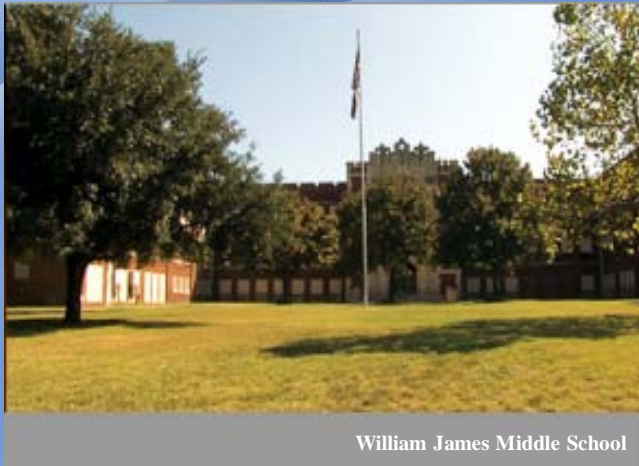


# Fort Worth Independent School District

## Annual Investment Report

July 01, 2011– June 30, 2012



William James Middle School

### Mr. Hank Johnson

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Deputy Superintendent of Finance, Business & Operations

**Ms. Elsie Schiro**  
Controller

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**Ms. Tonya D. Wright**  
Treasurer

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**Ms. Cheryl Kennon**  
Senior Officer of Budget & Finance



**Fort Worth**  
INDEPENDENT SCHOOL DISTRICT

# FORT WORTH INDEPENDENT SCHOOL DISTRICT

## Annual Investment Report

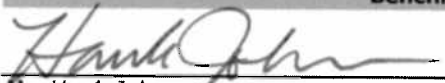
Investment Officers' Certification

07/01/2011 - 06/30/2012


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 preceeding 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.

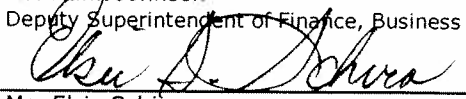
<b>Local Government Investment Pools / Money Market</b>	<b>Beginning 07/01/2011</b>	<b>Ending 06/30/2012</b>	<b>Change In Value</b>	<b>Average Balance</b>
Market Value	291,341,689	106,689,247	-184,652,442	203,902,255
Unrealized Gain / Loss	0	0	0	
WAM (1) in Days	1	1	0	
Weighted Average Yield to Maturity	0.10%	0.19%	0.09%	
<b>US Agencies / Mutual Funds / Certificate of Deposit</b>				
Book Value	45,018,175	144,147,882	99,129,707	
Market Value	45,033,341	144,161,757	99,128,416	-22,702
Unrealized Gain / Loss - Book Value	15,165	13,874	-1,291	
WAM (1) in Days	529	223	-306	
WAM - Callable (1) in Days	169	102	-67	
Weighted Average Yield to Maturity @ Cost	0.52%	0.27%	-0.25%	
Total Rate of Return / Annualized - Book Value	0.25%	0.44%	0.19%	
Benchmark / 6 Month T-Bill	0.10%	0.15%	0.05%	
Benchmark / 1 Year T-Bill	0.18%	0.19%	0.01%	
<b>Total Portfolio Value</b>				
Book Value	336,359,864	250,837,129	-85,522,735	
Market Value	336,375,029	250,851,004	-85,524,026	-22,702
Unrealized Gain / Loss	13,874	3,748	-10,126	
WAM (1) in Days	72	129	57	
WAM - Callable (1) in Days	2400.00%	5900.00%	3500.00%	
Weighted Average Yield to Maturity @ Cost	0.15%	0.24%	0.08%	
<b>Total Rate of Return / Annualized - Book Value</b>	<b>0.25%</b>	<b>0.23%</b>	<b>-0.02%</b>	
<b>Benchmark / 6 Month T-Bill</b>	<b>0.10%</b>	<b>0.15%</b>	<b>0.05%</b>	
<b>Benchmark / 1 Year T-Bill</b>	<b>0.18%</b>	<b>0.19%</b>	<b>0.01%</b>	

  
 Mr. Hank Johnson  
 Deputy Superintendent of Finance, Business & Operations


9/12/2012  
 Date

  
 Ms. Tonya D. Wright, Treasurer

9/12/12  
 Date

  
 Ms. Elsie Schiro  
 Controller

9/12/12  
 Date

  
 Ms. Cheryl Kennon  
 Senior Officer of Budget & Finance

9-12-12  
 Date

# FORT WORTH INDEPENDENT SCHOOL DISTRICT

## Annual Investment Report

Interest Earned

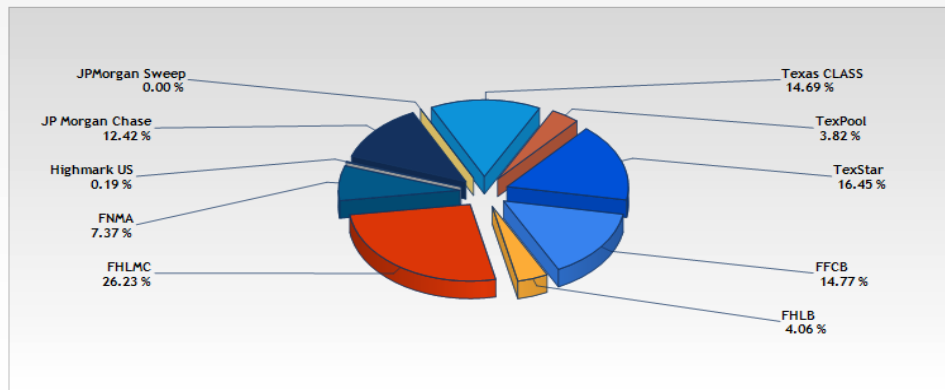
07/01/2011 - 06/30/2012

	LGIP, MM	Actively Managed Investments	Interest Earned Total
<b>2011</b>			
July	18,662.42	32,639.36	51,301.78
August	18,030.40	35,919.47	53,949.87
September	16,603.00	35,126.69	51,729.69
	<b>53,295.82</b>	<b>103,685.52</b>	<b>156,981.34</b>
October	15,558.06	37,030.23	52,588.29
November	17,489.64	30,504.57	47,994.21
December	17,143.37	36,391.54	53,534.91
	<b>50,191.07</b>	<b>103,926.34</b>	<b>154,117.41</b>
<b>2012</b>			
January	22,894.47	41,084.08	63,978.55
February	27,012.64	46,861.76	73,874.40
March	27,169.32	54,348.91	81,518.23
	<b>77,076.43</b>	<b>142,294.75</b>	<b>219,371.18</b>
April	24,715.74	42,945.87	67,661.61
May	24,738.91	38,276.95	63,015.86
June	21,039.94	36,015.64	57,055.58
	<b>70,494.59</b>	<b>117,238.46</b>	<b>187,733.05</b>
<b>07/01/2011 - 06/30/2012</b>	<b>\$ 251,057.91</b>	<b>\$ 467,145.07</b>	<b>\$ 718,202.98</b>

### Interest Earned

The combination of coupon interest, accrued interest, and discount and premium amortization.

Interest Earned During Period - BV



### CHART Interest Earned

The Chart - Interest Earned During the Period - BV, displays the District's investments by Issuer.

For the 2011/2012 Fiscal Year, Federal Home Loan Mortgage Corporation represents the issuer that produced the greatest amount of Interest Earned.  
26.23%

**Fort Worth Independent School District**  
**Transaction Summary Report: Interest Earned During Period, by Issuer**  
 Report Format: By Transaction  
 Group By: Issuer  
**Portfolio/Report Group: All Portfolios**  
**Begin Date: 6/30/2011, End Date: 6/30/2012**

Description	CUSIP/Ticker	Security Type	Portfolio Name	Interest Earned During Period- BV	Ending MV
<b>FFCB</b>					
FFCB 0.24 11/23/2012	31331KZK9	FFCB Bond	General Operating Fund	10,970.48	6,301,701.00
FFCB 0.36 6/25/2014-13	3133EAVR6	FFCB Bond	General Operating Fund	220.63	10,009,100.00
FFCB 0.4 11/2/2012	31331JY56	FFCB Bond	General Operating Fund	6,461.92	3,707,852.85
FFCB 0.5 7/25/2012	31331KAN0	FFCB Bond	General Operating Fund	25,000.00	5,001,050.00
FFCB 0.53 1/11/2013-11	31331KKR0	FFCB Bond	Interest & Sinking / Debt Service Fund	18,844.44	0.00
FFCB 0.53 1/11/2013-11	31331KKR0	FFCB Bond	General Operating Fund	18,844.44	0.00
FFCB 0.53 1/11/2013-11	31331KKR0	FFCB Bond	2010 School Building Bonds	9,422.23	0.00
FFCB 0.57 6/21/2013-11	31331KPL8	FFCB Bond	General Operating Fund	16,308.35	0.00
<b>Sub Total/Average FFCB</b>				<b>106,072.49</b>	<b>25,019,703.85</b>
<b>FHLB</b>					
FHLB 0.25 4/30/2014-12	313378XP1	FHLB Bond	General Operating Fund	4,166.67	9,994,400.00
FHLB 1 4/11/2014-11	313374FB1	FHLB Bond	General Operating Fund	25,000.00	0.00
<b>Sub Total/Average FHLB</b>				<b>29,166.67</b>	<b>9,994,400.00</b>
<b>FHLMC</b>					
FHLMC 0 12/12/2011	313396QK2	FHLMC Bond	General Operating Fund	5,270.83	0.00
FHLMC 0.375 11/30/2012	3137EACP2	FHLMC Bond	Interest & Sinking / Debt Service Fund	5,904.33	3,003,480.00
FHLMC 0.375 11/30/2012	3137EACP2	FHLMC Bond	2010 School Building Bonds	9,840.56	5,005,800.00
FHLMC 0.55 10/25/2013-12	3134G2Y55	FHLMC Bond	General Operating Fund	28,751.71	0.00
FHLMC 0.6 8/23/2013-12	3134G2VW9	FHLMC Bond	Scholarships	808.60	250,095.00
FHLMC 0.6 8/23/2013-12	3134G2VW9	FHLMC Bond	General Operating Fund	32,344.00	10,003,800.00
FHLMC 0.6 8/23/2013-12	3134G2VW9	FHLMC Bond	Interest & Sinking / Debt Service Fund	32,343.99	10,003,800.00

Description	CUSIP/Ticker	Security Type	Portfolio Name	Interest Earned During Period-BV	Ending MV
FHLMC 0.65 7/5/2013-12	3134G2NL2	FHLMC Bond	Interest & Sinking / Debt Service Fund	24,375.00	0.00
FHLMC 0.65 7/5/2013-12	3134G2NL2	FHLMC Bond	General Operating Fund	48,750.00	0.00
<b>Sub Total/Average FHLMC</b>				<b>188,389.02</b>	<b>28,266,975.00</b>
<b>FNMA</b>					
FNMA 0.5 10/30/2012	31398A4T6	FNMA Bond	2010 School Building Bonds	7,958.71	5,005,750.00
FNMA 0.9 12/29/2014-12	3136FTUE7	FNMA Bond	General Operating Fund	45,000.00	0.00
<b>Sub Total/Average FNMA</b>				<b>52,958.71</b>	<b>5,005,750.00</b>
<b>HIGHMARK US</b>					
Highmark US	HIGHMARK857	Mutual Fund	Scholarships	1,329.13	24,927.97
<b>Sub Total/Average Highmark US</b>				<b>1,329.13</b>	<b>24,927.97</b>
<b>JP MORGAN CHASE</b>					
JP Morgan Chase 0.14 8/3/2012	010-007-7281128	Certificate Of Deposit	Interest & Sinking / Debt Service Fund	1,120.59	5,000,000.00
JP Morgan Chase 0.14 8/3/2012	010-007-7281129	Certificate Of Deposit	Interest & Sinking / Debt Service Fund	1,792.93	8,000,000.00
JP Morgan Chase 0.14 9/3/2012	010-007-7281124	Certificate Of Deposit	2010 School Building Bonds	2,241.18	10,000,000.00
JP Morgan Chase 0.14 9/3/2012	010-007-7281125	Certificate Of Deposit	2010 School Building Bonds	5,602.93	25,000,000.00
JP Morgan Chase 0.14 9/3/2012	010-007-7281126	Certificate Of Deposit	General Operating Fund	2,241.18	10,000,000.00
JP Morgan Chase 0.14 9/3/2012	010-007-7281127	Certificate Of Deposit	General Operating Fund	2,241.18	10,000,000.00
JP Morgan Chase 0.21 5/3/2012	010-007-3366865	Certificate Of Deposit	Interest & Sinking / Debt Service Fund	4,200.00	0.00
JP Morgan Chase 0.21 5/3/2012	010-007-3366880	Certificate Of Deposit	2010 School Building Bonds	5,250.00	0.00
JP Morgan Chase 0.21 5/3/2012	010-007-3366886	Certificate Of Deposit	2010 School Building Bonds	13,125.00	0.00
JP Morgan Chase 0.21 5/3/2012	010-007-3366891	Certificate Of Deposit	General Operating Fund	5,250.00	0.00
JP Morgan Chase 0.21 5/3/2012	010-007-	Certificate Of Deposit	General Operating Fund	5,250.00	0.00

Description	CUSIP/Ticker	Security Type	Portfolio Name	Interest Earned During Period-BV	Ending MV
	3366894				
JP Morgan Chase 0.22 5/3/2012	010-007-3366505	Certificate Of Deposit	Interest & Sinking / Debt Service Fund	2,750.00	0.00
JP Morgan Chase 0.27 6/12/2013	010-007-7291096	Certificate Of Deposit	Scholarships	119.84	900,000.00
JP Morgan Chase 0.27 6/12/2013	010-007-7291107	Certificate Of Deposit	Internal Finance Fund	133.15	1,000,000.00
JP Morgan Chase 0.28 6/9/2012	010-007-3377768	Certificate Of Deposit	Internal Finance Fund	715.56	0.00
JP Morgan Chase 0.28 6/9/2012	010-007-3377769	Certificate Of Deposit	Scholarships	644.00	0.00
JP Morgan Chase 0.28 7/9/2012	010-007-3377770	Certificate Of Deposit	Interest & Sinking / Debt Service Fund	613.66	700,000.00
JP Morgan Chase 0.56 11/21/2013	010-007-3346078	Certificate Of Deposit	Scholarships	862.85	250,000.00
JP Morgan Chase 0.69 5/6/2013	010-007-3284885	Certificate Of Deposit	General Operating Fund	35,075.00	5,000,000.00
<b>Sub Total/Average JP Morgan Chase</b>				<b>89,229.05</b>	<b>75,850,000.00</b>

#### TEXAS CLASS

Texas CLASS LGIP	TXCLASS0001	Local Government Investment Pool	General Operating Fund	80,744.34	26,341,913.38
Texas CLASS LGIP	TXCLASS0002	Local Government Investment Pool	Food Service Fund	1,807.45	4,001,807.45
Texas CLASS LGIP	TXCLASS0003	Local Government Investment Pool	Interest & Sinking / Debt Service Fund	5,878.50	4,972,131.93
Texas CLASS LGIP	TXCLASS0004	Local Government Investment Pool	2008 Series Bond Fund	13,960.91	10,009,591.11
Texas CLASS LGIP	TXCLASS0005	Local Government Investment Pool	Internal Finance Fund	3,113.58	2,393,258.48
<b>Sub Total/Average Texas CLASS</b>				<b>105,504.78</b>	<b>47,718,702.35</b>

#### TEXPOOL

TexPool LGIP	TEXPOOL00001	Local Government Investment Pool	General Operating Fund	26,174.41	15,926,651.69
TexPool LGIP	TEXPOOL00002	Local Government Investment Pool	Food Service Fund	374.47	378,801.76

Description	CUSIP/Ticker	Security Type	Portfolio Name	Interest Earned During Period-BV	Ending MV
TexPool LGIP	TEXPOOL00003	Local Government Investment Pool	Internal Finance Fund	253.22	256,106.61
TexPool LGIP	TEXPOOL00008	Local Government Investment Pool	Interest & Sinking / Debt Service Fund	625.77	557.52
<b>Sub Total/Average TexPool</b>				<b>27,427.87</b>	<b>16,562,117.58</b>
<b>TEXSTAR</b>					
TexStar LGIP	TEXSTAR1111	Local Government Investment Pool	General Operating Fund	36,659.67	19,303,623.89
TexStar LGIP	TEXSTAR1558	Local Government Investment Pool	Food Service Fund	2,739.62	4,051,044.94
TexStar LGIP	TEXSTAR1564	Local Government Investment Pool	Internal Finance Fund	169.40	933,437.77
TexStar LGIP	TEXSTAR2008	Local Government Investment Pool	2008 Series Bond Fund	0.27	0.00
TexStar LGIP	TEXSTAR2009	Local Government Investment Pool	2009 Bond Fund	1,402.40	0.00
TexStar LGIP	TEXSTAR2010	Local Government Investment Pool	2010 Bond Fund	6,395.19	1,545,200.25
TexStar LGIP	TEXSTAR2010001	Local Government Investment Pool	2010 School Building Bonds	63,489.42	13,311,426.58
TexStar LGIP	TEXSTAR3333	Local Government Investment Pool	Interest & Sinking / Debt Service Fund	6,895.79	3,193,438.18
TexStar LGIP	TEXSTAR4444	Local Government Investment Pool	Scholarships	373.50	70,255.32
<b>Sub Total/Average TexStar</b>				<b>118,125.26</b>	<b>42,408,426.93</b>
<b>Total / Average</b>				<b>718,202.98</b>	<b>250,851,003.68</b>

Fort Worth Independent School District  
 Securities Held - by Security Sector, Totals  
 Report Format: By Totals  
 Group By: Security Sector  
 Portfolio/Report Group: All Portfolios  
 As of 6/30/2012

Description	CUSIP/Ticker	Cost Value	Book Value	Market Value	Days To Maturity	Days To Call/Maturity	Face Amount/Shares	YTM @ Cost	Duration To Maturity	% of Portfolio
Certificate Of Deposit		75,850,000.00	75,850,000.00	75,850,000.00	84	84	75,850,000.00	0.18219	0.23	30.24
Local Government Investment Pool		106,689,246.86	106,689,246.86	106,689,246.86	1	1	106,689,246.86	0.19276	0.00	42.54
Mutual Fund		23,446.00	23,446.00	24,927.97	N/A	N/A	2,211.89	N/A	N/A	0.00
US Agency		68,305,830.57	68,274,436.38	68,286,828.85	378	122	68,255,000.00	0.36885	1.03	27.22
<b>Total / Average</b>		<b>250,868,523.43</b>	<b>250,837,129.24</b>	<b>250,851,003.68</b>	<b>129</b>	<b>59</b>	<b>250,796,458.75</b>	<b>0.23749</b>	<b>0.35</b>	<b>100</b>



**Fort Worth Independent School District**  
**Securities Held - by Security Type**  
 Report Format: By CUSIP  
 Group By: Security Type  
**Portfolio/Report Group: All Portfolios**  
**As of 6/30/2012**

Description	CUSIP/Ticker	Portfolio Name	YTM @ Cost	Face Amount/Shares	Cost Value	Book Value	Market Value	Days To Maturity	Accrued Interest	% of Portfolio
<b>Certificate Of Deposit</b>										
JP Morgan Chase 0.14 8/3/2012	010-007-7281128	Interest & Sinking / Debt Service Fund	0.14000	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	34	517.81	1.99
JP Morgan Chase 0.14 8/3/2012	010-007-7281129	Interest & Sinking / Debt Service Fund	0.14000	8,000,000.00	8,000,000.00	8,000,000.00	8,000,000.00	34	828.49	3.19
JP Morgan Chase 0.14 9/3/2012	010-007-7281124	2010 School Building Bonds	0.14000	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	65	1,035.62	3.99
JP Morgan Chase 0.14 9/3/2012	010-007-7281126	General Operating Fund	0.14000	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	65	1,035.62	3.99
JP Morgan Chase 0.14 9/3/2012	010-007-7281127	General Operating Fund	0.14000	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	65	1,035.62	3.99
JP Morgan Chase 0.14 9/3/2012	010-007-7281125	2010 School Building Bonds	0.14000	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	65	2,589.04	9.97
JP Morgan Chase 0.27 6/12/2013	010-007-7291107	Internal Finance Fund	0.27000	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	347	133.15	0.40
JP Morgan Chase 0.27 6/12/2013	010-007-7291096	Scholarships	0.27000	900,000.00	900,000.00	900,000.00	900,000.00	347	119.84	0.36
JP Morgan Chase 0.28 7/9/2012	010-007-3377770	Interest & Sinking / Debt Service Fund	0.28000	700,000.00	700,000.00	700,000.00	700,000.00	9	112.77	0.28
JP Morgan Chase 0.56 11/21/2013	010-007-3346078	Scholarships	0.56000	250,000.00	250,000.00	250,000.00	250,000.00	509	34.52	0.10
JP Morgan Chase 0.69 5/6/2013	010-007-3284885	General Operating Fund	0.69000	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	310	2,363.01	1.99
<b>Sub Total /</b>			<b>0.18219</b>	<b>75,850,000.00</b>	<b>75,850,000.00</b>	<b>75,850,000.00</b>	<b>75,850,000.00</b>	<b>84</b>	<b>9,805.49</b>	<b>30.24</b>

Description	CUSIP/Ticker	Portfolio Name	YTM @ Cost	Face Amount/Shares	Cost Value	Book Value	Market Value	Days To Maturity	Accrued Interest	% of Portfolio
<b>Average</b>										
<b>FFCB Bond</b>										
FFCB 0.24 11/23/2012	31331KZK9	General Operating Fund	0.23134	6,300,000.00	6,300,630.00	6,300,218.48	6,301,701.00	146	1,554.00	2.51
FFCB 0.36 6/25/2014-13	3133EAVR6	General Operating Fund	0.39789	10,000,000.00	9,992,500.00	9,992,520.63	10,009,100.00	725	500.00	3.99
FFCB 0.4 11/2/2012	31331JY56	General Operating Fund	0.23004	3,705,000.00	3,711,880.09	3,707,144.67	3,707,852.85	125	2,387.67	1.48
FFCB 0.5 7/25/2012	31331KAN0	General Operating Fund	0.50000	5,000,000.00	5,000,000.00	5,000,000.00	5,001,050.00	25	10,763.89	1.99
<b>Sub Total / Average</b>			<b>0.35148</b>	<b>25,005,000.00</b>	<b>25,005,010.09</b>	<b>24,999,883.78</b>	<b>25,019,703.85</b>	<b>350</b>	<b>15,205.56</b>	<b>9.97</b>
<b>FHLB Bond</b>										
FHLB 0.25 4/30/2014-12	313378XP1	General Operating Fund	0.25000	10,000,000.00	10,000,000.00	10,000,000.00	9,994,400.00	669	4,166.67	3.99
<b>Sub Total / Average</b>			<b>0.25000</b>	<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>9,994,400.00</b>	<b>669</b>	<b>4,166.67</b>	<b>3.99</b>
<b>FHLMC Bond</b>										
FHLMC 0.375 11/30/2012	3137EACP2	Interest & Sinking / Debt Service Fund	0.26002	3,000,000.00	3,004,034.57	3,001,438.90	3,003,480.00	153	937.50	1.20
FHLMC 0.375 11/30/2012	3137EACP2	2010 School Building Bonds	0.26002	5,000,000.00	5,006,724.28	5,002,398.17	5,005,800.00	153	1,562.50	1.99
FHLMC 0.6 8/23/2013-12	3134G2VW9	Scholarships	0.53121	250,000.00	250,300.00	250,196.10	250,095.00	419	529.17	0.10
FHLMC 0.6 8/23/2013-12	3134G2VW9	General Operating Fund	0.53121	10,000,000.00	10,012,000.00	10,007,843.99	10,003,800.00	419	21,166.67	3.99
FHLMC 0.6 8/23/2013-12	3134G2VW9	Interest & Sinking / Debt Service Fund	0.53121	10,000,000.00	10,012,000.00	10,007,843.99	10,003,800.00	419	21,166.67	3.99
<b>Sub Total / Average</b>			<b>0.45441</b>	<b>28,250,000.00</b>	<b>28,285,058.85</b>	<b>28,269,721.15</b>	<b>28,266,975.00</b>	<b>344</b>	<b>45,362.51</b>	<b>11.26</b>
<b>FNMA Bond</b>										
FNMA 0.5 10/30/2012	31398A4T6	2010 School Building Bonds	0.21001	5,000,000.00	5,015,761.63	5,004,831.45	5,005,750.00	122	4,166.67	1.99

Description	CUSIP/Ticker	Portfolio Name	YTM @ Cost	Face Amount/Shares	Cost Value	Book Value	Market Value	Days To Maturity	Accrued Interest	% of Portfolio
<b>Sub Total / Average</b>			<b>0.21001</b>	<b>5,000,000.00</b>	<b>5,015,761.63</b>	<b>5,004,831.45</b>	<b>5,005,750.00</b>	<b>122</b>	<b>4,166.67</b>	<b>1.99</b>
<b>Local Government Investment Pool</b>										
Texas CLASS LGIP	TXCLASS0004	2008 Series Bond Fund	0.26000	10,009,591.11	10,009,591.11	10,009,591.11	10,009,591.11	1	N/A	3.99
Texas CLASS LGIP	TXCLASS0002	Food Service Fund	0.26000	4,001,807.45	4,001,807.45	4,001,807.45	4,001,807.45	1	N/A	1.60
Texas CLASS LGIP	TXCLASS0001	General Operating Fund	0.26000	26,341,913.38	26,341,913.38	26,341,913.38	26,341,913.38	1	N/A	10.50
Texas CLASS LGIP	TXCLASS0003	Interest & Sinking / Debt Service Fund	0.26000	4,972,131.93	4,972,131.93	4,972,131.93	4,972,131.93	1	N/A	1.98
Texas CLASS LGIP	TXCLASS0005	Internal Finance Fund	0.26000	2,393,258.48	2,393,258.48	2,393,258.48	2,393,258.48	1	N/A	0.95
TexPool LGIP	TEXPOOL00001	General Operating Fund	0.13950	15,926,651.69	15,926,651.69	15,926,651.69	15,926,651.69	1	N/A	6.35
TexPool LGIP	TEXPOOL00008	Interest & Sinking / Debt Service Fund	0.13950	557.52	557.52	557.52	557.52	1	N/A	0.00
TexPool LGIP	TEXPOOL00002	Food Service Fund	0.13950	378,801.76	378,801.76	378,801.76	378,801.76	1	N/A	0.15
TexPool LGIP	TEXPOOL00003	Internal Finance Fund	0.13950	256,106.61	256,106.61	256,106.61	256,106.61	1	N/A	0.10
TexStar LGIP	TEXSTAR1111	General Operating Fund	0.13790	19,303,623.89	19,303,623.89	19,303,623.89	19,303,623.89	1	N/A	7.70
TexStar LGIP	TEXSTAR4444	Scholarships	0.13790	70,255.32	70,255.32	70,255.32	70,255.32	1	N/A	0.03
TexStar LGIP	TEXSTAR1564	Internal Finance Fund	0.13790	933,437.77	933,437.77	933,437.77	933,437.77	1	N/A	0.37
TexStar LGIP	TEXSTAR1558	Food Service Fund	0.13790	4,051,044.94	4,051,044.94	4,051,044.94	4,051,044.94	1	N/A	1.62
TexStar LGIP	TEXSTAR2010	2010 Bond Fund	0.13790	1,545,200.25	1,545,200.25	1,545,200.25	1,545,200.25	1	N/A	0.62
TexStar LGIP	TEXSTAR2010001	2010 School Building Bonds	0.13790	13,311,426.58	13,311,426.58	13,311,426.58	13,311,426.58	1	N/A	5.31
TexStar LGIP	TEXSTAR3333	Interest & Sinking / Debt Service Fund	0.13790	3,193,438.18	3,193,438.18	3,193,438.18	3,193,438.18	1	N/A	1.27
<b>Sub Total /</b>										

Description	CUSIP/Ticker	Portfolio Name	YTM @ Cost	Face Amount/Shares	Cost Value	Book Value	Market Value	Days To Maturity	Accrued Interest	% of Portfolio
Average			0.19276	106,689,246.86	106,689,246.86	106,689,246.86	106,689,246.86	1	0.00	42.54
<b>Mutual Fund</b>										
Highmark US	HIGHMARK857	Scholarships	N/A	2,211.89	23,446.00	23,446.00	24,927.97	N/A	N/A	0.00
<b>Sub Total / Average</b>			<b>N/A</b>	<b>2,211.89</b>	<b>23,446.00</b>	<b>23,446.00</b>	<b>24,927.97</b>	<b>N/A</b>	<b>0.00</b>	<b>0.00</b>
<b>Total / Average</b>			<b>0.23749</b>	<b>250,796,458.75</b>	<b>250,868,523.43</b>	<b>250,837,129.24</b>	<b>250,851,003.68</b>	<b>129</b>	<b>78,706.90</b>	<b>100</b>

Fort Worth Independent School District  
Transaction Summary Report - by Action, Summary  
Portfolio/Report Group: All Portfolios  
From 6/1/2011 To 6/30/2012

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Principal	Interest/Dividends	YTM @ Cost	Portfolio Name
<b>BUY</b>							
FFCB 0.24 11/23/2012	31331KZK9	9/29/2011	6,300,000.00	6,300,630.00	252.00	0.23134	General Operating Fund
FFCB 0.36 6/25/2014-13	3133EAVR6	6/28/2012	10,000,000.00	9,992,500.00	300.00	0.39789	General Operating Fund
FFCB 0.4 11/2/2012	31331JY56	9/28/2011	3,705,000.00	3,711,880.09	6,010.33	0.23004	General Operating Fund
FFCB 0.57 6/21/2013-11	31331KPL8	6/21/2011	5,000,000.00	5,000,000.00	0.00	0.57000	General Operating Fund
FHLB 0.25 4/30/2014-12	313378XP1	4/30/2012	10,000,000.00	10,000,000.00	0.00	0.25000	General Operating Fund
FHLB 1 4/11/2014-11	313374FB1	7/11/2011	10,000,000.00	10,000,000.00	0.00	1.00000	General Operating Fund
FHLMC 0.375 11/30/2012	3137EACP2	9/28/2011	3,000,000.00	3,004,034.57	3,687.50	0.26002	Interest & Sinking / Debt Service Fund
FHLMC 0.375 11/30/2012	3137EACP2	9/28/2011	5,000,000.00	5,006,724.28	6,145.83	0.26002	2010 School Building Bonds
FHLMC 0.55 10/25/2013-12	3134G2Y55	10/25/2011	10,000,000.00	9,995,000.00	0.00	0.57522	General Operating Fund
FHLMC 0.6 8/23/2013-12	3134G2VW9	11/21/2011	10,000,000.00	10,012,000.00	14,666.66	0.53121	General Operating Fund
FHLMC 0.6 8/23/2013-12	3134G2VW9	11/21/2011	250,000.00	250,300.00	366.67	0.53121	Scholarships
FHLMC 0.6 8/23/2013-12	3134G2VW9	11/21/2011	10,000,000.00	10,012,000.00	14,666.67	0.53121	Interest & Sinking / Debt Service Fund
FHLMC 0.65 7/5/2013-12	3134G2NL2	7/5/2011	10,000,000.00	10,000,000.00	0.00	0.65000	General Operating Fund
FHLMC 0.65 7/5/2013-12	3134G2NL2	7/5/2011	5,000,000.00	5,000,000.00	0.00	0.65000	Interest & Sinking / Debt Service Fund
FNMA 0.5 10/30/2012	31398A4T6	9/28/2011	5,000,000.00	5,015,761.63	10,277.78	0.21001	2010 School Building Bonds
FNMA 0.9 12/29/2014-12	3136FTUE7	12/29/2011	10,000,000.00	10,000,000.00	0.00	0.90000	General Operating Fund
JP Morgan Chase 0.14 8/3/2012	010-007-7281128	5/3/2012	5,000,000.00	5,000,000.00	0.00	0.14000	Interest & Sinking / Debt Service Fund
JP Morgan Chase 0.14 8/3/2012	010-007-7281129	5/3/2012	8,000,000.00	8,000,000.00	0.00	0.14000	Interest & Sinking / Debt Service Fund
JP Morgan Chase 0.14 9/3/2012	010-007-7281126	5/3/2012	10,000,000.00	10,000,000.00	0.00	0.14000	General Operating Fund
JP Morgan Chase 0.14 9/3/2012	010-007-7281127	5/3/2012	10,000,000.00	10,000,000.00	0.00	0.14000	General Operating Fund
JP Morgan Chase 0.14 9/3/2012	010-007-7281125	5/3/2012	25,000,000.00	25,000,000.00	0.00	0.14000	2010 School Building Bonds

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Principal	Interest/Dividends	YTM @ Cost	Portfolio Name
JP Morgan Chase 0.14 9/3/2012	010-007-7281124	5/3/2012	10,000,000.00	10,000,000.00	0.00	0.14000	2010 School Building Bonds
JP Morgan Chase 0.21 5/3/2012	010-007-3366886	2/3/2012	25,000,000.00	25,000,000.00	0.00	0.21000	2010 School Building Bonds
JP Morgan Chase 0.21 5/3/2012	010-007-3366891	2/3/2012	10,000,000.00	10,000,000.00	0.00	0.21000	General Operating Fund
JP Morgan Chase 0.21 5/3/2012	010-007-3366894	2/3/2012	10,000,000.00	10,000,000.00	0.00	0.21000	General Operating Fund
JP Morgan Chase 0.21 5/3/2012	010-007-3366865	2/3/2012	8,000,000.00	8,000,000.00	0.00	0.21000	Interest & Sinking / Debt Service Fund
JP Morgan Chase 0.21 5/3/2012	010-007-3366880	2/3/2012	10,000,000.00	10,000,000.00	0.00	0.21000	2010 School Building Bonds
JP Morgan Chase 0.22 5/3/2012	010-007-3366505	2/3/2012	5,000,000.00	5,000,000.00	0.00	0.22000	Interest & Sinking / Debt Service Fund
JP Morgan Chase 0.27 6/12/2013	010-007-7291096	6/12/2012	900,000.00	900,000.00	0.00	0.27000	Scholarships
JP Morgan Chase 0.27 6/12/2013	010-007-7291107	6/12/2012	1,000,000.00	1,000,000.00	0.00	0.27000	Internal Finance Fund
JP Morgan Chase 0.28 6/9/2012	010-007-3377769	3/9/2012	900,000.00	900,000.00	0.00	0.28000	Scholarships
JP Morgan Chase 0.28 6/9/2012	010-007-3377768	3/9/2012	1,000,000.00	1,000,000.00	0.00	0.28000	Internal Finance Fund
JP Morgan Chase 0.28 7/9/2012	010-007-3377770	3/9/2012	700,000.00	700,000.00	0.00	0.28000	Interest & Sinking / Debt Service Fund
JP Morgan Chase 0.56 11/21/2013	010-007-3346078	11/28/2011	250,000.00	250,000.00	0.00	0.56000	Scholarships
<b>Sub Total / Average</b>			<b>254,005,000.00</b>	<b>254,050,830.57</b>	<b>56,373.44</b>		

**CALLED**

FFCB 0.53 1/11/2013-11	31331KKR0	11/8/2011	10,000,000.00	10,000,000.00	17,225.00	0.00000	General Operating Fund
FFCB 0.53 1/11/2013-11	31331KKR0	11/8/2011	10,000,000.00	10,000,000.00	17,225.00	0.00000	Interest & Sinking / Debt Service Fund
FFCB 0.53 1/11/2013-11	31331KKR0	11/8/2011	5,000,000.00	5,000,000.00	8,612.50	0.00000	2010 School Building Bonds
FFCB 0.57 6/21/2013-11	31331KPL8	1/26/2012	5,000,000.00	5,000,000.00	2,770.85	0.00000	General Operating Fund
FHLB 0.54 12/27/2012-11	313373S29	6/27/2011	4,280,000.00	4,280,000.00	1,926.00	0.00000	Interest & Sinking / Debt Service Fund
FHLB 1 4/11/2014-11	313374FB1	10/11/2011	10,000,000.00	10,000,000.00	0.00	0.00000	General Operating Fund

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Principal	Interest/Dividends	YTM @ Cost	Portfolio Name
FHLMC 0.55 10/25/2013-12	3134G2Y55	4/25/2012	10,000,000.00	10,000,000.00	0.00	0.00000	General Operating Fund
FHLMC 0.65 7/5/2013-12	3134G2NL2	4/5/2012	10,000,000.00	10,000,000.00	16,250.00	0.00000	General Operating Fund
FHLMC 0.65 7/5/2013-12	3134G2NL2	4/5/2012	5,000,000.00	5,000,000.00	8,125.00	0.00000	Interest & Sinking / Debt Service Fund
FNMA 0.9 12/29/2014-12	3136FTUE7	6/29/2012	10,000,000.00	10,000,000.00	0.00	0.00000	General Operating Fund
<b>Sub Total / Average</b>			<b>79,280,000.00</b>	<b>79,280,000.00</b>	<b>72,134.35</b>		

**MATURED**

FHLMC 0 12/12/2011	313396QK2	12/12/2011	5,000,000.00	5,000,000.00	0.00	0.00000	General Operating Fund
JP Morgan Chase 0.21 5/3/2012	010-007-3366886	5/3/2012	25,000,000.00	25,000,000.00	0.00	0.00000	2010 School Building Bonds
JP Morgan Chase 0.21 5/3/2012	010-007-3366891	5/3/2012	10,000,000.00	10,000,000.00	0.00	0.00000	General Operating Fund
JP Morgan Chase 0.21 5/3/2012	010-007-3366894	5/3/2012	10,000,000.00	10,000,000.00	0.00	0.00000	General Operating Fund
JP Morgan Chase 0.21 5/3/2012	010-007-3366865	5/3/2012	8,000,000.00	8,000,000.00	0.00	0.00000	Interest & Sinking / Debt Service Fund
JP Morgan Chase 0.21 5/3/2012	010-007-3366880	5/3/2012	10,000,000.00	10,000,000.00	0.00	0.00000	2010 School Building Bonds
JP Morgan Chase 0.22 5/3/2012	010-007-3366505	5/3/2012	5,000,000.00	5,000,000.00	0.00	0.00000	Interest & Sinking / Debt Service Fund
JP Morgan Chase 0.28 6/9/2012	010-007-3377769	6/9/2012	900,000.00	900,000.00	0.00	0.00000	Scholarships
JP Morgan Chase 0.28 6/9/2012	010-007-3377768	6/9/2012	1,000,000.00	1,000,000.00	0.00	0.00000	Internal Finance Fund
<b>Sub Total / Average</b>			<b>74,900,000.00</b>	<b>74,900,000.00</b>	<b>0.00</b>		

Fort Worth Independent School District  
Amortization Schedule - Book Value  
Report Format: By Transaction  
Group By: Security Sector  
Portfolio/Report Group: All Portfolios  
Begin Date: 5/31/2011, End Date: 6/30/2012

Description	CUSIP/Ticker	Settlement Date	Beginning BV	Buy Principal	Sell Principal	Ending BV	Original Premium	Original Discount	Amortized Premium	Amortized Discount	Unamortized Premium	Unamortized Discount	Amortized Premium - Total	Amortized Discount - Total	
<b>CERTIFICATE OF DEPOSIT</b>															
JP Morgan Chase 0.14 8/3/2012	010-007-7281128	5/3/2012	0.00	5,000,000.00	0.00	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.14 8/3/2012	010-007-7281129	5/3/2012	0.00	8,000,000.00	0.00	8,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.14 9/3/2012	010-007-7281124	5/3/2012	0.00	10,000,000.00	0.00	10,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.14 9/3/2012	010-007-7281125	5/3/2012	0.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.14 9/3/2012	010-007-7281126	5/3/2012	0.00	10,000,000.00	0.00	10,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.14 9/3/2012	010-007-7281127	5/3/2012	0.00	10,000,000.00	0.00	10,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.21 5/3/2012	010-007-3366865	2/3/2012	0.00	8,000,000.00	8,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.21 5/3/2012	010-007-3366880	2/3/2012	0.00	10,000,000.00	10,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.21 5/3/2012	010-007-3366886	2/3/2012	0.00	25,000,000.00	25,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.21 5/3/2012	010-007-3366891	2/3/2012	0.00	10,000,000.00	10,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.21 5/3/2012	010-007-3366894	2/3/2012	0.00	10,000,000.00	10,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.22 5/3/2012	010-007-3366505	2/3/2012	0.00	5,000,000.00	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.27 6/12/2013	010-007-7291096	6/12/2012	0.00	900,000.00	0.00	900,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.27 6/12/2013	010-007-7291107	6/12/2012	0.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.28 6/9/2012	010-007-3377768	3/9/2012	0.00	1,000,000.00	1,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan	010-007-														



Description	CUSIP/Ticker	Settlement Date	Beginning BV	Buy Principal	Sell Principal	Ending BV	Original Premium	Original Discount	Amortized Premium	Amortized Discount	Unamortized Premium	Unamortized Discount	Amortized Premium - Total	Amortized Discount - Total	
Chase 0.28 6/9/2012	3377769	3/9/2012	0.00	900,000.00	900,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.28 7/9/2012	010-007- 3377770	3/9/2012	0.00	700,000.00	0.00	700,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.56 11/21/2013	010-007- 3346078	11/28/2011	0.00	250,000.00	0.00	250,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
JP Morgan Chase 0.69 5/6/2013	010-007- 3284885	5/5/2011	5,000,000.00	0.00	0.00	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
<b>Sub Total/Average Certificate Of Deposit</b>			<b>5,000,000.00</b>	<b>140,750,000.00</b>	<b>69,900,000.00</b>	<b>75,850,000.00</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>MUTUAL FUND</b>															
Highmark US	HIGHMARK857	4/19/2002	23,446.00	0.00	0.00	23,446.00	N/A	N/A	N/A	N/A	N/A	N/A	0.00	0.00	
<b>Sub Total/Average Mutual Fund</b>			<b>23,446.00</b>	<b>0.00</b>	<b>0.00</b>	<b>23,446.00</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>US AGENCY</b>															
FFCB 0.24 11/23/2012	31331KZK9	9/29/2011	0.00	6,300,630.00	0.00	6,300,218.48	-630.00	0.00	-411.52	0.00	-218.48	0.00	-411.52	0.00	
FFCB 0.36 6/25/2014-13	3133EAVR6	6/28/2012	0.00	9,992,500.00	0.00	9,992,520.63	0.00	7,500.00	0.00	20.63	0.00	7,479.37	0.00	20.63	
FFCB 0.4 11/2/2012	31331JY56	9/28/2011	0.00	3,711,880.09	0.00	3,707,144.67	-6,880.09	0.00	-4,735.42	0.00	-2,144.67	0.00	-4,735.42	0.00	
FFCB 0.5 7/25/2012	31331KAN0	1/25/2011	5,000,000.00	0.00	0.00	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
FFCB 0.53 1/11/2013-11	31331KKR0	5/11/2011	10,000,000.00	0.00	10,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
FFCB 0.53 1/11/2013-11	31331KKR0	5/11/2011	10,000,000.00	0.00	10,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
FFCB 0.53 1/11/2013-11	31331KKR0	5/11/2011	5,000,000.00	0.00	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
FFCB 0.57 6/21/2013-11	31331KPL8	6/21/2011	0.00	5,000,000.00	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
FHLB 0.25 4/30/2014-12	313378XP1	4/30/2012	0.00	10,000,000.00	0.00	10,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
FHLB 0.54 12/27/2012-11	313373S29	5/27/2011	4,280,000.00	0.00	4,280,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
FHLB 1 4/11/2014-11	313374FB1	7/11/2011	0.00	10,000,000.00	10,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
FHLMC 0 12/12/2011	313396QK2	1/20/2011	4,993,770.83	0.00	5,000,000.00	0.00	0.00	10,413.89	0.00	6,229.17	0.00	0.00	0.00	10,413.89	
FHLMC 0.375 11/30/2012	3137EACP2	9/28/2011	0.00	5,006,724.28	0.00	5,002,398.17	-6,724.28	0.00	-4,326.11	0.00	-2,398.17	0.00	-4,326.11	0.00	
FHLMC 0.375															

Description	CUSIP/Ticker	Settlement Date	Beginning BV	Buy Principal	Sell Principal	Ending BV	Original Premium	Original Discount	Amortized Premium	Amortized Discount	Unamortized Premium	Unamortized Discount	Amortized Premium - Total	Amortized Discount - Total
11/30/2012	3137EACP2	9/28/2011	0.00	3,004,034.57	0.00	3,001,438.90	-4,034.57	0.00	-2,595.67	0.00	-1,438.90	0.00	-2,595.67	0.00
FHLMC 0.55 10/25/2013-12	3134G2Y55	10/25/2011	0.00	9,995,000.00	10,000,000.00	0.00	0.00	0.00	0.00	1,251.71	0.00	0.00	0.00	1,251.71
FHLMC 0.6 8/23/2013-12	3134G2VW9	11/21/2011	0.00	250,300.00	0.00	250,196.10	-300.00	0.00	-103.90	0.00	-196.10	0.00	-103.90	0.00
FHLMC 0.6 8/23/2013-12	3134G2VW9	11/21/2011	0.00	10,012,000.00	0.00	10,007,843.99	-12,000.00	0.00	-4,156.01	0.00	-7,843.99	0.00	-4,156.01	0.00
FHLMC 0.6 8/23/2013-12	3134G2VW9	11/21/2011	0.00	10,012,000.00	0.00	10,007,843.99	-12,000.00	0.00	-4,156.01	0.00	-7,843.99	0.00	-4,156.01	0.00
FHLMC 0.65 7/5/2013-12	3134G2NL2	7/5/2011	0.00	5,000,000.00	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
FHLMC 0.65 7/5/2013-12	3134G2NL2	7/5/2011	0.00	10,000,000.00	10,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
FNMA 0.5 10/30/2012	31398A4T6	9/28/2011	0.00	5,015,761.63	0.00	5,004,831.45	-15,761.63	0.00	-10,930.18	0.00	-4,831.45	0.00	-10,930.18	0.00
FNMA 0.9 12/29/2014-12	3136FTUE7	12/29/2011	0.00	10,000,000.00	10,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>Sub Total/Average US Agency</b>			<b>39,273,770.83</b>	<b>113,300,830.57</b>	<b>84,280,000.00</b>	<b>68,274,436.38</b>	<b>-58,330.57</b>	<b>17,913.89</b>	<b>-31,414.82</b>	<b>7,501.51</b>	<b>-26,915.75</b>	<b>7,479.37</b>	<b>-31,414.82</b>	<b>11,686.23</b>
<b>Total / Average</b>			<b>44,297,216.83</b>	<b>254,050,830.57</b>	<b>154,180,000.00</b>	<b>144,147,882.38</b>	<b>58,330.57</b>	<b>17,913.89</b>	<b>31,414.82</b>	<b>7,501.51</b>	<b>-26,915.75</b>	<b>7,479.37</b>	<b>31,414.82</b>	<b>11,686.23</b>

**Fort Worth Independent School District**  
**GASB 40 Report**  
 Report Format: By Transaction  
 Group By: Issuer  
**Portfolio/Report Group: All Portfolios**  
**As of 6/30/2012**

Description	CUSIP/Ticker	Face Amount/Shares	Book Value	Market Value	Credit Rating 1	Credit Rating 2	% of Portfolio	Days To Maturity	Days To Call/Maturity	Maturity Date	Next Call Date	Duration To Maturity
<b>FFCB</b>												
FFCB 0.24 11/23/2012	31331KZK9	6,300,000.00	6,300,218.48	6,301,701.00	Moodys- Aaa	S&P- AA+	2.51	146	146	11/23/2012		0.40
FFCB 0.36 6/25/2014- 13	3133EAVR6	10,000,000.00	9,992,520.63	10,009,100.00	Moodys- Aaa	S&P- AA+	3.99	725	360	6/25/2014	6/25/2013	1.98
FFCB 0.4 11/2/2012	31331JY56	3,705,000.00	3,707,144.67	3,707,852.85	Moodys- Aaa	S&P- AA+	1.48	125	125	11/2/2012		0.34
FFCB 0.5 7/25/2012	31331KAN0	5,000,000.00	5,000,000.00	5,001,050.00	Moodys- Aaa	S&P- AAA	1.99	25	25	7/25/2012		0.07
<b>Sub Total / Average</b>		<b>25,005,000.00</b>	<b>24,999,883.78</b>	<b>25,019,703.85</b>			<b>9.97</b>	<b>350</b>	<b>204</b>			<b>0.96</b>
<b>FHLB</b>												
FHLB 0.25 4/30/2014- 12	313378XP1	10,000,000.00	10,000,000.00	9,994,400.00	S&P- AA+	None	3.99	669	30	4/30/2014	7/30/2012	1.83
<b>Sub Total / Average</b>		<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>9,994,400.00</b>			<b>3.99</b>	<b>669</b>	<b>30</b>			<b>1.83</b>
<b>FHLMC</b>												
FHLMC 0.375 11/30/2012	3137EACP2	3,000,000.00	3,001,438.90	3,003,480.00	Moodys- Aaa	S&P- AA+	1.20	153	153	11/30/2012		0.42
FHLMC 0.375 11/30/2012	3137EACP2	5,000,000.00	5,002,398.17	5,005,800.00	Moodys- Aaa	S&P- AA+	1.99	153	153	11/30/2012		0.42
FHLMC 0.6 8/23/2013- 12	3134G2VW9	250,000.00	250,196.10	250,095.00	None	None	0.10	419	54	8/23/2013	8/23/2012	1.14
FHLMC 0.6 8/23/2013- 12	3134G2VW9	10,000,000.00	10,007,843.99	10,003,800.00	None	None	3.99	419	54	8/23/2013	8/23/2012	1.14
FHLMC 0.6 8/23/2013- 12	3134G2VW9	10,000,000.00	10,007,843.99	10,003,800.00	None	None	3.99	419	54	8/23/2013	8/23/2012	1.14

Description	CUSIP/Ticker	Face Amount/Shares	Book Value	Market Value	Credit Rating 1	Credit Rating 2	% of Portfolio	Days To Maturity	Days To Call/Maturity	Maturity Date	Next Call Date	Duration To Maturity
<b>Sub Total / Average</b>		<b>28,250,000.00</b>	<b>28,269,721.15</b>	<b>28,266,975.00</b>			<b>11.26</b>	<b>344</b>	<b>82</b>			<b>0.94</b>
<b>FNMA</b>												
FNMA 0.5 10/30/2012	31398A4T6	5,000,000.00	5,004,831.45	5,005,750.00	Moody's-Aaa	S&P-AA+	1.99	122	122	10/30/2012		0.33
<b>Sub Total / Average</b>		<b>5,000,000.00</b>	<b>5,004,831.45</b>	<b>5,005,750.00</b>			<b>1.99</b>	<b>122</b>	<b>122</b>			<b>0.33</b>
<b>Highmark US</b>												
Highmark US	HIGHMARK857	2,211.89	23,446.00	24,927.97	None	None	0.00	N/A	N/A			N/A
<b>Sub Total / Average</b>		<b>2,211.89</b>	<b>23,446.00</b>	<b>24,927.97</b>			<b>0.00</b>	<b>N/A</b>	<b>N/A</b>			<b>N/A</b>
<b>JP Morgan Chase</b>												
JP Morgan Chase 0.14 8/3/2012	010-007-7281128	5,000,000.00	5,000,000.00	5,000,000.00	None	None	1.99	34	34	8/3/2012		0.09
JP Morgan Chase 0.14 8/3/2012	010-007-7281129	8,000,000.00	8,000,000.00	8,000,000.00	None	None	3.19	34	34	8/3/2012		0.09
JP Morgan Chase 0.14 9/3/2012	010-007-7281124	10,000,000.00	10,000,000.00	10,000,000.00	None	None	3.99	65	65	9/3/2012		0.17
JP Morgan Chase 0.14 9/3/2012	010-007-7281126	10,000,000.00	10,000,000.00	10,000,000.00	None	None	3.99	65	65	9/3/2012		0.17
JP Morgan Chase 0.14 9/3/2012	010-007-7281127	10,000,000.00	10,000,000.00	10,000,000.00	None	None	3.99	65	65	9/3/2012		0.17
JP Morgan Chase 0.14 9/3/2012	010-007-7281125	25,000,000.00	25,000,000.00	25,000,000.00	None	None	9.97	65	65	9/3/2012		0.17
JP Morgan Chase 0.27 6/12/2013	010-007-7291107	1,000,000.00	1,000,000.00	1,000,000.00	None	None	0.40	347	347	6/12/2013		0.95
JP Morgan Chase 0.27 6/12/2013	010-007-7291096	900,000.00	900,000.00	900,000.00	None	None	0.36	347	347	6/12/2013		0.95
JP Morgan												

Description	CUSIP/Ticker	Face Amount/Shares	Book Value	Market Value	Credit Rating 1	Credit Rating 2	% of Portfolio	Days To Maturity	Days To Call/Maturity	Maturity Date	Next Call Date	Duration To Maturity
Chase 0.28 7/9/2012	010-007- 3377770	700,000.00	700,000.00	700,000.00	None	None	0.28	9	9	7/9/2012		0.03
JP Morgan Chase 0.56 11/21/2013	010-007- 3346078	250,000.00	250,000.00	250,000.00	None	None	0.10	509	509	11/21/2013		1.39
JP Morgan Chase 0.69 5/6/2013	010-007- 3284885	5,000,000.00	5,000,000.00	5,000,000.00	NR	NR	1.99	310	310	5/6/2013		0.85
<b>Sub Total / Average</b>		<b>75,850,000.00</b>	<b>75,850,000.00</b>	<b>75,850,000.00</b>			<b>30.24</b>	<b>84</b>	<b>84</b>			<b>0.23</b>

#### Texas CLASS

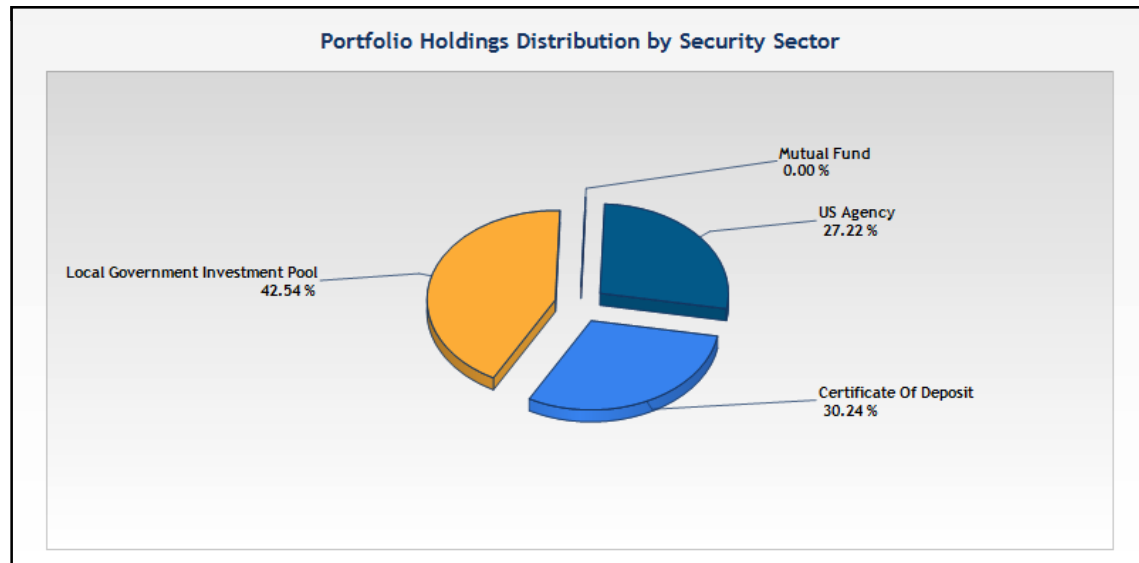
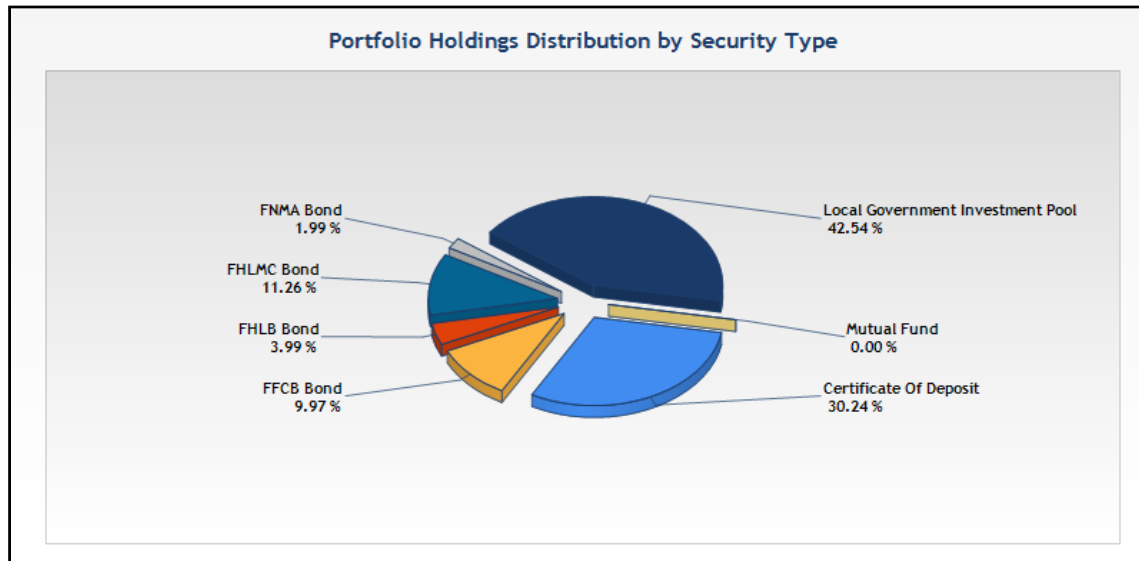
Texas CLASS LGIP	TXCLASS0004	10,009,591.11	10,009,591.11	10,009,591.11	NR	S&P- AAA	3.99	1	1	N/A	N/A	0.00
Texas CLASS LGIP	TXCLASS0002	4,001,807.45	4,001,807.45	4,001,807.45	None	None	1.60	1	1	N/A	N/A	0.00
Texas CLASS LGIP	TXCLASS0001	26,341,913.38	26,341,913.38	26,341,913.38	NR	S&P- AAA	10.50	1	1	N/A	N/A	0.00
Texas CLASS LGIP	TXCLASS0003	4,972,131.93	4,972,131.93	4,972,131.93	NR	S&P- AAA	1.98	1	1	N/A	N/A	0.00
Texas CLASS LGIP	TXCLASS0005	2,393,258.48	2,393,258.48	2,393,258.48	NR	S&P- AAA	0.95	1	1	N/A	N/A	0.00
<b>Sub Total / Average</b>		<b>47,718,702.35</b>	<b>47,718,702.35</b>	<b>47,718,702.35</b>			<b>19.03</b>	<b>1</b>	<b>1</b>			<b>0.00</b>

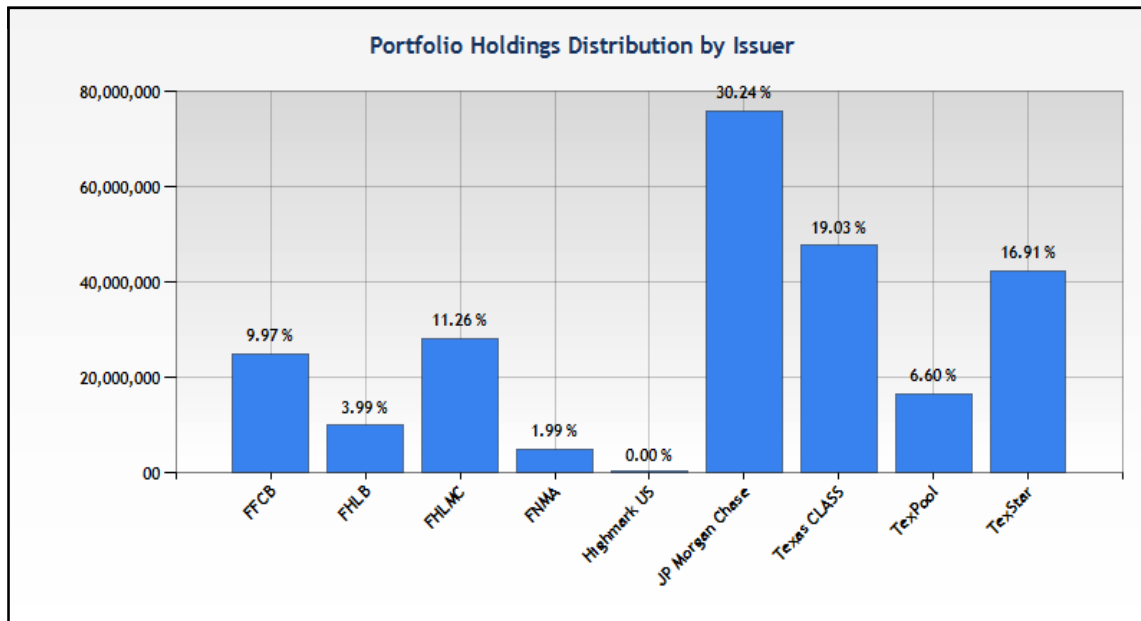
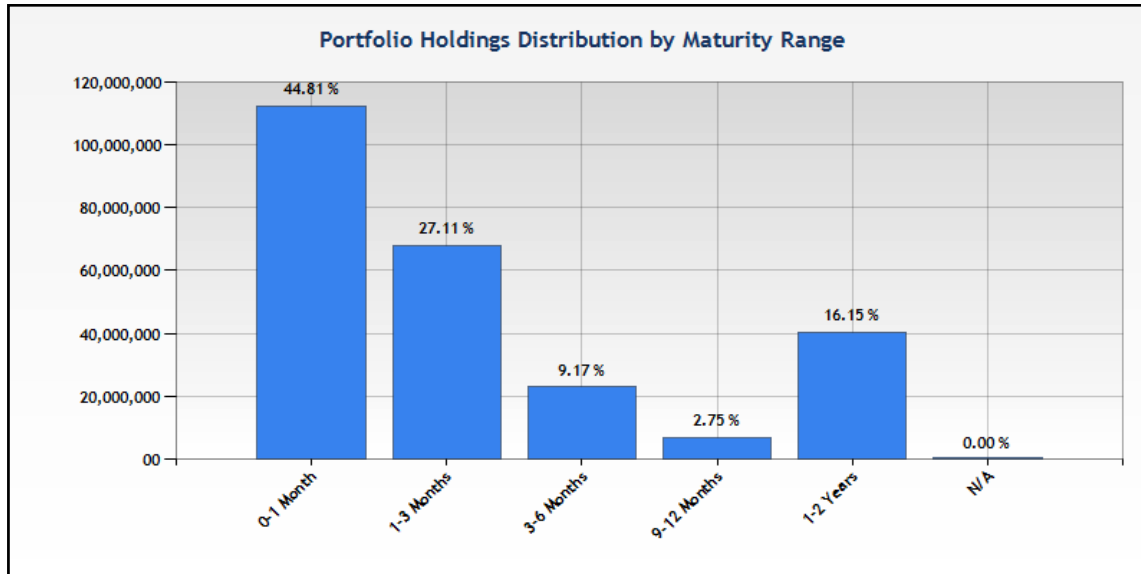
#### TexPool

TexPool LGIP	TEXPOOL00001	15,926,651.69	15,926,651.69	15,926,651.69	NR	S&P- AAA	6.35	1	1	N/A	N/A	0.00
TexPool LGIP	TEXPOOL00008	557.52	557.52	557.52	NR	S&P- AAA	0.00	1	1	N/A	N/A	0.00
TexPool LGIP	TEXPOOL00002	378,801.76	378,801.76	378,801.76	NR	S&P- AAA	0.15	1	1	N/A	N/A	0.00
TexPool LGIP	TEXPOOL00003	256,106.61	256,106.61	256,106.61	NR	S&P- AAA	0.10	1	1	N/A	N/A	0.00
<b>Sub Total / Average</b>		<b>16,562,117.58</b>	<b>16,562,117.58</b>	<b>16,562,117.58</b>			<b>6.60</b>	<b>1</b>	<b>1</b>			<b>0.00</b>

#### TexStar

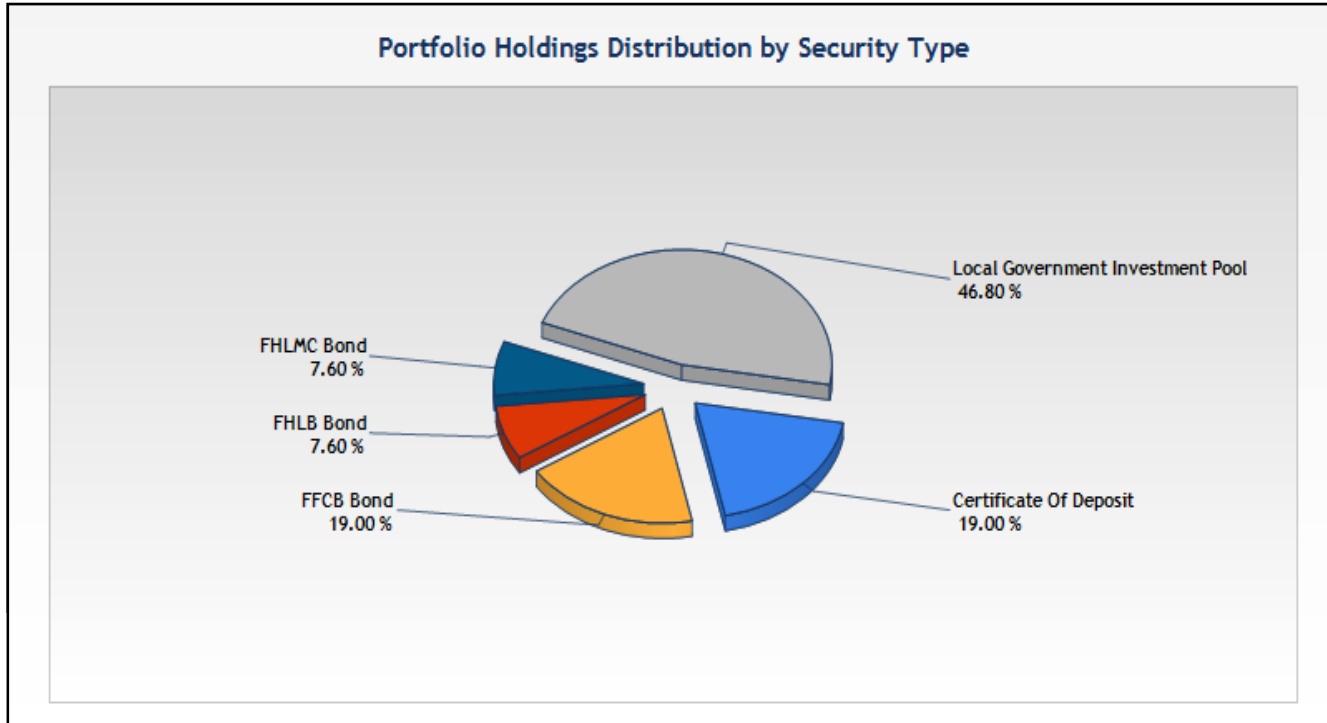
Description	CUSIP/Ticker	Face Amount/Shares	Book Value	Market Value	Credit Rating 1	Credit Rating 2	% of Portfolio	Days To Maturity	Days To Call/Maturity	Maturity Date	Next Call Date	Duration To Maturity
TexStar LGIP	TEXSTAR1111	19,303,623.89	19,303,623.89	19,303,623.89	NR	S&P-AAA	7.70	1	1	N/A	N/A	0.00
TexStar LGIP	TEXSTAR4444	70,255.32	70,255.32	70,255.32	NR	S&P-AAA	0.03	1	1	N/A	N/A	0.00
TexStar LGIP	TEXSTAR1564	933,437.77	933,437.77	933,437.77	NR	S&P-AAA	0.37	1	1	N/A	N/A	0.00
TexStar LGIP	TEXSTAR1558	4,051,044.94	4,051,044.94	4,051,044.94	NR	S&P-AAA	1.62	1	1	N/A	N/A	0.00
TexStar LGIP	TEXSTAR2010	1,545,200.25	1,545,200.25	1,545,200.25	NR	S&P-AAA	0.62	1	1	N/A	N/A	0.00
TexStar LGIP	TEXSTAR2010001	13,311,426.58	13,311,426.58	13,311,426.58	NR	S&P-AAA	5.31	1	1	N/A	N/A	0.00
TexStar LGIP	TEXSTAR3333	3,193,438.18	3,193,438.18	3,193,438.18	NR	S&P-AAA	1.27	1	1	N/A	N/A	0.00
<b>Sub Total / Average</b>		<b>42,408,426.93</b>	<b>42,408,426.93</b>	<b>42,408,426.93</b>			<b>16.91</b>	<b>1</b>	<b>1</b>			<b>0.00</b>
<b>Total / Average</b>		<b>250,796,458.75</b>	<b>250,837,129.24</b>	<b>250,851,003.68</b>			<b>100</b>	<b>129</b>	<b>59</b>			<b>0.35</b>



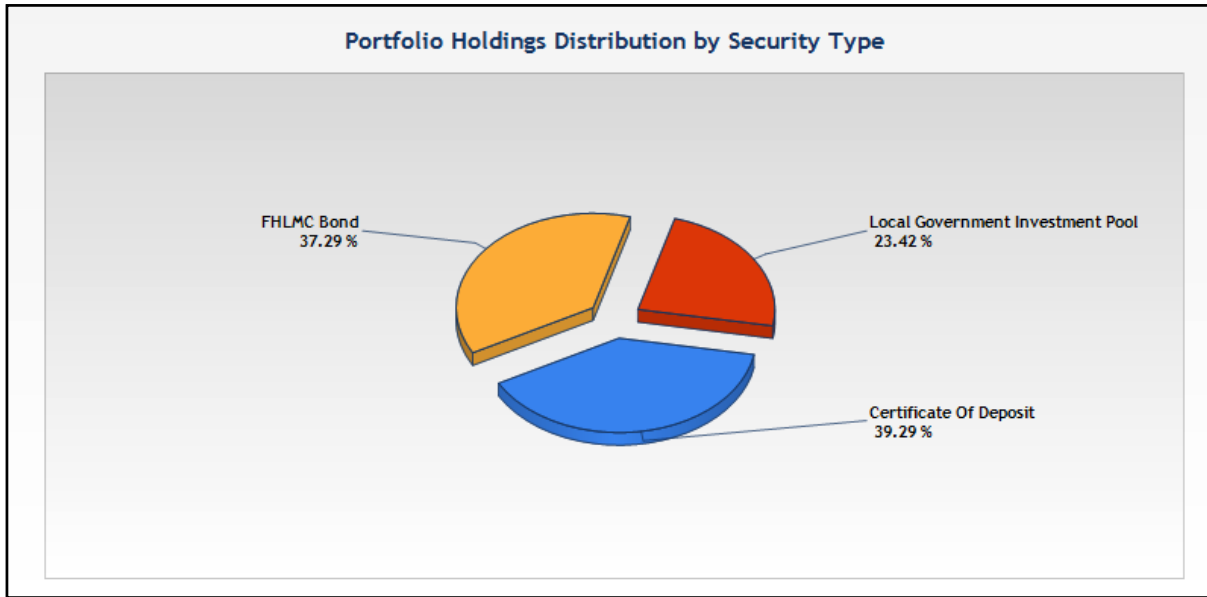




General Operating Fund



**DEBT FUNDS**



**BOND FUNDS**

