

Town of Addison



For the Quarter Ended

March 31, 2018

Report Name

- Certification Page
- Executive Summary
- Benchmark Comparison
- Detail of Security Holdings
- Change in Value
- Earned Income
- Investment Transactions
- Amortization and Accretion
- Projected Fixed Income Cash Flows

MARKET RECAP - MARCH 2018:

Repeating the pattern of recent months, economic data got off to a good start in early March, then faltered as the month progressed. The Conference Board's survey of consumer confidence jumped to a 17-year high of 130.8 in February, as Americans anticipated bigger paychecks resulting from recent tax reform. Purchasing managers were also quite upbeat as the ISM manufacturing index climbed to 60.8 in February, the highest since May 2004, while the ISM non-manufacturing (service sector) index slipped to 59.5 in February ...still within half a point of a 13 year high. Nonfarm payrolls rose by +313k last month, far exceeding the +205k median forecast, while net revisions to the previous two months added another +54k. The three-month average of +242k is the strongest pace of job creation in 18 months. The unemployment rate held steady at +4.1% for the fifth straight month. Despite strong job creation, wages remained surprisingly low. Hourly earnings rose by just +0.1% in February, while the year-over-year increase slipped from a revised +2.8% in January to +2.6%. This was the most important number in the report as it indicates that wage inflation isn't the concern it appeared to be in January. Americans may have slightly fatter paychecks as a result of recent tax reform, but there are few signs consumers are choosing to spend those extra dollars. Headline retail sales fell by -0.1% in February, well below the +0.3% median forecast, and identical to the revised January decline. Car and truck sales registered the fourth straight monthly decline. Inflation measures were generally well-behaved in February as both the headline and core consumer price index (CPI) rose +0.2% in February. The year-over-year pace of overall CPI rose from +2.1% to +2.2%, while core CPI held steady at +1.8%. The final measure of fourth quarter GDP climbed from an annualized quarterly pace of +2.7% to +2.9%. Core PCE was unrevised at +1.9% for the quarter, holding the year-over-year rate at +1.5%, still well below the Fed's +2.0% inflation target.

The FOMC looked past the weak consumer spending and tame inflation readings, focusing instead on the strong job market, and voted unanimously to raise the overnight fed funds target by 25 basis points to a range of 1.50% to 1.75%. It was the sixth 25 basis point increase since the "liftoff" from zero began in December 2015. The latest "dot plot" still indicates a total of three hikes in 2018, but the dots themselves have risen and are now just one dot away from four hikes in 2018. The 2019 projection rose from two to three hikes with two still expected in 2020. The official statement had a hawkish slant, which pushed the 2-year Treasury note yield to a cycle high of 2.35% while the 10-year rose to 2.90%.

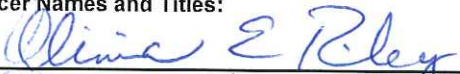
Stock markets suffered through another difficult month. The initial salvo was President Trump's announcement that he would impose tariffs of 25% on imported steel and 10% on imported aluminum. That was enough to turn the DOW's 40 point gain into a 450 point loss on the first day of the month. A mid-March announcement of \$50 billion in tariffs on some 1,300 imported Chinese products added to fears of a trade war and sparked a 724 point drop in the DOW. Hawkish rhetoric from the Fed also contributed to stock weakness through much of the month. Revelations surrounding the use and abuse of Facebook user data ignited concerns that regulators would begin to crack down on Facebook, Google, Microsoft, et al, hammering those shares. As the month drew to a close, President Trump went after Amazon in a series of threatening tweets, sending its stock plunging. For the month of March, the DOW extended February's -4.3% decline with another -3.7% loss, the S&P 500 shed another -2.7% on top of February's -3.9%, and the NASDAQ followed up last month's -1.9% decline by falling -2.9%. Equity market weakness would drive a modest flight to safety rally in bonds as the month drew to a close, pulling the yield on the two-year Treasury down to 2.27% and the 10-year down to 2.74%.

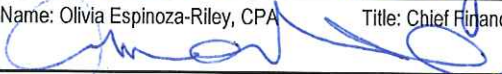
**For the Quarter Ended
March 31, 2018**

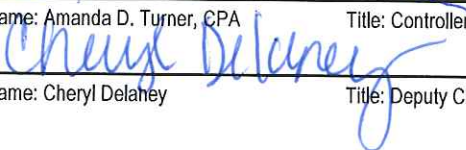
This report is prepared for the Town of Addison (the "Entity") in accordance with Chapter 2256 of the Texas Public Funds Investment Act ("PFIA"). Section 2256.023(a) of the PFIA states that: "Not less than quarterly, the investment officer shall prepare and submit to the governing body of the entity 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: Olivia Espinoza-Riley, CPA Title: Chief Financial Officer


Name: Amanda D. Turner, CPA Title: Controller


Name: Cheryl Delahey Title: Deputy City Manager

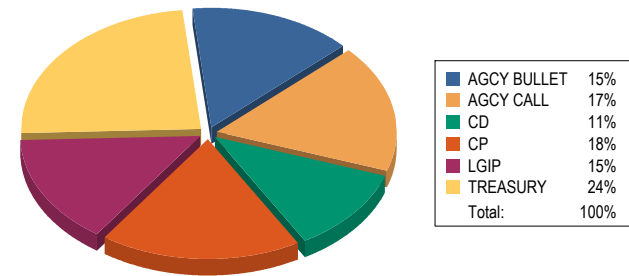
Account Summary

Allocation by Security Type

Beginning Values as of 12/31/17

Ending Values as of 03/31/18

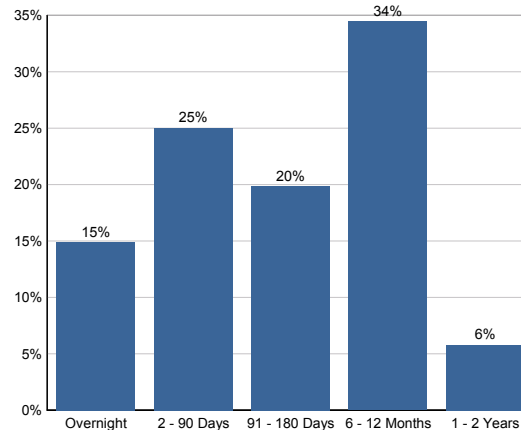
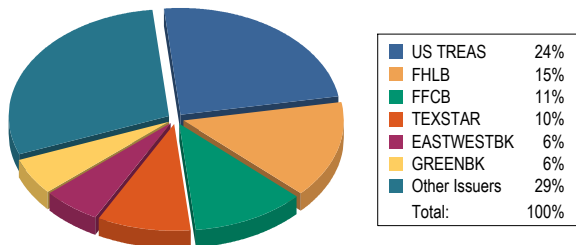
Par Value	74,103,524.91	88,173,887.15
Market Value	74,004,772.91	87,871,927.15
Book Value	74,075,313.64	87,957,178.09
Unrealized Gain/(Loss)	(70,540.73)	(85,250.94)
Market Value %	99.90%	99.90%
Weighted Avg. YTW	1.184%	1.482%
Weighted Avg. YTM	1.184%	1.482%



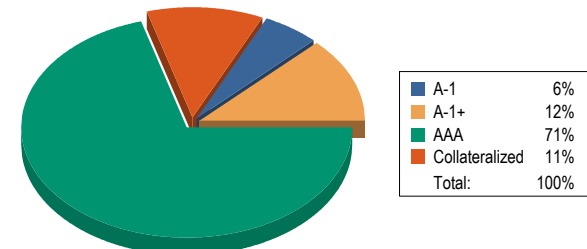
Allocation by Issuer

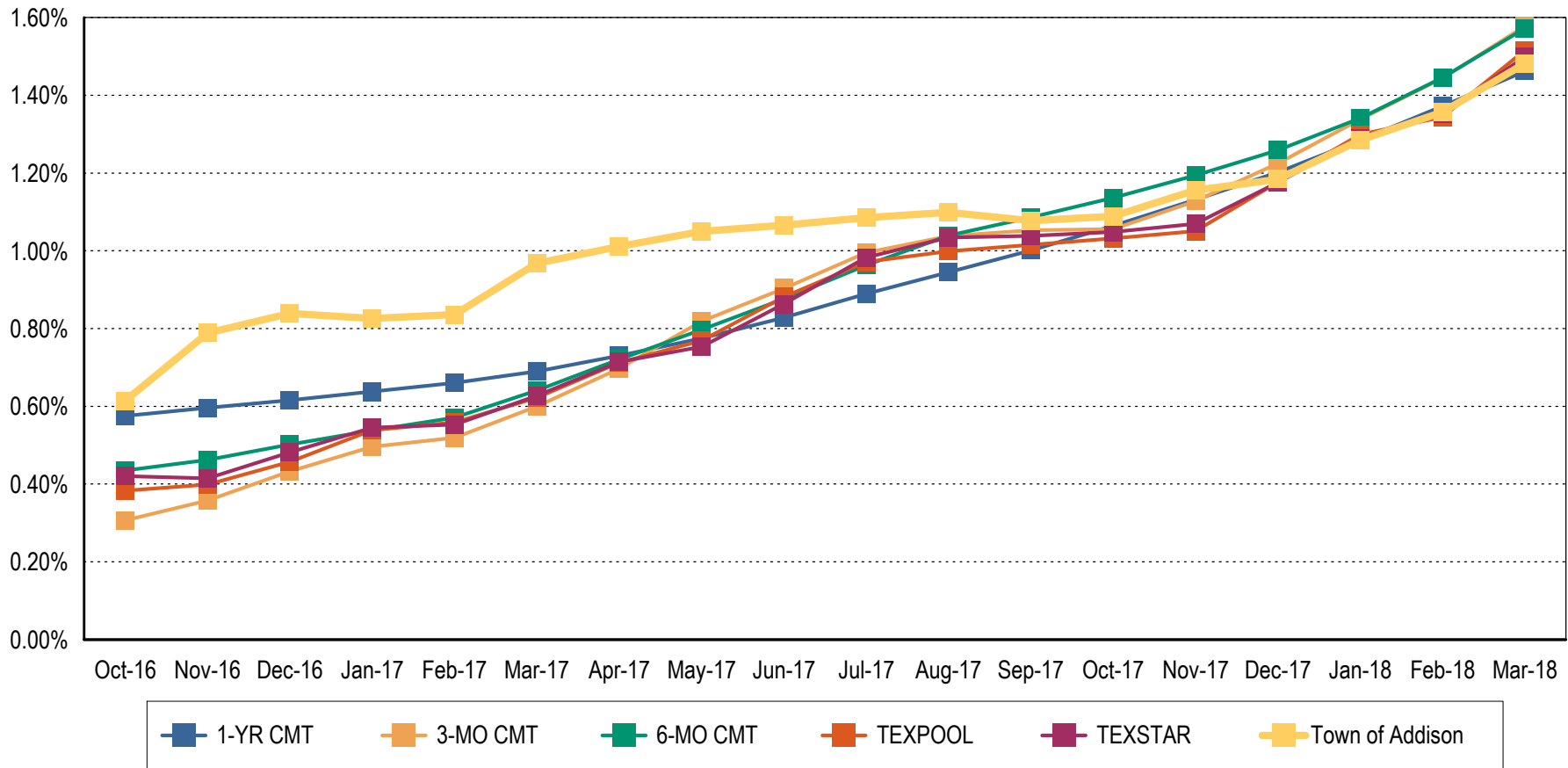
Maturity Distribution %

Credit Quality



Weighted Average Days to Maturity: 153





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.

Note 3: Benchmark data for TexSTAR 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
Pooled Funds																	
TEXPOOL		LGIP	TexPool					4,685,297.10	100.000	4,685,297.10	4,685,297.10	100.000	4,685,297.10	1		1.516	1.516
TEXSTAR		LGIP	TexSTAR					8,408,309.56	100.000	8,408,309.56	8,408,309.56	100.000	8,408,309.56	1		1.499	1.499
3133EFJM0	10/30/15	AGCY CALL	FFCB	0.930	04/13/18	Anytime	CONT	10,000,000.00	99.805	9,980,500.00	9,999,732.50	99.974	9,997,370.00	13	5	1.011	1.011
46640QDP3	07/28/17	CP - DISC	J.P.Morgan Sec		04/23/18			2,000,000.00	98.872	1,977,433.89	1,998,154.44	99.866	1,997,326.00	23		1.527	1.527
3134G9JD0	04/26/17	AGCY CALL	FHLMC	1.000	05/11/18	Expired	QRTLY	5,000,000.00	99.848	4,992,400.00	4,999,187.40	99.913	4,995,660.00	41		1.147	1.147
313379DT3	03/28/17	AGCY BULET	FHLB	1.250	06/08/18			5,000,000.00	100.130	5,006,500.00	5,001,020.10	99.901	4,995,070.00	69		1.140	1.140
46640QG62	03/08/18	CP - DISC	J.P.Morgan Sec		07/06/18			2,500,000.00	99.300	2,482,500.00	2,486,000.00	99.347	2,483,685.00	97		2.115	2.115
912828XK1	04/21/17	TREAS NOTE	U.S. Treasury	0.875	07/15/18			2,000,000.00	99.719	1,994,375.00	1,998,674.76	99.729	1,994,580.00	106		1.105	1.105
912828K82	11/01/17	TREAS NOTE	U.S. Treasury	1.000	08/15/18			2,500,000.00	99.691	2,492,285.16	2,496,319.75	99.684	2,492,090.00	137		1.395	1.395
912828RE2	11/27/17	TREAS NOTE	U.S. Treasury	1.500	08/31/18			5,000,000.00	99.938	4,996,875.00	4,998,311.40	99.833	4,991,640.00	153		1.582	1.582
78009BJ78	03/08/18	CP - DISC	Royal Bank of Canada		09/07/18			2,500,000.00	98.902	2,472,550.00	2,476,150.00	98.942	2,473,555.00	160		2.184	2.184
313375K48	03/28/17	AGCY BULET	FHLB	2.000	09/14/18			3,000,000.00	101.196	3,035,880.00	3,011,183.16	100.002	3,000,063.00	167		1.172	1.172
912828L81	11/01/17	TREAS NOTE	U.S. Treasury	0.875	10/15/18			2,500,000.00	99.453	2,486,328.13	2,492,257.63	99.410	2,485,255.00	198		1.455	1.455
36164KKS9	01/29/18	CP - DISC	GE Capital Treasury		10/26/18			5,000,000.00	98.515	4,925,750.00	4,942,800.00	98.661	4,933,065.00	209		2.010	2.010
89233HL28	02/08/18	CP - DISC	Toyota Mtr Cr		11/02/18			4,000,000.00	98.509	3,940,370.00	3,951,983.32	98.570	3,942,788.00	216		2.040	2.040
912828M64	01/08/18	TREAS NOTE	U.S. Treasury	1.250	11/15/18			5,000,000.00	99.551	4,977,539.06	4,983,576.15	99.527	4,976,365.00	229		1.784	1.784
912828N22	02/08/18	TREAS NOTE	U.S. Treasury	1.250	12/15/18			4,000,000.00	99.484	3,979,375.00	3,982,835.68	99.449	3,977,968.00	259		1.864	1.864
CD-3820-2	01/30/16	CD	Green Bk CD	1.000	01/29/19			5,000,000.00	100.000	5,000,000.00	5,000,000.00	100.000	5,000,000.00	304		1.000	1.000
3130AAXX1	03/07/18	AGCY BULET	FHLB	1.375	03/18/19			5,000,000.00	99.254	4,962,700.00	4,965,104.65	99.231	4,961,560.00	352		2.110	2.110
CD-8603	07/28/16	CD	East West Bk CD	0.950	07/28/19			5,080,280.49	100.000	5,080,280.49	5,080,280.49	100.000	5,080,280.49	484		0.950	0.950
Total for Pooled Funds								88,173,887.15	99.666	87,877,248.39	87,957,178.09	99.659	87,871,927.15	153		1.482	1.482
Total for Town of Addison								88,173,887.15	99.666	87,877,248.39	87,957,178.09	99.659	87,871,927.15	153		1.482	1.482

CUSIP	Security Type	Security Description	12/31/17 Book Value	Cost of Purchases	Maturities / Calls / Sales	Amortization / Accretion	Realized Gain/(Loss)	03/31/18 Book Value	12/31/17 Market Value	03/31/18 Market Value	Change in Mkt Value
Pooled Funds											
TEXPOOL	LGIP	TexPool	4,669,304.54	15,992.56	0.00	0.00	0.00	4,685,297.10	4,669,304.54	4,685,297.10	15,992.56
TEXSTAR	LGIP	TexSTAR	10,365,826.19	4,030,028.73	(5,987,545.36)	0.00	0.00	8,408,309.56	10,365,826.19	8,408,309.56	(1,957,516.63)
89233HAV6	CP - DISC	Toyota Mtr Cr 0.000 01/29/18	4,994,788.90	0.00	(5,000,000.00)	5,211.10	0.00	0.00	4,993,705.00	0.00	(4,993,705.00)
79584KB77	CP - DISC	Salvation Army 0.000 02/07/18	2,995,991.67	0.00	(3,000,000.00)	4,008.33	0.00	0.00	2,995,122.00	0.00	(2,995,122.00)
3133EGE68	AGCY BULET	FFCB 0.800 03/08/18	3,998,145.08	0.00	(4,000,000.00)	1,854.92	0.00	0.00	3,996,356.00	0.00	(3,996,356.00)
3133EFJM0	AGCY CALL	FFCB 0.930 04/13/18	9,997,726.40	0.00	0.00	2,006.10	0.00	9,999,732.50	9,978,190.00	9,997,370.00	19,180.00
46640QDP3	CP - DISC	J.P.Morgan Sec 0.000 04/23/18	1,990,604.44	0.00	0.00	7,550.00	0.00	1,998,154.44	1,989,376.00	1,997,326.00	7,950.00
3134G9JD0	AGCY CALL	FHLMC 1.000 05/11/18	4,997,359.05	0.00	0.00	1,828.35	0.00	4,999,187.40	4,990,635.00	4,995,660.00	5,025.00
313379DT3	AGCY BULET	FHLB 1.250 06/08/18	5,002,390.35	0.00	0.00	(1,370.25)	0.00	5,001,020.10	4,992,845.00	4,995,070.00	2,225.00
46640QG62	CP - DISC	J.P.Morgan Sec 0.000 07/06/18	0.00	2,482,500.00	0.00	3,500.00	0.00	2,486,000.00	0.00	2,483,685.00	2,483,685.00
912828XK1	TREAS NOTE	U.S. Treasury 0.875 07/15/18	1,997,542.66	0.00	0.00	1,132.10	0.00	1,998,674.76	1,992,810.00	1,994,580.00	1,770.00
912828K82	TREAS NOTE	U.S. Treasury 1.000 08/15/18	2,493,906.18	0.00	0.00	2,413.57	0.00	2,496,319.75	2,490,025.00	2,492,090.00	2,065.00
912828RE2	TREAS NOTE	U.S. Treasury 1.500 08/31/18	4,997,281.80	0.00	0.00	1,029.60	0.00	4,998,311.40	4,993,685.00	4,991,640.00	(2,045.00)
78009BJ78	CP - DISC	Royal Bank of Canada 0.000 09/07/18	0.00	2,472,550.00	0.00	3,600.00	0.00	2,476,150.00	0.00	2,473,555.00	2,473,555.00
313375K48	AGCY BULET	FHLB 2.000 09/14/18	3,017,328.72	0.00	0.00	(6,145.56)	0.00	3,011,183.16	3,004,749.00	3,000,063.00	(4,686.00)
912828L81	TREAS NOTE	U.S. Treasury 0.875 10/15/18	2,488,723.48	0.00	0.00	3,534.15	0.00	2,492,257.63	2,483,750.00	2,485,255.00	1,505.00
36164KKS9	CP - DISC	GE Capital Treasury 0.000 10/26/18	0.00	4,925,750.00	0.00	17,050.00	0.00	4,942,800.00	0.00	4,933,065.00	4,933,065.00
89233HL28	CP - DISC	Toyota Mtr Cr 0.000 11/02/18	0.00	3,940,370.00	0.00	11,613.32	0.00	3,951,983.32	0.00	3,942,788.00	3,942,788.00
912828M64	TREAS NOTE	U.S. Treasury 1.250 11/15/18	0.00	4,977,539.06	0.00	6,037.09	0.00	4,983,576.15	0.00	4,976,365.00	4,976,365.00
912828N22	TREAS NOTE	U.S. Treasury 1.250 12/15/18	0.00	3,979,375.00	0.00	3,460.68	0.00	3,982,835.68	0.00	3,977,968.00	3,977,968.00
CD-3820-2	CD	Green Bk CD 1.000 01/29/19	5,000,000.00	0.00	0.00	0.00	0.00	5,000,000.00	5,000,000.00	5,000,000.00	0.00
3130AAXX1	AGCY BULET	FHLB 1.375 03/18/19	0.00	4,962,700.00	0.00	2,404.65	0.00	4,965,104.65	0.00	4,961,560.00	4,961,560.00
CD-8603	CD	East West Bk CD 0.950 07/28/19	5,068,394.18	11,886.31	0.00	0.00	0.00	5,080,280.49	5,068,394.18	5,080,280.49	11,886.31
Total for Pooled Funds			74,075,313.64	31,798,691.66	(17,987,545.36)	70,718.15	0.00	87,957,178.09	74,004,772.91	87,871,927.15	13,867,154.24
Total for Town of Addison			74,075,313.64	31,798,691.66	(17,987,545.36)	70,718.15	0.00	87,957,178.09	74,004,772.91	87,871,927.15	13,867,154.24

CUSIP	Security Type	Security Description	Beg. Accrued	Interest Earned	Interest Rec'd / Sold / Matured	Interest Purchased	Ending Accrued	Disc Accr / Prem Amort	Net Income
Pooled Funds									
TEXPOOL	LGIP	TexPool	0.00	15,992.56	15,992.56	0.00	0.00	0.00	15,992.56
TEXSTAR	LGIP	TexSTAR	0.00	42,483.37	42,483.37	0.00	0.00	0.00	42,483.37
89233HAV6	CP - DISC	Toyota Mtr Cr 0.000 01/29/18	0.00	0.00	0.00	0.00	0.00	5,211.10	5,211.10
79584KB77	CP - DISC	Salvation Army 0.000 02/07/18	0.00	0.00	0.00	0.00	0.00	4,008.33	4,008.33
3133EGE68	AGCY BULET	FFCB 0.800 03/08/18	10,044.44	5,955.56	16,000.00	0.00	0.00	1,854.92	7,810.48
3133EFJM0	AGCY CALL	FFCB 0.930 04/13/18	20,150.00	23,250.00	0.00	0.00	43,400.00	2,006.10	25,256.10
46640QDP3	CP - DISC	J.P.Morgan Sec 0.000 04/23/18	0.00	0.00	0.00	0.00	0.00	7,550.00	7,550.00
3134G9JD0	AGCY CALL	FHLMC 1.000 05/11/18	6,944.44	12,500.00	0.00	0.00	19,444.44	1,828.35	14,328.35
313379DT3	AGCY BULET	FHLB 1.250 06/08/18	3,993.06	15,625.00	0.00	0.00	19,618.06	(1,370.25)	14,254.75
46640QG62	CP - DISC	J.P.Morgan Sec 0.000 07/06/18	0.00	0.00	0.00	0.00	0.00	3,500.00	3,500.00
912828XK1	TREAS NOTE	U.S. Treasury 0.875 07/15/18	8,084.24	4,339.79	8,750.00	0.00	3,674.03	1,132.10	5,471.89
912828K82	TREAS NOTE	U.S. Treasury 1.000 08/15/18	9,442.93	6,164.80	12,500.00	0.00	3,107.73	2,413.57	8,578.37
912828RE2	TREAS NOTE	U.S. Treasury 1.500 08/31/18	25,483.43	18,538.31	37,500.00	0.00	6,521.74	1,029.60	19,567.91
78009BJ78	CP - DISC	Royal Bank of Canada 0.000 09/07/18	0.00	0.00	0.00	0.00	0.00	3,600.00	3,600.00
313375K48	AGCY BULET	FHLB 2.000 09/14/18	17,833.33	15,000.00	30,000.00	0.00	2,833.33	(6,145.56)	8,854.44
912828L81	TREAS NOTE	U.S. Treasury 0.875 10/15/18	4,687.50	5,408.65	0.00	0.00	10,096.15	3,534.15	8,942.80
36164KKS9	CP - DISC	GE Capital Treasury 0.000 10/26/18	0.00	0.00	0.00	0.00	0.00	17,050.00	17,050.00
89233HL28	CP - DISC	Toyota Mtr Cr 0.000 11/02/18	0.00	0.00	0.00	0.00	0.00	11,613.32	11,613.32
912828M64	TREAS NOTE	U.S. Treasury 1.250 11/15/18	0.00	14,330.11	0.00	(9,323.20)	23,653.31	6,037.09	20,367.20
912828N22	TREAS NOTE	U.S. Treasury 1.250 12/15/18	0.00	7,142.85	0.00	(7,554.95)	14,697.80	3,460.68	10,603.53
CD-3820-2	CD	Green Bk CD 1.000 01/29/19	8,767.12	12,328.77	12,602.74	0.00	8,493.15	0.00	12,328.77
3130AAXX1	AGCY BULET	FHLB 1.375 03/18/19	0.00	4,583.33	34,375.00	(32,274.31)	2,482.64	2,404.65	6,987.98
CD-8603	CD	East West Bk CD 0.950 07/28/19	131.92	11,886.62	11,886.31	0.00	132.23	0.00	11,886.62
Total for Pooled Funds			115,562.41	215,529.72	222,089.98	(49,152.46)	158,154.61	70,718.15	286,247.87
Total for Town of Addison			115,562.41	215,529.72	222,089.98	(49,152.46)	158,154.61	70,718.15	286,247.87

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
Pooled Funds															
Maturities															
01/29/18	01/29/18	89233HAV6	CP - DISC	Toyota Mtr Cr		01/29/18		5,000,000.00	100.000	5,000,000.00	0.00	5,000,000.00		1.354	
02/07/18	02/07/18	79584KB77	CP - DISC	Salvation Army		02/07/18		3,000,000.00	100.000	3,000,000.00	0.00	3,000,000.00		1.305	
03/08/18	03/08/18	3133EGE68	AGCY BULET	FFCB	0.800	03/08/18		4,000,000.00	100.000	4,000,000.00	0.00	4,000,000.00		1.050	
Total for: Maturities								12,000,000.00		12,000,000.00	0.00	12,000,000.00		1.240	
Purchases															
01/05/18	01/08/18	912828M64	TREAS NOTE	U.S. Treasury	1.250	11/15/18		5,000,000.00	99.551	4,977,539.06	9,323.20	4,986,862.26		1.784	1.784
01/26/18	01/29/18	36164KKS9	CP - DISC	GE Capital Treasury		10/26/18		5,000,000.00	98.515	4,925,750.00	0.00	4,925,750.00		2.010	2.010
02/07/18	02/08/18	89233HL28	CP - DISC	Toyota Mtr Cr		11/02/18		4,000,000.00	98.509	3,940,370.00	0.00	3,940,370.00		2.040	2.040
02/07/18	02/08/18	912828N22	TREAS NOTE	U.S. Treasury	1.250	12/15/18		4,000,000.00	99.484	3,979,375.00	7,554.95	3,986,929.95		1.864	1.864
03/06/18	03/08/18	78009BJ78	CP - DISC	Royal Bank of Canada		09/07/18		2,500,000.00	98.902	2,472,550.00	0.00	2,472,550.00		2.184	2.184
03/06/18	03/07/18	3130AAXX1	AGCY BULET	FHLB	1.375	03/18/19		5,000,000.00	99.254	4,962,700.00	32,274.31	4,994,974.31		2.110	2.110
03/07/18	03/08/18	46640QG62	CP - DISC	J.P.Morgan Sec		07/06/18		2,500,000.00	99.300	2,482,500.00	0.00	2,482,500.00		2.115	2.115
Total for: Purchases								28,000,000.00		27,740,784.06	49,152.46	27,789,936.52		1.996	1.996
Income Payments															
01/16/18	01/15/18	912828XK1	TREAS NOTE	U.S. Treasury	0.875	07/15/18				0.00	8,750.00	8,750.00			
01/29/18	01/29/18	CD-3820-2	CD	Green Bk CD	1.000	01/29/19				0.00	12,602.74	12,602.74			
02/15/18	02/15/18	912828K82	TREAS NOTE	U.S. Treasury	1.000	08/15/18				0.00	12,500.00	12,500.00			
02/28/18	02/28/18	912828RE2	TREAS NOTE	U.S. Treasury	1.500	08/31/18				0.00	37,500.00	37,500.00			
03/08/18	03/08/18	3133EGE68	AGCY BULET	FFCB	0.800	03/08/18				0.00	16,000.00	16,000.00			
03/14/18	03/14/18	313375K48	AGCY BULET	FHLB	2.000	09/14/18				0.00	30,000.00	30,000.00			
03/18/18	03/18/18	3130AAXX1	AGCY BULET	FHLB	1.375	03/18/19				0.00	34,375.00	34,375.00			
03/31/18	03/31/18	CD-8603	CD	East West Bk CD	0.950	07/28/19				0.00	11,886.31	11,886.31			
Total for: Income Payments										0.00	163,614.05	163,614.05			
Capitalized Interest															
03/31/18	03/31/18	CD-8603	CD	East West Bk CD	0.950	07/28/19		11,886.31	100.000	11,886.31	0.00	11,886.31			

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
Pooled Funds															
Total for: Capitalized Interest								11,886.31		11,886.31	0.00	11,886.31			

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
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Total for All Portfolios

Transaction Type	Quantity	Total Amount	Realized G/L	YTM	YTW
Total Maturities	12,000,000.00	12,000,000.00		1.240	
Total Purchases	28,000,000.00	27,789,936.52		1.996	1.996
Total Income Payments	0.00	163,614.05			
Total Capitalized Interest	11,886.31	11,886.31			

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
Pooled Funds											
89233HAV6	05/04/17	CP - DISC	Toyota Mtr Cr 0.000 01/29/18		0.00	98.995	0.00	5,211.10	0.00	0.00	0.00
79584KB77	10/27/17	CP - DISC	Salvation Army 0.000 02/07/18		0.00	99.628	0.00	4,008.33	0.00	0.00	0.00
3133EGE68	11/25/16	AGCY BULET	FFCB 0.800 03/08/18		0.00	99.681	0.00	1,854.92	0.00	0.00	0.00
3133EFJM0	10/30/15	AGCY CALL	FFCB 0.930 04/13/18		10,000,000.00	99.805	9,980,500.00	2,006.10	19,232.50	267.50	9,999,732.50
46640QDP3	07/28/17	CP - DISC	J.P.Morgan Sec 0.000 04/23/18		2,000,000.00	98.872	1,977,433.89	7,550.00	20,720.55	1,845.56	1,998,154.44
3134G9JD0	04/26/17	AGCY CALL	FHLMC 1.000 05/11/18	02/11/18	5,000,000.00	99.848	4,992,400.00	1,828.35	6,787.40	812.60	4,999,187.40
313379DT3	03/28/17	AGCY BULET	FHLB 1.250 06/08/18		5,000,000.00	100.130	5,006,500.00	(1,370.25)	(5,479.90)	(1,020.10)	5,001,020.10
46640QG62	03/08/18	CP - DISC	J.P.Morgan Sec 0.000 07/06/18		2,500,000.00	99.300	2,482,500.00	3,500.00	3,500.00	14,000.00	2,486,000.00
912828XK1	04/21/17	TREAS NOTE	U.S. Treasury 0.875 07/15/18		2,000,000.00	99.719	1,994,375.00	1,132.10	4,299.76	1,325.24	1,998,674.76
912828K82	11/01/17	TREAS NOTE	U.S. Treasury 1.000 08/15/18		2,500,000.00	99.691	2,492,285.16	2,413.57	4,034.59	3,680.25	2,496,319.75
912828RE2	11/27/17	TREAS NOTE	U.S. Treasury 1.500 08/31/18		5,000,000.00	99.938	4,996,875.00	1,029.60	1,436.40	1,688.60	4,998,311.40
78009BJ78	03/08/18	CP - DISC	Royal Bank of Canada 0.000 09/07/18		2,500,000.00	98.902	2,472,550.00	3,600.00	3,600.00	23,850.00	2,476,150.00
313375K48	03/28/17	AGCY BULET	FHLB 2.000 09/14/18		3,000,000.00	101.196	3,035,880.00	(6,145.56)	(24,696.84)	(11,183.16)	3,011,183.16
912828L81	11/01/17	TREAS NOTE	U.S. Treasury 0.875 10/15/18		2,500,000.00	99.453	2,486,328.13	3,534.15	5,929.50	7,742.37	2,492,257.63
36164KKS9	01/29/18	CP - DISC	GE Capital Treasury 0.000 10/26/18		5,000,000.00	98.515	4,925,750.00	17,050.00	17,050.00	57,200.00	4,942,800.00
89233HL28	02/08/18	CP - DISC	Toyota Mtr Cr 0.000 11/02/18		4,000,000.00	98.509	3,940,370.00	11,613.32	11,613.32	48,016.68	3,951,983.32
912828M64	01/08/18	TREAS NOTE	U.S. Treasury 1.250 11/15/18		5,000,000.00	99.551	4,977,539.06	6,037.09	6,037.09	16,423.85	4,983,576.15
912828N22	02/08/18	TREAS NOTE	U.S. Treasury 1.250 12/15/18		4,000,000.00	99.484	3,979,375.00	3,460.68	3,460.68	17,164.32	3,982,835.68
CD-3820-2	01/30/16	CD	Green Bk CD 1.000 01/29/19		5,000,000.00	100.000	5,000,000.00	0.00	0.00	0.00	5,000,000.00
3130AAXX1	03/07/18	AGCY BULET	FHLB 1.375 03/18/19		5,000,000.00	99.254	4,962,700.00	2,404.65	2,404.65	34,895.35	4,965,104.65
CD-8603	07/28/16	CD	East West Bk CD 0.950 07/28/19		5,080,280.49	100.000	5,080,280.49	0.00	0.00	0.00	5,080,280.49
Total for Pooled Funds					75,080,280.49		74,783,641.73	70,718.15	79,929.70	216,709.06	74,863,571.43
Total for Town of Addison					75,080,280.49		74,783,641.73	70,718.15	79,929.70	216,709.06	74,863,571.43

CUSIP	Security Type	Security Description	Pay Date	Interest	Principal	Total Amount
Pooled Funds						
3133EFJM0	AGCY CALL	FFCB 0.930 04/13/18	04/13/18	46,500.00	10,000,000.00	10,046,500.00
912828L81	TREAS NOTE	U.S. Treasury 0.875 10/15/18	04/15/18	10,937.50	0.00	10,937.50
46640QDP3	CP - DISC	J.P.Morgan Sec 0.000 04/23/18	04/23/18	0.00	2,000,000.00	2,000,000.00
CD-3820-2	CD	Green Bk CD 1.000 01/29/19	04/29/18	12,500.00	0.00	12,500.00
3134G9JD0	AGCY CALL	FHLMC 1.000 05/11/18	05/11/18	25,000.00	5,000,000.00	5,025,000.00
912828M64	TREAS NOTE	U.S. Treasury 1.250 11/15/18	05/15/18	31,250.00	0.00	31,250.00
313379DT3	AGCY BULET	FHLB 1.250 06/08/18	06/08/18	31,250.00	5,000,000.00	5,031,250.00
912828N22	TREAS NOTE	U.S. Treasury 1.250 12/15/18	06/15/18	25,000.00	0.00	25,000.00
CD-8603	CD	East West Bk CD 0.950 07/28/19	06/30/18	12,065.66	0.00	12,065.66
46640QG62	CP - DISC	J.P.Morgan Sec 0.000 07/06/18	07/06/18	0.00	2,500,000.00	2,500,000.00
912828XK1	TREAS NOTE	U.S. Treasury 0.875 07/15/18	07/15/18	8,750.00	2,000,000.00	2,008,750.00
CD-3820-2	CD	Green Bk CD 1.000 01/29/19	07/29/18	12,500.00	0.00	12,500.00
912828K82	TREAS NOTE	U.S. Treasury 1.000 08/15/18	08/15/18	12,500.00	2,500,000.00	2,512,500.00
912828RE2	TREAS NOTE	U.S. Treasury 1.500 08/31/18	08/31/18	37,500.00	5,000,000.00	5,037,500.00
78009BJ78	CP - DISC	Royal Bank of Canada 0.000 09/07/18	09/07/18	0.00	2,500,000.00	2,500,000.00
313375K48	AGCY BULET	FHLB 2.000 09/14/18	09/14/18	30,000.00	3,000,000.00	3,030,000.00
3130AAXX1	AGCY BULET	FHLB 1.375 03/18/19	09/18/18	34,375.00	0.00	34,375.00
Total for Pooled Funds				330,128.16	39,500,000.00	39,830,128.16

CUSIP	Security Type	Security Description	Pay Date	Interest	Principal	Total Amount
Total for All Portfolios						
			April 2018	69,937.50	12,000,000.00	12,069,937.50
			May 2018	56,250.00	5,000,000.00	5,056,250.00
			June 2018	68,315.66	5,000,000.00	5,068,315.66
			July 2018	21,250.00	4,500,000.00	4,521,250.00
			August 2018	50,000.00	7,500,000.00	7,550,000.00
			September 2018	64,375.00	5,500,000.00	5,564,375.00
Total Projected Cash Flows for Town of Addison				330,128.16	39,500,000.00	39,830,128.16