



HARRIS COUNTY

OFFICE OF MANAGEMENT AND BUDGET

(713) 274-1100
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<http://budget.harriscountytexas.gov/>

To: Commissioners Court

Date: September 28, 2021

Re: Revised First Quarter of Fiscal Year 2021-22 Investment Report

The Financial Management Section of Office Management and Budget has prepared the revised Investment Report covering the First Quarter of Fiscal Year 2021-22 (March through May). This report is presented in accordance with the Texas Government Code - Public Funds Investment Act, Section 2256.023. The department certifies that to the best of our knowledge Harris County is in compliance with the provisions of Government Code 2256 and with the stated policy and strategies of Harris County. Report previously approved by Commissioners Court on June 29, 2021.

This quarterly report has been updated to reflect data originally submitted on the Harris County's Management Report Summary and Book Value and Market Value Report.

Amy Perez
Director, Financial Management

Diana Elizondo
Investment Manager

Mark LaRue
Financial Analyst

**HARRIS COUNTY
INVESTMENT REPORT**

Fiscal Year 2021-22

March through May

First Quarter



**Prepared By:
Budget Management Department
Financial Management Section**

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SECTION I

PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS

Harris County Investment Report

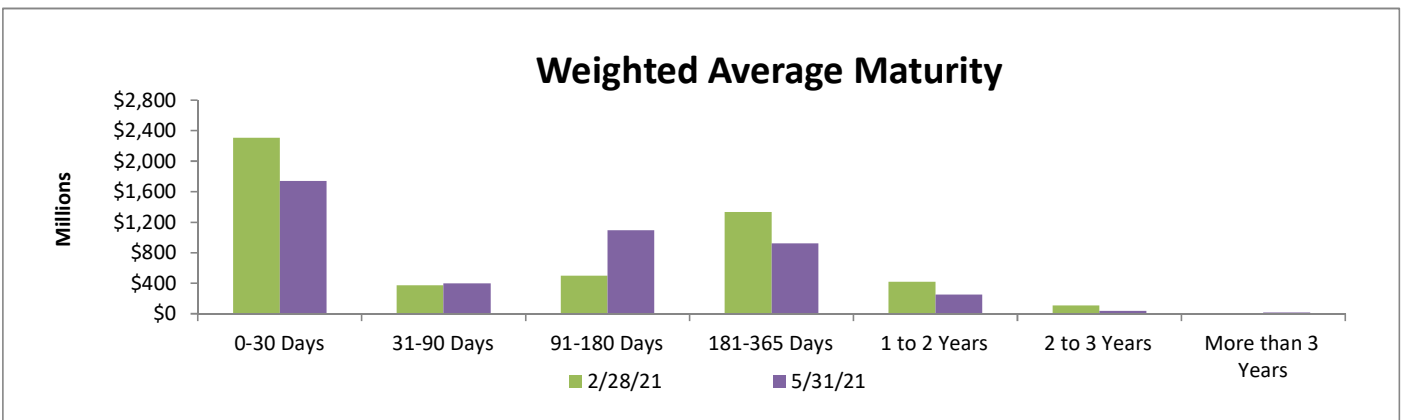
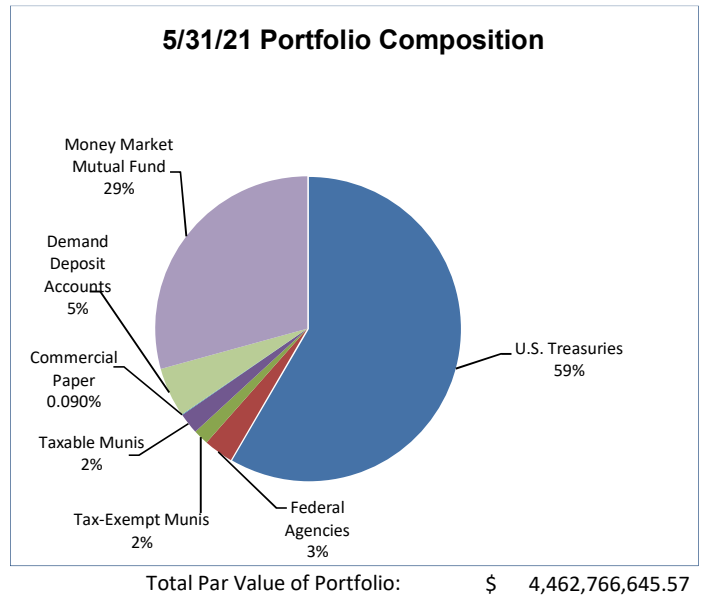
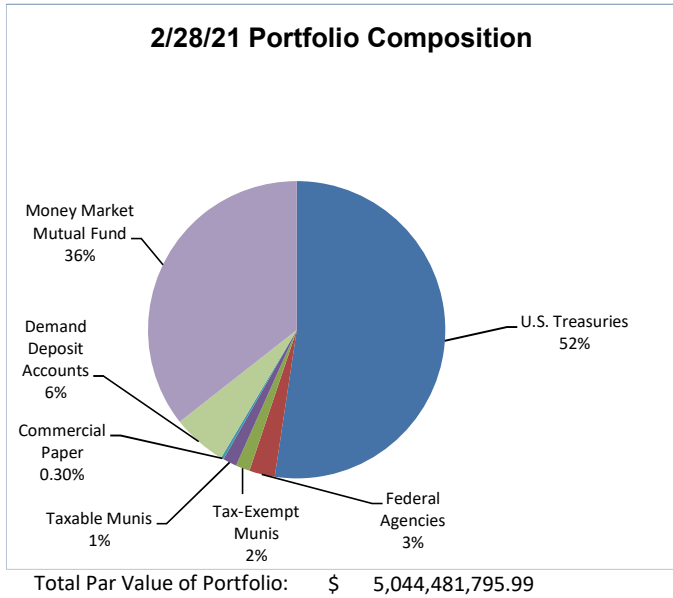
Fiscal Year 2021-22

March through May

First Quarter

Portfolio interest earned and/or accrued for this quarter, excluding MMF/DDA interest:

\$ 1,800,752



Portfolio's effective weighted average maturity for this period (in days):

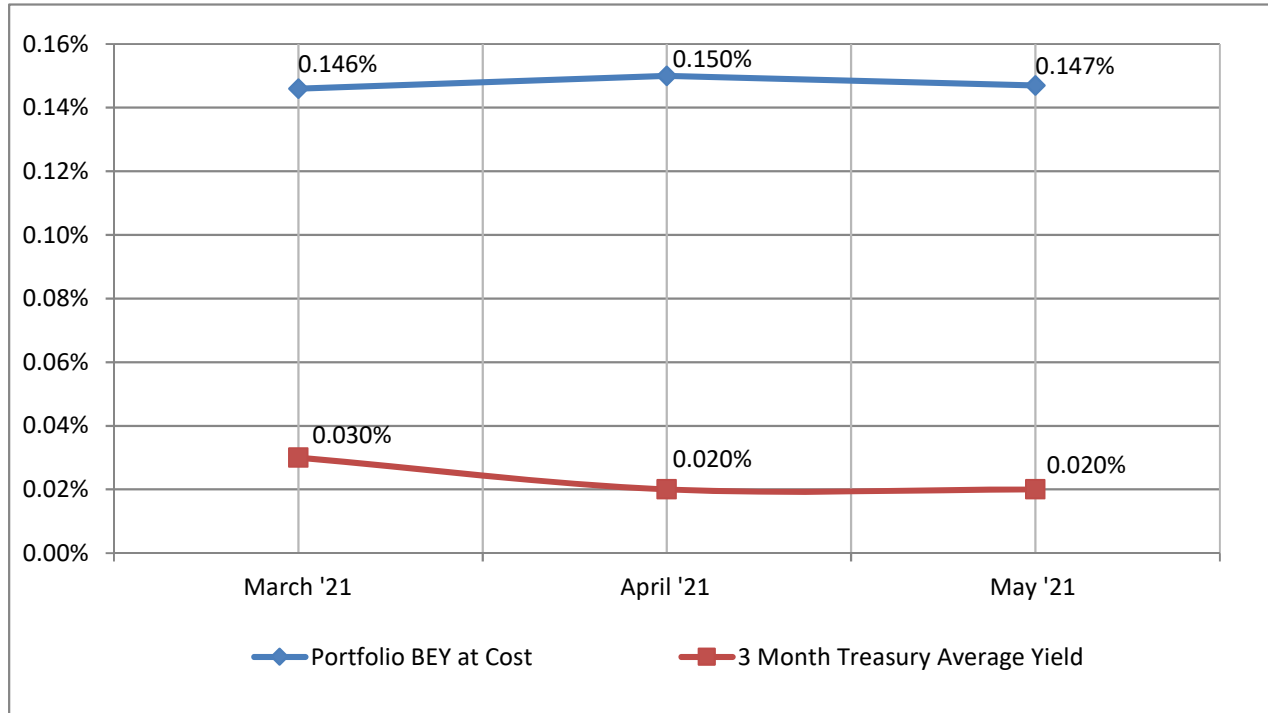
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* Values do not include custodial funds or entities with separate investment policies managed by Harris County Office of Financial Management.

Harris County Investment Report

Fiscal Year 2021-22
March through May
First Quarter

Average 3 Month Constant Maturity UST Yield vs Monthly Portfolio Yield



The book value of the portfolio as of February 28, 2021 was \$5,060,841,239 and the book value as of May 31, 2021 was \$4,478,003,952.

The market value of the portfolio as of February 28, 2021 was \$5,064,176,835 and the market value as of May 31, 2021 was \$4,480,626,340.

The weighted average bond equivalent yield at cost for this quarter was 0.15% while the quarterly average for the benchmark 3 month constant maturity Treasury was 0.02%. This resulted in the portfolio exceeding the benchmark by 12 basis points.

* Values do not include custodial funds or entities with separate investment policies managed by Harris County Office of Financial Management.

INVESTMENT PORTFOLIO SUMMARY
FY 2021-22
First Quarter
(dollar amounts in thousands)

MARKET SECTOR	COUNTY FUNDS			OTHER FUNDS			TOLL ROAD AUTHORITY			FLOOD CONTROL DISTRICT			TAX			TOTAL FUNDS		
	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	2,018,500	31.3%	0.13%	193,600	3.0%	0.10%	575,000	8.9%	0.16%	12,500	0.2%	0.04%	---	---	---	2,799,600	43.5%	0.13%
AGENCY	128,720	2.0%	0.73%	---	---	---	12,000	0.2%	0.71%	---	---	---	---	---	---	140,720	2.2%	0.73%
TAX EXEMPT MUNI	---	---	---	12,315	0.19%	0.36%	72,119	1.1%	1.00%	---	---	---	---	---	---	84,434	1.3%	0.91%
TAXABLE MUNI	38,290	0.6%	0.48%	---	---	---	60,055	0.9%	0.62%	---	---	---	---	---	---	98,345	1.5%	0.57%
COMM PAPER	---	---	---	334,980	5.2%	0.14%	4,000	0.1%	0.11%	---	---	---	---	---	---	338,980	5.3%	0.14%
TIME DEPOSITS	---	---	---	3,425	0.1%	0.04%	---	---	---	---	---	---	---	---	---	3,425	0.1%	0.04%
LOANS	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
DEMAND DEPOSIT ACCTS	46,938	0.7%	0.07%	58,834	0.9%	0.07%	27,936 *	0.4%	0.07%	5,723 *	0.1%	0.07%	155,005	2.4%	0.07%	294,436	4.6%	0.07%
MONEY MARKET FUNDS	593,104	9.2%	0.05%	1,373,830	21.3%	0.05%	584,491	9.1%	0.04%	49,636	0.8%	0.06%	78,749	1.2%	0.03%	2,679,810	41.6%	0.04%
TAX EXEMPT MMF	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	\$2,825,552	43.9%	0.14%	\$1,976,984	30.7%	0.07%	\$1,335,601	20.7%	0.18%	\$67,859	1.1%	0.06%	\$233,754	3.6%	0.06%	\$6,439,750	100.0%	0.12%

1ST QTR '22 EARNINGS	\$1,171	\$350	\$619	\$30	\$29	\$2,198
FISCAL YEAR EARNINGS	\$1,171	\$350	\$619	\$30	\$29	\$2,198

*This 1st Quarter Report reflects corrected interest earned on the Flood Control and Toll Road demand deposits accounts. A withdrawal from a Toll Road Revenue Construction Account in the amount of \$9,175,155.19 was processed from a Government Investment Pool and inadvertently deposited in a HC Flood District Debt Service account from April 28-June 9, 2021. In June 2021 funds in the amount of \$9,175,155.19 were redirected to the proper account and total interest earned during this period in the amount of \$739.05 was transferred to the correct account.

OTHER FUNDS
INVESTMENT PORTFOLIO SUMMARY
FY 2021-22
First Quarter
(dollar amounts in thousands)

MARKET SECTOR	911 EMERGENCY NETWORK			COMMUNITY SUPV. & CORRECTION			HOSPITAL DISTRICT			COMMUNITY HEALTH CHOICE			JUVENILE			SPORTS & CONVENTION CORPORATION			SPORTS AUTHORITY			COUNTY CLERK			DISTRICT CLERK			TOTAL OTHER FUNDS		
	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	10,000	0.5%	0.12%	---	---	---	111,000	5.6%	0.08%	---	---	---	---	---	---	---	---	8,600	0.4%	0.30%	23,000	1.2%	0.08%	41,000	2.1%	0.10%	193,600	9.8%	0.10%	
AGENCY	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TAX EXMPT MUNI	---	---	---	---	---	---	---	---	---	12,315	0.6%	0.36%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	12,315	0.6%	0.36%	
TAXABLE MUNI	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
COMM PAPER	---	---	---	---	---	---	325,000	16.4%	0.14%	---	---	---	---	---	---	---	---	5,980	0.3%	0.25%	4,000	0.2%	0.20%	---	---	---	334,980	16.9%	0.14%	
TIME DEPOSITS	---	---	---	---	---	---	---	---	---	3,425	0.2%	0.04%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	3,425	0.2%	0.04%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
DEMAND DEPOSIT ACCTS	5,000	0.3%	0.07%	2,500	0.1%	0.07%	50,004	2.5%	0.07%	---	---	---	1,330	0.1%	0.07%	---	---	---	---	---	---	---	---	---	---	---	---	58,834	3.0%	0.07%
MONEY MARKET FUNDS	8,924	0.5%	0.03%	22,398	1.1%	0.06%	648,360	32.8%	0.08%	505,942	25.6%	0.01%	14,480	0.7%	0.05%	---	---	---	95,484	4.8%	0.03%	21,540	1.1%	0.06%	56,702	2.9%	0.06%	1,373,830	69.5%	0.05%
TAX EXMPT MMF	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	\$23,924	1.2%	0.07%	\$24,898	1.3%	0.06%	\$1,134,364	57.4%	0.09%	\$521,682	26.4%	0.02%	\$15,810	0.8%	0.05%	\$0	0.0%	0.00%	\$110,064	5.6%	0.06%	\$48,540	2.5%	0.08%	\$97,702	4.9%	0.07%	\$1,976,984	100.0%	0.07%

1ST QTR '22 EARNINGS	\$3	\$4	\$273	\$24	\$2	\$0	\$17	\$9	\$18	\$350
FISCAL YEAR EARNINGS	\$3	\$4	\$273	\$24	\$2	\$0	\$17	\$9	\$18	\$350

SECTION II

MANAGEMENT REPORT SUMMARY

HARRIS COUNTY

	<i>U.S. Treasuries</i>	<i>Federal Agencies</i>	<i>Tax Exmpt Municipals</i>	<i>Taxable Municipals</i>	<i>Commrc'l Paper</i>	<i>Time Deposits</i>	<i>Repos</i>	<i>Loans</i>	<i>DDA</i>	<i>MMF</i>	<i>TE MMF</i>	<i>Total</i>
PAR VALUE (\$000)	2,606,000	140,720	72,119	98,345	4,000	0	0	0	235,602	1,305,981	0	4,462,767
ACCOUNTING BOOK VALUE	2,618,826	140,717	73,185	99,695	3,998	0	0	0	235,602	1,305,981	0	4,478,004
MARKET VALUE	2,619,787	141,965	73,643	99,651	3,998	0	0	0	235,602	1,305,981	0	4,480,626
VARIANCE	961	1,247	458	-43	0	0	0	0	0	0	0	2,622
PORTFOLIO WTD AVGS:												
Maturity (days)	162	547	537	827	197				1	1		139
Effctv Maty (days)	162	547	290	669	197				1	1		132
Pcnt Of Total PAR:	58.394	3.153	1.616	2.204	0.090	0.000	0.000	0.000	5.279	29.264	0.000	100.000
BEY @ Cost	0.136	0.727	0.999	0.567	0.112				0.070	0.042		0.147
BEY @ Mkt	0.039	0.126	0.125	0.299	0.101				0.070	0.024		0.043
# of Securities	132	6	65	23	1	0	0	0	9	59	0	295
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	192,000	0	7,125	1,160	0	0	0	0	235,602	1,305,981	0	1,741,867
1 to 3 months	388,500	0	8,385	3,555	0	0	0	0	0	0	0	400,440
3 to 6 months	1,075,500	0	14,464	5,480	0	0	0	0	0	0	0	1,095,444
6 to 12 months	847,000	40,720	22,210	10,795	4,000	0	0	0	0	0	0	924,725
1 to 2 years	103,000	100,000	11,550	34,395	0	0	0	0	0	0	0	248,945
2 to 3 years	0	0	8,385	27,315	0	0	0	0	0	0	0	35,700
More than 3 years	0	0	0	15,645	0	0	0	0	0	0	0	15,645
Par Value Totals	2,606,000	140,720	72,119	98,345	4,000	0	0	0	235,602	1,305,981	0	4,462,767

DISTRICT CLERK & COUNTY CLERK REGISTRY

	<i>U.S. Treasuries</i>	<i>Federal Agencies</i>	<i>Tax Exmpt Municipals</i>	<i>Taxable Municipals</i>	<i>Commrc'l Paper</i>	<i>Time Deposits</i>	<i>Repos</i>	<i>Loans</i>	<i>DDA</i>	<i>MMF</i>	<i>TE MMF</i>	<i>Total</i>
PAR VALUE (\$000)	64,000	0	0	0	4,000	0	0	0	0	78,242	0	146,242
ACCOUNTING BOOK VALUE	64,095	0	0	0	3,994	0	0	0	0	78,242	0	146,331
MARKET VALUE	64,112	0	0	0	3,997	0	0	0	0	78,242	0	146,351
VARIANCE	17	0	0	0	3	0	0	0	0	0	0	20
PORTFOLIO WTD AVGS:												
Maturity (days)	180				252					1		86
Effctv Maty (days)	180				252					1		86
Pcnt Of Total PAR:	43.763	0.000	0.000	0.000	2.735	0.000	0.000	0.000	0.000	53.502	0.000	100.000
BEY @ Cost	0.090				0.203					0.058		0.076
BEY @ Mkt	0.025				0.101					0.046		0.038
# of Securities	10	0	0	0	1	0	0	0	0	10	0	21
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	5,000	0	0	0	0	0	0	0	0	78,242	0	83,242
1 to 3 months	8,000	0	0	0	0	0	0	0	0	0	0	8,000
3 to 6 months	19,000	0	0	0	0	0	0	0	0	0	0	19,000
6 to 12 months	32,000	0	0	0	4,000	0	0	0	0	0	0	36,000
1 to 2 years	0	0	0	0	0	0	0	0	0	0	0	0
2 to 3 years	0	0	0	0	0	0	0	0	0	0	0	0
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	64,000	0	0	0	4,000	0	0	0	0	78,242	0	146,242

911 EMERGENCY NETWORK; COMM SUPERVISION & CORR; HOSPITAL DIST; JUV PROBATION; SPORTS & CONVENTION CORP; & SPORTS AUTHORITY

	<i>U.S. Treasuries</i>	<i>Federal Agencies</i>	<i>Tax Exmpt Municipals</i>	<i>Taxable Municipals</i>	<i>Commrc'l Paper</i>	<i>Time Deposits</i>	<i>Repos</i>	<i>Loans</i>	<i>DDA</i>	<i>MMF</i>	<i>TE MMF</i>	<i>Total</i>
PAR VALUE (\$000)	129,600	0	12,315	0	330,980	3,425	0	0	58,834	1,295,588	0	1,830,742
ACCOUNTING BOOK VALUE	129,555	0	12,484	0	330,784	3,425	0	0	58,834	1,295,588	0	1,830,670
MARKET VALUE	129,581	0	12,492	0	330,849	3,425	0	0	58,834	1,295,588	0	1,830,768
VARIANCE	26	0	8	0	65	0	0	0	0	0	0	98
PORTFOLIO WTD AVGS:												
Maturity (days)	182		194		144	223			1	1		41
Effctv Maty (days)	182		194		144	223			1	1		41
Pcnt Of Total PAR:	7.079	0.000	0.673	0.000	18.079	0.187	0.000	0.000	3.214	70.768	0.000	100.000
BEY @ Cost	0.098		0.364		0.138	0.040			0.070	0.047		0.070
BEY @ Mkt	0.034		0.129		0.099	0.040			0.070	0.040		0.050
# of Securities	8	0	16	0	5	5	0	0	4	33	0	71
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	0	1,310	0	5,980	1,356	0	0	58,834	1,295,588	0	1,363,067
1 to 3 months	30,000	0	4,735	0	75,000	0	0	0	0	0	0	109,735
3 to 6 months	80,000	0	100	0	150,000	0	0	0	0	0	0	230,100
6 to 12 months	11,000	0	3,095	0	100,000	2,070	0	0	0	0	0	116,165
1 to 2 years	0	0	3,075	0	0	0	0	0	0	0	0	3,075
2 to 3 years	8,600	0	0	0	0	0	0	0	0	0	0	8,600
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	129,600	0	12,315	0	330,980	3,425	0	0	58,834	1,295,588	0	1,830,742

SECTION III

CURRENT PORTFOLIO HOLDINGS

Book Value & Market Value Report



Run Date: 6/24/2021 1:05:47PM

As Of Date: 05/31/2021

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2021	Book Value 04/30/2021	Market Value 05/31/2021	Market Value 04/30/2021	Purchase Date
C053121	10494/C-100	MMF - COGEN (TAX AC) (CA	306,178,497.24	0.030	06/01/2021	0.030	306,178,497.24	0.00	306,178,497.24	0.00	05/31/2021
C053121	10506/C-100	DDA - CO GEN (Tax Acct) (C	2,000,087.47	0.070	06/01/2021	0.070	2,000,087.47	0.00	2,000,087.47	0.00	05/31/2021
Fund	100 DDA-CNTYGEN		\$308,178,584.71	0.030		0.030	\$308,178,584.71	\$0.00	\$308,178,584.71	\$0.00	
A053121	10488/A-103	MMF - DA (CADENCE)	12,498,486.51	0.030	06/01/2021	0.030	12,498,486.51	0.00	12,498,486.51	0.00	05/31/2021
Fund	103 MMF-DA		\$12,498,486.51	0.030		0.030	\$12,498,486.51	\$0.00	\$12,498,486.51	\$0.00	
J053121	10489/J-104	MMF - SHERIFF (CADENCE)	12,263,096.41	0.030	06/01/2021	0.030	12,263,096.41	0.00	12,263,096.41	0.00	05/31/2021
Fund	104 MMF-SHERIFF		\$12,263,096.41	0.030		0.030	\$12,263,096.41	\$0.00	\$12,263,096.41	\$0.00	
C053121	10505/C-1005	DDA - COUNTY (CADENCE)	35,844,503.19	0.070	06/01/2021	0.070	35,844,503.19	0.00	35,844,503.19	0.00	05/31/2021
Fund	1005 COUNTY DDA		\$35,844,503.19	0.070		0.070	\$35,844,503.19	\$0.00	\$35,844,503.19	\$0.00	
C053121	10493/C-1006	MMF - COUNTY (CADENCE)	48,139,023.45	0.030	06/01/2021	0.030	48,139,023.45	0.00	48,139,023.45	0.00	05/31/2021
Fund	1006 MMF-COUNTY		\$48,139,023.45	0.030		0.030	\$48,139,023.45	\$0.00	\$48,139,023.45	\$0.00	
F053121	10490/F-1008	MMF - FLOOD (CADENCE)	19,056,802.89	0.030	06/01/2021	0.030	19,056,802.89	0.00	19,056,802.89	0.00	05/31/2021
Fund	1008 MMF- FLOOD		\$19,056,802.89	0.030		0.030	\$19,056,802.89	\$0.00	\$19,056,802.89	\$0.00	
	25991/R-1015	LOGIC - POOL	0.00	0.150	06/01/2021	0.150	0.00	0.00	0.00	0.00	05/18/2020
Fund	1015 HCTO AUTOMOBILE INVENTORY TAX		\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	
	25712/C-1050	LONE STAR (GOV) - POOL	0.05	0.005	06/01/2021	0.005	0.05	167,231.19	0.05	167,231.19	10/11/2019
	23100/C-1050	LONE STAR - POOL	30,598,115.03	0.080	06/01/2021	0.080	30,598,115.03	30,596,036.08	30,598,115.03	30,596,036.08	01/08/2014
	24414/C-1050	LOGIC - POOL	17,218,704.56	0.076	06/01/2021	0.076	17,218,704.56	17,217,598.83	17,218,704.56	17,217,598.83	04/27/2017
912796G86	26234/C-1050	US TREASURY BILL	10,000,000.00	0.087	06/08/2021	0.088	9,999,831.42	9,999,084.83	10,000,000.00	9,999,900.00	01/08/2021
912828S76	25852/C-1050	US TREASURY NOTE	10,000,000.00	1.125	07/31/2021	1.521	9,993,577.02	9,990,258.48	10,018,300.00	10,026,400.00	01/27/2020
912828S76	26265/C-1050	US TREASURY NOTE	10,000,000.00	1.125	07/31/2021	0.082	10,017,269.74	10,026,192.43	10,018,300.00	10,026,400.00	01/22/2021
912828T34	25940/C-1050	US TREASURY NOTE	10,000,000.00	1.125	09/30/2021	0.412	10,023,506.88	10,029,529.31	10,036,100.00	10,044,900.00	03/16/2020
9127964V8	26242/C-1050	US TREASURY BILL	7,000,000.00	0.088	10/07/2021	0.089	6,997,822.22	6,997,294.79	6,999,580.00	6,999,370.00	01/11/2021
912828YP9	26340/C-1050	US TREASURY NOTE	10,000,000.00	1.500	10/31/2021	0.025	10,060,954.13	10,073,385.56	10,059,400.00	10,072,700.00	04/26/2021
3133ELSN5	25943/C-1050	FFCB NOTE	14,000,000.00	0.700	03/11/2022	0.708	13,999,103.22	13,999,007.14	14,069,720.00	14,077,000.00	03/16/2020
912828XW5	26338/C-1050	US TREASURY NOTE	10,000,000.00	1.750	06/30/2022	0.080	10,180,392.44	10,194,585.76	10,178,500.00	10,193,000.00	04/26/2021
Fund	1050 PUBLIC IMPROV CONTGCY 07		\$128,816,819.64	0.631		0.282	\$129,089,276.71	\$129,290,204.40	\$129,196,719.64	\$129,420,536.10	
	25988/C-1051	TX CLASS - POOL	10,775,859.93	0.078	06/01/2021	0.078	10,775,859.93	10,775,142.56	10,775,859.93	10,775,142.56	05/12/2020
	25989/C-1051	LONE STAR - POOL	2,246,615.31	0.080	06/01/2021	0.080	2,246,615.31	2,246,462.67	2,246,615.31	2,246,462.67	05/12/2020
	25990/C-1051	LOGIC - POOL	17,408,675.01	0.076	06/01/2021	0.076	17,408,675.01	17,407,557.05	17,408,675.01	17,407,557.05	05/12/2020

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Fund	1051	HC COVID-19 CARES ACT	\$30,431,150.25	0.077		0.077	\$30,431,150.25	\$30,429,162.28	\$30,431,150.25	\$30,429,162.28	
912828576	26146/C-1820	US TREASURY NOTE	3,000,000.00	1.125	07/31/2021	0.123	3,004,946.12	3,007,501.62	3,005,490.00	3,007,920.00	10/14/2020
Fund	1820	TAX & SUB REV REF 19B DS	\$3,000,000.00	1.125		0.123	\$3,004,946.12	\$3,007,501.62	\$3,005,490.00	\$3,007,920.00	
	23174/F-3320	LONE STAR - POOL	57,650.28	0.080	06/01/2021	0.080	57,650.28	57,646.36	57,650.28	57,646.36	03/04/2014
	25357/F-3320	TX CLASS - POOL	129,993.11	0.078	06/01/2021	0.078	129,993.11	129,984.46	129,993.11	129,984.46	03/26/2019
Fund	3320	FLD CONTROL TAX & REF 2004A	\$187,643.39	0.079		0.079	\$187,643.39	\$187,630.82	\$187,643.39	\$187,630.82	
	23175/F-3330	LONE STAR - POOL	376,678.21	0.080	06/01/2021	0.080	376,678.21	376,652.62	376,678.21	376,652.62	03/04/2014
	25598/F-3330	LONE STAR (GOV) - POOL	0.02	0.007	06/01/2021	0.007	0.02	53,744.54	0.02	53,744.54	08/21/2019
Fund	3330	FLOOD CONTROL IMP 2007	\$376,678.23	0.080		0.080	\$376,678.23	\$430,397.16	\$376,678.23	\$430,397.16	
	25355/C-3730	TX CLASS - POOL	280,962.24	0.078	06/01/2021	0.078	280,962.24	280,943.54	280,962.24	280,943.54	03/26/2019
Fund	3730	UNLMTD TAX ROAD & REF 2004B	\$280,962.24	0.078		0.078	\$280,962.24	\$280,943.54	\$280,962.24	\$280,943.54	
	23680/C-3740	TX CLASS - POOL	2,901,197.07	0.078	06/01/2021	0.078	2,901,197.07	2,936,002.39	2,901,197.07	2,936,002.39	10/30/2015
	23681/C-3740	LONE STAR - POOL	903,967.52	0.080	06/01/2021	0.080	903,967.52	903,906.10	903,967.52	903,906.10	10/30/2015
	23430/C-3740	LOGIC - POOL	1,971,919.26	0.076	06/01/2021	0.076	1,971,919.26	1,971,792.61	1,971,919.26	1,971,792.61	12/29/2014
Fund	3740	ROAD REF 06B	\$5,777,083.85	0.078		0.078	\$5,777,083.85	\$5,811,701.10	\$5,777,083.85	\$5,811,701.10	
B053121	10513/B-4001	MMF - TRA (CADENCE)	189,620,066.67	0.030	06/01/2021	0.030	189,620,066.67	0.00	189,620,066.67	0.00	05/31/2021
Fund	4001	MMF DDA-TLRD	\$189,620,066.67	0.030		0.030	\$189,620,066.67	\$0.00	\$189,620,066.67	\$0.00	
K053121	10486/K-4003	MMF - TRA TRUST INVESCO	158,238,577.42	0.010	06/01/2021	0.010	158,238,577.42	0.00	158,238,577.42	0.00	05/31/2021
Fund	4003	MMF-TLRDTRUST	\$158,238,577.42	0.010		0.010	\$158,238,577.42	\$0.00	\$158,238,577.42	\$0.00	
X053121	10495/X-4007	MMF - COMM CRT (CADENC	2,251,820.80	0.030	06/01/2021	0.030	2,251,820.80	0.00	2,251,820.80	0.00	05/31/2021
Fund	4007	MMF-COMCRT	\$2,251,820.80	0.030		0.030	\$2,251,820.80	\$0.00	\$2,251,820.80	\$0.00	
R053121	10492/R-4008	MMF - TAX A-C (CADENCE)	78,749,348.52	0.030	06/01/2021	0.030	78,749,348.52	0.00	78,749,348.52	0.00	05/31/2021
R053121	10504/R-4008	DDA - TAX A-C (CADENCE)	155,004,537.65	0.070	06/01/2021	0.070	155,004,537.65	0.00	155,004,537.65	0.00	05/31/2021
Fund	4008	DDA-TAX	\$233,753,886.17	0.057		0.057	\$233,753,886.17	\$0.00	\$233,753,886.17	\$0.00	
K053121	10487/K-4871	MMF - TRA TRUST DSR (BN'	69,486,199.98	0.010	06/01/2021	0.010	69,486,199.98	0.00	69,486,199.98	0.00	05/31/2021
Fund	4871	TRA TRUST DSR (BNYM)	\$69,486,199.98	0.010		0.010	\$69,486,199.98	\$0.00	\$69,486,199.98	\$0.00	
	23930/J-5060	LOGIC - POOL	3,746,401.14	0.076	06/01/2021	0.076	3,746,401.14	3,746,160.54	3,746,401.14	3,746,160.54	05/12/2016
Fund	5060	SHERIFF COMMISSARY	\$3,746,401.14	0.076		0.076	\$3,746,401.14	\$3,746,160.54	\$3,746,401.14	\$3,746,160.54	

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A053121	10500/A-5101	DDA - DA (CADENCE)	2,667,451.67	0.070	06/01/2021	0.070	2,667,451.67	0.00	2,667,451.67	0.00	05/31/2021
Fund	5101 DDA-DA		\$2,667,451.67	0.070		0.070	\$2,667,451.67	\$0.00	\$2,667,451.67	\$0.00	
J053121	10501/J-5102	DDA - SHERIFF (CADENCE)	2,762,104.33	0.070	06/01/2021	0.070	2,762,104.33	0.00	2,762,104.33	0.00	05/31/2021
Fund	5102 DDA-SHERIFF		\$2,762,104.33	0.070		0.070	\$2,762,104.33	\$0.00	\$2,762,104.33	\$0.00	
F053121	10525/F-5103	DDA - FLOOD (CADENCE)	5,723,325.05	0.070	06/01/2021	0.070	5,723,325.05	0.00	5,723,325.05	0.00	05/31/2021
Fund	5103 DDA-FLOOD		\$5,723,325.05	0.070		0.070	\$5,723,325.05	\$0.00	\$5,723,325.05	\$0.00	
B053121	10526/B-5104	DDA - TRA (CADENCE)	27,935,679.29	0.070	06/01/2021	0.070	27,935,679.29	0.00	27,935,679.29	0.00	05/31/2021
Fund	5104 DDA-TRA		\$27,935,679.29	0.070		0.070	\$27,935,679.29	\$0.00	\$27,935,679.29	\$0.00	
X053121	10507/X-5108	DDA - COMM CRT (CADENCI	750,044.58	0.070	06/01/2021	0.070	750,044.58	0.00	750,044.58	0.00	05/31/2021
Fund	5108 DDA-COMM CRT		\$750,044.58	0.070		0.070	\$750,044.58	\$0.00	\$750,044.58	\$0.00	
Z053121	10510/Z-5111	DDA - CONST (CADENCE)	2,913,898.66	0.070	06/01/2021	0.070	2,913,898.66	0.00	2,913,898.66	0.00	05/31/2021
Fund	5111 DDA-CONST		\$2,913,898.66	0.070		0.070	\$2,913,898.66	\$0.00	\$2,913,898.66	\$0.00	
	25356/B-5160	TX CLASS - POOL	489,917.40	0.078	06/01/2021	0.078	489,917.40	529,883.92	489,917.40	529,883.92	03/26/2019
	25626/B-5160	TX CLASS (GOV) - POOL	0.00	0.000	06/01/2021	0.000	0.00	0.00	0.00	0.00	08/22/2019
Fund	5160 TRA REV & REF 02 CONST		\$489,917.40	0.078		0.078	\$489,917.40	\$529,883.92	\$489,917.40	\$529,883.92	
899576GT3	25464/K-5170	TULSA ISD #4 OK	1,800,000.00	2.000	06/01/2021	1.676	1,800,000.00	1,800,469.43	1,800,270.00	1,802,448.00	06/17/2019
103637HL1	25645/K-5170	BOZEMAN MT UT GO	790,000.00	2.000	07/01/2021	1.081	790,597.84	791,195.69	791,224.50	792,441.10	09/18/2019
779240KW9	24134/K-5170	ROUND RK TX ISD TX EXMP	833,000.00	3.000	08/01/2021	1.190	835,435.83	836,653.75	837,048.38	838,914.30	11/02/2016
521841BV7	25083/K-5170	LEANDER TX ISD GO UNLTC	210,000.00	0.000	08/15/2021	2.400	209,004.16	208,600.44	209,943.30	209,941.20	10/16/2018
4897823V2	25634/K-5170	KENOSHA CITY WI UT GO	335,000.00	2.000	09/01/2021	1.160	335,693.32	335,924.43	336,618.05	337,060.25	09/10/2019
011338WW6	26205/K-5170	ALAMO HEIGHTS ISD TX UT	1,040,000.00	3.000	02/01/2022	0.301	1,058,666.26	1,060,999.54	1,060,488.00	1,062,713.60	12/03/2020
705227EK8	24062/K-5170	PECOS BARSTOW TXISD	1,390,000.00	2.000	02/15/2022	1.181	1,397,758.17	1,398,674.49	1,408,236.80	1,410,224.50	10/05/2016
899525UB3	25892/K-5170	TULSA OK ISD #1 UT GO	275,000.00	2.000	03/01/2022	0.948	277,139.96	277,377.73	278,800.50	279,116.75	03/17/2020
121638EZ9	25472/K-5170	BURLINGTON CO NJ GO	20,000.00	2.000	05/01/2022	1.627	20,065.94	20,071.93	20,337.40	20,363.00	05/10/2019
646127EV8	25788/K-5170	NEW JERSEY ST HSG & MTC	2,000,000.00	1.350	12/01/2022	1.350	2,000,000.00	2,000,000.00	2,038,380.00	2,039,900.00	12/20/2019
Fund	5170 TRA REV REF 04A DS RESERVE		\$8,693,000.00	2.018		1.231	\$8,724,361.48	\$8,729,967.43	\$8,781,346.93	\$8,793,122.70	
574204XL2	25433/K-5220	MARYLAND ST DEPT OF TR	2,000,000.00	2.000	02/15/2022C	1.693	2,000,575.45	2,000,425.36	2,003,100.00	2,002,980.00	04/16/2019
121638EZ9	25476/K-5220	BURLINGTON CO NJ GO	400,000.00	2.000	05/01/2022	1.627	401,318.77	401,438.66	406,748.00	407,260.00	05/10/2019
092059UR3	25784/K-5220	BLACK HAWK CO IA UT GO	1,315,000.00	2.000	06/01/2022	1.311	1,323,894.99	1,324,636.24	1,337,157.75	1,340,655.65	12/17/2019
779240KY5	24132/K-5220	ROUND RK TX ISD TX EXMP	700,000.00	3.000	08/01/2023	1.370	723,532.62	724,437.72	743,505.00	745,059.00	11/02/2016
882806CQ3	22309/K-5220	TEXAS ST TECH UNIV REV E	1,000,000.00	4.440	08/15/2031C	4.440	1,000,000.00	1,000,000.00	1,008,530.00	1,011,930.00	02/14/2012

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442435K77	22269/K-5220	HOUSTON TX UTILITY SYS I	570,000.00	5.000	11/15/2033C	4.504	571,794.90	572,123.23	582,545.70	584,711.70	12/06/2011
Fund	5220 TRA REV REF 05A DS RES		\$5,985,000.00	2.810		2.294	\$6,021,116.73	\$6,023,061.21	\$6,081,586.45	\$6,092,596.35	
574204XL2	25432/K-5260	MARYLAND ST DEPT OF TR	1,870,000.00	2.000	02/15/2022C	1.693	1,870,538.05	1,870,397.71	1,872,898.50	1,872,786.30	04/16/2019
043519VB0	25431/K-5260	ASCENSION PARISH LA SCH	1,525,000.00	2.000	03/01/2022	1.530	1,530,235.39	1,530,817.10	1,547,310.75	1,549,720.25	04/16/2019
899525UB3	25895/K-5260	TULSA ISD #1 OK UT GO	125,000.00	2.000	03/01/2022	0.948	125,972.71	126,080.79	126,727.50	126,871.25	03/17/2020
642305TT3	25466/K-5260	NEW BERLIN SCH DIST WI	300,000.00	2.000	03/01/2022	1.650	300,765.18	300,850.20	304,026.00	304,464.00	05/09/2019
121638EZ9	25475/K-5260	BURLINGTON CO NJ GO	350,000.00	2.000	05/01/2022	1.627	351,153.92	351,258.82	355,904.50	356,352.50	05/10/2019
779240KY5	24133/K-5260	ROUND RK TX ISD TX EXMP	268,000.00	3.000	08/01/2023	1.370	277,009.63	277,356.16	284,656.20	285,251.16	11/02/2016
Fund	5260 TRA REV 06A DS RES		\$4,438,000.00	2.060		1.589	\$4,455,674.88	\$4,456,760.78	\$4,491,523.45	\$4,495,445.46	
779240KW9	24135/K-5290	ROUND RK TX ISD TX EXMP	167,000.00	3.000	08/01/2021	1.190	167,488.34	167,732.50	167,811.62	168,185.70	11/02/2016
521841BV7	25084/K-5290	LEANDER TX ISD GO UNLTE	275,000.00	0.000	08/15/2021	2.400	273,695.92	273,167.24	274,925.75	274,923.00	10/16/2018
447819GF4	25633/K-5290	HURST EULESS ISD TX UT C	350,000.00	2.500	08/15/2021	1.125	350,975.34	351,370.75	351,785.00	352,422.00	09/09/2019
208399K95	25196/K-5290	CITY OF CONROE TX GO LT	300,000.00	2.000	11/15/2021	2.000	300,000.00	300,000.00	302,592.00	303,057.00	12/19/2018
397040WP7	25618/K-5290	GREENWOOD AR SCH DIST	275,000.00	2.000	12/01/2021	1.171	276,122.66	276,309.76	277,574.00	277,851.75	09/05/2019
899525UB3	25894/K-5290	TULSA ISD #1 OK UT GO	100,000.00	2.000	03/01/2022	0.948	100,778.17	100,864.63	101,382.00	101,497.00	03/17/2020
462611LM4	25619/K-5290	IOWA ST WESTERN COMM I	835,000.00	1.250	06/01/2022C	1.154	835,088.74	835,102.82	835,868.40	835,835.00	08/30/2019
103637HM9	25644/K-5290	BOZEMAN MT UT GO	510,000.00	2.000	07/01/2022	1.091	514,935.81	515,315.49	520,409.10	521,388.30	09/18/2019
779240KX7	24129/K-5290	ROUND RK TX ISD TX EXMP	127,000.00	3.000	08/01/2022	1.270	129,464.11	129,640.11	131,320.54	131,591.05	11/02/2016
646127EU0	25790/K-5290	NEW JERSEY ST HSG & MTC	900,000.00	1.350	12/01/2022C	1.350	900,000.00	900,000.00	911,718.00	912,366.00	12/20/2019
779240KY5	24131/K-5290	ROUND RK TX ISD TX EXMP	32,000.00	3.000	08/01/2023	1.370	33,075.78	33,117.15	33,988.80	34,059.84	11/02/2016
199492QP7	24063/K-5290	CTY COLUMBUS OH GO UNL	6,385,000.00	3.000	08/15/2023	1.244	6,621,243.45	6,630,169.52	6,783,870.95	6,807,495.45	10/05/2016
121265CT7	21645/K-5290	BURIEN WASH BAB TAXABL	1,160,000.00	5.125	12/01/2025C	5.125	1,160,000.00	1,160,000.00	1,163,062.40	1,162,772.40	09/01/2010
92812QV38	22270/K-5290	VIRGINIA ST HSG DEV AUTI	1,375,000.00	5.251	01/01/2039C	5.251	1,375,000.00	1,375,000.00	1,381,036.25	1,386,096.25	12/08/2011
Fund	5290 TRA REV REF 2008B D/S RES		\$12,791,000.00	3.034		2.058	\$13,037,868.32	\$13,047,789.97	\$13,237,344.81	\$13,269,540.74	
	23233/B-5300	TX CLASS - POOL	1,188,686.61	0.078	06/01/2021	0.078	1,188,686.61	1,208,607.03	1,188,686.61	1,208,607.03	04/16/2014
	23530/B-5300	LOGIC - POOL	2,236,636.69	0.076	06/01/2021	0.076	2,236,636.69	2,236,493.03	2,236,636.69	2,236,493.03	03/27/2015
	23009/B-5300	LONE STAR - POOL	1,704,875.53	0.080	06/01/2021	0.080	1,704,875.53	1,704,759.69	1,704,875.53	1,704,759.69	09/16/2013
Fund	5300 TRA REV REF 2008B CONST		\$5,130,198.83	0.078		0.078	\$5,130,198.83	\$5,149,859.75	\$5,130,198.83	\$5,149,859.75	
	25354/B-5410	LOGIC - POOL	495,265.59	0.076	06/01/2021	0.076	495,265.59	495,233.77	495,265.59	495,233.77	03/26/2019
Fund	5410 TRA REV 09A CONST		\$495,265.59	0.076		0.076	\$495,265.59	\$495,233.77	\$495,265.59	\$495,233.77	
236092EA6	25639/K-5420	DANE CO WI UT GO	320,000.00	2.000	06/01/2021	1.200	320,000.00	320,210.38	320,048.00	320,464.00	09/25/2019
246381HM2	24061/K-5420	ST OF DELAWARE GO UNLT	2,620,000.00	3.000	07/01/2021	1.010	2,624,232.70	2,628,465.40	2,626,183.20	2,632,235.40	10/05/2016
83131PGH9	26193/K-5420	SLEEPY HOLLOW NY LT GO	9,354,367.00	1.250	11/19/2021	0.301	9,395,685.98	9,403,064.37	9,400,109.85	9,408,248.15	11/23/2020
397040WP7	25617/K-5420	GREENWOOD AR SCH DIST	300,000.00	2.000	12/01/2021	1.171	301,224.71	301,428.83	302,808.00	303,111.00	09/05/2019

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2488668E8	26222/K-5420	DENTON TX LT GO	335,000.00	2.000	02/15/2022	0.221	339,197.50	339,693.27	339,375.10	339,958.00	12/17/2020
35880CF74	26244/K-5420	FRISCO TX ISD UT GO	500,000.00	3.000	02/15/2022	0.141	510,075.98	511,266.06	510,295.00	511,275.00	01/12/2021
899525UB3	25896/K-5420	TULSA ISD #1 OK UT GO	265,000.00	2.000	03/01/2022	0.948	267,062.14	267,291.27	268,662.30	268,967.05	03/17/2020
121638E29	25473/K-5420	BURLINGTON CO NJ GO	25,000.00	2.000	05/01/2022	1.627	25,082.42	25,089.92	25,421.75	25,453.75	05/10/2019
462308L54	25471/K-5420	IOWA CITY IA GO	500,000.00	2.000	06/01/2022	1.640	501,748.19	501,893.87	509,350.00	510,160.00	06/04/2019
779240KX7	24130/K-5420	ROUND RK TX ISD TX EXMP	836,000.00	3.000	08/01/2022	1.270	852,220.42	853,379.02	864,440.72	866,221.40	11/02/2016
646127EU0	25789/K-5420	NEW JERSEY ST HSG & MTC	100,000.00	1.350	12/01/2022C	1.350	100,000.00	100,000.00	101,302.00	101,374.00	12/20/2019
Fund	5420 TRA 09A DS RES		\$15,155,367.00	1.794		0.570	\$15,236,530.04	\$15,251,782.39	\$15,267,995.92	\$15,287,467.75	
	23235/B-5850	TX CLASS - POOL	1,461,515.03	0.078	06/01/2021	0.078	1,461,515.03	1,461,417.76	1,461,515.03	1,461,417.76	04/16/2014
	23028/B-5850	LONE STAR - POOL	906,967.55	0.080	06/01/2021	0.080	906,967.55	906,905.93	906,967.55	906,905.93	09/19/2013
	23173/B-5850	LOGIC - POOL	1,211,145.37	0.076	06/01/2021	0.076	1,211,145.37	1,211,067.58	1,211,145.37	1,211,067.58	02/26/2014
	25596/B-5850	LONE STAR (GOV) - POOL	0.54	0.005	06/01/2021	0.005	0.54	1,922,403.38	0.54	1,922,403.38	08/21/2019
Fund	5850 TRA SR LN REV 2009C CONST		\$3,579,628.49	0.078		0.078	\$3,579,628.49	\$5,501,794.65	\$3,579,628.49	\$5,501,794.65	
791230WF8	26158/K-5852	ST LOUIS CO. MN UT GO	500,000.00	1.000	12/01/2021	0.200	501,995.85	502,328.50	502,195.00	502,510.00	11/05/2020
232769GR4	26170/K-5852	CYPRESS FAIRBANKS ISD T	4,425,000.00	4.000	02/15/2022	0.211	4,543,090.35	4,557,038.03	4,545,714.00	4,560,847.50	11/19/2020
899525UB3	25891/K-5852	TULSA OK ISD #1 UT GO	400,000.00	2.000	03/01/2022	0.948	403,112.67	403,458.52	405,528.00	405,988.00	03/17/2020
543145GP5	25567/K-5852	LONGPORT NJ UT GO	360,000.00	2.000	07/15/2022	1.330	362,644.24	362,840.59	366,753.60	367,520.40	07/23/2019
779240KX7	24128/K-5852	ROUND RK TX ISD TX EXMP	412,000.00	3.000	08/01/2022	1.270	419,993.80	420,564.78	426,016.24	426,893.80	11/02/2016
052396J90	22196/K-5852	AUSTIN TX REV 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,986,047.30	1,985,933.86	2,019,740.00	2,025,980.00	10/04/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY SYS I	1,530,000.00	5.000	11/15/2033C	4.504	1,534,817.89	1,535,699.21	1,563,675.30	1,569,489.30	12/06/2011
Fund	5852 TRA SL REV 09C DS RES		\$9,627,000.00	3.802		1.818	\$9,751,702.10	\$9,767,863.49	\$9,829,622.14	\$9,859,229.00	
	25714/B-5900	LONE STAR (GOV) - POOL	1.51	0.005	06/01/2021	0.005	1.51	5,376,498.51	1.51	5,376,498.51	10/16/2019
	25605/B-5900	TX CLASS (GOV) - POOL	0.00	0.042	06/01/2021	0.042	0.00	0.00	0.00	0.00	08/23/2019
	25987/B-5900	TX CLASS - POOL	31,941,865.96	0.078	06/01/2021	0.078	31,941,865.96	31,939,739.54	31,941,865.96	31,939,739.54	05/05/2020
9128284T4	26121/B-5900	US TREASURY NOTE	7,000,000.00	2.625	06/15/2021	0.108	7,006,760.61	7,021,730.54	7,007,000.00	7,021,280.00	09/23/2020
9127963S6	26112/B-5900	US TREASURY BILL	7,000,000.00	0.093	07/15/2021	0.094	6,999,208.61	6,998,651.04	6,999,930.00	6,999,860.00	09/23/2020
9127964B2	26114/B-5900	US TREASURY BILL	7,000,000.00	0.102	08/12/2021	0.103	6,998,574.80	6,997,961.17	6,999,790.00	6,999,790.00	09/24/2020
9127964L0	26318/B-5900	US TREASURY BILL	5,000,000.00	0.043	09/09/2021	0.044	4,999,402.78	4,999,217.64	4,999,850.00	4,999,650.00	03/04/2021
Fund	5900 TR SL REV & REF SER 2018A CONSTR		\$57,941,867.47	0.388		0.084	\$57,945,814.27	\$63,333,798.44	\$57,948,437.47	\$63,336,818.05	
	25603/Y-5912	TX CLASS (GOV) - POOL	0.00	0.000	06/01/2021	0.000	0.00	0.00	0.00	0.00	08/23/2019
Fund	5912 METRO STREET IMPROV		\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	
	24792/Y-5913	TX CLASS - POOL	9,858,162.68	0.078	06/01/2021	0.078	9,858,162.68	9,857,506.41	9,858,162.68	9,857,506.41	02/23/2018
	24224/Y-5913	LOGIC - POOL	5,433,044.70	0.076	06/01/2021	0.076	5,433,044.70	5,432,695.77	5,433,044.70	5,432,695.77	12/30/2016
	24225/Y-5913	LONE STAR - POOL	3,633,921.36	0.080	06/01/2021	0.080	3,633,921.36	3,633,674.46	3,633,921.36	3,633,674.46	12/30/2016

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9127963H0	26361/Y-5913	US TREASURY BILL	2,000,000.00	0.094	06/17/2021	0.095	1,999,916.67	1,999,755.21	2,000,000.00	1,999,980.00	10/01/2020
912796H36	26303/Y-5913	US TREASURY BILL	5,000,000.00	0.043	06/29/2021	0.044	4,999,832.78	4,999,647.64	5,000,000.00	4,999,900.00	02/16/2021
912796B57	26302/Y-5913	US TREASURY BILL	5,000,000.00	0.045	07/08/2021	0.046	4,999,768.75	4,999,575.00	4,999,950.00	4,999,850.00	02/16/2021
9127963S6	26113/Y-5913	US TREASURY BILL	5,000,000.00	0.093	07/15/2021	0.094	4,999,434.72	4,999,036.46	4,999,950.00	4,999,900.00	09/23/2020
912828S76	26127/Y-5913	US TREASURY NOTE	2,000,000.00	1.125	07/31/2021	0.119	2,003,310.64	2,005,021.14	2,003,660.00	2,005,280.00	10/01/2020
912828S76	26267/Y-5913	US TREASURY NOTE	5,000,000.00	1.125	07/31/2021	0.082	5,008,634.87	5,013,096.22	5,009,150.00	5,013,200.00	01/22/2021
9127964B2	26301/Y-5913	US TREASURY BILL	5,000,000.00	0.052	08/12/2021	0.053	4,999,479.00	4,999,254.68	4,999,850.00	4,999,850.00	02/16/2021
9127964B2	26129/Y-5913	US TREASURY BILL	2,000,000.00	0.100	08/12/2021	0.101	1,999,600.00	1,999,427.78	1,999,940.00	1,999,940.00	10/01/2020
9127964B2	26188/Y-5913	US TREASURY BILL	1,500,000.00	0.060	08/12/2021	0.061	1,499,820.00	1,499,742.50	1,499,955.00	1,499,955.00	11/23/2020
052397UJ3	26093/Y-5913	AUSTIN TX LT GO	5,480,000.00	0.169	09/01/2021	0.169	5,480,000.00	5,480,000.00	5,480,274.00	5,480,657.60	10/06/2020
9127964L0	26118/Y-5913	US TREASURY BILL	5,000,000.00	0.115	09/09/2021	0.117	4,998,402.78	4,997,907.64	4,999,850.00	4,999,650.00	09/24/2020
912828T34	25939/Y-5913	US TREASURY NOTE	15,000,000.00	1.125	09/30/2021	0.412	15,035,260.32	15,044,293.96	15,054,150.00	15,067,350.00	03/16/2020
912828YJ3	26131/Y-5913	US TREASURY NOTE	2,000,000.00	1.500	09/30/2021	0.120	2,009,141.48	2,011,483.52	2,009,700.00	2,012,040.00	10/01/2020
9127964V8	26300/Y-5913	US TREASURY BILL	5,000,000.00	0.047	10/07/2021	0.048	4,999,166.67	4,998,964.84	4,999,700.00	4,999,550.00	02/16/2021
9127964V8	26189/Y-5913	US TREASURY BILL	1,000,000.00	0.090	10/07/2021	0.092	999,678.58	999,600.74	999,940.00	999,910.00	11/23/2020
912828S76	26216/Y-5913	US TREASURY NOTE	2,000,000.00	2.875	10/15/2021	0.099	2,020,663.56	2,025,373.63	2,021,100.00	2,025,620.00	12/11/2020
9127964W6	26299/Y-5913	US TREASURY BILL	5,000,000.00	0.050	11/04/2021	0.051	4,998,916.67	4,998,701.39	4,999,550.00	4,999,150.00	02/16/2021
9127964W6	26215/Y-5913	US TREASURY BILL	2,000,000.00	0.086	11/04/2021	0.087	1,999,255.21	1,999,107.21	1,999,820.00	1,999,660.00	12/11/2020
912828S76	26298/Y-5913	US TREASURY NOTE	5,000,000.00	2.625	12/15/2021	0.068	5,068,926.56	5,079,772.87	5,069,750.00	5,079,500.00	02/16/2021
912828S76	26214/Y-5913	US TREASURY NOTE	2,000,000.00	2.625	12/15/2021	0.104	2,027,194.28	2,031,473.58	2,027,900.00	2,031,800.00	12/11/2020
912828S76	26217/Y-5913	US TREASURY NOTE	2,000,000.00	2.500	01/15/2022	0.101	2,029,926.80	2,033,995.79	2,030,320.00	2,034,380.00	12/14/2020
912828S76	26218/Y-5913	US TREASURY NOTE	2,000,000.00	2.000	02/15/2022	0.084	2,027,136.76	2,030,384.78	2,027,660.00	2,030,620.00	12/14/2020
3133ELSN5	25945/Y-5913	FFCB NOTE	10,000,000.00	0.700	03/11/2022	0.708	9,999,359.45	9,999,290.82	10,049,800.00	10,055,000.00	03/16/2020
9128286M7	26219/Y-5913	US TREASURY NOTE	2,000,000.00	2.250	04/15/2022	0.103	2,037,393.16	2,041,038.41	2,038,280.00	2,041,720.00	12/14/2020
912828SV3	26220/Y-5913	US TREASURY NOTE	2,000,000.00	1.750	05/15/2022	0.095	2,031,604.81	2,034,420.19	2,032,040.00	2,034,540.00	12/14/2020
912828XW5	26339/Y-5913	US TREASURY NOTE	3,000,000.00	1.750	06/30/2022	0.080	3,054,117.73	3,058,375.73	3,053,550.00	3,057,900.00	04/26/2021
912828YF1	26120/Y-5913	US TREASURY NOTE	5,000,000.00	1.500	09/15/2022	0.127	5,088,419.67	5,094,239.23	5,089,650.00	5,094,900.00	09/24/2020
Fund	5913 METRO GENERAL MOBIL PROGRAM		\$126,905,128.74	0.741		0.173	\$127,339,490.66	\$127,396,857.60	\$127,420,617.74	\$127,485,679.24	
912796A41	26314/B-5921	TX CLASS - POOL	28,006,619.20	0.078	06/01/2021	0.078	28,006,619.20	28,004,754.76	28,006,619.20	28,004,754.76	02/25/2021
912796H85	26311/B-5921	US TREASURY BILL	8,000,000.00	0.030	06/03/2021	0.030	7,999,986.67	7,999,780.00	8,000,000.00	8,000,000.00	02/24/2021
912796C64	26310/B-5921	US TREASURY BILL	8,000,000.00	0.035	07/06/2021	0.035	7,999,727.78	7,999,486.67	8,000,000.00	7,999,920.00	02/24/2021
9127964L0	26309/B-5921	US TREASURY BILL	8,000,000.00	0.033	08/05/2021	0.033	7,999,528.30	7,999,303.34	7,999,840.00	7,999,600.00	02/24/2021
9127964V8	26308/B-5921	US TREASURY BILL	8,000,000.00	0.038	09/09/2021	0.039	7,999,155.55	7,998,893.77	7,999,760.00	7,999,440.00	02/24/2021
9127964W6	26304/B-5921	US TREASURY BILL	8,000,000.00	0.020	10/07/2021	0.020	7,999,431.11	7,999,293.34	7,999,520.00	7,999,280.00	02/23/2021
9127965G0	26305/B-5921	US TREASURY BILL	8,000,000.00	0.030	11/04/2021	0.030	7,998,960.00	7,998,753.34	7,999,280.00	7,998,640.00	02/23/2021
30229AZE2	26306/B-5921	US TREASURY BILL	8,000,000.00	0.030	12/02/2021	0.030	7,998,773.33	7,998,566.67	7,998,960.00	7,998,560.00	02/23/2021
912796A90	26344/B-5921	XON DISC CP	4,000,000.00	0.110	12/14/2021	0.112	3,997,604.44	0.00	3,997,822.24	0.00	05/03/2021
912796A90	26307/B-5921	US TREASURY BILL	8,000,000.00	0.043	12/30/2021	0.043	7,997,997.78	7,997,705.00	7,998,720.00	7,998,240.00	02/23/2021

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Fund	5921	HCTRA FIRST LN REV & REF 21 CON	\$96,006,619.20	0.049		0.049	\$95,997,784.16	\$91,996,536.89	\$96,000,521.44	\$91,998,434.76	
	23895/C-8349	TX CLASS - POOL	12,835,516.97	0.078	06/01/2021	0.078	12,835,516.97	12,834,662.49	12,835,516.97	12,834,662.49	04/06/2016
	24041/C-8349	LOGIC - POOL	5,620,753.95	0.076	06/01/2021	0.076	5,620,753.95	5,620,393.00	5,620,753.95	5,620,393.00	08/31/2016
912796G94	26248/C-8349	US TREASURY BILL	3,000,000.00	0.085	06/15/2021	0.086	2,999,900.83	2,999,681.25	3,000,000.00	2,999,970.00	01/13/2021
912828T34	25942/C-8349	US TREASURY NOTE	5,000,000.00	1.125	09/30/2021	0.412	5,011,753.44	5,014,764.65	5,018,050.00	5,022,450.00	03/16/2020
9128285R7	26247/C-8349	US TREASURY NOTE	2,000,000.00	2.625	12/15/2021	0.102	2,027,208.43	2,031,489.96	2,027,900.00	2,031,800.00	01/13/2021
3133ELSN5	25946/C-8349	FFCB NOTE	4,720,000.00	0.700	03/11/2022	0.708	4,719,697.66	4,719,665.27	4,743,505.60	4,745,960.00	03/16/2020
052397UK0	26092/C-8349	AUSTIN TX LT GO	1,205,000.00	0.269	09/01/2022	0.269	1,205,000.00	1,205,000.00	1,205,819.40	1,205,265.10	10/06/2020
Fund	8349	WORKMEN COMP	\$34,381,270.92	0.471		0.222	\$34,419,831.28	\$34,425,656.62	\$34,451,545.92	\$34,460,500.59	
	23248/B-8573	TX CLASS - POOL	32,463,482.36	0.079	06/01/2021	0.079	32,463,482.36	62,460,194.75	32,463,482.36	62,460,194.75	05/19/2014
	23011/B-8573	LONE STAR - POOL	1,895,196.35	0.080	06/01/2021	0.080	1,895,196.35	1,895,067.59	1,895,196.35	1,895,067.59	09/16/2013
	23129/B-8573	LOGIC - POOL	14,428,975.90	0.077	06/01/2021	0.077	14,428,975.90	36,427,148.66	14,428,975.90	36,427,148.66	01/23/2014
914026TT6	25121/B-8573	UNIV OF ALABAMA REV BOI	330,000.00	1.800	07/01/2021	3.000	329,684.89	329,369.78	330,458.70	330,864.60	10/29/2018
9127964B2	26164/B-8573	US TREASURY BILL	40,000,000.00	0.000	08/12/2021	0.091	39,992,800.00	39,989,700.00	39,998,800.00	39,998,800.00	10/27/2020
912828YC8	26250/B-8573	US TREASURY NOTE	10,000,000.00	1.500	08/31/2021	0.091	10,034,928.67	10,046,827.45	10,036,500.00	10,047,300.00	01/13/2021
9128282F6	26268/B-8573	US TREASURY NOTE	10,000,000.00	1.125	08/31/2021	0.087	10,025,735.29	10,034,502.26	10,027,300.00	10,035,100.00	01/22/2021
9128282F6	26122/B-8573	US TREASURY NOTE	40,000,000.00	1.125	08/31/2021	0.116	40,100,490.29	40,134,723.24	40,109,200.00	40,140,400.00	09/24/2020
912828D72	26232/B-8573	US TREASURY NOTE	50,000,000.00	2.000	08/31/2021	0.109	50,234,458.11	50,314,328.46	50,244,500.00	50,318,000.00	01/08/2021
912828D72	26233/B-8573	US TREASURY NOTE	20,000,000.00	2.000	08/31/2021	0.109	20,093,783.24	20,125,731.38	20,097,800.00	20,127,200.00	01/08/2021
912828YC8	26249/B-8573	US TREASURY NOTE	50,000,000.00	1.500	08/31/2021	0.079	50,176,188.86	50,236,209.24	50,182,500.00	50,236,500.00	01/13/2021
912828Z60	25883/B-8573	US TREASURY NOTE	30,000,000.00	1.375	01/31/2022	1.438	29,987,654.51	29,986,086.03	30,262,500.00	30,294,300.00	02/13/2020
9698878C5	26287/B-8573	WILLIAMSON CO TX LT GO	1,400,000.00	0.141	02/15/2022	0.141	1,400,000.00	1,400,000.00	1,400,056.00	1,399,482.00	02/17/2021
912796D30	26328/B-8573	US TREASURY BILL	50,000,000.00	0.055	02/24/2022	0.056	49,979,527.78	49,977,159.72	49,991,000.00	49,986,000.00	03/26/2021
912828ZA1	26337/B-8573	US TREASURY NOTE	50,000,000.00	1.125	02/28/2022	0.052	50,400,162.34	50,445,769.07	50,402,500.00	50,441,500.00	04/26/2021
696543TY3	26343/B-8573	PALM BEACH CO FL REV	18,780,000.00	0.200	12/01/2022	0.200	18,780,000.00	18,780,000.00	18,776,056.20	18,810,048.00	04/29/2021
235241VE3	26172/B-8573	DALLAS AREA RAPID TRANS	1,000,000.00	0.397	12/01/2022	0.397	1,000,000.00	1,000,000.00	1,002,540.00	1,003,480.00	11/18/2020
9698878D3	26288/B-8573	WILLIAMSON CO TX LT GO	500,000.00	0.191	02/15/2023	0.191	500,000.00	500,000.00	499,885.00	499,330.00	02/17/2021
91412HJJ3	26319/B-8573	UNIV OF CALIFORNIA REVS	5,000,000.00	0.263	05/15/2023	0.263	5,000,000.00	5,000,000.00	4,995,100.00	4,987,250.00	03/10/2021
696543TZ0	26342/B-8573	PALM BEACH CO FL REV	12,265,000.00	0.300	12/01/2023	0.300	12,265,000.00	12,265,000.00	12,266,103.85	12,279,472.70	04/29/2021
929845UN3	26312/B-8573	WACO TX ISD UT GO *CAB*	1,100,000.00	0.000	08/15/2024	0.550	1,080,810.92	1,080,312.07	1,081,080.00	1,079,298.00	03/02/2021
591852X52	26351/B-8573	METRO COUNCIL MINNEAPC	14,545,000.00	2.000	09/01/2024	0.370	15,310,074.38	0.00	15,233,123.95	0.00	05/19/2021
882806CN0	22308/B-8573	TEXAS ST TECH UNIV REV E	850,000.00	3.820	08/15/2025C	3.820	850,000.00	850,000.00	856,179.50	858,661.50	02/14/2012
Fund	8573	TRA REVENUE	\$454,557,654.61	0.952		0.206	\$456,328,953.89	\$493,278,129.70	\$456,580,837.81	\$493,655,397.80	
	23465/B-8577	TX CLASS - POOL	19,176,907.81	0.078	06/01/2021	0.078	19,176,907.81	19,175,631.17	19,176,907.81	19,175,631.17	01/28/2015
	23466/B-8577	LOGIC - POOL	15,961,231.57	0.076	06/01/2021	0.076	15,961,231.57	15,960,206.56	15,961,231.57	15,960,206.56	01/28/2015
	23010/B-8577	LONE STAR - POOL	13,577,191.43	0.080	06/01/2021	0.080	13,577,191.43	13,576,268.95	13,577,191.43	13,576,268.95	09/16/2013

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912796G86	26240/B-8577	US TREASURY BILL	5,000,000.00	0.088	06/08/2021	0.089	4,999,914.44	4,999,535.56	5,000,000.00	4,999,950.00	01/11/2021
9128287A2	26073/B-8577	US TREASURY NOTE	2,000,000.00	1.625	06/30/2021	0.118	2,002,394.12	2,004,953.36	2,002,560.00	2,005,040.00	07/30/2020
9127963S6	26238/B-8577	US TREASURY BILL	5,000,000.00	0.080	07/15/2021	0.081	4,999,511.11	4,999,166.66	4,999,950.00	4,999,900.00	01/11/2021
912828S76	26072/B-8577	US TREASURY NOTE	2,000,000.00	1.125	07/31/2021	0.119	2,003,304.30	2,005,011.53	2,003,660.00	2,005,280.00	07/30/2020
912828S76	26266/B-8577	US TREASURY NOTE	10,000,000.00	1.125	07/31/2021	0.082	10,017,269.74	10,026,192.43	10,018,300.00	10,026,400.00	01/22/2021
9127964B2	26128/B-8577	US TREASURY BILL	3,000,000.00	0.100	08/12/2021	0.101	2,999,400.00	2,999,141.67	2,999,910.00	2,999,910.00	10/01/2020
912828YC8	26070/B-8577	US TREASURY NOTE	2,000,000.00	1.500	08/31/2021	0.129	2,006,822.85	2,009,147.12	2,007,300.00	2,009,460.00	07/30/2020
9127964L0	26117/B-8577	US TREASURY BILL	15,000,000.00	0.115	09/09/2021	0.117	14,995,208.33	14,993,722.92	14,999,550.00	14,998,950.00	09/24/2020
912828T34	25941/B-8577	US TREASURY NOTE	10,000,000.00	1.125	09/30/2021	0.412	10,023,506.88	10,029,529.31	10,036,100.00	10,044,900.00	03/16/2020
912828YJ3	26130/B-8577	US TREASURY NOTE	3,000,000.00	1.500	09/30/2021	0.120	3,013,712.23	3,017,225.27	3,014,550.00	3,018,060.00	10/01/2020
9127964V8	26190/B-8577	US TREASURY BILL	2,000,000.00	0.090	10/07/2021	0.092	1,999,357.15	1,999,201.47	1,999,880.00	1,999,820.00	11/23/2020
9127964W6	26191/B-8577	US TREASURY BILL	2,000,000.00	0.097	11/04/2021	0.098	1,999,159.33	1,998,992.28	1,999,820.00	1,999,660.00	11/23/2020
912828YT1	26192/B-8577	US TREASURY NOTE	2,000,000.00	1.500	11/30/2021	0.104	2,013,912.97	2,016,282.76	2,014,460.00	2,016,880.00	11/23/2020
9127965G0	26327/B-8577	US TREASURY BILL	5,000,000.00	0.036	12/02/2021	0.037	4,999,080.00	4,998,925.00	4,999,350.00	4,999,100.00	03/26/2021
912828S76	26187/B-8577	US TREASURY NOTE	2,000,000.00	2.500	01/15/2022	0.118	2,029,701.71	2,033,740.10	2,030,320.00	2,034,380.00	11/23/2020
912828Z60	26194/B-8577	US TREASURY NOTE	2,000,000.00	1.375	01/31/2022	0.118	2,016,773.24	2,018,904.27	2,017,500.00	2,019,620.00	11/24/2020
912828ZA1	26195/B-8577	US TREASURY NOTE	2,000,000.00	1.125	02/28/2022	0.124	2,014,934.92	2,016,637.07	2,016,100.00	2,017,660.00	11/24/2020
3133ELSN5	25953/B-8577	FFCB NOTE	12,000,000.00	0.700	03/11/2022	0.708	11,999,231.34	11,999,148.98	12,059,760.00	12,066,000.00	03/16/2020
9128286H8	26119/B-8577	US TREASURY NOTE	10,000,000.00	2.375	03/15/2022	0.137	10,176,201.70	10,195,233.94	10,180,900.00	10,200,800.00	09/24/2020
912828J76	26196/B-8577	US TREASURY NOTE	2,000,000.00	1.750	03/31/2022	0.129	2,026,895.49	2,029,647.17	2,028,120.00	2,030,620.00	11/24/2020
912828WZ9	26197/B-8577	US TREASURY NOTE	2,000,000.00	1.750	04/30/2022	0.135	2,029,504.31	2,032,250.96	2,030,700.00	2,033,280.00	11/24/2020
912828XR6	26326/B-8577	US TREASURY NOTE	10,000,000.00	1.750	05/31/2022	0.076	10,166,930.10	10,181,146.68	10,167,600.00	10,180,500.00	03/26/2021
912828XR6	26198/B-8577	US TREASURY NOTE	2,000,000.00	1.750	05/31/2022	0.143	2,032,037.19	2,034,765.63	2,033,520.00	2,036,100.00	11/24/2020
912828XW5	26199/B-8577	US TREASURY NOTE	2,000,000.00	1.750	06/30/2022	0.149	2,034,589.24	2,037,310.73	2,035,700.00	2,038,600.00	11/25/2020
912828P4	26200/B-8577	US TREASURY NOTE	2,000,000.00	1.875	07/31/2022	0.151	2,040,136.24	2,043,063.83	2,041,640.00	2,044,540.00	11/25/2020
912828ZS8	26325/B-8577	US TREASURY NOTE	10,000,000.00	1.625	08/31/2022	0.088	10,191,407.74	10,204,420.11	10,190,200.00	10,202,300.00	03/26/2021
912828ZS8	26204/B-8577	US TREASURY NOTE	2,000,000.00	1.625	08/31/2022	0.149	2,036,786.69	2,039,287.54	2,038,040.00	2,040,460.00	11/25/2020
912828L57	26202/B-8577	US TREASURY NOTE	2,000,000.00	1.750	09/30/2022	0.154	2,042,419.10	2,045,124.84	2,043,760.00	2,046,260.00	11/25/2020
912828M49	26203/B-8577	US TREASURY NOTE	2,000,000.00	1.875	10/31/2022	0.156	2,048,583.33	2,051,496.45	2,049,760.00	2,052,180.00	11/25/2020
912828TY6	26207/B-8577	US TREASURY NOTE	5,000,000.00	1.625	11/15/2022	0.136	5,108,315.28	5,114,626.89	5,109,750.00	5,114,650.00	12/08/2020
912828YW4	26208/B-8577	US TREASURY NOTE	5,000,000.00	1.625	12/15/2022	0.142	5,113,935.82	5,120,220.54	5,115,800.00	5,120,700.00	12/08/2020
912828Z29	26209/B-8577	US TREASURY NOTE	5,000,000.00	1.500	01/15/2023	0.145	5,109,788.00	5,115,527.34	5,111,350.00	5,115,650.00	12/08/2020
670386SR3	26357/B-8577	NUECES CO TX LT GO	750,000.00	0.260	02/15/2023	0.260	750,000.00	0.00	749,625.00	0.00	05/27/2021
Fund	8577 TRA R&R		\$196,465,330.81	0.885		0.155	\$197,756,055.70	\$197,121,687.09	\$197,860,865.81	\$197,229,716.68	
602369AM2	25114/K-8597	MILWAUKEE WI TECH CLG (	300,000.00	2.000	06/01/2021	2.203	300,000.00	299,950.87	300,045.00	300,423.00	11/15/2018
882854ZS0	26091/K-8597	TEXAS ST WATER DEV BRD	1,000,000.00	3.000	08/01/2021	0.361	1,004,386.16	1,006,579.24	1,004,140.00	1,007,190.00	06/02/2020
194475VS5	26156/K-8597	COLLEGE STATION ISD TX I	2,140,000.00	5.000	08/15/2021	0.151	2,161,312.16	2,169,952.22	2,161,357.20	2,169,532.00	10/29/2020
46256QGH3	25115/K-8597	IOWA ST BRD REGENTS HO	375,000.00	1.250	09/01/2021	2.090	374,239.06	373,985.41	376,072.50	376,372.50	10/26/2018

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208418561	26160/K-8597	CONROE ISD TX UT GO	2,430,000.00	4.000	02/15/2022	0.171	2,495,552.07	2,503,294.44	2,496,387.60	2,503,774.80	11/17/2020
899525UB3	25893/K-8597	TULSA OK ISD #1 UT GO	1,400,000.00	2.000	03/01/2022	0.948	1,410,894.35	1,412,104.83	1,419,348.00	1,420,958.00	03/17/2020
519064BV0	26162/K-8597	LAURENS CO SCH DIST GA I	750,000.00	4.000	03/01/2022	0.301	770,751.89	773,057.65	771,712.50	774,030.00	11/17/2020
121638EZ9	25474/K-8597	BURLINGTON CO NJ GO	80,000.00	2.000	05/01/2022	1.627	80,263.75	80,287.73	81,349.60	81,452.00	05/10/2019
395468LP4	26037/K-8597	GREENSBORO NC ENTERPR	1,915,000.00	3.000	06/01/2022	0.220	1,968,091.72	1,972,516.03	1,969,405.15	1,976,107.65	06/25/2020
791230WG6	26159/K-8597	ST LOUIS CO. MN UT GO	1,075,000.00	2.000	12/01/2022	0.210	1,103,783.77	1,105,382.87	1,104,584.00	1,106,089.00	11/05/2020
35880CF82	26243/K-8597	FRISCO TX ISD UT GO	500,000.00	3.000	02/15/2023	0.180	523,989.22	525,161.33	524,545.00	525,500.00	01/12/2021
513174YW6	26353/K-8597	LAMAR ISD TX UT GO	1,000,000.00	3.000	02/15/2023	0.070	1,049,932.79	0.00	1,049,050.00	0.00	05/18/2021
Fund	8597 TRA SR LN REV&REF 2018A REV		\$12,965,000.00	3.305		0.388	\$13,243,196.94	\$12,222,272.62	\$13,257,996.55	\$12,241,428.95	
145628J38	26334/K-8608	CARROLLTON FARMERS BR	5,000,000.00	5.000	02/15/2022	0.101	5,172,728.67	5,193,129.69	5,172,950.00	5,191,000.00	04/22/2021
513174YX4	26352/K-8608	LAMAR ISD TX UT GO	1,000,000.00	3.000	02/15/2024	0.140	1,077,199.61	0.00	1,075,310.00	0.00	05/18/2021
Fund	8608 HCTRA FIRST LN REV & REF 21 DSR		\$6,000,000.00	4.667		0.107	\$6,249,928.28	\$5,193,129.69	\$6,248,260.00	\$5,191,000.00	
	24544/C-9990	LOGIC - POOL	29,655.54	0.077	06/01/2021	0.077	29,655.54	29,653.60	29,655.54	29,653.60	09/11/2017
	24542/C-9990	LONE STAR - POOL	31,317.56	0.080	06/01/2021	0.080	31,317.56	31,315.43	31,317.56	31,315.43	09/11/2017
9127964L0	26258/C-9990	US TREASURY BILL	30,000,000.00	0.078	09/09/2021	0.079	29,993,489.58	29,991,471.35	29,999,100.00	29,997,900.00	01/15/2021
9127964L0	26293/C-9990	US TREASURY BILL	50,000,000.00	0.045	09/09/2021	0.046	49,993,750.00	49,991,812.50	49,998,500.00	49,996,500.00	02/12/2021
9127964L0	26294/C-9990	US TREASURY BILL	35,000,000.00	0.043	09/09/2021	0.044	34,995,819.44	34,994,523.47	34,998,950.00	34,997,550.00	02/12/2021
912796F53	26333/C-9990	US TREASURY BILL	12,000,000.00	0.003	09/23/2021	0.003	11,999,905.00	11,999,879.16	11,999,400.00	11,999,160.00	04/15/2021
Fund	9990 Constitutional Debt Service Fund		\$127,060,973.10	0.048		0.049	\$127,043,937.12	\$127,038,655.51	\$127,056,923.10	\$127,052,079.03	
	24560/C-9991	LOGIC - POOL	20,055,378.04	0.079	06/01/2021	0.079	20,055,378.04	70,052,957.52	20,055,378.04	70,052,957.52	09/19/2017
	24561/C-9991	TX CLASS - POOL	31,088,380.94	0.079	06/01/2021	0.079	31,088,380.94	56,085,764.15	31,088,380.94	56,085,764.15	09/19/2017
	25971/C-9991	LONE STAR - POOL	35,134,537.01	0.080	06/01/2021	0.080	35,134,537.01	60,131,584.15	35,134,537.01	60,131,584.15	03/31/2020
912796A41	26321/C-9991	US TREASURY BILL	50,000,000.00	0.010	06/03/2021	0.010	49,999,972.22	49,999,541.67	50,000,000.00	50,000,000.00	03/17/2021
912796B24	26251/C-9991	US TREASURY BILL	50,000,000.00	0.083	06/10/2021	0.084	49,998,962.50	49,995,388.89	50,000,000.00	49,999,500.00	01/13/2021
912796B32	26245/C-9991	US TREASURY BILL	25,000,000.00	0.083	06/24/2021	0.084	24,998,674.31	24,996,887.50	25,000,000.00	24,999,750.00	01/13/2021
912796B32	26254/C-9991	US TREASURY BILL	25,000,000.00	0.078	06/24/2021	0.079	24,998,752.17	24,997,070.31	25,000,000.00	24,999,750.00	01/15/2021
912796B57	26255/C-9991	US TREASURY BILL	50,000,000.00	0.086	07/08/2021	0.087	49,995,580.56	49,991,877.78	49,999,500.00	49,998,500.00	01/15/2021
9127963S6	26252/C-9991	US TREASURY BILL	50,000,000.00	0.085	07/15/2021	0.086	49,994,805.55	49,991,145.83	49,999,500.00	49,999,000.00	01/15/2021
912796C56	26317/C-9991	US TREASURY BILL	50,000,000.00	0.046	07/29/2021	0.047	49,996,294.44	49,994,313.89	49,999,000.00	49,998,000.00	03/04/2021
9128287F1	26263/C-9991	US TREASURY NOTE	50,000,000.00	1.750	07/31/2021	0.082	50,138,007.61	50,209,311.55	50,143,000.00	50,209,000.00	01/15/2021
9127964B2	26270/C-9991	US TREASURY BILL	50,000,000.00	0.070	08/12/2021	0.071	49,992,968.75	49,989,941.41	49,998,500.00	49,998,500.00	01/25/2021
912828D72	24320/C-9991	US TREASURY NOTE	50,000,000.00	2.000	08/31/2021	0.100	50,235,589.26	50,315,844.94	50,244,500.00	50,318,000.00	01/12/2021
9127964L0	26279/C-9991	US TREASURY BILL	50,000,000.00	0.061	09/09/2021	0.062	49,991,514.76	49,988,884.33	49,998,500.00	49,996,500.00	02/04/2021
912796F46	26324/C-9991	US TREASURY BILL	50,000,000.00	0.045	09/16/2021	0.045	49,993,312.50	49,991,375.00	49,998,500.00	49,997,500.00	03/18/2021
912828T34	25938/C-9991	US TREASURY NOTE	50,000,000.00	1.125	09/30/2021	0.412	50,117,534.41	50,147,646.54	50,180,500.00	50,224,500.00	03/16/2020
912828YJ3	24073/C-9991	US TREASURY NOTE	50,000,000.00	1.500	09/30/2021	1.594	49,984,355.74	49,980,347.71	50,242,500.00	50,301,000.00	01/12/2021

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9127964V8	26278/C-9991	US TREASURY BILL	50,000,000.00	0.058	10/07/2021	0.059	49,989,688.89	49,987,191.67	49,997,000.00	49,995,500.00	02/04/2021
9127964V8	26269/C-9991	US TREASURY BILL	25,000,000.00	0.078	10/07/2021	0.080	24,993,022.22	24,991,332.29	24,998,500.00	24,997,750.00	01/25/2021
9128285F3	26286/C-9991	US TREASURY NOTE	50,000,000.00	2.875	10/15/2021	0.048	50,525,894.66	50,645,767.71	50,527,500.00	50,640,500.00	02/09/2021
9128285F3	26277/C-9991	US TREASURY NOTE	50,000,000.00	2.875	10/15/2021	0.081	50,519,701.09	50,638,162.37	50,527,500.00	50,640,500.00	02/04/2021
9127964W6	26276/C-9991	US TREASURY BILL	50,000,000.00	0.060	11/04/2021	0.061	49,986,997.83	49,984,414.07	49,995,500.00	49,991,500.00	02/04/2021
912828RR3	26285/C-9991	US TREASURY NOTE	50,000,000.00	2.000	11/15/2021	0.063	50,441,910.28	50,523,941.53	50,439,500.00	50,523,500.00	02/09/2021
912828RR3	26275/C-9991	US TREASURY NOTE	50,000,000.00	2.000	11/15/2021	0.082	50,437,575.65	50,518,802.27	50,439,500.00	50,523,500.00	02/04/2021
235241TK2	26165/C-9991	DALLAS AREA RAPID TRANS	765,000.00	0.945	12/01/2021	0.945	765,000.00	765,000.00	767,907.00	768,687.30	03/26/2020
235241VD5	26171/C-9991	DALLAS AREA RAPID TRANS	1,450,000.00	0.297	12/01/2021	0.297	1,450,000.00	1,450,000.00	1,450,855.50	1,451,595.00	11/18/2020
9127965G0	26284/C-9991	US TREASURY BILL	50,000,000.00	0.043	12/02/2021	0.044	49,989,011.11	49,987,159.72	49,993,500.00	49,991,000.00	02/09/2021
9128285R7	26283/C-9991	US TREASURY NOTE	50,000,000.00	2.625	12/15/2021	0.057	50,692,329.09	50,801,274.27	50,697,500.00	50,795,000.00	02/09/2021
912796A90	26272/C-9991	US TREASURY BILL	30,000,000.00	0.085	12/30/2021	0.086	29,984,983.34	29,982,787.50	29,995,200.00	29,993,400.00	01/27/2021
912828Y27	26282/C-9991	US TREASURY NOTE	50,000,000.00	1.625	12/31/2021	0.070	50,453,137.02	50,519,086.54	50,453,000.00	50,515,500.00	02/09/2021
9128285V8	26281/C-9991	US TREASURY NOTE	50,000,000.00	2.500	01/15/2022	0.069	50,758,341.00	50,861,448.76	50,758,000.00	50,859,500.00	02/09/2021
912796C31	26323/C-9991	US TREASURY BILL	50,000,000.00	0.060	01/27/2022	0.061	49,980,000.00	49,977,416.67	49,991,500.00	49,987,000.00	03/17/2021
912828Z60	26335/C-9991	US TREASURY NOTE	50,000,000.00	1.375	01/31/2022	0.047	50,442,522.32	50,498,744.42	50,437,500.00	50,490,500.00	04/26/2021
8648136T2	25689/C-9991	SUFFOLK VA UT GO	2,670,000.00	1.905	02/01/2022	1.905	2,670,000.00	2,670,000.00	2,701,239.00	2,703,722.10	10/17/2019
882806HD7	26060/C-9991	TEXAS TECH UNIV REV	2,000,000.00	0.505	02/15/2022	0.505	2,000,000.00	2,000,000.00	2,003,060.00	2,005,400.00	07/29/2020
912828SF8	26316/C-9991	US TREASURY NOTE	50,000,000.00	2.000	02/15/2022	0.089	50,677,386.40	50,758,463.54	50,691,500.00	50,765,500.00	03/04/2021
912828ZA1	26336/C-9991	US TREASURY NOTE	15,000,000.00	1.125	02/28/2022	0.052	15,120,048.70	15,133,730.72	15,120,750.00	15,132,450.00	04/26/2021
912828ZG8	26292/C-9991	US TREASURY NOTE	50,000,000.00	0.375	03/31/2022	0.088	50,119,221.22	50,131,418.77	50,127,000.00	50,144,500.00	02/12/2021
59164GEK4	25779/C-9991	METRO WSTWTR RECL DIS	2,510,000.00	1.843	04/01/2022	1.843	2,510,000.00	2,510,000.00	2,542,730.40	2,547,800.60	12/10/2019
9128286M7	26291/C-9991	US TREASURY NOTE	50,000,000.00	2.250	04/15/2022	0.092	50,939,640.66	51,031,240.85	50,957,000.00	51,043,000.00	02/12/2021
912828X47	26290/C-9991	US TREASURY NOTE	50,000,000.00	1.875	04/30/2022	0.085	50,816,666.97	50,892,693.02	50,822,500.00	50,894,500.00	02/12/2021
912828SV3	26289/C-9991	US TREASURY NOTE	50,000,000.00	1.750	05/15/2022	0.076	50,798,670.00	50,869,815.89	50,801,000.00	50,863,500.00	02/12/2021
912828XR6	26297/C-9991	US TREASURY NOTE	50,000,000.00	1.750	05/31/2022	0.090	50,827,658.58	50,898,145.99	50,838,000.00	50,902,500.00	02/16/2021
9128286Y1	26296/C-9991	US TREASURY NOTE	50,000,000.00	1.750	06/15/2022	0.088	50,862,587.16	50,933,141.79	50,861,500.00	50,931,500.00	02/16/2021
882669BR4	26223/C-9991	TX PUB FIN AUTH REV	7,160,000.00	0.286	02/01/2023	0.286	7,160,000.00	7,160,000.00	7,156,205.20	7,164,797.20	12/23/2020
3130AJES4	25932/C-9991	FHLB NOTE	50,000,000.00	0.735	03/16/2023	0.735	50,000,000.00	50,000,000.00	50,521,000.00	50,521,500.00	03/16/2020
3130AJES4	24076/C-9991	FHLB NOTE	50,000,000.00	0.735	03/16/2023	0.735	50,000,000.00	50,000,000.00	50,521,000.00	50,521,500.00	01/12/2021
591852X45	26350/C-9991	METRO COUNCIL MINNEAP	15,050,000.00	2.000	09/01/2023	0.210	15,654,334.40	0.00	15,600,529.00	0.00	05/19/2021
Fund	9991 COUNTY GENERAL		\$1,887,883,295.99	1.052		0.163	\$1,898,280,949.36	\$1,983,981,063.53	\$1,899,817,272.09	\$1,985,616,908.02	
	25141/F-9992	TX CLASS - POOL	15,006,470.05	0.078	06/01/2021	0.078	15,006,470.05	15,005,471.06	15,006,470.05	15,005,471.06	11/19/2018
	24533/F-9992	LOGIC - POOL	15,008,366.85	0.076	06/01/2021	0.076	15,008,366.85	30,006,670.17	15,008,366.85	30,006,670.17	08/17/2017
Fund	9992 FLD CONTROL GENERAL		\$30,014,836.90	0.077		0.077	\$30,014,836.90	\$45,012,141.23	\$30,014,836.90	\$45,012,141.23	
9127964L0	26147/C-9994	US TREASURY BILL	49,000,000.00	0.113	09/09/2021	0.115	48,984,485.99	48,979,676.64	48,998,530.00	48,996,570.00	10/14/2020

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HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2021	Book Value 04/30/2021	Market Value 05/31/2021	Market Value 04/30/2021	Purchase Date
Fund	9994	Road Debt Service Fund	\$49,000,000.00	0.113		0.115	\$48,984,485.99	\$48,979,676.64	\$48,998,530.00	\$48,996,570.00	
9127964L0	26295/F-9999	US TREASURY BILL	10,500,000.00	0.043	09/09/2021	0.044	10,498,745.83	10,498,357.04	10,499,685.00	10,499,265.00	02/12/2021
912796F53	26332/F-9999	US TREASURY BILL	2,000,000.00	0.003	09/23/2021	0.003	1,999,984.17	1,999,979.86	1,999,900.00	1,999,860.00	04/15/2021
Fund	9999	Flood Control Debt Service Fund	\$12,500,000.00	0.037		0.037	\$12,498,730.00	\$12,498,336.90	\$12,499,585.00	\$12,499,125.00	
Grand Totals			\$4,462,766,645.57	0.692		0.147	\$4,478,003,952.12	\$3,484,615,641.28	\$4,480,626,340.36	\$3,487,564,424.98	

Book Value & Market Value Report



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DISTRICT CLERK & COUNTY CLERK REGISTRY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2021	Book Value 04/30/2021	Market Value 05/31/2021	Market Value 04/30/2021	Purchase Date
T053121	10498/T-4005	MMF - DIST CLERK (CADEN	22,080,341.44	0.030	06/01/2021	0.030	22,080,341.44	0.00	22,080,341.44	0.00	05/31/2021
Fund	4005	DISTRICT CLERK MMF	\$22,080,341.44	0.030		0.030	\$22,080,341.44	\$0.00	\$22,080,341.44	\$0.00	
U053121	10499/U-4006	MMF - CO CLERK (CADENCE	9,983,992.11	0.030	06/01/2021	0.030	9,983,992.11	0.00	9,983,992.11	0.00	05/31/2021
Fund	4006	MMF-COCLRK	\$9,983,992.11	0.030		0.030	\$9,983,992.11	\$0.00	\$9,983,992.11	\$0.00	
	23956/T-5944	LONE STAR - POOL	7,738,702.30	0.080	06/01/2021	0.080	7,738,702.30	7,738,176.50	7,738,702.30	7,738,176.50	06/17/2016
	23961/T-5944	LOGIC - POOL	15,882,566.10	0.076	06/01/2021	0.076	15,882,566.10	15,881,546.15	15,882,566.10	15,881,546.15	06/29/2016
	25587/T-5944	TX CLASS (GOV) - POOL	0.00	0.000	06/01/2021	0.000	0.00	0.00	0.00	0.00	08/13/2019
	26341/T-5944	TX CLASS - POOL	11,000,538.27	0.077	06/01/2021	0.077	11,000,538.27	6,000,026.69	11,000,538.27	6,000,026.69	04/29/2021
912796G86	26239/T-5944	US TREASURY BILL	5,000,000.00	0.088	06/08/2021	0.089	4,999,914.44	4,999,535.56	5,000,000.00	4,999,950.00	01/11/2021
9127964B2	26166/T-5944	US TREASURY BILL	5,000,000.00	0.085	08/12/2021	0.086	4,999,150.00	4,998,784.03	4,999,850.00	4,999,850.00	11/13/2020
9127964V8	261630/T-5944	US TREASURY BILL	13,000,000.00	0.119	10/07/2021	0.120	12,994,518.33	12,993,190.74	12,999,220.00	12,998,830.00	10/26/2020
912796A90	26241/T-5944	US TREASURY BILL	5,000,000.00	0.092	12/30/2021	0.093	4,997,291.11	4,996,895.00	4,999,200.00	4,998,900.00	01/11/2021
912796C31	26274/T-5944	US TREASURY BILL	13,000,000.00	0.075	01/27/2022	0.076	12,993,500.00	12,992,660.42	12,997,790.00	12,996,620.00	02/03/2021
Fund	5944	DISTRICT CLERK	\$75,621,806.67	0.086		0.087	\$75,606,180.55	\$70,600,815.09	\$75,617,866.67	\$70,613,899.34	
	23112/U-5945	LOGIC - POOL	1,612,489.19	0.076	06/01/2021	0.076	1,612,489.19	1,612,385.65	1,612,489.19	1,612,385.65	01/15/2014
	23113/U-5945	LONE STAR - POOL	4,774,665.47	0.080	06/01/2021	0.080	4,774,665.47	4,774,341.06	4,774,665.47	4,774,341.06	01/15/2014
	23266/U-5945	TX CLASS - POOL	5,168,526.72	0.078	06/01/2021	0.078	5,168,526.72	5,168,182.63	5,168,526.72	5,168,182.63	05/30/2014
	25601/U-5945	TX CLASS (GOV) - POOL	0.00	0.000	06/01/2021	0.000	0.00	0.00	0.00	0.00	07/31/2019
912796C56	26273/U-5945	US TREASURY BILL	3,000,000.00	0.077	07/29/2021	0.078	2,999,627.35	2,999,428.18	2,999,940.00	2,999,880.00	01/29/2021
9127964V8	26264/U-5945	US TREASURY BILL	6,000,000.00	0.080	10/07/2021	0.081	5,998,293.33	5,997,880.00	5,999,640.00	5,999,460.00	01/22/2021
9127965G0	26206/U-5945	US TREASURY BILL	2,000,000.00	0.103	12/02/2021	0.105	1,998,944.04	1,998,766.14	1,999,740.00	1,999,640.00	12/07/2020
89233HB78	26349/U-5945	TMCC DISC CP	4,000,000.00	0.200	02/07/2022	0.203	3,994,422.22	0.00	3,997,211.12	0.00	05/13/2021
912796D30	26315/U-5945	US TREASURY BILL	5,000,000.00	0.079	02/24/2022	0.080	4,997,059.44	4,996,719.30	4,999,100.00	4,998,600.00	02/26/2021
912828XR6	26329/U-5945	US TREASURY NOTE	7,000,000.00	1.750	05/31/2022	0.079	7,116,600.62	7,126,530.89	7,117,320.00	7,126,350.00	04/12/2021
Fund	5945	COUNTY CLERK	\$38,555,681.38	0.396		0.094	\$38,660,628.38	\$34,674,233.85	\$38,668,632.50	\$34,678,839.34	
Grand Totals			\$146,241,821.60	0.156		0.076	\$146,331,142.48	\$105,275,048.94	\$146,350,832.72	\$105,292,738.68	

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911 EMERGENCY NETWORK; COMM SUPERVISION & CORR; HOSPITAL DIST; JUV PROBATION; SPORTS & CONVENTION CORP; & SPORTS AUTHORITY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2021	Book Value 04/30/2021	Market Value 05/31/2021	Market Value 04/30/2021	Purchase Date
I053121	10496/I-106	MMF - JUV PROB (CADENCE)	8,482,280.25	0.030	06/01/2021	0.030	8,482,280.25	0.00	8,482,280.25	0.00	05/31/2021
Fund	106	MMF-JUVPROB	\$8,482,280.25	0.030		0.030	\$8,482,280.25	\$0.00	\$8,482,280.25	\$0.00	
H053121	10481/H-1010	MMF - HOSP (AMEGY)	4.02	0.010	06/01/2021	0.010	4.02	0.00	4.02	0.00	05/31/2021
H053121	10482/H-1010	MMF - HOSP (CADENCE)	23,030,971.93	0.030	06/01/2021	0.030	23,030,971.93	0.00	23,030,971.93	0.00	05/31/2021
Fund	1010	MMF - HOSP DIST	\$23,030,975.95	0.030		0.030	\$23,030,975.95	\$0.00	\$23,030,975.95	\$0.00	
D053121	10497/D-1012	MMF - CS&C (CADENCE)	9,386,872.56	0.030	06/01/2021	0.030	9,386,872.56	0.00	9,386,872.56	0.00	05/31/2021
Fund	1012	MMF-COMSUPV CORR	\$9,386,872.56	0.030		0.030	\$9,386,872.56	\$0.00	\$9,386,872.56	\$0.00	
H053121	10484/H-1024	MMF - CHCI (AMEGY)	27,154,389.90	0.010	06/01/2021	0.010	27,154,389.90	0.00	27,154,389.90	0.00	05/31/2021
Fund	1024	MMF-AMEGY CHCI	\$27,154,389.90	0.010		0.010	\$27,154,389.90	\$0.00	\$27,154,389.90	\$0.00	
H053121	10483/H-1026	MMF - CHCTX (AMEGY)	478,787,099.47	0.010	06/01/2021	0.010	478,787,099.47	0.00	478,787,099.47	0.00	05/31/2021
Fund	1026	MMF-AMEGY CHCTX	\$478,787,099.47	0.010		0.010	\$478,787,099.47	\$0.00	\$478,787,099.47	\$0.00	
N053121	10485/N-1027	MMF - 911 EMERG (CADENC)	8,924,162.05	0.030	06/01/2021	0.030	8,924,162.05	0.00	8,924,162.05	0.00	05/31/2021
Fund	1027	MMF - 911 EMERG (CADENCE)	\$8,924,162.05	0.030		0.030	\$8,924,162.05	\$0.00	\$8,924,162.05	\$0.00	
H053121	10512/H-1028	DDA - HOSP (CADENCE)	50,004,233.57	0.070	06/01/2021	0.070	50,004,233.57	0.00	50,004,233.57	0.00	05/31/2021
Fund	1028	DDA - HOSP (CADENCE)	\$50,004,233.57	0.070		0.070	\$50,004,233.57	\$0.00	\$50,004,233.57	\$0.00	
91282CCC3	26086/V-2854	MMF - FICA CASH ACCT	0.00	0.045	06/01/2021	0.045	0.00	0.00	0.00	0.00	08/13/2020
	26355/V-2854	US TREASURY NOTE	4,100,000.00	0.250	05/15/2024	0.303	4,093,623.30	0.00	4,094,219.00	0.00	05/27/2021
Fund	2854	HSA 2001H JL DS RES	\$4,100,000.00	0.250		0.303	\$4,093,623.30	\$0.00	\$4,094,219.00	\$0.00	
	26168/W-3128	LOGIC - POOL	9,608,154.26	0.076	06/01/2021	0.076	9,608,154.26	9,607,537.23	9,608,154.26	9,607,537.23	09/17/2020
Fund	3128	HSA-OPERATING	\$9,608,154.26	0.076		0.076	\$9,608,154.26	\$9,607,537.23	\$9,608,154.26	\$9,607,537.23	
W053121	100266/W-4010	MMF - HSA-AMEGY W3128 (	7,021,150.17	0.010	06/01/2021	0.010	7,021,150.17	0.00	7,021,150.17	0.00	05/31/2021
Fund	4010	HSA-Amegy Operation MMF	\$7,021,150.17	0.010		0.010	\$7,021,150.17	\$0.00	\$7,021,150.17	\$0.00	
W053121	100268/W-4011	MMF - HSA-AMEGY W3930 F	1,177,615.04	0.010	06/01/2021	0.010	1,177,615.04	0.00	1,177,615.04	0.00	05/31/2021
Fund	4011	HSA-Amegy Mkting & Sports Events	\$1,177,615.04	0.010		0.010	\$1,177,615.04	\$0.00	\$1,177,615.04	\$0.00	
V053121	100270/V-4023	MMF - HSA-UMB TRUST (MV	9,646,360.13	0.030	06/01/2021	0.030	9,646,360.13	0.00	9,646,360.13	0.00	05/31/2021
Fund	4023	HSA-UMB Trust MMF	\$9,646,360.13	0.030		0.030	\$9,646,360.13	\$0.00	\$9,646,360.13	\$0.00	
V053121	100271/V-4024	MMF - HSA-UMB DEBT SVC	50,013,679.97	0.030	06/01/2021	0.030	50,013,679.97	0.00	50,013,679.97	0.00	05/31/2021

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911 EMERGENCY NETWORK; COMM SUPERVISION & CORR; HOSPITAL DIST; JUV PROBATION; SPORTS & CONVENTION CORP; & SPORTS AUTHORITY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2021	Book Value 04/30/2021	Market Value 05/31/2021	Market Value 04/30/2021	Purchase Date
Fund	4024	HSA-UMB DS MMF	\$50,013,679.97	0.030		0.030	\$50,013,679.97	\$0.00	\$50,013,679.97	\$0.00	
V053121	100273/V-4025	MMF - HSA-ZIONS TRUST (F	1,520,699.74	0.010	06/01/2021	0.010	1,520,699.74	0.00	1,520,699.74	0.00	05/31/2021
Fund	4025	HSA-Zions Trust MMF	\$1,520,699.74	0.010		0.010	\$1,520,699.74	\$0.00	\$1,520,699.74	\$0.00	
V053121	100272/V-4026	MMF - HSA-ZIONS DEBT SVI	7,496,600.18	0.010	06/01/2021	0.010	7,496,600.18	0.00	7,496,600.18	0.00	05/31/2021
Fund	4026	HSA-Zions DS MMF	\$7,496,600.18	0.010		0.010	\$7,496,600.18	\$0.00	\$7,496,600.18	\$0.00	
V053121	100269/V-4027	MMF - HSA-BNYM DEBT SVC	6,497,111.96	0.030	06/01/2021	0.030	6,497,111.96	0.00	6,497,111.96	0.00	05/31/2021
Fund	4027	HSA-BNYM DS MMF	\$6,497,111.96	0.030		0.030	\$6,497,111.96	\$0.00	\$6,497,111.96	\$0.00	
W053121	100267/W-4030	MMF - Amegy Astros ARR	2,502,617.18	0.010	06/01/2021	0.010	2,502,617.18	0.00	2,502,617.18	0.00	05/31/2021
Fund	4030	HSA-Amegy Astros ARR	\$2,502,617.18	0.010		0.010	\$2,502,617.18	\$0.00	\$2,502,617.18	\$0.00	
I053121	10508/I-5109	DDA - JUVPROB (CADENCE)	1,329,630.10	0.070	06/01/2021	0.070	1,329,630.10	0.00	1,329,630.10	0.00	05/31/2021
Fund	5109	DDA-JUV PROB	\$1,329,630.10	0.070		0.070	\$1,329,630.10	\$0.00	\$1,329,630.10	\$0.00	
D053121	10509/D-5110	DDA - CS&C (CADENCE)	2,500,146.99	0.070	06/01/2021	0.070	2,500,146.99	0.00	2,500,146.99	0.00	05/31/2021
Fund	5110	DDA-CS&C	\$2,500,146.99	0.070		0.070	\$2,500,146.99	\$0.00	\$2,500,146.99	\$0.00	
N053121	10511/N-5112	DDA - 911 EMERG (CADENC	5,000,000.00	0.070	06/01/2021	0.070	5,000,000.00	0.00	5,000,000.00	0.00	05/31/2021
Fund	5112	DDA - 911 EMERG (CADENCE)	\$5,000,000.00	0.070		0.070	\$5,000,000.00	\$0.00	\$5,000,000.00	\$0.00	
9127964W6	26169/N-5910	US TREASURY BILL	10,000,000.00	0.115	11/04/2021	0.117	9,995,016.67	9,994,026.39	9,999,100.00	9,998,300.00	11/16/2020
Fund	5910	911 EMERGENCY NETWRK	\$10,000,000.00	0.115		0.117	\$9,995,016.67	\$9,994,026.39	\$9,999,100.00	\$9,998,300.00	
	26185/V-7906	MMF - FICA CASH ACCT	0.00	0.045	06/01/2021	0.045	0.00	0.00	0.00	0.00	11/19/2020
Fund	7906	HSA DEBT REPAYMENT ACCT	\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	
91282CCC3	26356/V-7909	US TREASURY NOTE	1,500,000.00	0.250	05/15/2024	0.303	1,497,667.06	0.00	1,497,885.00	0.00	05/27/2021
Fund	7909	HSA SERIES 2014C DS RES	\$1,500,000.00	0.250		0.303	\$1,497,667.06	\$0.00	\$1,497,885.00	\$0.00	
89233GT14	26136/V-7910	TMCC DISC CP	5,980,000.00	0.250	06/01/2021	0.254	5,980,000.00	5,978,712.64	5,980,000.00	5,979,485.06	10/05/2020
Fund	7910	HSA SERIES 2014 NRG DS RES	\$5,980,000.00	0.250		0.254	\$5,980,000.00	\$5,978,712.64	\$5,980,000.00	\$5,979,485.06	
	26186/V-8547	MMF - FICA CASH ACCT	0.00	0.045	06/01/2021	0.045	0.00	0.00	0.00	0.00	11/19/2020
91282CCC3	26354/V-8547	US TREASURY NOTE	3,000,000.00	0.250	05/15/2024	0.303	2,995,334.12	0.00	2,995,770.00	0.00	05/27/2021
Fund	8547	HSA NATIONAL INSURED BONDS DSR	\$3,000,000.00	0.250		0.303	\$2,995,334.12	\$0.00	\$2,995,770.00	\$0.00	
	26085/V-8550	MMF - FICA CASH ACCT	0.00	0.036	06/01/2021	0.036	0.00	0.00	0.00	0.00	08/13/2020

Book Value & Market Value Report



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As Of Date: 05/31/2021

911 EMERGENCY NETWORK; COMM SUPERVISION & CORR; HOSPITAL DIST; JUV PROBATION; SPORTS & CONVENTION CORP; & SPORTS AUTHORITY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2021	Book Value 04/30/2021	Market Value 05/31/2021	Market Value 04/30/2021	Purchase Date
Fund	8550	HSA SERIES 2014A SR LIEN INTERES	\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	
	26087/V-8551	MMF - FICA CASH ACCT	0.00	0.145	06/01/2021	0.145	0.00	0.00	0.00	0.00	08/13/2020
Fund	8551	HSA SERIES 2014B SR LIEN PRINCIP	\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	
	26133/H-9902	LONE STAR (CORP) - POOL	298,392,545.32	0.080	06/01/2021	0.080	298,392,545.32	513,368,667.13	298,392,545.32	513,368,667.13	09/24/2020
	25985/H-9902	TX CLASS - POOL	285,723,688.82	0.079	06/01/2021	0.079	285,723,688.82	458,020,305.37	285,723,688.82	458,020,305.37	04/28/2020
	25986/H-9902	TX CLASS (GOV) - POOL	25.00	0.044	06/01/2021	0.044	25.00	17,681,319.20	25.00	17,681,319.20	04/28/2020
912796356	26260/H-9902	US TREASURY BILL	30,000,000.00	0.085	07/15/2021	0.086	29,996,876.00	29,994,675.00	29,999,700.00	29,999,400.00	01/19/2021
89233GV45	26346/H-9902	TMCC - DISC CP	75,000,000.00	0.070	08/04/2021	0.071	74,990,666.66	0.00	74,986,666.50	0.00	05/07/2021
9127964L0	26261/H-9902	US TREASURY BILL	40,000,000.00	0.081	09/09/2021	0.082	39,991,041.67	39,988,264.58	39,998,800.00	39,997,200.00	01/19/2021
89233GX43	26347/H-9902	TMCC - DISC CP	75,000,000.00	0.130	10/04/2021	0.132	74,966,145.83	0.00	74,973,958.50	0.00	05/07/2021
89233GY26	26348/H-9902	TMCC - DISC CP	75,000,000.00	0.140	11/02/2021	0.142	74,955,083.34	0.00	74,967,916.50	0.00	05/07/2021
9127964W6	26262/H-9902	US TREASURY BILL	30,000,000.00	0.080	11/04/2021	0.081	29,989,600.00	29,987,533.33	29,997,300.00	29,994,900.00	01/19/2021
89233HA38	26345/H-9902	TMCC - DISC CP	100,000,000.00	0.180	01/03/2022	0.183	99,892,000.00	0.00	99,940,000.00	0.00	05/07/2021
Fund	9902	HOSP DIST GENERAL	\$1,009,116,259.14	0.097		0.098	\$1,008,897,672.64	\$1,089,040,764.61	\$1,008,980,600.64	\$1,089,061,791.70	
	26029/H-9906	TX CLASS - POOL	872,034.03	0.078	06/01/2021	0.078	872,034.03	871,975.98	872,034.03	871,975.98	05/22/2020
Fund	9906	HOSP DIST SPFC	\$872,034.03	0.078		0.078	\$872,034.03	\$871,975.98	\$872,034.03	\$871,975.98	
H061820	26043/H-9907	CD - AMEGY	400,000.00	0.040	06/18/2021	0.040	400,000.00	400,000.00	400,000.00	400,000.00	06/18/2020
H061820	26044/H-9907	CD - AMEGY	455,512.00	0.040	06/18/2021	0.040	455,512.00	455,512.00	455,512.00	455,512.00	06/18/2020
H061820	26045/H-9907	CD - AMEGY	500,000.00	0.040	06/18/2021	0.040	500,000.00	500,000.00	500,000.00	500,000.00	06/18/2020
H052822	26363/H-9907	CD - AMEGY	1,969,545.70	0.040	05/28/2022	0.040	1,969,545.70	0.00	1,969,545.70	0.00	05/28/2021
Fund	9907	COMM.HEALTH CHOICE, INC.	\$3,325,057.70	0.040		0.040	\$3,325,057.70	\$1,355,512.00	\$3,325,057.70	\$1,355,512.00	
	25995/H-9917	TX CLASS - POOL	6,014,842.68	0.078	06/01/2021	0.078	6,014,842.68	6,014,442.28	6,014,842.68	6,014,442.28	05/15/2020
Fund	9917	HOSP DIST SERIES 2010 D/S	\$6,014,842.68	0.078		0.078	\$6,014,842.68	\$6,014,442.28	\$6,014,842.68	\$6,014,442.28	
	25996/H-9918	TX CLASS - POOL	6,816,821.80	0.078	06/01/2021	0.078	6,816,821.80	6,816,367.99	6,816,821.80	6,816,367.99	05/15/2020
Fund	9918	HOSP DIST SERIES 2010 D/S RESERV	\$6,816,821.80	0.078		0.078	\$6,816,821.80	\$6,816,367.99	\$6,816,821.80	\$6,816,367.99	
	26055/H-9919	TX CLASS - POOL	0.00	0.292	06/01/2021	0.292	0.00	0.00	0.00	0.00	07/07/2020
Fund	9919	HOSP DIST BEN TAUB LEVEL 1	\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	
	25997/H-9920	TX CLASS - POOL	7,017,316.54	0.078	06/01/2021	0.078	7,017,316.54	7,016,849.38	7,017,316.54	7,016,849.38	05/15/2020
Fund	9920	HOSP DIST SERIES 2016 RR D/S	\$7,017,316.54	0.078		0.078	\$7,017,316.54	\$7,016,849.38	\$7,017,316.54	\$7,016,849.38	
912796C31	26280/H-9921	US TREASURY BILL	11,000,000.00	0.057	01/27/2022	0.057	10,995,856.67	10,995,321.49	10,998,130.00	10,997,140.00	02/08/2021

Book Value & Market Value Report



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As Of Date: 05/31/2021

911 EMERGENCY NETWORK; COMM SUPERVISION & CORR; HOSPITAL DIST; JUV PROBATION; SPORTS & CONVENTION CORP; & SPORTS AUTHORITY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2021	Book Value 04/30/2021	Market Value 05/31/2021	Market Value 04/30/2021	Purchase Date
Fund	9921	HOSP DIST SERIES 2016 RR DSR	\$11,000,000.00	0.057		0.057	\$10,995,856.67	\$10,995,321.49	\$10,998,130.00	\$10,997,140.00	
736742WL7	25978/H-9922	PORTLAND OR SWR REV	610,000.00	5.000	06/01/2021	0.750	610,000.00	612,146.70	610,250.10	612,232.60	04/09/2020
340200LP7	25884/H-9922	FLORENCE KY UT GO	500,000.00	2.000	06/01/2021	0.901	500,000.00	500,453.85	500,060.00	500,575.00	02/14/2020
548210PC1	25982/H-9922	LOWER MAKEFIELD TWP PA	200,000.00	4.000	06/15/2021	1.181	200,217.03	200,682.10	200,274.00	200,850.00	04/09/2020
977123P77	25975/H-9922	WISCONSIN ST TRANSP RE	490,000.00	5.000	07/01/2021	1.201	491,534.75	493,069.49	491,945.30	493,826.90	04/06/2020
89658HXF2	26157/H-9922	TRINITY RVR AUTH TX WTF	1,890,000.00	5.000	08/01/2021	0.132	1,905,323.87	1,912,985.80	1,905,290.10	1,912,320.90	11/04/2020
4197916R4	25981/H-9922	STATE OF HAWAII UT GO	285,000.00	5.000	08/01/2021	1.140	286,813.98	287,720.97	287,331.30	288,368.70	04/09/2020
7170873H1	26132/H-9922	PFLUGERVILLE TX LT GO	500,000.00	5.000	08/01/2021	0.191	504,002.49	506,003.74	504,030.00	505,965.00	10/20/2020
346843RZ0	26077/H-9922	FT BEND ISD TX UT GO	570,000.00	4.000	08/15/2021	0.110	574,553.99	576,400.20	574,577.10	576,224.40	08/26/2020
2201476R8	26078/H-9922	CORPUS CHRISTI ISD TX UT	1,000,000.00	3.000	08/15/2021	0.141	1,005,871.23	1,008,251.46	1,006,020.00	1,008,470.00	08/26/2020
03588HQL3	25984/H-9922	ANNE ARUNDEL CO MD LT C	100,000.00	5.000	10/01/2021	0.701	101,423.28	101,779.10	101,632.00	102,015.00	04/17/2020
908726CC4	25897/H-9922	UNION TWP NJ UT GO	1,315,000.00	2.000	01/15/2022	0.871	1,324,146.41	1,325,371.38	1,330,175.10	1,331,818.85	02/20/2020
930013B48	26088/H-9922	WACONIA MN UT GO	410,000.00	2.000	02/01/2022	0.160	415,020.72	415,648.31	415,051.20	415,662.10	09/03/2020
208418S61	26161/H-9922	CONROE ISD TX UT GO	570,000.00	4.000	02/15/2022	0.171	585,376.41	587,192.52	585,572.40	587,305.20	11/17/2020
2488668E8	26221/H-9922	DENTON TX LT GO	800,000.00	2.000	02/15/2022	0.221	810,023.89	811,207.81	810,448.00	811,840.00	12/17/2020
H021721	26320/H-9922	CD - AMEGY	100,000.00	0.040	02/17/2022	0.040	100,000.00	100,000.00	100,000.00	100,000.00	02/17/2021
455168GT5	26080/H-9922	INDIANA UNIV REVS	2,825,000.00	3.000	08/01/2022	0.100	2,920,456.27	2,927,274.58	2,919,609.25	2,926,587.00	08/13/2020
249002ER3	26081/H-9922	DENTON ISD TX UT GO *CA	250,000.00	0.000	08/15/2022	0.180	249,457.50	249,420.00	249,457.50	249,527.50	08/17/2020
Fund	9922	COMM HEALTH CHOICE TEXAS, INC	\$12,415,000.00	3.404		0.362	\$12,584,221.82	\$12,615,608.01	\$12,591,723.35	\$12,623,589.15	
	26059/H-9924	TX CLASS - POOL	20,491,673.24	0.078	06/01/2021	0.078	20,491,673.24	20,490,309.06	20,491,673.24	20,490,309.06	07/08/2020
Fund	9924	HCHD CAPITAL ASSETS	\$20,491,673.24	0.078		0.078	\$20,491,673.24	\$20,490,309.06	\$20,491,673.24	\$20,490,309.06	
	23114/I-9995	LONE STAR - POOL	1,926,607.88	0.080	06/01/2021	0.080	1,926,607.88	1,926,476.98	1,926,607.88	1,926,476.98	01/15/2014
	25142/I-9995	TX CLASS - POOL	4,071,549.78	0.068	06/01/2021	0.068	4,071,549.78	7,071,139.03	4,071,549.78	7,071,139.03	11/19/2018
Fund	9995	JUVENILE BOARD	\$5,998,157.66	0.072		0.072	\$5,998,157.66	\$8,997,616.01	\$5,998,157.66	\$8,997,616.01	
	25970/D-9996	LONE STAR - POOL	13,010,700.86	0.080	06/01/2021	0.080	13,010,700.86	17,009,647.51	13,010,700.86	17,009,647.51	03/31/2020
Fund	9996	COMM SUPV&CORR(TDCJ)	\$13,010,700.86	0.080		0.080	\$13,010,700.86	\$17,009,647.51	\$13,010,700.86	\$17,009,647.51	
Grand Totals			\$1,830,741,643.12	0.090		0.070	\$1,830,669,776.26	\$1,206,804,690.58	\$1,830,767,811.97	\$1,206,840,563.35	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

PORTFOLIO PERFORMANCE
Fiscal Year 2021-22
March through May
First Quarter

Average Monthly Yield on Selected U.S. Treasury Maturities

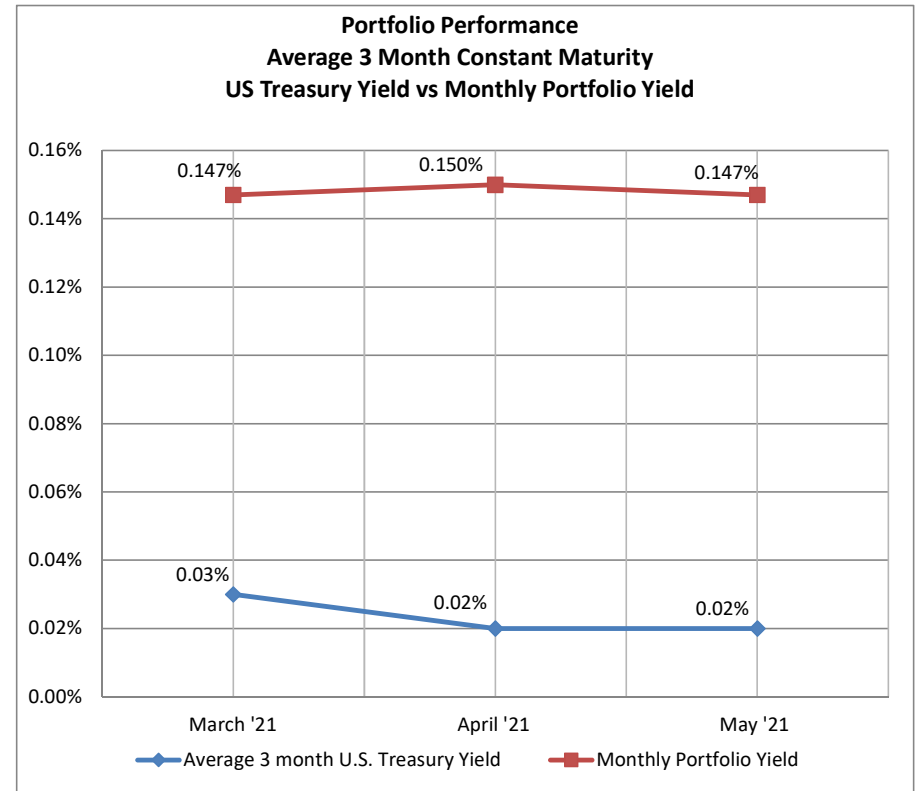
MATURITIES	March '21	April '21	May '21	Quarterly Average
6 MONTH	0.05%	0.04%	0.04%	0.04%
1 YEAR	0.08%	0.06%	0.05%	0.06%
2 YEAR	0.15%	0.16%	0.16%	0.16%
3 YEAR	0.32%	0.35%	0.32%	0.33%
5 YEAR	0.82%	0.86%	0.82%	0.83%
7 YEAR	1.27%	1.31%	1.28%	1.29%
10 YEAR	1.61%	1.64%	1.62%	1.62%

Harris County Investment Portfolio - Maturity Distribution

DAYS	March '21	April '21	May '21	Quarterly Average
0-90	47.90%	47.25%	48.00%	47.72%
91-180	24.60%	23.68%	24.55%	24.27%
181-365	20.76%	20.99%	20.72%	20.82%
>365	6.74%	8.08%	6.73%	7.18%

Harris County Investment Portfolio Averages

	March '21	April '21	May '21	Quarterly Average
Weighted Avg. Mty (Days)	132	137	132	134
Weighted Avg. Portfolio Yield	0.15%	0.15%	0.15%	0.15%

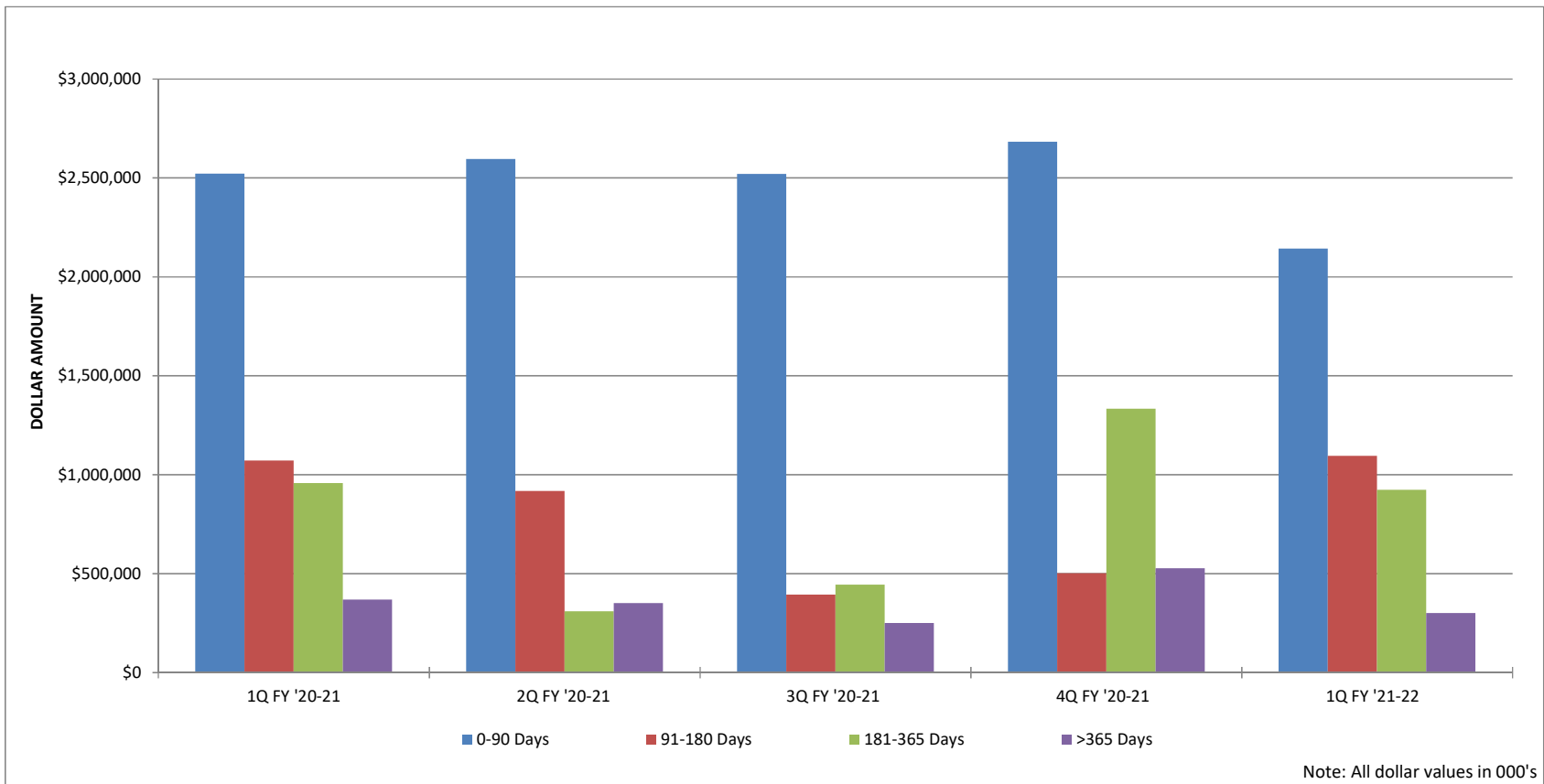


SECTION V

GRAPHS

Total Portfolio Maturity Distribution

	0-90 Days	91-180 Days	181-365 Days	>365 Days	Total
1Q FY '20-21	\$2,521,428	\$1,071,905	\$957,493	\$369,395	\$4,920,221
2Q FY '20-21	\$2,595,165	\$917,935	\$309,865	\$351,205	\$4,174,170
3Q FY '20-21	\$2,520,069	\$393,700	\$443,349	\$250,515	\$3,607,633
4Q FY '20-21	\$2,682,813	\$501,200	\$1,333,424	\$527,045	\$5,044,482
1Q FY '21-22	\$2,142,307	\$1,095,444	\$924,725	\$300,290	\$4,462,766





HARRIS COUNTY

OFFICE OF MANAGEMENT AND BUDGET

(713) 274-1100
1001 Preston St. #500 Houston TX 77002
<http://budget.harriscountytx.gov/>

To: Commissioners Court
Date: September 28, 2021
Re: Second Quarter of Fiscal Year 2021-22 Investment Report

The Financial Management Section of the Office of Management & Budget has prepared the Investment Report covering the Second Quarter of Fiscal Year 2021-22 (June through August 2021).

This report is presented in accordance with the Texas Government Code - Public Funds Investment Act, Section 2256.023. The department certifies that to the best of our knowledge Harris County is in compliance with the provisions of Government Code 2256 and with the stated policy and strategies of Harris County.



Amy Perez
Director, Financial Management



Diana Elizondo
Diana Elizondo
Investment Manager



Mark LaRue
Financial Analyst

HARRIS COUNTY INVESTMENT REPORT

**Fiscal Year 2021-22
June through August
Second Quarter**



**Prepared By:
Office of Management & Budget
Financial Management Section**

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SECTION I:	Portfolio Summary of Balances, Earnings and Market Sectors Summary Investment Portfolio Other Investment Portfolio
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SECTION IV:	Portfolio Performance (Benchmark)
SECTION V:	Graphs Portfolio Sector Distribution Total Portfolio Maturity Distribution Yield Curve

SECTION I

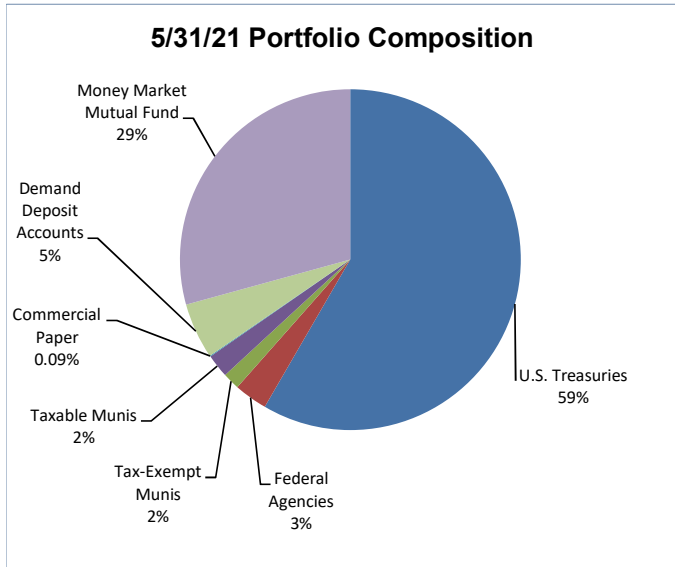
PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS

Harris County Investment Report

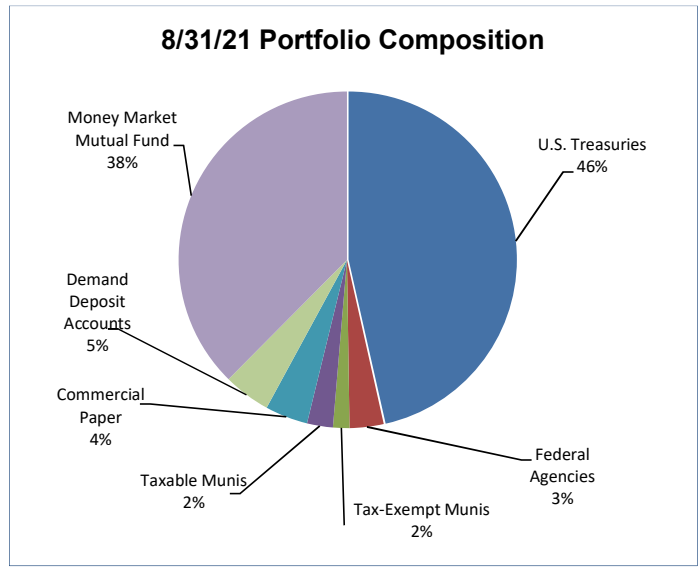
Fiscal Year 2021-22
June through August
Second Quarter

Portfolio interest earned and/or accrued for this quarter, excluding MMF/DDA interest:

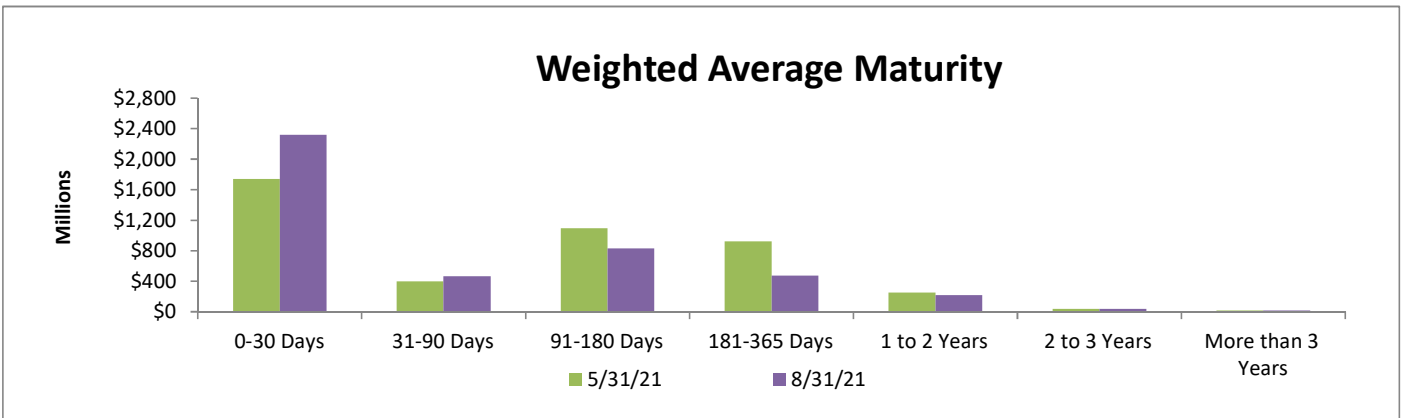
\$ 1,496,903



Total Par Value of Portfolio: \$ 4,462,766,645.57



Total Par Value of Portfolio: \$ 4,362,822,390.23



Portfolio's effective weighted average maturity for this period (in days):

108

* Values do not include custodial funds or entities with separate investment policies managed by Harris County Office of Financial Management.

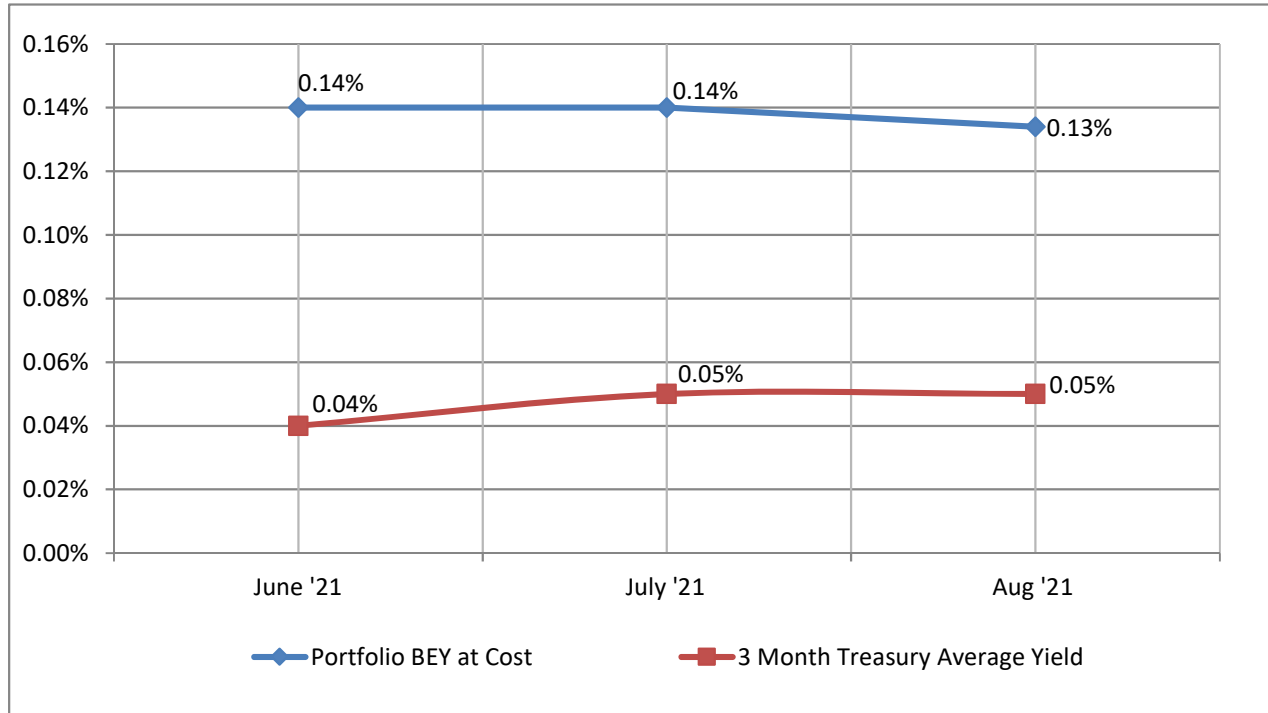
Harris County Investment Report

Fiscal Year 2021-22

June through August

Second Quarter

Average 3 Month Constant Maturity UST Yield vs Monthly Portfolio Yield



The book value of the portfolio as of May 31, 2021 was \$4,478,003,952 and the book value as of August 31, 2021 was \$4,373,904,198.

The market value of the portfolio as of May 31, 2021 was \$4,480,626,340 and the market value as of August 31, 2021 was \$4,375,493,325.

The weighted average bond equivalent yield at cost for this quarter was 0.14% while the quarterly average for the benchmark 3 month constant maturity Treasury was 0.05%. This resulted in the portfolio exceeding the benchmark by 9 basis points.

* Values do not include custodial funds or entities with separate investment policies managed by Harris County Office of Financial Management.

INVESTMENT PORTFOLIO SUMMARY
FY 2021-22
Second Quarter
(dollar amounts in thousands)

MARKET SECTOR	COUNTY FUNDS			OTHER FUNDS			TOLL ROAD AUTHORITY			FLOOD CONTROL DISTRICT			TAX			TOTAL FUNDS		
	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	1,604,000	25.0%	0.13%	619,000	9.7%	0.06%	383,000	6.0%	0.19%	12,500	0.2%	0.04%	28,000	0.4%	0.05%	2,646,500	41.3%	0.12%
AGENCY	128,720	2.0%	0.73%	---	---	---	14,000	0.2%	0.64%	---	---	---	---	---	---	142,720	2.2%	0.72%
TAX EXEMPT MUNI	---	---	---	6,271	0.10%	0.30%	68,834	1.1%	0.90%	---	---	---	---	---	---	75,105	1.2%	0.85%
TAXABLE MUNI	40,590	0.6%	0.46%	---	---	---	68,565	1.1%	0.35%	---	---	---	---	---	---	109,155	1.7%	0.39%
COMM PAPER	94,000	1.5%	0.10%	390,975	6.1%	0.14%	84,000	1.3%	0.14%	---	---	---	---	---	---	568,975	8.9%	0.14%
TIME DEPOSITS	---	---	---	3,425	0.1%	0.04%	---	---	---	---	---	---	---	---	---	3,425	0.1%	0.04%
LOANS	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
DEMAND DEPOSIT ACCTS	54,610	0.9%	0.04%	186,109	2.9%	0.04%	9,568	0.1%	0.04%	6,231	0.1%	0.04%	127,259	2.0%	0.04%	383,777	6.0%	0.04%
MONEY MARKET FUNDS	713,777	11.1%	0.04%	845,200	13.2%	0.02%	629,818	9.8%	0.03%	246,177	3.8%	0.03%	49,173	0.8%	0.03%	2,484,145	38.7%	0.03%
TAX EXEMPT MMF	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	\$2,635,697	41.1%	0.14%	\$2,050,980	32.0%	0.06%	\$1,257,785	19.6%	0.16%	\$264,908	4.1%	0.03%	\$204,432	3.2%	0.04%	\$6,413,802	100.0%	0.11%

2ND QTR '22 EARNINGS	\$954	\$296	\$554	\$17	\$27	\$1,847
FISCAL YEAR EARNINGS	\$2,125	\$646	\$1,173	\$47	\$56	\$4,046

OTHER FUNDS
INVESTMENT PORTFOLIO SUMMARY
FY 2021-22
Second Quarter
(dollar amounts in thousands)

MARKET SECTOR	911 EMERGENCY NETWORK			COMMUNITY SUPV. & CORRECTION			HOSPITAL DISTRICT			COMMUNITY HEALTH CHOICE			JUVENILE			SPORTS & CONVENTION CORPORATION			SPORTS AUTHORITY			COUNTY CLERK			DISTRICT CLERK			TOTAL OTHER FUNDS		
	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	10,000	0.5%	0.12%	10,000	0.5%	0.04%	501,000	24.4%	0.05%	---	---	---	---	---	---	---	---	11,000	0.5%	0.41%	28,000	1.4%	0.05%	59,000	2.9%	0.09%	619,000	30.2%	0.06%	
AGENCY	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TAX EXMPT MUNI	---	---	---	---	---	---	---	---	---	6,271	0.3%	0.30%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	6,271	0.3%	0.30%	
TAXABLE MUNI	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
COMM PAPER	---	---	---	5,000	0.2%	0.04%	350,000	17.1%	0.15%	---	---	---	4,000	0.2%	0.04%	---	---	---	21,975	1.1%	0.09%	---	---	---	10,000	0.5%	0.15%	390,975	19.1%	0.14%
TIME DEPOSITS	---	---	---	---	---	---	---	---	---	3,425	0.2%	0.04%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	3,425	0.2%	0.04%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
DEMAND DEPOSIT ACCTS	5,000	0.2%	0.04%	2,500	0.1%	0.04%	50,002	2.4%	0.04%	---	---	---	1,348	0.1%	0.04%	---	---	---	---	---	---	---	---	---	---	---	---	186,109	9.1%	0.04%
MONEY MARKET FUNDS	11,202	0.5%	0.03%	8,410	0.4%	0.03%	122,955	6.0%	0.05%	486,148	23.7%	0.01%	6,977	0.3%	0.05%	---	---	---	88,613	4.3%	0.03%	49,173	2.4%	0.03%	71,722	3.5%	0.04%	845,200	41.2%	0.02%
TAX EXMPT MMF	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	\$26,202	1.3%	0.07%	\$25,910	1.3%	0.04%	\$1,023,957	49.9%	0.08%	\$495,844	24.2%	0.01%	\$12,325	0.6%	0.04%	\$0	0.0%	0.00%	\$121,588	5.9%	0.07%	\$204,432	10.0%	0.04%	\$140,722	6.9%	0.07%	\$2,050,980	100.0%	0.06%

2ND QTR '22 EARNINGS	\$3	\$3	\$218	\$20	\$2	\$0	\$21	\$9	\$19	\$296
FISCAL YEAR EARNINGS	\$7	\$8	\$491	\$44	\$4	\$0	\$38	\$18	\$37	\$646

SECTION II

MANAGEMENT REPORT SUMMARY

HARRIS COUNTY

	<i>U.S. Treasuries</i>	<i>Federal Agencies</i>	<i>Tax Exmpt Municipals</i>	<i>Taxable Municipals</i>	<i>Commrcl Paper</i>	<i>Time Deposits</i>	<i>Repos</i>	<i>Loans</i>	<i>DDA</i>	<i>MMF</i>	<i>TE MMF</i>	<i>Total</i>
PAR VALUE (\$000)	2,027,500	142,720	68,834	109,155	178,000	0	0	0	197,668	1,638,945	0	4,362,822
ACCOUNTING BOOK VALUE	2,036,138	142,720	70,068	110,450	177,915	0	0	0	197,668	1,638,945	0	4,373,904
MARKET VALUE	2,036,430	143,754	70,417	110,350	177,929	0	0	0	197,668	1,638,945	0	4,375,493
VARIANCE	292	1,034	349	-100	14	0	0	0	0	0	0	1,589
PORTFOLIO WTD AVGS:												
Maturity (days)	131	458	524	581	144				1	1		105
Effctv Maty (days)	131	453	272	564	144				1	1		101
Pcnt Of Total PAR:	46.472	3.271	1.578	2.502	4.080	0.000	0.000	0.000	4.531	37.566	0.000	100.000
BEY @ Cost	0.144	0.720	0.895	0.391	0.116				0.040	0.036		0.134
BEY @ Mkt	0.071	0.126	0.078	0.295	0.101				0.040	0.017		0.056
# of Securities	114	7	55	23	8	0	0	0	9	63	0	279
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	466,500	0	7,415	6,640	0	0	0	0	197,668	1,638,945	0	2,317,168
1 to 3 months	404,000	0	11,754	0	50,000	0	0	0	0	0	0	465,754
3 to 6 months	693,000	0	21,335	9,285	108,000	0	0	0	0	0	0	831,620
6 to 12 months	386,000	42,720	12,850	12,510	20,000	0	0	0	0	0	0	474,080
1 to 2 years	68,000	100,000	14,480	36,695	0	0	0	0	0	0	0	219,175
2 to 3 years	10,000	0	1,000	29,480	0	0	0	0	0	0	0	40,480
More than 3 years	0	0	0	14,545	0	0	0	0	0	0	0	14,545
Par Value Totals	2,027,500	142,720	68,834	109,155	178,000	0	0	0	197,668	1,638,945	0	4,362,822

DISTRICT CLERK & COUNTY CLERK REGISTRY

	<i>U.S. Treasuries</i>	<i>Federal Agencies</i>	<i>Tax Exmpt Municipals</i>	<i>Taxable Municipals</i>	<i>Commrc'l Paper</i>	<i>Time Deposits</i>	<i>Repos</i>	<i>Loans</i>	<i>DDA</i>	<i>MMF</i>	<i>TE MMF</i>	<i>Total</i>
PAR VALUE (\$000)	83,000	0	0	0	14,000	0	0	0	0	90,113	0	187,113
ACCOUNTING BOOK VALUE	83,116	0	0	0	13,986	0	0	0	0	90,113	0	187,215
MARKET VALUE	83,120	0	0	0	13,991	0	0	0	0	90,113	0	187,224
VARIANCE	4	0	0	0	5	0	0	0	0	0	0	9
PORTFOLIO WTD AVGS:												
Maturity (days)	194				226					1		104
Effctv Maty (days)	194				226					1		104
Pcnt Of Total PAR:	44.358	0.000	0.000	0.000	7.482	0.000	0.000	0.000	0.000	48.160	0.000	100.000
BEY @ Cost	0.083				0.167					0.040		0.069
BEY @ Mkt	0.060				0.101					0.025		0.046
# of Securities	12	0	0	0	2	0	0	0	0	10	0	24
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	0	0	0	0	0	0	0	0	90,113	0	90,113
1 to 3 months	19,000	0	0	0	0	0	0	0	0	0	0	19,000
3 to 6 months	25,000	0	0	0	4,000	0	0	0	0	0	0	29,000
6 to 12 months	36,000	0	0	0	10,000	0	0	0	0	0	0	46,000
1 to 2 years	3,000	0	0	0	0	0	0	0	0	0	0	3,000
2 to 3 years	0	0	0	0	0	0	0	0	0	0	0	0
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	83,000	0	0	0	14,000	0	0	0	0	90,113	0	187,113

911 EMERGENCY NETWORK; COMM SUPERVISION & CORR; HOSPITAL DIST; JUV PROBATION; SPORTS & CONVENTION CORP; & SPORTS AUTHORITY

	<i>U.S. Treasuries</i>	<i>Federal Agencies</i>	<i>Tax Exmpt Municipals</i>	<i>Taxable Municipals</i>	<i>Commrc'l Paper</i>	<i>Time Deposits</i>	<i>Repos</i>	<i>Loans</i>	<i>DDA</i>	<i>MMF</i>	<i>TE MMF</i>	<i>Total</i>
PAR VALUE (\$000)	532,000	0	6,270	0	380,975	3,425	0	0	58,850	724,306	0	1,705,826
ACCOUNTING BOOK VALUE	531,914	0	6,370	0	380,800	3,425	0	0	58,850	724,306	0	1,705,665
MARKET VALUE	531,912	0	6,372	0	380,856	3,425	0	0	58,850	724,306	0	1,705,721
VARIANCE	-2	0	2	0	56	0	0	0	0	0	0	56
PORTFOLIO WTD AVGS:												
Maturity (days)	123		241		113	275			1	1		65
Effctv Maty (days)	123		241		113	275			1	1		65
Pcnt Of Total PAR:	31.187	0.000	0.368	0.000	22.334	0.201	0.000	0.000	3.450	42.461	0.000	100.000
BEY @ Cost	0.058		0.300		0.144	0.040			0.040	0.019		0.061
BEY @ Mkt	0.053		0.172		0.099	0.040			0.040	0.007		0.042
# of Securities	18	0	7	0	16	5	0	0	4	32	0	82
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	80,000	0	0	0	11,500	0	0	0	58,850	724,306	0	874,656
1 to 3 months	128,000	0	100	0	165,200	0	0	0	0	0	0	293,300
3 to 6 months	313,000	0	3,095	0	104,275	100	0	0	0	0	0	420,470
6 to 12 months	0	0	3,075	0	100,000	3,325	0	0	0	0	0	106,400
1 to 2 years	0	0	0	0	0	0	0	0	0	0	0	0
2 to 3 years	8,600	0	0	0	0	0	0	0	0	0	0	8,600
More than 3 years	2,400	0	0	0	0	0	0	0	0	0	0	2,400
Par Value Totals	532,000	0	6,270	0	380,975	3,425	0	0	58,850	724,306	0	1,705,826

SECTION III

CURRENT PORTFOLIO HOLDINGS

Book Value & Market Value Report



Run Date: 9/20/2021 6:32:57PM

As Of Date: 08/31/2021

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2021	Book Value 07/31/2021	Market Value 08/31/2021	Market Value 07/31/2021	Purchase Date
C083121	10606/C-100	MMF - COGEN (TAX AC) (CA	187,762,516.24	0.030	09/01/2021	0.030	187,762,516.24	0.00	187,762,516.24	0.00	08/31/2021
C083121	10618/C-100	DDA - CO GEN (Tax Acct) (C	2,000,047.08	0.040	09/01/2021	0.040	2,000,047.08	0.00	2,000,047.08	0.00	08/31/2021
Fund	100 DDA-CNTYGEN		\$189,762,563.32	0.030		0.030	\$189,762,563.32	\$0.00	\$189,762,563.32	\$0.00	
A083121	10600/A-103	MMF - DA (CADENCE)	11,696,276.29	0.030	09/01/2021	0.030	11,696,276.29	0.00	11,696,276.29	0.00	08/31/2021
Fund	103 MMF-DA		\$11,696,276.29	0.030		0.030	\$11,696,276.29	\$0.00	\$11,696,276.29	\$0.00	
J083121	10601/J-104	MMF - SHERIFF (CADENCE)	10,433,619.75	0.030	09/01/2021	0.030	10,433,619.75	0.00	10,433,619.75	0.00	08/31/2021
Fund	104 MMF-SHERIFF		\$10,433,619.75	0.030		0.030	\$10,433,619.75	\$0.00	\$10,433,619.75	\$0.00	
C083121	10617/C-1005	DDA - COUNTY (CADENCE)	43,578,964.87	0.040	09/01/2021	0.040	43,578,964.87	0.00	43,578,964.87	0.00	08/31/2021
Fund	1005 COUNTY DDA		\$43,578,964.87	0.040		0.040	\$43,578,964.87	\$0.00	\$43,578,964.87	\$0.00	
C083121	10605/C-1006	MMF - COUNTY (CADENCE)	88,465,854.63	0.030	09/01/2021	0.030	88,465,854.63	0.00	88,465,854.63	0.00	08/31/2021
Fund	1006 MMF-COUNTY		\$88,465,854.63	0.030		0.030	\$88,465,854.63	\$0.00	\$88,465,854.63	\$0.00	
F083121	10602/F-1008	MMF - FLOOD (CADENCE)	218,593,761.11	0.030	09/01/2021	0.030	218,593,761.11	0.00	218,593,761.11	0.00	08/31/2021
Fund	1008 MMF- FLOOD		\$218,593,761.11	0.030		0.030	\$218,593,761.11	\$0.00	\$218,593,761.11	\$0.00	
	25991/R-1015	LOGIC - POOL	0.00	0.150	09/01/2021	0.150	0.00	0.00	0.00	0.00	05/18/2020
912796A90	26418/R-1015	US TREASURY BILL	28,000,000.00	0.044	12/30/2021	0.045	27,995,893.34	0.00	27,995,240.00	0.00	08/06/2021
Fund	1015 HCTO AUTOMOBILE INVENTORY TAX		\$28,000,000.00	0.044		0.045	\$27,995,893.34	\$0.00	\$27,995,240.00	\$0.00	
	23100/C-1050	LONE STAR - POOL	11,603,354.61	0.062	09/01/2021	0.062	11,603,354.61	24,602,114.85	11,603,354.61	24,602,114.85	01/08/2014
	25712/C-1050	LONE STAR (GOV) - POOL	0.00	0.000	09/01/2021	0.000	0.00	0.00	0.00	0.00	10/11/2019
	24414/C-1050	LOGIC - POOL	13,220,672.46	0.039	09/01/2021	0.039	13,220,672.46	13,220,235.59	13,220,672.46	13,220,235.59	04/27/2017
912828T34	25940/C-1050	US TREASURY NOTE	10,000,000.00	1.125	09/30/2021	0.412	10,005,633.88	10,011,656.31	10,008,500.00	10,017,300.00	03/16/2020
9127964V8	26242/C-1050	US TREASURY BILL	7,000,000.00	0.088	10/07/2021	0.089	6,999,387.50	6,998,860.07	6,999,720.00	6,999,379.24	01/11/2021
912828YP9	26340/C-1050	US TREASURY NOTE	10,000,000.00	1.500	10/31/2021	0.025	10,024,060.84	10,036,492.27	10,023,700.00	10,035,400.00	04/26/2021
89233GZF6	26438/C-1050	TMCC DISC CP	5,000,000.00	0.080	12/15/2021	0.081	4,998,833.33	0.00	4,998,541.65	0.00	08/19/2021
3133ELSN5	25943/C-1050	FFCB NOTE	14,000,000.00	0.700	03/11/2022	0.708	13,999,391.47	13,999,295.39	14,047,880.00	14,055,720.00	03/16/2020
912828XW5	26338/C-1050	US TREASURY NOTE	10,000,000.00	1.750	06/30/2022	0.080	10,138,270.35	10,152,463.66	10,138,300.00	10,151,200.00	04/26/2021
912828YF1	26389/C-1050	US TREASURY NOTE	6,000,000.00	1.500	09/15/2022	0.109	6,086,454.10	6,093,525.55	6,087,900.00	6,094,440.00	06/23/2021
91282CBG5	26436/C-1050	US TREASURY NOTE	10,000,000.00	0.125	01/31/2023	0.133	9,998,856.87	0.00	9,997,700.00	0.00	08/19/2021
Fund	1050 PUBLIC IMPROV CONTGCY 07		\$96,824,027.07	0.682		0.200	\$97,074,915.41	\$95,114,643.69	\$97,126,268.72	\$95,175,789.68	
	25988/C-1051	TX CLASS - POOL	9,277,401.73	0.051	09/01/2021	0.051	9,277,401.73	10,776,963.80	9,277,401.73	10,776,963.80	05/12/2020
	25989/C-1051	LONE STAR - POOL	2,247,034.37	0.062	09/01/2021	0.062	2,247,034.37	2,246,915.72	2,247,034.37	2,246,915.72	05/12/2020
	25990/C-1051	LOGIC - POOL	16,410,810.42	0.039	09/01/2021	0.039	16,410,810.42	16,410,268.13	16,410,810.42	16,410,268.13	05/12/2020

Book Value & Market Value Report



Run Date: 9/20/2021 6:32:57PM

As Of Date: 08/31/2021

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2021	Book Value 07/31/2021	Market Value 08/31/2021	Market Value 07/31/2021	Purchase Date
Fund	1051	HC COVID-19 CARES ACT	\$27,935,246.52	0.045		0.045	\$27,935,246.52	\$29,434,147.65	\$27,935,246.52	\$29,434,147.65	
	26379/C-1052	TX CLASS - POOL	75,008,764.69	0.051	09/01/2021	0.051	75,008,764.69	75,005,542.16	75,008,764.69	75,005,542.16	06/18/2021
	26380/C-1052	LOGIC - POOL	75,007,362.94	0.039	09/01/2021	0.039	75,007,362.94	75,004,884.32	75,007,362.94	75,004,884.32	06/18/2021
	26381/C-1052	LONE STAR (CORP) - POOL	75,011,485.44	0.062	09/01/2021	0.062	75,011,485.44	75,007,524.51	75,011,485.44	75,007,524.51	06/18/2021
912796G52	26408/C-1052	US TREASURY BILL	25,000,000.00	0.044	10/14/2021	0.044	24,998,695.07	24,997,754.31	24,998,750.00	24,997,533.25	07/13/2021
89233GYC4	26385/C-1052	TMCC DISC CP	50,000,000.00	0.090	11/12/2021	0.091	49,991,000.00	49,987,125.00	49,990,000.00	49,985,694.50	06/21/2021
912796J59	26409/C-1052	US TREASURY BILL	25,000,000.00	0.041	12/09/2021	0.042	24,997,181.25	24,996,298.61	24,996,750.00	24,995,534.25	07/13/2021
89233HAE4	26439/C-1052	TMCC DISC CP	15,000,000.00	0.090	01/14/2022	0.091	14,994,937.50	0.00	14,994,375.00	0.00	08/19/2021
912828SF8	26398/C-1052	US TREASURY NOTE	25,000,000.00	2.000	02/15/2022	0.051	25,221,824.51	25,263,001.52	25,218,750.00	25,257,750.00	06/24/2021
89233HCF9	26442/C-1052	TMCC DISC CP	20,000,000.00	0.120	03/15/2022	0.122	19,987,000.00	0.00	19,989,166.60	0.00	08/19/2021
Fund	1052	AMERICAN RESCUE PLAN	\$385,027,613.07	0.186		0.060	\$385,218,251.40	\$350,262,130.43	\$385,215,404.67	\$350,254,462.99	
	23174/F-3320	LONE STAR - POOL	57,661.03	0.062	09/01/2021	0.062	57,661.03	57,657.99	57,661.03	57,657.99	03/04/2014
	25357/F-3320	TX CLASS - POOL	130,012.02	0.051	09/01/2021	0.051	130,012.02	130,006.44	130,012.02	130,006.44	03/26/2019
Fund	3320	FLD CONTROL TAX & REF 2004A	\$187,673.05	0.054		0.054	\$187,673.05	\$187,664.43	\$187,673.05	\$187,664.43	
	23175/F-3330	LONE STAR - POOL	376,748.47	0.062	09/01/2021	0.062	376,748.47	376,728.58	376,748.47	376,728.58	03/04/2014
	25598/F-3330	LONE STAR (GOV) - POOL	0.00	0.000	09/01/2021	0.000	0.00	0.00	0.00	0.00	08/21/2019
Fund	3330	FLOOD CONTROL IMP 2007	\$376,748.47	0.062		0.062	\$376,748.47	\$376,728.58	\$376,748.47	\$376,728.58	
	25355/C-3730	TX CLASS - POOL	271,002.82	0.051	09/01/2021	0.051	271,002.82	280,991.06	271,002.82	280,991.06	03/26/2019
Fund	3730	UNLMTD TAX ROAD & REF 2004B	\$271,002.82	0.051		0.051	\$271,002.82	\$280,991.06	\$271,002.82	\$280,991.06	
	23430/C-3740	LOGIC - POOL	1,972,166.58	0.039	09/01/2021	0.039	1,972,166.58	1,972,101.41	1,972,166.58	1,972,101.41	12/29/2014
	23680/C-3740	TX CLASS - POOL	2,811,611.28	0.051	09/01/2021	0.051	2,811,611.28	2,831,490.02	2,811,611.28	2,831,490.02	10/30/2015
	23681/C-3740	LONE STAR - POOL	904,136.13	0.062	09/01/2021	0.062	904,136.13	904,088.39	904,136.13	904,088.39	10/30/2015
Fund	3740	ROAD REF 06B	\$5,687,913.99	0.048		0.048	\$5,687,913.99	\$5,707,679.82	\$5,687,913.99	\$5,707,679.82	
B083121	10603/B-4001	MMF - TRA (CADENCE)	428,661,221.07	0.030	09/01/2021	0.030	428,661,221.07	0.00	428,661,221.07	0.00	08/31/2021
Fund	4001	MMF DDA-TLRD	\$428,661,221.07	0.030		0.030	\$428,661,221.07	\$0.00	\$428,661,221.07	\$0.00	
K083121	10598/K-4003	MMF - TRA TRUST INVESCO	110,295.78	0.010	09/01/2021	0.010	110,295.78	0.00	110,295.78	0.00	08/31/2021
Fund	4003	MMF-TLRDTRUST	\$110,295.78	0.010		0.010	\$110,295.78	\$0.00	\$110,295.78	\$0.00	
X083121	10607/X-4007	MMF - COMM CRT (CADENC	2,183,593.59	0.030	09/01/2021	0.030	2,183,593.59	0.00	2,183,593.59	0.00	08/31/2021
Fund	4007	MMF-COMCRT	\$2,183,593.59	0.030		0.030	\$2,183,593.59	\$0.00	\$2,183,593.59	\$0.00	
R083121	10604/R-4008	MMF - TAX A-C (CADENCE)	49,172,580.43	0.030	09/01/2021	0.030	49,172,580.43	0.00	49,172,580.43	0.00	08/31/2021
R083121	10616/R-4008	DDA - TAX A-C (CADENCE)	127,259,194.13	0.040	09/01/2021	0.040	127,259,194.13	0.00	127,259,194.13	0.00	08/31/2021

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Fund	4008 DDA-TAX		\$176,431,774.56	0.037		0.037	\$176,431,774.56	\$0.00	\$176,431,774.56	\$0.00	
K083121	10599/K-4871	MMF - TRA TRUST DSR (BN'	75,476,529.05	0.010	09/01/2021	0.010	75,476,529.05	0.00	75,476,529.05	0.00	08/31/2021
Fund	4871 TRA TRUST DSR (BNYM)		\$75,476,529.05	0.010		0.010	\$75,476,529.05	\$0.00	\$75,476,529.05	\$0.00	
	23930/J-5060	LOGIC - POOL	3,746,870.96	0.039	09/01/2021	0.039	3,746,870.96	3,746,747.16	3,746,870.96	3,746,747.16	05/12/2016
Fund	5060 SHERIFF COMMISSARY		\$3,746,870.96	0.039		0.039	\$3,746,870.96	\$3,746,747.16	\$3,746,870.96	\$3,746,747.16	
A083121	10612/A-5101	DDA - DA (CADENCE)	2,585,759.99	0.040	09/01/2021	0.040	2,585,759.99	0.00	2,585,759.99	0.00	08/31/2021
Fund	5101 DDA-DA		\$2,585,759.99	0.040		0.040	\$2,585,759.99	\$0.00	\$2,585,759.99	\$0.00	
J083121	10613/J-5102	DDA - SHERIFF (CADENCE)	2,767,070.47	0.040	09/01/2021	0.040	2,767,070.47	0.00	2,767,070.47	0.00	08/31/2021
Fund	5102 DDA-SHERIFF		\$2,767,070.47	0.040		0.040	\$2,767,070.47	\$0.00	\$2,767,070.47	\$0.00	
F083121	10614/F-5103	DDA - FLOOD (CADENCE)	6,230,931.68	0.040	09/01/2021	0.040	6,230,931.68	0.00	6,230,931.68	0.00	08/31/2021
Fund	5103 DDA-FLOOD		\$6,230,931.68	0.040		0.040	\$6,230,931.68	\$0.00	\$6,230,931.68	\$0.00	
B083121	10615/B-5104	DDA - TRA (CADENCE)	9,568,194.39	0.040	09/01/2021	0.040	9,568,194.39	0.00	9,568,194.39	0.00	08/31/2021
Fund	5104 DDA-TRA		\$9,568,194.39	0.040		0.040	\$9,568,194.39	\$0.00	\$9,568,194.39	\$0.00	
X083121	10619/X-5108	DDA - COMM CRT (CADENCI	750,026.09	0.040	09/01/2021	0.040	750,026.09	0.00	750,026.09	0.00	08/31/2021
Fund	5108 DDA-COMM CRT		\$750,026.09	0.040		0.040	\$750,026.09	\$0.00	\$750,026.09	\$0.00	
Z083121	10622/Z-5111	DDA - CONST (CADENCE)	2,928,174.57	0.040	09/01/2021	0.040	2,928,174.57	0.00	2,928,174.57	0.00	08/31/2021
Fund	5111 DDA-CONST		\$2,928,174.57	0.040		0.040	\$2,928,174.57	\$0.00	\$2,928,174.57	\$0.00	
	25626/B-5160	TX CLASS (GOV) - POOL	0.00	0.000	09/01/2021	0.000	0.00	0.00	0.00	0.00	08/22/2019
	25356/B-5160	TX CLASS - POOL	489,988.64	0.051	09/01/2021	0.051	489,988.64	489,967.59	489,988.64	489,967.59	03/26/2019
Fund	5160 TRA REV & REF 02 CONST		\$489,988.64	0.051		0.051	\$489,988.64	\$489,967.59	\$489,988.64	\$489,967.59	
4897823V2	25634/K-5170	KENOSHA CITY WI UT GO	335,000.00	2.000	09/01/2021	1.160	335,000.00	335,231.11	335,000.00	335,512.55	09/10/2019
011338WW6	26205/K-5170	ALAMO HEIGHTS ISD TX UT	1,040,000.00	3.000	02/01/2022	0.301	1,051,666.41	1,053,999.69	1,052,459.20	1,053,696.80	12/03/2020
705227EK8	24062/K-5170	PECOS BARSTOW TXISD	1,390,000.00	2.000	02/15/2022	1.181	1,395,009.21	1,395,925.53	1,401,022.70	1,403,719.30	10/05/2016
899525UB3	25892/K-5170	TULSA OK ISD #1 UT GO	275,000.00	2.000	03/01/2022	0.948	276,426.64	276,664.41	277,483.25	278,047.00	03/17/2020
121638EZ9	25472/K-5170	BURLINGTON CO NJ GO	20,000.00	2.000	05/01/2022	1.627	20,047.96	20,053.95	20,244.80	20,278.00	05/10/2019
646127EV8	25788/K-5170	NEW JERSEY ST HSG & MTC	2,000,000.00	1.350	12/01/2022	1.350	2,000,000.00	2,000,000.00	2,029,100.00	2,031,080.00	12/20/2019
Fund	5170 TRA REV REF 04A DS RESERVE		\$5,060,000.00	1.949		1.055	\$5,078,150.22	\$5,081,874.69	\$5,115,309.95	\$5,122,333.65	
574204XL2	25433/K-5220	MARYLAND ST DEPT OF TR	2,000,000.00	2.000	02/15/2022C	1.693	2,000,498.16	2,000,301.43	2,003,160.00	2,002,820.00	04/16/2019
121638EZ9	25476/K-5220	BURLINGTON CO NJ GO	400,000.00	2.000	05/01/2022	1.627	400,959.10	401,078.99	404,896.00	405,560.00	05/10/2019

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092059UR3	25784/K-5220	BLACK HAWK CO IA UT GO	1,315,000.00	2.000	06/01/2022	1.311	1,321,671.24	1,322,412.49	1,332,581.55	1,334,725.00	12/17/2019
779240KY5	24132/K-5220	ROUND RK TX ISD TX EXMP	700,000.00	3.000	08/01/2023	1.370	720,817.32	721,722.42	739,123.00	741,076.00	11/02/2016
442435K77	22269/K-5220	HOUSTON TX UTILITY SYS I	570,000.00	5.000	11/15/2033C	4.504	570,809.89	571,138.23	575,700.00	578,014.20	12/06/2011
Fund	5220 TRA REV REF 05A DS RES		\$4,985,000.00	2.483		1.863	\$5,014,755.71	\$5,016,653.56	\$5,055,460.55	\$5,062,195.20	
574204XL2	25432/K-5260	MARYLAND ST DEPT OF TR	1,870,000.00	2.000	02/15/2022C	1.693	1,870,465.78	1,870,281.84	1,872,954.60	1,872,636.70	04/16/2019
899525UB3	25895/K-5260	TULSA ISD #1 OK UT GO	125,000.00	2.000	03/01/2022	0.948	125,648.47	125,756.55	126,128.75	126,385.00	03/17/2020
043519VB0	25431/K-5260	ASCENSION PARISH LA SCH	1,525,000.00	2.000	03/01/2022	1.530	1,528,490.26	1,529,071.97	1,540,112.75	1,542,049.50	04/16/2019
642305TT3	25466/K-5260	NEW BERLIN SCH DIST WI	300,000.00	2.000	03/01/2022	1.650	300,510.12	300,595.14	302,586.00	303,177.00	05/09/2019
121638EZ9	25475/K-5260	BURLINGTON CO NJ GO	350,000.00	2.000	05/01/2022	1.627	350,839.22	350,944.12	354,284.00	354,865.00	05/10/2019
779240KY5	24133/K-5260	ROUND RK TX ISD TX EXMP	268,000.00	3.000	08/01/2023	1.370	275,970.06	276,316.58	282,978.52	283,726.24	11/02/2016
Fund	5260 TRA REV 06A DS RES		\$4,438,000.00	2.060		1.589	\$4,451,923.91	\$4,452,966.20	\$4,479,044.62	\$4,482,839.44	
208399K95	25196/K-5290	CITY OF CONROE TX GO LT	300,000.00	2.000	11/15/2021	2.000	300,000.00	300,000.00	301,149.00	301,623.00	12/19/2018
397040WP7	25618/K-5290	GREENWOOD AR SCH DIST	275,000.00	2.000	12/01/2021	1.171	275,561.33	275,748.44	276,254.00	276,644.50	09/05/2019
899525UB3	25894/K-5290	TULSA ISD #1 OK UT GO	100,000.00	2.000	03/01/2022	0.948	100,518.78	100,605.24	100,903.00	101,108.00	03/17/2020
462611LM4	25619/K-5290	IOWA ST WESTERN COMM I	835,000.00	1.250	06/01/2022C	1.154	835,075.27	835,045.95	835,835.00	835,759.85	08/30/2019
103637HM9	25644/K-5290	BOZEMAN MT UT GO	510,000.00	2.000	07/01/2022	1.091	513,796.78	514,176.46	517,915.20	518,965.80	09/18/2019
779240KX7	24129/K-5290	ROUND RK TX ISD TX EXMP	127,000.00	3.000	08/01/2022	1.270	128,936.08	129,112.09	130,412.49	130,719.83	11/02/2016
646127EU0	25790/K-5290	NEW JERSEY ST HSG & MTC	900,000.00	1.350	12/01/2022C	1.350	900,000.00	900,000.00	907,875.00	908,730.00	12/20/2019
779240KY5	24131/K-5290	ROUND RK TX ISD TX EXMP	32,000.00	3.000	08/01/2023	1.370	32,951.65	32,993.02	33,788.48	33,877.76	11/02/2016
199492QP7	24063/K-5290	CTY COLUMBUS OH GO UNL	6,385,000.00	3.000	08/15/2023	1.244	6,594,465.22	6,603,391.30	6,745,305.55	6,771,100.95	10/05/2016
121265CT7	21645/K-5290	BURIEN WASH BAB TAXABL	1,160,000.00	5.125	12/01/2025C	5.125	1,160,000.00	1,160,000.00	1,163,050.80	1,162,714.40	09/01/2010
Fund	5290 TRA REV REF 2008B D/S RES		\$10,624,000.00	2.843		1.680	\$10,841,305.11	\$10,851,072.50	\$11,012,488.52	\$11,041,244.09	
	23009/B-5300	LONE STAR - POOL	1,705,193.55	0.062	09/01/2021	0.062	1,705,193.55	1,705,103.51	1,705,193.55	1,705,103.51	09/16/2013
	23233/B-5300	TX CLASS - POOL	988,839.81	0.051	09/01/2021	0.051	988,839.81	988,797.31	988,839.81	988,797.31	04/16/2014
	23530/B-5300	LOGIC - POOL	1,836,909.85	0.039	09/01/2021	0.039	1,836,909.85	2,136,841.82	1,836,909.85	2,136,841.82	03/27/2015
Fund	5300 TRA REV REF 2008B CONST		\$4,530,943.21	0.050		0.050	\$4,530,943.21	\$4,830,742.64	\$4,530,943.21	\$4,830,742.64	
	25354/B-5410	LOGIC - POOL	495,327.71	0.039	09/01/2021	0.039	495,327.71	495,311.34	495,327.71	495,311.34	03/26/2019
Fund	5410 TRA REV 09A CONST		\$495,327.71	0.039		0.039	\$495,327.71	\$495,311.34	\$495,327.71	\$495,311.34	
83131PGH9	26193/K-5420	SLEEPY HOLLOW NY LT GO	9,354,367.00	1.250	11/19/2021	0.301	9,373,550.81	9,380,929.20	9,377,659.37	9,386,733.11	11/23/2020
397040WP7	25617/K-5420	GREENWOOD AR SCH DIST	300,000.00	2.000	12/01/2021	1.171	300,612.36	300,816.48	301,368.00	301,794.00	09/05/2019
2488668E8	26222/K-5420	DENTON TX LT GO	335,000.00	2.000	02/15/2022	0.221	337,710.20	338,205.97	337,800.60	338,313.15	12/17/2020
35880CF74	26244/K-5420	FRISCO TX ISD UT GO	500,000.00	3.000	02/15/2022	0.141	506,505.75	507,695.83	506,385.00	507,820.00	01/12/2021
899525UB3	25896/K-5420	TULSA ISD #1 OK UT GO	265,000.00	2.000	03/01/2022	0.948	266,374.76	266,603.89	267,392.95	267,936.20	03/17/2020
121638EZ9	25473/K-5420	BURLINGTON CO NJ GO	25,000.00	2.000	05/01/2022	1.627	25,059.94	25,067.44	25,306.00	25,347.50	05/10/2019

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462308L54	25471/K-5420	IOWA CITY IA GO	500,000.00	2.000	06/01/2022	1.640	501,311.14	501,456.82	506,970.00	507,855.00	06/04/2019
779240KX7	24130/K-5420	ROUND RK TX ISD TX EXMP	836,000.00	3.000	08/01/2022	1.270	848,744.62	849,903.22	858,463.32	860,486.44	11/02/2016
646127EU0	25789/K-5420	NEW JERSEY ST HSG & MTC	100,000.00	1.350	12/01/2022C	1.350	100,000.00	100,000.00	100,875.00	100,970.00	12/20/2019
Fund	5420 TRA 09A DS RES		\$12,215,367.00	1.530		0.460	\$12,259,869.58	\$12,270,678.85	\$12,282,220.24	\$12,297,255.40	
	23028/B-5850	LONE STAR - POOL	907,136.73	0.062	09/01/2021	0.062	907,136.73	907,088.83	907,136.73	907,088.83	09/19/2013
	23173/B-5850	LOGIC - POOL	1,211,297.27	0.039	09/01/2021	0.039	1,211,297.27	1,211,257.23	1,211,297.27	1,211,257.23	02/26/2014
	23235/B-5850	TX CLASS - POOL	1,461,727.55	0.051	09/01/2021	0.051	1,461,727.55	1,461,664.73	1,461,727.55	1,461,664.73	04/16/2014
	25596/B-5850	LONE STAR (GOV) - POOL	0.00	0.000	09/01/2021	0.000	0.00	0.00	0.00	0.00	08/21/2019
Fund	5850 TRA SR LN REV 2009C CONST		\$3,580,161.55	0.050		0.050	\$3,580,161.55	\$3,580,010.79	\$3,580,161.55	\$3,580,010.79	
791230WF8	26158/K-5852	ST LOUIS CO. MN UT GO	500,000.00	1.000	12/01/2021	0.200	500,997.93	501,330.57	501,090.00	501,480.00	11/05/2020
232769GR4	26170/K-5852	CYPRESS FAIRBANKS ISD T	4,425,000.00	4.000	02/15/2022	0.211	4,501,247.31	4,515,194.99	4,503,189.75	4,517,748.00	11/19/2020
899525UB3	25891/K-5852	TULSA OK ISD #1 UT GO	400,000.00	2.000	03/01/2022	0.948	402,075.11	402,420.97	403,612.00	404,432.00	03/17/2020
543145GP5	25567/K-5852	LONGPORT NJ UT GO	360,000.00	2.000	07/15/2022	1.330	362,055.18	362,251.53	365,648.40	366,354.00	07/23/2019
779240KX7	24128/K-5852	ROUND RK TX ISD TX EXMP	412,000.00	3.000	08/01/2022	1.270	418,280.84	418,851.82	423,070.44	424,067.48	11/02/2016
052396J90	22196/K-5852	AUSTIN TX REV 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,986,387.61	1,986,274.17	2,006,880.00	2,006,700.00	10/04/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY SYS I	1,530,000.00	5.000	11/15/2033C	4.504	1,532,173.93	1,533,055.25	1,545,300.00	1,551,511.80	12/06/2011
Fund	5852 TRA SL REV 09C DS RES		\$9,627,000.00	3.802		1.818	\$9,703,217.91	\$9,719,379.30	\$9,748,790.59	\$9,772,293.28	
	25605/B-5900	TX CLASS (GOV) - POOL	0.00	0.000	09/01/2021	0.000	0.00	8.73	0.00	8.73	08/23/2019
	25714/B-5900	LONE STAR (GOV) - POOL	0.00	0.000	09/01/2021	0.000	0.00	0.00	0.00	0.00	10/16/2019
	25987/B-5900	TX CLASS - POOL	20,945,427.42	0.051	09/01/2021	0.051	20,945,427.42	20,944,527.55	20,945,427.42	20,944,527.55	05/05/2020
9127964L0	26318/B-5900	US TREASURY BILL	5,000,000.00	0.043	09/09/2021	0.044	4,999,952.22	4,999,767.08	4,999,950.00	4,999,805.00	03/04/2021
9128286H8	26397/B-5900	US TREASURY NOTE	9,000,000.00	2.375	03/15/2022	0.064	9,111,401.37	9,129,111.33	9,111,780.00	9,128,700.00	06/24/2021
9128286M7	26395/B-5900	US TREASURY NOTE	9,000,000.00	2.250	04/15/2022	0.075	9,121,199.69	9,137,824.42	9,120,960.00	9,136,800.00	06/24/2021
Fund	5900 TR SL REV & REF SER 2018A CONSTR		\$43,945,427.42	0.976		0.058	\$44,177,980.70	\$44,211,239.11	\$44,178,117.42	\$44,209,841.28	
	25603/Y-5912	TX CLASS (GOV) - POOL	0.00	0.000	09/01/2021	0.000	0.00	0.00	0.00	0.00	08/23/2019
Fund	5912 METRO STREET IMPROV		\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	
052397UJ3	26093/Y-5913	AUSTIN TX LT GO	5,480,000.00	0.169	09/01/2021	0.169	5,480,000.00	5,480,000.00	5,480,000.00	5,479,452.00	10/06/2020
	24224/Y-5913	LOGIC - POOL	5,433,726.07	0.039	09/01/2021	0.039	5,433,726.07	5,433,546.50	5,433,726.07	5,433,546.50	12/30/2016
	24225/Y-5913	LONE STAR - POOL	13,636,136.11	0.068	09/01/2021	0.068	13,636,136.11	13,635,350.18	13,636,136.11	13,635,350.18	12/30/2016
	24792/Y-5913	TX CLASS - POOL	3,858,723.69	0.051	09/01/2021	0.051	3,858,723.69	3,858,557.91	3,858,723.69	3,858,557.91	02/23/2018
9127964L0	26118/Y-5913	US TREASURY BILL	5,000,000.00	0.115	09/09/2021	0.117	4,999,872.22	4,999,377.08	4,999,950.00	4,999,805.00	09/24/2020
912828T34	25939/Y-5913	US TREASURY NOTE	15,000,000.00	1.125	09/30/2021	0.412	15,008,450.82	15,017,484.46	15,012,750.00	15,025,950.00	03/16/2020
912828YJ3	26131/Y-5913	US TREASURY NOTE	2,000,000.00	1.500	09/30/2021	0.120	2,002,190.93	2,004,532.97	2,002,300.00	2,004,660.00	10/01/2020
9127964V8	26300/Y-5913	US TREASURY BILL	5,000,000.00	0.047	10/07/2021	0.048	4,999,765.62	4,999,563.80	4,999,800.00	4,999,556.60	02/16/2021
9127964V8	26189/Y-5913	US TREASURY BILL	1,000,000.00	0.090	10/07/2021	0.092	999,909.60	999,831.76	999,960.00	999,911.32	11/23/2020

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9128285F3	26216/Y-5913	US TREASURY NOTE	2,000,000.00	2.875	10/15/2021	0.099	2,006,685.27	2,011,395.34	2,006,800.00	2,011,420.00	12/11/2020
9127964W6	26215/Y-5913	US TREASURY BILL	2,000,000.00	0.086	11/04/2021	0.087	1,999,694.44	1,999,546.44	1,999,840.00	1,999,722.92	12/11/2020
9127964W6	26299/Y-5913	US TREASURY BILL	5,000,000.00	0.050	11/04/2021	0.051	4,999,555.56	4,999,340.28	4,999,600.00	4,999,307.30	02/16/2021
9128285R7	26214/Y-5913	US TREASURY NOTE	2,000,000.00	2.625	12/15/2021	0.104	2,014,494.41	2,018,773.71	2,014,780.00	2,019,060.00	12/11/2020
9128285R7	26298/Y-5913	US TREASURY NOTE	5,000,000.00	2.625	12/15/2021	0.068	5,036,737.50	5,047,583.82	5,036,950.00	5,047,650.00	02/16/2021
9128285V8	26217/Y-5913	US TREASURY NOTE	2,000,000.00	2.500	01/15/2022	0.101	2,017,851.07	2,021,920.07	2,017,820.00	2,022,180.00	12/14/2020
9128285F8	26218/Y-5913	US TREASURY NOTE	2,000,000.00	2.000	02/15/2022	0.084	2,017,497.44	2,020,745.47	2,017,500.00	2,020,620.00	12/14/2020
3133ELSN5	25945/Y-5913	FFCB NOTE	10,000,000.00	0.700	03/11/2022	0.708	9,999,565.34	9,999,496.71	10,034,200.00	10,039,800.00	03/16/2020
9128286M7	26219/Y-5913	US TREASURY NOTE	2,000,000.00	2.250	04/15/2022	0.103	2,026,575.02	2,030,220.26	2,026,880.00	2,030,400.00	12/14/2020
9128285V3	26220/Y-5913	US TREASURY NOTE	2,000,000.00	1.750	05/15/2022	0.095	2,023,249.52	2,026,064.89	2,023,600.00	2,026,260.00	12/14/2020
912828XW5	26339/Y-5913	US TREASURY NOTE	3,000,000.00	1.750	06/30/2022	0.080	3,041,481.10	3,045,739.10	3,041,490.00	3,045,360.00	04/26/2021
912828YF1	26120/Y-5913	US TREASURY NOTE	5,000,000.00	1.500	09/15/2022	0.127	5,071,148.74	5,076,968.29	5,073,250.00	5,078,700.00	09/24/2020
912828L57	26370/Y-5913	US TREASURY NOTE	7,000,000.00	1.750	09/30/2022	0.090	7,125,272.53	7,135,129.00	7,124,110.00	7,133,980.00	06/14/2021
91282CAR2	26433/Y-5913	US TREASURY NOTE	2,000,000.00	0.125	10/31/2022	0.099	2,000,606.45	0.00	2,000,400.00	0.00	08/19/2021
91282CAX9	26434/Y-5913	US TREASURY NOTE	2,000,000.00	0.125	11/30/2022	0.113	2,000,303.82	0.00	2,000,460.00	0.00	08/19/2021
91282CBD2	26435/Y-5913	US TREASURY NOTE	2,000,000.00	0.125	12/31/2022	0.122	2,000,076.09	0.00	1,999,920.00	0.00	08/19/2021
Fund	5913 METRO GENERAL MOBIL PROGRAM		\$111,408,585.87	0.874		0.187	\$111,799,569.36	\$105,861,168.04	\$111,840,945.87	\$105,911,249.73	
	26314/B-5921	TX CLASS - POOL	28,010,691.62	0.051	09/01/2021	0.051	28,010,691.62	28,009,488.23	28,010,691.62	28,009,488.23	02/25/2021
9127964L0	26308/B-5921	US TREASURY BILL	8,000,000.00	0.038	09/09/2021	0.039	7,999,932.44	7,999,670.67	7,999,920.00	7,999,688.00	02/24/2021
9127964V8	26304/B-5921	US TREASURY BILL	8,000,000.00	0.020	10/07/2021	0.020	7,999,840.00	7,999,702.22	7,999,680.00	7,999,290.56	02/23/2021
9127964W6	26305/B-5921	US TREASURY BILL	8,000,000.00	0.030	11/04/2021	0.030	7,999,573.33	7,999,366.67	7,999,360.00	7,998,891.68	02/23/2021
9127965G0	26306/B-5921	US TREASURY BILL	8,000,000.00	0.030	12/02/2021	0.030	7,999,386.67	7,999,180.00	7,999,120.00	7,998,730.32	02/23/2021
30229AZE2	26344/B-5921	XON DISC CP	4,000,000.00	0.110	12/14/2021	0.112	3,998,728.89	3,998,350.00	3,998,844.44	3,998,500.00	05/03/2021
912796A90	26307/B-5921	US TREASURY BILL	8,000,000.00	0.043	12/30/2021	0.043	7,998,866.67	7,998,573.89	7,998,640.00	7,998,251.60	02/23/2021
9128286M7	26396/B-5921	US TREASURY NOTE	5,000,000.00	2.250	04/15/2022	0.075	5,067,333.16	5,076,569.13	5,067,200.00	5,076,000.00	06/24/2021
9128287C8	26388/B-5921	US TREASURY NOTE	4,000,000.00	1.750	07/15/2022	0.092	4,057,594.48	4,063,226.74	4,057,800.00	4,063,440.00	06/23/2021
Fund	5921 HCTRA FIRST LN REV & REF 21 CON		\$81,010,691.62	0.264		0.048	\$81,131,947.26	\$81,144,127.55	\$81,131,256.06	\$81,142,280.39	
	23895/C-8349	TX CLASS - POOL	10,837,215.88	0.051	09/01/2021	0.051	10,837,215.88	10,836,750.27	10,837,215.88	10,836,750.27	04/06/2016
	24041/C-8349	LOGIC - POOL	5,621,458.85	0.039	09/01/2021	0.039	5,621,458.85	5,621,273.09	5,621,458.85	5,621,273.09	08/31/2016
912828T34	25942/C-8349	US TREASURY NOTE	5,000,000.00	1.125	09/30/2021	0.412	5,002,816.94	5,005,828.15	5,004,250.00	5,008,650.00	03/16/2020
9128285R7	26247/C-8349	US TREASURY NOTE	2,000,000.00	2.625	12/15/2021	0.102	2,014,501.95	2,018,783.48	2,014,780.00	2,019,060.00	01/13/2021
89233HB11	26440/C-8349	TMCC DISC CP	4,000,000.00	0.100	02/01/2022	0.101	3,998,300.00	0.00	3,998,300.00	0.00	08/19/2021
3133ELSN5	25946/C-8349	FFCB NOTE	4,720,000.00	0.700	03/11/2022	0.708	4,719,794.84	4,719,762.45	4,736,142.40	4,738,785.60	03/16/2020
052397UK0	26092/C-8349	AUSTIN TX LT GO	1,205,000.00	0.269	09/01/2022	0.269	1,205,000.00	1,205,000.00	1,205,602.50	1,204,216.75	10/06/2020
Fund	8349 WORKMEN COMP		\$33,383,674.73	0.469		0.213	\$33,399,088.46	\$29,407,397.44	\$33,417,749.63	\$29,428,735.71	
	23011/B-8573	LONE STAR - POOL	1,895,549.87	0.062	09/01/2021	0.062	1,895,549.87	1,895,449.78	1,895,549.87	1,895,449.78	09/16/2013

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	23129/B-8573	LOGIC - POOL	14,430,785.49	0.039	09/01/2021	0.039	14,430,785.49	14,430,308.61	14,430,785.49	14,430,308.61	01/23/2014
	23248/B-8573	TX CLASS - POOL	2,468,166.63	0.051	09/01/2021	0.051	2,468,166.63	32,466,807.96	2,468,166.63	32,466,807.96	05/19/2014
912828Z60	25883/B-8573	US TREASURY NOTE	30,000,000.00	1.375	01/31/2022	1.438	29,992,309.37	29,990,740.88	30,161,700.00	30,194,400.00	02/13/2020
9698878C5	26287/B-8573	WILLIAMSON CO TX LT GO	1,400,000.00	0.141	02/15/2022	0.141	1,400,000.00	1,400,000.00	1,399,384.00	1,400,014.00	02/17/2021
912796D30	26410/B-8573	US TREASURY BILL	50,000,000.00	0.037	02/24/2022	0.038	49,990,955.55	49,989,362.50	49,986,500.00	49,986,565.00	07/13/2021
912796D30	26328/B-8573	US TREASURY BILL	50,000,000.00	0.055	02/24/2022	0.056	49,986,555.55	49,984,187.50	49,986,500.00	49,986,565.00	03/26/2021
89233HBU7	26386/B-8573	TMCC DISC CP	50,000,000.00	0.150	02/28/2022	0.152	49,962,500.00	49,956,041.67	49,975,000.00	49,970,694.50	06/21/2021
89233HBU7	26441/B-8573	TMCC DISC CP	30,000,000.00	0.110	02/28/2022	0.112	29,983,500.00	0.00	29,985,000.00	0.00	08/19/2021
912828ZA1	26337/B-8573	US TREASURY NOTE	50,000,000.00	1.125	02/28/2022	0.052	50,264,813.31	50,310,420.05	50,258,000.00	50,306,500.00	04/26/2021
64990FC93	26384/B-8573	NEW YORK ST DORM AUTH	10,000,000.00	0.167	03/15/2022	0.167	10,000,000.00	10,000,000.00	9,995,600.00	9,993,900.00	06/23/2021
235241VE3	26172/B-8573	DALLAS AREA RAPID TRANS	1,000,000.00	0.397	12/01/2022	0.397	1,000,000.00	1,000,000.00	1,000,780.00	1,003,870.00	11/18/2020
696543TY3	26343/B-8573	PALM BEACH CO FL REV	18,780,000.00	0.200	12/01/2022	0.200	18,780,000.00	18,780,000.00	18,784,319.40	18,783,568.20	04/29/2021
9698878D3	26288/B-8573	WILLIAMSON CO TX LT GO	500,000.00	0.191	02/15/2023	0.191	500,000.00	500,000.00	499,225.00	499,930.00	02/17/2021
91412HJ33	26319/B-8573	UNIV OF CALIFORNIA REVS	5,000,000.00	0.263	05/15/2023	0.263	5,000,000.00	5,000,000.00	4,996,800.00	4,998,500.00	03/10/2021
696543TZ0	26342/B-8573	PALM BEACH CO FL REV	12,265,000.00	0.300	12/01/2023	0.300	12,265,000.00	12,265,000.00	12,256,046.55	12,258,867.50	04/29/2021
929845UN3	26312/B-8573	WACO TX ISD UT GO *CAB*	1,100,000.00	0.000	08/15/2024	0.550	1,082,307.47	1,081,808.62	1,081,300.00	1,083,159.00	03/02/2021
591852X52	26351/B-8573	METRO COUNCIL MINNEAPC	14,545,000.00	2.000	09/01/2024	0.370	15,251,222.51	15,270,839.80	15,171,889.50	15,225,124.20	05/19/2021
Fund	8573 TRA REVENUE		\$343,384,501.99	0.448		0.231	\$344,253,665.75	\$344,320,967.37	\$344,332,546.44	\$344,484,223.75	
	23010/B-8577	LONE STAR - POOL	13,579,724.05	0.062	09/01/2021	0.062	13,579,724.05	13,579,006.98	13,579,724.05	13,579,006.98	09/16/2013
	23465/B-8577	TX CLASS - POOL	19,179,696.34	0.051	09/01/2021	0.051	19,179,696.34	19,178,872.32	19,179,696.34	19,178,872.32	01/28/2015
	23466/B-8577	LOGIC - POOL	15,963,233.28	0.039	09/01/2021	0.039	15,963,233.28	15,962,705.79	15,963,233.28	15,962,705.79	01/28/2015
9127964L0	26117/B-8577	US TREASURY BILL	15,000,000.00	0.115	09/09/2021	0.117	14,999,616.67	14,998,131.25	14,999,850.00	14,999,415.00	09/24/2020
912828T34	25941/B-8577	US TREASURY NOTE	10,000,000.00	1.125	09/30/2021	0.412	10,005,633.88	10,011,656.31	10,008,500.00	10,017,300.00	03/16/2020
912828YJ3	26130/B-8577	US TREASURY NOTE	3,000,000.00	1.500	09/30/2021	0.120	3,003,286.40	3,006,799.45	3,003,450.00	3,006,990.00	10/01/2020
9127964V8	26190/B-8577	US TREASURY BILL	2,000,000.00	0.090	10/07/2021	0.092	1,999,819.20	1,999,663.51	1,999,920.00	1,999,822.64	11/23/2020
9127964W6	26191/B-8577	US TREASURY BILL	2,000,000.00	0.097	11/04/2021	0.098	1,999,655.11	1,999,488.05	1,999,840.00	1,999,722.92	11/23/2020
912828YT1	26192/B-8577	US TREASURY NOTE	2,000,000.00	1.500	11/30/2021	0.104	2,006,880.04	2,009,249.83	2,007,140.00	2,009,500.00	11/23/2020
9127965G0	26327/B-8577	US TREASURY BILL	5,000,000.00	0.036	12/02/2021	0.037	4,999,540.00	4,999,385.00	4,999,450.00	4,999,206.45	03/26/2021
9128285V8	26187/B-8577	US TREASURY NOTE	2,000,000.00	2.500	01/15/2022	0.118	2,017,716.81	2,021,755.20	2,017,820.00	2,022,180.00	11/23/2020
912828Z60	26194/B-8577	US TREASURY NOTE	2,000,000.00	1.375	01/31/2022	0.118	2,010,448.90	2,012,579.93	2,010,780.00	2,012,960.00	11/24/2020
364496PMS	26366/B-8577	GALVESTON TX ISD UT GO	1,000,000.00	5.000	02/01/2022	0.161	1,020,143.78	1,024,172.53	1,019,560.00	1,023,820.00	06/08/2021
912828ZA1	26195/B-8577	US TREASURY NOTE	2,000,000.00	1.125	02/28/2022	0.124	2,009,883.41	2,011,585.55	2,010,320.00	2,012,260.00	11/24/2020
3133ELSN5	25953/B-8577	FFCB NOTE	12,000,000.00	0.700	03/11/2022	0.708	11,999,478.41	11,999,396.05	12,041,040.00	12,047,760.00	03/16/2020
9128286H8	26119/B-8577	US TREASURY NOTE	10,000,000.00	2.375	03/15/2022	0.137	10,119,718.92	10,138,751.16	10,124,200.00	10,143,000.00	09/24/2020
912828J76	26196/B-8577	US TREASURY NOTE	2,000,000.00	1.750	03/31/2022	0.129	2,018,729.20	2,021,480.88	2,019,460.00	2,022,260.00	11/24/2020
912828WZ9	26197/B-8577	US TREASURY NOTE	2,000,000.00	1.750	04/30/2022	0.135	2,021,352.97	2,024,099.62	2,022,040.00	2,024,840.00	11/24/2020
912828XR6	26326/B-8577	US TREASURY NOTE	10,000,000.00	1.750	05/31/2022	0.076	10,124,738.98	10,138,955.55	10,124,200.00	10,138,300.00	03/26/2021
912828XR6	26198/B-8577	US TREASURY NOTE	2,000,000.00	1.750	05/31/2022	0.143	2,023,939.88	2,026,668.32	2,024,840.00	2,027,660.00	11/24/2020

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912828XW5	26199/B-8577	US TREASURY NOTE	2,000,000.00	1.750	06/30/2022	0.149	2,026,512.56	2,029,234.05	2,027,660.00	2,030,240.00	11/25/2020
9128282P4	26200/B-8577	US TREASURY NOTE	2,000,000.00	1.875	07/31/2022	0.151	2,031,447.93	2,034,375.51	2,032,740.00	2,035,540.00	11/25/2020
9128282S8	26204/B-8577	US TREASURY NOTE	2,000,000.00	1.625	08/31/2022	0.149	2,029,364.81	2,031,865.66	2,030,780.00	2,033,040.00	11/25/2020
9128282S8	26325/B-8577	US TREASURY NOTE	10,000,000.00	1.625	08/31/2022	0.088	10,152,790.39	10,165,802.76	10,153,900.00	10,165,200.00	03/26/2021
912828L57	26371/B-8577	US TREASURY NOTE	6,000,000.00	1.750	09/30/2022	0.090	6,107,376.45	6,115,824.85	6,106,380.00	6,114,840.00	06/14/2021
912828L57	26202/B-8577	US TREASURY NOTE	2,000,000.00	1.750	09/30/2022	0.154	2,034,389.14	2,037,094.89	2,035,460.00	2,038,280.00	11/25/2020
912828M49	26203/B-8577	US TREASURY NOTE	2,000,000.00	1.875	10/31/2022	0.156	2,039,937.94	2,042,851.06	2,041,100.00	2,043,680.00	11/25/2020
912828TY6	26207/B-8577	US TREASURY NOTE	5,000,000.00	1.625	11/15/2022	0.136	5,089,584.07	5,095,895.67	5,091,000.00	5,097,650.00	12/08/2020
912828YW4	26208/B-8577	US TREASURY NOTE	5,000,000.00	1.625	12/15/2022	0.142	5,095,284.41	5,101,569.12	5,097,250.00	5,102,950.00	12/08/2020
912828Z29	26209/B-8577	US TREASURY NOTE	5,000,000.00	1.500	01/15/2023	0.145	5,092,755.13	5,098,494.47	5,094,150.00	5,099,800.00	12/08/2020
670386SR3	26357/B-8577	NUECES CO TX LT GO	750,000.00	0.260	02/15/2023	0.260	750,000.00	750,000.00	749,152.50	748,740.00	05/27/2021
912828ZD5	26390/B-8577	US TREASURY NOTE	2,000,000.00	0.500	03/15/2023	0.199	2,009,236.12	2,009,747.40	2,011,100.00	2,011,560.00	06/23/2021
912828ZH6	26391/B-8577	US TREASURY NOTE	2,000,000.00	0.250	04/15/2023	0.222	2,000,908.07	2,000,955.71	2,002,960.00	2,003,200.00	06/23/2021
912828ZP8	26393/B-8577	US TREASURY NOTE	2,000,000.00	0.125	05/15/2023	0.224	1,996,629.88	1,996,461.65	1,998,680.00	1,998,760.00	06/23/2021
91282CCK5	26437/B-8577	US TREASURY NOTE	1,000,000.00	0.125	06/30/2023	0.188	998,850.53	0.00	999,220.00	0.00	08/19/2021
3135G05P4	26426/B-8577	FNMA NOTE	2,000,000.00	0.300	08/03/2023C	0.244	2,002,104.90	0.00	2,001,580.00	0.00	08/16/2021
9128282D1	26432/B-8577	US TREASURY NOTE	2,000,000.00	1.375	08/31/2023	0.220	2,045,991.76	0.00	2,046,180.00	0.00	08/18/2021
912828T26	26431/B-8577	US TREASURY NOTE	2,000,000.00	1.375	09/30/2023	0.237	2,047,176.69	0.00	2,047,500.00	0.00	08/18/2021
912828T91	26430/B-8577	US TREASURY NOTE	2,000,000.00	1.625	10/31/2023	0.250	2,059,262.28	0.00	2,059,620.00	0.00	08/18/2021
912828U57	26429/B-8577	US TREASURY NOTE	2,000,000.00	2.125	11/30/2023	0.268	2,083,112.26	0.00	2,083,520.00	0.00	08/18/2021
912828V23	26428/B-8577	US TREASURY NOTE	2,000,000.00	2.250	12/31/2023	0.283	2,091,233.48	0.00	2,091,640.00	0.00	08/18/2021
91282CBE0	26427/B-8577	US TREASURY NOTE	2,000,000.00	0.125	01/15/2024	0.298	1,991,850.50	0.00	1,992,260.00	0.00	08/18/2021
56052AG42	26382/B-8577	STATE OF MAINE GO	1,065,000.00	1.000	06/01/2024	0.404	1,082,330.01	1,082,855.16	1,080,975.00	1,081,720.50	06/23/2021
Fund	8577 TRA R&R		\$196,537,653.67	0.958		0.165	\$197,961,365.54	\$182,757,431.24	\$198,029,871.17	\$182,832,782.60	
46256QGH3	25115/K-8597	IOWA ST BRD REGENTS HO	375,000.00	1.250	09/01/2021	2.090	375,000.00	374,746.35	375,000.00	375,345.00	10/26/2018
208418S61	26160/K-8597	CONROE ISD TX UT GO	2,430,000.00	4.000	02/15/2022	0.171	2,472,324.96	2,480,067.33	2,472,913.80	2,480,641.20	11/17/2020
899525UB3	25893/K-8597	TULSA OK ISD #1 UT GO	1,400,000.00	2.000	03/01/2022	0.948	1,407,262.90	1,408,473.38	1,412,642.00	1,415,512.00	03/17/2020
519064BV0	26162/K-8597	LAURENS CO SCH DIST GA	750,000.00	4.000	03/01/2022	0.301	763,834.59	766,140.36	764,542.50	767,115.00	11/17/2020
121638EZ9	25474/K-8597	BURLINGTON CO NJ GO	80,000.00	2.000	05/01/2022	1.627	80,191.82	80,215.80	80,979.20	81,112.00	05/10/2019
395468LP4	26037/K-8597	GREENSBORO NC ENTERPR	1,915,000.00	3.000	06/01/2022	0.220	1,954,818.79	1,959,243.10	1,956,421.45	1,961,726.00	06/25/2020
052430SD8	26425/K-8597	AUSTIN ISD TX UT GO	5,000,000.00	5.000	08/01/2022	0.060	5,226,299.70	0.00	5,225,650.00	0.00	08/24/2021
791230WG6	26159/K-8597	ST LOUIS CO. MN UT GO	1,075,000.00	2.000	12/01/2022	0.210	1,098,986.48	1,100,585.58	1,099,907.75	1,101,982.50	11/05/2020
35880CF82	26243/K-8597	FRISCO TX ISD UT GO	500,000.00	3.000	02/15/2023	0.180	520,472.88	521,644.99	520,355.00	522,505.00	01/12/2021
513174YW6	26353/K-8597	LAMAR ISD TX UT GO	1,000,000.00	3.000	02/15/2023	0.070	1,042,613.65	1,045,053.37	1,041,630.00	1,044,730.00	05/18/2021
052430SE6	26443/K-8597	AUSTIN ISD TX UT GO	2,520,000.00	5.000	08/01/2023	0.120	2,755,349.20	0.00	2,757,031.20	0.00	08/24/2021
Fund	8597 TRA SR LN REV&REF 2018A REV		\$17,045,000.00	3.881		0.252	\$17,697,154.97	\$9,736,170.26	\$17,707,072.90	\$9,750,668.70	
145628J38	26334/K-8608	CARROLLTON FARMERS BR	5,000,000.00	5.000	02/15/2022	0.101	5,111,525.60	5,131,926.62	5,110,850.00	5,131,700.00	04/22/2021

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2021	Book Value 07/31/2021	Market Value 08/31/2021	Market Value 07/31/2021	Purchase Date
513174YX4	26352/K-8608	LAMAR ISD TX UT GO	1,000,000.00	3.000	02/15/2024	0.140	1,070,066.18	1,072,443.99	1,069,040.00	1,072,450.00	05/18/2021
Fund	8608	HCTRA FIRST LN REV & REF 21 DSR	\$6,000,000.00	4.667		0.107	\$6,181,591.78	\$6,204,370.61	\$6,179,890.00	\$6,204,150.00	
	24542/C-9990	LONE STAR - POOL	31,323.40	0.062	09/01/2021	0.062	31,323.40	31,321.75	31,323.40	31,321.75	09/11/2017
	24544/C-9990	LOGIC - POOL	29,659.25	0.038	09/01/2021	0.038	29,659.25	29,658.29	29,659.25	29,658.29	09/11/2017
9127964L0	26258/C-9990	US TREASURY BILL	30,000,000.00	0.078	09/09/2021	0.079	29,999,479.17	29,997,460.94	29,999,700.00	29,998,830.00	01/15/2021
9127964L0	26293/C-9990	US TREASURY BILL	50,000,000.00	0.045	09/09/2021	0.046	49,999,500.00	49,997,562.50	49,999,500.00	49,998,050.00	02/12/2021
9127964L0	26294/C-9990	US TREASURY BILL	35,000,000.00	0.043	09/09/2021	0.044	34,999,665.56	34,998,369.58	34,999,650.00	34,998,635.00	02/12/2021
912796F53	26333/C-9990	US TREASURY BILL	12,000,000.00	0.003	09/23/2021	0.003	11,999,981.67	11,999,955.83	11,999,760.00	11,999,293.32	04/15/2021
Fund	9990	Constitutional Debt Service Fund	\$127,060,982.65	0.048		0.049	\$127,059,609.05	\$127,054,328.89	\$127,059,592.65	\$127,055,788.36	
	24560/C-9991	LOGIC - POOL	20,060,098.55	0.039	09/01/2021	0.039	20,060,098.55	20,059,435.63	20,060,098.55	20,059,435.63	09/19/2017
	24561/C-9991	TX CLASS - POOL	31,092,901.48	0.051	09/01/2021	0.051	31,092,901.48	31,091,565.67	31,092,901.48	31,091,565.67	09/19/2017
	25971/C-9991	LONE STAR - POOL	35,141,090.81	0.062	09/01/2021	0.062	35,141,090.81	35,139,235.21	35,141,090.81	35,139,235.21	03/31/2020
9127964L0	26279/C-9991	US TREASURY BILL	50,000,000.00	0.061	09/09/2021	0.062	49,999,321.18	49,996,690.75	49,999,500.00	49,998,050.00	02/04/2021
912796F46	26324/C-9991	US TREASURY BILL	50,000,000.00	0.045	09/16/2021	0.045	49,999,062.50	49,997,125.00	49,999,500.00	49,997,553.00	03/18/2021
912828T34	25938/C-9991	US TREASURY NOTE	50,000,000.00	1.125	09/30/2021	0.412	50,028,169.40	50,058,281.53	50,042,500.00	50,086,500.00	03/16/2020
912828YJ3	24073/C-9991	US TREASURY NOTE	50,000,000.00	1.500	09/30/2021	1.594	49,996,250.55	49,992,242.52	50,057,500.00	50,116,500.00	01/12/2021
9127964V8	26269/C-9991	US TREASURY BILL	25,000,000.00	0.078	10/07/2021	0.080	24,998,037.50	24,996,347.57	24,999,000.00	24,997,783.00	01/25/2021
9127964V8	26278/C-9991	US TREASURY BILL	50,000,000.00	0.058	10/07/2021	0.059	49,997,100.00	49,994,602.78	49,998,000.00	49,995,566.00	02/04/2021
9128285F3	26286/C-9991	US TREASURY NOTE	50,000,000.00	2.875	10/15/2021	0.048	50,170,142.39	50,290,015.44	50,170,000.00	50,285,500.00	02/09/2021
9128285F3	26277/C-9991	US TREASURY NOTE	50,000,000.00	2.875	10/15/2021	0.081	50,168,138.59	50,286,599.87	50,170,000.00	50,285,500.00	02/04/2021
9127964W6	26276/C-9991	US TREASURY BILL	50,000,000.00	0.060	11/04/2021	0.061	49,994,665.78	49,992,082.01	49,996,000.00	49,993,073.00	02/04/2021
912828RR3	26285/C-9991	US TREASURY NOTE	50,000,000.00	2.000	11/15/2021	0.063	50,198,462.70	50,280,493.95	50,199,000.00	50,278,000.00	02/09/2021
912828RR3	26275/C-9991	US TREASURY NOTE	50,000,000.00	2.000	11/15/2021	0.082	50,196,516.01	50,277,742.63	50,199,000.00	50,278,000.00	02/04/2021
235241TK2	26165/C-9991	DALLAS AREA RAPID TRANS	765,000.00	0.945	12/01/2021	0.945	765,000.00	765,000.00	766,277.55	767,302.65	03/26/2020
235241VD5	26171/C-9991	DALLAS AREA RAPID TRANS	1,450,000.00	0.297	12/01/2021	0.297	1,450,000.00	1,450,000.00	1,450,101.50	1,451,276.00	11/18/2020
9127965G0	26284/C-9991	US TREASURY BILL	50,000,000.00	0.043	12/02/2021	0.044	49,994,505.55	49,992,654.17	49,994,500.00	49,992,064.50	02/09/2021
9128285R7	26283/C-9991	US TREASURY NOTE	50,000,000.00	2.625	12/15/2021	0.057	50,369,007.89	50,477,953.07	50,369,500.00	50,476,500.00	02/09/2021
912796A90	26272/C-9991	US TREASURY BILL	30,000,000.00	0.085	12/30/2021	0.086	29,991,500.00	29,989,304.17	29,994,900.00	29,993,443.50	01/27/2021
912828YZ7	26282/C-9991	US TREASURY NOTE	50,000,000.00	1.625	12/31/2021	0.070	50,257,415.87	50,323,365.38	50,259,500.00	50,324,000.00	02/09/2021
9128285V8	26281/C-9991	US TREASURY NOTE	50,000,000.00	2.500	01/15/2022	0.069	50,452,343.75	50,555,451.52	50,445,500.00	50,554,500.00	02/09/2021
912796C31	26323/C-9991	US TREASURY BILL	50,000,000.00	0.060	01/27/2022	0.061	49,987,666.67	49,985,083.34	49,991,500.00	49,986,575.00	03/17/2021
912828Z60	26335/C-9991	US TREASURY NOTE	50,000,000.00	1.375	01/31/2022	0.047	50,275,669.64	50,331,891.74	50,269,500.00	50,324,000.00	04/26/2021
8648136T2	25689/C-9991	SUFFOLK VA UT GO	2,670,000.00	1.905	02/01/2022	1.905	2,670,000.00	2,670,000.00	2,687,969.10	2,695,017.90	10/17/2019
9128285F8	26316/C-9991	US TREASURY NOTE	50,000,000.00	2.000	02/15/2022	0.089	50,436,770.38	50,517,847.52	50,437,500.00	50,515,500.00	03/04/2021
882806HD7	26060/C-9991	TEXAS TECH UNIV REV	2,000,000.00	0.505	02/15/2022	0.505	2,000,000.00	2,000,000.00	2,001,540.00	2,002,360.00	07/29/2020
912828ZA1	26336/C-9991	US TREASURY NOTE	15,000,000.00	1.125	02/28/2022	0.052	15,079,443.99	15,093,126.01	15,077,400.00	15,091,950.00	04/26/2021
912828ZG8	26292/C-9991	US TREASURY NOTE	50,000,000.00	0.375	03/31/2022	0.088	50,083,022.04	50,095,219.59	50,086,000.00	50,097,500.00	02/12/2021

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HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2021	Book Value 07/31/2021	Market Value 08/31/2021	Market Value 07/31/2021	Purchase Date
59164GEK4	25779/C-9991	METRO WSTWTR RECL DIS	2,510,000.00	1.843	04/01/2022	1.843	2,510,000.00	2,510,000.00	2,534,673.30	2,540,822.80	12/10/2019
9128286M7	26291/C-9991	US TREASURY NOTE	50,000,000.00	2.250	04/15/2022	0.092	50,667,794.94	50,759,395.13	50,672,000.00	50,760,000.00	02/12/2021
912828X47	26290/C-9991	US TREASURY NOTE	50,000,000.00	1.875	04/30/2022	0.085	50,591,041.26	50,667,067.31	50,594,000.00	50,670,000.00	02/12/2021
912828SV3	26289/C-9991	US TREASURY NOTE	50,000,000.00	1.750	05/15/2022	0.076	50,587,527.36	50,658,673.25	50,590,000.00	50,656,500.00	02/12/2021
912828XR6	26297/C-9991	US TREASURY NOTE	50,000,000.00	1.750	05/31/2022	0.090	50,618,470.15	50,688,957.56	50,621,000.00	50,691,500.00	02/16/2021
9128286Y1	26296/C-9991	US TREASURY NOTE	50,000,000.00	1.750	06/15/2022	0.088	50,653,199.25	50,723,753.87	50,654,500.00	50,728,500.00	02/16/2021
882669BR4	26223/C-9991	TX PUB FIN AUTH REV	7,160,000.00	0.286	02/01/2023	0.286	7,160,000.00	7,160,000.00	7,164,367.60	7,136,586.80	12/23/2020
3130AJES4	25932/C-9991	FHLB NOTE	50,000,000.00	0.735	03/16/2023	0.735	50,000,000.00	50,000,000.00	50,446,500.00	50,476,500.00	03/16/2020
3130AJES4	24076/C-9991	FHLB NOTE	50,000,000.00	0.735	03/16/2023	0.735	50,000,000.00	50,000,000.00	50,446,500.00	50,476,500.00	01/12/2021
56052AG34	26383/C-9991	STATE OF MAINE GO	2,300,000.00	1.000	06/01/2023	0.203	2,331,990.10	2,333,513.44	2,329,394.00	2,331,418.00	06/23/2021
591852X45	26350/C-9991	METRO COUNCIL MINNEAP	15,050,000.00	2.000	09/01/2023	0.210	15,587,186.13	15,609,568.89	15,532,202.00	15,574,793.50	05/19/2021
Fund	9991 COUNTY GENERAL		\$1,440,199,090.84	1.232		0.190	\$1,446,559,512.41	\$1,447,810,286.52	\$1,447,540,915.89	\$1,448,917,372.16	
	24533/F-9992	LOGIC - POOL	10,010,222.93	0.039	09/01/2021	0.039	10,010,222.93	15,009,753.05	10,010,222.93	15,009,753.05	08/17/2017
	25141/F-9992	TX CLASS - POOL	7,008,601.05	0.051	09/01/2021	0.051	7,008,601.05	15,008,007.37	7,008,601.05	15,008,007.37	11/19/2018
	26402/F-9992	LONE STAR (CORP) - POOL	10,000,462.19	0.054	09/01/2021	0.054	10,000,462.19	10,000,000.00	10,000,462.19	10,000,000.00	07/12/2021
Fund	9992 FLD CONTROL GENERAL		\$27,019,286.17	0.048		0.048	\$27,019,286.17	\$40,017,760.42	\$27,019,286.17	\$40,017,760.42	
9127964L0	26147/C-9994	US TREASURY BILL	49,000,000.00	0.113	09/09/2021	0.115	48,998,758.88	48,993,949.54	48,999,510.00	48,998,089.00	10/14/2020
Fund	9994 Road Debt Service Fund		\$49,000,000.00	0.113		0.115	\$48,998,758.88	\$48,993,949.54	\$48,999,510.00	\$48,998,089.00	
9127964L0	26295/F-9999	US TREASURY BILL	10,500,000.00	0.043	09/09/2021	0.044	10,499,899.67	10,499,510.87	10,499,895.00	10,499,590.50	02/12/2021
912796F53	26332/F-9999	US TREASURY BILL	2,000,000.00	0.003	09/23/2021	0.003	1,999,996.94	1,999,992.64	1,999,960.00	1,999,882.22	04/15/2021
Fund	9999 Flood Control Debt Service Fund		\$12,500,000.00	0.037		0.037	\$12,499,896.61	\$12,499,503.51	\$12,499,855.00	\$12,499,472.72	
Grand Totals			\$4,362,822,390.23	0.618		0.134	\$4,373,904,197.66	\$3,021,918,090.78	\$4,375,493,325.19	\$3,023,790,819.61	

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DISTRICT CLERK & COUNTY CLERK REGISTRY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2021	Book Value 07/31/2021	Market Value 08/31/2021	Market Value 07/31/2021	Purchase Date
T083121	10610/T-4005	MMF - DIST CLERK (CADEN	37,095,025.31	0.030	09/01/2021	0.030	37,095,025.31	0.00	37,095,025.31	0.00	08/31/2021
Fund	4005	DISTRICT CLERK MMF	\$37,095,025.31	0.030		0.030	\$37,095,025.31	\$0.00	\$37,095,025.31	\$0.00	
U083121	10611/U-4006	MMF - CO CLERK (CADENCE	7,833,389.93	0.030	09/01/2021	0.030	7,833,389.93	0.00	7,833,389.93	0.00	08/31/2021
Fund	4006	MMF-COCLRK	\$7,833,389.93	0.030		0.030	\$7,833,389.93	\$0.00	\$7,833,389.93	\$0.00	
	23956/T-5944	LONE STAR - POOL	7,740,145.83	0.062	09/01/2021	0.062	7,740,145.83	7,739,737.12	7,740,145.83	7,739,737.12	06/17/2016
	23961/T-5944	LOGIC - POOL	15,884,557.97	0.039	09/01/2021	0.039	15,884,557.97	15,884,033.06	15,884,557.97	15,884,033.06	06/29/2016
	25587/T-5944	TX CLASS (GOV) - POOL	0.00	0.000	09/01/2021	0.000	0.00	0.00	0.00	0.00	08/13/2019
	26341/T-5944	TX CLASS - POOL	11,002,137.86	0.051	09/01/2021	0.051	11,002,137.86	11,001,665.17	11,002,137.86	11,001,665.17	04/29/2021
9127964V8	261630/T-5944	US TREASURY BILL	13,000,000.00	0.119	10/07/2021	0.120	12,998,458.28	12,997,130.69	12,999,480.00	12,998,847.16	10/26/2020
912796A90	26241/T-5944	US TREASURY BILL	5,000,000.00	0.092	12/30/2021	0.093	4,998,466.67	4,998,070.55	4,999,150.00	4,998,907.25	01/11/2021
912796C31	26274/T-5944	US TREASURY BILL	13,000,000.00	0.075	01/27/2022	0.076	12,995,991.67	12,995,152.09	12,997,790.00	12,996,509.50	02/03/2021
912828ZM5	26365/T-5944	US TREASURY NOTE	7,000,000.00	0.125	04/30/2022	0.047	7,003,594.46	7,004,056.82	7,002,170.00	7,002,730.00	06/04/2021
89233HEA8	26420/T-5944	TMCC DISC CP	10,000,000.00	0.150	05/10/2022	0.152	9,989,541.67	0.00	9,993,027.80	0.00	08/13/2021
91282CAC5	26364/T-5944	US TREASURY NOTE	6,000,000.00	0.125	07/31/2022	0.081	6,002,404.29	6,002,628.11	6,001,860.00	6,002,580.00	06/04/2021
912796L64	26419/T-5944	US TREASURY BILL	12,000,000.00	0.076	08/11/2022	0.077	11,991,285.33	0.00	11,991,960.00	0.00	08/13/2021
912828YF1	26394/T-5944	US TREASURY NOTE	3,000,000.00	1.500	09/15/2022	0.109	3,043,224.40	3,046,759.91	3,043,950.00	3,047,220.00	06/24/2021
Fund	5944	DISTRICT CLERK	\$103,626,841.66	0.127		0.080	\$103,649,808.43	\$81,669,233.52	\$103,656,229.46	\$81,672,229.26	
	23112/U-5945	LOGIC - POOL	1,612,691.39	0.039	09/01/2021	0.039	1,612,691.39	1,612,638.10	1,612,691.39	1,612,638.10	01/15/2014
	23113/U-5945	LONE STAR - POOL	4,775,556.11	0.062	09/01/2021	0.062	4,775,556.11	4,775,303.94	4,775,556.11	4,775,303.94	01/15/2014
	23266/U-5945	TX CLASS - POOL	4,169,262.40	0.051	09/01/2021	0.051	4,169,262.40	5,169,056.17	4,169,262.40	5,169,056.17	05/30/2014
	25601/U-5945	TX CLASS (GOV) - POOL	0.00	0.000	09/01/2021	0.000	0.00	0.00	0.00	0.00	07/31/2019
9127964V8	26264/U-5945	US TREASURY BILL	6,000,000.00	0.080	10/07/2021	0.081	5,999,520.00	5,999,106.67	5,999,760.00	5,999,467.92	01/22/2021
9127965G0	26206/U-5945	US TREASURY BILL	2,000,000.00	0.103	12/02/2021	0.105	1,999,472.02	1,999,294.12	1,999,780.00	1,999,682.58	12/07/2020
89233HB78	26349/U-5945	TMCC DISC CP	4,000,000.00	0.200	02/07/2022	0.203	3,996,466.67	3,995,777.78	3,998,233.32	3,997,888.88	05/13/2021
912796D30	26315/U-5945	US TREASURY BILL	5,000,000.00	0.079	02/24/2022	0.080	4,998,068.89	4,997,728.75	4,998,650.00	4,998,656.50	02/26/2021
912796G45	26411/U-5945	US TREASURY BILL	4,000,000.00	0.046	04/21/2022	0.047	3,998,809.06	3,998,649.93	3,998,760.00	3,998,605.32	07/29/2021
912828XR6	26329/U-5945	US TREASURY NOTE	7,000,000.00	1.750	05/31/2022	0.079	7,087,130.13	7,097,060.41	7,086,940.00	7,096,810.00	04/12/2021
Fund	5945	COUNTY CLERK	\$38,557,509.90	0.386		0.084	\$38,636,976.67	\$39,644,615.87	\$38,639,633.22	\$39,648,109.41	
Grand Totals			\$187,112,766.80	0.157		0.069	\$187,215,200.34	\$121,313,849.39	\$187,224,277.92	\$121,320,338.67	

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2021	Book Value 07/31/2021	Market Value 08/31/2021	Market Value 07/31/2021	Purchase Date
I083121	10608/I-106	MMF - JUV PROB (CADENCE)	2,978,643.09	0.030	09/01/2021	0.030	2,978,643.09	0.00	2,978,643.09	0.00	08/31/2021
Fund	106	MMF-JUVPROB	\$2,978,643.09	0.030		0.030	\$2,978,643.09	\$0.00	\$2,978,643.09	\$0.00	
H083121	10594/H-1010	MMF - HOSP (CADENCE)	38,573,999.65	0.030	09/01/2021	0.030	38,573,999.65	0.00	38,573,999.65	0.00	08/31/2021
Fund	1010	MMF - HOSP DIST	\$38,573,999.65	0.030		0.030	\$38,573,999.65	\$0.00	\$38,573,999.65	\$0.00	
D083121	10609/D-1012	MMF - CS&C (CADENCE)	7,398,127.69	0.030	09/01/2021	0.030	7,398,127.69	0.00	7,398,127.69	0.00	08/31/2021
Fund	1012	MMF-COMSUPVCCORR	\$7,398,127.69	0.030		0.030	\$7,398,127.69	\$0.00	\$7,398,127.69	\$0.00	
H083121	10596/H-1024	MMF - CHCI (AMEGY)	29,209,004.07	0.000	09/01/2021	0.000	29,209,004.07	0.00	29,209,004.07	0.00	08/31/2021
Fund	1024	MMF-AMEGY CHCI	\$29,209,004.07	0.000		0.000	\$29,209,004.07	\$0.00	\$29,209,004.07	\$0.00	
H083121	10595/H-1026	MMF - CHCTX (AMEGY)	456,939,481.35	0.010	09/01/2021	0.010	456,939,481.35	0.00	456,939,481.35	0.00	08/31/2021
Fund	1026	MMF-AMEGY CHCTX	\$456,939,481.35	0.010		0.010	\$456,939,481.35	\$0.00	\$456,939,481.35	\$0.00	
N083121	10597/N-1027	MMF - 911 EMERG (CADENC	11,202,146.73	0.030	09/01/2021	0.030	11,202,146.73	0.00	11,202,146.73	0.00	08/31/2021
Fund	1027	MMF - 911 EMERG (CADENCE)	\$11,202,146.73	0.030		0.030	\$11,202,146.73	\$0.00	\$11,202,146.73	\$0.00	
H083121	10624/H-1028	DDA - HOSP (CADENCE)	50,002,162.53	0.040	09/01/2021	0.040	50,002,162.53	0.00	50,002,162.53	0.00	08/31/2021
Fund	1028	DDA - HOSP (CADENCE)	\$50,002,162.53	0.040		0.040	\$50,002,162.53	\$0.00	\$50,002,162.53	\$0.00	
	26086/V-2854	MMF - FICA CASH ACCT	0.00	0.045	09/01/2021	0.045	0.00	0.00	0.00	0.00	08/13/2020
91282CCC3	26355/V-2854	US TREASURY NOTE	4,100,000.00	0.250	05/15/2024	0.303	4,094,167.00	4,093,983.80	4,088,971.00	4,092,333.00	05/27/2021
Fund	2854	HSA 2001H JL DS RES	\$4,100,000.00	0.250		0.303	\$4,094,167.00	\$4,093,983.80	\$4,088,971.00	\$4,092,333.00	
	26168/W-3128	LOGIC - POOL	9,609,359.26	0.039	09/01/2021	0.039	9,609,359.26	9,609,041.72	9,609,359.26	9,609,041.72	09/17/2020
Fund	3128	HSA-OPERATING	\$9,609,359.26	0.039		0.039	\$9,609,359.26	\$9,609,041.72	\$9,609,359.26	\$9,609,041.72	
W083121	100290/W-4010	MMF - HSA-AMEGY W3128 (	4,567,242.29	0.010	09/01/2021	0.010	4,567,242.29	0.00	4,567,242.29	0.00	08/31/2021
Fund	4010	HSA-Amegy Operation MMF	\$4,567,242.29	0.010		0.010	\$4,567,242.29	\$0.00	\$4,567,242.29	\$0.00	
W083121	100292/W-4011	MMF - HSA-AMEGY W3930 F	2,150,877.84	0.010	09/01/2021	0.010	2,150,877.84	0.00	2,150,877.84	0.00	08/31/2021
Fund	4011	HSA-Amegy Mkting & Sports Events	\$2,150,877.84	0.010		0.010	\$2,150,877.84	\$0.00	\$2,150,877.84	\$0.00	
V083121	100294/V-4023	MMF - HSA-UMB TRUST (MV	6,729,940.05	0.030	09/01/2021	0.030	6,729,940.05	0.00	6,729,940.05	0.00	08/31/2021
Fund	4023	HSA-UMB Trust MMF	\$6,729,940.05	0.030		0.030	\$6,729,940.05	\$0.00	\$6,729,940.05	\$0.00	
V083121	100295/V-4024	MMF - HSA-UMB DEBT SVC	45,252,194.48	0.030	09/01/2021	0.030	45,252,194.48	0.00	45,252,194.48	0.00	08/31/2021

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2021	Book Value 07/31/2021	Market Value 08/31/2021	Market Value 07/31/2021	Purchase Date
Fund	4024	HSA-UMB DS MMF	\$45,252,194.48	0.030		0.030	\$45,252,194.48	\$0.00	\$45,252,194.48	\$0.00	
V083121	100297/V-4025	MMF - HSA-ZIONS TRUST (F	882,379.92	0.010	09/01/2021	0.010	882,379.92	0.00	882,379.92	0.00	08/31/2021
Fund	4025	HSA-Zions Trust MMF	\$882,379.92	0.010		0.010	\$882,379.92	\$0.00	\$882,379.92	\$0.00	
V083121	100296/V-4026	MMF - HSA-ZIONS DEBT SVI	12,656,718.39	0.010	09/01/2021	0.010	12,656,718.39	0.00	12,656,718.39	0.00	08/31/2021
Fund	4026	HSA-Zions DS MMF	\$12,656,718.39	0.010		0.010	\$12,656,718.39	\$0.00	\$12,656,718.39	\$0.00	
V083121	100293/V-4027	MMF - HSA-BNYM DEBT SVC	6,760,628.82	0.030	09/01/2021	0.030	6,760,628.82	0.00	6,760,628.82	0.00	08/31/2021
Fund	4027	HSA-BNYM DS MMF	\$6,760,628.82	0.030		0.030	\$6,760,628.82	\$0.00	\$6,760,628.82	\$0.00	
W083121	100291/W-4030	MMF - Amegy Astros ARR	3,194.30	0.010	09/01/2021	0.010	3,194.30	0.00	3,194.30	0.00	08/31/2021
Fund	4030	HSA-Amegy Astros ARR	\$3,194.30	0.010		0.010	\$3,194.30	\$0.00	\$3,194.30	\$0.00	
I083121	10620/I-5109	DDA - JUVPROB (CADENCE)	1,347,671.03	0.040	09/01/2021	0.040	1,347,671.03	0.00	1,347,671.03	0.00	08/31/2021
Fund	5109	DDA-JUV PROB	\$1,347,671.03	0.040		0.040	\$1,347,671.03	\$0.00	\$1,347,671.03	\$0.00	
D083121	10621/D-5110	DDA - CS&C (CADENCE)	2,500,086.41	0.040	09/01/2021	0.040	2,500,086.41	0.00	2,500,086.41	0.00	08/31/2021
Fund	5110	DDA-CS&C	\$2,500,086.41	0.040		0.040	\$2,500,086.41	\$0.00	\$2,500,086.41	\$0.00	
N083121	10623/N-5112	DDA - 911 EMERG (CADENC	5,000,000.00	0.040	09/01/2021	0.040	5,000,000.00	0.00	5,000,000.00	0.00	08/31/2021
Fund	5112	DDA - 911 EMERG (CADENCE)	\$5,000,000.00	0.040		0.040	\$5,000,000.00	\$0.00	\$5,000,000.00	\$0.00	
9127964W6	26169/N-5910	US TREASURY BILL	10,000,000.00	0.115	11/04/2021	0.117	9,997,955.56	9,996,965.28	9,999,200.00	9,998,614.60	11/16/2020
Fund	5910	911 EMERGENCY NETWRK	\$10,000,000.00	0.115		0.117	\$9,997,955.56	\$9,996,965.28	\$9,999,200.00	\$9,998,614.60	
	26185/V-7906	MMF - FICA CASH ACCT	0.00	0.045	09/01/2021	0.045	0.00	0.00	0.00	0.00	11/19/2020
Fund	7906	HSA DEBT REPAYMENT ACCT	\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	
91282CCC3	26356/V-7909	US TREASURY NOTE	1,500,000.00	0.250	05/15/2024	0.303	1,497,865.98	1,497,798.95	1,495,965.00	1,497,195.00	05/27/2021
Fund	7909	HSA SERIES 2014C DS RES	\$1,500,000.00	0.250		0.303	\$1,497,865.98	\$1,497,798.95	\$1,495,965.00	\$1,497,195.00	
89233GWW4	26360/V-8507	TMCC DISC CP	2,500,000.00	0.070	09/29/2021	0.071	2,499,863.89	2,499,713.20	2,499,805.55	2,499,590.28	06/03/2021
Fund	8507	HSA Astros Renewal & Replacement	\$2,500,000.00	0.070		0.071	\$2,499,863.89	\$2,499,713.20	\$2,499,805.55	\$2,499,590.28	
89233GXV3	26359/V-8531	TMCC DISC CP	4,300,000.00	0.090	10/29/2021	0.091	4,299,376.50	4,299,043.25	4,299,307.23	4,298,936.95	06/03/2021
Fund	8531	HSA GENERAL & ADMIN	\$4,300,000.00	0.090		0.091	\$4,299,376.50	\$4,299,043.25	\$4,299,307.23	\$4,298,936.95	
	26186/V-8547	MMF - FICA CASH ACCT	0.00	0.045	09/01/2021	0.045	0.00	0.00	0.00	0.00	11/19/2020
91282CCC3	26354/V-8547	US TREASURY NOTE	3,000,000.00	0.250	05/15/2024	0.303	2,995,731.95	2,995,597.90	2,991,930.00	2,994,390.00	05/27/2021

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91282CCF6	26358/V-8547	US TREASURY NOTE	2,400,000.00	0.750	05/31/2026	0.798	2,394,658.56	2,394,563.01	2,400,936.00	2,407,872.00	06/01/2021
Fund	8547 HSA NATIONAL INSURED BONDS DSR		\$5,400,000.00	0.472		0.523	\$5,390,390.51	\$5,390,160.91	\$5,392,866.00	\$5,402,262.00	
	26085/V-8550	MMF - FICA CASH ACCT	0.00	0.036	09/01/2021	0.036	0.00	0.00	0.00	0.00	08/13/2020
Fund	8550 HSA SERIES 2014A SR LIEN INTERES		\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	
	26087/V-8551	MMF - FICA CASH ACCT	0.00	0.145	09/01/2021	0.145	0.00	0.00	0.00	0.00	08/13/2020
Fund	8551 HSA SERIES 2014B SR LIEN PRINCIP		\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	
89233GXV3	26377/V-8564	TMCC DISC CP	1,000,000.00	0.080	10/29/2021	0.081	999,871.11	999,802.22	999,838.89	999,752.78	06/18/2021
89233GXV3	26362/V-8564	TMCC DISC CP	9,900,000.00	0.090	10/29/2021	0.091	9,898,564.50	9,897,797.25	9,898,405.01	9,897,552.52	06/03/2021
89233GZF6	26378/V-8564	TMCC DISC CP	4,275,000.00	0.110	12/15/2021	0.112	4,273,628.44	4,273,223.50	4,273,753.11	4,273,384.99	06/18/2021
Fund	8564 HCHSA REVENUE RECYCLING		\$15,175,000.00	0.095		0.096	\$15,172,064.05	\$15,170,822.97	\$15,171,997.01	\$15,170,690.29	
	25985/H-9902	TX CLASS - POOL	20,243,379.98	0.051	09/01/2021	0.051	20,243,379.98	20,242,510.29	20,243,379.98	20,242,510.29	04/28/2020
	25986/H-9902	TX CLASS (GOV) - POOL	0.00	0.000	09/01/2021	0.000	0.00	0.00	0.00	0.00	04/28/2020
	26133/H-9902	LONE STAR (CORP) - POOL	22,918,940.69	0.062	09/01/2021	0.062	22,918,940.69	22,917,730.49	22,918,940.69	22,917,730.49	09/24/2020
9127964L0	26261/H-9902	US TREASURY BILL	40,000,000.00	0.081	09/09/2021	0.082	39,999,283.33	39,996,506.25	39,999,600.00	39,998,440.00	01/19/2021
912796L49	26416/H-9902	US TREASURY BILL	40,000,000.00	0.039	09/21/2021	0.040	39,999,131.94	0.00	39,999,200.00	0.00	08/02/2021
89233GX43	26347/H-9902	TMCC - DISC CP	75,000,000.00	0.130	10/04/2021	0.132	74,991,062.50	74,982,666.67	74,993,124.75	74,986,666.50	05/07/2021
912796M48	26415/H-9902	US TREASURY BILL	80,000,000.00	0.042	10/19/2021	0.042	79,995,573.34	0.00	79,995,200.00	0.00	08/02/2021
89233GY26	26348/H-9902	TMCC - DISC CP	75,000,000.00	0.140	11/02/2021	0.142	74,981,916.67	74,972,875.00	74,987,083.50	74,980,625.25	05/07/2021
9127964W6	26262/H-9902	US TREASURY BILL	30,000,000.00	0.080	11/04/2021	0.081	29,995,733.33	29,993,666.67	29,997,600.00	29,995,843.80	01/19/2021
89233HA38	26345/H-9902	TMCC - DISC CP	100,000,000.00	0.180	01/03/2022	0.183	99,938,000.00	99,922,500.00	99,965,556.00	99,956,944.00	05/07/2021
912796K81	26412/H-9902	US TREASURY BILL	100,000,000.00	0.045	01/20/2022	0.046	99,982,375.00	0.00	99,982,000.00	0.00	08/02/2021
912796K81	26413/H-9902	US TREASURY BILL	100,000,000.00	0.045	01/20/2022	0.045	99,982,375.00	0.00	99,982,000.00	0.00	08/02/2021
912796K81	26414/H-9902	US TREASURY BILL	100,000,000.00	0.045	01/20/2022	0.046	99,982,375.00	0.00	99,982,000.00	0.00	08/02/2021
89233HCA0	26423/H-9902	TMCC DISC CP	40,000,000.00	0.120	03/10/2022	0.122	39,974,666.66	0.00	39,978,888.80	0.00	08/13/2021
89233HD84	26422/H-9902	TMCC DISC CP	30,000,000.00	0.140	04/08/2022	0.142	29,974,450.00	0.00	29,981,750.10	0.00	08/13/2021
89233HE91	26421/H-9902	TMCC DISC CP	30,000,000.00	0.150	05/09/2022	0.152	29,968,750.00	0.00	29,979,166.80	0.00	08/13/2021
Fund	9902 HOSP DIST GENERAL		\$883,162,320.67	0.089		0.090	\$882,928,013.44	\$363,028,455.37	\$882,985,490.62	\$363,078,760.33	
	26029/H-9906	TX CLASS - POOL	872,160.81	0.051	09/01/2021	0.051	872,160.81	872,123.37	872,160.81	872,123.37	05/22/2020
Fund	9906 HOSP DIST SPFC		\$872,160.81	0.051		0.051	\$872,160.81	\$872,123.37	\$872,160.81	\$872,123.37	
H052822	26363/H-9907	CD - AMEGY	1,969,545.70	0.040	05/28/2022	0.040	1,969,545.70	1,969,545.70	1,969,545.70	1,969,545.70	05/28/2021
H061822	26399/H-9907	CD - AMEGY	400,000.00	0.040	06/18/2022	0.040	400,000.00	400,000.00	400,000.00	400,000.00	06/18/2021
H061822	26400/H-9907	CD - AMEGY	455,512.00	0.040	06/18/2022	0.040	455,512.00	455,512.00	455,512.00	455,512.00	06/18/2021
H061822	26401/H-9907	CD - AMEGY	500,000.00	0.040	06/18/2022	0.040	500,000.00	500,000.00	500,000.00	500,000.00	06/18/2021

Book Value & Market Value Report



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911 EMERGENCY NETWORK; COMM SUPERVISION & CORR; HOSPITAL DIST; JUV PROBATION; SPORTS & CONVENTION CORP; & SPORTS AUTHORITY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2021	Book Value 07/31/2021	Market Value 08/31/2021	Market Value 07/31/2021	Purchase Date
Fund	9907	COMM.HEALTH CHOICE, INC.	\$3,325,057.70	0.040		0.040	\$3,325,057.70	\$3,325,057.70	\$3,325,057.70	\$3,325,057.70	
	25995/H-9917	TX CLASS - POOL	6,015,717.29	0.051	09/01/2021	0.051	6,015,717.29	6,015,458.85	6,015,717.29	6,015,458.85	05/15/2020
Fund	9917	HOSP DIST SERIES 2010 D/S	\$6,015,717.29	0.051		0.051	\$6,015,717.29	\$6,015,458.85	\$6,015,717.29	\$6,015,458.85	
	25996/H-9918	TX CLASS - POOL	6,817,812.99	0.051	09/01/2021	0.051	6,817,812.99	6,817,520.10	6,817,812.99	6,817,520.10	05/15/2020
Fund	9918	HOSP DIST SERIES 2010 D/S RESERV	\$6,817,812.99	0.051		0.051	\$6,817,812.99	\$6,817,520.10	\$6,817,812.99	\$6,817,520.10	
	26055/H-9919	TX CLASS - POOL	0.00	0.292	09/01/2021	0.292	0.00	0.00	0.00	0.00	07/07/2020
Fund	9919	HOSP DIST BEN TAUB LEVEL 1	\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	
	25997/H-9920	TX CLASS - POOL	7,018,336.94	0.051	09/01/2021	0.051	7,018,336.94	7,018,035.42	7,018,336.94	7,018,035.42	05/15/2020
Fund	9920	HOSP DIST SERIES 2016 RR D/S	\$7,018,336.94	0.051		0.051	\$7,018,336.94	\$7,018,035.42	\$7,018,336.94	\$7,018,035.42	
912796C31	26280/H-9921	US TREASURY BILL	11,000,000.00	0.057	01/27/2022	0.057	10,997,444.95	10,996,909.77	10,998,130.00	10,997,046.50	02/08/2021
Fund	9921	HOSP DIST SERIES 2016 RR DSR	\$11,000,000.00	0.057		0.057	\$10,997,444.95	\$10,996,909.77	\$10,998,130.00	\$10,997,046.50	
03588HQL3	25984/H-9922	ANNE ARUNDEL CO MD LT C	100,000.00	5.000	10/01/2021	0.701	100,355.82	100,711.64	100,399.00	100,798.00	04/17/2020
908726CC4	25897/H-9922	UNION TWP NJ UT GO	1,315,000.00	2.000	01/15/2022	0.871	1,320,471.51	1,321,696.48	1,324,034.05	1,326,164.35	02/20/2020
930013B48	26088/H-9922	WACONIA MN UT GO	410,000.00	2.000	02/01/2022	0.160	413,137.95	413,765.54	413,157.00	413,702.30	09/03/2020
208418S61	26161/H-9922	CONROE ISD TX UT GO	570,000.00	4.000	02/15/2022	0.171	579,928.08	581,744.19	580,066.20	581,878.80	11/17/2020
2488668E8	26221/H-9922	DENTON TX LT GO	800,000.00	2.000	02/15/2022	0.221	806,472.11	807,656.04	806,688.00	807,912.00	12/17/2020
H021721	26320/H-9922	CD - AMEGY	100,000.00	0.040	02/17/2022	0.040	100,000.00	100,000.00	100,000.00	100,000.00	02/17/2021
455168GT5	26080/H-9922	INDIANA UNIV REVS	2,825,000.00	3.000	08/01/2022	0.100	2,900,001.36	2,906,819.66	2,898,054.50	2,905,682.00	08/13/2020
249002ER3	26081/H-9922	DENTON ISD TX UT GO *CA	250,000.00	0.000	08/15/2022	0.180	249,570.00	249,532.50	249,542.50	249,732.50	08/17/2020
Fund	9922	COMM HEALTH CHOICE TEXAS, INC	\$6,370,000.00	2.560		0.296	\$6,469,936.83	\$6,481,926.05	\$6,471,941.25	\$6,485,869.95	
	26059/H-9924	TX CLASS - POOL	20,494,652.91	0.051	09/01/2021	0.051	20,494,652.91	20,493,772.42	20,494,652.91	20,493,772.42	07/08/2020
Fund	9924	HCHD CAPITAL ASSETS	\$20,494,652.91	0.051		0.051	\$20,494,652.91	\$20,493,772.42	\$20,494,652.91	\$20,493,772.42	
	23114/I-9995	LONE STAR - POOL	1,926,967.25	0.062	09/01/2021	0.062	1,926,967.25	1,926,865.50	1,926,967.25	1,926,865.50	01/15/2014
	25142/I-9995	TX CLASS - POOL	2,071,882.80	0.051	09/01/2021	0.051	2,071,882.80	2,071,793.80	2,071,882.80	2,071,793.80	11/19/2018
89233GW28	26375/I-9995	TMCC DISC CP	2,000,000.00	0.030	09/02/2021	0.030	1,999,998.33	1,999,946.67	1,999,994.44	1,999,822.22	06/14/2021
89233GWG7	26373/I-9995	TMCC DISC CP	2,000,000.00	0.040	09/16/2021	0.041	1,999,966.67	1,999,897.78	1,999,916.66	1,999,744.44	06/14/2021
Fund	9995	JUVENILE BOARD	\$7,998,850.05	0.046		0.046	\$7,998,815.05	\$7,998,503.75	\$7,998,761.15	\$7,998,225.96	
	25970/D-9996	LONE STAR - POOL	1,012,008.50	0.065	09/01/2021	0.065	1,012,008.50	5,011,873.53	1,012,008.50	5,011,873.53	03/31/2020
89233GW28	26376/D-9996	TMCC DISC CP	2,000,000.00	0.030	09/02/2021	0.030	1,999,998.33	1,999,946.67	1,999,994.44	1,999,822.22	06/14/2021
89233GWG7	26374/D-9996	TMCC DISC CP	2,000,000.00	0.040	09/16/2021	0.041	1,999,966.67	1,999,897.78	1,999,916.66	1,999,744.44	06/14/2021
89233GWW2	26372/D-9996	TMCC DISC CP	1,000,000.00	0.050	09/30/2021	0.051	999,959.72	999,916.67	999,919.44	999,833.33	06/14/2021

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911 EMERGENCY NETWORK; COMM SUPERVISION & CORR; HOSPITAL DIST; JUV PROBATION; SPORTS & CONVENTION CORP; & SPORTS AUTHORITY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2021	Book Value 07/31/2021	Market Value 08/31/2021	Market Value 07/31/2021	Purchase Date
912796G52	26403/D-9996	US TREASURY BILL	2,000,000.00	0.035	10/14/2021	0.035	1,999,916.39	1,999,856.11	1,999,900.00	1,999,802.66	07/13/2021
912796G78	26404/D-9996	US TREASURY BILL	2,000,000.00	0.042	10/28/2021	0.043	1,999,867.00	1,999,794.66	1,999,820.00	1,999,742.92	07/13/2021
912796N54	26405/D-9996	US TREASURY BILL	2,000,000.00	0.047	11/09/2021	0.048	1,999,819.83	1,999,738.89	1,999,800.00	19,730.67	07/13/2021
912796H69	26406/D-9996	US TREASURY BILL	2,000,000.00	0.035	11/18/2021	0.035	1,999,848.33	1,999,788.05	1,999,800.00	1,999,682.90	07/13/2021
912796J59	26407/D-9996	US TREASURY BILL	2,000,000.00	0.042	12/09/2021	0.043	1,999,769.00	1,999,696.66	1,999,740.00	1,999,642.74	07/13/2021
Fund	9996 COMM SUPV&CORR(TDCJ)		\$16,012,008.50	0.041		0.042	\$16,011,153.77	\$20,010,509.02	\$16,010,899.04	\$18,029,875.41	
Grand Totals			\$1,705,825,775.76	0.068		0.061	\$1,705,664,644.07	\$505,615,801.90	\$1,705,720,930.39	\$503,700,409.85	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

PORTFOLIO PERFORMANCE
Fiscal Year 2021-22
June through August
Second Quarter

Average Monthly Yield on Selected U.S. Treasury Maturities

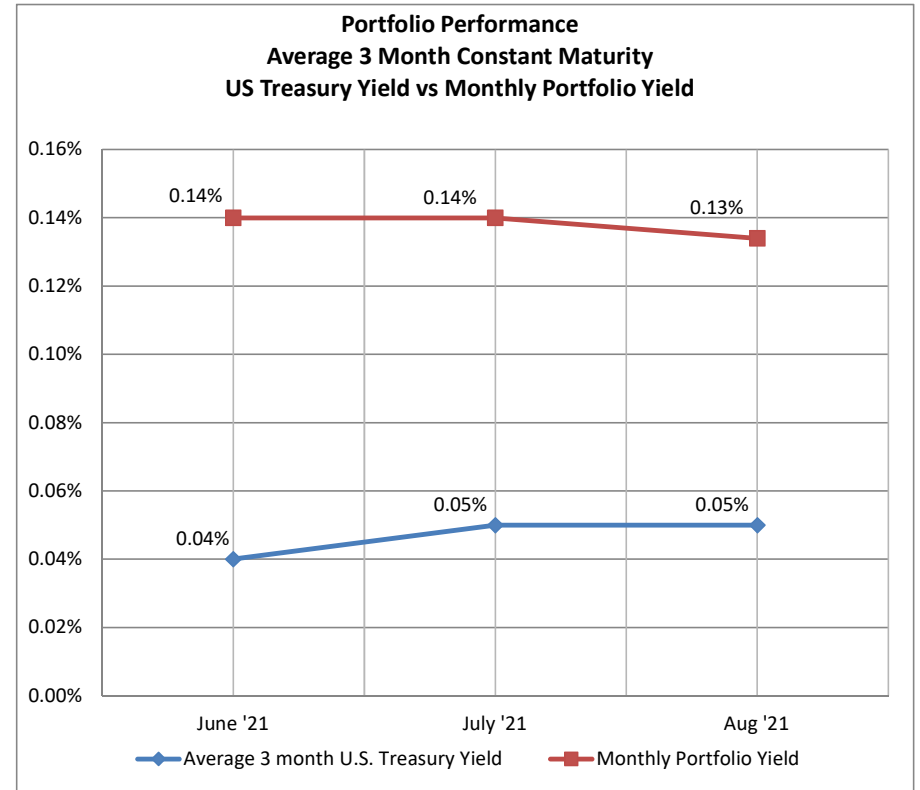
MATURITIES	June '21	July '21	Aug '21	Quarterly Average
6 MONTH	0.05%	0.05%	0.06%	0.05%
1 YEAR	0.07%	0.08%	0.07%	0.07%
2 YEAR	0.20%	0.22%	0.22%	0.21%
3 YEAR	0.39%	0.40%	0.42%	0.40%
5 YEAR	0.84%	0.76%	0.77%	0.79%
7 YEAR	1.23%	1.07%	1.06%	1.12%
10 YEAR	1.52%	1.32%	1.28%	1.37%

Harris County Investment Portfolio - Maturity Distribution

DAYS	June '21	July '21	Aug '21	Quarterly Average
0-90	59.27%	62.46%	63.79%	61.84%
91-180	14.94%	13.12%	19.06%	15.70%
181-365	20.31%	18.70%	10.87%	16.63%
>365	5.49%	5.72%	6.28%	5.83%

Harris County Investment Portfolio Averages

	June '21	July '21	Aug '21	Quarterly Average
Weighted Avg. Mty (Days)	116	108	101	108
Weighted Avg. Portfolio Yield	0.14%	0.14%	0.13%	0.14%

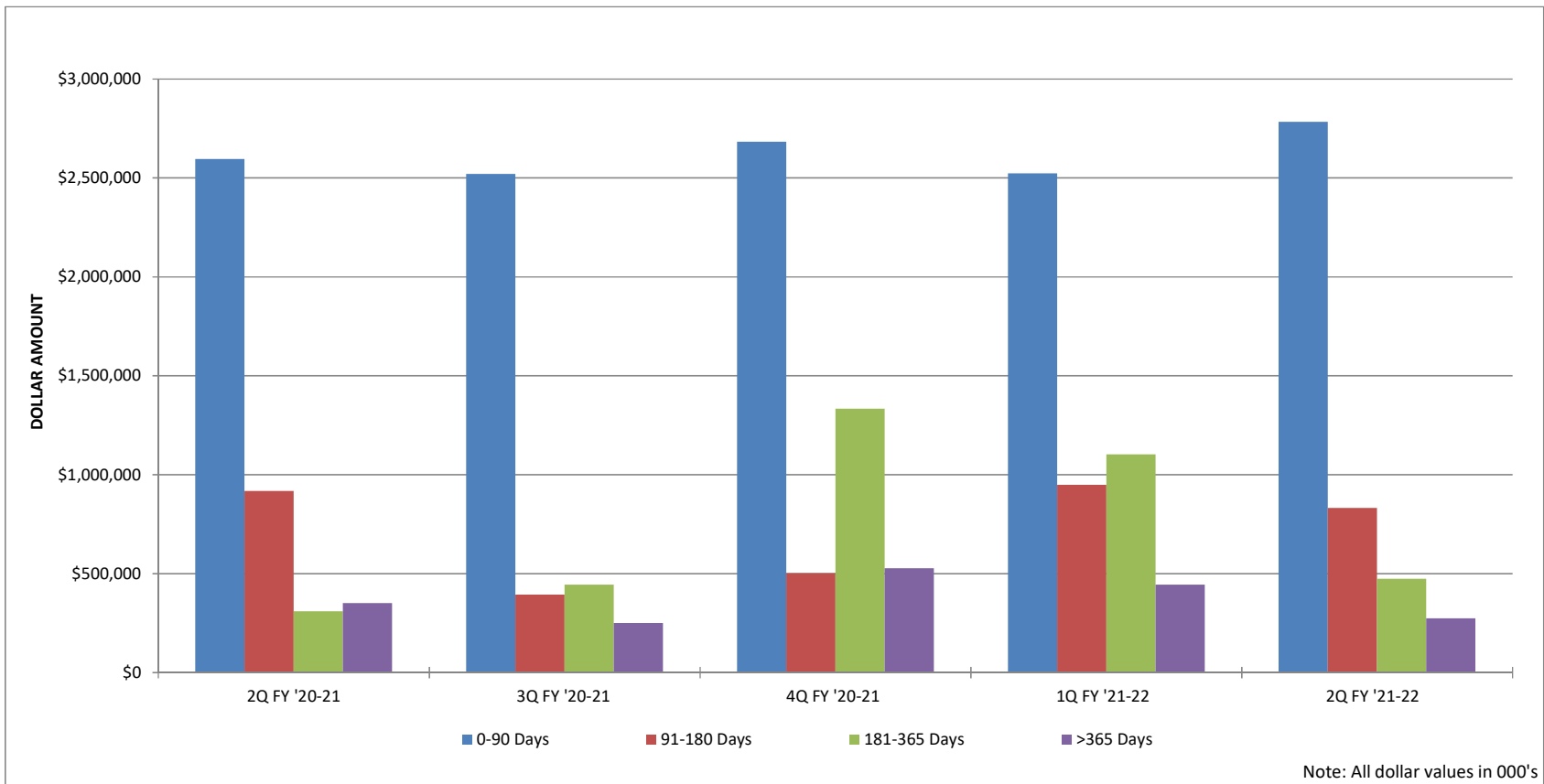


SECTION V

GRAPHS

Total Portfolio Maturity Distribution

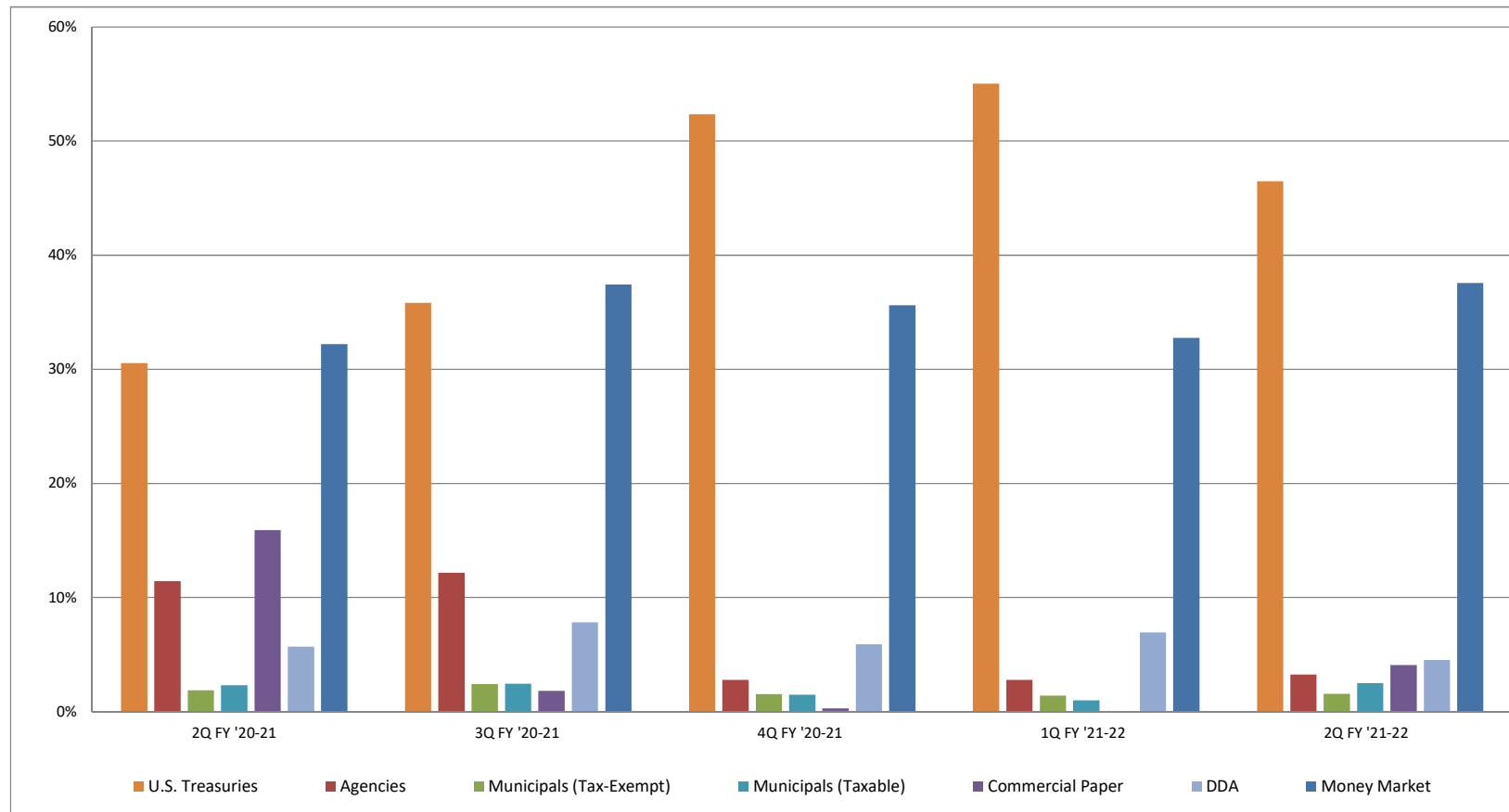
	0-90 Days	91-180 Days	181-365 Days	>365 Days	Total
2Q FY '20-21	\$2,595,165	\$917,935	\$309,865	\$351,205	\$4,174,170
3Q FY '20-21	\$2,520,069	\$393,700	\$443,349	\$250,515	\$3,607,633
4Q FY '20-21	\$2,682,813	\$501,200	\$1,333,424	\$527,045	\$5,044,482
1Q FY '21-22	\$2,523,069	\$949,035	\$1,103,094	\$445,285	\$5,020,483
2Q FY '21-22	\$2,782,922	\$831,620	\$474,080	\$274,200	\$4,362,822



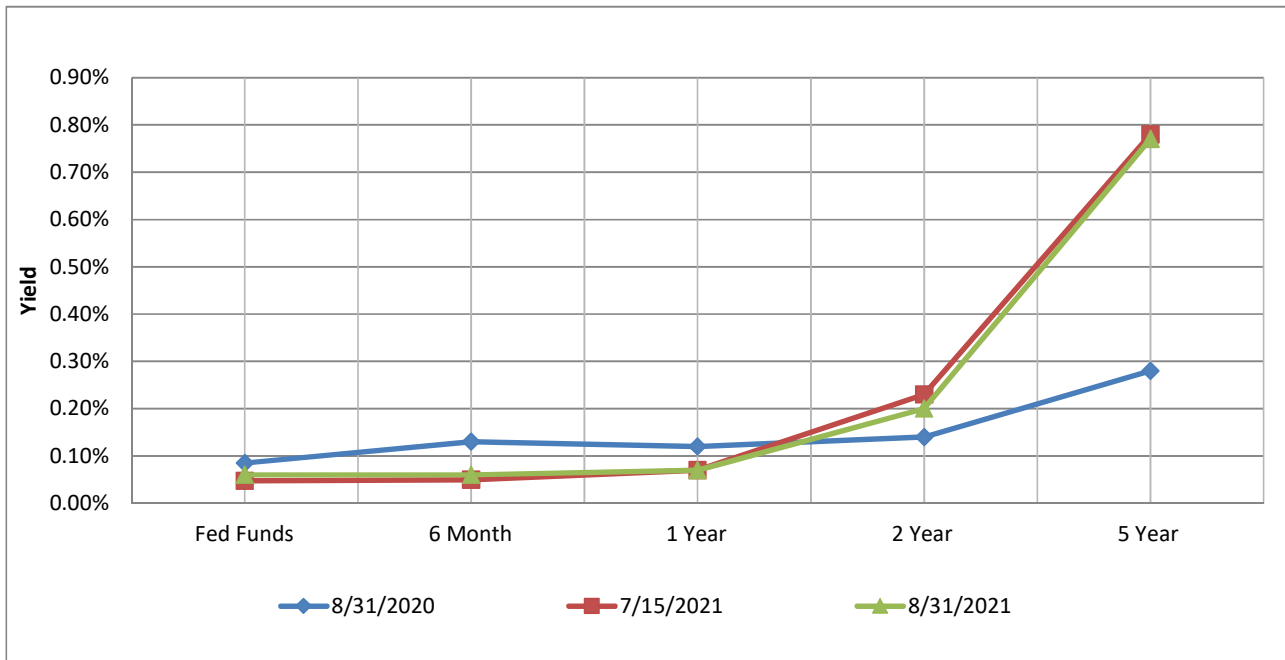
PORTFOLIO SECTOR DISTRIBUTION PERCENTAGES

	U.S. Treasuries	Agencies	Municipals (Tax-Exempt)	Municipals (Taxable)	Commercial Paper	DDA	Money Market	Money Market (Tax-Exempt)
2Q FY '20-21	30.55%	11.44%	1.89%	2.30%	15.92%	5.69%	32.21%	0.00%
3Q FY '20-21	35.83%	12.19%	2.41%	2.45%	1.84%	7.83%	37.44%	0.00%
4Q FY '20-21	52.36%	2.79%	1.54%	1.49%	0.30%	5.90%	35.61%	0.00%
1Q FY '21-22	55.04%	2.80%	1.43%	1.01%	0.00%	6.96%	32.77%	0.00%
2Q FY '21-22	46.47%	3.27%	1.58%	2.50%	4.08%	4.53%	37.57%	0.00%

*Percentages may not total 100 due to rounding.



U.S. Treasury Yield Curve

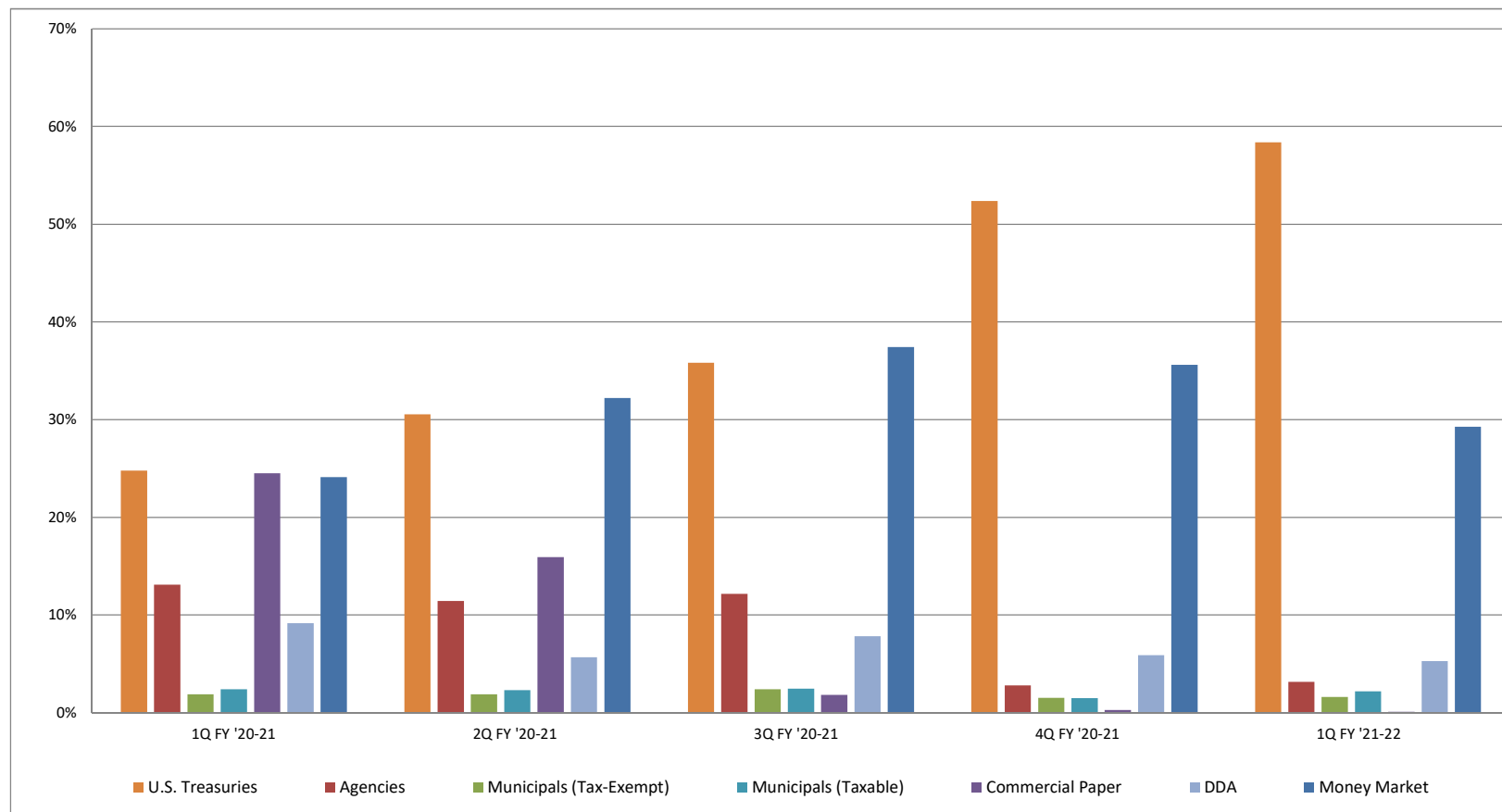


	U.S. Treasury Yields				
	Fed Funds	6 Month	1 Year	2 Year	5 Year
August 31, 2020	0.09%	0.13%	0.12%	0.14%	0.28%
July 15, 2021	0.05%	0.05%	0.07%	0.23%	0.78%
August 31, 2021	0.06%	0.06%	0.07%	0.20%	0.77%

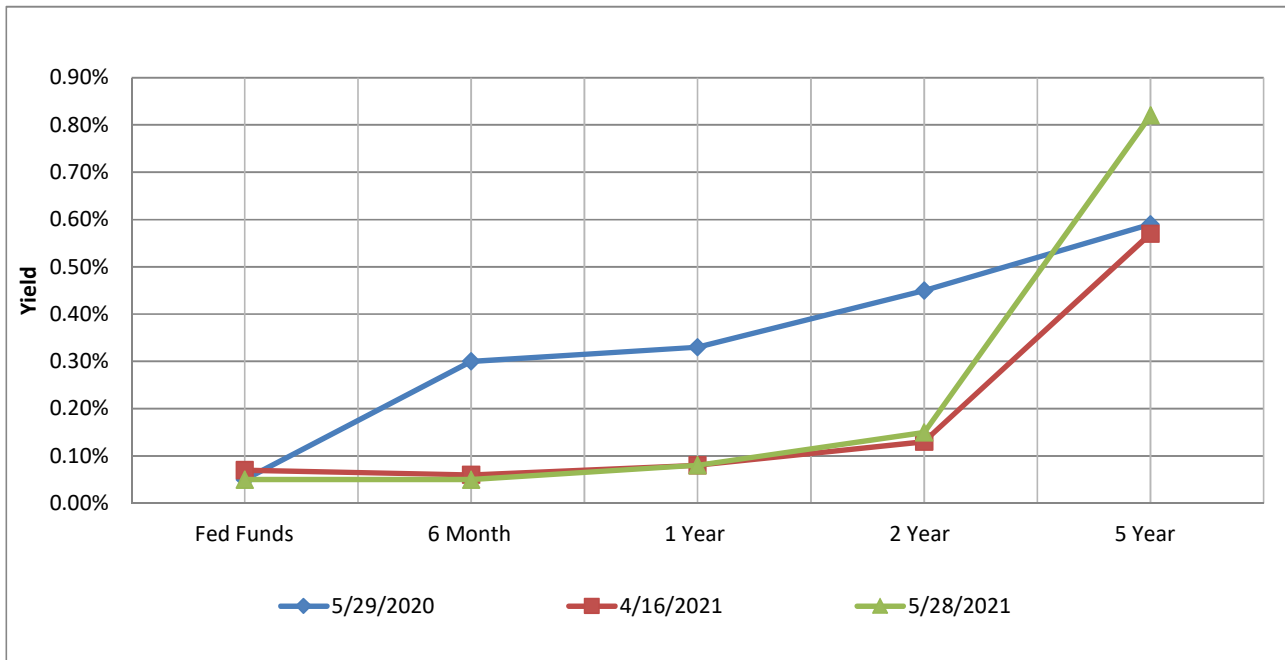
PORTFOLIO SECTOR DISTRIBUTION PERCENTAGES

	U.S. Treasuries	Agencies	Municipals (Tax-Exempt)	Municipals (Taxable)	Commercial Paper	DDA	Money Market	Money Market (Tax-Exempt)
1Q FY '20-21	24.77%	13.09%	1.91%	2.41%	24.52%	9.19%	24.11%	0.00%
2Q FY '20-21	30.55%	11.44%	1.89%	2.30%	15.92%	5.69%	32.21%	0.00%
3Q FY '20-21	35.83%	12.19%	2.41%	2.45%	1.84%	7.83%	37.44%	0.00%
4Q FY '20-21	52.36%	2.79%	1.54%	1.49%	0.30%	5.90%	35.61%	0.00%
1Q FY '21-22	58.39%	3.15%	1.62%	2.20%	0.09%	5.28%	29.26%	0.00%

*Percentages may not total 100 due to rounding.



U.S. Treasury Yield Curve



	U.S. Treasury Yields				
	Fed Funds	6 Month	1 Year	2 Year	5 Year
May 29, 2020	0.05%	0.30%	0.33%	0.45%	0.59%
April 16, 2021	0.07%	0.06%	0.08%	0.13%	0.57%
May 28, 2021	0.05%	0.05%	0.08%	0.15%	0.82%