 10/28/15    | AGCY CALL     | FFCB 0.710 10/20/17  | 10/20/16       | 6,000,000.00         | 99.900     | 5,994,000.00        | 3,042.84             | 5,839.02                    | 160.98                | 5,999,839.02        |
| 3134G7V24                             | 05/01/16    | AGCY CALL     | FHLMC 0.750 10/27/17 |                | 1,000,000.00         | 100.000    | 1,000,000.00        | 0.00                 | 0.00                        | 0.00                  | 1,000,000.00        |
| 3134G9KU0                             | 05/25/16    | AGCY CALL     | FHLMC 1.000 05/25/18 | 11/25/17       | 1,000,000.00         | 99.850     | 998,500.00          | 748.79               | 1,009.18                    | 490.82                | 999,509.18          |
| 3134G9UY1                             | 06/29/16    | AGCY CALL     | FHLMC 1.000 06/29/18 | 12/29/16       | 500,000.00           | 100.000    | 500,000.00          | 0.00                 | 0.00                        | 0.00                  | 500,000.00          |
| 3134GAVW1                             | 11/09/16    | AGCY CALL     | FHLMC 1.050 11/07/18 | 11/07/17       | 1,500,000.00         | 100.000    | 1,500,000.00        | 0.00                 | 0.00                        | 0.00                  | 1,500,000.00        |
| <b>Total for Capital Reserve Fund</b> |             |               |                      |                | <b>10,000,000.00</b> |            | <b>9,992,500.00</b> | <b>3,828.98</b>      | <b>6,848.20</b>             | <b>651.80</b>         | <b>9,999,348.20</b> |

| CUSIP                     | Settle Date | Security Type | Security Description                | Next Call Date | Purchase Qty         | Orig Price | Original Cost        | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value           |
|---------------------------|-------------|---------------|-------------------------------------|----------------|----------------------|------------|----------------------|----------------------|-----------------------------|-----------------------|----------------------|
| <b>CDC Fund</b>           |             |               |                                     |                |                      |            |                      |                      |                             |                       |                      |
| 3130A6VS3                 | 12/14/15    | AGCY BULET    | FHLB 0.750 12/14/16                 |                | 0.00                 | 99.925     | 0.00                 | 762.00               | 0.00                        | 0.00                  | 0.00                 |
| 912828J92                 | 09/08/16    | TREAS NOTE    | U.S. Treasury 0.500 03/31/17        |                | 0.00                 | 99.992     | 0.00                 | 690.60               | 0.00                        | 0.00                  | 0.00                 |
| 3133EFDN4                 | 09/24/15    | AGCY CALL     | FFCB 0.850 09/18/17                 |                | 0.00                 | 100.000    | 0.00                 | 0.00                 | 0.00                        | 0.00                  | 0.00                 |
| 313385MH6                 | 03/31/17    | AGCY DISCO    | FHLB 0.000 09/29/17                 |                | 0.00                 | 99.538     | 0.00                 | 46,157.22            | 0.00                        | 0.00                  | 0.00                 |
| 3134G7T35                 | 10/27/15    | AGCY CALL     | FHLMC 0.750 10/27/17                | 10/27/16       | 1,900,000.00         | 100.000    | 1,900,000.00         | 0.00                 | 0.00                        | 0.00                  | 1,900,000.00         |
| 912828P20                 | 12/14/16    | TREAS NOTE    | U.S. Treasury 0.750 01/31/18        |                | 5,000,000.00         | 99.742     | 4,987,109.38         | 9,101.17             | 9,101.17                    | 3,789.45              | 4,996,210.55         |
| 3130A7CX1                 | 01/18/17    | AGCY BULET    | FHLB 0.875 03/19/18                 |                | 5,000,000.00         | 99.913     | 4,995,637.50         | 2,620.75             | 2,620.75                    | 1,741.75              | 4,998,258.25         |
| 3134G8VE6                 | 03/29/16    | AGCY CALL     | FHLMC 1.020 03/29/18                | 03/29/17       | 5,000,000.00         | 100.000    | 5,000,000.00         | 0.00                 | 0.00                        | 0.00                  | 5,000,000.00         |
| 3134G9KU0                 | 05/25/16    | AGCY CALL     | FHLMC 1.000 05/25/18                | 11/25/17       | 2,000,000.00         | 99.850     | 1,997,000.00         | 1,497.58             | 2,018.36                    | 981.64                | 1,999,018.36         |
| 912828R93                 | 06/13/17    | TREAS NOTE    | U.S. Treasury 0.625 06/30/18        |                | 4,000,000.00         | 99.348     | 3,973,906.25         | 7,446.23             | 7,446.23                    | 18,647.52             | 3,981,352.48         |
| 3134G9Q67                 | 07/27/16    | AGCY CALL     | FHLMC 1.050 07/27/18                | 10/27/17       | 2,000,000.00         | 99.980     | 1,999,600.00         | 199.32               | 234.60                      | 165.40                | 1,999,834.60         |
| 3134GAMD3                 | 09/28/16    | AGCY CALL     | FHLMC 1.050 09/28/18                | 03/28/17       | 5,000,000.00         | 100.000    | 5,000,000.00         | 0.00                 | 0.00                        | 0.00                  | 5,000,000.00         |
| <b>Total for CDC Fund</b> |             |               |                                     |                | <b>29,900,000.00</b> |            | <b>29,853,253.13</b> | <b>68,474.87</b>     | <b>21,421.11</b>            | <b>25,325.76</b>      | <b>29,874,674.24</b> |
| <b>EDC Fund</b>           |             |               |                                     |                |                      |            |                      |                      |                             |                       |                      |
| 3130A6VS3                 | 12/14/15    | AGCY BULET    | FHLB 0.750 12/14/16                 |                | 0.00                 | 99.925     | 0.00                 | 609.60               | 0.00                        | 0.00                  | 0.00                 |
| CD-3143                   | 05/17/16    | CD            | American Bk of TX CD 0.300 05/17/17 |                | 0.00                 | 100.000    | 0.00                 | 0.00                 | 0.00                        | 0.00                  | 0.00                 |
| 3134G7T35                 | 10/27/15    | AGCY CALL     | FHLMC 0.750 10/27/17                | 10/27/16       | 1,900,000.00         | 100.000    | 1,900,000.00         | 0.00                 | 0.00                        | 0.00                  | 1,900,000.00         |
| 912828P20                 | 12/14/16    | TREAS NOTE    | U.S. Treasury 0.750 01/31/18        |                | 4,000,000.00         | 99.742     | 3,989,687.50         | 7,280.94             | 7,280.94                    | 3,031.56              | 3,996,968.44         |
| CD-7868                   | 03/08/17    | CD            | North Dallas Bk CD 0.250 03/08/18   |                | 3,504,412.35         | 100.000    | 3,504,412.35         | 0.00                 | 0.00                        | 0.00                  | 3,504,412.35         |
| 3130A7CX1                 | 01/18/17    | AGCY BULET    | FHLB 0.875 03/19/18                 |                | 2,000,000.00         | 99.913     | 1,998,255.00         | 1,048.30             | 1,048.30                    | 696.70                | 1,999,303.30         |
| CD-3143-1                 | 05/17/17    | CD            | First United Bk CD 1.290 04/17/18   |                | 5,021,730.31         | 100.000    | 5,021,730.31         | 0.00                 | 0.00                        | 0.00                  | 5,021,730.31         |
| 3134G9KU0                 | 05/25/16    | AGCY CALL     | FHLMC 1.000 05/25/18                | 11/25/17       | 3,250,000.00         | 99.850     | 3,246,500.00         | 1,747.19             | 2,354.81                    | 1,145.19              | 3,248,854.81         |
| 3134G9Q67                 | 07/27/16    | AGCY CALL     | FHLMC 1.050 07/27/18                | 10/27/17       | 4,750,000.00         | 99.980     | 4,749,050.00         | 473.39               | 557.18                      | 392.82                | 4,749,607.18         |
| <b>Total for EDC Fund</b> |             |               |                                     |                | <b>24,426,142.66</b> |            | <b>24,409,635.16</b> | <b>11,159.42</b>     | <b>11,241.23</b>            | <b>5,266.27</b>       | <b>24,420,876.39</b> |

| CUSIP                                   | Settle Date | Security Type | Security Description         | Next Call Date | Purchase Qty         | Orig Price | Original Cost        | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value           |
|-----------------------------------------|-------------|---------------|------------------------------|----------------|----------------------|------------|----------------------|----------------------|-----------------------------|-----------------------|----------------------|
| <b>General Operating Fund</b>           |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 313379DD8                               | 03/28/17    | AGCY BULET    | FHLB 1.000 06/21/17          |                | 0.00                 | 100.041    | 0.00                 | (3,690.00)           | 0.00                        | 0.00                  | 0.00                 |
| 313385HD1                               | 03/28/17    | AGCY DISCO    | FHLB 0.000 06/21/17          |                | 0.00                 | 99.816     | 0.00                 | 1,841.67             | 0.00                        | 0.00                  | 0.00                 |
| 912828D49                               | 04/05/17    | TREAS NOTE    | U.S. Treasury 0.875 08/15/17 |                | 0.00                 | 100.027    | 0.00                 | (2,734.38)           | 0.00                        | 0.00                  | 0.00                 |
| 912828D98                               | 04/11/17    | TREAS NOTE    | U.S. Treasury 1.000 09/15/17 |                | 0.00                 | 100.039    | 0.00                 | (1,953.13)           | 0.00                        | 0.00                  | 0.00                 |
| 3134G7V24                               | 10/27/15    | AGCY CALL     | FHLMC 0.750 10/27/17         |                | 5,500,000.00         | 100.000    | 5,500,000.00         | 0.00                 | 0.00                        | 0.00                  | 5,500,000.00         |
| 3134G9Q67                               | 07/27/16    | AGCY CALL     | FHLMC 1.050 07/27/18         | 10/27/17       | 4,000,000.00         | 99.980     | 3,999,200.00         | 398.64               | 469.20                      | 330.80                | 3,999,669.20         |
| <b>Total for General Operating Fund</b> |             |               |                              |                | <b>9,500,000.00</b>  |            | <b>9,499,200.00</b>  | <b>(6,137.20)</b>    | <b>469.20</b>               | <b>330.80</b>         | <b>9,499,669.20</b>  |
| <b>Impact Fees</b>                      |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 3130A7UG8                               | 04/26/16    | AGCY BULET    | FHLB 0.625 04/26/17          |                | 0.00                 | 99.972     | 0.00                 | 633.04               | 0.00                        | 0.00                  | 0.00                 |
| 3130A5EP0                               | 05/26/16    | AGCY BULET    | FHLB 0.625 05/30/17          |                | 0.00                 | 99.865     | 0.00                 | 7,097.60             | 0.00                        | 0.00                  | 0.00                 |
| 3133EFFH5                               | 09/29/15    | AGCY CALL     | FFCB 0.810 09/28/17          |                | 0.00                 | 99.995     | 0.00                 | 99.60                | 0.00                        | 0.00                  | 0.00                 |
| 3134G7V24                               | 10/27/15    | AGCY CALL     | FHLMC 0.750 10/27/17         |                | 3,000,000.00         | 100.000    | 3,000,000.00         | 0.00                 | 0.00                        | 0.00                  | 3,000,000.00         |
| 3133EF3B1                               | 04/26/17    | AGCY BULET    | FFCB 0.750 04/18/18          |                | 4,000,000.00         | 99.634     | 3,985,360.00         | 6,429.32             | 6,429.32                    | 8,210.68              | 3,991,789.32         |
| 3134G9KU0                               | 05/25/16    | AGCY CALL     | FHLMC 1.000 05/25/18         | 11/25/17       | 2,000,000.00         | 99.960     | 1,999,200.00         | 399.38               | 538.32                      | 261.68                | 1,999,738.32         |
| 3133EHL P6                              | 05/31/17    | AGCY BULET    | FFCB 1.150 05/30/18          |                | 8,000,000.00         | 99.936     | 7,994,880.00         | 1,715.68             | 1,715.68                    | 3,404.32              | 7,996,595.68         |
| 3130A8PK3                               | 01/10/17    | AGCY BULET    | FHLB 0.625 08/07/18          |                | 5,000,000.00         | 99.237     | 4,961,850.00         | 17,488.20            | 17,488.20                   | 20,661.80             | 4,979,338.20         |
| 3134GAVV1                               | 11/09/16    | AGCY CALL     | FHLMC 1.050 11/07/18         | 11/07/17       | 4,000,000.00         | 100.000    | 4,000,000.00         | 0.00                 | 0.00                        | 0.00                  | 4,000,000.00         |
| <b>Total for Impact Fees</b>            |             |               |                              |                | <b>26,000,000.00</b> |            | <b>25,941,290.00</b> | <b>33,862.82</b>     | <b>26,171.52</b>            | <b>32,538.48</b>      | <b>25,967,461.52</b> |

| CUSIP                                        | Settle Date | Security Type | Security Description         | Next Call Date | Purchase Qty         | Orig Price | Original Cost        | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value           |
|----------------------------------------------|-------------|---------------|------------------------------|----------------|----------------------|------------|----------------------|----------------------|-----------------------------|-----------------------|----------------------|
| <b>Insurance Reserve Fund</b>                |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 3133EFFH5                                    | 09/29/15    | AGCY CALL     | FFCB 0.810 09/28/17          |                | 0.00                 | 99.995     | 0.00                 | 12.45                | 0.00                        | 0.00                  | 0.00                 |
| 3133EFKM8                                    | 10/28/15    | AGCY CALL     | FFCB 0.710 10/20/17          | 10/20/16       | 1,000,000.00         | 99.900     | 999,000.00           | 507.14               | 973.17                      | 26.83                 | 999,973.17           |
| 3134G7V24                                    | 10/27/15    | AGCY CALL     | FHLMC 0.750 10/27/17         |                | 400,000.00           | 100.000    | 400,000.00           | 0.00                 | 0.00                        | 0.00                  | 400,000.00           |
| 3134G8ML0                                    | 02/24/16    | AGCY CALL     | FHLMC 0.950 11/24/17         | 11/24/16       | 150,000.00           | 100.000    | 150,000.00           | 0.00                 | 0.00                        | 0.00                  | 150,000.00           |
| 3134G9UY1                                    | 06/29/16    | AGCY CALL     | FHLMC 1.000 06/29/18         | 12/29/16       | 1,000,000.00         | 100.000    | 1,000,000.00         | 0.00                 | 0.00                        | 0.00                  | 1,000,000.00         |
| 3134GAVW1                                    | 11/09/16    | AGCY CALL     | FHLMC 1.050 11/07/18         | 11/07/17       | 500,000.00           | 100.000    | 500,000.00           | 0.00                 | 0.00                        | 0.00                  | 500,000.00           |
| 3133EGM69                                    | 12/15/16    | AGCY BULET    | FFCB 1.100 12/05/18          |                | 2,100,000.00         | 99.684     | 2,093,364.00         | 2,655.64             | 2,655.64                    | 3,980.36              | 2,096,019.64         |
| <b>Total for Insurance Reserve Fund</b>      |             |               |                              |                | <b>5,150,000.00</b>  |            | <b>5,142,364.00</b>  | <b>3,175.23</b>      | <b>3,628.81</b>             | <b>4,007.19</b>       | <b>5,145,992.81</b>  |
| <b>Interest &amp; Sinking Fund</b>           |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 3133EEDF4                                    | 03/23/17    | AGCY BULET    | FFCB 0.850 07/28/17          |                | 0.00                 | 100.002    | 0.00                 | (94.00)              | 0.00                        | 0.00                  | 0.00                 |
| <b>Total for Interest &amp; Sinking Fund</b> |             |               |                              |                | <b>0.00</b>          |            | <b>0.00</b>          | <b>(94.00)</b>       | <b>0.00</b>                 | <b>0.00</b>           | <b>0.00</b>          |
| <b>Park Dedication Fees</b>                  |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 912828RU6                                    | 11/27/15    | TREAS NOTE    | U.S. Treasury 0.875 11/30/16 |                | 0.00                 | 100.230    | 0.00                 | (1,126.14)           | 0.00                        | 0.00                  | 0.00                 |
| 3133EFDN4                                    | 09/24/15    | AGCY CALL     | FFCB 0.850 09/18/17          |                | 0.00                 | 100.000    | 0.00                 | 0.00                 | 0.00                        | 0.00                  | 0.00                 |
| 3133EFFH5                                    | 09/29/15    | AGCY CALL     | FFCB 0.810 09/28/17          |                | 0.00                 | 99.995     | 0.00                 | 12.45                | 0.00                        | 0.00                  | 0.00                 |
| 912828H37                                    | 12/02/16    | TREAS NOTE    | U.S. Treasury 0.875 01/15/18 |                | 3,000,000.00         | 99.914     | 2,997,421.88         | 1,914.34             | 1,914.34                    | 663.78                | 2,999,336.22         |
| 3134G9UY1                                    | 06/29/16    | AGCY CALL     | FHLMC 1.000 06/29/18         | 12/29/16       | 3,000,000.00         | 100.000    | 3,000,000.00         | 0.00                 | 0.00                        | 0.00                  | 3,000,000.00         |
| 3130A8PK3                                    | 01/10/17    | AGCY BULET    | FHLB 0.625 08/07/18          |                | 5,000,000.00         | 99.237     | 4,961,850.00         | 17,488.20            | 17,488.20                   | 20,661.80             | 4,979,338.20         |
| 3134GAMD3                                    | 09/28/16    | AGCY CALL     | FHLMC 1.050 09/28/18         | 03/28/17       | 3,500,000.00         | 100.000    | 3,500,000.00         | 0.00                 | 0.00                        | 0.00                  | 3,500,000.00         |
| 3134GAVW1                                    | 11/09/16    | AGCY CALL     | FHLMC 1.050 11/07/18         | 11/07/17       | 500,000.00           | 100.000    | 500,000.00           | 0.00                 | 0.00                        | 0.00                  | 500,000.00           |
| <b>Total for Park Dedication Fees</b>        |             |               |                              |                | <b>15,000,000.00</b> |            | <b>14,959,271.88</b> | <b>18,288.85</b>     | <b>19,402.54</b>            | <b>21,325.58</b>      | <b>14,978,674.42</b> |



| CUSIP                                   | Settle Date | Security Type | Security Description         | Next Call Date | Purchase Qty         | Orig Price | Original Cost        | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value           |
|-----------------------------------------|-------------|---------------|------------------------------|----------------|----------------------|------------|----------------------|----------------------|-----------------------------|-----------------------|----------------------|
| <b>PEG Fund</b>                         |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 3134G8ML0                               | 02/24/16    | AGCY CALL     | FHLMC 0.950 11/24/17         | 11/24/16       | 200,000.00           | 100.000    | 200,000.00           | 0.00                 | 0.00                        | 0.00                  | 200,000.00           |
| 3134G9UY1                               | 06/29/16    | AGCY CALL     | FHLMC 1.000 06/29/18         | 12/29/16       | 300,000.00           | 100.000    | 300,000.00           | 0.00                 | 0.00                        | 0.00                  | 300,000.00           |
| 3134GAVW1                               | 04/01/17    | AGCY CALL     | FHLMC 1.050 11/07/18         | 11/07/17       | 100,000.00           | 100.000    | 100,000.00           | 0.00                 | 0.00                        | 0.00                  | 100,000.00           |
| <b>Total for PEG Fund</b>               |             |               |                              |                | <b>600,000.00</b>    |            | <b>600,000.00</b>    | <b>0.00</b>          | <b>0.00</b>                 | <b>0.00</b>           | <b>600,000.00</b>    |
| <b>Public Art Fund</b>                  |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 3134G7V24                               | 10/27/15    | AGCY CALL     | FHLMC 0.750 10/27/17         |                | 100,000.00           | 100.000    | 100,000.00           | 0.00                 | 0.00                        | 0.00                  | 100,000.00           |
| <b>Total for Public Art Fund</b>        |             |               |                              |                | <b>100,000.00</b>    |            | <b>100,000.00</b>    | <b>0.00</b>          | <b>0.00</b>                 | <b>0.00</b>           | <b>100,000.00</b>    |
| <b>Series 2014 CO-W&amp;S</b>           |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 912828RU6                               | 11/27/15    | TREAS NOTE    | U.S. Treasury 0.875 11/30/16 |                | 0.00                 | 100.230    | 0.00                 | (1,876.90)           | 0.00                        | 0.00                  | 0.00                 |
| 3137EADU0                               | 02/03/16    | AGCY BULET    | FHLMC 0.500 01/27/17         |                | 0.00                 | 99.830     | 0.00                 | 4,452.88             | 0.00                        | 0.00                  | 0.00                 |
| 912828H37                               | 12/02/16    | TREAS NOTE    | U.S. Treasury 0.875 01/15/18 |                | 5,000,000.00         | 99.914     | 4,995,703.13         | 3,190.57             | 3,190.57                    | 1,106.30              | 4,998,893.70         |
| <b>Total for Series 2014 CO-W&amp;S</b> |             |               |                              |                | <b>5,000,000.00</b>  |            | <b>4,995,703.13</b>  | <b>5,766.55</b>      | <b>3,190.57</b>             | <b>1,106.30</b>       | <b>4,998,893.70</b>  |
| <b>Series 2014 GO Bonds</b>             |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 3137EADU0                               | 02/03/16    | AGCY BULET    | FHLMC 0.500 01/27/17         |                | 0.00                 | 99.830     | 0.00                 | 3,339.66             | 0.00                        | 0.00                  | 0.00                 |
| 3134G9Q67                               | 07/27/16    | AGCY CALL     | FHLMC 1.050 07/27/18         | 10/27/17       | 5,000,000.00         | 99.980     | 4,999,000.00         | 498.30               | 586.50                      | 413.50                | 4,999,586.50         |
| 3134GACF9                               | 08/23/16    | AGCY CALL     | FHLMC 1.100 08/23/18         | 11/23/17       | 6,000,000.00         | 100.000    | 6,000,000.00         | 0.00                 | 0.00                        | 0.00                  | 6,000,000.00         |
| <b>Total for Series 2014 GO Bonds</b>   |             |               |                              |                | <b>11,000,000.00</b> |            | <b>10,999,000.00</b> | <b>3,837.96</b>      | <b>586.50</b>               | <b>413.50</b>         | <b>10,999,586.50</b> |
| <b>Series 2015 CO-W&amp;S</b>           |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 912828J35                               | 03/03/16    | TREAS NOTE    | U.S. Treasury 0.500 02/28/17 |                | 0.00                 | 99.781     | 0.00                 | 9,154.60             | 0.00                        | 0.00                  | 0.00                 |
| 3136G1GP8                               | 02/28/17    | AGCY BULET    | FNMA 1.000 03/27/18          |                | 10,000,000.00        | 100.070    | 10,007,000.00        | (3,817.20)           | (3,817.20)                  | (3,182.80)            | 10,003,182.80        |
| <b>Total for Series 2015 CO-W&amp;S</b> |             |               |                              |                | <b>10,000,000.00</b> |            | <b>10,007,000.00</b> | <b>5,337.40</b>      | <b>(3,817.20)</b>           | <b>(3,182.80)</b>     | <b>10,003,182.80</b> |

| CUSIP                                       | Settle Date | Security Type | Security Description         | Next Call Date | Purchase Qty         | Orig Price | Original Cost        | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value           |
|---------------------------------------------|-------------|---------------|------------------------------|----------------|----------------------|------------|----------------------|----------------------|-----------------------------|-----------------------|----------------------|
| <b>Series 2015A CO Bonds</b>                |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 3137EADT3                                   | 03/10/16    | AGCY BULET    | FHLMC 0.875 02/22/17         |                | 0.00                 | 100.124    | 0.00                 | (2,049.52)           | 0.00                        | 0.00                  | 0.00                 |
| <b>Total for Series 2015A CO Bonds</b>      |             |               |                              |                | <b>0.00</b>          |            | <b>0.00</b>          | <b>(2,049.52)</b>    | <b>0.00</b>                 | <b>0.00</b>           | <b>0.00</b>          |
| <b>Series 2015A GO Bonds</b>                |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 313371PV2                                   | 01/20/16    | AGCY BULET    | FHLB 1.625 12/09/16          |                | 0.00                 | 100.788    | 0.00                 | (11,778.69)          | 0.00                        | 0.00                  | 0.00                 |
| 3137EADU0                                   | 01/11/16    | AGCY BULET    | FHLMC 0.500 01/27/17         |                | 0.00                 | 99.672     | 0.00                 | 13,188.11            | 0.00                        | 0.00                  | 0.00                 |
| 912828SC5                                   | 01/28/16    | TREAS NOTE    | U.S. Treasury 0.875 01/31/17 |                | 0.00                 | 100.207    | 0.00                 | (4,092.00)           | 0.00                        | 0.00                  | 0.00                 |
| 912828G79                                   | 12/09/16    | TREAS NOTE    | U.S. Treasury 1.000 12/15/17 |                | 7,000,000.00         | 100.094    | 7,006,562.50         | (5,235.79)           | (5,235.79)                  | (1,326.71)            | 7,001,326.71         |
| 3134G8J83                                   | 01/29/16    | AGCY CALL     | FHLMC 1.000 01/29/18         | 10/29/16       | 0.00                 | 100.000    | 0.00                 | 0.00                 | 0.00                        | 0.00                  | 0.00                 |
| 3137EADP1                                   | 02/02/17    | AGCY BULET    | FHLMC 0.875 03/07/18         |                | 6,000,000.00         | 99.913     | 5,994,780.00         | 3,156.42             | 3,156.42                    | 2,063.58              | 5,997,936.42         |
| 3130A7CX1                                   | 01/30/17    | AGCY BULET    | FHLB 0.875 03/19/18          |                | 10,000,000.00        | 99.915     | 9,991,500.00         | 5,006.50             | 5,006.50                    | 3,493.50              | 9,996,506.50         |
| 3134GACF9                                   | 08/23/16    | AGCY CALL     | FHLMC 1.100 08/23/18         | 11/23/17       | 10,000,000.00        | 100.000    | 10,000,000.00        | 0.00                 | 0.00                        | 0.00                  | 10,000,000.00        |
| 3134GAUZ5                                   | 10/31/16    | AGCY CALL     | FHLMC 1.000 10/30/18         | 10/30/17       | 5,000,000.00         | 100.000    | 5,000,000.00         | 0.00                 | 0.00                        | 0.00                  | 5,000,000.00         |
| <b>Total for Series 2015A GO Bonds</b>      |             |               |                              |                | <b>38,000,000.00</b> |            | <b>37,992,842.50</b> | <b>244.55</b>        | <b>2,927.13</b>             | <b>4,230.37</b>       | <b>37,995,769.63</b> |
| <b>Series 2015B CO Bonds</b>                |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 313385CW4                                   | 03/15/16    | AGCY DISCO    | FHLB 0.000 03/10/17          |                | 0.00                 | 99.260     | 0.00                 | 32,888.90            | 0.00                        | 0.00                  | 0.00                 |
| <b>Total for Series 2015B CO Bonds</b>      |             |               |                              |                | <b>0.00</b>          |            | <b>0.00</b>          | <b>32,888.90</b>     | <b>0.00</b>                 | <b>0.00</b>           | <b>0.00</b>          |
| <b>Series 2016 GO Bonds - Imp</b>           |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 912828TS9                                   | 09/29/16    | TREAS NOTE    | U.S. Treasury 0.625 09/30/17 |                | 0.00                 | 99.988     | 0.00                 | 1,747.80             | 0.00                        | 0.00                  | 0.00                 |
| 3130A6SW8                                   | 01/04/17    | AGCY BULET    | FHLB 1.000 12/19/17          |                | 10,000,000.00        | 100.068    | 10,006,800.00        | (5,257.30)           | (5,257.30)                  | (1,542.70)            | 10,001,542.70        |
| 3134GAMV3                                   | 09/28/16    | AGCY CALL     | FHLMC 1.000 09/28/18         | 09/28/17       | 15,000,000.00        | 99.990     | 14,998,500.00        | 746.40               | 752.55                      | 747.45                | 14,999,252.55        |
| 3133EGM69                                   | 12/29/16    | AGCY BULET    | FFCB 1.100 12/05/18          |                | 10,000,000.00        | 99.589     | 9,958,890.00         | 15,962.70            | 15,962.70                   | 25,147.30             | 9,974,852.70         |
| <b>Total for Series 2016 GO Bonds - Imp</b> |             |               |                              |                | <b>35,000,000.00</b> |            | <b>34,964,190.00</b> | <b>13,199.60</b>     | <b>11,457.95</b>            | <b>24,352.05</b>      | <b>34,975,647.95</b> |

| CUSIP                                       | Settle Date | Security Type | Security Description         | Next Call Date | Purchase Qty         | Orig Price | Original Cost        | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value           |
|---------------------------------------------|-------------|---------------|------------------------------|----------------|----------------------|------------|----------------------|----------------------|-----------------------------|-----------------------|----------------------|
| <b>Series 2016A CO-W&amp;S</b>              |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 912828P20                                   | 12/13/16    | TREAS NOTE    | U.S. Treasury 0.750 01/31/18 |                | 5,000,000.00         | 99.742     | 4,987,109.38         | 9,110.22             | 9,110.22                    | 3,780.40              | 4,996,219.60         |
| 3133EGM69                                   | 12/08/16    | AGCY BULET    | FFCB 1.100 12/05/18          |                | 10,000,000.00        | 99.804     | 9,980,360.00         | 7,974.30             | 7,974.30                    | 11,665.70             | 9,988,334.30         |
| <b>Total for Series 2016A CO-W&amp;S</b>    |             |               |                              |                | <b>15,000,000.00</b> |            | <b>14,967,469.38</b> | <b>17,084.52</b>     | <b>17,084.52</b>            | <b>15,446.10</b>      | <b>14,984,553.90</b> |
| <b>Solid Waste Operating Fund</b>           |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 3133EFFH5                                   | 09/29/15    | AGCY CALL     | FFCB 0.810 09/28/17          |                | 0.00                 | 99.995     | 0.00                 | 44.82                | 0.00                        | 0.00                  | 0.00                 |
| 3134GAVW1                                   | 11/09/16    | AGCY CALL     | FHLMC 1.050 11/07/18         | 11/07/17       | 1,800,000.00         | 100.000    | 1,800,000.00         | 0.00                 | 0.00                        | 0.00                  | 1,800,000.00         |
| <b>Total for Solid Waste Operating Fund</b> |             |               |                              |                | <b>1,800,000.00</b>  |            | <b>1,800,000.00</b>  | <b>44.82</b>         | <b>0.00</b>                 | <b>0.00</b>           | <b>1,800,000.00</b>  |
| <b>Stormwater Operating Fund</b>            |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 3134G9UY1                                   | 06/29/16    | AGCY CALL     | FHLMC 1.000 06/29/18         | 12/29/16       | 500,000.00           | 100.000    | 500,000.00           | 0.00                 | 0.00                        | 0.00                  | 500,000.00           |
| <b>Total for Stormwater Operating Fund</b>  |             |               |                              |                | <b>500,000.00</b>    |            | <b>500,000.00</b>    | <b>0.00</b>          | <b>0.00</b>                 | <b>0.00</b>           | <b>500,000.00</b>    |
| <b>Superdrome</b>                           |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 3133EFFH5                                   | 09/29/15    | AGCY CALL     | FFCB 0.810 09/28/17          |                | 0.00                 | 99.995     | 0.00                 | 32.37                | 0.00                        | 0.00                  | 0.00                 |
| 3134GAVW1                                   | 11/09/16    | AGCY CALL     | FHLMC 1.050 11/07/18         | 11/07/17       | 1,200,000.00         | 100.000    | 1,200,000.00         | 0.00                 | 0.00                        | 0.00                  | 1,200,000.00         |
| <b>Total for Superdrome</b>                 |             |               |                              |                | <b>1,200,000.00</b>  |            | <b>1,200,000.00</b>  | <b>32.37</b>         | <b>0.00</b>                 | <b>0.00</b>           | <b>1,200,000.00</b>  |
| <b>Water &amp; Sewer Fund</b>               |             |               |                              |                |                      |            |                      |                      |                             |                       |                      |
| 912828G79                                   | 12/06/16    | TREAS NOTE    | U.S. Treasury 1.000 12/15/17 |                | 15,000,000.00        | 100.098    | 15,014,648.44        | (11,710.24)          | (11,710.24)                 | (2,938.20)            | 15,002,938.20        |
| 3134G9UY1                                   | 06/29/16    | AGCY CALL     | FHLMC 1.000 06/29/18         | 12/29/16       | 4,645,000.00         | 100.000    | 4,645,000.00         | 0.00                 | 0.00                        | 0.00                  | 4,645,000.00         |
| <b>Total for Water &amp; Sewer Fund</b>     |             |               |                              |                | <b>19,645,000.00</b> |            | <b>19,659,648.44</b> | <b>(11,710.24)</b>   | <b>(11,710.24)</b>          | <b>(2,938.20)</b>     | <b>19,647,938.20</b> |

| CUSIP                                       | Settle Date | Security Type | Security Description | Next Call Date | Purchase Qty         | Orig Price | Original Cost         | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value            |
|---------------------------------------------|-------------|---------------|----------------------|----------------|----------------------|------------|-----------------------|----------------------|-----------------------------|-----------------------|-----------------------|
| <b>Water &amp; Sewer Imp Fees</b>           |             |               |                      |                |                      |            |                       |                      |                             |                       |                       |
| 3130A7UG8                                   | 04/26/16    | AGCY BULET    | FHLB 0.625 04/26/17  |                | 0.00                 | 99.982     | 0.00                  | 504.55               | 0.00                        | 0.00                  | 0.00                  |
| 3133EFFH5                                   | 09/29/15    | AGCY CALL     | FFCB 0.810 09/28/17  |                | 0.00                 | 99.995     | 0.00                  | 124.50               | 0.00                        | 0.00                  | 0.00                  |
| 3134G7V24                                   | 10/27/15    | AGCY CALL     | FHLMC 0.750 10/27/17 |                | 3,000,000.00         | 100.000    | 3,000,000.00          | 0.00                 | 0.00                        | 0.00                  | 3,000,000.00          |
| 3134G8ML0                                   | 02/24/16    | AGCY CALL     | FHLMC 0.950 11/24/17 | 11/24/16       | 3,000,000.00         | 100.000    | 3,000,000.00          | 0.00                 | 0.00                        | 0.00                  | 3,000,000.00          |
| 3133EF3B1                                   | 04/26/17    | AGCY BULET    | FFCB 0.750 04/18/18  |                | 5,000,000.00         | 99.634     | 4,981,700.00          | 8,036.65             | 8,036.65                    | 10,263.35             | 4,989,736.65          |
| 3134G9KU0                                   | 05/25/16    | AGCY CALL     | FHLMC 1.000 05/25/18 | 11/25/17       | 1,000,000.00         | 99.850     | 998,500.00            | 748.79               | 1,009.18                    | 490.82                | 999,509.18            |
| 3130A8PK3                                   | 01/10/17    | AGCY BULET    | FHLB 0.625 08/07/18  |                | 5,000,000.00         | 99.237     | 4,961,850.00          | 17,488.20            | 17,488.20                   | 20,661.80             | 4,979,338.20          |
| 3134GAVW1                                   | 11/09/16    | AGCY CALL     | FHLMC 1.050 11/07/18 | 11/07/17       | 5,000,000.00         | 100.000    | 5,000,000.00          | 0.00                 | 0.00                        | 0.00                  | 5,000,000.00          |
| <b>Total for Water &amp; Sewer Imp Fees</b> |             |               |                      |                | <b>22,000,000.00</b> |            | <b>21,942,050.00</b>  | <b>26,902.69</b>     | <b>26,534.03</b>            | <b>31,415.97</b>      | <b>21,968,584.03</b>  |
| <b>Workforce Housing</b>                    |             |               |                      |                |                      |            |                       |                      |                             |                       |                       |
| 3133EFFH5                                   | 09/29/15    | AGCY CALL     | FFCB 0.810 09/28/17  |                | 0.00                 | 99.995     | 0.00                  | 8.71                 | 0.00                        | 0.00                  | 0.00                  |
| 3134GAVW1                                   | 11/09/16    | AGCY CALL     | FHLMC 1.050 11/07/18 | 11/07/17       | 350,000.00           | 100.000    | 350,000.00            | 0.00                 | 0.00                        | 0.00                  | 350,000.00            |
| <b>Total for Workforce Housing</b>          |             |               |                      |                | <b>350,000.00</b>    |            | <b>350,000.00</b>     | <b>8.71</b>          | <b>0.00</b>                 | <b>0.00</b>           | <b>350,000.00</b>     |
| <b>Total for City of Frisco</b>             |             |               |                      |                |                      |            | <b>287,821,142.66</b> | <b>224,225.71</b>    | <b>135,435.87</b>           | <b>160,289.17</b>     | <b>287,660,853.49</b> |

| CUSIP                                 | Security Type | Security Description         | Pay Date | Interest          | Principal            | Total Amount         |
|---------------------------------------|---------------|------------------------------|----------|-------------------|----------------------|----------------------|
| <b>Capital Proj / Esc</b>             |               |                              |          |                   |                      |                      |
| 3134G7V24                             | AGCY CALL     | FHLMC 0.750 10/27/17         | 10/27/17 | 11,250.00         | 3,000,000.00         | 3,011,250.00         |
| 3134GAVW1                             | AGCY CALL     | FHLMC 1.050 11/07/18         | 11/07/17 | 16,537.50         | 0.00                 | 16,537.50            |
| 3134GAMD3                             | AGCY CALL     | FHLMC 1.050 09/28/18         | 03/28/18 | 7,875.00          | 0.00                 | 7,875.00             |
| <b>Total for Capital Proj / Esc</b>   |               |                              |          | <b>35,662.50</b>  | <b>3,000,000.00</b>  | <b>3,035,662.50</b>  |
| <b>Capital Reserve Fund</b>           |               |                              |          |                   |                      |                      |
| 3133EFKM8                             | AGCY CALL     | FFCB 0.710 10/20/17          | 10/20/17 | 21,300.00         | 6,000,000.00         | 6,021,300.00         |
| 3134G7V24                             | AGCY CALL     | FHLMC 0.750 10/27/17         | 10/27/17 | 3,750.00          | 1,000,000.00         | 1,003,750.00         |
| 3134GAVW1                             | AGCY CALL     | FHLMC 1.050 11/07/18         | 11/07/17 | 7,875.00          | 0.00                 | 7,875.00             |
| 3134G9KU0                             | AGCY CALL     | FHLMC 1.000 05/25/18         | 11/25/17 | 5,000.00          | 0.00                 | 5,000.00             |
| 3134G9UY1                             | AGCY CALL     | FHLMC 1.000 06/29/18         | 12/29/17 | 2,500.00          | 0.00                 | 2,500.00             |
| <b>Total for Capital Reserve Fund</b> |               |                              |          | <b>40,425.00</b>  | <b>7,000,000.00</b>  | <b>7,040,425.00</b>  |
| <b>CDC Fund</b>                       |               |                              |          |                   |                      |                      |
| 3134G7T35                             | AGCY CALL     | FHLMC 0.750 10/27/17         | 10/27/17 | 7,125.00          | 1,900,000.00         | 1,907,125.00         |
| 3134G9KU0                             | AGCY CALL     | FHLMC 1.000 05/25/18         | 11/25/17 | 10,000.00         | 0.00                 | 10,000.00            |
| 912828R93                             | TREAS NOTE    | U.S. Treasury 0.625 06/30/18 | 12/31/17 | 12,500.00         | 0.00                 | 12,500.00            |
| 3134G9Q67                             | AGCY CALL     | FHLMC 1.050 07/27/18         | 01/27/18 | 10,500.00         | 0.00                 | 10,500.00            |
| 912828P20                             | TREAS NOTE    | U.S. Treasury 0.750 01/31/18 | 01/31/18 | 18,750.00         | 5,000,000.00         | 5,018,750.00         |
| 3130A7CX1                             | AGCY BULET    | FHLB 0.875 03/19/18          | 03/19/18 | 21,875.00         | 5,000,000.00         | 5,021,875.00         |
| 3134GAMD3                             | AGCY CALL     | FHLMC 1.050 09/28/18         | 03/28/18 | 26,250.00         | 0.00                 | 26,250.00            |
| 3134G8VE6                             | AGCY CALL     | FHLMC 1.020 03/29/18         | 03/29/18 | 25,500.00         | 5,000,000.00         | 5,025,500.00         |
| <b>Total for CDC Fund</b>             |               |                              |          | <b>132,500.00</b> | <b>16,900,000.00</b> | <b>17,032,500.00</b> |

| CUSIP                                   | Security Type | Security Description              | Pay Date | Interest          | Principal            | Total Amount         |
|-----------------------------------------|---------------|-----------------------------------|----------|-------------------|----------------------|----------------------|
| <b>EDC Fund</b>                         |               |                                   |          |                   |                      |                      |
| CD-3143-1                               | CD            | First United Bk CD 1.290 04/17/18 | 10/17/17 | 5,398.36          | 0.00                 | 5,398.36             |
| 3134G7T35                               | AGCY CALL     | FHLMC 0.750 10/27/17              | 10/27/17 | 7,125.00          | 1,900,000.00         | 1,907,125.00         |
| CD-3143-1                               | CD            | First United Bk CD 1.290 04/17/18 | 11/17/17 | 5,398.36          | 0.00                 | 5,398.36             |
| 3134G9KU0                               | AGCY CALL     | FHLMC 1.000 05/25/18              | 11/25/17 | 16,250.00         | 0.00                 | 16,250.00            |
| CD-7868                                 | CD            | North Dallas Bk CD 0.250 03/08/18 | 12/08/17 | 2,190.25          | 0.00                 | 2,190.25             |
| CD-3143-1                               | CD            | First United Bk CD 1.290 04/17/18 | 12/17/17 | 5,398.36          | 0.00                 | 5,398.36             |
| CD-3143-1                               | CD            | First United Bk CD 1.290 04/17/18 | 01/17/18 | 5,398.36          | 0.00                 | 5,398.36             |
| 3134G9Q67                               | AGCY CALL     | FHLMC 1.050 07/27/18              | 01/27/18 | 24,937.50         | 0.00                 | 24,937.50            |
| 912828P20                               | TREAS NOTE    | U.S. Treasury 0.750 01/31/18      | 01/31/18 | 15,000.00         | 4,000,000.00         | 4,015,000.00         |
| CD-3143-1                               | CD            | First United Bk CD 1.290 04/17/18 | 02/17/18 | 5,398.36          | 0.00                 | 5,398.36             |
| CD-7868                                 | CD            | North Dallas Bk CD 0.250 03/08/18 | 03/08/18 | 2,190.25          | 3,504,412.35         | 3,506,602.60         |
| CD-3143-1                               | CD            | First United Bk CD 1.290 04/17/18 | 03/17/18 | 5,398.36          | 0.00                 | 5,398.36             |
| 3130A7CX1                               | AGCY BULET    | FHLB 0.875 03/19/18               | 03/19/18 | 8,750.00          | 2,000,000.00         | 2,008,750.00         |
| <b>Total for EDC Fund</b>               |               |                                   |          | <b>108,833.16</b> | <b>11,404,412.35</b> | <b>11,513,245.51</b> |
| <b>General Operating Fund</b>           |               |                                   |          |                   |                      |                      |
| 3134G7V24                               | AGCY CALL     | FHLMC 0.750 10/27/17              | 10/27/17 | 20,625.00         | 5,500,000.00         | 5,520,625.00         |
| 3134G9Q67                               | AGCY CALL     | FHLMC 1.050 07/27/18              | 01/27/18 | 21,000.00         | 0.00                 | 21,000.00            |
| <b>Total for General Operating Fund</b> |               |                                   |          | <b>41,625.00</b>  | <b>5,500,000.00</b>  | <b>5,541,625.00</b>  |
| <b>Impact Fees</b>                      |               |                                   |          |                   |                      |                      |
| 3133EF3B1                               | AGCY BULET    | FFCB 0.750 04/18/18               | 10/18/17 | 15,000.00         | 0.00                 | 15,000.00            |
| 3134G7V24                               | AGCY CALL     | FHLMC 0.750 10/27/17              | 10/27/17 | 11,250.00         | 3,000,000.00         | 3,011,250.00         |
| 3134GAVW1                               | AGCY CALL     | FHLMC 1.050 11/07/18              | 11/07/17 | 21,000.00         | 0.00                 | 21,000.00            |
| 3134G9KU0                               | AGCY CALL     | FHLMC 1.000 05/25/18              | 11/25/17 | 10,000.00         | 0.00                 | 10,000.00            |
| 3133EHL6                                | AGCY BULET    | FFCB 1.150 05/30/18               | 11/30/17 | 46,000.00         | 0.00                 | 46,000.00            |
| 3130A8PK3                               | AGCY BULET    | FHLB 0.625 08/07/18               | 02/07/18 | 15,625.00         | 0.00                 | 15,625.00            |
| <b>Total for Impact Fees</b>            |               |                                   |          | <b>118,875.00</b> | <b>3,000,000.00</b>  | <b>3,118,875.00</b>  |

| CUSIP                                   | Security Type | Security Description         | Pay Date | Interest         | Principal           | Total Amount        |
|-----------------------------------------|---------------|------------------------------|----------|------------------|---------------------|---------------------|
| <b>Insurance Reserve Fund</b>           |               |                              |          |                  |                     |                     |
| 3133EFKM8                               | AGCY CALL     | FFCB 0.710 10/20/17          | 10/20/17 | 3,550.00         | 1,000,000.00        | 1,003,550.00        |
| 3134G7V24                               | AGCY CALL     | FHLMC 0.750 10/27/17         | 10/27/17 | 1,500.00         | 400,000.00          | 401,500.00          |
| 3134GAVW1                               | AGCY CALL     | FHLMC 1.050 11/07/18         | 11/07/17 | 2,625.00         | 0.00                | 2,625.00            |
| 3134G8ML0                               | AGCY CALL     | FHLMC 0.950 11/24/17         | 11/24/17 | 356.25           | 150,000.00          | 150,356.25          |
| 3133EGM69                               | AGCY BULET    | FFCB 1.100 12/05/18          | 12/05/17 | 11,550.00        | 0.00                | 11,550.00           |
| 3134G9UY1                               | AGCY CALL     | FHLMC 1.000 06/29/18         | 12/29/17 | 5,000.00         | 0.00                | 5,000.00            |
| <b>Total for Insurance Reserve Fund</b> |               |                              |          | <b>24,581.25</b> | <b>1,550,000.00</b> | <b>1,574,581.25</b> |
| <b>Park Dedication Fees</b>             |               |                              |          |                  |                     |                     |
| 3134GAVW1                               | AGCY CALL     | FHLMC 1.050 11/07/18         | 11/07/17 | 2,625.00         | 0.00                | 2,625.00            |
| 3134G9UY1                               | AGCY CALL     | FHLMC 1.000 06/29/18         | 12/29/17 | 15,000.00        | 0.00                | 15,000.00           |
| 912828H37                               | TREAS NOTE    | U.S. Treasury 0.875 01/15/18 | 01/15/18 | 13,125.00        | 3,000,000.00        | 3,013,125.00        |
| 3130A8PK3                               | AGCY BULET    | FHLMC 0.625 08/07/18         | 02/07/18 | 15,625.00        | 0.00                | 15,625.00           |
| 3134GAMD3                               | AGCY CALL     | FHLMC 1.050 09/28/18         | 03/28/18 | 18,375.00        | 0.00                | 18,375.00           |
| <b>Total for Park Dedication Fees</b>   |               |                              |          | <b>64,750.00</b> | <b>3,000,000.00</b> | <b>3,064,750.00</b> |
| <b>PEG Fund</b>                         |               |                              |          |                  |                     |                     |
| 3134GAVW1                               | AGCY CALL     | FHLMC 1.050 11/07/18         | 11/07/17 | 525.00           | 0.00                | 525.00              |
| 3134G8ML0                               | AGCY CALL     | FHLMC 0.950 11/24/17         | 11/24/17 | 475.00           | 200,000.00          | 200,475.00          |
| 3134G9UY1                               | AGCY CALL     | FHLMC 1.000 06/29/18         | 12/29/17 | 1,500.00         | 0.00                | 1,500.00            |
| <b>Total for PEG Fund</b>               |               |                              |          | <b>2,500.00</b>  | <b>200,000.00</b>   | <b>202,500.00</b>   |
| <b>Public Art Fund</b>                  |               |                              |          |                  |                     |                     |
| 3134G7V24                               | AGCY CALL     | FHLMC 0.750 10/27/17         | 10/27/17 | 375.00           | 100,000.00          | 100,375.00          |
| <b>Total for Public Art Fund</b>        |               |                              |          | <b>375.00</b>    | <b>100,000.00</b>   | <b>100,375.00</b>   |

| CUSIP                                       | Security Type | Security Description         | Pay Date | Interest          | Principal            | Total Amount         |
|---------------------------------------------|---------------|------------------------------|----------|-------------------|----------------------|----------------------|
| <b>Series 2014 CO-W&amp;S</b>               |               |                              |          |                   |                      |                      |
| 912828H37                                   | TREAS NOTE    | U.S. Treasury 0.875 01/15/18 | 01/15/18 | 21,875.00         | 5,000,000.00         | 5,021,875.00         |
| <b>Total for Series 2014 CO-W&amp;S</b>     |               |                              |          | <b>21,875.00</b>  | <b>5,000,000.00</b>  | <b>5,021,875.00</b>  |
| <b>Series 2014 GO Bonds</b>                 |               |                              |          |                   |                      |                      |
| 3134G9Q67                                   | AGCY CALL     | FHLMC 1.050 07/27/18         | 01/27/18 | 26,250.00         | 0.00                 | 26,250.00            |
| 3134GACF9                                   | AGCY CALL     | FHLMC 1.100 08/23/18         | 02/23/18 | 33,000.00         | 0.00                 | 33,000.00            |
| <b>Total for Series 2014 GO Bonds</b>       |               |                              |          | <b>59,250.00</b>  | <b>0.00</b>          | <b>59,250.00</b>     |
| <b>Series 2015 CO-W&amp;S</b>               |               |                              |          |                   |                      |                      |
| 3136G1GP8                                   | AGCY BULET    | FNMA 1.000 03/27/18          | 03/27/18 | 50,000.00         | 10,000,000.00        | 10,050,000.00        |
| <b>Total for Series 2015 CO-W&amp;S</b>     |               |                              |          | <b>50,000.00</b>  | <b>10,000,000.00</b> | <b>10,050,000.00</b> |
| <b>Series 2015A GO Bonds</b>                |               |                              |          |                   |                      |                      |
| 3134GAUZ5                                   | AGCY CALL     | FHLMC 1.000 10/30/18         | 10/30/17 | 25,000.00         | 0.00                 | 25,000.00            |
| 912828G79                                   | TREAS NOTE    | U.S. Treasury 1.000 12/15/17 | 12/15/17 | 35,000.00         | 7,000,000.00         | 7,035,000.00         |
| 3134GACF9                                   | AGCY CALL     | FHLMC 1.100 08/23/18         | 02/23/18 | 55,000.00         | 0.00                 | 55,000.00            |
| 3137EADP1                                   | AGCY BULET    | FHLMC 0.875 03/07/18         | 03/07/18 | 26,250.00         | 6,000,000.00         | 6,026,250.00         |
| 3130A7CX1                                   | AGCY BULET    | FHLB 0.875 03/19/18          | 03/19/18 | 43,750.00         | 10,000,000.00        | 10,043,750.00        |
| <b>Total for Series 2015A GO Bonds</b>      |               |                              |          | <b>185,000.00</b> | <b>23,000,000.00</b> | <b>23,185,000.00</b> |
| <b>Series 2016 GO Bonds - Imp</b>           |               |                              |          |                   |                      |                      |
| 3133EGM69                                   | AGCY BULET    | FFCB 1.100 12/05/18          | 12/05/17 | 55,000.00         | 0.00                 | 55,000.00            |
| 3130A6SW8                                   | AGCY BULET    | FHLB 1.000 12/19/17          | 12/19/17 | 50,000.00         | 10,000,000.00        | 10,050,000.00        |
| 3134GAMV3                                   | AGCY CALL     | FHLMC 1.000 09/28/18         | 03/28/18 | 75,000.00         | 0.00                 | 75,000.00            |
| <b>Total for Series 2016 GO Bonds - Imp</b> |               |                              |          | <b>180,000.00</b> | <b>10,000,000.00</b> | <b>10,180,000.00</b> |



| CUSIP                                       | Security Type | Security Description         | Pay Date | Interest         | Principal            | Total Amount         |
|---------------------------------------------|---------------|------------------------------|----------|------------------|----------------------|----------------------|
| <b>Series 2016A CO-W&amp;S</b>              |               |                              |          |                  |                      |                      |
| 3133EGM69                                   | AGCY BULET    | FFCB 1.100 12/05/18          | 12/05/17 | 55,000.00        | 0.00                 | 55,000.00            |
| 912828P20                                   | TREAS NOTE    | U.S. Treasury 0.750 01/31/18 | 01/31/18 | 18,750.00        | 5,000,000.00         | 5,018,750.00         |
| <b>Total for Series 2016A CO-W&amp;S</b>    |               |                              |          | <b>73,750.00</b> | <b>5,000,000.00</b>  | <b>5,073,750.00</b>  |
| <b>Solid Waste Operating Fund</b>           |               |                              |          |                  |                      |                      |
| 3134GAVW1                                   | AGCY CALL     | FHLMC 1.050 11/07/18         | 11/07/17 | 9,450.00         | 0.00                 | 9,450.00             |
| <b>Total for Solid Waste Operating Fund</b> |               |                              |          | <b>9,450.00</b>  | <b>0.00</b>          | <b>9,450.00</b>      |
| <b>Stormwater Operating Fund</b>            |               |                              |          |                  |                      |                      |
| 3134G9UY1                                   | AGCY CALL     | FHLMC 1.000 06/29/18         | 12/29/17 | 2,500.00         | 0.00                 | 2,500.00             |
| <b>Total for Stormwater Operating Fund</b>  |               |                              |          | <b>2,500.00</b>  | <b>0.00</b>          | <b>2,500.00</b>      |
| <b>Superdome</b>                            |               |                              |          |                  |                      |                      |
| 3134GAVW1                                   | AGCY CALL     | FHLMC 1.050 11/07/18         | 11/07/17 | 6,300.00         | 0.00                 | 6,300.00             |
| <b>Total for Superdome</b>                  |               |                              |          | <b>6,300.00</b>  | <b>0.00</b>          | <b>6,300.00</b>      |
| <b>Water &amp; Sewer Fund</b>               |               |                              |          |                  |                      |                      |
| 912828G79                                   | TREAS NOTE    | U.S. Treasury 1.000 12/15/17 | 12/15/17 | 75,000.00        | 15,000,000.00        | 15,075,000.00        |
| 3134G9UY1                                   | AGCY CALL     | FHLMC 1.000 06/29/18         | 12/29/17 | 23,225.00        | 0.00                 | 23,225.00            |
| <b>Total for Water &amp; Sewer Fund</b>     |               |                              |          | <b>98,225.00</b> | <b>15,000,000.00</b> | <b>15,098,225.00</b> |

| CUSIP                                       | Security Type | Security Description | Pay Date | Interest         | Principal           | Total Amount        |
|---------------------------------------------|---------------|----------------------|----------|------------------|---------------------|---------------------|
| <b>Water &amp; Sewer Imp Fees</b>           |               |                      |          |                  |                     |                     |
| 3133EF3B1                                   | AGCY BULET    | FFCB 0.750 04/18/18  | 10/18/17 | 18,750.00        | 0.00                | 18,750.00           |
| 3134G7V24                                   | AGCY CALL     | FHLMC 0.750 10/27/17 | 10/27/17 | 11,250.00        | 3,000,000.00        | 3,011,250.00        |
| 3134GAVW1                                   | AGCY CALL     | FHLMC 1.050 11/07/18 | 11/07/17 | 26,250.00        | 0.00                | 26,250.00           |
| 3134G8ML0                                   | AGCY CALL     | FHLMC 0.950 11/24/17 | 11/24/17 | 7,125.00         | 3,000,000.00        | 3,007,125.00        |
| 3134G9KU0                                   | AGCY CALL     | FHLMC 1.000 05/25/18 | 11/25/17 | 5,000.00         | 0.00                | 5,000.00            |
| 3130A8PK3                                   | AGCY BULET    | FHLB 0.625 08/07/18  | 02/07/18 | 15,625.00        | 0.00                | 15,625.00           |
| <b>Total for Water &amp; Sewer Imp Fees</b> |               |                      |          | <b>84,000.00</b> | <b>6,000,000.00</b> | <b>6,084,000.00</b> |
| <b>Workforce Housing</b>                    |               |                      |          |                  |                     |                     |
| 3134GAVW1                                   | AGCY CALL     | FHLMC 1.050 11/07/18 | 11/07/17 | 1,837.50         | 0.00                | 1,837.50            |
| <b>Total for Workforce Housing</b>          |               |                      |          | <b>1,837.50</b>  | <b>0.00</b>         | <b>1,837.50</b>     |

| CUSIP | Security Type | Security Description | Pay Date | Interest | Principal | Total Amount |
|-------|---------------|----------------------|----------|----------|-----------|--------------|
|-------|---------------|----------------------|----------|----------|-----------|--------------|

**Total for All Portfolios**

|                                                      |                     |                       |                       |
|------------------------------------------------------|---------------------|-----------------------|-----------------------|
| October 2017                                         | 163,248.36          | 26,800,000.00         | 26,963,248.36         |
| November 2017                                        | 200,629.61          | 3,350,000.00          | 3,550,629.61          |
| December 2017                                        | 351,363.61          | 32,000,000.00         | 32,351,363.61         |
| January 2018                                         | 175,585.86          | 22,000,000.00         | 22,175,585.86         |
| February 2018                                        | 140,273.36          | 0.00                  | 140,273.36            |
| March 2018                                           | 311,213.61          | 41,504,412.35         | 41,815,625.96         |
| <b>Total Projected Cash Flows for City of Frisco</b> | <b>1,342,314.41</b> | <b>125,654,412.35</b> | <b>126,996,726.76</b> |