



QUARTERLY INVESTMENT REPORT SECOND QUARTER 2023-2024 (REVISED)

**PREPARED BY:
OFFICE OF MANAGEMENT AND BUDGET
FINANCIAL MANAGEMENT**

The report is presented in accordance with the Texas Government Code - Public Funds Investment Act, Section 2256.023. Financial Management certifies that to the best of our knowledge that Harris County is in compliance with the provisions of Government Code 2256 and with the stated policies and strategies of Harris County. Unless otherwise noted, values do not include custodial funds or portfolios of entities with separate investment policies managed by Harris County Office of Management and Budget.

This report has been revised from its originally submitted form with updated end-of-quarter cash balances.

Amy Perez
Deputy Executive Director, OMB

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Investment Director

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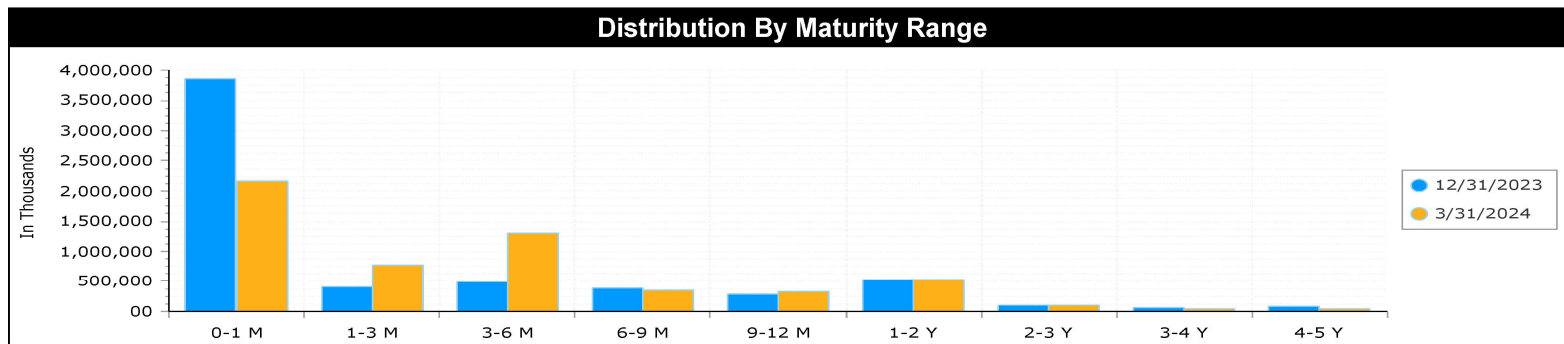
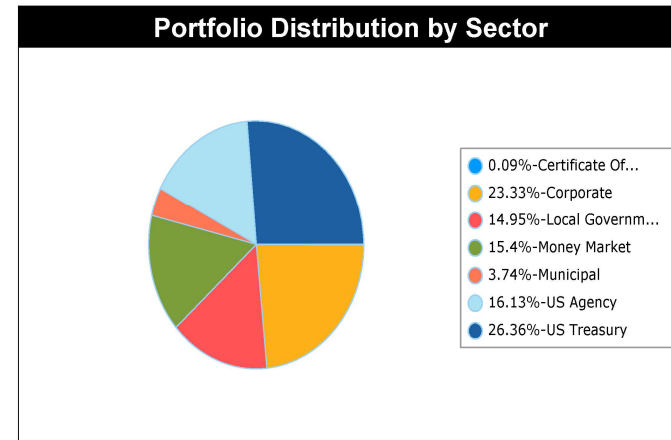


Summary of Harris County Portfolio Balances & Characteristics

December 31, 2023 through March 31, 2024

Book & Market Value Comparison							
Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
Beginning	6,192,316,602.99	6,197,289,315.68	-4,972,712.69	4.99	5.18	0.36	136
1/31/2024	7,179,828,781.59	7,183,974,893.99	-4,146,112.40	5.02	5.17	0.33	124
2/29/2024	5,896,183,747.87	5,904,716,039.54	-8,532,291.67	5.02	5.25	0.44	164
3/31/2024	5,654,708,572.69	5,663,082,271.94	-8,373,699.25	5.04	5.36	0.43	161
Average	6,243,573,700.72	6,250,591,068.49	-7,017,367.77	5.03	5.26	0.40	150

Quarterly Investment Income By Sector		
	Ending BV + Accrued Interest	Investment Income-BV
Certificate of Deposit	\$5,159,526.95	\$40,582.80
Corporate	\$1,321,002,865.78	\$14,518,366.09
Local Government Investment Pool	\$846,839,097.25	\$11,127,195.91
Money Market	\$872,118,787.60	\$21,876,557.89
Municipal	\$213,513,596.45	\$1,928,832.35
US Agency	\$923,817,373.70	\$10,314,480.78
US Treasury	\$1,499,240,049.22	\$14,067,359.90
Total	\$5,681,691,296.95	\$73,873,375.72

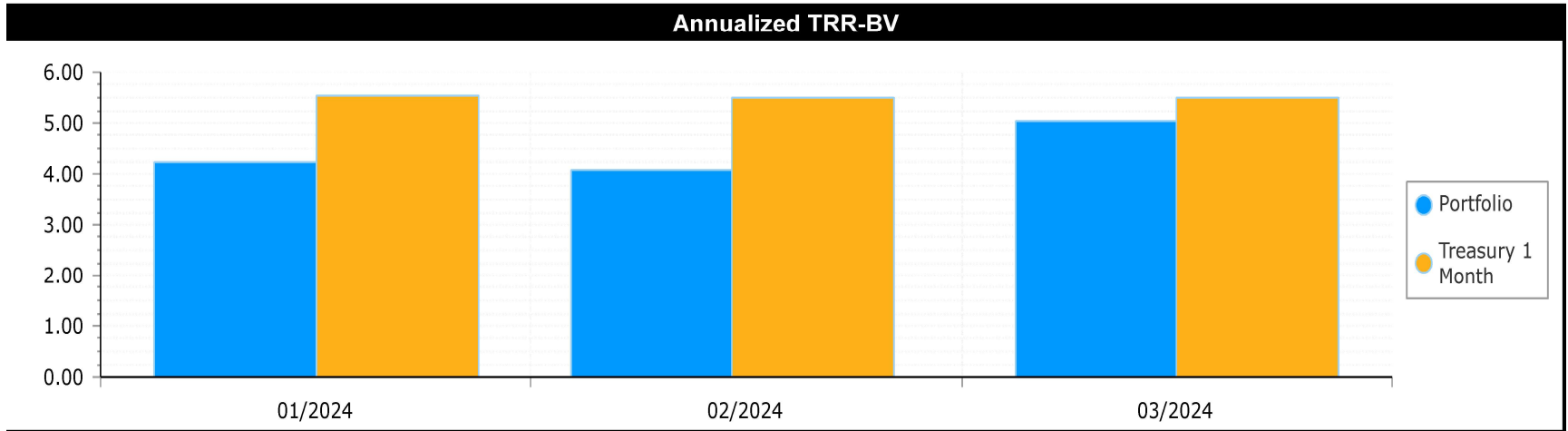




Total Rate of Return vs. Benchmark 1 Month Treasury

December 31, 2023 through March 31, 2024

Month	Beginning BV + Accrued Interest	Interest Earned During Period-BV	Realized Gain/Loss-BV	Investment Income-BV	Average Capital Base-BV	TRR-BV	Annualized TRR-BV	Treasury 1 Month
Beginning	4,240,685,458.13				4,619,740,104.78		5.06	5.54
1/31/2024	6,212,161,299.21	23,501,141.98	0.00	23,501,141.98	6,780,165,978.25	0.35	4.24	5.54
2/29/2024	7,200,850,375.25	25,347,747.30	0.00	25,347,747.30	7,592,157,240.18	0.33	4.08	5.49
3/31/2024	5,921,458,765.31	25,024,484.15	0.00	25,024,484.15	6,088,574,896.57	0.41	5.05	5.51
Total/Average	6,444,823,479.92	73,873,373.43	0.00	73,873,373.43	6,820,299,371.67	1.09	4.46	5.51



Revised report reflect Cadence DDA balances as of last day of March 2024. Amounts were revised on accounts that include an asterisk ()



Current County Portfolio Holdings & Quarterly Earnings

Begin Date: 12/31/2023, End Date: 3/31/2024

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
A2157 DA - Fed Forfeit Asset US Justice								
A2157 DA Fed Forfeit Assets USJ MM	CADE-D8414	607,675.88	742,421.84	607,675.88	607,675.88	9,899.70	5.370	N/A
Sub Total/Average A2157 DA - Fed Forfeit Asset US Justice		607,675.88	742,421.84	607,675.88	607,675.88	9,899.70	5.370	
A2163 DA - State Forfeit Assets Ch 59								
A2163 State Forfeit Assets C59 MM	CADE-D8421	6,367,642.23	7,112,811.23	6,367,642.23	6,367,642.23	91,487.30	5.400	N/A
Sub Total/Average A2163 DA - State Forfeit Assets Ch 59		6,367,642.23	7,112,811.23	6,367,642.23	6,367,642.23	91,487.30	5.400	
A2164 DA - Fed Forfeit Assets US Tsy								
A2164 DA Fed Forfeit Assets UST MM	CADE-D8407	95,410.03	94,259.17	95,410.03	95,410.03	1,267.94	5.370	N/A
Sub Total/Average A2164 DA - Fed Forfeit Assets US Tsy		95,410.03	94,259.17	95,410.03	95,410.03	1,267.94	5.370	
A5101 DA - Cadence DDA								
A5101 DA Forfeiture Master Escrow MM	CADE-D0240*	3,582.10	283.67	3,582.10	3,582.10	0.00	0.000	N/A
A5101 DA Human Trafficking Forfeitures MM	CADE-D0261	27,597.36	20,475.00	27,597.36	27,597.36	303.01	5.370	N/A
A5101 DA Admin Fund MM	CADE-D1249	220,896.00	212,788.03	220,896.00	220,896.00	2,856.37	5.370	N/A
A5101 DA Witness Fund MM	CADE-D1256*	35,537.60	35,288.75	35,537.60	35,537.60	512.26	5.370	N/A
A5101 DA Special Crimes Acct MM	CADE-D1280	305,460.09	302,023.77	305,460.09	305,460.09	4,061.45	5.370	N/A
A5101 DA Restitution MM	CADE-D8406	33.51	33.14	33.51	33.51	0.44	5.370	N/A
A5101 DA Check Fraud and Restitution MM	CADE-D8409*	109,760.01	92,283.89	109,760.01	109,760.01	1,253.56	5.370	N/A
A5101 DA Witness Restitution MM	CADE-D8411*	768,804.29	422,827.43	768,804.29	768,804.29	7,556.19	5.370	N/A
Sub Total/Average A5101 DA - Cadence DDA		1,471,670.96	1,086,003.68	1,471,670.96	1,471,670.96	16,543.28	5.357	
A5902 DA - Spcl Invest Gambling Proceeds								
A5902 DA Special Investigation Gambling Proceeds M	CADE-D8435	1,164,518.15	1,178,847.87	1,164,518.15	1,164,518.15	15,717.38	5.400	N/A
Sub Total/Average A5902 DA - Spcl Invest Gambling Proceeds		1,164,518.15	1,178,847.87	1,164,518.15	1,164,518.15	15,717.38	5.400	
A5903 DA - Hot Check Fees								
A5903 DA Hot Check Fees MM	CADE-D8428	57,238.67	56,417.40	57,238.67	57,238.67	761.27	5.400	N/A
Sub Total/Average A5903 DA - Hot Check		57,238.67	56,417.40	57,238.67	57,238.67	761.27	5.400	

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Fees								
B5001 Toll Road - CP Ser E-1								
B5001 HCTRA CP Ser E-1 MM	CADE-D9390	23,212.05	8,236,064.43	23,212.05	23,212.05	38,634.93	0.000	N/A
LoneStar B5001 LGIP	LONESTARB5001	4,837,333.19	0.00	4,837,333.19	4,837,333.19	7,333.19	5.499	N/A
Sub Total/Average B5001 Toll Road - CP Ser E-1		4,860,545.24	8,236,064.43	4,860,545.24	4,860,545.24	45,968.12	5.472	
B5002 Toll Road - CP Ser E-2								
B5002 HCTRA CP Ser E-2 MM	CADE-D9391	143,933.70	17,991,754.19	143,933.70	143,933.70	130,733.59	0.000	N/A
LoneStar B5002 LGIP	LONESTARB5002	17,025,452.24	0.00	17,025,452.24	17,025,452.24	25,452.24	5.499	N/A
Sub Total/Average B5002 Toll Road - CP Ser E-2		17,169,385.94	17,991,754.19	17,169,385.94	17,169,385.94	156,185.83	5.453	
B5160 Toll Road - Construction 2002 Rev & Ref								
B5160 Sr Ln Rev Bds Ser 02 Constr MM	CADE-D9260	207.45	86.29	207.45	207.45	4.58	5.370	N/A
LoneStar B5160 LGIP	LONESTARB5160	93,277.94	92,011.23	93,277.94	93,277.94	1,266.71	5.499	N/A
TexasCLASS B5160 LGIP	TXCLASSB5160	260,388.83	264,819.79	260,388.83	260,388.83	3,569.04	5.456	N/A
Sub Total/Average B5160 Toll Road - Construction 2002 Rev & Ref		353,874.22	356,917.31	353,874.22	353,874.22	4,840.33	5.467	
B5300 Toll Road - Construction 2008B Rev & Ref								
B5300 Sr Ln Rev Bds Ser 08B Constr MM	CADE-D9365	990.69	591.85	990.69	990.69	51.93	5.370	N/A
LoneStar B5300 LGIP	LONESTARB5300	2,828,828.15	2,949,628.93	2,828,828.15	2,828,828.15	39,199.22	5.499	N/A
Sub Total/Average B5300 Toll Road - Construction 2008B Rev & Ref		2,829,818.84	2,950,220.78	2,829,818.84	2,829,818.84	39,251.15	5.499	
B5410 Toll Road - Construction 2009A Rev								
B5410 Sr Ln Rev Bds Ser 09A Constr MM	CADE-D9372	419.69	17.49	419.69	419.69	2.24	5.370	N/A
LOGIC B5410 LGIP	LOGICB5410	518,140.90	517,039.51	518,140.90	518,140.90	7,101.39	5.492	N/A
LoneStar B5410 LGIP	LONESTARB5410	4,224.49	4,167.12	4,224.49	4,224.49	57.37	5.499	N/A
Sub Total/Average B5410 Toll Road - Construction 2009A Rev		522,785.08	521,224.12	522,785.08	522,785.08	7,161.00	5.492	
B5850 Toll Road - Construction 2009C Rev								
T-Note 1.5 9/30/2024	912828YH7	2,000,000.00	0.00	1,963,164.06	1,963,299.25	2,552.57	5.269	9/30/2024
FHLB 3.5 1/26/2024-22	3130ASNL9	0.00	998,786.00	0.00	0.00	2,430.56		1/26/2024
B5850 Sr Ln Rev Bds Ser 09C Constr MM	CADE-D8695*	44,914.32	1,052,991.75	44,914.32	44,914.32	20,506.47	5.370	N/A
LOGIC B5850 LGIP	LOGICB5850	1,289,277.66	1,271,796.63	1,289,277.66	1,289,277.66	17,481.03	5.492	N/A
LoneStar B5850 LGIP	LONESTARB5850	1,098,332.05	1,083,416.69	1,098,332.05	1,098,332.05	14,915.36	5.499	N/A
TexasCLASS B5850 LGIP	TXCLASSB5850	1,283,033.89	1,265,620.77	1,283,033.89	1,283,033.89	17,413.12	5.456	N/A
Sub Total/Average B5850 Toll Road - Construction 2009C Rev		5,715,557.92	5,672,611.84	5,678,721.98	5,678,857.17	75,299.11	5.407	

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
B5900 Toll Road - Construction 2018A Rev & Ref								
T-Note 2.25 11/15/2024	912828G38	1,000,000.00	0.00	981,875.00	984,116.34	10,887.46	4.872	11/15/2024
T-Note 1.5 9/30/2024	912828YH7	2,000,000.00	0.00	1,963,164.06	1,963,299.25	2,552.57	5.269	9/30/2024
BARCLAYS CAPITAL DISC CP 0 9/10/2024	06743UJA1	1,000,000.00	0.00	976,568.75	976,568.75	11,643.75	5.363	9/10/2024
T-Note 2.375 8/15/2024	912828D56	1,000,000.00	0.00	989,013.67	989,551.10	6,393.48	5.229	8/15/2024
T-Note 0.375 7/15/2024	91282CCL3	1,000,000.00	0.00	985,849.61	986,548.69	10,290.11	5.111	7/15/2024
BARCLAYS US DISC CP 0 6/18/2024	06741FFJ1	1,000,000.00	0.00	987,786.00	988,379.62	6,704.06	5.419	6/18/2024
T-Note 2.5 5/15/2024	912828WJ5	1,000,000.00	0.00	996,530.47	996,709.38	11,344.50	5.189	5/15/2024
TMCC DISC CP 0 4/15/2024	89233GDF0	2,000,000.00	1,968,044.00	1,994,700.00	1,995,383.33	28,007.77	5.705	4/15/2024
T-Note 0.25 3/15/2024	91282CBR1	0.00	990,039.00	0.00	0.00	10,672.35		3/15/2024
TMCC DISC CP 0 2/15/2024	89233GBF2	0.00	1,985,716.00	0.00	0.00	14,132.22		2/15/2024
T-Bill 0 1/11/2024	912797GC5	0.00	998,693.00	0.00	0.00	1,606.64		1/11/2024
B5900 Sr Ln Rev Bds Ser 18A Constr MM	CADE-D7467*	93,733.36	6,107,195.72	93,733.36	93,733.36	44,037.29	5.400	N/A
LoneStar B5900 LGIP	LONESTARB5900	1,802,694.94	0.00	1,802,694.94	1,802,694.94	2,694.94	5.499	N/A
TexasCLASS B5900 LGIP	TXCLASSB5900	3,353,670.71	7,801,326.49	3,353,670.71	3,353,670.71	52,344.22	5.456	N/A
Sub Total/Average B5900 Toll Road - Construction 2018A Rev & Ref		15,250,099.01	19,851,014.21	15,125,586.57	15,130,655.47	213,311.36	5.367	
B5921 Toll Road - Construction 2021 Rev & Ref								
FHLB 3.5 1/26/2024-22	3130ASNL9	0.00	3,995,144.00	0.00	0.00	9,722.22		1/26/2024
B5921 Sr Ln Rev Bds Ser 21 Constr MM	CADE-D1764	106,889.61	43,417.27	106,889.61	106,889.61	32,290.23	5.400	N/A
TexasCLASS B5921 LGIP	TXCLASSB5921	6,987,718.43	4,217,281.99	6,987,718.43	6,987,718.43	53,436.44	5.456	N/A
Sub Total/Average B5921 Toll Road - Construction 2021 Rev & Ref		7,094,608.04	8,255,843.26	7,094,608.04	7,094,608.04	95,448.89	5.455	
B5923 Toll Road - CP Ser K Consolidated								
B5923 - Toll Road - First Ln Rev CP Ser K Construc	CADE-D1375	24,913.57	6,055.44	24,913.57	24,913.57	15,056.40	5.370	N/A
Sub Total/Average B5923 Toll Road - CP Ser K Consolidated		24,913.57	6,055.44	24,913.57	24,913.57	15,056.40	5.370	
B5924 Toll Road - 2023A Rev & Ref								
B5924 Toll Road - Ser 2023A COI MM	CADE-D7695	0.00	10,136.35	0.00	0.00	0.00		N/A
Sub Total/Average B5924 Toll Road - 2023A Rev & Ref		0.00	10,136.35	0.00	0.00	0.00		
B5925 Toll Road - CP Ser K-2								
B5925 Toll Road - First Ln Rev CP Notes Ser K-2 MM	CADE-D7703	13,721.40	0.00	13,721.40	13,721.40	5,548.54	5.370	N/A
Sub Total/Average B5925 Toll Road - CP Ser K-2		13,721.40	0.00	13,721.40	13,721.40	5,548.54	5.370	
B8573 Toll Road - Revenue								
FHLB 4 6/9/2028	3130AWC24	8,000,000.00	8,032,952.00	7,906,131.68	7,894,237.33	86,286.35	4.353	6/9/2028

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
TEXAS A&M UNIV REV 2.9 7/1/2027-25	8821173E2	4,195,000.00	4,006,308.90	3,982,355.45	4,059,175.47	40,826.59	3.990	7/1/2027
OREGON ST LOTTERY REV 3.131 4/1/2026	68607V3K9	1,000,000.00	972,100.00	969,430.00	1,000,000.00	7,827.50	3.131	4/1/2026
FHLB 5.65 3/13/2026-23	3130AWFS4	0.00	9,984,160.00	0.00	0.00	65,916.67		3/13/2026
T-Note 5 10/31/2025	91282CJE2	15,000,000.00	0.00	15,044,531.25	15,131,846.74	131,956.20	4.413	10/31/2025
FHLB 3.43 9/9/2025-22	3130ARW80	20,000,000.00	19,662,060.00	19,557,764.80	20,000,000.00	171,500.00	3.430	9/9/2025
T-Note 2 8/15/2025	912828K74	5,000,000.00	0.00	4,812,890.60	4,823,641.81	12,534.76	4.678	8/15/2025
T-Note 2.875 6/15/2025	91282CEU1	6,000,000.00	5,865,000.00	5,855,625.00	5,886,962.78	66,214.49	4.504	6/15/2025
T-Note 4.25 5/31/2025	91282CHD6	50,000,000.00	0.00	49,595,703.00	49,619,547.53	207,737.00	4.925	5/31/2025
OREGON ST LOTTERY REV 2.915 4/1/2025	68607V3J2	1,250,000.00	1,222,200.00	1,223,737.50	1,250,000.00	9,109.37	2.915	4/1/2025
GRAND PRAIRIE TX LT GO 3.272 2/15/2025	386138K59	2,160,000.00	2,125,418.40	2,127,384.00	2,160,000.00	17,668.80	3.272	2/15/2025
T-Note 1.5 2/15/2025	91282CDZ1	50,000,000.00	48,255,850.00	48,456,543.00	49,867,859.34	223,930.22	1.810	2/15/2025
FFCB 4.75 1/8/2025	3133EPU78	50,000,000.00	0.00	49,844,846.50	49,984,535.52	552,104.96	4.791	1/8/2025
T-Note 1 12/15/2024	91282CDN8	10,000,000.00	9,643,360.00	9,712,207.00	9,738,735.13	116,659.15	4.822	12/15/2024
T-Note 1.5 11/30/2024	912828YV6	50,000,000.00	0.00	48,790,527.50	48,899,080.30	472,402.53	4.912	11/30/2024
METRO COUNCIL MINNEAPOLIS MN WSTWTR REV 2 9/1/2024	591852X52	14,545,000.00	14,276,644.75	14,346,315.30	14,644,108.98	14,160.61	0.370	9/1/2024
T-Note 1.875 8/31/2024	9128282U3	22,000,000.00	0.00	21,688,476.48	21,718,000.62	222,846.27	5.035	8/31/2024
T-Note 3.25 8/31/2024	91282CFG1	100,000.00	98,816.40	99,156.25	99,141.27	1,320.23	5.370	8/31/2024
TMCC DISC CP 0 8/30/2024	89233GHW9	9,000,000.00	0.00	8,797,266.00	8,803,920.00	113,520.00	5.344	8/30/2024
FHLB 1.82 8/15/2024-22	3130AR3J8	50,000,000.00	49,002,350.00	49,296,069.50	50,000,000.00	227,500.00	1.820	8/15/2024
WACO ISD TX *ESG* 0 8/15/2024	929845UN3	1,100,000.00	1,065,812.00	1,078,352.00	1,097,756.22	1,490.40	0.549	8/15/2024
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	2,900,000.00	2,806,759.20	2,842,400.20	2,844,914.50	38,265.50	5.416	8/9/2024
METLIFE FDG DISC CP 0 8/8/2024	59157TH89	43,000,000.00	0.00	42,176,636.00	42,197,213.89	500,197.50	5.332	8/8/2024
TMCC DISC CP 0 7/31/2024	89233GGX8	75,000,000.00	72,708,300.00	73,624,500.00	73,635,125.00	1,018,062.50	5.569	7/31/2024
TMCC DISC CP 0 7/30/2024	89233GGW0	50,000,000.00	0.00	49,090,050.00	49,124,430.56	636,777.78	5.373	7/30/2024
PFIZER INC 0 7/16/2024	71708EGG4	6,000,000.00	0.00	5,902,770.00	5,906,100.92	9,744.25	5.363	7/16/2024
TOTALENERGIES CAPITAL0 6/17/2024	89152EFH6	6,000,000.00	0.00	5,927,730.00	5,930,840.00	10,640.00	5.392	6/17/2024
T-Note 2.5 5/31/2024	91282CER8	40,000,000.00	39,553,120.00	39,816,008.00	39,816,915.54	521,759.86	5.343	5/31/2024
T-Note 2.5 5/31/2024	91282CER8	5,000,000.00	0.00	4,977,001.00	4,977,777.32	56,466.92	5.205	5/31/2024
CANADA-GOVT 0 5/10/2024	13508TEA0	1,000,000.00	0.00	993,664.00	994,234.64	3,695.75	5.290	5/10/2024
T-Note 2.5 4/30/2024	91282CEK3	78,000,000.00	77,287,002.00	77,819,751.36	77,820,511.36	1,031,948.86	5.354	4/30/2024
ST OF HAWAII UT GO 5.331 4/1/2024	419792L61	20,710,000.00	20,717,041.40	20,710,000.00	20,710,000.00	276,012.53	5.331	4/1/2024
OREGON ST LOTTERY REV 2.677 4/1/2024	68607V3H6	1,500,000.00	1,491,750.00	1,500,000.00	1,500,000.00	10,038.75	2.677	4/1/2024
TMCC DISC CP 0 2/29/2024	89233GBV7	0.00	49,538,500.00	0.00	0.00	457,500.00		2/29/2024
GRAND PRAIRIE TX LT GO 3.225 2/15/2024	386138K42	0.00	998,090.00	0.00	0.00	3,941.67		2/15/2024
T-Note 0.125 2/15/2024	91282CBM2	0.00	39,751,680.00	0.00	0.00	46,462.42		2/15/2024
METLIFE FDG DISC CP 0 2/9/2024	59157TB93	0.00	993,779.00	0.00	0.00	5,900.00		2/9/2024
METLIFE FDG DISC CP 0 1/31/2024	59157TAX1	0.00	35,824,320.00	0.00	0.00	166,315.00		1/31/2024
METLIFE FDG DISC CP 0 1/31/2024	59515MAX3	0.00	41,796,258.00	0.00	0.00	192,225.83		1/31/2024
T-Note 0.125 1/15/2024	91282CBE0	0.00	9,981,610.00	0.00	0.00	21,060.62		1/15/2024

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
B8573 Toll Road Revenue MM	CADE-D9037*	33,804,605.22	211,931,277.85	33,804,605.22	33,804,605.22	1,175,536.91	5.400	N/A
LOGIC B8573 LGIP	LOGICB8573	9,237,575.19	9,112,324.78	9,237,575.19	9,237,575.19	125,250.41	5.492	N/A
LoneStar B8573 LGIP	LONESTARB8573	94,397,325.76	56,121,995.82	94,397,325.76	94,397,325.76	1,275,329.94	5.499	N/A
TexasCLASS B8573 LGIP	TXCLASSB8573	6,678,159.80	6,587,525.06	6,678,159.80	6,678,159.80	90,634.74	5.456	N/A
Sub Total/Average B8573 Toll Road - Revenue		842,577,665.97	851,414,365.56	832,683,489.34	836,254,278.74	10,437,279.84	4.664	
B8577 Toll Road - Ren & Rep								
T-Note 4 1/31/2029	91282CJW2	4,000,000.00	0.00	3,960,937.52	3,967,832.70	20,142.11	4.186	1/31/2029
T-Note 1.375 10/31/2028	91282CDF5	2,000,000.00	1,781,954.00	1,762,812.50	1,748,764.46	20,524.21	4.459	10/31/2028
T-Note 1.25 9/30/2028	91282CCY5	2,000,000.00	1,774,376.00	1,755,781.24	1,725,919.76	21,386.96	4.700	9/30/2028
FHLB 3 3/10/2028	313382GT4	6,000,000.00	5,781,942.00	5,712,663.12	5,674,916.57	65,543.47	4.527	3/10/2028
FHLB 5.8 1/28/2028-23	3130AUZL1	0.00	9,975,570.00	0.00	0.00	119,222.22		1/28/2028
FHLB 5.56 1/14/2028-23	3130AUUM4	5,000,000.00	4,978,385.00	5,006,242.05	5,000,000.00	69,500.00	5.560	1/14/2028
FHLB 5 9/14/2027-22	3130AT3P0	3,000,000.00	2,972,892.00	2,982,665.73	3,000,000.00	37,500.00	5.000	9/14/2027
T-Note 2.25 8/15/2027	9128282R0	2,000,000.00	0.00	1,868,203.12	1,871,462.59	3,876.74	4.318	8/15/2027
T-Note 2.75 7/31/2027	91282CFB2	5,000,000.00	4,802,735.00	4,750,390.60	4,819,357.40	47,755.09	3.941	7/31/2027
T-Note 3.25 6/30/2027	91282CEW7	3,000,000.00	2,933,556.00	2,897,812.50	2,898,667.58	32,150.09	4.390	6/30/2027
T-Note 4.625 11/15/2026	91282CJK8	3,000,000.00	0.00	3,010,664.07	3,011,145.29	3,325.92	4.471	11/15/2026
T-Note 1.125 10/31/2026	91282CDG3	4,000,000.00	0.00	3,675,000.00	3,697,011.44	22,691.39	4.262	10/31/2026
FHLB 4.56 9/30/2026-22	3130ATBQ9	3,000,000.00	3,001,512.00	2,968,810.05	3,000,000.00	34,200.00	4.560	9/30/2026
T-Note 4.375 8/15/2026	91282CHU8	3,000,000.00	0.00	2,989,335.93	2,989,677.59	3,352.47	4.527	8/15/2026
T-Note 4.5 7/15/2026	91282CHM6	3,000,000.00	0.00	2,996,367.18	3,003,246.79	14,312.63	4.448	7/15/2026
T-Note 4.125 6/15/2026	91282CHH7	3,000,000.00	0.00	2,971,289.07	2,997,447.21	27,985.12	4.165	6/15/2026
T-Note 0.75 5/31/2026	91282CCF6	3,000,000.00	2,770,314.00	2,764,570.32	2,759,474.25	33,265.37	4.720	5/31/2026
T-Note 2.375 4/30/2026	9128286S4	3,000,000.00	2,884,101.00	2,867,929.68	2,853,676.18	35,332.86	4.893	4/30/2026
FHLMC 0.58 4/15/2026	3134GWZC3	3,000,000.00	0.00	2,756,484.81	2,784,231.89	28,050.26	4.315	4/15/2026
T-Note 2.25 3/31/2026	9128286L9	3,000,000.00	2,878,827.00	2,865,585.93	2,851,699.68	35,269.54	4.905	3/31/2026
T-Note 2.5 2/28/2026	9128286F2	3,000,000.00	2,896,173.00	2,882,343.75	2,870,223.91	35,575.60	4.918	2/28/2026
FHLB 5.15 1/20/2026-23	3130ATK48	3,000,000.00	2,987,799.00	2,985,202.17	3,000,000.00	38,625.00	5.150	1/20/2026
FFCB 5.2 1/20/2026-23	3133EN6J4	3,000,000.00	2,989,611.00	2,997,713.34	3,000,000.00	39,000.00	5.200	1/20/2026
T-Note 4 12/15/2025	91282CGA3	3,000,000.00	2,984,649.00	2,963,671.86	2,950,015.82	37,125.43	5.040	12/15/2025
T-Note 4.5 11/15/2025	91282CFW6	3,000,000.00	3,010,665.00	2,986,992.18	2,971,763.08	38,075.86	5.116	11/15/2025
FHLB 5 10/20/2025-23	3130ATFY8	6,000,000.00	6,001,374.00	5,986,187.04	6,000,000.00	75,000.00	5.000	10/20/2025
T-Note 3 9/30/2025	9128285C0	1,000,000.00	977,148.00	974,140.62	969,803.47	12,473.41	5.145	9/30/2025
FHLB 3.43 9/9/2025-22	3130ARW80	2,000,000.00	1,966,206.00	1,955,776.48	2,000,000.00	17,150.00	3.430	9/9/2025
FHLMC 4 8/25/2025-22	3134GXT46	3,000,000.00	2,960,022.00	2,960,590.59	3,000,000.00	30,000.00	4.000	8/25/2025
FHLMC 5.45 7/30/2025-23	3134GYQU9	2,000,000.00	1,996,000.00	1,995,805.54	2,000,000.00	27,250.00	5.450	7/30/2025
FHLB 4 7/24/2025-22	3130ASM97	3,000,000.00	2,981,067.00	2,964,425.16	2,983,050.07	33,213.42	4.460	7/24/2025
FHLMC 3.4 6/27/2025-22	3134GXYN8	3,000,000.00	2,937,945.00	2,945,997.21	2,993,432.58	26,819.28	3.586	6/27/2025

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
T-Note 2.875 6/15/2025	91282CEU1	3,000,000.00	0.00	2,927,812.50	2,929,275.76	1,585.57	4.906	6/15/2025
FHLB 4.05 5/28/2025-22	3130ASZP7	3,000,000.00	2,985,483.00	2,969,801.19	3,000,000.00	30,375.00	4.050	5/28/2025
FHLB 4 4/30/2025-22	3130ASZU6	3,000,000.00	2,985,381.00	2,970,631.80	3,000,000.00	30,000.00	4.000	4/30/2025
FHLMC 3.75 4/28/2025-23	3134G XK29	3,000,000.00	2,960,055.00	2,965,318.98	3,000,000.00	28,125.00	3.750	4/28/2025
FFCB 5.25 4/21/2025	3133EPGK5	2,000,000.00	1,999,138.00	1,999,984.46	2,000,000.00	26,250.00	5.250	4/21/2025
FHLB 5.35 4/17/2025-23	3130AVU91	2,000,000.00	1,995,600.00	1,996,109.50	2,000,000.00	26,750.00	5.350	4/17/2025
T-Note 2.625 3/31/2025	9128284F4	2,000,000.00	1,952,890.00	1,953,802.08	1,999,791.09	13,105.36	2.636	3/31/2025
T-Note 1.75 3/15/2025	91282CED9	3,000,000.00	2,899,335.00	2,908,070.79	2,906,650.37	37,440.37	5.155	3/15/2025
FHLB 1.55 2/28/2025-23	3130AQTT0	3,000,000.00	2,906,616.00	2,903,803.68	2,992,686.13	13,230.20	1.825	2/28/2025
FHLB 4.125 1/23/2025-22	3130AT6L6	3,000,000.00	2,970,315.00	2,970,420.84	3,000,000.00	30,937.50	4.125	1/23/2025
ST OF MASSACHUSETTS *ESG* 3.66 1/15/2025	576004GY5	3,000,000.00	2,965,800.00	2,963,220.00	3,000,000.00	27,450.00	3.660	1/15/2025
T-Note 2.25 12/31/2024	9128283P3	2,000,000.00	1,950,782.00	1,957,773.44	1,994,371.09	13,112.65	2.640	12/31/2024
FHLB 5.44 12/13/2024	3130AXKF4	3,000,000.00	3,014,352.00	3,005,132.73	3,000,000.00	40,800.00	5.440	12/13/2024
T-Note 2.125 11/30/2024	9128283J7	2,000,000.00	1,951,328.00	1,959,570.32	1,993,429.44	13,017.44	2.637	11/30/2024
T-Note 2.25 11/15/2024	912828G38	3,000,000.00	0.00	2,945,625.00	2,952,349.01	32,662.36	4.872	11/15/2024
T-Note 2.25 10/31/2024	9128283D0	2,000,000.00	1,956,876.00	1,966,132.82	1,995,798.06	13,036.81	2.623	10/31/2024
T-Note 1.5 10/31/2024	912828YM6	1,000,000.00	972,891.00	978,593.75	977,965.66	13,119.75	5.426	10/31/2024
T-Note 2.125 9/30/2024	9128282Y5	2,000,000.00	1,958,984.00	1,969,589.84	1,995,386.58	12,861.04	2.604	9/30/2024
T-Note 0.375 9/15/2024	91282CCX7	1,000,000.00	968,438.00	978,261.72	977,370.69	13,193.24	5.504	9/15/2024
FHLB 0.97 8/30/2024-22	3130AQCS0	15,000,000.00	14,600,520.00	14,725,339.95	15,000,000.00	36,375.00	0.970	8/30/2024
FHLMC 4.1 8/12/2024-22	3134GXG73	3,000,000.00	2,980,443.00	2,984,680.02	3,000,000.00	30,750.00	4.100	8/12/2024
T-Note 0.375 7/15/2024	91282CCL3	2,000,000.00	1,950,468.00	1,971,699.22	1,976,533.40	22,017.50	4.579	7/15/2024
FFCB 3.64 7/5/2024-23	3133ENZU7	3,000,000.00	2,976,891.00	2,986,551.63	2,999,751.31	27,535.74	3.672	7/5/2024
FHLB Step 6/21/2024-22	3130ASA66	4,000,000.00	3,984,028.00	3,997,257.96	4,000,000.00	41,111.12	3.266	6/21/2024
FHLB 5.18 6/5/2024-23	3130AVPK2	2,000,000.00	1,996,888.00	1,998,715.98	2,000,000.00	25,900.00	5.180	6/5/2024
STATE OF MAINE GO 1 6/1/2024	56052AG42	1,065,000.00	1,048,705.50	1,058,002.95	1,066,069.14	1,093.27	0.404	6/1/2024
T-Note 2.5 5/15/2024	912828WJ5	1,000,000.00	990,234.00	996,530.47	999,915.53	6,420.81	2.570	5/15/2024
T-Note 0.25 5/15/2024	91282CCC3	3,000,000.00	2,946,093.00	2,981,648.46	2,989,345.50	23,420.75	3.237	5/15/2024
FHLB 5.25 5/9/2024-23	3130AVSW3	0.00	1,997,258.00	0.00	0.00	19,833.33		5/9/2024
FHLB 5.28 4/25/2024-23	3130AVN57	0.00	1,997,648.00	0.00	0.00	15,840.00		4/25/2024
FHLB 1.74 4/11/2024-22	3130AR3Z2	3,000,000.00	2,969,361.00	2,997,079.32	3,000,000.00	13,050.00	1.740	4/11/2024
FHLB 3.9 3/15/2024-22	3130ATA49	0.00	2,991,417.00	0.00	0.00	24,050.00		3/15/2024
TMCC DISC CP 0 2/15/2024	89233GBF2	0.00	2,978,574.00	0.00	0.00	21,351.67		2/15/2024
SAN ANTONIO TX LT GO 3.364 2/1/2024	79623PNQ4	0.00	699,090.00	0.00	0.00	1,962.33		2/1/2024
T-Note 0.875 1/31/2024	91282CDV0	0.00	2,989,371.00	0.00	0.00	8,549.38		1/31/2024
FHLB 3.375 1/26/2024-23	3130ASPK9	0.00	2,996,100.00	0.00	0.00	7,031.25		1/26/2024
ST OF MASSACHUSETTS *ESG* 3.614 1/15/2024	576004GW9	0.00	1,998,800.00	0.00	0.00	2,810.89		1/15/2024
T-Note 0.125 1/15/2024	91282CBE0	0.00	1,996,322.00	0.00	0.00	243.06		1/15/2024

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
B8577 Toll Road Renew & Replace MM	CADE-D9058*	2,848,892.89	12,053,191.59	2,848,892.89	2,848,892.89	113,807.06	5.400	N/A
LOGIC B8577 LGIP	LOGICB8577	2,297,488.86	2,266,337.66	2,297,488.86	2,297,488.86	31,151.20	5.492	N/A
LoneStar B8577 LGIP	LONESTARB8577	4,780,243.91	756,322.38	4,780,243.91	4,780,243.91	23,921.53	5.499	N/A
TexasCLASS B8577 LGIP	TXCLASSB8577	1,388,007.51	1,369,169.75	1,388,007.51	1,388,007.51	18,837.76	5.456	N/A
Sub Total/Average B8577 Toll Road - Ren & Rep		192,379,633.17	194,152,319.88	188,464,185.93	189,454,142.24	2,019,810.39	4.077	
C1005 HC County - Cadence DDA								
C1005 CSD General Assistance Program MM	CADE-D1001*	621,432.06	580,879.78	621,432.06	621,432.06	8,188.54	5.370	N/A
C1005 CSD Emergency Food And Shelter Program MM	CADE-D1008	308,219.00	319,634.08	308,219.00	308,219.00	4,136.45	5.370	N/A
C1005 Prot Svcs For Children and Adults Guardiansh	CADE-D1022*	5,193,437.06	5,281,630.80	5,193,437.06	5,193,437.06	72,811.11	5.400	N/A
C1005 Prot Svcs For Children and Adults Representa	CADE-D1064*	38,060.29	41,723.85	38,060.29	38,060.29	575.29	5.370	N/A
C1005 Prot Svcs For Children and Adults Imprest MM	CADE-D2016*	90,449.83	109,160.65	90,449.83	90,449.83	1,320.74	5.370	N/A
C1005 Prot Svcs Clothing Reimbursement Imprest MM	CADE-D2017	140,481.75	198,960.46	140,481.75	140,481.75	2,384.62	5.370	N/A
C1005 CP Series D-2 MM	CADE-D4471	11,910.19	93,423.74	11,910.19	11,910.19	3,086.92	5.370	N/A
C1005 CP Series D-3 MM	CADE-D4489	111,702.31	1,862,289.95	111,702.31	111,702.31	19,561.60	5.370	N/A
C1005 HC Veterans Services MM	CADE-D4842	33,481.09	21,451.28	33,481.09	33,481.09	0.00	0.000	N/A
C1005 Rides Program MM	CADE-D5372*	14,458.49	32,347.27	14,458.49	14,458.49	525.91	5.370	N/A
C1005 Shelter Plus Program MM	CADE-D5383*	119,327.62	111,133.87	119,327.62	119,327.62	1,523.94	5.370	N/A
C1005 Emergency Shelter MM	CADE-D5390*	69,457.13	79,061.25	69,457.13	69,457.13	997.20	5.370	N/A
C1005 HC Care For Elders Program MM	CADE-D5395	20,333.07	20,104.34	20,333.07	20,333.07	270.35	5.370	N/A
C1005 - HC Attorney CPS DEL Litigation MM	CADE-D7118	9,416.30	9,229.44	9,416.30	9,416.30	0.00	0.000	N/A
C1005 CTS Vehicle Registration MM	CADE-D7459	38,284.99	10,238.76	38,284.99	38,284.99	216.54	5.370	N/A
C1005 - HC Attorney Litigation Expense MM	CADE-D8379	17,585.65	16,353.43	17,585.65	17,585.65	0.00	0.000	N/A
C1005 - HC Atty Toll Rd Disc Acct MM	CADE-D8381*	10,106.60	6,572.22	10,106.60	10,106.60	0.00	0.000	N/A
C1005 Escheatment Acct MM	CADE-D8505	1,471,317.71	1,454,640.91	1,471,317.71	1,471,317.71	19,562.86	5.370	N/A
C1005 CP Series A-1 MM	CADE-D8890	113,811.82	87,212.72	113,811.82	113,811.82	3,025.07	5.370	N/A
C1005 CP Series C MM	CADE-D8892	308,499.62	1,291,391.38	308,499.62	308,499.62	5,746.79	5.370	N/A
C1005 Holderieth Rd Pipe Relocation MM	D8032	0.00	92,152.95	0.00	0.00	0.00		N/A
Sub Total/Average C1005 HC County - Cadence DDA		8,741,772.58	11,719,593.13	8,741,772.58	8,741,772.58	143,933.93	5.344	
C1007 HC County - Tax and Sub Ln Ser 22 PF								
C1007 - HC Tax Sub Ln Rev Bds 22 PF MM	CADE-D4619	1,010.96	86,855.32	1,010.96	1,010.96	4,243.64	5.370	N/A
TexasCLASS C1007 LGIP	TXCLASSC1007	13,584,167.41	26,377,733.19	13,584,167.41	13,584,167.41	252,434.22	5.456	N/A
Sub Total/Average C1007 HC County - Tax and Sub Ln Ser 22 PF		13,585,178.37	26,464,588.51	13,585,178.37	13,585,178.37	256,677.86	5.456	
C1008 HC County - Tax and Sub Ln Ser 22 DS								

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
T-Note 1.75 7/31/2024	912828Y87	3,200,000.00	0.00	3,162,375.01	3,163,439.57	13,679.96	5.231	7/31/2024
C1008 - HC Tax Sub Ln Rev CO Ser 22D MM	CADE-D4627	75,486.64	3,948,898.09	75,486.64	75,486.64	35,563.79	5.370	N/A
TexasCLASS C1008 LGIP	TXCLASSC1008	19,178.40	18,918.12	19,178.40	19,178.40	260.28	5.456	N/A
Sub Total/Average C1008 HC County - Tax and Sub Ln Ser 22 DS		3,294,665.04	3,967,816.21	3,257,040.05	3,258,104.61	49,504.03	5.236	
C1009 HC County - Road Ref Ser 23A								
C1009 HC County - Road Ref Ser 23A MM	CADE-D8503	11,807.18	39,034.35	11,807.18	11,807.18	199.11	5.370	N/A
Sub Total/Average C1009 HC County - Road Ref Ser 23A		11,807.18	39,034.35	11,807.18	11,807.18	199.11	5.370	
C1010 HC County - PIB Ser 23A								
C1010 HC County - PIB Ser 23A COI MM	CADE-D8511	15,165.45	48,217.85	15,165.45	15,165.45	248.51	5.370	N/A
Sub Total/Average C1010 HC County - PIB Ser 23A		15,165.45	48,217.85	15,165.45	15,165.45	248.51	5.370	
C1012 HC - Disaster Recovery CP Ser J1								
C1012 Disaster Recovery CP Ser J-1 MM	CADE-D7440	8,995.44	22,573.24	8,995.44	8,995.44	194.81	5.370	N/A
Sub Total/Average C1012 HC - Disaster Recovery CP Ser J1		8,995.44	22,573.24	8,995.44	8,995.44	194.81	5.370	
C1013 HC - Gen Obl CP Series B								
C1013 CP Series B MM	CADE-D8891	4,188,763.93	19,251,607.39	4,188,763.93	4,188,763.93	208,994.23	5.400	N/A
LoneStar C1013 LGIP	LONESTARC1013	14,020,960.67	0.00	14,020,960.67	14,020,960.67	20,960.67	5.499	N/A
Sub Total/Average C1013 HC - Gen Obl CP Series B		18,209,724.60	19,251,607.39	18,209,724.60	18,209,724.60	229,954.90	5.476	
C1014 HC - Gen Obl CP Series D								
C1014 CP Series D MM	CADE-D8893	1,233,703.32	1,034,756.96	1,233,703.32	1,233,703.32	17,833.40	5.400	N/A
Sub Total/Average C1014 HC - Gen Obl CP Series D		1,233,703.32	1,034,756.96	1,233,703.32	1,233,703.32	17,833.40	5.400	
C1015 HC - GO CP Series C-2 Proj Fd								
C1015 GO CP Ser C-2 Proj Fd MM	CADE-D9873	784,884.64	0.00	784,884.64	784,884.64	5,737.18	5.370	N/A
Sub Total/Average C1015 HC - GO CP Series C-2 Proj Fd		784,884.64	0.00	784,884.64	784,884.64	5,737.18	5.370	
C1050 HC - Harris County Contingency Fund								
FHLB 5.65 4/24/2028-23	3130AVRW4	4,000,000.00	3,985,028.00	3,996,148.96	4,000,000.00	56,500.00	5.650	4/24/2028
FHLMC 6 8/16/2027-23	3134GYG1	0.00	9,999,560.00	0.00	0.00	75,000.00		8/16/2027
FHLB 5.88 6/28/2027-23	3130AWCJ7	0.00	10,000,410.00	0.00	0.00	6,533.33		6/28/2027
T-Note 3 10/31/2025	912828J5	10,000,000.00	9,769,140.00	9,730,078.10	9,732,331.22	117,068.84	4.802	10/31/2025
FHLB 4 8/28/2025-22	3130ASXX2	10,000,000.00	9,928,190.00	9,868,890.30	10,000,000.00	100,000.00	4.000	8/28/2025
T-Note 3 7/15/2025	91282CEY3	13,000,000.00	12,718,160.00	12,696,835.97	12,692,578.83	156,720.90	4.947	7/15/2025
T-Note 2.875 6/15/2025	91282CEU1	10,000,000.00	9,775,000.00	9,759,375.00	9,745,780.15	123,940.30	5.101	6/15/2025

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
T-Note 2.875 6/15/2025	91282CEU1	5,000,000.00	0.00	4,879,687.50	4,882,126.27	2,642.62	4.906	6/15/2025
FNMA 0.625 4/22/2025	3135G03U5	2,000,000.00	1,901,860.00	1,909,622.96	1,912,577.24	23,681.78	4.992	4/22/2025
FHLB 5.125 3/14/2025	3130AWT59	6,000,000.00	6,036,576.00	6,004,713.36	5,993,575.38	78,554.99	5.231	3/14/2025
T-Note 2 2/15/2025	912828J27	3,000,000.00	0.00	2,920,253.91	2,923,975.41	18,509.15	5.000	2/15/2025
FFCB 4.75 1/8/2025	3133EPU78	5,000,000.00	0.00	4,984,484.65	4,998,453.55	55,210.49	4.791	1/8/2025
T-Note 1.75 12/31/2024	912828YY0	6,000,000.00	5,823,282.00	5,850,468.72	5,848,041.18	76,534.56	5.265	12/31/2024
T-Note 1.5 11/30/2024	912828YV6	13,000,000.00	12,608,986.00	12,685,537.15	12,672,316.56	170,693.42	5.446	11/30/2024
BARCLAYS CAPITAL DISC CP 0 9/10/2024	06743UJA1	10,000,000.00	0.00	9,765,687.50	9,765,687.50	116,437.50	5.363	9/10/2024
METLIFE SHORT TERM FUND 0 8/29/2024	59157THV8	15,000,000.00	0.00	14,666,925.00	14,674,322.91	39,081.25	5.309	8/29/2024
BAYERISCHE LANDESBANK DISC CP 0 8/23/2024	07274LHP5	10,000,000.00	0.00	9,782,230.00	9,786,954.12	38,466.62	5.432	8/23/2024
TMCC DISC CP 0 8/15/2024	89233GHF6	10,000,000.00	9,675,160.00	9,795,570.00	9,796,022.22	135,488.89	5.572	8/15/2024
FHLB 3.6 8/1/2024-22	3130ASTL3	2,000,000.00	1,982,070.00	1,987,225.40	2,000,000.00	18,000.00	3.600	8/1/2024
T-Note 0.375 7/15/2024	91282CCL3	10,000,000.00	9,752,340.00	9,858,496.10	9,882,666.99	110,087.48	4.579	7/15/2024
FHLB 5.18 6/5/2024-23	3130AVPK2	13,000,000.00	12,979,772.00	12,991,653.87	13,000,000.00	168,350.00	5.180	6/5/2024
TMCC DISC CP 0 5/23/2024	89233GEP7	10,000,000.00	0.00	9,917,260.00	9,921,825.00	129,800.00	5.423	5/23/2024
T-Note 2.5 4/30/2024	91282CEK3	2,800,000.00	2,774,405.20	2,793,529.54	2,794,074.45	35,474.17	5.174	4/30/2024
FHLMC 3.625 4/26/2024-22	3134GXK45	8,000,000.00	7,956,536.00	7,989,477.92	8,000,212.24	71,757.14	3.589	4/26/2024
FHLB 5.28 4/25/2024-23	3130AVN57	0.00	9,988,240.00	0.00	0.00	79,200.00		4/25/2024
T-Bill 0 3/14/2024	912797GX9	0.00	3,958,492.00	0.00	0.00	43,499.67		3/14/2024
FHLB 1.1 2/23/2024-22	3130AQQT3	0.00	4,967,330.00	0.00	0.00	7,944.44		2/23/2024
C1050 Public Impr Contingency MM	CADE-D8082*	10,045.74	10,045.86	10,045.74	10,045.74	134.27	5.400	N/A
LOGIC C1050 LGIP	LOGICC1050	5,482,679.52	5,408,341.00	5,482,679.52	5,482,679.52	74,338.52	5.492	N/A
LoneStar C1050 LGIP	LONESTARC1050	17,433,372.55	2,230,695.20	17,433,372.55	17,433,372.55	202,677.35	5.499	N/A
C1050 Public Impr Ctgty Fidelity MMF MM	M8082-FIGXX	4,799,801.80	34,289,926.65	4,799,801.80	4,799,801.80	167,833.73	5.190	N/A

Sub Total/Average C1050 HC - Harris County Contingency Fund **205,525,899.61** **198,519,545.91** **202,560,051.52** **202,749,420.83** **2,500,161.41** **5.084**

C1052 HC - American Rescue Plan

T-Note 3.875 1/15/2026	91282CGE5	20,000,000.00	19,852,340.00	19,712,500.00	19,673,302.19	238,791.41	4.844	1/15/2026
T-Note 2.625 12/31/2025	9128285T3	20,000,000.00	19,385,940.00	19,304,687.60	19,268,041.24	235,325.39	4.849	12/31/2025
FHLMC 5.5 10/30/2025-23	3134GYQV7	50,000,000.00	49,906,550.00	49,901,713.50	50,000,000.00	687,500.00	5.500	10/30/2025
FHLMC 5.45 7/30/2025-23	3134GYQU9	50,000,000.00	49,900,000.00	49,895,138.50	50,000,000.00	681,250.00	5.450	7/30/2025
FHLB 5.35 4/17/2025-23	3130AVU91	50,000,000.00	49,890,000.00	49,902,737.50	50,000,000.00	668,750.00	5.350	4/17/2025
FFCB 4.75 1/8/2025	3133EPU78	20,000,000.00	0.00	19,937,938.60	19,993,814.21	220,841.99	4.791	1/8/2025
FHLB 5.44 12/13/2024	3130AXKF4	40,000,000.00	40,191,360.00	40,068,436.40	40,000,000.00	544,000.00	5.440	12/13/2024
T-Note 1.5 11/30/2024	912828YV6	20,000,000.00	19,398,440.00	19,516,211.00	19,523,624.75	252,254.69	5.250	11/30/2024
T-Note 2.25 11/15/2024	912828G38	10,000,000.00	0.00	9,818,750.00	9,841,163.36	108,874.56	4.872	11/15/2024
BARCLAYS BK US DISC CP 0 10/30/2024	06743UKW1	10,000,000.00	0.00	9,683,590.00	9,687,600.00	45,466.67	5.476	10/30/2024
T-Note 0.625 10/15/2024	91282CDB4	20,000,000.00	19,343,760.00	19,512,500.00	19,498,863.64	261,399.49	5.445	10/15/2024

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
T-Note 2.125 9/30/2024	9128282Y5	20,000,000.00	19,589,840.00	19,695,898.40	19,690,766.25	259,441.37	5.358	9/30/2024
BARCLAYS CAPITAL DISC CP 0 9/10/2024	06743UJA1	10,000,000.00	0.00	9,765,687.50	9,765,687.50	116,437.50	5.363	9/10/2024
TCPR DISC CP 0 8/30/2024	8923A0HW6	10,000,000.00	0.00	9,769,580.00	9,777,488.89	121,502.78	5.458	8/30/2024
T-Note 2.375 8/15/2024	912828D56	20,000,000.00	19,673,440.00	19,780,273.40	19,776,400.06	266,620.11	5.463	8/15/2024
T-Note 2.125 7/31/2024	9128282N9	20,000,000.00	19,662,500.00	19,788,671.80	19,790,411.01	262,189.34	5.398	7/31/2024
TMCC DISC CP 0 7/15/2024	89233GGF7	15,000,000.00	14,572,965.00	14,759,070.00	14,752,666.66	212,333.33	5.822	7/15/2024
TMCC DISC CP 0 6/28/2024	89233GFU5	10,000,000.00	0.00	9,863,850.00	9,870,208.33	128,333.33	5.389	6/28/2024
TMCC DISC CP 0 6/12/2024	89233GFC5	10,000,000.00	9,758,960.00	9,887,570.00	9,886,647.22	141,302.78	5.806	6/12/2024
TMCC DISC CP 0 6/12/2024	89233GFC5	20,000,000.00	19,517,920.00	19,775,140.00	19,773,294.45	282,605.56	5.779	6/12/2024
T-Note 2.5 5/31/2024	91282CER8	20,000,000.00	19,776,560.00	19,908,004.00	19,905,710.79	264,977.88	5.433	5/31/2024
BARCLAYS US DISC CP 0 5/6/2024	06741FE60	10,000,000.00	0.00	9,942,000.00	9,947,531.03	88,447.70	5.416	5/6/2024
TMCC DISC CP 0 4/30/2024	89233GDW3	10,000,000.00	9,818,710.00	9,951,310.00	9,952,916.67	142,819.45	5.877	4/30/2024
BANCO SANTANDER DISC CP 0 4/15/2024	05970RDF9	16,000,000.00	15,740,304.00	15,957,040.00	15,961,666.67	232,555.56	5.939	4/15/2024
TMCC DISC CP 0 3/15/2024	89233GCF1	0.00	17,793,846.00	0.00	0.00	210,000.00		3/15/2024
TMCC DISC CP 0 3/15/2024	89233GCF1	0.00	9,885,470.00	0.00	0.00	114,791.67		3/15/2024
METLIFE FDG DISC CP 0 2/15/2024	59157TBF9	0.00	19,857,760.00	0.00	0.00	140,938.89		2/15/2024
TCPR DISC CP 0 1/12/2024	8923A0AC7	0.00	21,954,460.00	0.00	0.00	40,113.33		1/12/2024
C1052 HC American Rescue Plan Fund MM	CADE-D3646*	1,055,591.58	85,114,906.21	1,055,591.58	1,055,591.58	276,760.80	5.400	N/A
LOGIC C1052 LGIP	LOGICC1052	12,322,767.47	12,155,685.59	12,322,767.47	12,322,767.47	167,081.88	5.492	N/A
LoneStar C1052 LGIP	LONESTARC1052	20,375,513.51	20,098,813.89	20,375,513.51	20,375,513.51	276,699.62	5.499	N/A
TexasCLASS C1052 LGIP	TXCLASSC1052	26,242,229.08	36,178,237.91	26,242,229.08	26,242,229.08	429,991.17	5.456	N/A
Sub Total/Average C1052 HC - American Rescue Plan		560,996,101.64	639,018,768.60	556,094,399.84	556,333,906.56	8,120,398.25	5.405	

C1053 HC - Mobility and Infrastructure

FHLMC 5.95 6/1/2028-23	3134GYUD2	16,000,000.00	15,973,120.00	15,977,015.52	16,000,000.00	238,000.00	5.950	6/1/2028
FHLB 5.56 1/14/2028-23	3130AUUM4	10,000,000.00	9,956,770.00	10,012,484.10	10,000,000.00	139,000.00	5.560	1/14/2028
FHLB 5.35 1/28/2027-23	3130AUK52	20,000,000.00	19,912,460.00	19,946,481.40	20,000,000.00	267,500.00	5.350	1/28/2027
T-Note 4.625 9/15/2026	91282CHY0	10,000,000.00	10,143,360.00	10,025,000.00	9,988,157.94	116,604.07	4.677	9/15/2026
FHLMC 3.78 7/8/2026-22	3134GXYP3	20,000,000.00	19,730,220.00	19,509,622.60	20,000,000.00	189,000.00	3.780	7/8/2026
FHLB 3.25 6/6/2025-22	3130AS6N4	10,000,000.00	9,841,470.00	9,796,753.40	10,002,916.79	80,635.59	3.224	6/6/2025
FHLB 3.25 6/6/2025-22	3130AS6N4	10,000,000.00	9,841,470.00	9,796,753.40	10,000,354.74	81,175.27	3.247	6/6/2025
T-Note 2.125 5/15/2025	912828XB1	10,000,000.00	9,682,420.00	9,692,187.50	9,664,613.97	127,564.34	5.278	5/15/2025
T-Note 2.125 5/15/2025	912828XB1	10,000,000.00	9,682,420.00	9,692,187.50	9,739,547.09	110,932.84	4.540	5/15/2025
T-Note 0.375 4/30/2025	912828ZL7	10,000,000.00	0.00	9,519,140.60	9,550,014.01	64,746.15	4.701	4/30/2025
FHLB 5.34 4/4/2025	3130AXFR4	25,000,000.00	25,235,600.00	25,072,769.00	25,000,000.00	333,750.00	5.340	4/4/2025
FHLB 5.375 3/27/2025-23	3130AUG32	10,000,000.00	9,974,780.00	9,994,119.10	10,000,000.00	134,375.00	5.375	3/27/2025
T-Note 1.75 3/15/2025	91282CED9	10,000,000.00	9,664,450.00	9,693,569.30	9,686,221.01	125,482.69	5.201	3/15/2025
FHLB 5.125 3/14/2025	3130AWT59	16,000,000.00	16,097,536.00	16,012,568.96	15,982,867.69	209,480.00	5.231	3/14/2025
T-Note 4.625 2/28/2025	91282CGN5	13,000,000.00	12,993,396.00	12,947,187.50	12,930,817.23	168,605.12	5.234	2/28/2025

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
T-Note 2 2/15/2025	912828J27	10,000,000.00	9,706,640.00	9,734,179.70	9,747,259.52	121,374.44	5.036	2/15/2025
T-Note 2 2/15/2025	912828J27	5,000,000.00	0.00	4,867,089.85	4,873,292.35	30,848.60	5.000	2/15/2025
FHLB 5.35 1/27/2025-23	3130AUFW9	10,000,000.00	9,975,270.00	9,975,538.70	10,000,000.00	133,750.00	5.350	1/27/2025
T-Note 1.125 1/15/2025	91282CDS7	12,000,000.00	11,560,776.00	11,632,265.64	11,622,704.08	152,082.39	5.292	1/15/2025
T-Note 1.125 1/15/2025	91282CDS7	10,000,000.00	0.00	9,693,554.70	9,694,077.96	5,470.47	5.118	1/15/2025
T-Note 1 12/15/2024	91282CDN8	12,000,000.00	11,572,032.00	11,654,648.40	11,631,026.79	145,617.32	5.337	12/15/2024
T-Note 1 12/15/2024	91282CDN8	20,000,000.00	19,286,720.00	19,424,414.00	19,379,761.75	244,353.26	5.377	12/15/2024
T-Note 1 12/15/2024	91282CDN8	25,000,000.00	24,108,400.00	24,280,517.50	24,216,570.73	307,993.18	5.428	12/15/2024
T-Note 1.5 11/30/2024	912828YV6	12,000,000.00	11,639,064.00	11,709,726.60	11,704,016.05	155,141.56	5.369	11/30/2024
T-Note 2.25 11/15/2024	912828G38	10,000,000.00	0.00	9,818,750.00	9,841,163.36	108,874.56	4.872	11/15/2024
T-Note 0.75 11/15/2024	91282CDH1	10,000,000.00	9,650,390.00	9,728,613.30	9,736,445.96	123,481.08	5.167	11/15/2024
T-Note 1.5 10/31/2024	912828YM6	10,000,000.00	0.00	9,785,937.50	9,807,113.07	107,701.15	4.907	10/31/2024
FHLB 5.45 10/24/2024-23	3130AVJL7	0.00	9,984,690.00	0.00	0.00	80,236.11		10/24/2024
FFCB 5.25 10/2/2024	3133EPVK8	22,000,000.00	22,053,812.00	22,008,066.52	21,985,080.18	296,088.94	5.393	10/2/2024
FNMA 5.3 9/30/2024-23	3135GAFT3	10,000,000.00	9,974,970.00	9,994,400.70	10,000,000.00	132,500.00	5.300	9/30/2024
FHLB 5.115 9/27/2024-23	3130AUL51	10,000,000.00	9,974,290.00	9,981,611.00	10,000,000.00	127,875.00	5.115	9/27/2024
T-Note 0.375 9/15/2024	91282CCX7	10,000,000.00	9,684,380.00	9,782,617.20	9,773,706.90	131,932.52	5.504	9/15/2024
SWEDBANK 0 9/12/2024	87020WJC7	20,000,000.00	0.00	19,508,620.00	19,520,870.69	52,587.36	5.373	9/12/2024
T-Note 1.25 8/31/2024	912828YE4	10,000,000.00	9,755,080.00	9,834,472.70	9,838,427.74	127,232.83	5.282	8/31/2024
T-Note 1.25 8/31/2024	912828YE4	5,000,000.00	0.00	4,917,236.35	4,919,049.78	14,048.08	5.241	8/31/2024
BAYERISCHE LANDESBANK DISC CP 0 8/23/2024	07274LHP5	10,000,000.00	0.00	9,782,230.00	9,786,954.12	38,466.62	5.432	8/23/2024
T-Note 0.375 8/15/2024	91282CCT6	10,000,000.00	9,713,280.00	9,818,750.00	9,857,892.17	103,716.28	4.315	8/15/2024
T-Note 3 7/31/2024	91282CFA4	10,000,000.00	9,882,030.00	9,922,070.30	9,956,914.86	106,859.57	4.338	7/31/2024
FHLB 5.39 7/19/2024-23	3130AVJR4	0.00	19,978,720.00	0.00	0.00	143,733.33		7/19/2024
SUMITOMO MIT/SINGAPORE 0 7/15/2024	86564YGF3	10,000,000.00	0.00	9,839,240.00	9,846,284.94	36,598.83	5.331	7/15/2024
BAYERISCHE LANDESBANK DISC CP 0 7/11/2024	07274LGB7	10,000,000.00	0.00	9,845,380.00	9,850,816.07	59,082.74	5.392	7/11/2024
FHLB 3.32 7/3/2024-22	3130ASFP9	10,000,000.00	9,908,820.00	9,944,329.90	10,000,000.00	83,000.00	3.320	7/3/2024
FHLB Step 6/21/2024-22	3130ASA66	1,000,000.00	996,007.00	999,314.49	1,000,000.00	10,277.78	3.266	6/21/2024
FHLMC 3 6/14/2024-22	3134GXUW2	19,000,000.00	18,794,952.00	18,904,228.41	19,000,000.00	142,500.00	3.000	6/14/2024
FHLMC 2.755 6/6/2024-22	3134GXVG6	20,000,000.00	19,789,280.00	19,899,411.80	20,000,000.00	137,750.00	2.755	6/6/2024
TMCC DISC CP 0 5/17/2024	89233GEH5	20,000,000.00	19,589,060.00	19,852,300.00	19,854,561.11	281,594.44	5.761	5/17/2024
BARCLAYS BK US DISC CP 0 5/15/2024	06743UEF5	12,000,000.00	11,753,508.00	11,914,356.00	11,913,450.00	175,023.33	6.008	5/15/2024
FHLB 4.95 5/15/2024-23	3130AUN75	10,000,000.00	9,980,380.00	9,995,258.30	10,000,000.00	123,750.00	4.950	5/15/2024
CANADA-GOVT 0 5/10/2024	13508TEA0	10,000,000.00	0.00	9,936,640.00	9,942,346.36	36,957.47	5.290	5/10/2024
T-Bill 0 4/30/2024	912797JQ1	10,000,000.00	0.00	9,957,641.90	9,956,763.04	29,818.60	5.372	4/30/2024
KOCH INDUSTRIES DISC CP 0 4/25/2024	50000DDR4	10,000,000.00	0.00	9,958,440.00	9,963,794.44	36,205.55	5.359	4/25/2024
FNMA 5.25 4/23/2024-23	3135GAFS5	10,000,000.00	9,987,700.00	10,000,366.30	10,000,000.00	131,250.00	5.250	4/23/2024
FHLB 4.625 4/19/2024-23	3130ATGF8	8,000,000.00	7,981,728.00	7,997,105.44	8,000,000.00	92,500.00	4.625	4/19/2024

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
SANTANDER BK UK DISC CP 0 4/15/2024	80285PDF6	10,000,000.00	0.00	9,973,300.00	9,977,708.33	123,347.22	5.429	4/15/2024
FHLB 4.25 3/28/2024-23	3130ATEA1	0.00	7,978,040.00	0.00	0.00	82,861.64		3/28/2024
FHLB 4.5 3/28/2024-22	3130ATGY7	0.00	2,994,114.00	0.00	0.00	32,625.00		3/28/2024
FHLB 3.95 3/28/2024-22	3134GX2L7	0.00	996,629.00	0.00	0.00	10,784.59		3/28/2024
TMCC DISC CP 0 3/15/2024	89233GCF1	0.00	9,885,470.00	0.00	0.00	117,083.33		3/15/2024
T-Bill 0 3/14/2024	912797GX9	0.00	0.00	0.00	0.00	94,284.31		3/14/2024
T-Note 1.5 2/29/2024	91282CEA5	0.00	9,939,320.00	0.00	0.00	72,155.01		2/29/2024
FHLB 3.5 2/23/2024-22	3130ASVB2	0.00	7,978,328.00	0.00	0.00	40,523.13		2/23/2024
METLIFE FDG DISC CP 0 2/15/2024	59157TBF9	0.00	9,928,880.00	0.00	0.00	70,469.44		2/15/2024
T-Note 0.875 1/31/2024	91282CDV0	0.00	19,929,140.00	0.00	0.00	50,851.39		1/31/2024
FHLB 5 1/24/2024-23	3130AULG7	0.00	9,997,790.00	0.00	0.00	31,944.44		1/24/2024
T-Bill 0 1/4/2024	912797FW2	0.00	3,998,836.00	0.00	0.00	2,337.78		1/4/2024
C1053 HC Mobility & Infrastructure MM	CADE-D4461*	13,676,921.13	50,003,191.02	13,676,921.13	13,676,921.13	484,986.08	5.400	N/A
LOGIC C1053 LGIP	LOGICC1053	18,859,277.58	3,738,167.24	18,859,277.58	18,859,277.58	121,110.34	5.492	N/A
TexasCLASS C1053 LGIP	TXCLASSC1053	16,011,671.99	404,562.78	16,011,671.99	16,011,671.99	107,109.21	5.456	N/A
Sub Total/Average C1053 HC - Mobility and Infrastructure		681,547,870.70	653,783,919.04	673,108,333.78	674,291,433.52	8,197,597.37	5.002	
C1055 HC - County Atty SPU Fund								
C1055 Co Attny SPU Fund MM	CADE-D8405	377,246.35	435,270.85	377,246.35	377,246.35	5,431.95	5.370	N/A
Sub Total/Average C1055 HC - County Atty SPU Fund		377,246.35	435,270.85	377,246.35	377,246.35	5,431.95	5.370	
C1056 HC - County Atty SPU Fund - State								
C1056 Co Attny SPU Fund - State MM	CADE-D8402	94,535.28	113,779.34	94,535.28	94,535.28	1,384.52	5.400	N/A
Sub Total/Average C1056 HC - County Atty SPU Fund - State		94,535.28	113,779.34	94,535.28	94,535.28	1,384.52	5.400	
C1600 HC - Debt Service 2002 GO								
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	16,400,000.00	15,872,707.20	16,074,263.20	16,088,482.00	216,398.00	5.416	8/9/2024
C1600 Rfdg Bd Ser 2002 DS MM	CADE-D8777	8,824.14	8,724.87	8,824.14	8,824.14	117.33	5.370	N/A
TexasCLASS C1600 LGIP	TXCLASSC1600	700,327.56	690,822.81	700,327.56	700,327.56	9,504.75	5.456	N/A
Sub Total/Average C1600 HC - Debt Service 2002 GO		17,109,151.70	16,572,254.88	16,783,414.90	16,797,633.70	226,020.08	5.417	
C1821 HC - Sub Ln Rev Bds 22A DS								
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	2,500,000.00	2,419,620.00	2,450,345.00	2,452,512.50	32,987.50	5.416	8/9/2024
METLIFE FDG DISC CP 0 2/9/2024	59157TB93	0.00	2,484,447.50	0.00	0.00	14,750.00		2/9/2024
C1822 - HOT Debt Service Cons MM	CADE-D2860	18,756.64	2,653.16	18,756.64	18,756.64	2,351.72	5.370	N/A
TexasCLASS C1821 LGIP	TXCLASSC1821	318,988.26	314,658.99	318,988.26	318,988.26	4,329.27	5.456	N/A
Sub Total/Average C1821 HC - Sub Ln Rev Bds 22A DS		2,837,744.90	5,221,379.65	2,788,089.90	2,790,257.40	54,418.49	5.420	

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
C3730 HC - Unlimited Tax 2004B Road & Ref								
C3730 Road and Ref Bds Ser 04B Project MM	CADE-D8945	356.37	27.02	356.37	356.37	5.53	5.370	N/A
LoneStar C3730 LGIP	LONESTARC3730	34,351.69	34,482.39	34,351.69	34,351.69	469.30	5.499	N/A
TexasCLASS C3730 LGIP	TXCLASSC3730	27,495.71	27,719.73	27,495.71	27,495.71	375.98	5.456	N/A
Sub Total/Average C3730 HC - Unlimited Tax 2004B Road & Ref		62,203.77	62,229.14	62,203.77	62,203.77	850.81	5.479	
C3740 HC - Unlimited Tax 2006B Road & Ref								
C3740 Road and Ref Bds Ser 06B Project MM	CADE-D8031	28,200.99	1,742.71	28,200.99	28,200.99	456.19	5.370	N/A
LOGIC C3740 LGIP	LOGICC3740	2,062,855.81	2,086,643.79	2,062,855.81	2,062,855.81	28,212.02	5.492	N/A
LoneStar C3740 LGIP	LONESTARC3740	1,355,239.45	1,336,835.28	1,355,239.45	1,355,239.45	18,404.17	5.499	N/A
TexasCLASS C3740 LGIP	TXCLASSC3740	2,051,254.99	2,074,376.07	2,051,254.99	2,051,254.99	28,078.92	5.456	N/A
Sub Total/Average C3740 HC - Unlimited Tax 2006B Road & Ref		5,497,551.24	5,499,597.85	5,497,551.24	5,497,551.24	75,151.30	5.480	
C8349 HC - Workers Compensation								
T-Note 1.125 1/15/2025	91282CDS7	2,000,000.00	0.00	1,938,710.94	1,938,815.59	1,094.09	5.118	1/15/2025
T-Note 2.25 11/15/2024	912828G38	1,000,000.00	0.00	981,875.00	982,578.99	6,219.96	5.126	11/15/2024
T-Note 0.625 10/15/2024	91282CDB4	2,000,000.00	0.00	1,951,250.00	1,952,110.99	12,475.99	5.188	10/15/2024
T-Note 0.625 10/15/2024	91282CDB4	2,000,000.00	0.00	1,951,250.00	1,951,808.54	6,690.71	5.209	10/15/2024
BARCLAYS CAPITAL DISC CP 0 9/10/2024	06743UJA1	1,500,000.00	0.00	1,464,853.12	1,464,853.12	17,465.62	5.363	9/10/2024
T-Note 2.375 8/15/2024	912828D56	2,000,000.00	0.00	1,978,027.34	1,980,865.64	20,219.54	4.986	8/15/2024
T-Note 2.375 8/15/2024	912828D56	3,000,000.00	0.00	2,967,041.01	2,969,383.22	22,707.57	5.164	8/15/2024
T-Note 0.375 7/15/2024	91282CCL3	1,500,000.00	0.00	1,478,774.42	1,479,823.03	15,435.15	5.111	7/15/2024
TMCC DISC CP 0 6/12/2024	89233GFC5	1,500,000.00	1,463,844.00	1,483,135.50	1,482,997.08	21,195.41	5.806	6/12/2024
T-Note 2.5 5/31/2024	91282CER8	2,000,000.00	1,977,656.00	1,990,800.40	1,990,559.35	26,515.29	5.420	5/31/2024
T-Note 2.5 5/15/2024	912828WJ5	2,000,000.00	1,980,468.00	1,993,060.94	1,992,926.05	26,805.10	5.455	5/15/2024
T-Note 0.375 4/15/2024	91282CBV2	2,000,000.00	1,972,500.00	1,996,189.88	1,996,123.21	25,383.96	5.271	4/15/2024
T-Note 0.25 3/15/2024	91282CBR1	0.00	1,980,078.00	0.00	0.00	18,622.64		3/15/2024
T-Note 2.75 2/15/2024	912828B66	0.00	1,495,270.50	0.00	0.00	8,778.30		2/15/2024
TMCC DISC CP 0 2/1/2024	89233GB13	0.00	1,492,417.50	0.00	0.00	7,266.67		2/1/2024
T-Note 0.875 1/31/2024	91282CDV0	0.00	996,457.00	0.00	0.00	3,765.74		1/31/2024
C8349 Workers Comp MM	CADE-D8064*	10,045.74	10,045.86	10,045.74	10,045.74	134.27	5.400	N/A
LOGIC C8349 LGIP	LOGICC8349	3,419,588.92	3,373,223.41	3,419,588.92	3,419,588.92	46,365.51	5.492	N/A
C8349 Workers Comp Fidelity MMF MM	M8064-FIGXX	1,896,093.29	10,833,511.91	1,896,093.29	1,896,093.29	75,413.19	5.190	N/A
TexasCLASS C8349 LGIP	TXCLASSC8349	7,647,871.62	7,544,076.14	7,647,871.62	7,647,871.62	103,795.48	5.456	N/A
Sub Total/Average C8349 HC - Workers Compensation		35,473,599.57	35,119,548.32	35,148,568.12	35,156,444.38	466,350.19	5.321	
C9990 HC - Debt Service Constitutional								
BAYERISCHE LANDESBANK DISC CP 0 9/25/2024	07274LJR9	60,300,000.00	0.00	58,689,990.00	58,733,007.94	265,591.87	5.425	9/25/2024

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
T-Note 0.375 9/15/2024	91282CCX7	60,300,000.00	0.00	58,989,181.72	58,994,749.11	261,441.94	5.246	9/15/2024
TMCC DISC CP 0 3/25/2024	89233GCR5	0.00	4,540,512.80	0.00	0.00	58,650.00		3/25/2024
T-Bill 0 3/21/2024	912797LL9	0.00	2,185,810.08	0.00	0.00	25,943.32		3/21/2024
C9990 Constitutional DS MM	CADE-D8801*	20,613,495.26	17,645,751.27	20,613,495.26	20,613,495.26	816,396.31	5.370	N/A
LoneStar C9990 LGIP	LONESTARC9990	6,933,373.31	735,061.92	6,933,373.31	6,933,373.31	98,311.39	5.499	N/A
Sub Total/Average C9990 HC - Debt Service Constitutional		148,146,868.57	25,107,136.07	145,226,040.29	145,274,625.62	1,526,334.83	5.348	
C9991 HC - General Fund								
Unity Bank 4662 IntraFi 3.9 1/2/2025	UNITYBANK6484	1,478,087.80	0.00	1,478,087.80	1,478,087.80	13,832.19	3.900	1/2/2025
Unity Bank 4662 IntraFi 3.9 1/2/2025	UNITYBANK6492	526,259.08	0.00	526,259.08	526,259.08	4,924.83	3.900	1/2/2025
Unity Bank 4662 IntraFi 3.9 1/2/2025	UNITYBANK7392	2,036,650.29	0.00	2,036,650.29	2,036,650.29	19,059.33	3.900	1/2/2025
Unity Bank 4662 IntraFi 0.747 1/2/2025	UNITYBANK8568	1,118,529.78	1,116,448.01	1,118,529.78	1,118,529.78	2,081.77	0.747	1/2/2025
FHLB 1.82 8/15/2024-22	3130AR3J8	30,000,000.00	29,401,410.00	29,577,641.70	30,000,000.00	136,500.00	1.820	8/15/2024
T-Note 2.375 8/15/2024	912828D56	100,000,000.00	0.00	98,901,367.00	98,952,678.57	554,799.11	5.231	8/15/2024
T-Note 2.125 7/31/2024	9128282N9	100,000,000.00	0.00	98,943,359.00	98,983,789.06	555,217.64	5.227	7/31/2024
T-Note 0.375 7/15/2024	91282CCL3	50,000,000.00	0.00	49,292,480.50	49,307,689.28	312,775.98	5.244	7/15/2024
T-Bill 0 7/11/2024	912797GB7	100,000,000.00	0.00	98,556,542.00	98,578,109.37	717,984.37	5.217	7/11/2024
BARCLAYS BK US DISC CP 0 7/1/2024	06741FG19	100,000,000.00	0.00	98,585,900.00	98,656,000.00	768,000.00	5.394	7/1/2024
BARCLAYS US DISC CP 0 6/18/2024	06741FFJ1	50,000,000.00	0.00	49,389,300.00	49,418,981.03	335,203.25	5.419	6/18/2024
LANDESBANK NY DISC CP 0 6/14/2024	5148X0FE0	50,000,000.00	0.00	49,422,100.00	49,458,333.34	534,444.45	5.314	6/14/2024
BARCLAYS US DISC CP 0 6/3/2024	06741FF36	100,000,000.00	0.00	99,003,400.00	99,058,613.17	672,419.17	5.417	6/3/2024
FHLB 1.72 5/24/2024-22	3130AQY72	60,000,000.00	59,170,320.00	59,690,543.40	60,000,000.00	258,000.00	1.720	5/24/2024
UNIV OF CALIFORNIA CA 0 5/21/2024	91411SEM8	9,000,000.00	0.00	8,932,752.81	8,932,170.00	51,870.00	5.392	5/21/2024
CORP ANDINA DE FOMENTO DISC CP 0 5/20/2024	2198X2EL9	100,000,000.00	0.00	99,213,800.00	99,266,040.85	793,874.19	5.423	5/20/2024
BARCLAYS US DISC CP 0 5/6/2024	06741FE60	15,000,000.00	0.00	14,913,000.00	14,921,296.54	132,671.54	5.416	5/6/2024
ST OF CALIFORNIA CP 5.35 5/1/2024	13068BKP1	34,640,000.00	0.00	34,636,882.40	34,640,579.16	297,644.07	5.330	5/1/2024
SANTANDER BK UK DISC CP 0 4/15/2024	80285PDF6	100,000,000.00	0.00	99,733,000.00	99,777,083.33	1,233,472.22	5.429	4/15/2024
FHLB 1.74 4/11/2024-22	3130AR3Z2	30,000,000.00	29,693,610.00	29,970,793.20	30,000,000.00	130,500.00	1.740	4/11/2024
BARCLAYS BK US DISC CP 0 4/9/2024	06741FD95	100,000,000.00	0.00	99,822,200.00	99,865,500.04	1,225,444.04	5.454	4/9/2024
LONG ISLAND POWER AUTH CP 5.35 3/21/2024	54270GFQ2	0.00	0.00	0.00	0.00	279,314.40		3/21/2024
LONG ISLAND POWER AUTH CP 5.38 3/19/2024	54270GFS8	0.00	0.00	0.00	0.00	211,780.83		3/19/2024
Unity Bank 4662 IntraFi 0.439 1/4/2024	UNITYBANK8592	0.00	2,017,518.16	0.00	0.00	72.81		1/4/2024
Unity Bank 6741 IntraFi 3.75 1/4/2024	UNITYBANK9944	0.00	1,463,804.37	0.00	0.00	451.22		1/4/2024
Unity Bank 9979 IntraFi 3.75 1/4/2024	UNITYBANK9979	0.00	521,173.59	0.00	0.00	160.65		1/4/2024
C9991 County General (Tax) MM	CADE-D8029*	130,564,813.90	130,516,726.12	130,564,813.90	130,564,813.90	1,715,709.81	5.400	N/A
LOGIC C9991 LGIP	LOGICC9991	100,769,910.73	1,945.85	100,769,910.73	100,769,910.73	767,964.88	5.492	N/A
LoneStar C9991 LGIP	LONESTARC9991	75,946,354.21	2,111.36	75,946,354.21	75,946,354.21	944,242.85	5.499	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
C9991 HC - General Fund FidelityMMF MM	M8029-FIGXX	70,720,505.05	68,714,025.79	70,720,505.05	70,720,505.05	2,201,993.35	5.190	N/A
TexasCLASS C9991 LGIP	TXCLASSC9991	25,841,815.97	2,849.72	25,841,815.97	25,841,815.97	838,966.25	5.456	N/A
Sub Total/Average C9991 HC - General Fund		1,537,642,926.81	322,621,942.97	1,527,587,988.82	1,528,819,790.55	15,711,375.20	5.072	
C9993 HC - Debt Service CP Series A								
C9993 CP Notes Debt Service MM	CADE-D8015*	258,885.07	9,809,669.77	258,885.07	258,885.07	54,342.27	5.370	N/A
LoneStar C9993 LGIP	LONESTARC9993	10,615,870.22	0.00	10,615,870.22	10,615,870.22	15,870.22	5.499	N/A
Sub Total/Average C9993 HC - Debt Service CP Series A		10,874,755.29	9,809,669.77	10,874,755.29	10,874,755.29	70,212.49	5.496	
C9994 HC - Debt Service Road								
BAYERISCHE LANDESBANK DISC CP 0 9/25/2024	07274LJR9	29,500,000.00	0.00	28,712,350.00	28,733,395.26	129,933.00	5.425	9/25/2024
T-Note 0.375 9/15/2024	91282CCX7	29,500,000.00	0.00	28,858,720.74	28,861,444.43	127,902.77	5.246	9/15/2024
TMCC DISC CP 0 3/25/2024	89233GCR5	0.00	2,961,204.00	0.00	0.00	38,250.00		3/25/2024
T-Bill 0 3/21/2024	912797LL9	0.00	1,236,747.36	0.00	0.00	14,678.92		3/21/2024
C9994 Road DS Funds MM	CADE-D8870*	15,386,527.75	9,479,194.63	15,386,527.75	15,386,527.75	440,287.38	5.370	N/A
TexasCLASS C9994 LGIP	TXCLASSC9994	7,909,271.90	335,628.20	7,909,271.90	7,909,271.90	73,643.70	5.456	N/A
Sub Total/Average C9994 HC - Debt Service Road		82,295,799.65	14,012,774.19	80,866,870.39	80,890,639.34	824,695.77	5.354	
F3331 Flood Control - TWDB G1001387 Escrow								
F3331 FCD TWDB G1001387 Escrow Acct MM	CADE-D8900	4,193,688.10	4,137,883.04	4,193,688.10	4,193,688.10	55,805.06	5.400	N/A
Sub Total/Average F3331 Flood Control - TWDB G1001387 Escrow		4,193,688.10	4,137,883.04	4,193,688.10	4,193,688.10	55,805.06	5.400	
F3332 Flood Control - TWDB G1001481 Escrow								
F3332 Flood Control - TWDB G1001481 Escrow MM	CADE-D3231	1,364,846.00	1,364,846.00	1,364,846.00	1,364,846.00	0.00	0.000	N/A
Sub Total/Average F3332 Flood Control - TWDB G1001481 Escrow		1,364,846.00	1,364,846.00	1,364,846.00	1,364,846.00	0.00	0.000	
F3333 Flood Control - TWDB G1001546								
F3333 Flood Control - TWDB G1001546 MM	CADE-D6796	10,761,613.73	10,640,549.15	10,761,613.73	10,761,613.73	121,064.58	5.370	N/A
Sub Total/Average F3333 Flood Control - TWDB G1001546		10,761,613.73	10,640,549.15	10,761,613.73	10,761,613.73	121,064.58	5.370	
F4211 Flood Control - Contract Tax DS								
F4211 HC Flood Contract Tax Debt Svc MM	CADE-D4149*	6,547,622.22	359.47	6,547,622.22	6,547,622.22	5,763.49	5.370	N/A
TexasCLASS F4211 LGIP	TXCLASSF4211	8,994.74	22,201.38	8,994.74	8,994.74	293.36	5.456	N/A
Sub Total/Average F4211 Flood Control - Contract Tax DS		6,556,616.96	22,560.85	6,556,616.96	6,556,616.96	6,056.85	5.370	
F4212 Flood Control - CP Series H-2								
F4212 FCD CP Ser H-2 Constr. MM	CADE-D1334*	12,535,559.23	444,111.34	12,535,559.23	12,535,559.23	9,639.48	5.370	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Sub Total/Average F4212 Flood Control - CP Series H-2		12,535,559.23	444,111.34	12,535,559.23	12,535,559.23	9,639.48	5.370	
F4213 Flood Control - CP Series H								
F4213 FCD CP Series H Constr MM	CADE-D4605*	30,497,505.93	15,000,000.00	30,497,505.93	30,497,505.93	67,419.83	5.400	N/A
F4213 FCD CP Series H Constr. MM	CADE-M4605	0.00	13,874,052.46	0.00	0.00	16,074.38		N/A
TexasCLASS F4213 LGIP	TXCLASSF4213	239,985,275.67	281,156,372.07	239,985,275.67	239,985,275.67	3,828,903.60	5.456	N/A
Sub Total/Average F4213 Flood Control - CP Series H		270,482,781.60	310,030,424.53	270,482,781.60	270,482,781.60	3,912,397.81	5.450	
F4214 Flood Control - CP Debt Svc Pool								
F4214 FCD CP Series H DS MM	CADE-D4654	73,942.92	13,916,220.33	73,942.92	73,942.92	158,346.40	5.400	N/A
LoneStar F4214 LGIP	LONESTARF4214	15,423,056.74	0.00	15,423,056.74	15,423,056.74	23,056.74	5.499	N/A
Sub Total/Average F4214 Flood Control - CP Debt Svc Pool		15,496,999.66	13,916,220.33	15,496,999.66	15,496,999.66	181,403.14	5.498	
F5103 Flood Control - Cadence DDA								
F5103 ACE Sims Bayou MM	CADE-D0378	26,384.32	26,087.51	26,384.32	26,384.32	350.81	5.370	N/A
F5103 ACE Clear Creek Escrow MM	CADE-D0385	523.30	517.41	523.30	523.30	6.96	5.370	N/A
F5103 Rfdg Bds Ser 23A COI MM	CADE-D7844	6,517.25	15,900.05	6,517.25	6,517.25	106.70	5.370	N/A
Sub Total/Average F5103 Flood Control - Cadence DDA		33,424.87	42,504.97	33,424.87	33,424.87	464.47	5.370	
F9992 Flood Control - General Fund								
SUMITOMO MIT/SINGAPORE 0 7/15/2024	86564YGF3	5,000,000.00	0.00	4,919,620.00	4,923,142.47	18,299.41	5.331	7/15/2024
BAYERISCHE LANDESBANK DISC CP 0 7/11/2024	07274LGB7	10,000,000.00	0.00	9,845,380.00	9,850,816.07	59,082.74	5.392	7/11/2024
BARCLAYS US DISC CP 0 6/18/2024	06741FFJ1	10,000,000.00	0.00	9,877,860.00	9,883,796.21	67,040.65	5.419	6/18/2024
T-Note 0.25 6/15/2024	91282CCG4	10,000,000.00	0.00	9,895,117.20	9,897,460.94	55,984.24	5.290	6/15/2024
BARCLAYS US DISC CP 0 6/3/2024	06741FF36	10,000,000.00	0.00	9,900,340.00	9,905,861.32	67,241.92	5.417	6/3/2024
CORP ANDINA DE FOMENTO DISC CP 0 5/20/2024	2198X2EL9	10,000,000.00	0.00	9,921,380.00	9,926,604.09	79,387.42	5.423	5/20/2024
BARCLAYS BK US DISC CP 0 5/10/2024	06741FEA1	10,000,000.00	0.00	9,936,050.00	9,941,418.48	81,112.88	5.426	5/10/2024
CANADA-GOVT 0 5/10/2024	13508TEA0	10,000,000.00	0.00	9,936,640.00	9,941,777.78	36,388.89	5.290	5/10/2024
T-Bill 0 5/7/2024	912797JV0	10,000,000.00	0.00	9,947,513.70	9,946,726.67	35,515.56	5.360	5/7/2024
BARCLAYS US DISC CP 0 5/6/2024	06741FE60	10,000,000.00	0.00	9,942,000.00	9,947,531.03	88,447.70	5.416	5/6/2024
TMCC DISC CP 0 4/23/2024	89233GDP8	10,000,000.00	0.00	9,961,670.00	9,966,138.89	110,416.67	5.378	4/23/2024
T-Bill 0 4/11/2024	912797HF7	10,000,000.00	0.00	9,985,447.20	9,984,072.92	105,697.92	5.350	4/11/2024
T-Bill 0 3/28/2024	912797GY7	0.00	0.00	0.00	0.00	101,599.17		3/28/2024
T-Bill 0 3/14/2024	912797GX9	0.00	0.00	0.00	0.00	81,362.85		3/14/2024
T-Bill 0 2/29/2024	912797GP6	0.00	0.00	0.00	0.00	61,541.67		2/29/2024
T-Bill 0 1/4/2024	912797FW2	0.00	9,997,090.00	0.00	0.00	5,838.89		1/4/2024
F9992 FCD General MM	CADE-D0224*	15,720,644.21	41,786,651.04	15,720,644.21	15,720,644.21	406,282.35	5.400	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
LOGIC F9992 LGIP	LOGICF9992	8,749.23	8,631.86	8,749.23	8,749.23	117.37	5.492	N/A
LoneStar F9992 LGIP	LONESTARF9992	16,085,851.87	28,744,181.69	16,085,851.87	16,085,851.87	341,670.18	5.499	N/A
TexasCLASS F9992 LGIP	TXCLASSF9992	2,150,035.61	0.00	2,150,035.61	2,150,035.61	150,035.61	5.456	N/A
Sub Total/Average F9992 Flood Control - General Fund		148,965,280.92	80,536,554.59	148,034,299.02	148,080,627.79	1,953,064.09	5.393	
F9999 Flood Control - Debt Service								
BAYERISCHE LANDESBANK DISC CP 0 9/25/2024	07274LJR9	24,150,000.00	0.00	23,505,195.00	23,522,423.58	106,368.89	5.425	9/25/2024
T-Note 0.375 9/15/2024	91282CCX7	15,150,000.00	0.00	14,820,665.06	14,822,063.83	65,685.66	5.246	9/15/2024
METLIFE FDG DISC CP 0 2/9/2024	59157TB93	0.00	1,987,558.00	0.00	0.00	11,800.00		2/9/2024
F9999 FCD Debt Service MM	CADE-D0439*	17,226,531.75	7,868,899.88	17,226,531.75	17,226,531.75	376,063.49	5.370	N/A
TexasCLASS F9999 LGIP	TXCLASSF9999	5,891,503.61	890,130.33	5,891,503.61	5,891,503.61	101,373.28	5.456	N/A
Sub Total/Average F9999 Flood Control - Debt Service		62,418,035.36	10,746,588.21	61,443,895.42	61,462,522.77	661,291.32	5.369	
J2160 Sheriff -Forfeit Assets Fed UST								
J2160 Fed Forfeit Assets UST MM	CADE-D8470	10,099.67	6,687.12	10,099.67	10,099.67	111.10	5.370	N/A
Sub Total/Average J2160 Sheriff -Forfeit Assets Fed UST		10,099.67	6,687.12	10,099.67	10,099.67	111.10	5.370	
J2162 Sheriff - Forfeit Assets State C59								
J2162 State Forfeit Assets C59 MM	CADE-D8484	157,984.91	30,267.47	157,984.91	157,984.91	1,882.76	5.400	N/A
TexasCLASS J2162 LGIP	TXCLASSJ2162	694,569.84	685,143.29	694,569.84	694,569.84	9,426.55	5.456	N/A
Sub Total/Average J2162 Sheriff - Forfeit Assets State C59		852,554.75	715,410.76	852,554.75	852,554.75	11,309.31	5.446	
J2163 Sheriff - HCSO Forfeit Assets Ch 18								
J2163 State Forfeit Assets C18 MM	CADE-D8485	177,962.22	173,806.24	177,962.22	177,962.22	2,355.98	5.400	N/A
Sub Total/Average J2163 Sheriff - HCSO Forfeit Assets Ch 18		177,962.22	173,806.24	177,962.22	177,962.22	2,355.98	5.400	
J2164 Sheriff - Fed Forfeit Assets US Justice								
J2164 State Forfeit Assets USJ DDA MM	CADE-D8477	60,776.47	88.12	60,776.47	60,776.47	386.10	5.400	N/A
TexasCLASS J2164 LGIP	TXCLASSJ2164	0.00	366,021.84	0.00	0.00	2,458.98		N/A
Sub Total/Average J2164 Sheriff - Fed Forfeit Assets US Justice		60,776.47	366,109.96	60,776.47	60,776.47	2,845.08	5.400	
J2165 Sheriff - HCSO Forfeit Assets Ch 47								
J2165 State Forfeit Assets C47 MM	CADE-D1154	93,171.38	92,123.23	93,171.38	93,171.38	1,238.82	5.370	N/A
Sub Total/Average J2165 Sheriff - HCSO Forfeit Assets Ch 47		93,171.38	92,123.23	93,171.38	93,171.38	1,238.82	5.370	
J2166 Sheriff - HCSO State Forfeit Assets								
J2166 State Forfeit Assets HIDT MM	CADE-D8490	348,628.84	338,809.37	348,628.84	348,628.84	4,607.59	5.370	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Sub Total/Average J2166 Sheriff - HCSO State Forfeit Assets		348,628.84	338,809.37	348,628.84	348,628.84	4,607.59	5.370	
J5060 Sheriff - Commissary								
T-Note 1.75 3/15/2025	91282CED9	1,000,000.00	966,445.00	969,356.93	968,704.71	12,526.72	5.184	3/15/2025
FHLB 5.125 3/14/2025	3130AWT59	1,000,000.00	1,006,096.00	1,000,785.56	998,929.23	13,092.51	5.231	3/14/2025
T-Note 1.125 2/28/2025	912828ZC7	1,000,000.00	960,664.00	964,931.64	964,443.40	12,489.67	5.199	2/28/2025
T-Note 2.5 1/31/2025	9128283V0	1,000,000.00	0.00	978,710.94	981,722.47	9,236.69	4.766	1/31/2025
T-Note 1.375 1/31/2025	912828Z52	1,000,000.00	964,844.00	969,687.50	968,585.38	12,767.03	5.317	1/31/2025
T-Note 1.75 12/31/2024	912828YY0	1,000,000.00	970,547.00	975,078.12	974,242.89	12,898.26	5.337	12/31/2024
T-Note 0.75 11/15/2024	91282CDH1	1,000,000.00	965,039.00	972,861.33	972,087.94	12,966.70	5.405	11/15/2024
T-Note 1.5 10/31/2024	912828YM6	1,000,000.00	972,891.00	978,593.75	978,274.34	12,988.49	5.371	10/31/2024
T-Note 0.625 10/15/2024	91282CDB4	1,000,000.00	0.00	975,625.00	975,904.27	3,345.35	5.209	10/15/2024
T-Note 1.5 9/30/2024	912828YH7	1,000,000.00	974,883.00	981,582.03	981,094.53	13,130.59	5.430	9/30/2024
T-Note 1.875 8/31/2024	9128282U3	1,000,000.00	979,531.00	985,839.84	985,415.68	13,344.47	5.495	8/31/2024
T-Note 1.75 7/31/2024	912828Y87	1,000,000.00	981,133.00	988,242.19	988,003.20	13,307.23	5.467	7/31/2024
T-Note 0.375 7/15/2024	91282CCL3	1,000,000.00	0.00	985,849.61	986,548.69	10,290.11	5.111	7/15/2024
TMCC DISC CP 0 6/28/2024	89233GFU5	1,000,000.00	973,782.00	986,385.00	986,254.44	14,054.44	5.794	6/28/2024
LANDESBANK NY DISC CP 0 6/14/2024	5148X0FE0	1,000,000.00	0.00	988,442.00	989,166.67	10,688.89	5.314	6/14/2024
TMCC DISC CP 0 5/31/2024	89233GEX0	1,000,000.00	977,501.00	990,539.00	990,595.83	14,029.16	5.757	5/31/2024
TMCC DISC CP 0 4/30/2024	89233GDW3	1,000,000.00	981,871.00	995,131.00	995,383.33	14,003.89	5.718	4/30/2024
TMCC DISC CP 0 3/28/2024	89233GCU8	0.00	986,625.00	0.00	0.00	13,468.89		3/28/2024
TMCC DISC CP 0 2/29/2024	89233GBV7	0.00	990,770.00	0.00	0.00	9,133.33		2/29/2024
TMCC DISC CP 0 2/1/2024	89233GB13	0.00	994,945.00	0.00	0.00	4,844.44		2/1/2024
J5060 CommissaryMM	CADE-D3003*	5,265,629.16	4,366,838.84	5,265,629.16	5,265,629.16	29,761.44	5.400	N/A
LOGIC J5060 LGIP	LOGICJ5060	2,430,331.00	2,397,378.65	2,430,331.00	2,430,331.00	32,952.35	5.492	N/A
Sub Total/Average J5060 Sheriff - Commissary		24,695,960.16	22,411,784.49	24,383,601.60	24,381,317.16	295,320.65	5.381	
J5102 Sheriff - Special Investigative Fnd								
J5102 Spcl Invest Fund MM	CADE-D3024	85,442.39	84,481.19	85,442.39	85,442.39	1,136.06	5.370	N/A
Sub Total/Average J5102 Sheriff - Special Investigative Fnd		85,442.39	84,481.19	85,442.39	85,442.39	1,136.06	5.370	
K8201 Toll Road - Sr Ln Debt Service Reserve								
HURST EULESS BEDFORD TX ISD 5 8/15/2026	447819JT1	1,000,000.00	0.00	1,045,040.00	1,051,054.18	319.74	2.763	8/15/2026
SAN DIEGO CA CMNTY CLG DIST 5 8/1/2026	797272SA0	500,000.00	0.00	526,115.00	528,865.25	1,458.03	2.431	8/1/2026
NEW BRAUNFELS TX UTIL REV 5 7/1/2026	642577ZS2	435,000.00	0.00	452,426.10	455,808.87	2,131.42	2.791	7/1/2026
TEXAS ST TRANSPRTN COMMISSION 5 4/1/2026	882830BL5	10,000,000.00	0.00	10,378,000.00	10,426,945.43	2,412.10	2.790	4/1/2026
DALLAS TX ISD 5 2/15/2026	235308M67	2,000,000.00	0.00	2,068,580.00	2,076,389.54	8,931.76	2.876	2/15/2026

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
DUBLIN OH CITY SCH DIST 5 12/1/2025	26371GWW6	4,065,000.00	0.00	4,186,462.20	4,204,007.61	8,408.19	2.886	12/1/2025
NORTH EAST ISD TX UT GO 3 8/1/2025	659155PM1	290,000.00	290,069.60	287,166.70	293,613.98	1,501.08	2.029	8/1/2025
NEW BRAUNFELS TX UTIL REV 5 7/1/2025	642577ZR4	1,080,000.00	0.00	1,101,567.60	1,106,447.55	5,585.55	2.992	7/1/2025
SAN FRANCISCO CITY & CO CA GO 5 6/15/2025	79773KJA3	2,000,000.00	2,070,800.00	2,046,140.00	2,061,324.11	12,345.82	2.350	6/15/2025
DALLAS TX ISD 5 2/15/2025	235308M59	2,100,000.00	0.00	2,129,337.00	2,134,174.88	9,922.21	3.087	2/15/2025
LYNDHURST TWP NJ 4.25 1/30/2025	551324KT2	10,000,000.00	0.00	10,065,600.00	10,086,581.22	53,134.00	3.180	1/30/2025
NORTH MIDDLESEX MA REGL SCH DIST 4.25 1/30/2025	661139NS0	10,721,711.00	0.00	10,796,441.33	10,821,616.37	55,681.30	3.100	1/30/2025
BLOOMFIELD CT 4.25 1/28/2025	093851ZA4	10,750,000.00	0.00	10,835,677.50	10,849,238.74	56,167.07	3.100	1/28/2025
DUBLIN OH CITY SCH DIST 5 12/1/2024	26371GWW8	1,835,000.00	0.00	1,853,203.20	1,858,002.85	4,014.68	3.080	12/1/2024
NORTH EAST ISD TX UT GO 3 8/1/2024	659155PL3	275,000.00	274,601.25	273,677.25	275,981.21	1,336.56	1.908	8/1/2024
NEW BRAUNFELS TX UTIL REV 5 7/1/2024	642577ZQ6	815,000.00	0.00	817,559.10	818,957.55	4,253.67	3.056	7/1/2024
WYANDOTTE KS UT GO 4.25 4/1/2024-23	98267AHK8	4,480,000.00	4,482,150.40	4,480,000.00	4,480,062.27	41,933.03	3.724	4/1/2024
BLOOMINGDALE NJ UT GO 5 2/16/2024	094401JD9	0.00	10,150,574.77	0.00	0.00	36,038.42		2/16/2024
BIRDVILLE ISD TX 5 2/15/2024	090874PY8	0.00	3,251,814.50	0.00	0.00	9,676.92		2/15/2024
CONROE ISD TX UT GO 4 2/15/2024	208418V91	0.00	1,712,086.20	0.00	0.00	976.42		2/15/2024
COMAL ISD TX UT GO 5 2/1/2024	1998204X6	0.00	1,251,875.00	0.00	0.00	308.05		2/1/2024
SOUTHWEST ISD TX UT GO *ESG* 3 2/1/2024	845267ZN6	0.00	779,742.60	0.00	0.00	104.39		2/1/2024
SPRING BRANCH ISD TX UT GO 5 2/1/2024	849476UW4	0.00	6,009,300.00	0.00	0.00	14,967.79		2/1/2024
K8201 HCTRA Sr Ln Rev DSR MMF MM	BKNY1922	13,561,881.26	45,632,318.88	13,561,881.26	13,561,881.26	414,059.87	5.220	N/A
Sub Total/Average K8201 Toll Road - Sr Ln Debt Service Reserve		75,908,592.26	75,905,333.20	76,904,874.24	77,090,952.87	745,668.07	3.416	
K8202 Toll Road - First Ln Rev Debt Service Reserv								
TEXAS ST TRANSPRTN COMMISSION 5 4/1/2027	882830BM3	10,000,000.00	0.00	10,608,500.00	10,676,247.27	2,313.94	2.640	4/1/2027
UNIV OF CALIFORNIA CA REV 5 5/15/2024	91412HQC0	21,745,000.00	0.00	21,780,444.35	21,797,840.35	86,086.04	3.041	5/15/2024
LAMAR ISD TX UT GO 3 2/15/2024	513174YX4	0.00	999,530.00	0.00	0.00	148.43		2/15/2024
SPRING BRANCH ISD TX UT GO 5 2/1/2024	849476UW4	0.00	2,003,100.00	0.00	0.00	4,989.26		2/1/2024
LITTLE EGG HARBOR TWP NJ 4.75 1/24/2024	537089EA8	0.00	6,423,346.39	0.00	0.00	10,216.71		1/24/2024
K8202 HCTRA First Ln DSR MMF MM	BKNY1923	10,160,403.31	32,478,075.66	10,160,403.31	10,160,403.31	366,036.44	5.220	N/A
Sub Total/Average K8202 Toll Road - First Ln Rev Debt Service Reserv		41,905,403.31	41,904,052.05	42,549,347.66	42,634,490.93	469,790.82	3.460	
K8203 Toll Road - Sr Ln Rev Debt Service								
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	4,000,000.00	3,871,392.00	3,920,552.00	3,924,020.00	52,780.00	5.416	8/9/2024
METLIFE FDG DISC CP 0 2/9/2024	59157TB93	0.00	27,825,812.00	0.00	0.00	165,200.00		2/9/2024
K8203 HCTRA Sr Ln Rev DS MMF MM	BKNY1924	57,313,357.74	28,373,840.93	57,313,357.74	57,313,357.74	445,720.73	5.220	N/A
Sub Total/Average K8203 Toll Road - Sr Ln Rev Debt Service		61,313,357.74	60,071,044.93	61,233,909.74	61,237,377.74	663,700.73	5.232	
K8204 Toll Road - First Ln Rev Debt Service								

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
METLIFE FDG DISC CP 0 2/9/2024	59157TB93	0.00	11,229,702.70	0.00	0.00	66,670.00		2/9/2024
K8204 HCTRA First Ln DS MMF MM	BKNY1926	17,394,677.48	11,214,294.67	17,394,677.48	17,394,677.48	141,783.25	5.220	N/A
Sub Total/Average K8204 Toll Road - First Ln Rev Debt Service		17,394,677.48	22,443,997.37	17,394,677.48	17,394,677.48	208,453.25	5.220	
K8205 Toll Road - Tax Sub Ln Rev Debt Service								
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	3,700,000.00	3,581,037.60	3,626,510.60	3,629,718.50	48,821.50	5.416	8/9/2024
METLIFE FDG DISC CP 0 2/9/2024	59157TB93	0.00	3,975,116.00	0.00	0.00	23,600.00		2/9/2024
K8205 HCTRA Subordinate Ln Rev DS MMF MM	BKNY1927	14,502,406.43	7,077,180.03	14,502,406.43	14,502,406.43	110,700.63	5.220	N/A
Sub Total/Average K8205 Toll Road - Tax Sub Ln Rev Debt Service		18,202,406.43	14,633,333.63	18,128,917.03	18,132,124.93	183,122.13	5.259	
K8206 Toll Road - CP Ser K Debt Svc								
K8206 - Toll Road - CP Series K Debt Svc MM	BKNY7289	3,945.17	1,181.71	3,945.17	3,945.17	5,225.26	5.220	N/A
Sub Total/Average K8206 Toll Road - CP Ser K Debt Svc		3,945.17	1,181.71	3,945.17	3,945.17	5,225.26	5.220	
P2010 Fire Marshall - State Forfeit Assets Ch 59								
P2010 Fire Marshall State Forfeit Assets C59 MM	CADE-D3438	2,351.03	2,324.59	2,351.03	2,351.03	31.25	5.370	N/A
Sub Total/Average P2010 Fire Marshall - State Forfeit Assets Ch 59		2,351.03	2,324.59	2,351.03	2,351.03	31.25	5.370	
P2011 Fire Marshall - State Forfeit Assets Ch 18								
P2011 Fire Marshall State Forfeit Assets C18 MM	CADE-D3439	60,558.53	53,981.49	60,558.53	60,558.53	766.26	5.370	N/A
Sub Total/Average P2011 Fire Marshall - State Forfeit Assets Ch 18		60,558.53	53,981.49	60,558.53	60,558.53	766.26	5.370	
R0999 HCTO - Tax Office Refund Cadence DDA MMF								
R0999 Refund Acct MM	CADE-D7014*	62,491,013.96	66,373,260.64	62,491,013.96	62,491,013.96	812,463.21	5.400	N/A
Sub Total/Average R0999 HCTO - Tax Office Refund Cadence DDA MMF		62,491,013.96	66,373,260.64	62,491,013.96	62,491,013.96	812,463.21	5.400	
R1015 HCTO - Automobile Inventory Tax								
T-Note 1.75 12/31/2024	912828YY0	15,000,000.00	0.00	14,626,171.80	14,639,025.18	81,543.20	5.065	12/31/2024
R1015 1999 Auto Inventory Tax Acct MM	CADE-D7161*	13,157,648.78	55,714,939.37	13,157,648.78	13,157,648.78	400,279.75	5.400	N/A
Sub Total/Average R1015 HCTO - Automobile Inventory Tax		28,157,648.78	55,714,939.37	27,783,820.58	27,796,673.96	481,822.95	5.224	
R1016 HCTO - SOS Ch 19								
R1016 SOS C19 Acct MM	CADE-D7223	328.01	324.32	328.01	328.01	4.36	5.370	N/A
Sub Total/Average R1016 HCTO - SOS Ch 19		328.01	324.32	328.01	328.01	4.36	5.370	
R4008 HCTO - Tax Office Cadence DDA MMF								

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
R4008 Tax & Trustee Real Estate Sales Restrict	CADE-D3010	15,068,672.93	15,068,853.52	15,068,672.93	15,068,672.93	201,713.70	5.400	N/A
R4008 Suspense Acct MM	CADE-D7021*	10,045.74	10,045.86	10,045.74	10,045.74	134.27	5.400	N/A
R4008 Prop Tax Overpayments MM	CADE-D7063	85,442,012.28	55,198,709.20	85,442,012.28	85,442,012.28	978,278.11	5.400	N/A
R4008 Cert of Title RTS MM	CADE-D7077*	6,955,252.52	5,031,379.06	6,955,252.52	6,955,252.52	51,992.48	5.370	N/A
R4008 Gen Auto RTS MM	CADE-D7084*	21,708,185.30	16,161,785.45	21,708,185.30	21,708,185.30	309,652.43	5.400	N/A
R4008 Auto Hwy RTS MM	CADE-D7098*	2,123,092.07	1,251,125.43	2,123,092.07	2,123,092.07	16,772.11	5.370	N/A
R4008 Motor Vehicle Sales RTS MM	CADE-D7105*	64,817,082.48	7,895,197.75	64,817,082.48	64,817,082.48	232,149.44	5.400	N/A
R4008 Hotel Motel Spcl Tax Acct MM	CADE-D7154	304,041.30	480,507.75	304,041.30	304,041.30	32,911.03	5.370	N/A
R4008 Change Order Acct MM	CADE-D7168*	22,550.00	20,050.00	22,550.00	22,550.00	0.00	0.000	N/A
R4008 Beer Wine Liquor Fees MM	CADE-D7175*	199,818.72	189,988.86	199,818.72	199,818.72	1,931.85	5.370	N/A
R4008 2006 Tax Acct MM	CADE-D7182*	48,527,250.94	500,335,835.62	48,527,250.94	48,527,250.94	734,659.44	5.400	N/A
R4008 2004 Tax Acct MM	CADE-D7189*	8,732,520.66	5,047,071.73	8,732,520.66	8,732,520.66	62,515.07	5.370	N/A
R4008 Misc Refund Acct MM	CADE-D7196	37,209.36	56,820.40	37,209.36	37,209.36	852.03	5.370	N/A
R4008 Tax & TTEE R/E Sales DDA MM	CADE-D7197	502,389.56	502,395.58	502,389.56	502,389.56	6,725.14	5.400	N/A
R4008 2005 Tax Acct MM	CADE-D7203*	36,183.26	116,226.59	36,183.26	36,183.26	635.67	5.370	N/A
R4008 Suspense Acct Fidelity MMF MM	M7021-FIGXX	187,077.73	17,852,953.62	187,077.73	187,077.73	116,662.99	5.190	N/A
R4008 2006 Tax Acct MMF MM	M7182-FIGXX	0.00	1,509,325,388.39	0.00	0.00	6,696,513.97		N/A
Sub Total/Average R4008 HCTO - Tax Office Cadence DDA MMF		254,673,384.85	2,134,544,334.81	254,673,384.85	254,673,384.85	9,444,099.73	5.397	
X2165 Commissioners Court Ch 59								
X2165 Comm Crt State Forfeit Assets MM	CADE-D8463	228.94	88.62	228.94	228.94	134.12	5.400	N/A
TexasCLASS X2165 LGIP	TXCLASSX2165	629,234.32	1,059,844.46	629,234.32	629,234.32	12,389.86	5.456	N/A
Sub Total/Average X2165 Commissioners Court Ch 59		629,463.26	1,059,933.08	629,463.26	629,463.26	12,523.98	5.456	
Y5912 Metro - Street Improvement								
Y5912 Metro Street Improvement MM	CADE-D8099	9,326.79	9,221.86	9,326.79	9,326.79	124.01	5.370	N/A
LoneStar Y5912 LGIP	LONESTARY5912	248,953.97	245,573.17	248,953.97	248,953.97	3,380.80	5.499	N/A
TexasCLASS Y5912 LGIP	TXCLASSY5912	1,085,256.17	1,070,527.28	1,085,256.17	1,085,256.17	14,728.89	5.456	N/A
Sub Total/Average Y5912 Metro - Street Improvement		1,343,536.93	1,325,322.31	1,343,536.93	1,343,536.93	18,233.70	5.463	
Y5913 Metro - General Mobility Program								
T-Note 1.375 10/31/2028	91282CDF5	3,000,000.00	2,672,931.00	2,644,218.75	2,623,146.69	30,786.32	4.459	10/31/2028
T-Note 1.125 8/31/2028	91282CCV1	2,000,000.00	1,767,656.00	1,749,843.76	1,737,733.35	20,391.20	4.468	8/31/2028
FHLMC 5.95 6/1/2028-23	3134GYUD2	6,000,000.00	5,989,920.00	5,991,380.82	6,000,000.00	89,250.00	5.950	6/1/2028
T-Note 1.25 3/31/2028	91282CBS9	500,000.00	448,769.50	444,472.66	441,946.33	5,169.89	4.478	3/31/2028
FHLB 3 3/10/2028	313382GT4	500,000.00	481,828.50	476,055.26	472,909.71	5,461.95	4.527	3/10/2028
ST OF OREGON TRANS REV 5.483 11/15/2027	68607DNH4	11,565,000.00	12,013,490.70	11,685,276.00	11,802,465.94	142,205.94	4.841	11/15/2027
FHLB 4.56 9/30/2026-22	3130ATBQ9	5,000,000.00	5,002,520.00	4,948,016.75	5,000,000.00	57,000.00	4.560	9/30/2026
DENTON TX ISD UT GO *PSF* 5 8/15/2026	249002JM9	9,770,000.00	9,952,503.60	9,862,619.60	10,016,410.74	96,261.82	3.856	8/15/2026

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
T-Note 4.125 6/15/2026	91282CHH7	2,000,000.00	0.00	1,980,859.38	1,998,298.14	18,656.74	4.165	6/15/2026
FHLMC 0.58 4/15/2026	3134GWZC3	3,000,000.00	0.00	2,756,484.81	2,784,231.89	28,050.26	4.315	4/15/2026
T-Note 2.25 3/31/2026	9128286L9	3,000,000.00	2,878,827.00	2,865,585.93	2,860,303.25	34,197.04	4.738	3/31/2026
T-Note 0.5 2/28/2026	91282CBQ3	3,000,000.00	2,773,242.00	2,773,476.57	2,769,752.40	33,711.13	4.775	2/28/2026
T-Note 2.625 1/31/2026	9128286A3	3,000,000.00	2,906,367.00	2,892,421.86	2,887,737.44	34,839.48	4.796	1/31/2026
T-Note 4 12/15/2025	91282CGA3	3,000,000.00	2,984,649.00	2,963,671.86	2,950,015.82	37,125.43	5.040	12/15/2025
T-Note 4.5 11/15/2025	91282CFW6	3,000,000.00	3,010,665.00	2,986,992.18	2,975,851.68	37,449.50	5.026	11/15/2025
T-Note 4.25 10/15/2025	91282CFP1	3,000,000.00	2,994,960.00	2,975,742.18	2,963,527.36	37,596.04	5.090	10/15/2025
T-Note 3.5 9/15/2025	91282CFK2	3,000,000.00	2,956,407.00	2,944,453.14	2,933,160.54	37,611.45	5.122	9/15/2025
FHLB 3.43 9/9/2025-22	3130ARW80	2,000,000.00	1,966,206.00	1,955,776.48	2,000,000.00	17,150.00	3.430	9/9/2025
FHLMC 4 8/25/2025-22	3134GXT46	2,000,000.00	1,973,348.00	1,973,727.06	2,000,000.00	20,000.00	4.000	8/25/2025
T-Note 0.25 7/31/2025	91282CAB7	1,000,000.00	0.00	940,820.31	941,310.73	2,169.68	4.847	7/31/2025
T-Note 3 7/15/2025	91282CEY3	2,000,000.00	0.00	1,953,359.38	1,953,900.02	8,150.53	4.864	7/15/2025
T-Note 2.875 6/15/2025	91282CEU1	4,000,000.00	0.00	3,903,750.00	3,922,900.22	35,210.67	4.539	6/15/2025
T-Note 2.125 5/15/2025	912828XB1	3,000,000.00	0.00	2,907,656.25	2,912,041.13	17,949.01	4.843	5/15/2025
T-Note 0.375 4/30/2025	912828ZL7	3,000,000.00	0.00	2,855,742.18	2,865,004.20	19,423.84	4.701	4/30/2025
FHLMC 3.75 4/28/2025-23	3134GXK29	5,000,000.00	4,933,425.00	4,942,198.30	5,000,977.61	46,648.63	3.732	4/28/2025
FHLMC 3.75 4/28/2025-23	3134GXK29	2,000,000.00	1,973,370.00	1,976,879.32	2,000,000.00	18,750.00	3.750	4/28/2025
FHLB 5.125 3/14/2025	3130AWT59	3,000,000.00	3,018,288.00	3,002,356.68	2,996,787.69	39,277.51	5.231	3/14/2025
T-Note 2 2/15/2025	912828J27	3,000,000.00	2,911,992.00	2,920,253.91	2,913,984.62	39,302.01	5.434	2/15/2025
FHLB 4.125 1/23/2025-22	3130AT6L6	3,000,000.00	2,970,315.00	2,970,420.84	3,000,000.00	30,937.50	4.125	1/23/2025
FHLB 5.44 12/13/2024	3130AXKF4	3,000,000.00	3,014,352.00	3,005,132.73	3,000,000.00	40,800.00	5.440	12/13/2024
T-Note 2.25 11/15/2024	912828G38	3,000,000.00	2,932,851.00	2,945,625.00	2,942,367.61	39,776.96	5.452	11/15/2024
T-Note 0.625 10/15/2024	91282CDB4	3,000,000.00	2,901,564.00	2,926,875.00	2,924,829.55	39,209.93	5.445	10/15/2024
FHLB 5.115 9/27/2024-23	3130AUL51	2,000,000.00	1,994,858.00	1,996,322.20	2,000,000.00	25,575.00	5.115	9/27/2024
T-Note 0.375 9/15/2024	91282CCX7	3,000,000.00	0.00	2,934,785.16	2,936,464.76	19,739.77	5.142	9/15/2024
T-Note 1.875 8/31/2024	912828U3	1,000,000.00	979,531.00	985,839.84	985,415.68	13,344.47	5.495	8/31/2024
TMCC DISC CP 0 8/15/2024	89233GHF6	2,000,000.00	1,935,032.00	1,959,114.00	1,959,204.45	27,097.78	5.572	8/15/2024
FHLB 3.6 8/1/2024-22	3130ASTL3	5,000,000.00	4,955,175.00	4,968,063.50	5,000,000.00	45,000.00	3.600	8/1/2024
T-Note 0.375 7/15/2024	91282CCL3	2,000,000.00	1,950,468.00	1,971,699.22	1,972,122.28	25,804.40	5.367	7/15/2024
T-Note 3 6/30/2024	91282CEX5	5,000,000.00	4,947,655.00	4,970,751.95	4,974,905.95	62,594.06	5.105	6/30/2024
LANDESBANK NY DISC CP 0 6/14/2024	5148X0FE0	3,000,000.00	0.00	2,965,326.00	2,967,500.00	32,066.67	5.314	6/14/2024
T-Note 2.5 5/15/2024	912828WJ5	3,000,000.00	2,970,702.00	2,989,591.41	2,989,453.13	40,078.13	5.435	5/15/2024
FHLB 5.28 4/25/2024-23	3130AVN57	0.00	3,995,296.00	0.00	0.00	31,680.00		4/25/2024
T-Bill 0 4/11/2024	912797HF7	3,000,000.00	0.00	2,995,634.16	2,995,479.17	10,850.00	5.371	4/11/2024
T-Note 2.125 3/31/2024	912828W71	0.00	1,984,062.00	0.00	0.00	26,563.03		3/31/2024
T-Note 2.25 3/31/2024	91282CEG2	0.00	992,539.00	0.00	0.00	13,299.63		3/31/2024
TMCC DISC CP 0 3/15/2024	89233GCF1	0.00	1,977,094.00	0.00	0.00	23,166.67		3/15/2024
METLIFE FDG DISC CP 0 2/15/2024	59157TBF9	0.00	992,888.00	0.00	0.00	7,046.94		2/15/2024

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
TMCC DISC CP 0 2/1/2024	89233GB13	0.00	5,969,670.00	0.00	0.00	29,066.67		2/1/2024
FHLB 5 1/24/2024-23	3130AULG7	0.00	1,999,558.00	0.00	0.00	6,388.89		1/24/2024
Y5913 Metro Gen Mobility MM	CADE-D8785*	1,126,680.98	16,354,183.71	1,126,680.98	1,126,680.98	96,843.66	5.370	N/A
LOGIC Y5913 LGIP	LOGICY5913	2,376,485.03	2,344,262.77	2,376,485.03	2,376,485.03	32,222.26	5.492	N/A
LoneStar Y5913 LGIP	LONESTARY5913	3,990,695.41	3,936,501.74	3,990,695.41	3,990,695.41	54,193.67	5.499	N/A
TexasCLASS Y5913 LGIP	TXCLASSY5913	2,540,062.78	2,505,589.52	2,540,062.78	2,540,062.78	34,473.26	5.456	N/A
Sub Total/Average Y5913 Metro - General Mobility Program		145,368,924.20	150,215,513.04	142,893,196.59	143,406,064.28	1,817,615.42	4.810	
Z5200 Constable - Pct 1 Fed Forfeit Assets US Just								
Z5200 Constable Pct 1 Fed Forfeit Asst USJ MM	CADE-D8449	107,319.27	1,625.21	107,319.27	107,319.27	284.78	5.370	N/A
TexasCLASS Z5200 LGIP	TXCLASSZ5200	0.00	104,245.86	0.00	0.00	1,166.78		N/A
Sub Total/Average Z5200 Constable - Pct 1 Fed Forfeit Assets US Just		107,319.27	105,871.07	107,319.27	107,319.27	1,451.56	5.370	
Z5201 Constable - Pct 1 Fed Forfeit Assets US Trea								
Z5201 Constable Pct 1 Fed Forfeit Asst UST MM	CADE-D8442	267.65	264.64	267.65	267.65	3.56	5.370	N/A
Sub Total/Average Z5201 Constable - Pct 1 Fed Forfeit Assets US Trea		267.65	264.64	267.65	267.65	3.56	5.370	
Z5202 Constable - Pct 1 State Forfeit Assets Ch 18								
Z5202 Constable Pct 1 State Forfeit Asst C18 MM	CADE-D8446	93,977.78	59,322.17	93,977.78	93,977.78	896.20	5.370	N/A
TexasCLASS Z5202 LGIP	TXCLASSZ5202	271,135.77	267,455.95	271,135.77	271,135.77	3,679.82	5.456	N/A
Sub Total/Average Z5202 Constable - Pct 1 State Forfeit Assets Ch 18		365,113.55	326,778.12	365,113.55	365,113.55	4,576.02	5.434	
Z5203 Constable - Pct 1 State Forfeit Assets Ch 59								
Z5203 Constable Pct 1 State Forfeit Asst C59 MM	CADE-D8456	23,627.98	20,137.97	23,627.98	23,627.98	313.23	5.370	N/A
TexasCLASS Z5203 LGIP	TXCLASSZ5203	73,487.45	72,490.08	73,487.45	73,487.45	997.37	5.456	N/A
Sub Total/Average Z5203 Constable - Pct 1 State Forfeit Assets Ch 59		97,115.43	92,628.05	97,115.43	97,115.43	1,310.60	5.435	
Z5204 Constable - Pct 2 Fed Forfeit Assets US Just								
Z5204 Constable Pct 2 Fed Forfeit Asst USJ MM	CADE-D8450	72,857.03	43,138.71	72,857.03	72,857.03	662.18	5.370	N/A
Sub Total/Average Z5204 Constable - Pct 2 Fed Forfeit Assets US Just		72,857.03	43,138.71	72,857.03	72,857.03	662.18	5.370	
Z5205 Constable - Pct 2 Fed Forfeit Assets US Trea								
Z5205 Constable Pct 2 Fed Forfeit Asst UST MM	CADE-D8443	11.22	11.10	11.22	11.22	0.15	5.370	N/A
Sub Total/Average Z5205 Constable - Pct 2 Fed Forfeit Assets US Trea		11.22	11.10	11.22	11.22	0.15	5.370	

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Z5206 Constable - Pct 2 State Forfeit Assets Ch 18								
Z5206 Constable Pct 2 State Forfeit Asst C18 MM	CADE-D8455	30.45	30.10	30.45	30.45	0.41	5.370	N/A
TexasCLASS Z5206 LGIP	TXCLASSZ5206	75,439.20	74,415.33	75,439.20	75,439.20	1,023.87	5.456	N/A
Sub Total/Average Z5206 Constable - Pct 2 State Forfeit Assets Ch 18		75,469.65	74,445.43	75,469.65	75,469.65	1,024.28	5.456	
Z5207 Constable - Pct 2 State Forfeit Assets Ch 59								
Z5207 Constable Pct 2 State Forfeit Asst C59 MM	CADE-D8462	144,426.32	33,622.74	144,426.32	144,426.32	1,027.31	5.370	N/A
TexasCLASS Z5207 LGIP	TXCLASSZ5207	70,554.56	69,597.02	70,554.56	70,554.56	957.54	5.456	N/A
Sub Total/Average Z5207 Constable - Pct 2 State Forfeit Assets Ch 59		214,980.88	103,219.76	214,980.88	214,980.88	1,984.85	5.398	
Z5208 Constable - Pct 3 Fed Forfeit Assets US Just								
Z5208 Constable Pct 3 Fed Forfeit Asst USJ MM	CADE-D8454	8,232.86	8,140.24	8,232.86	8,232.86	109.47	5.370	N/A
Sub Total/Average Z5208 Constable - Pct 3 Fed Forfeit Assets US Just		8,232.86	8,140.24	8,232.86	8,232.86	109.47	5.370	
Z5210 Constable - Pct 3 State Forfeit Assets Ch 18								
Z5210 Constable Pct 3 State Forfeit Asst C18 MM	CADE-D8447	5,147.28	1,298.61	5,147.28	5,147.28	44.95	5.370	N/A
TexasCLASS Z5210 LGIP	TXCLASSZ5210	5.85	5.85	5.85	5.85	0.00	5.456	N/A
Sub Total/Average Z5210 Constable - Pct 3 State Forfeit Assets Ch 18		5,153.13	1,304.46	5,153.13	5,153.13	44.95	5.370	
Z5211 Constable - Pct 3 State Forfeit Assets Ch 59								
Z5211 Constable Pct 3 State Forfeit Asst C59 MM	CADE-D8464	95.29	64.07	95.29	95.29	5.43	5.370	N/A
TexasCLASS Z5211 LGIP	TXCLASSZ5211	73,567.13	86,937.87	73,567.13	73,567.13	1,129.26	5.456	N/A
Sub Total/Average Z5211 Constable - Pct 3 State Forfeit Assets Ch 59		73,662.42	87,001.94	73,662.42	73,662.42	1,134.69	5.456	
Z5212 Constable - Pct 4 Fed Forfeit Assets US Just								
Z5212 Constable Pct 4 Fed Forfeit Asst USJ MM	CADE-D8451	67,978.14	25.48	67,978.14	67,978.14	169.42	5.370	N/A
TexasCLASS Z5212 LGIP	TXCLASSZ5212	0.00	67,033.04	0.00	0.00	750.25		N/A
Sub Total/Average Z5212 Constable - Pct 4 Fed Forfeit Assets US Just		67,978.14	67,058.52	67,978.14	67,978.14	919.67	5.370	
Z5213 Constable - Pct 4 Fed Forfeit Assets US Trea								
Z5213 Constable Pct 4 Fed Forfeit Asst UST MM	CADE-D8444	1,348.17	9.47	1,348.17	1,348.17	3.45	5.370	N/A
TexasCLASS Z5213 LGIP	TXCLASSZ5213	0.00	1,320.47	0.00	0.00	14.80		N/A
Sub Total/Average Z5213 Constable - Pct 4 Fed Forfeit Assets US Trea		1,348.17	1,329.94	1,348.17	1,348.17	18.25	5.370	
Z5214 Constable - Pct 4 State Forfeit Assets Ch 18								

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Z5214 Constable Pct 4 State Forfeit Asst C18 MM	CADE-D8457	117,011.27	94,400.57	117,011.27	117,011.27	1,390.59	5.370	N/A
TexasCLASS Z5214 LGIP	TXCLASSZ5214	910,181.16	897,828.33	910,181.16	910,181.16	12,352.83	5.456	N/A
Sub Total/Average Z5214 Constable - Pct 4 State Forfeit Assets Ch 18		1,027,192.43	992,228.90	1,027,192.43	1,027,192.43	13,743.42	5.446	
Z5215 Constable - Pct 4 State Forfeit Assests Ch 5								
Z5215 Constable Pct 4 State Forfeit Asst C59 MM	CADE-D8465	8,201.29	17,209.06	8,201.29	8,201.29	99.00	5.370	N/A
TexasCLASS Z5215 LGIP	TXCLASSZ5215	345,771.78	341,079.00	345,771.78	345,771.78	4,692.78	5.456	N/A
Sub Total/Average Z5215 Constable - Pct 4 State Forfeit Assests Ch 5		353,973.07	358,288.06	353,973.07	353,973.07	4,791.78	5.454	
Z5216 Constable - Pct 5 Fed Forfeit Assets US Just								
Z5216 Constable Pct 5 Fed Forfeit Asst USJ MM	CADE-D8452	275,758.78	1,645.96	275,758.78	275,758.78	994.96	5.370	N/A
TexasCLASS Z5216 LGIP	TXCLASSZ5216	0.00	194,137.75	0.00	0.00	2,172.83		N/A
Sub Total/Average Z5216 Constable - Pct 5 Fed Forfeit Assets US Just		275,758.78	195,783.71	275,758.78	275,758.78	3,167.79	5.370	
Z5217 Constable - Pct 5 Fed Forfeit Assets US Trea								
Z5217 Constable Pct 5 Fed Forfeit Asst UST MM	CADE-D8445	1,076.08	11.27	1,076.08	1,076.08	2.80	5.370	N/A
TexasCLASS Z5217 LGIP	TXCLASSZ5217	0.00	1,050.21	0.00	0.00	11.82		N/A
Sub Total/Average Z5217 Constable - Pct 5 Fed Forfeit Assets US Trea		1,076.08	1,061.48	1,076.08	1,076.08	14.62	5.370	
Z5218 Constable - Pct 5 State Forfeit Assets Ch 18								
Z5218 Constable Pct 5 State Forfeit Asst C18 MM	CADE-D8448	1,282.13	405.23	1,282.13	1,282.13	5.77	5.370	N/A
TexasCLASS Z5218 LGIP	TXCLASSZ5218	248,803.95	253,392.17	248,803.95	248,803.95	3,411.78	5.456	N/A
Sub Total/Average Z5218 Constable - Pct 5 State Forfeit Assets Ch 18		250,086.08	253,797.40	250,086.08	250,086.08	3,417.55	5.456	
Z5219 Constable - Pct 5 State Forfeit Assets Ch 59								
Z5219 Constable Pct 5 State Forfeit Asst C59 MM	CADE-D8466	36,500.09	15,043.12	36,500.09	36,500.09	252.88	5.370	N/A
TexasCLASS Z5219 LGIP	TXCLASSZ5219	848,798.41	837,278.74	848,798.41	848,798.41	11,519.67	5.456	N/A
Sub Total/Average Z5219 Constable - Pct 5 State Forfeit Assets Ch 59		885,298.50	852,321.86	885,298.50	885,298.50	11,772.55	5.453	
Z5220 Constable - Pct 6 State Forfeit Assets Ch 18								
Z5220 Constable Pct 6 State Forfeit Asst C18 MM	CADE-D8458	14.09	13.94	14.09	14.09	0.18	5.370	N/A
TexasCLASS Z5220 LGIP	TXCLASSZ5220	8,822.38	8,702.70	8,822.38	8,822.38	119.68	5.456	N/A
Sub Total/Average Z5220 Constable - Pct 6 State Forfeit Assets Ch 18		8,836.47	8,716.64	8,836.47	8,836.47	119.86	5.456	

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Z5221 Constable - Pct 6 State Forfeit Assets Ch 59								
Z5221 Constable Pct 6 State Forfeit Asst C59 MM	CADE-D8467	21.52	21.27	21.52	21.52	0.29	5.370	N/A
TexasCLASS Z5221 LGIP	TXCLASSZ5221	51,891.36	51,187.12	51,891.36	51,891.36	704.24	5.456	N/A
Sub Total/Average Z5221 Constable - Pct 6 State Forfeit Assets Ch 59		51,912.88	51,208.39	51,912.88	51,912.88	704.53	5.456	
Z5222 Constable - Pct 7 St Forfeit Assets Ch 59								
Z5222 Constable Pct 7 State Forfeit Asst C59 MM	CADE-D8468	19,407.15	3,788.10	19,407.15	19,407.15	91.97	5.370	N/A
TexasCLASS Z5222 LGIP	TXCLASSZ5222	61,325.39	60,493.08	61,325.39	61,325.39	832.31	5.456	N/A
Sub Total/Average Z5222 Constable - Pct 7 St Forfeit Assets Ch 59		80,732.54	64,281.18	80,732.54	80,732.54	924.28	5.435	
Z5223 Constable - Pct 8 St Forfeit Assets Ch 59								
Z5223 Constable Pct 8 State Forfeit Asst C59 MM	CADE-D8469	66,295.61	69,012.05	66,295.61	66,295.61	928.34	5.370	N/A
TexasCLASS Z5223 LGIP	TXCLASSZ5223	102,693.89	101,300.17	102,693.89	102,693.89	1,393.72	5.456	N/A
Sub Total/Average Z5223 Constable - Pct 8 St Forfeit Assets Ch 59		168,989.50	170,312.22	168,989.50	168,989.50	2,322.06	5.422	
Z5225 Constable - Pct 8 St Forfeit Assets US Justi								
Z5225 Constable Pct 8 State Forfeit Asst USJ MM	CADE-D6168	1,806.80	1,786.48	1,806.80	1,806.80	20.32	5.370	N/A
Sub Total/Average Z5225 Constable - Pct 8 St Forfeit Assets US Justi		1,806.80	1,786.48	1,806.80	1,806.80	20.32	5.370	
Total / Average		5,703,709,122.80	6,192,316,602.99	5,654,708,572.69	5,663,082,271.94	73,873,375.72	5.039	



Summary of Other Entities' Current Portfolios

Begin Date: 12/31/2023, End Date: 3/31/2024

Description	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost
911 Emergency Network*	40,518,138.45	36,724,703.91	40,005,329.65	40,038,436.23	503,347.12	5.244
Community Health Choice	417,499,345.58	789,532,065.21	417,499,345.58	417,499,345.58	6,388,172.80	5.170
Community Services Department*	27,444,852.85	27,673,469.26	27,375,981.28	27,380,839.51	390,728.00	5.318
Community Supervision and Corr*	36,574,729.00	34,226,364.67	36,270,316.11	36,279,959.88	432,235.52	5.358
County Clerk*	69,382,746.53	64,005,234.93	69,146,344.73	69,161,446.85	944,979.97	5.367
District Clerk*	134,397,027.37	170,278,359.87	133,088,184.01	133,346,398.56	1,750,692.02	5.025
Harris Health System	1,839,764,986.58	1,285,835,904.51	1,838,784,377.20	1,838,893,556.39	22,193,106.01	5.262
Juvenile Probation*	21,280,816.62	21,667,001.33	21,219,038.91	21,220,362.21	261,498.49	5.381
Sports Authority	230,888,157.48	212,824,048.36	228,472,016.09	229,901,190.56	2,271,376.19	4.179
Total / Average	2,817,750,800.46	2,642,767,152.05	2,811,860,933.56	2,813,721,535.77	35,136,136.12	5.154

Harris County Texas
Quarterly Portfolio Compliance Check
Period Ending March 31, 2024

Hilltop Securities Asset Management, in providing a policy compliance check of the Harris County portfolio, has reviewed quarter end holdings for compliance with Texas state law, as well as adherence to the investment policy and intended fund strategy during the quarter ending March 31, 2024. Data used in preparing this review was obtained from Harris County finance officials.

Adherence to Policy:

Article V.

Investment Objectives

Section 5.01 General Objectives

(1) *General objectives of safety, liquidity, marketability, diversification, and yield are met.*

- ✓ The portfolio contains only U.S. Treasury issues, Federal agencies, municipal bonds, “Prime” commercial paper, AAA-rated money market funds and local government investment pools and secured bank deposits.
- ✓ The portfolio appears to be sufficiently liquid with an average effective maturity of 161 days *during the quarter*, down from 187 days in the previous quarter.
- ✓ The percentage in *full-faith-and-credit* Treasuries is approximately 26.3%, down from 13.0% in the prior quarter.
- ✓ The percentage of Federal *agency* securities (which share the same credit rating as U.S. Treasury obligations) was approximately 16.1%, down from 24% in the prior quarter.
- ✓ Commercial paper percentage was 24.1%, up from 8.2% in the prior quarter; *all issues are rated A1 P1 or better.*

The March 31st portfolio bond equivalent yield at cost of 5.04% is up from the previous quarter average of 4.99% and reflects a solid current market yield for a short maturity portfolio with high credit quality.

(2) *Safety of principal is the foremost objective.* County Designees shall seek first to ensure that capital losses are avoided, whether they are from securities defaults or erosion of market value.

- ✓ Safety of principal is reasonably assured through high quality investments and the short maturity structure of the portfolio. Treasury notes are backed by the full-faith-and-credit of the United States and are rated AA+ by S&P and AAA by Moody’s. Federal agencies (“instrumentalities”) including the Federal Home Loan Bank, the Federal Farm Credit Bank, the Federal National Mortgage Association (“Fannie Mae”)

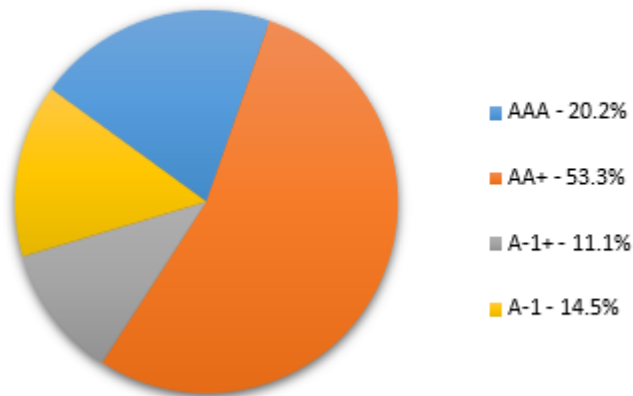
and the Federal National Mortgage Corporation (“Freddie Mac”) are also rated AA+ by S&P and AAA by Moody’s.

- ✓ Both money market funds are AAA-rated.

All municipal bonds in the portfolio are rated AA or better.

All corporate CP is in the *Prime* category. **Met Life** (METLF) is rated A1+P1/F1+, the highest short-term rating categories of S&P, Moody’s, and Fitch. **Toyota Motor Credit Corp** (TMCC) and **Toyota Credit Motor Credit Puerto Rico** (TMCC PR) are rated A1+/P1. **Barclays Bank** (BARCCP) is rated A1+/P1/F1. **Banco Santander** (SANTSA) is rated A1/P1/F1.

S&P Ratings



- ✓ Note: A-1+ and A-1 are short-term ratings. AAA and AA are long-term/senior debt ratings.

S&P Ratings	%
AAA	20.16%
AA+	53.29%
AA	0.50%
SP-1+	0.46%
A-1+	11.11%
A-1	14.48%
Grand Total	100.00%

Moody Ratings	%
Aaa	63.88%
Aa1	0.15%
Aa2	0.96%
P-1	34.03%
MIG1	0.28%
WR	0.69%
Grand Total	100.00%

Fitch Ratings	%
AAA	56.87%
F1+	7.36%
F1	33.55%
NR	1.12%
AA	0.67%
AA+	0.43%
Grand Total	100.00%

☐ (4) *Investment Portfolio shall be structured to be sufficiently liquid to enable the County to meet all operating requirements which might be reasonably anticipated*

- ✓ As of the March 31, 2024 reporting date, approximately 30% of the overall portfolio was held in either demand accounts, investment pools or money market funds, while laddered maturities ensure additional liquidity.

☐ (5) *The investment portfolio shall be designed with the objective of attaining a fair market yield throughout budgetary and economic cycles, considering investment risk constraints and liquidity needs. A fair market yield rate shall equal or exceed the available yield at the time of purchase on a U.S. Treasury security having a comparable maturity date.*

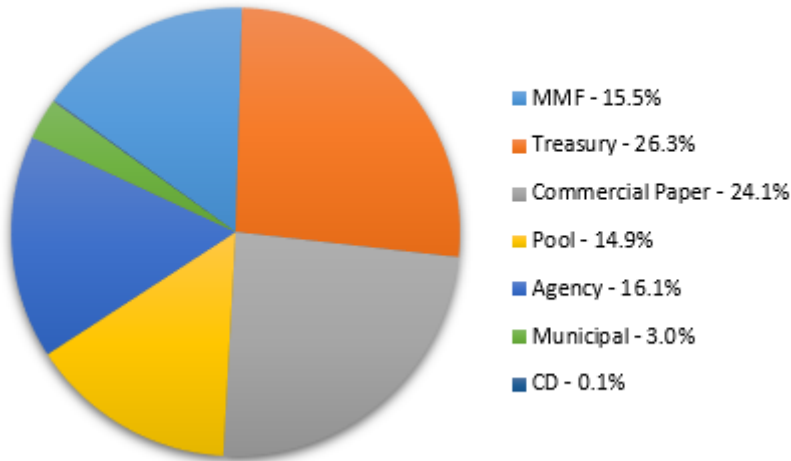
- ✓ The portfolio's weighted-average bond equivalent yield at cost on March 31, 2024 was 5.03%, below the average daily three-month Treasury bill yield of 5.37% during the quarter. *However, the Fed has aggressively raised rates to combat inflation meaning the benchmarks have accelerated beyond existing portfolios. A period of underperformance is likely until the Fed begins cutting rates.*

(7) No investments shall be made for the purpose of speculation, such as anticipating an appreciation of capital through changes in market interest rates.

- o As of the March 31, 2024 reporting date, there is no indication that the County had entered into any speculative investments.

Section 5.03 Authorized Investment Instruments

Security Type



Security Type	Book Value %	Book Value \$
+ MMF	15.46%	\$876
+ Pool	14.94%	\$847
+ CD	0.09%	\$5
+ Treasury	26.34%	\$1,493
+ Agency	16.12%	\$913
+ Commercial Paper	24.08%	\$1,365
+ Municipal	2.97%	\$168
Grand Total	100.00%	\$5,667

All securities authorized in the investment policy are permitted under the Public Funds Investment Act.

- ✓ All securities held in the County’s portfolio at quarter end are authorized under the Texas Public Funds Investment Act. *Confirmed.*

All securities held in the portfolio are authorized in the investment policy.

- ✓ All securities held in the County’s portfolio at quarter end are authorized by County investment policy. *Confirmed.*

Obligations of states, agencies, counties, cities, and other political subdivisions located in the United States and rated not less than A, or its equivalent, by a nationally recognized investment rating firm.

✓ All municipal bonds in the portfolio were rated AA or better by either S&P or/and Moody's as of March 31, 2024. *Confirmed.*

Commercial paper with a stated maturity of 270 days or less from the date of issuance, rated A1 or P-1 or an equivalent rating by at least two nationally recognized rating agencies, and not under review for possible downgrade at time of purchase.

✓ All CP is rated A1/P1, *or better*. Commercial paper, by definition, is limited to 270 days, although there are exceptions for some asset-backed paper. *Confirmed.*

Local government investment pools with a dollar weighted average maturity of 60 days or less, approved through resolution of Commissioners Court to provide services to the County, continuously rated no lower than AAA or equivalent by at least one nationally recognized rating service. The County may not invest an amount that exceeds 10 percent of the total assets of any one local government investment pool.

✓ As of the reporting date, the County does not own over 10% of LOGIC, Texas CLASS, or Lone Star Government. The County is reasonably well diversified by pool. *Confirmed*

A Securities and Exchange Commission (SEC) registered, no load money market mutual fund which has a dollar weighted average stated maturity of 60 days or less. Furthermore, it must be rated not less than AAA or equivalent by at least one nationally recognized rating service and the County must be provided with a prospectus and other information required by the SEC Act of 1934 or the Investment Company Act of 1940. The County may not invest an amount that exceeds 10 percent of the total assets of any one fund.

✓ The Fidelity Government Fund and Invesco Government Fund are both AAA-rated, SEC-registered, 60-day WAM money market funds. *Confirmed*

Section 5.04 Unauthorized Investment Instruments

The County may not invest *in any Collateralized Mortgage Obligation (CMO)*. In addition, the County may not invest in any Interest Only (IO) or Principal Only (PO) Mortgage-backed security or any obligation whose interest rate is determined by an index that adjusts opposite to the changes in a market index (inverse floater)

✓ There are no mortgage-backed securities, collateralized mortgage obligations or inverse floaters in the portfolio as of quarter end. *Confirmed*

Section 5.06 Maturity

The weighted average maturity of the overall portfolio shall *not exceed three years*.

- ✓ The effective weighted average maturity of the portfolio at quarter end was well below three years (at approximately six-seven months). *Confirmed*
- Maximum maturity of any investment held in debt service funds, the general concentration pool and custodial & fiduciary funds may not exceed three (3) years.
 - ✓ Maximum maturities in all of these funds are under stated policy limits. *Confirmed*
- Maximum maturity of any investment held in construction/capital project funds, the special revenue fund and flood control fund may not exceed five (5) years.
 - ✓ Maximum maturities in all of these funds are under stated policy limits. *Confirmed*
- Maximum maturity of any investment held in the proprietary & enterprise fund and public improvement contingency fund may not exceed six (6) years.
 - ✓ Maximum maturities in all of these funds are under stated policy limits. *Confirmed*
- Maximum maturity of any investment held in district clerk registry funds, county clerk registry funds and bond reserve funds may not exceed seven (7) years.
 - ✓ Maximum maturities in all of these funds are under stated policy limits. *Confirmed*
- Maximum maturity of any investment held in bond reserve funds may be invested to the final maturity of the bonds themselves.
 - ✓ Maturities in the bond reserve funds are appropriate. *Confirmed*

Section 5.07 Diversification

- (1) *Portfolio investment maturities shall be staggered in a way that avoids undue concentration of assets in a specific maturity sector.*
 - ✓ The portfolio average maturity is still a bit short from a historical perspective and there is more concentration on the short end than would *normally be considered desirable*. However, Fed officials have signaled a higher-for-longer policy stance and bond yields risen significantly over the past two months, which means this short duration strategy has been successful. Short Yields are now near a two-decade high. Depending on cashflow constraints, it may be advantageous to diversify a portion of the portfolio into longer maturities.
- (4) Diversification Limits:
 - Maturity. No more than 50% of the portfolio, excluding those investments held for construction/capital projects, special revenue, flood control, proprietary and enterprise, public improvement contingency, district clerk registry, county clerk

registry, and bond reserves may be invested beyond three years, and the average maturity of the overall portfolio, with the previous exceptions, shall not exceed three years.

- ✓ The overall portfolio maturity was a conservative 161 days on March 31, 2024.

- Risk Default. No more than 25% of the overall portfolio is invested in time deposits of a single user.

- ✓ Remaining CDs at Unity Bank are approximately 1/10th of 1% of the portfolio.

- Marketability. At least 15% of the portfolio, excluding those investments held for future major capital expenditures, debt service payments, bond fund reserve accounts, and capitalized interest funds, shall be invested in overnight instruments or in marketable securities which can be sold to raise cash within one day's notice.

- ✓ Approximately 30% of the portfolio is held in fully liquid money market funds, investment pools and bank demand accounts.

Section 5.09 Risk Tolerance

- (1) All investment transactions will be conducted with approved banks, broker/dealers, money market funds, and investment pools as listed in Exhibit B of this policy.

- ✓ It appears as though all purchases made in the period were conducted with approved banks, dealers, funds, and pools.

In conclusion, all investments contained in the March 31, 2024 portfolio adhere to stated policy.

Scott McIntyre, CFA

Senior Portfolio Manager

Hilltop Securities Asset Management, LLC.

800-575-3792

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