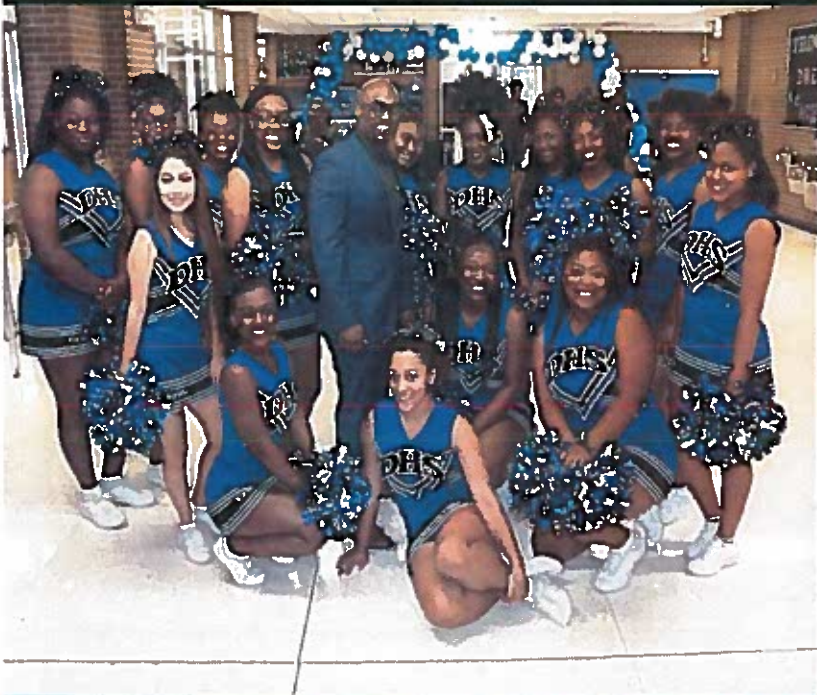


Fort Worth Independent School District



Dunbar High School Pyramid

Published August 20, 2018

Annual Investment Report

July 1, 2017 – June 30, 2018

Ms. Elsie I. Schiro
Chief Financial Officer

Ms. Gloria Bey, CPA
Controller

Ms. Tonya D. Wright
Treasurer



Fort Worth
INDEPENDENT SCHOOL DISTRICT



FORT WORTH INDEPENDENT SCHOOL DISTRICT
Annual Investment Report
07/01/2017 - 06/30/2018

Investment Officer's Certification

This report is prepared for the Fort Worth Independent School District (the "District") in accordance with Chapter 2256 of the 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 District's Investment Officers and includes the disclosures required in the PFIA. Market prices were obtained from the Custodial Bank, JP Morgan Chase.

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

Total Rate of Return: 2.11%
 Interest Earned During the Period: \$7,789,333
 Interest Earned Fiscal Year to Date: \$7,789,333

Portfolio Name	Face Amount/Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Days To Maturity
CIP-2007 Bond Fund	997,171.51	997,171.51	997,171.51	0.17	2.22	1
CIP-2013 BOND	179,696,821.37	179,648,290.37	179,674,927.61	31.38	2.13	20
CIP-2017 BOND FUND	186,818,613.69	186,839,879.94	186,841,815.20	32.62	2.17	7
Food Service Fund	1,449,525.40	1,449,525.40	1,449,525.40	0.25	1.60	58
General Operating Fund	144,131,259.58	144,051,924.38	144,097,697.25	25.17	2.07	67
Interest & Sinking / Debt Service Fund	48,945,228.26	48,847,753.81	48,856,553.33	8.55	1.89	141
Internal Finance Fund	3,517,933.11	3,517,933.11	3,517,933.25	0.61	2.02	93
Scholarships	887,829.43	908,510.57	909,063.54	0.16	2.21	348
TRE FUND	6,268,718.32	6,268,718.32	6,268,718.32	1.09	2.11	1
Total / Average	572,713,100.67	572,529,707.41	572,613,405.41	100.00	2.10	39

Elsie I. Schiro
 Ms. Elsie I. Schiro, Chief Financial Officer

8/22/18
 Date

Gloria Bey
 Ms. Gloria Bey, Controller

8/22/18
 Date

Tonya D. Wright
 Ms. Tonya D. Wright, Treasurer

8/22/18
 Date

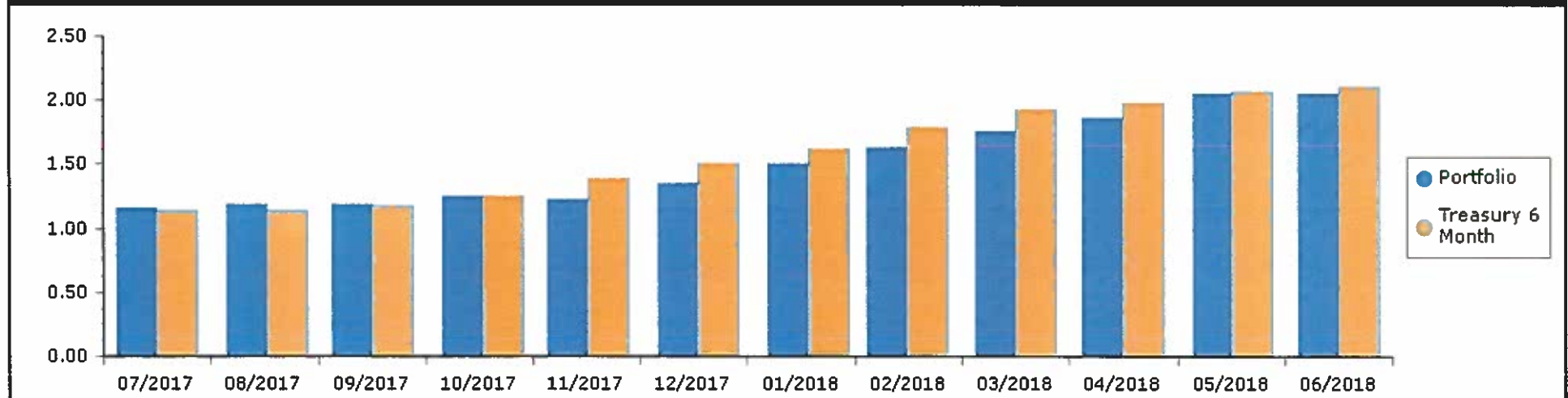


Fort Worth Independent School District Total Rate of Return - Book Value by Month All Portfolios

Begin Date: 7/31/2017, End Date: 6/30/2018

Month	Beginning BV + Accrued Interest	Interest Earned During Period-BV	Realized Gain/Loss-BV	Investment Income-BV	Average Capital Base-BV	TRR-BV	Annualized TRR-BV	Treasury 6 Month
7/31/2017	477,562,452.20	454,622.43	0.00	454,622.43	472,384,743.22	0.10	1.16	1.13
8/31/2017	466,934,007.22	440,357.53	0.00	440,357.53	449,076,528.22	0.10	1.18	1.13
9/30/2017	433,837,373.23	424,987.98	0.00	424,987.98	436,291,945.09	0.10	1.18	1.17
10/31/2017	457,978,692.45	459,555.88	0.00	459,555.88	445,074,219.51	0.10	1.25	1.25
11/30/2017	452,991,351.48	439,355.71	0.00	439,355.71	434,178,920.55	0.10	1.22	1.39
12/31/2017	447,537,116.60	500,896.59	0.00	500,896.59	448,609,100.23	0.11	1.35	1.50
1/31/2018	460,823,211.04	695,871.18	0.00	695,871.18	561,389,992.45	0.12	1.50	1.62
2/28/2018	599,114,674.21	848,173.71	0.00	848,173.71	629,488,404.86	0.13	1.63	1.79
3/31/2018	563,905,432.93	798,950.84	0.00	798,950.84	548,176,338.17	0.15	1.76	1.92
4/30/2018	508,552,551.64	754,565.37	0.00	754,565.37	490,707,765.92	0.15	1.86	1.98
5/31/2018	470,330,739.10	1,058,964.13	0.00	1,058,964.13	626,921,525.69	0.17	2.05	2.07
6/30/2018	608,162,896.11	1,011,862.22	0.00	1,011,862.22	597,989,922.34	0.17	2.05	2.11

Annualized TRR-BV



Interest Earned During Period-BV/Annual Total: \$7,789,334

Total Rate of Return: US Treasury 1 Year - 2.33

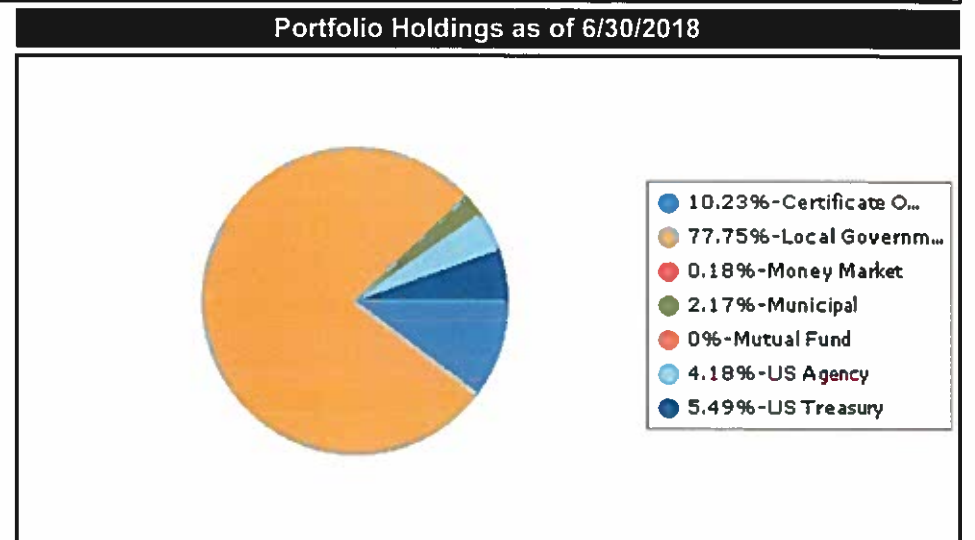
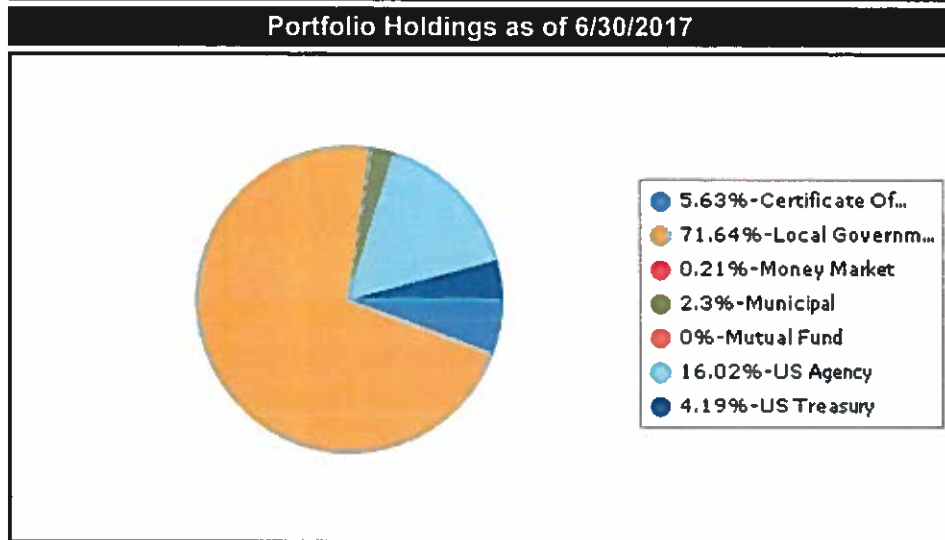


Fort Worth Independent School District Distribution by Security Sector - Book Value

All Portfolios

Begin Date: 6/30/2017, End Date: 6/30/2018

Security Sector Allocation				
Security Sector	Book Value 6/30/2017	% of Portfolio 6/30/2017	Book Value 6/30/2018	% of Portfolio 6/30/2018
Certificate Of Deposit	26,877,501.70	5.63	58,556,891.21	10.23
Local Government Investment Pool	341,922,279.13	71.64	445,235,048.69	77.75
Money Market	1,011,432.88	0.21	1,023,949.02	0.18
Municipal	11,000,000.00	2.30	12,429,234.66	2.17
Mutual Fund	23,446.00	0.00	23,446.00	0.00
US Agency	76,473,361.73	16.02	23,922,087.95	4.18
US Treasury	19,989,059.75	4.19	31,422,747.88	5.49
Total / Average	477,297,081.19	100.00	572,613,405.41	100.00



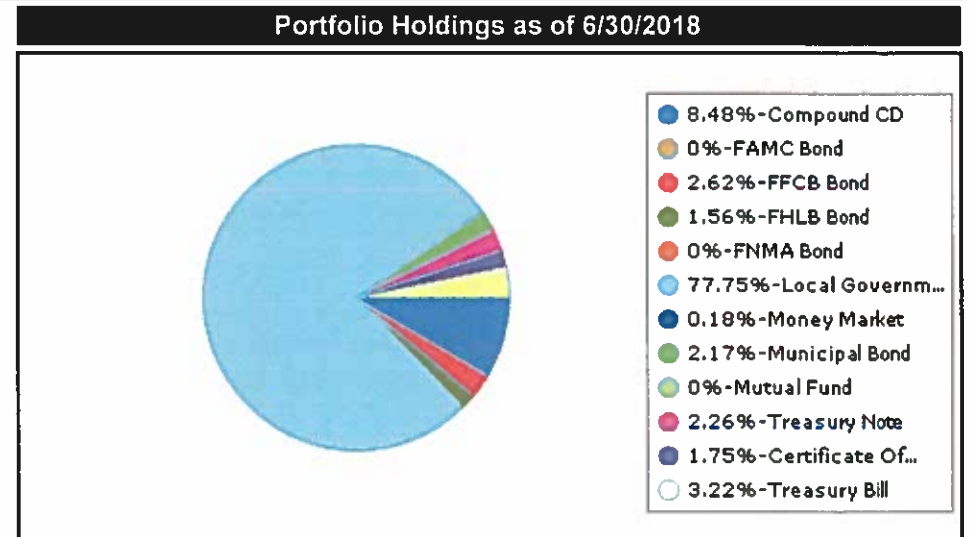
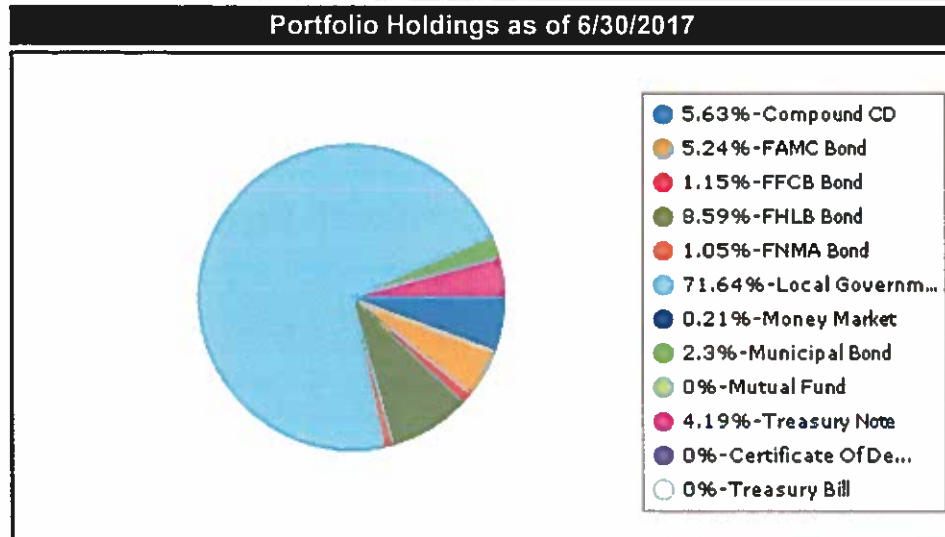


Fort Worth Independent School District Distribution by Security Type - Book Value

All Portfolios

Begin Date: 6/30/2017, End Date: 6/30/2018

Security Type Allocation				
Security Type	Book Value 6/30/2017	% of Portfolio 6/30/2017	Book Value 6/30/2018	% of Portfolio 6/30/2018
Compound CD	26,877,501.70	5.63	48,556,891.21	8.48
FAMC Bond	25,000,000.00	5.24	0.00	0.00
FFCB Bond	5,491,988.33	1.15	14,998,062.15	2.62
FHLB Bond	40,988,064.08	8.59	8,924,025.80	1.56
FNMA Bond	4,993,309.32	1.05	0.00	0.00
Local Government Investment Pool	341,922,279.13	71.64	445,235,048.69	77.75
Money Market	1,011,432.88	0.21	1,023,949.02	0.18
Municipal Bond	11,000,000.00	2.30	12,429,234.66	2.17
Mutual Fund	23,446.00	0.00	23,446.00	0.00
Treasury Note	19,989,059.75	4.19	12,956,972.88	2.26
Certificate Of Deposit	0.00	0.00	10,000,000.00	1.75
Treasury Bill	0.00	0.00	18,465,775.00	3.22
Total / Average	477,297,081.19	100.00	572,613,405.41	100.00





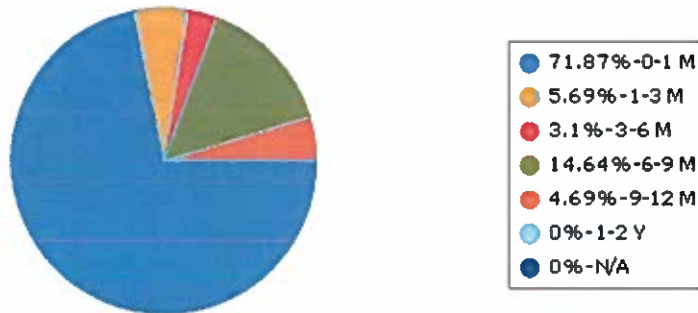
Fort Worth Independent School District Distribution by Maturity Range - Market Value

All Portfolios

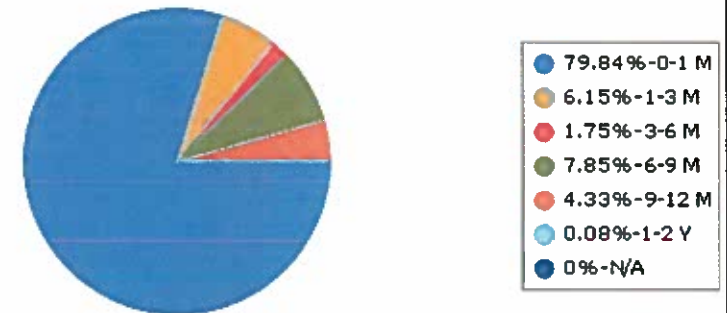
Begin Date: 6/30/2017, End Date: 6/30/2018

Maturity Range Allocation				
Maturity Range	Market Value 6/30/2017	% of Portfolio 6/30/2017	Market Value 6/30/2018	% of Portfolio 6/30/2018
0-1 Month	342,933,712.01	71.87	457,102,644.22	79.84
1-3 Months	27,139,197.79	5.69	35,238,539.09	6.15
3-6 Months	14,807,457.80	3.10	9,993,708.87	1.75
6-9 Months	69,835,699.50	14.64	44,924,887.50	7.85
9-12 Months	22,390,153.01	4.69	24,795,057.22	4.33
1-2 Years	0.00	0.00	451,977.48	0.08
N/A	23,622.95	0.00	22,893.03	0.00
Total / Average	477,129,843.06	100.00	572,529,707.41	100.00

Portfolio Holdings as of 6/30/2017



Portfolio Holdings as of 6/30/2018





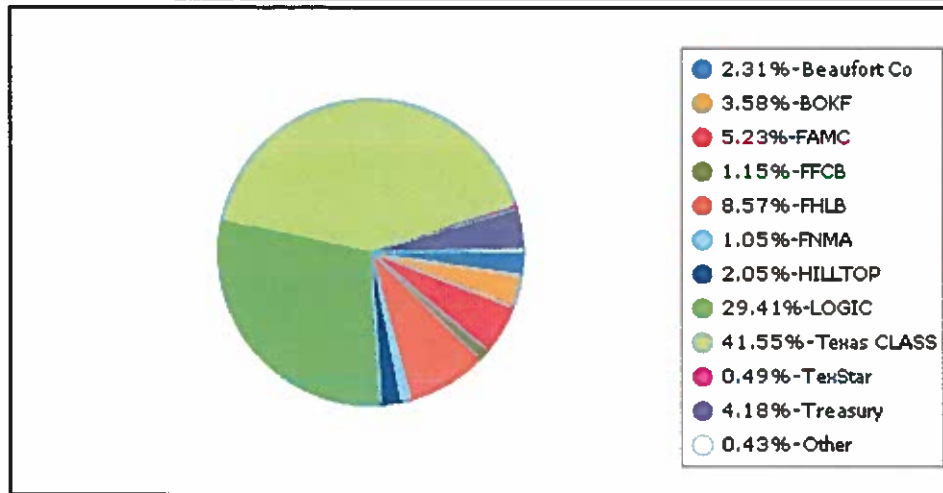
Fort Worth Independent School District Distribution by Issuer - Market Value

All Portfolios

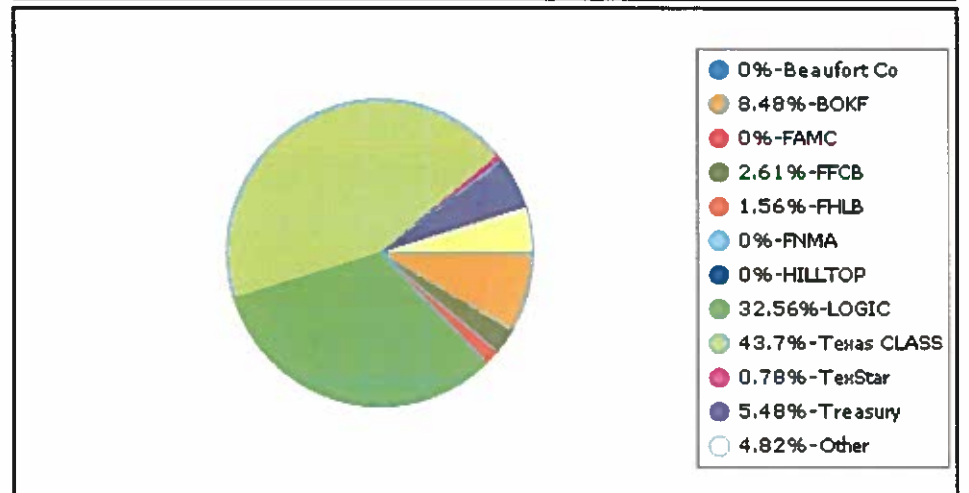
Begin Date: 6/30/2017, End Date: 6/30/2018

Issuer Allocation				
Issuer	Market Value 6/30/2017	% of Portfolio 6/30/2017	Market Value 6/30/2018	% of Portfolio 6/30/2018
Beaufort Co	11,004,400.00	2.31	0.00	0.00
BOKF	17,077,104.86	3.58	48,556,891.07	8.48
FAMC	24,949,472.50	5.23	0.00	0.00
FFCB	5,486,745.00	1.15	14,952,693.00	2.61
FHLB	40,906,033.90	8.57	8,908,478.00	1.56
FNMA	4,987,368.50	1.05	0.00	0.00
HILLTOP	9,800,396.84	2.05	0.00	0.00
LOGIC	140,303,754.39	29.41	186,442,428.63	32.56
Texas CLASS	198,264,597.50	41.55	250,205,488.80	43.70
TexStar	2,322,627.52	0.49	4,469,463.03	0.78
Treasury	19,960,986.50	4.18	31,403,243.35	5.48
Other	2,066,355.55	0.43	27,591,021.53	4.82
Total / Average	477,129,843.06	100.00	572,529,707.41	100.00

Portfolio Holdings as of 6/30/2017



Portfolio Holdings as of 6/30/2018



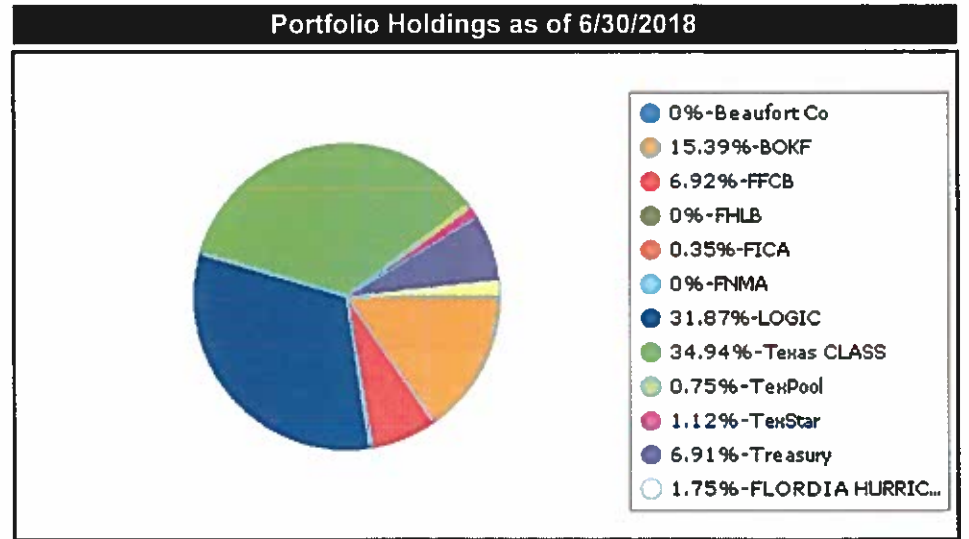
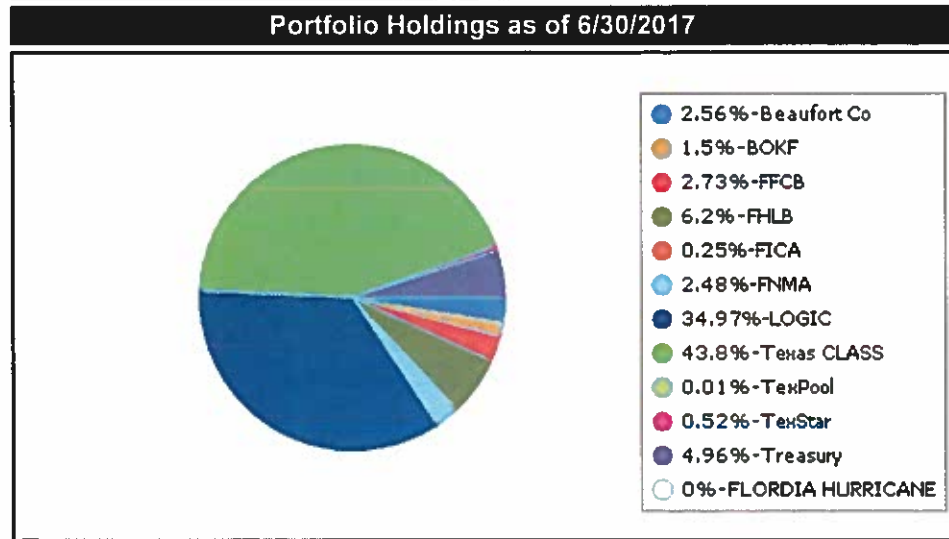


Fort Worth Independent School District Distribution by Issuer - Market Value

General Operating Fund

Begin Date: 6/30/2017, End Date: 6/30/2018

Issuer Allocation				
Issuer	Market Value 6/30/2017	% of Portfolio 6/30/2017	Market Value 6/30/2018	% of Portfolio 6/30/2018
Beaufort Co	5,152,060.00	2.56	0.00	0.00
BOKF	3,015,802.17	1.50	22,163,976.53	15.39
FFCB	5,486,745.00	2.73	9,968,462.00	6.92
FHLB	12,467,159.80	6.20	0.00	0.00
FICA	504,091.24	0.25	510,329.21	0.35
FNMA	4,987,368.50	2.48	0.00	0.00
LOGIC	70,280,919.69	34.97	45,909,353.34	31.87
Texas CLASS	88,014,735.96	43.80	50,337,349.16	34.94
TexPool	23,775.46	0.01	1,083,116.98	0.75
TexStar	1,052,793.50	0.52	1,607,134.36	1.12
Treasury	9,974,756.00	4.96	9,952,202.80	6.91
FLORDIA HURRICANE	0.00	0.00	2,520,000.00	1.75
Total / Average	200,960,207.32	100.00	144,051,924.38	100.00



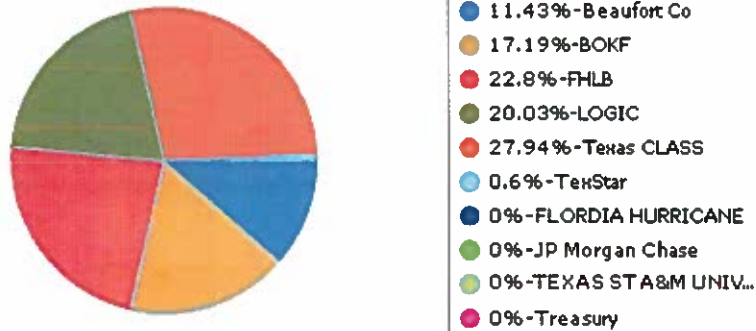


Fort Worth Independent School District Distribution by Issuer - Market Value Interest & Sinking / Debt Service Fund

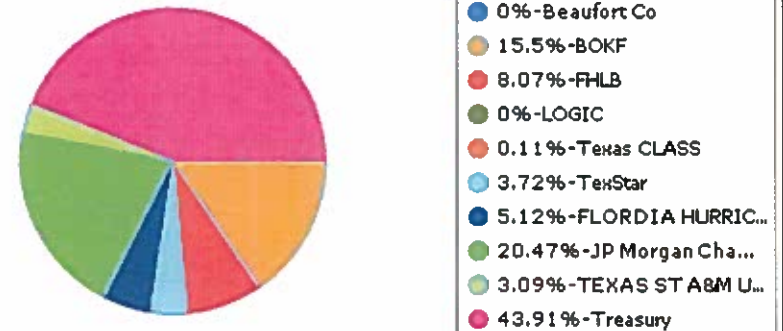
Begin Date: 6/30/2017, End Date: 6/30/2018

Issuer Allocation				
Issuer	Market Value 6/30/2017	% of Portfolio 6/30/2017	Market Value 6/30/2018	% of Portfolio 6/30/2018
Beaufort Co	5,002,000.00	11.43	0.00	0.00
BOKF	7,520,229.45	17.19	7,573,841.97	15.50
FHLB	9,973,927.50	22.80	3,941,240.00	8.07
LOGIC	8,764,403.76	20.03	727.60	0.00
Texas CLASS	12,224,499.54	27.94	51,823.51	0.11
TexStar	263,346.77	0.60	1,818,835.18	3.72
FLORDIA HURRICANE	0.00	0.00	2,500,000.00	5.12
JP Morgan Chase	0.00	0.00	10,000,000.00	20.47
TEXAS ST A&M UNIVERSITY	0.00	0.00	1,510,245.00	3.09
Treasury	0.00	0.00	21,451,040.55	43.91
Total / Average	43,748,407.02	100.00	48,847,753.81	100.00

Portfolio Holdings as of 6/30/2017



Portfolio Holdings as of 6/30/2018





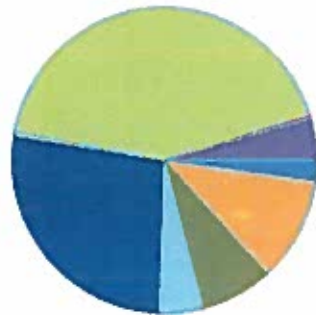
Fort Worth Independent School District Distribution by Issuer - Market Value

REPORT GROUP: BOND FUND

Begin Date: 6/30/2017, End Date: 6/30/2018

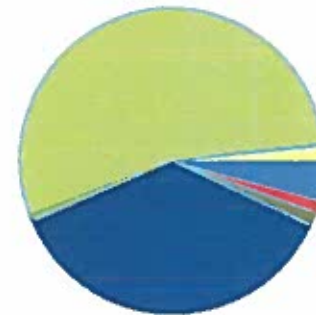
Issuer Allocation				
Issuer	Market Value 6/30/2017	% of Portfolio 6/30/2017	Market Value 6/30/2018	% of Portfolio 6/30/2018
BOKF	5,026,336.99	2.22	15,086,620.67	4.11
FAMC	24,949,472.50	11.03	0.00	0.00
FFCB	0.00	0.00	4,984,231.00	1.36
FHLB	17,468,053.00	7.72	4,967,238.00	1.35
FICA	507,341.64	0.22	513,619.81	0.14
HILLTOP	9,800,396.84	4.33	0.00	0.00
LOGIC	61,258,430.94	27.09	134,287,421.26	36.54
PFM ASSET MANAGEMENT	1,007,524.26	0.45	3,034,551.25	0.83
Texas CLASS	95,259,486.46	42.13	197,836,378.37	53.84
TexStar	867,624.18	0.38	879,015.21	0.24
Treasury	9,986,230.50	4.42	0.00	0.00
Other	0.00	0.00	5,896,266.25	1.60
Total / Average	226,130,897.31	100.00	367,485,341.82	100.00

Portfolio Holdings as of 6/30/2017



- 2.22%-BOKF
- 11.03%-FAMC
- 0%-FFCB
- 7.72%-FHLB
- 0.22%-FICA
- 4.33%-HILLTOP
- 27.09%-LOGIC
- 0.45%-PFM ASSET MANA...
- 42.13%-Texas CLASS
- 0.38%-TexStar
- 4.42%-Treasury
- 0%-Other

Portfolio Holdings as of 6/30/2018



- 4.11%-BOKF
- 0%-FAMC
- 1.36%-FFCB
- 1.35%-FHLB
- 0.14%-FICA
- 0%-HILLTOP
- 36.54%-LOGIC
- 0.83%-PFM ASSET MANA...
- 53.84%-Texas CLASS
- 0.24%-TexStar
- 0%-Treasury
- 1.6%-Other



Fort Worth Independent School District Portfolio Holdings by Portfolio Name All Portfolios

Date: 6/30/2018

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
CIP-2007 Bond Fund								
Texas CLASS LGIP		5/31/2010	997,171.51	100.00	997,171.51	0.17%	S&P-AA+	1
TXCLASS0004	997,171.51	2.22	997,171.51	2.22		0.00	NR	0
			997,171.51		997,171.51	0.17%		1
Sub Total CIP-2007 Bond Fund	997,171.51	2.22	997,171.51	2.22		0.00		0
CIP-2013 BOND								
BOKF 1.66 7/26/2018		1/25/2018	3,021,496.82	100.00	3,021,496.82	0.53%	NR	26
CDARS1076	3,021,496.82	1.66	3,021,496.82	1.66	0.00	0.00	NR	0.07
BOKF 1.8 8/30/2018		3/1/2018	9,054,309.58	100.00	9,054,309.58	1.58%	NR	61
CDARS4003	9,054,309.58	1.80	9,054,309.58	1.80	0.00	0.00	NR	0.16
BOKF 1.99 10/25/2018		4/26/2018	3,010,814.27	100.00	3,010,814.27	0.53%	NR	117
CDARS8562	3,010,814.27	1.99	3,010,814.27	1.99	0.00	0.00	NR	0.32
FFCB 1.88 2/28/2019		1/29/2018	4,998,950.00	99.68	4,984,231.00	0.87%	Moody's-Aaa	243
3133EJAS8	5,000,000.00	1.89	4,999,354.05	2.36	31,333.33	-15,123.05	S&P-AA+	0.66
FHLB 1.375 3/18/2019		2/1/2018	4,966,589.50	99.34	4,967,238.00	0.87%	S&P-AA+	261
3130AAXX1	5,000,000.00	1.98	4,978,731.36	2.30	19,479.17	-11,493.36	Moody's-Aaa	0.71
FICA MM		9/10/2015	513,619.81	100.00	513,619.81	0.09%	NR	1
MM9057-CIP2013	513,619.81	1.74	513,619.81	1.74		0.00	NR	0
FLORDIA HURRICANE 2.107 7/1/2018		2/7/2018	2,503,000.00	100.00	2,500,000.00	0.44%	S&P-AA	1
34074GDG6	2,500,000.00	1.80	2,500,020.83	2.09	26,191.18	-20.83	Moody's-Aa3	0
LOGIC LGIP		9/18/2014	44,156,477.28	100.00	44,156,477.28	7.71%	NR	1
LOGIC13002	44,156,477.28	2.11	44,156,477.28	2.11		0.00	NR	0
PFM ASSET MANAGEMENT LGIP		10/20/2016	3,034,551.25	100.00	3,034,551.25	0.53%	NR	1
1265-01	3,034,551.25	1.85	3,034,551.25	1.85		0.00	NR	0
Texas CLASS LGIP		4/14/2014	102,506,068.95	100.00	102,506,068.95	17.9%	S&P-AA+	1
TXCLASS0007	102,506,068.95	2.22	102,506,068.95	2.22		0.00	NR	0



Fort Worth Independent School District Portfolio Holdings by Portfolio Name

All Portfolios

Date: 6/30/2018

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Texas CLASS LGIP		12/1/2016	1,020,468.20	100.00	1,020,468.20	0.18%	NR	1
TXCLASS4001	1,020,468.20	2.01	1,020,468.20	2.01		0.00	NR	0
TexStar LGIP		2/20/2014	879,015.21	100.00	879,015.21	0.15%	S&P-AA+	1
TEXSTAR20130	879,015.21	1.83	879,015.21	1.83		0.00	NR	0
			179,665,360.87		179,648,290.37	31.38%		20
Sub Total CIP-2013 BOND	179,696,821.37	2.13	179,674,927.61	2.15	77,003.68	-26,637.24		0.05
CIP-2017 BOND FUND								
LOGIC LGIP		5/2/2018	90,130,943.98	100.00	90,130,943.98	15.74%	NR	1
LOGIC13006	90,130,943.98	2.11	90,130,943.98	2.11		0.00	NR	0
San Francisco City 3 6/15/2019		5/23/2018	880,451.25	100.48	879,191.25	0.15%	S&P-AA+	350
7976462R6	875,000.00	2.40	879,917.36	2.49	2,697.92	-726.11	Moody's-Aaa	0.95
Texas CLASS LGIP		5/4/2018	93,312,669.71	100.00	93,312,669.71	16.3%	NR	1
TXCLASS0009	93,312,669.71	2.22	93,312,669.71	2.22		0.00	NR	0
TEXAS ST A&M UNIVERSITY 3.253 5/15/2019		5/11/2018	2,521,150.00	100.68	2,517,075.00	0.44%	S&P-AAA	319
88213AJV8	2,500,000.00	2.40	2,518,284.15	2.46	10,165.62	-1,209.15	Moody's-Aaa	0.87
			186,845,214.94		186,839,879.94	32.63%		7
Sub Total CIP-2017 BOND FUND	186,818,613.69	2.17	186,841,815.20	2.17	12,863.54	-1,935.26		0.02
Food Service Fund								
BOKF 1.33 9/20/2018		9/21/2017	1,017,239.93	100.00	1,017,239.93	0.18%	NR	82
CDARS7935	1,017,239.93	1.33	1,017,239.93	1.33	0.00	0.00	NR	0.22
Texas CLASS LGIP		2/14/2012	431,294.62	100.00	431,294.62	0.08%	S&P-AA+	1
TXCLASS0002	431,294.62	2.22	431,294.62	2.22		0.00	NR	0
TexStar LGIP		5/31/2010	990.85	100.00	990.85	0%	S&P-AA+	1
TEXSTAR15580	990.85	1.83	990.85	1.83		0.00	NR	0
			1,449,525.40		1,449,525.40	0.26%		58
Sub Total Food Service Fund	1,449,525.40	1.60	1,449,525.40	1.60	0.00	0.00		0.15
General Operating Fund								



Fort Worth Independent School District Portfolio Holdings by Portfolio Name All Portfolios

Date: 6/30/2018

Description CUSIP	Face Amount / Shares	Settlement Date YTM @ Cost	Cost Value Book Value	Market Price YTM @ Market	Market Value Accrued Interest	% Portfolio Unre. Gain/Loss	Credit Rating Credit Rating	Days To Call/Maturity Duration To Maturity
BOKF 1.33 9/20/2018 CDARS7919	3,051,719.78	9/21/2017 1.33	3,051,719.78	100.00 1.33	3,051,719.78 0.00	0.53% 0.00	NR NR	82 0.22
BOKF 1.83 1/24/2019 CDARS1467	6,047,414.29	1/25/2018 1.83	6,047,414.29	100.00 1.83	6,047,414.29 0.00	1.06% 0.00	NR NR	208 0.56
BOKF 2 2/28/2019 CDARS4046	5,033,536.16	3/1/2018 2.00	5,033,536.16	100.00 2.00	5,033,536.16 0.00	0.88% 0.00	NR NR	243 0.66
BOKF 2.16 4/25/2019 CDARS8538	8,031,306.30	4/26/2018 2.16	8,031,306.30	100.00 2.16	8,031,306.30 0.00	1.4% 0.00	NR NR	299 0.81
FFCB 1.88 2/28/2019 3133EJAS8	10,000,000.00	1/29/2018 1.89	9,997,900.00 9,998,708.10	99.68 2.36	9,968,462.00 62,666.67	1.75% -30,246.10	Moodys-Aaa S&P-AA+	243 0.66
FICA MM MM9057-GO	510,329.21	2/8/2016 1.74	510,329.21	100.00 1.74	510,329.21	0.09% 0.00	NR NR	1 0
FLORDIA HURRICANE 2.107 7/1/2018 34074GDG6	2,520,000.00	2/7/2018 1.80	2,523,024.00 2,520,021.00	100.00 2.09	2,520,000.00 26,400.71	0.44% -21.00	S&P-AA Moodys-Aa3	1 0
LOGIC LGIP LOGIC13001	45,909,353.34	9/25/2014 2.11	45,909,353.34	100.00 2.11	45,909,353.34	8.02% 0.00	NR NR	1 0
Texas CLASS LGIP TXCLASS0001	50,337,349.16	5/31/2010 2.22	50,337,349.16	100.00 2.22	50,337,349.16	8.79% 0.00	S&P-AA+ NR	1 0
TexPool LGIP TEXPOOL00001	1,083,116.98	6/30/2010 1.81	1,083,116.98	100.00 1.81	1,083,116.98	0.19% 0.00	S&P-AA+ NR	1 0
TexStar LGIP TEXSTAR11110	1,607,134.36	5/31/2010 1.83	1,607,134.36	100.00 1.83	1,607,134.36	0.28% 0.00	S&P-AA+ NR	1 0
T-Note 1.125 2/28/2019 912828W30	6,000,000.00	2/1/2018 1.95	5,947,908.47 5,967,708.57	99.27 2.24	5,955,937.20 22,377.72	1.04% -11,771.37	S&P-AAA Moodys-Aaa	243 0.67
T-Note 1.75 10/31/2018 912828RP7	4,000,000.00	2/1/2018 1.75	4,000,000.00	99.91 2.03	3,996,265.60 11,603.26	0.7% -3,734.40	Moodys-Aaa None	123 0.33



Fort Worth Independent School District Portfolio Holdings by Portfolio Name All Portfolios

Date: 6/30/2018

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Sub Total General Operating Fund			144,131,259.58	2.07	144,080,092.05	144,051,924.38	25.17%	67
Sub Total General Operating Fund			144,131,259.58	2.07	144,097,697.25	123,048.36	-45,772.87	0.18
Interest & Sinking / Debt Service Fund								
BOKF 1.33 9/20/2018 CDARS8036	2,543,099.84	9/21/2017 1.33	2,543,099.84	100.00 1.33	2,543,099.84 0.00	0.44% 0.00	NR NR	82 0.22
BOKF 2.2/28/2019 CDARS4011	4,026,828.85	3/1/2018 2.00	4,026,828.85	100.00 2.00	4,026,828.85 0.00	0.7% 0.00	NR NR	243 0.66
BOKF 2.16 4/25/2019 CDARS8546	1,003,913.28	4/26/2018 2.16	1,003,913.28	100.00 2.16	1,003,913.28 0.00	0.18% 0.00	NR NR	299 0.81
FHLB 0 2/14/2019 313384BW8	4,000,000.00	5/9/2018 2.19	3,932,872.22 3,945,294.44	98.53 2.34	3,941,240.00 0.00	0.69% -4,054.44	NR NR	229 0.63
FLORDIA HURRICANE 2.107 7/1/2018 34074GDG6	2,500,000.00	2/7/2018 1.80	2,503,000.00 2,500,020.83	100.00 2.09	2,500,000.00 26,191.18	0.44% -20.83	S&P-AA Moody's-Aa3	1 0
JP Morgan Chase 2.13 4/9/2019 CD549902	10,000,000.00	4/9/2018 2.13	10,000,000.00	100.00 2.13	10,000,000.00 47,852.06	1.75% 0.00	NR NR	283 0.78
LOGIC LGIP LOGIC13003	727.60	12/2/2014 2.11	727.60	100.00 2.11	727.60	0% 0.00	NR NR	1 0
T-Bill 0 8/9/2018 912796PU7	18,500,000.00	2/8/2018 1.70	18,344,276.25 18,465,775.00	99.81 1.76	18,464,411.55 0.00	3.22% -1,363.45	S&P-AAA Moody's-Aaa	40 0.11
Texas CLASS LGIP TXCLASS0003	51,823.51	5/31/2010 2.22	51,823.51	100.00 2.22	51,823.51	0.01% 0.00	S&P-AA+ NR	1 0
TEXAS ST A&M UNIVERSITY 3.253 5/15/2019 88213AJV8	1,500,000.00	5/11/2018 2.40	1,512,690.00 1,510,970.49	100.68 2.46	1,510,245.00 6,099.38	0.26% -725.49	S&P-AAA Moody's-Aaa	319 0.87
TexStar LGIP TEXSTAR33330	1,818,835.18	5/31/2010 1.83	1,818,835.18	100.00 1.83	1,818,835.18	0.32% 0.00	S&P-AA+ NR	1 0



Fort Worth Independent School District Portfolio Holdings by Portfolio Name All Portfolios

Date: 6/30/2018

Description CUSIP	Face Amount / Shares	Settlement Date YTM @ Cost	Cost Value Book Value	Market Price YTM @ Market	Market Value Accrued Interest	% Portfolio Unre. Gain/Loss	Credit Rating Credit Rating	Days To Call/Maturity Duration To Maturity
T-Note 1 11/30/2018 912828U40	3,000,000.00	2/8/2018 1.86	2,979,300.47 2,989,264.31	99.55 2.07	2,986,629.00 2,459.02	0.52% -2,635.31	S&P-AAA Moody's-Aaa	153 0.42
Sub Total Interest & Sinking / Debt Service Fund	48,945,228.26	1.89	48,717,367.20 48,856,553.33	1.95	48,847,753.81 82,601.64	8.53% -8,799.52		141 0.39
Internal Finance Fund								
BOKF 1.66 7/26/2018 CDARS1033	302,149.69	1/25/2018 1.66	302,149.99 302,149.83	100.00 1.66	302,149.69 0.00	0.05% -0.14	NR NR	26 0.07
BOKF 1.8 8/30/2018 CDARS4062	1,006,034.41	3/1/2018 1.80	1,006,034.41 1,006,034.41	100.00 1.80	1,006,034.41 0.00	0.18% 0.00	NR NR	61 0.16
BOKF 2.16 4/25/2019 CDARS8597	853,326.39	4/26/2018 2.16	853,326.39 853,326.39	100.00 2.16	853,326.39 0.00	0.15% 0.00	NR None	299 0.81
Texas CLASS LGIP TXCLASS0005	1,239,392.94	5/31/2010 2.22	1,239,392.94 1,239,392.94	100.00 2.22	1,239,392.94 0.00	0.22% 0.00	S&P-AA+ NR	1 0
TexStar LGIP TEXSTAR15640	117,029.68	5/31/2010 1.83	117,029.68 117,029.68	100.00 1.83	117,029.68 0.00	0.02% 0.00	S&P-AA+ NR	1 0
Sub Total Internal Finance Fund	3,517,933.11	2.02	3,517,933.41 3,517,933.25	2.02	3,517,933.11 0.00	0.62% -0.14		93 0.25
Scholarships								
BOKF 1.33 9/20/2018 CDARS7978	101,724.00	9/21/2017 1.33	101,724.00 101,724.00	100.00 1.33	101,724.00 0.00	0.02% 0.00	NR NR	82 0.22
BOKF 2.425 4/23/2020 CDARS9135	451,977.48	4/26/2018 2.43	451,977.48 451,977.48	100.00 2.43	451,977.48 0.00	0.08% 0.00	NR NR	663 1.78
Nationwide-Highmark Bond HIGHMARK857	2,211.89	4/19/2002	23,446.00 23,446.00	10.35	22,893.03	0% -552.97	NR NR	
Texas CLASS LGIP TXCLASS0008	309,250.20	4/24/2014 2.22	309,250.20 309,250.20	100.00 2.22	309,250.20	0.05% 0.00	S&P-AA+ NR	1 0



**Fort Worth Independent School District
Portfolio Holdings by Portfolio Name
All Portfolios**

Date: 6/30/2018

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
TexStar LGIP		5/31/2010	22,665.86	100.00	22,665.86	0%	S&P-AA+	1
TEXSTAR44440	22,665.86	1.83	22,665.86	1.83		0.00	NR	0
			909,063.54		908,510.57	0.15%		348
Sub Total Scholarships	887,829.43	2.21	909,063.54	2.21	0.00	-552.97		0.93
TRE FUND								
LOGIC LGIP		3/8/2018	6,244,926.43	100.00	6,244,926.43	1.09%	NR	1
LOGIC13005	6,244,926.43	2.11	6,244,926.43	2.11		0.00	NR	0
TexStar LGIP		3/8/2018	23,791.89	100.00	23,791.89	0%	None	1
TEXSTAR15650	23,791.89	1.83	23,791.89	1.83		0.00	None	0
			6,268,718.32		6,268,718.32	1.09%		1
Sub Total TRE FUND	6,268,718.32	2.11	6,268,718.32	2.11	0.00	0.00		0
			572,450,447.24		572,529,707.41	100.00%		39
TOTAL PORTFOLIO	572,713,100.67	2.10	572,613,405.41	2.13	295,517.22	-83,698.00		0.1