



# **QUARTERLY INVESTMENT REPORT THIRD QUARTER 2023-2024**

**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.

Amy Perez  
Deputy Executive Director, OMB

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Investment Director

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# **Table of Contents**

**Section I: Summary of Harris County Portfolio Balances & Characteristics**

**Section II: Total Rate of Return vs. Benchmark**

**Section III: Current Portfolio Holdings & Quarterly Income**

**Section IV: Summary of Other Entities' Portfolios**

**Section V: Financial Advisor Quarterly Compliance Check**

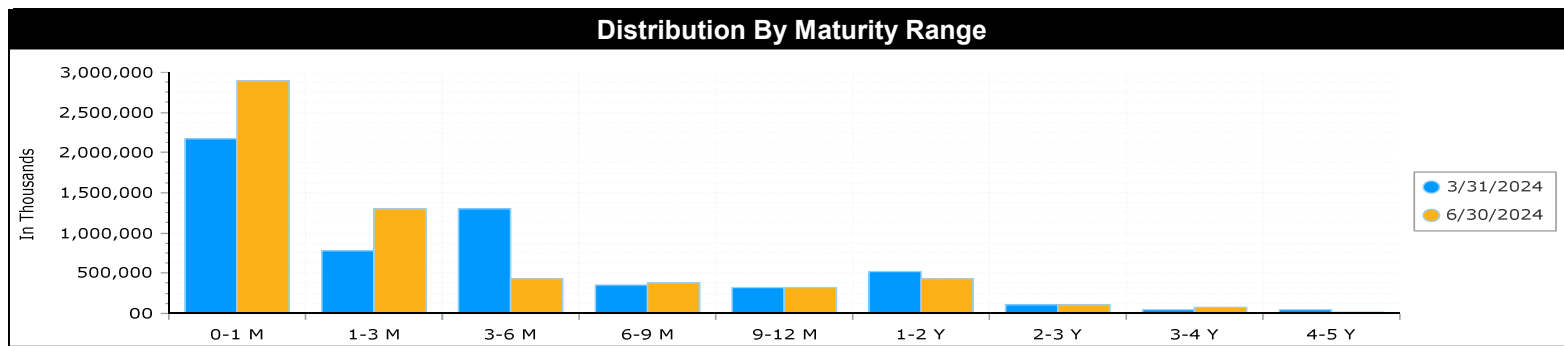
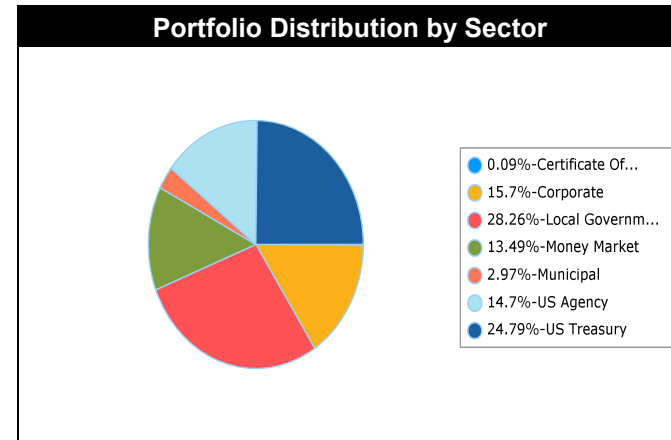


# Summary of Harris County Portfolio Balances & Characteristics

March 31, 2024 through June 30, 2024

Book & Market Value Comparison							
Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
Beginning	5,654,708,572.69	5,663,082,271.94	-8,373,699.25	5.04	5.36	0.43	161
4/30/2024	5,546,334,140.52	5,557,980,450.15	-11,646,309.63	5.00	5.32	0.40	150
5/31/2024	5,333,186,092.81	5,342,013,874.18	-8,827,781.37	5.01	5.24	0.40	148
6/30/2024	5,960,902,510.43	5,968,688,683.38	-7,786,172.95	5.10	5.50	0.34	125
<b>Average</b>	<b>5,613,474,247.92</b>	<b>5,622,894,335.90</b>	<b>-9,420,087.98</b>	<b>5.04</b>	<b>5.35</b>	<b>0.38</b>	<b>141</b>

Quarterly Investment Income By Sector		
	Ending BV + Accrued Interest	Investment Income-BV
Certificate of Deposit	\$5,201,050.27	\$41,523.32
Corporate	\$937,029,778.49	\$14,074,144.39
Local Government Investment Pool	\$1,686,801,296.28	\$13,860,459.22
Money Market	\$805,192,316.01	\$12,937,482.81
Municipal	\$179,047,284.17	\$1,367,949.46
US Agency	\$886,501,315.48	\$9,352,385.11
US Treasury	\$1,485,883,235.15	\$18,135,611.35
<b>Total</b>	<b>\$5,985,656,275.85</b>	<b>\$69,769,555.66</b>

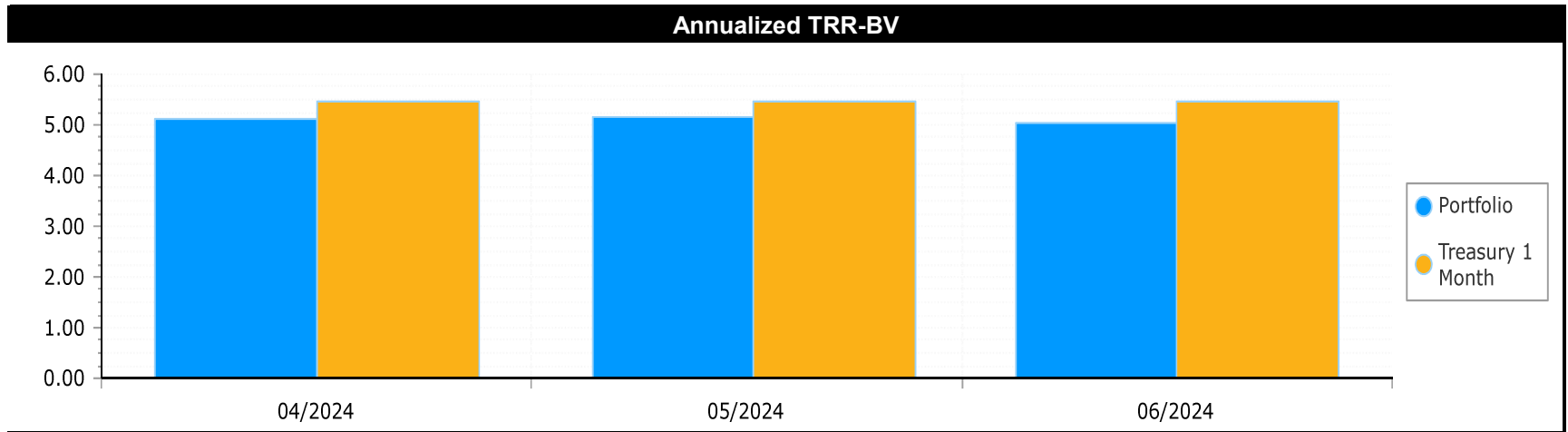




## Total Rate of Return vs. Benchmark 1 Month Treasury

March 31, 2024 through June 30, 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	5,921,458,765.31				6,088,574,896.57		5.05	5.51
4/30/2024	5,681,691,296.95	23,020,110.23	0.00	23,020,110.23	5,532,180,800.35	0.42	5.11	5.48
5/31/2024	5,576,184,127.28	23,044,895.53	0.00	23,044,895.53	5,505,994,640.17	0.42	5.14	5.48
6/30/2024	5,358,098,208.34	23,704,549.90	0.00	23,704,549.90	5,761,643,064.84	0.41	5.05	5.46
<b>Total/Average</b>	<b>5,538,657,877.52</b>	<b>69,769,555.66</b>	<b>0.00</b>	<b>69,769,555.66</b>	<b>5,599,939,501.79</b>	<b>1.25</b>	<b>5.10</b>	<b>5.47</b>





# Current County Portfolio Holdings & Quarterly Earnings

Begin Date: 3/31/2024, End Date: 6/30/2024

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
<b>A2157 DA - Fed Forfeit Asset US Justice</b>								
A2157 DA Fed Forfeit Assets USJ MM	CADE-D8414	550,751.11	607,675.88	550,751.11	550,751.11	7,358.07	5.200	N/A
<b>Sub Total/Average A2157 DA - Fed Forfeit Asset US Justice</b>		<b>550,751.11</b>	<b>607,675.88</b>	<b>550,751.11</b>	<b>550,751.11</b>	<b>7,358.07</b>	<b>5.200</b>	
<b>A2163 DA - State Forfeit Assets Ch 59</b>								
A2163 State Forfeit Assets C59 MM	CADE-D8421	5,596,875.11	6,367,642.23	5,596,875.11	5,596,875.11	80,698.58	5.200	N/A
<b>Sub Total/Average A2163 DA - State Forfeit Assets Ch 59</b>		<b>5,596,875.11</b>	<b>6,367,642.23</b>	<b>5,596,875.11</b>	<b>5,596,875.11</b>	<b>80,698.58</b>	<b>5.200</b>	
<b>A2164 DA - Fed Forfeit Assets US Tsy</b>								
A2164 DA Fed Forfeit Assets UST MM	CADE-D8407	98,259.35	95,410.03	98,259.35	98,259.35	1,260.95	5.200	N/A
<b>Sub Total/Average A2164 DA - Fed Forfeit Assets US Tsy</b>		<b>98,259.35</b>	<b>95,410.03</b>	<b>98,259.35</b>	<b>98,259.35</b>	<b>1,260.95</b>	<b>5.200</b>	
<b>A5101 DA - Cadence DDA</b>								
A5101 DA Forfeiture Master Escrow MM	CADE-D0240	37,135.27	3,582.10	37,135.27	37,135.27	0.00	0.000	N/A
A5101 DA Human Trafficking Forfeitures MM	CADE-D0261	29,507.87	27,597.36	29,507.87	29,507.87	355.85	5.200	N/A
A5101 DA Admin Fund MM	CADE-D1249	218,899.63	220,896.00	218,899.63	218,899.63	2,810.59	5.200	N/A
A5101 DA Witness Fund MM	CADE-D1256	23,451.85	35,537.60	23,451.85	23,451.85	532.80	5.200	N/A
A5101 DA Special Crimes Acct MM	CADE-D1280	309,968.12	305,460.09	309,968.12	309,968.12	3,882.90	5.200	N/A
A5101 DA Restitution MM	CADE-D8406	34.02	33.51	34.02	34.02	0.44	5.200	N/A
A5101 DA Check Fraud and Restitution MM	CADE-D8409	158,426.79	109,760.01	158,426.79	158,426.79	1,922.52	5.200	N/A
A5101 DA Witness Restitution MM	CADE-D8411	852,304.38	768,804.29	852,304.38	852,304.38	9,377.11	5.200	N/A
<b>Sub Total/Average A5101 DA - Cadence DDA</b>		<b>1,629,727.93</b>	<b>1,471,670.96</b>	<b>1,629,727.93</b>	<b>1,629,727.93</b>	<b>18,882.21</b>	<b>5.082</b>	
<b>A5902 DA - Spcl Invest Gambling Proceeds</b>								
A5902 DA Special Investigation Gambling Proceeds M	CADE-D8435	1,150,415.23	1,164,518.15	1,150,415.23	1,150,415.23	15,390.06	5.200	N/A
<b>Sub Total/Average A5902 DA - Spcl Invest Gambling Proceeds</b>		<b>1,150,415.23</b>	<b>1,164,518.15</b>	<b>1,150,415.23</b>	<b>1,150,415.23</b>	<b>15,390.06</b>	<b>5.200</b>	
<b>A5903 DA - Hot Check Fees</b>								
A5903 DA Hot Check Fees MM	CADE-D8428	73,045.29	57,238.67	73,045.29	73,045.29	887.00	5.200	N/A
<b>Sub Total/Average A5903 DA - Hot Check</b>		<b>73,045.29</b>	<b>57,238.67</b>	<b>73,045.29</b>	<b>73,045.29</b>	<b>887.00</b>	<b>5.200</b>	

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
<b>Fees</b>								
<b>B5001 Toll Road - CP Ser E-1</b>								
B5001 HCTRA CP Ser E-1 MM	CADE-D9390	1,424.57	23,212.05	1,424.57	1,424.57	1,717.09	5.200	N/A
LoneStar   B5001 LGIP	LONESTARB5001	1,895,423.98	4,837,333.19	1,895,423.98	1,895,423.98	52,185.79	5.448	N/A
<b>Sub Total/Average B5001 Toll Road - CP Ser E-1</b>		<b>1,896,848.55</b>	<b>4,860,545.24</b>	<b>1,896,848.55</b>	<b>1,896,848.55</b>	<b>53,902.88</b>	<b>5.448</b>	
<b>B5002 Toll Road - CP Ser E-2</b>								
B5002 HCTRA CP Ser E-2 MM	CADE-D9391	289.87	143,933.70	289.87	289.87	1,442.73	5.200	N/A
LoneStar   B5002 LGIP	LONESTARB5002	17,213,144.82	17,025,452.24	17,213,144.82	17,213,144.82	231,507.58	5.448	N/A
<b>Sub Total/Average B5002 Toll Road - CP Ser E-2</b>		<b>17,213,434.69</b>	<b>17,169,385.94</b>	<b>17,213,434.69</b>	<b>17,213,434.69</b>	<b>232,950.31</b>	<b>5.448</b>	
<b>B5160 Toll Road - Construction 2002 Rev &amp; Ref</b>								
B5160 Sr Ln Rev Bds Ser 02 Constr MM	CADE-D9260	56.18	207.45	56.18	56.18	5.28	5.200	N/A
LoneStar   B5160 LGIP	LONESTARB5160	94,546.52	93,277.94	94,546.52	94,546.52	1,268.58	5.448	N/A
TexasCLASS   B5160 LGIP	TXCLASSB5160	253,632.32	260,388.83	253,632.32	253,632.32	3,493.49	5.439	N/A
<b>Sub Total/Average B5160 Toll Road - Construction 2002 Rev &amp; Ref</b>		<b>348,235.02</b>	<b>353,874.22</b>	<b>348,235.02</b>	<b>348,235.02</b>	<b>4,767.35</b>	<b>5.441</b>	
<b>B5300 Toll Road - Construction 2008B Rev &amp; Ref</b>								
B5300 Sr Ln Rev Bds Ser 08B Constr MM	CADE-D9365	50.17	990.69	50.17	50.17	171.43	5.200	N/A
LoneStar   B5300 LGIP	LONESTARB5300	2,747,176.83	2,828,828.15	2,747,176.83	2,747,176.83	37,728.68	5.448	N/A
<b>Sub Total/Average B5300 Toll Road - Construction 2008B Rev &amp; Ref</b>		<b>2,747,227.00</b>	<b>2,829,818.84</b>	<b>2,747,227.00</b>	<b>2,747,227.00</b>	<b>37,900.11</b>	<b>5.448</b>	
<b>B5410 Toll Road - Construction 2009A Rev</b>								
B5410 Sr Ln Rev Bds Ser 09A Constr MM	CADE-D9372	104.33	419.69	104.33	104.33	14.60	5.200	N/A
LOGIC   B5410 LGIP	LOGICB5410	513,593.44	518,140.90	513,593.44	513,593.44	6,952.54	5.418	N/A
LoneStar   B5410 LGIP	LONESTARB5410	237.78	4,224.49	237.78	237.78	13.29	5.448	N/A
<b>Sub Total/Average B5410 Toll Road - Construction 2009A Rev</b>		<b>513,935.55</b>	<b>522,785.08</b>	<b>513,935.55</b>	<b>513,935.55</b>	<b>6,980.43</b>	<b>5.418</b>	
<b>B5850 Toll Road - Construction 2009C Rev</b>								
T-Note 1.5 9/30/2024	912828YH7	2,000,000.00	1,963,164.06	1,980,742.00	1,981,649.63	25,809.40	5.269	9/30/2024
B5850 Sr Ln Rev Bds Ser 09C Constr MM	CADE-D8695	99.03	44,914.32	99.03	99.03	557.78	5.200	N/A
LOGIC   B5850 LGIP	LOGICB5850	1,191,936.71	1,289,277.66	1,191,936.71	1,191,936.71	17,424.05	5.418	N/A
LoneStar   B5850 LGIP	LONESTARB5850	1,147,766.55	1,098,332.05	1,147,766.55	1,147,766.55	15,034.50	5.448	N/A
TexasCLASS   B5850 LGIP	TXCLASSB5850	1,300,464.16	1,283,033.89	1,300,464.16	1,300,464.16	17,430.27	5.439	N/A
<b>Sub Total/Average B5850 Toll Road - Construction 2009C Rev</b>		<b>5,640,266.45</b>	<b>5,678,721.98</b>	<b>5,621,008.45</b>	<b>5,621,916.08</b>	<b>76,256.00</b>	<b>5.377</b>	
<b>B5900 Toll Road - Construction 2018A Rev &amp; Ref</b>								

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
T-Note 2.25 11/15/2024	912828G38	1,000,000.00	981,875.00	988,438.00	990,428.19	11,905.94	4.872	11/15/2024
T-Note 1.5 9/30/2024	912828YH7	2,000,000.00	1,963,164.06	1,980,742.00	1,981,649.63	25,809.40	5.269	9/30/2024
BARCLAYS CAPITAL DISC CP 0 9/10/2024	06743UJA1	1,000,000.00	976,568.75	989,650.00	989,650.00	13,081.25	5.363	9/10/2024
T-Note 2.375 8/15/2024	912828D56	1,000,000.00	989,013.67	996,211.00	996,542.64	12,929.04	5.229	8/15/2024
T-Note 0.375 7/15/2024	91282CCL3	1,000,000.00	985,849.61	998,091.00	998,096.51	12,485.32	5.111	7/15/2024
BARCLAYS US DISC CP 0 6/18/2024	06741FFJ1	0.00	987,786.00	0.00	0.00	11,620.38		6/18/2024
T-Note 2.5 5/15/2024	912828WJ5	0.00	996,530.47	0.00	0.00	6,381.28		5/15/2024
TMCC DISC CP 0 4/15/2024	89233GDF0	0.00	1,994,700.00	0.00	0.00	4,616.67		4/15/2024
B5900 Sr Ln Rev Bds Ser 18A Constr MM	CADE-D7467	1,999,966.38	93,733.36	1,999,966.38	1,999,966.38	23,644.72	5.200	N/A
LoneStar   B5900 LGIP	LONESTARB5900	1,827,211.65	1,802,694.94	1,827,211.65	1,827,211.65	24,516.71	5.448	N/A
TexasCLASS   B5900 LGIP	TXCLASSB5900	3,399,231.04	3,353,670.71	3,399,231.04	3,399,231.04	45,560.33	5.439	N/A
<b>Sub Total/Average B5900 Toll Road - Construction 2018A Rev &amp; Ref</b>		<b>13,226,409.07</b>	<b>15,125,586.57</b>	<b>13,179,541.07</b>	<b>13,182,776.04</b>	<b>192,551.04</b>	<b>5.290</b>	
<b>B5920 Toll Road - Cost of Issuance</b>								
B5920 Toll Road - Cost of Issuance MM	CADE-D2836	0.00	0.00	0.00	0.00	403.24		N/A
TexasCLASS   B5920 LGIP	TXCLASSB5920	1,303,471.77	0.00	1,303,471.77	1,303,471.77	3,471.77	5.439	N/A
<b>Sub Total/Average B5920 Toll Road - Cost of Issuance</b>		<b>1,303,471.77</b>	<b>0.00</b>	<b>1,303,471.77</b>	<b>1,303,471.77</b>	<b>3,875.01</b>	<b>5.439</b>	
<b>B5921 Toll Road - Construction 2021 Rev &amp; Ref</b>								
B5921 Sr Ln Rev Bds Ser 21 Constr MM	CADE-D1764	388.51	106,889.61	388.51	388.51	1,057.50	5.200	N/A
TexasCLASS   B5921 LGIP	TXCLASSB5921	7,020,732.94	6,987,718.43	7,020,732.94	7,020,732.94	94,874.51	5.439	N/A
<b>Sub Total/Average B5921 Toll Road - Construction 2021 Rev &amp; Ref</b>		<b>7,021,121.45</b>	<b>7,094,608.04</b>	<b>7,021,121.45</b>	<b>7,021,121.45</b>	<b>95,932.01</b>	<b>5.439</b>	
<b>B5923 Toll Road - CP Ser K Consolidated</b>								
B5923 - Toll Road - First Ln Rev CP Ser K Construc	CADE-D1375	24,278.40	24,913.57	24,278.40	24,278.40	2,255.68	5.200	N/A
<b>Sub Total/Average B5923 Toll Road - CP Ser K Consolidated</b>		<b>24,278.40</b>	<b>24,913.57</b>	<b>24,278.40</b>	<b>24,278.40</b>	<b>2,255.68</b>	<b>5.200</b>	
<b>B5925 Toll Road - CP Ser K-2</b>								
B5925 Toll Road - First Ln Rev CP Notes Ser K-2 MM	CADE-D7703	22,236.30	13,721.40	22,236.30	22,236.30	6,040.67	5.200	N/A
<b>Sub Total/Average B5925 Toll Road - CP Ser K-2</b>		<b>22,236.30</b>	<b>13,721.40</b>	<b>22,236.30</b>	<b>22,236.30</b>	<b>6,040.67</b>	<b>5.200</b>	
<b>B5926 Toll Road - 2024A First Ln Constr</b>								
B5926 Toll Road - 2024A First Ln Constr MM	CADE-D2828	221,303.24	0.00	221,303.24	221,303.24	221,106.41	5.200	N/A
LOGIC   B5926 LGIP	LOGICB5926	390,077,345.59	0.00	390,077,345.59	390,077,345.59	1,037,345.59	5.418	N/A
LoneStar   B5926 LGIP	LONESTARB5926	5,002.23	0.00	5,002.23	5,002.23	2.23	5.448	N/A
TexasCLASS   B5926 LGIP	TXCLASSB5926	390,078,955.93	0.00	390,078,955.93	390,078,955.93	1,038,955.93	5.439	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
<b>Sub Total/Average B5926 Toll Road - 2024A First Ln Constr</b>		<b>780,382,606.99</b>	<b>0.00</b>	<b>780,382,606.99</b>	<b>780,382,606.99</b>	<b>2,297,410.16</b>	<b>5.429</b>	
<b>B8573 Toll Road - Revenue</b>								
FHLB 4 6/9/2028	3130AWC24	8,000,000.00	7,906,131.68	7,896,968.00	7,900,523.68	85,397.46	4.353	6/9/2028
TEXAS A&M UNIV REV 2.9 7/1/2027-25	8821173E2	4,195,000.00	3,982,355.45	3,975,349.80	4,069,588.30	40,488.65	3.990	7/1/2027
OREGON ST LOTTERY REV 3.131 4/1/2026	68607V3K9	1,000,000.00	969,430.00	966,580.00	1,000,000.00	7,740.53	3.131	4/1/2026
T-Note 5 10/31/2025	91282CJE2	15,000,000.00	15,044,531.25	15,000,585.00	15,111,124.71	165,411.81	4.413	10/31/2025
FHLB 3.43 9/9/2025-22	3130ARW80	20,000,000.00	19,557,764.80	19,631,840.00	20,000,000.00	169,594.45	3.430	9/9/2025
FHLB 5.415 8/29/2025-24	3130B1RP4	20,000,000.00	0.00	19,938,700.00	20,000,000.00	30,083.33	5.415	8/29/2025
T-Note 2 8/15/2025	912828K74	5,000,000.00	4,812,890.60	4,834,765.00	4,855,674.93	57,033.12	4.678	8/15/2025
FHLB 5.485 7/15/2025-24	3130B1KM8	60,000,000.00	0.00	59,964,720.00	60,000,000.00	292,533.34	5.485	7/15/2025
FHLB 5.45 6/30/2025-24	3130B1SL2	20,000,000.00	0.00	19,916,640.00	20,000,000.00	30,277.78	5.450	6/30/2025
T-Note 2.875 6/15/2025	91282CEU1	6,000,000.00	5,855,625.00	5,873,202.00	5,910,287.92	66,214.48	4.504	6/15/2025
T-Note 4.25 5/31/2025	91282CHD6	50,000,000.00	49,595,703.00	49,584,950.00	49,701,009.12	609,808.58	4.925	5/31/2025
OREGON ST LOTTERY REV 2.915 4/1/2025	68607V3J2	1,250,000.00	1,223,737.50	1,227,587.50	1,250,000.00	9,008.16	2.915	4/1/2025
T-Note 1.75 3/15/2025	91282CED9	50,000,000.00	0.00	48,794,900.00	48,866,892.80	549,722.28	5.072	3/15/2025
GRAND PRAIRIE TX LT GO 3.272 2/15/2025	386138K59	2,160,000.00	2,127,384.00	2,134,987.20	2,160,000.00	17,472.48	3.272	2/15/2025
T-Note 1.5 2/15/2025	91282CDZ1	50,000,000.00	48,456,543.00	48,832,050.00	49,905,319.77	224,960.43	1.810	2/15/2025
FFCB 4.75 1/8/2025	3133EPU78	50,000,000.00	49,844,846.50	49,857,350.00	49,989,508.20	592,125.46	4.791	1/8/2025
T-Note 1 12/15/2024	91282CDN8	10,000,000.00	9,712,207.00	9,807,420.00	9,830,530.90	116,659.16	4.822	12/15/2024
T-Note 1.5 11/30/2024	912828YV6	50,000,000.00	48,790,527.50	49,215,800.00	49,309,669.20	597,064.31	4.912	11/30/2024
BARCLAYS US DISC CP 0 10/24/2024	06741FKQ9	30,000,000.00	0.00	29,469,540.00	29,482,178.57	207,128.57	5.503	10/24/2024
METRO COUNCIL MINNEAPOLIS MN WSTWTR REV 2 9/1/2024	591852X52	14,545,000.00	14,346,315.30	14,461,220.80	14,585,544.58	13,352.54	0.370	9/1/2024
T-Note 1.875 8/31/2024	9128282U3	22,000,000.00	21,688,476.48	21,866,504.00	21,885,725.74	269,729.20	5.035	8/31/2024
T-Note 3.25 8/31/2024	91282CFG1	100,000.00	99,156.25	99,619.10	99,652.02	1,314.42	5.370	8/31/2024
TMCC DISC CP 0 8/30/2024	89233GHW9	9,000,000.00	8,797,266.00	8,916,021.00	8,921,310.00	117,390.00	5.344	8/30/2024
FHLB 1.82 8/15/2024-22	3130AR3J8	50,000,000.00	49,296,069.50	49,759,100.00	50,000,000.00	224,972.22	1.820	8/15/2024
WACO ISD TX *ESG* 0 8/15/2024	929845UN3	1,100,000.00	1,078,352.00	1,092,630.00	1,099,246.61	1,490.39	0.549	8/15/2024
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	2,900,000.00	2,842,400.20	2,881,811.20	2,883,180.00	38,265.50	5.416	8/9/2024
METLIFE FDG DISC CP 0 8/8/2024	59157TH89	43,000,000.00	42,176,636.00	42,739,119.00	42,759,164.17	561,950.28	5.332	8/8/2024
TMCC DISC CP 0 7/31/2024	89233GGX8	75,000,000.00	73,624,500.00	74,634,150.00	74,653,187.50	1,018,062.50	5.569	7/31/2024
TMCC DISC CP 0 7/30/2024	89233GGW0	50,000,000.00	49,090,050.00	49,763,500.00	49,782,916.66	658,486.10	5.373	7/30/2024
PFIZER INC 0 7/16/2024	71708EGG4	6,000,000.00	5,902,770.00	5,984,082.00	5,986,712.39	80,611.47	5.363	7/16/2024
TOTALENERGIES CAPITAL0 6/17/2024	89152EFH6	0.00	5,927,730.00	0.00	0.00	69,160.00		6/17/2024
T-Note 2.5 5/31/2024	91282CER8	0.00	39,816,008.00	0.00	0.00	349,751.13		5/31/2024
T-Note 2.5 5/31/2024	91282CER8	0.00	4,977,001.00	0.00	0.00	43,056.01		5/31/2024
CANADA-GOVT 0 5/10/2024	13508TEA0	0.00	993,664.00	0.00	0.00	5,765.36		5/10/2024
T-Note 2.5 4/30/2024	91282CEK3	0.00	77,819,751.36	0.00	0.00	340,202.93		4/30/2024



Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
ST OF HAWAII UT GO 5.331 4/1/2024	419792L61	0.00	20,710,000.00	0.00	0.00	0.00		4/1/2024
OREGON ST LOTTERY REV 2.677 4/1/2024	68607V3H6	0.00	1,500,000.00	0.00	0.00	0.00		4/1/2024
B8573 Toll Road Revenue MM	CADE-D9037	24,549,490.39	33,804,605.22	24,549,490.39	24,549,490.39	929,628.09	5.200	N/A
LOGIC   B8573 LGIP	LOGICB8573	9,363,148.82	9,237,575.19	9,363,148.82	9,363,148.82	125,573.63	5.418	N/A
LoneStar   B8573 LGIP	LONESTARB8573	95,681,132.39	94,397,325.76	95,681,132.39	95,681,132.39	1,283,806.63	5.448	N/A
TexasCLASS   B8573 LGIP	TXCLASSB8573	87,471,751.77	6,678,159.80	87,471,751.77	87,471,751.77	793,591.97	5.439	N/A
<b>Sub Total/Average B8573 Toll Road - Revenue</b>		<b>943,315,523.37</b>	<b>832,683,489.34</b>	<b>936,187,214.97</b>	<b>939,064,471.14</b>	<b>10,794,884.75</b>	<b>4.742</b>	
<b>B8577 Toll Road - Ren &amp; Rep</b>								
T-Note 4 1/31/2029	91282CJW2	4,000,000.00	3,960,937.52	3,940,780.00	3,969,490.25	41,657.55	4.186	1/31/2029
T-Note 1.375 10/31/2028	91282CDF5	2,000,000.00	1,762,812.50	1,764,532.00	1,762,413.68	20,474.12	4.459	10/31/2028
T-Note 1.25 9/30/2028	91282CCY5	2,000,000.00	1,755,781.24	1,758,282.00	1,741,090.87	21,386.96	4.700	9/30/2028
FHLB 3 3/10/2028	313382GT4	6,000,000.00	5,712,663.12	5,685,582.00	5,695,460.04	65,043.47	4.527	3/10/2028
FHLB 5.56 1/14/2028-23	3130AUUM4	5,000,000.00	5,006,242.05	4,995,525.00	5,000,000.00	68,727.78	5.560	1/14/2028
FHLB 5 9/14/2027-22	3130AT3P0	3,000,000.00	2,982,665.73	2,997,303.00	3,000,000.00	37,083.34	5.000	9/14/2027
T-Note 2.25 8/15/2027	9128282R0	2,000,000.00	1,868,203.12	1,868,984.00	1,880,964.54	20,751.95	4.318	8/15/2027
T-Note 2.75 7/31/2027	91282CFB2	5,000,000.00	4,750,390.60	4,748,240.00	4,832,864.78	47,882.38	3.941	7/31/2027
T-Note 3.25 6/30/2027	91282CEW7	3,000,000.00	2,897,812.50	2,895,117.00	2,906,442.66	32,150.08	4.390	6/30/2027
FFCB 4.5 3/26/2027	3133EP6K6	3,000,000.00	0.00	2,993,700.00	3,004,406.99	32,606.99	4.442	3/26/2027
T-Note 4.375 12/15/2026	91282CJP7	3,000,000.00	0.00	2,983,242.00	2,984,799.52	751.10	4.595	12/15/2026
T-Note 4.625 11/15/2026	91282CJK8	3,000,000.00	3,010,664.07	2,998,944.00	3,010,086.61	33,438.23	4.471	11/15/2026
T-Note 1.125 10/31/2026	91282CDG3	4,000,000.00	3,675,000.00	3,691,720.00	3,726,250.00	40,406.59	4.262	10/31/2026
FHLB 4.56 9/30/2026-22	3130ATBQ9	3,000,000.00	2,968,810.05	2,964,828.00	3,000,000.00	34,200.00	4.560	9/30/2026
T-Note 4.375 8/15/2026	91282CHU8	3,000,000.00	2,989,335.93	2,980,194.00	2,990,762.27	33,897.18	4.527	8/15/2026
T-Note 4.5 7/15/2026	91282CHM6	3,000,000.00	2,996,367.18	2,987,226.00	3,002,892.95	33,396.16	4.448	7/15/2026
T-Note 4.125 6/15/2026	91282CHH7	3,000,000.00	2,971,289.07	2,965,665.00	2,997,735.43	31,056.66	4.165	6/15/2026
T-Note 0.75 5/31/2026	91282CCF6	3,000,000.00	2,764,570.32	2,782,149.00	2,787,145.35	33,265.36	4.720	5/31/2026
T-Note 2.375 4/30/2026	9128286S4	3,000,000.00	2,867,929.68	2,874,375.00	2,871,196.53	35,203.06	4.893	4/30/2026
FHLMC 0.58 4/15/2026	3134GWZC3	3,000,000.00	2,756,484.81	2,783,223.00	2,810,587.45	30,657.23	4.315	4/15/2026
T-Note 2.25 3/31/2026	9128286L9	3,000,000.00	2,865,585.93	2,872,500.00	2,870,186.43	35,269.54	4.905	3/31/2026
T-Note 2.5 2/28/2026	9128286F2	3,000,000.00	2,882,343.75	2,888,319.00	2,887,118.94	35,441.23	4.918	2/28/2026
FHLB 5.15 1/20/2026-23	3130ATK48	3,000,000.00	2,985,202.17	2,995,527.00	3,000,000.00	38,195.84	5.150	1/20/2026
FFCB 5.2 1/20/2026-23	3133EN6J4	3,000,000.00	2,997,713.34	2,997,051.00	3,000,000.00	38,566.66	5.200	1/20/2026
T-Note 4 12/15/2025	91282CGA3	3,000,000.00	2,963,671.86	2,961,327.00	2,957,305.18	37,125.42	5.040	12/15/2025
T-Note 4.5 11/15/2025	91282CFW6	3,000,000.00	2,986,992.18	2,981,718.00	2,976,088.94	37,890.42	5.116	11/15/2025
FHLB 5 10/20/2025-23	3130ATFY8	6,000,000.00	5,986,187.04	5,979,564.00	6,000,000.00	74,166.66	5.000	10/20/2025
T-Note 3 9/30/2025	9128285C0	1,000,000.00	974,140.62	975,625.00	974,817.85	12,473.40	5.145	9/30/2025
FHLB 3.43 9/9/2025-22	3130ARW80	2,000,000.00	1,955,776.48	1,963,184.00	2,000,000.00	16,959.45	3.430	9/9/2025
FHLMC 4 8/25/2025-22	3134GXT46	3,000,000.00	2,960,590.59	2,964,966.00	3,000,000.00	29,666.67	4.000	8/25/2025

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
FHLMC 5.45 7/30/2025-23	3134GYQU9	2,000,000.00	1,995,805.54	1,991,812.00	2,000,000.00	26,947.22	5.450	7/30/2025
FHLB 4 7/24/2025-22	3130ASM97	3,000,000.00	2,964,425.16	2,963,139.00	2,986,263.50	32,880.10	4.460	7/24/2025
FHLMC 3.4 6/27/2025-22	3134GXYN8	3,000,000.00	2,945,997.21	2,947,899.00	2,994,751.87	26,535.96	3.586	6/27/2025
T-Note 2.875 6/15/2025	91282CEU1	3,000,000.00	2,927,812.50	2,936,601.00	2,943,902.82	36,071.74	4.906	6/15/2025
FHLB 4.05 5/28/2025-22	3130ASZP7	3,000,000.00	2,969,801.19	2,966,010.00	3,000,000.00	30,037.50	4.050	5/28/2025
FHLB 4 4/30/2025-22	3130ASZU6	3,000,000.00	2,970,631.80	2,968,689.00	3,000,000.00	30,000.00	4.000	4/30/2025
FHLMC 3.75 4/28/2025-23	3134GXK29	3,000,000.00	2,965,318.98	2,964,573.00	3,000,000.00	27,812.50	3.750	4/28/2025
FFCB 5.25 4/21/2025	3133EPGK5	2,000,000.00	1,999,984.46	1,998,070.00	2,000,000.00	25,958.33	5.250	4/21/2025
FHLB 5.35 4/17/2025-23	3130AVU91	2,000,000.00	1,996,109.50	1,996,730.00	2,000,000.00	26,452.78	5.350	4/17/2025
T-Note 2.625 3/31/2025	9128284F4	2,000,000.00	1,953,802.08	1,962,442.00	1,999,843.18	13,105.37	2.636	3/31/2025
T-Note 1.75 3/15/2025	91282CED9	3,000,000.00	2,908,070.79	2,927,694.00	2,930,990.82	37,322.79	5.155	3/15/2025
FHLB 1.55 2/28/2025-23	3130AQTT0	3,000,000.00	2,903,803.68	2,926,188.00	2,994,678.83	13,617.70	1.825	2/28/2025
FHLB 4.125 1/23/2025-22	3130AT6L6	3,000,000.00	2,970,420.84	2,979,948.00	3,000,000.00	30,593.75	4.125	1/23/2025
ST OF MASSACHUSETTS *ESG* 3.66 1/15/2025	576004GY5	3,000,000.00	2,963,220.00	2,971,800.00	3,000,000.00	27,145.00	3.660	1/15/2025
T-Note 2.25 12/31/2024	9128283P3	2,000,000.00	1,957,773.44	1,969,960.00	1,996,233.75	13,112.66	2.640	12/31/2024
FHLB 5.44 12/13/2024	3130AXKF4	3,000,000.00	3,005,132.73	2,997,024.00	3,000,000.00	40,346.67	5.440	12/13/2024
T-Note 2.125 11/30/2024	9128283J7	2,000,000.00	1,959,570.32	1,974,316.00	1,995,879.93	13,017.43	2.637	11/30/2024
T-Note 2.25 11/15/2024	912828G38	3,000,000.00	2,945,625.00	2,965,314.00	2,971,284.56	35,717.83	4.872	11/15/2024
T-Note 2.25 10/31/2024	9128283D0	2,000,000.00	1,966,132.82	1,979,316.00	1,997,584.86	12,954.83	2.623	10/31/2024
T-Note 1.5 10/31/2024	912828YM6	1,000,000.00	978,593.75	987,148.00	987,335.40	13,092.41	5.426	10/31/2024
T-Note 2.125 9/30/2024	9128282Y5	2,000,000.00	1,969,589.84	1,983,770.00	1,997,680.69	12,861.05	2.604	9/30/2024
T-Note 0.375 9/15/2024	91282CCX7	1,000,000.00	978,261.72	989,805.00	989,628.23	13,184.85	5.504	9/15/2024
FHLB 0.97 8/30/2024-22	3130AQCS0	15,000,000.00	14,725,339.95	14,892,750.00	15,000,000.00	36,375.00	0.970	8/30/2024
FHLMC 4.1 8/12/2024-22	3134GXG73	3,000,000.00	2,984,680.02	2,994,141.00	3,000,000.00	30,408.33	4.100	8/12/2024
T-Note 0.375 7/15/2024	91282CCL3	2,000,000.00	1,971,699.22	1,996,182.00	1,996,679.25	22,020.85	4.579	7/15/2024
FFCB 3.64 7/5/2024-23	3133ENZU7	3,000,000.00	2,986,551.63	2,999,424.00	2,999,987.05	27,232.40	3.672	7/5/2024
FHLB Step 6/21/2024-22	3130ASA66	0.00	3,997,257.96	0.00	0.00	44,444.44		6/21/2024
FHLB 5.18 6/5/2024-23	3130AVPK2	0.00	1,998,715.98	0.00	0.00	9,784.44		6/5/2024
STATE OF MAINE GO 1 6/1/2024	56052AG42	0.00	1,058,002.95	0.00	0.00	705.86		6/1/2024
T-Note 2.5 5/15/2024	912828WJ5	0.00	996,530.47	0.00	0.00	3,175.13		5/15/2024
T-Note 0.25 5/15/2024	91282CCC3	0.00	2,981,648.46	0.00	0.00	11,581.70		5/15/2024
FHLB 1.74 4/11/2024-22	3130AR3Z2	0.00	2,997,079.32	0.00	0.00	1,450.00		4/11/2024
B8577 Toll Road Renew & Replace MM	CADE-D9058	7,587,474.57	2,848,892.89	7,587,474.57	7,587,474.57	56,334.30	5.200	N/A
LOGIC   B8577 LGIP	LOGICB8577	2,328,720.47	2,297,488.86	2,328,720.47	2,328,720.47	31,231.61	5.418	N/A
LoneStar   B8577 LGIP	LONESTARB8577	3,845,066.88	4,780,243.91	3,845,066.88	3,845,066.88	54,822.97	5.448	N/A
TexasCLASS   B8577 LGIP	TXCLASSB8577	1,406,863.87	1,388,007.51	1,406,863.87	1,406,863.87	18,856.36	5.439	N/A
<b>Sub Total/Average B8577 Toll Road - Ren &amp; Rep</b>		<b>188,168,125.79</b>	<b>188,464,185.93</b>	<b>184,638,262.79</b>	<b>185,590,957.79</b>	<b>1,936,983.34</b>	<b>4.195</b>	

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
<b>C1005 HC County - Cadence DDA</b>								
C1005 CSD General Assistance Program MM	CADE-D1001	620,526.56	621,432.06	620,526.56	620,526.56	8,098.10	5.200	N/A
C1005 CSD Emergency Food And Shelter Program MM	CADE-D1008	337,590.93	308,219.00	337,590.93	337,590.93	4,535.50	5.200	N/A
C1005 Prot Svcs For Children and Adults Guardiansh	CADE-D1022	5,087,505.01	5,193,437.06	5,087,505.01	5,087,505.01	70,392.88	5.200	N/A
C1005 Prot Svcs For Children and Adults Representa	CADE-D1064	34,218.33	38,060.29	34,218.33	34,218.33	461.94	5.200	N/A
C1005 Prot Svcs For Children and Adults Imprest MM	CADE-D2016	97,280.37	90,449.83	97,280.37	97,280.37	1,078.68	5.200	N/A
C1005 Prot Svcs Clothing Reimbursement Imprest MM	CADE-D2017	173,639.93	140,481.75	173,639.93	173,639.93	2,153.56	5.200	N/A
C1005 CP Series D-2 MM	CADE-D4471	1,091,148.82	11,910.19	1,091,148.82	1,091,148.82	63,612.47	5.200	N/A
C1005 CP Series D-3 MM	CADE-D4489	45,875.20	111,702.31	45,875.20	45,875.20	838.75	5.200	N/A
C1005 HC Veterans Services MM	CADE-D4842	26,119.56	33,481.09	26,119.56	26,119.56	0.00	0.000	N/A
C1005 Rides Program MM	CADE-D5372	33,007.28	14,458.49	33,007.28	33,007.28	314.82	5.200	N/A
C1005 Shelter Plus Program MM	CADE-D5383	118,210.71	119,327.62	118,210.71	118,210.71	1,455.22	5.200	N/A
C1005 Emergency Shelter MM	CADE-D5390	80,517.00	69,457.13	80,517.00	80,517.00	1,045.00	5.200	N/A
C1005 HC Care For Elders Program MM	CADE-D5395	20,633.16	20,333.07	20,633.16	20,633.16	258.47	5.200	N/A
C1005 - HC Attorney CPS DEL Litigation MM	CADE-D7118	9,270.35	9,416.30	9,270.35	9,270.35	0.00	0.000	N/A
C1005 CTS Vehicle Registration MM	CADE-D7459	32,621.92	38,284.99	32,621.92	32,621.92	451.37	5.200	N/A
C1005 - HC Attorney Litigation Expense MM	CADE-D8379	16,361.30	17,585.65	16,361.30	16,361.30	0.00	0.000	N/A
C1005 - HC Atty Toll Rd Disc Acct MM	CADE-D8381	11,920.59	10,106.60	11,920.59	11,920.59	0.00	0.000	N/A
C1005 Escheatment Acct MM	CADE-D8505	1,493,664.28	1,471,317.71	1,493,664.28	1,493,664.28	19,335.51	5.200	N/A
C1005 CP Series A-1 MM	CADE-D8890	112,000.82	113,811.82	112,000.82	112,000.82	1,790.23	5.200	N/A
C1005 CP Series C MM	CADE-D8892	332,706.42	308,499.62	332,706.42	332,706.42	11,217.42	5.200	N/A
<b>Sub Total/Average C1005 HC County - Cadence DDA</b>		<b>9,774,818.54</b>	<b>8,741,772.58</b>	<b>9,774,818.54</b>	<b>9,774,818.54</b>	<b>187,039.92</b>	<b>5.166</b>	
<b>C1007 HC County - Tax and Sub Ln Ser 22 PF</b>								
C1007 - HC Tax Sub Ln Rev Bds 22 PF MM	CADE-D4619	1,462.65	1,010.96	1,462.65	1,462.65	4,295.69	5.200	N/A
TexasCLASS   C1007 LGIP	TXCLASSC1007	10,409,024.70	13,584,167.41	10,409,024.70	10,409,024.70	163,077.29	5.439	N/A
<b>Sub Total/Average C1007 HC County - Tax and Sub Ln Ser 22 PF</b>		<b>10,410,487.35</b>	<b>13,585,178.37</b>	<b>10,410,487.35</b>	<b>10,410,487.35</b>	<b>167,372.98</b>	<b>5.439</b>	
<b>C1008 HC County - Tax and Sub Ln Ser 22 DS</b>								
T-Note 1.75 7/31/2024	912828Y87	0.00	3,162,375.01	0.00	0.00	27,815.90		7/31/2024
C1008 - HC Tax Sub Ln Rev CO Ser 22D MM	CADE-D4627	0.00	75,486.64	0.00	0.00	670.97		N/A
TexasCLASS   C1008 LGIP	TXCLASSC1008	0.00	19,178.40	0.00	0.00	168.53		N/A
<b>Sub Total/Average C1008 HC County - Tax and Sub Ln Ser 22 DS</b>		<b>0.00</b>	<b>3,257,040.05</b>	<b>0.00</b>	<b>0.00</b>	<b>28,655.40</b>		
<b>C1009 HC County - Road Ref Ser 23A</b>								

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
C1009 HC County - Road Ref Ser 23A MM	CADE-D8503	0.00	11,807.18	0.00	0.00	0.00		N/A
<b>Sub Total/Average C1009 HC County - Road Ref Ser 23A</b>		<b>0.00</b>	<b>11,807.18</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		
<b>C1010 HC County - PIB Ser 23A</b>								
C1010 HC County - PIB Ser 23A COI MM	CADE-D8511	0.00	15,165.45	0.00	0.00	0.00		N/A
<b>Sub Total/Average C1010 HC County - PIB Ser 23A</b>		<b>0.00</b>	<b>15,165.45</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		
<b>C1012 HC - Disaster Recovery CP Ser J1</b>								
C1012 Disaster Recovery CP Ser J-1 MM	CADE-D7440	54.75	8,995.44	54.75	54.75	113.70	5.200	N/A
LoneStar   C1012 LGIP	LONESTARC1012	9,004.02	0.00	9,004.02	9,004.02	4.02	5.448	N/A
<b>Sub Total/Average C1012 HC - Disaster Recovery CP Ser J1</b>		<b>9,058.77</b>	<b>8,995.44</b>	<b>9,058.77</b>	<b>9,058.77</b>	<b>117.72</b>	<b>5.446</b>	
<b>C1013 HC - Gen Obl CP Series B</b>								
C1013 CP Series B MM	CADE-D8891	5,276.32	4,188,763.93	5,276.32	5,276.32	39,779.74	5.200	N/A
LoneStar   C1013 LGIP	LONESTARC1013	16,879,109.50	14,020,960.67	16,879,109.50	16,879,109.50	198,683.83	5.448	N/A
<b>Sub Total/Average C1013 HC - Gen Obl CP Series B</b>		<b>16,884,385.82</b>	<b>18,209,724.60</b>	<b>16,884,385.82</b>	<b>16,884,385.82</b>	<b>238,463.57</b>	<b>5.448</b>	
<b>C1014 HC - Gen Obl CP Series D</b>								
C1014 CP Series D MM	CADE-D8893	3,411,626.41	1,233,703.32	3,411,626.41	3,411,626.41	77,037.19	5.200	N/A
LoneStar   C1014 LGIP	LONESTARC1014	282,326.01	0.00	282,326.01	282,326.01	126.01	5.448	N/A
<b>Sub Total/Average C1014 HC - Gen Obl CP Series D</b>		<b>3,693,952.42</b>	<b>1,233,703.32</b>	<b>3,693,952.42</b>	<b>3,693,952.42</b>	<b>77,163.20</b>	<b>5.219</b>	
<b>C1015 HC - GO CP Series C-2 Proj Fd</b>								
C1015 GO CP Ser C-2 Proj Fd MM	CADE-D9873	3,076.24	784,884.64	3,076.24	3,076.24	9,881.24	5.200	N/A
LoneStar   C1015 LGIP	LONESTARC1015	778,947.68	0.00	778,947.68	778,947.68	347.68	5.448	N/A
<b>Sub Total/Average C1015 HC - GO CP Series C-2 Proj Fd</b>		<b>782,023.92</b>	<b>784,884.64</b>	<b>782,023.92</b>	<b>782,023.92</b>	<b>10,228.92</b>	<b>5.447</b>	
<b>C1050 HC - Harris County Contingency Fund</b>								
FHLB 5.65 4/24/2028-23	3130AVRW4	4,000,000.00	3,996,148.96	4,001,336.00	4,000,000.00	55,872.22	5.650	4/24/2028
T-Note 3 10/31/2025	9128285J5	10,000,000.00	9,730,078.10	9,746,880.00	9,774,400.06	116,522.38	4.802	10/31/2025
FHLB 4 8/28/2025-22	3130ASXX2	10,000,000.00	9,868,890.30	9,884,220.00	10,000,000.00	100,000.00	4.000	8/28/2025
T-Note 3 7/15/2025	91282CEY3	13,000,000.00	12,696,835.97	12,727,559.00	12,751,974.43	156,895.60	4.947	7/15/2025
T-Note 2.875 6/15/2025	91282CEU1	10,000,000.00	9,759,375.00	9,788,670.00	9,798,238.22	123,940.31	5.101	6/15/2025
T-Note 2.875 6/15/2025	91282CEU1	5,000,000.00	4,879,687.50	4,894,335.00	4,906,504.70	60,119.55	4.906	6/15/2025
FNMA 5 5/30/2025-24	3135GAR86	3,000,000.00	0.00	2,985,030.00	2,996,129.78	33,846.45	5.152	5/30/2025
FNMA 0.625 4/22/2025	3135G03U5	2,000,000.00	1,909,622.96	1,928,516.00	1,933,134.01	23,647.05	4.992	4/22/2025
FHLB 5.35 4/15/2025-24	3130B1SG3	10,000,000.00	0.00	9,984,550.00	10,000,000.00	14,861.11	5.350	4/15/2025
FHLB 5.125 3/14/2025	3130AWT59	6,000,000.00	6,004,713.36	5,992,440.00	5,995,255.38	77,700.84	5.231	3/14/2025

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	3,000,000.00	2,920,253.91	2,938,623.00	2,945,594.91	36,619.50	5.000	2/15/2025
FFCB 4.75 1/8/2025	3133EPU78	5,000,000.00	4,984,484.65	4,985,735.00	4,998,950.82	59,212.55	4.791	1/8/2025
T-Note 1.75 12/31/2024	912828YY0	6,000,000.00	5,850,468.72	5,894,532.00	5,898,325.73	76,534.55	5.265	12/31/2024
BARCLAYS CAPITAL INC DISC CP 0 12/30/2024	06743UMW9	8,000,000.00	0.00	7,780,216.00	7,782,913.40	14,313.40	5.499	12/30/2024
T-Note 1.5 11/30/2024	912828YV6	13,000,000.00	12,685,537.15	12,796,108.00	12,794,526.37	170,693.42	5.446	11/30/2024
BARCLAYS US DISC CP 0 10/9/2024	06741FK97	6,000,000.00	0.00	5,908,110.00	5,909,886.99	41,451.99	5.490	10/9/2024
BARCLAYS CAPITAL DISC CP 0 9/10/2024	06743UJA1	10,000,000.00	9,765,687.50	9,896,500.00	9,896,500.00	130,812.50	5.363	9/10/2024
METLIFE SHORT TERM FUND 0 8/29/2024	59157THV8	15,000,000.00	14,666,925.00	14,863,140.00	14,871,900.34	197,577.43	5.309	8/29/2024
BAYERISCHE LANDESBANK DISC CP 0 8/23/2024	07274LHP5	10,000,000.00	9,782,230.00	9,916,530.00	9,921,587.28	134,633.16	5.432	8/23/2024
TMCC DISC CP 0 8/15/2024	89233GHF6	10,000,000.00	9,795,570.00	9,928,980.00	9,931,511.11	135,488.89	5.572	8/15/2024
FHLB 3.6 8/1/2024-22	3130ASTL3	2,000,000.00	1,987,225.40	1,996,470.00	2,000,000.00	17,800.00	3.600	8/1/2024
BAYERISCHE LANDESBANK DISC CP 0 7/31/2024	07274LGX9	10,000,000.00	0.00	9,950,560.00	9,954,814.20	66,272.50	5.410	7/31/2024
T-Note 0.375 7/15/2024	91282CCL3	10,000,000.00	9,858,496.10	9,980,910.00	9,983,396.27	110,104.28	4.579	7/15/2024
FHLB 5.18 6/5/2024-23	3130AVPK2	0.00	12,991,653.87	0.00	0.00	63,598.89		6/5/2024
TMCC DISC CP 0 5/23/2024	89233GEP7	0.00	9,917,260.00	0.00	0.00	78,175.00		5/23/2024
T-Note 2.5 4/30/2024	91282CEK3	0.00	2,793,529.54	0.00	0.00	11,694.78		4/30/2024
FHLMC 3.625 4/26/2024-22	3134GXK45	0.00	7,989,477.92	0.00	0.00	19,926.65		4/26/2024
C1050 Public Impr Contingency MM	CADE-D8082	10,042.64	10,045.74	10,042.64	10,042.64	131.22	5.200	N/A
LOGIC   C1050 LGIP	LOGICC1050	5,557,209.91	5,482,679.52	5,557,209.91	5,557,209.91	74,530.39	5.418	N/A
LoneStar   C1050 LGIP	LONESTARC1050	17,670,466.98	17,433,372.55	17,670,466.98	17,670,466.98	237,094.43	5.448	N/A
C1050 Public Impr Ctgty Fidelity MMF MM	M8082-FIGXX	6,433,174.66	4,799,801.80	6,433,174.66	6,433,174.66	182,677.56	5.210	N/A
<b>Sub Total/Average C1050 HC - Harris County Contingency Fund</b>		<b>210,670,894.19</b>	<b>202,560,051.52</b>	<b>208,440,844.19</b>	<b>208,716,438.19</b>	<b>2,622,748.60</b>	<b>5.171</b>	
<b>C1052 HC - American Rescue Plan</b>								
T-Note 3.875 1/15/2026	91282CGE5	20,000,000.00	19,712,500.00	19,699,220.00	19,718,690.74	239,138.55	4.844	1/15/2026
T-Note 2.625 12/31/2025	9128285T3	20,000,000.00	19,304,687.60	19,347,660.00	19,372,116.62	235,325.38	4.849	12/31/2025
FHLMC 5.5 10/30/2025-23	3134GYQV7	50,000,000.00	49,901,713.50	49,755,050.00	50,000,000.00	679,861.10	5.500	10/30/2025
FHLMC 5.45 7/30/2025-23	3134GYQU9	50,000,000.00	49,895,138.50	49,795,300.00	50,000,000.00	673,680.56	5.450	7/30/2025
FHLB 5.35 4/17/2025-23	3130AVU91	50,000,000.00	49,902,737.50	49,918,250.00	50,000,000.00	661,319.45	5.350	4/17/2025
FFCB 4.75 1/8/2025	3133EPU78	20,000,000.00	19,937,938.60	19,942,940.00	19,995,803.28	236,850.18	4.791	1/8/2025
FHLB 5.44 12/13/2024	3130AXKF4	40,000,000.00	40,068,436.40	39,960,320.00	40,000,000.00	537,955.56	5.440	12/13/2024
T-Note 1.5 11/30/2024	912828YV6	20,000,000.00	19,516,211.00	19,686,320.00	19,701,289.29	252,254.70	5.250	11/30/2024
T-Note 2.25 11/15/2024	912828G38	10,000,000.00	9,818,750.00	9,884,380.00	9,904,281.85	119,059.42	4.872	11/15/2024
CORP ANDINA DE FOMENTO DISC CP 0 11/7/2024	2198X2L72	5,000,000.00	0.00	4,902,190.00	4,904,567.19	11,836.63	5.406	11/7/2024
BARCLAYS BK US DISC CP 0 10/30/2024	06743UKW1	10,000,000.00	9,683,590.00	9,813,940.00	9,821,066.66	133,466.66	5.476	10/30/2024
T-Note 0.625 10/15/2024	91282CDB4	20,000,000.00	19,512,500.00	19,726,560.00	19,729,183.88	261,399.47	5.445	10/15/2024
T-Note 2.125 9/30/2024	9128282Y5	20,000,000.00	19,695,898.40	19,837,700.00	19,844,538.23	259,441.38	5.358	9/30/2024

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
BARCLAYS US DISC CP 0 9/25/2024	06741FJR9	5,000,000.00	0.00	4,934,250.00	4,935,252.06	34,632.62	5.489	9/25/2024
BARCLAYS CAPITAL DISC CP 0 9/10/2024	06743UJA1	10,000,000.00	9,765,687.50	9,896,500.00	9,896,500.00	130,812.50	5.363	9/10/2024
BARCLAYS BK US DISC CP 0 9/9/2024	06741FJ99	5,000,000.00	0.00	4,945,780.00	4,947,066.55	1,512.38	5.429	9/9/2024
TCPR DISC CP 0 8/30/2024	8923A0HW6	10,000,000.00	9,769,580.00	9,905,530.00	9,910,702.78	133,213.89	5.458	8/30/2024
T-Note 2.375 8/15/2024	912828D56	20,000,000.00	19,780,273.40	19,924,220.00	19,924,922.65	267,272.59	5.463	8/15/2024
T-Note 2.125 7/31/2024	9128282N9	20,000,000.00	19,788,671.80	19,946,680.00	19,946,743.78	262,582.77	5.398	7/31/2024
TMCC DISC CP 0 7/15/2024	89233GGF7	15,000,000.00	14,759,070.00	14,962,425.00	14,965,000.00	212,333.34	5.822	7/15/2024
TMCC DISC CP 0 6/28/2024	89233GFU5	0.00	9,863,850.00	0.00	0.00	129,791.67		6/28/2024
TMCC DISC CP 0 6/12/2024	89233GFC5	0.00	9,887,570.00	0.00	0.00	113,352.78		6/12/2024
TMCC DISC CP 0 6/12/2024	89233GFC5	0.00	19,775,140.00	0.00	0.00	226,705.55		6/12/2024
T-Note 2.5 5/31/2024	91282CER8	0.00	19,908,004.00	0.00	0.00	177,622.54		5/31/2024
BARCLAYS US DISC CP 0 5/6/2024	06741FE60	0.00	9,942,000.00	0.00	0.00	52,468.97		5/6/2024
TMCC DISC CP 0 4/30/2024	89233GDW3	0.00	9,951,310.00	0.00	0.00	47,083.33		4/30/2024
BANCO SANTANDER DISC CP 0 4/15/2024	05970RDF9	0.00	15,957,040.00	0.00	0.00	38,333.33		4/15/2024
C1052 HC American Rescue Plan Fund MM	CADE-D3646	12,001,349.33	1,055,591.58	12,001,349.33	12,001,349.33	199,506.21	5.200	N/A
LOGIC   C1052 LGIP	LOGICC1052	12,490,280.51	12,322,767.47	12,490,280.51	12,490,280.51	167,513.04	5.418	N/A
LoneStar   C1052 LGIP	LONESTARC1052	18,628,428.91	20,375,513.51	18,628,428.91	18,628,428.91	252,915.40	5.448	N/A
TexasCLASS   C1052 LGIP	TXCLASSC1052	21,903,379.07	26,242,229.08	21,903,379.07	21,903,379.07	311,149.99	5.439	N/A
<b>Sub Total/Average C1052 HC - American Rescue Plan</b>		<b>485,023,437.82</b>	<b>556,094,399.84</b>	<b>481,808,652.82</b>	<b>482,541,163.38</b>	<b>7,060,391.94</b>	<b>5.344</b>	
<b>C1053 HC - Mobility and Infrastructure</b>								
FHLMC 5.95 6/1/2028-23	3134GYUD2	16,000,000.00	15,977,015.52	15,950,448.00	16,000,000.00	235,355.56	5.950	6/1/2028
FHLB 5.56 1/14/2028-23	3130AUUM4	10,000,000.00	10,012,484.10	9,991,050.00	10,000,000.00	137,455.56	5.560	1/14/2028
FHLB 5.35 1/28/2027-23	3130AUK52	20,000,000.00	19,946,481.40	19,958,620.00	20,000,000.00	264,527.78	5.350	1/28/2027
T-Note 4.625 9/15/2026	91282CHY0	10,000,000.00	10,025,000.00	9,988,280.00	9,989,357.97	115,568.23	4.677	9/15/2026
FHLMC 3.78 7/8/2026-22	3134GXYP3	20,000,000.00	19,509,622.60	19,545,480.00	20,000,000.00	186,900.00	3.780	7/8/2026
FHLB 5.45 10/29/2025-24	3130B1KQ9	10,000,000.00	0.00	9,972,750.00	10,000,000.00	46,930.56	5.450	10/29/2025
T-Note 5 8/31/2025	91282CHV6	10,000,000.00	0.00	9,992,190.00	9,990,675.51	52,462.20	5.077	8/31/2025
FHLB 5.425 7/15/2025-24	3130B1G76	20,000,000.00	0.00	20,007,500.00	20,000,000.00	120,555.56	5.425	7/15/2025
FHLB 3.25 6/6/2025-22	3130AS6N4	10,000,000.00	9,796,753.40	9,808,390.00	10,002,302.37	79,732.81	3.224	6/6/2025
FHLB 3.25 6/6/2025-22	3130AS6N4	10,000,000.00	9,796,753.40	9,808,390.00	10,000,280.02	80,272.51	3.247	6/6/2025
FNMA 5 5/30/2025-24	3135GAR86	5,000,000.00	0.00	4,975,050.00	4,993,549.64	56,410.75	5.152	5/30/2025
T-Note 2.125 5/15/2025	91282XB1	10,000,000.00	9,692,187.50	9,741,670.00	9,739,053.31	127,272.44	5.278	5/15/2025
T-Note 2.125 5/15/2025	91282XB1	10,000,000.00	9,692,187.50	9,741,670.00	9,797,354.93	110,640.94	4.540	5/15/2025
T-Note 0.375 4/30/2025	912828ZL7	10,000,000.00	9,519,140.60	9,612,890.00	9,653,944.79	113,237.47	4.701	4/30/2025
T-Note 2.625 4/15/2025	91282CEH0	10,000,000.00	0.00	9,802,640.00	9,804,332.83	53,071.30	5.183	4/15/2025
FHLB 5.34 4/4/2025	3130AXFR4	25,000,000.00	25,072,769.00	25,008,000.00	25,000,000.00	330,041.67	5.340	4/4/2025
FHLB 5.375 3/27/2025-23	3130AUG32	10,000,000.00	9,994,119.10	9,971,910.00	10,000,000.00	132,881.95	5.375	3/27/2025
T-Note 1.75 3/15/2025	91282CED9	10,000,000.00	9,693,569.30	9,758,980.00	9,768,037.31	125,090.75	5.201	3/15/2025

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
FHLB 5.125 3/14/2025	3130AWT59	16,000,000.00	16,012,568.96	15,979,840.00	15,987,347.69	207,202.22	5.231	3/14/2025
T-Note 4.625 2/28/2025	91282CGN5	13,000,000.00	12,947,187.50	12,946,804.00	12,949,666.43	167,527.87	5.234	2/28/2025
T-Note 2 2/15/2025	912828J27	10,000,000.00	9,734,179.70	9,795,410.00	9,818,908.69	121,649.17	5.036	2/15/2025
T-Note 2 2/15/2025	912828J27	5,000,000.00	4,867,089.85	4,897,705.00	4,909,324.84	61,032.49	5.000	2/15/2025
FHLB 5.35 1/27/2025-23	3130AUFW9	10,000,000.00	9,975,538.70	9,984,630.00	10,000,000.00	132,263.89	5.350	1/27/2025
T-Note 1.125 1/15/2025	91282CDS7	12,000,000.00	11,632,265.64	11,735,748.00	11,741,096.94	152,142.86	5.292	1/15/2025
T-Note 1.125 1/15/2025	91282CDS7	10,000,000.00	9,693,554.70	9,779,790.00	9,790,406.36	124,453.40	5.118	1/15/2025
T-Note 1 12/15/2024	91282CDN8	12,000,000.00	11,654,648.40	11,768,904.00	11,746,808.04	145,617.31	5.337	12/15/2024
T-Note 1 12/15/2024	91282CDN8	20,000,000.00	19,424,414.00	19,614,840.00	19,574,388.24	244,353.26	5.377	12/15/2024
T-Note 1 12/15/2024	91282CDN8	25,000,000.00	24,280,517.50	24,518,550.00	24,462,405.43	307,993.17	5.428	12/15/2024
T-Note 1.5 11/30/2024	912828YV6	12,000,000.00	11,709,726.60	11,811,792.00	11,814,403.50	155,141.55	5.369	11/30/2024
T-Note 2.25 11/15/2024	912828G38	10,000,000.00	9,818,750.00	9,884,380.00	9,904,281.85	119,059.42	4.872	11/15/2024
T-Note 0.75 11/15/2024	91282CDH1	10,000,000.00	9,728,613.30	9,830,470.00	9,841,177.04	123,378.06	5.167	11/15/2024
T-Note 1.5 10/31/2024	912828YM6	10,000,000.00	9,785,937.50	9,871,480.00	9,889,135.08	119,248.78	4.907	10/31/2024
BARCLAYS US DISC CP 0 10/15/2024	06741FKF3	10,000,000.00	0.00	9,837,430.00	9,840,785.30	57,076.97	5.489	10/15/2024
FFCB 5.25 10/2/2024	3133EPVK8	22,000,000.00	22,008,066.52	21,984,534.00	21,992,419.12	292,880.60	5.393	10/2/2024
FNMA 5.3 9/30/2024-23	3135GAFT3	10,000,000.00	9,994,400.70	9,986,940.00	10,000,000.00	132,500.00	5.300	9/30/2024
FHLB 5.115 9/27/2024-23	3130AUL51	10,000,000.00	9,981,611.00	9,985,350.00	10,000,000.00	126,454.17	5.115	9/27/2024
T-Note 0.375 9/15/2024	91282CCX7	10,000,000.00	9,782,617.20	9,898,050.00	9,896,282.33	131,848.52	5.504	9/15/2024
SWEDBANK 0 9/12/2024	87020WJC7	20,000,000.00	19,508,620.00	19,776,780.00	19,786,729.03	265,858.34	5.373	9/12/2024
T-Note 1.25 8/31/2024	912828YE4	10,000,000.00	9,834,472.70	9,930,080.00	9,934,526.27	127,008.86	5.282	8/31/2024
T-Note 1.25 8/31/2024	912828YE4	5,000,000.00	4,917,236.35	4,965,040.00	4,967,513.40	63,918.78	5.241	8/31/2024
BAYERISCHE LANDESBANK DISC CP 0 8/23/2024	07274LHP5	10,000,000.00	9,782,230.00	9,916,530.00	9,921,587.28	134,633.16	5.432	8/23/2024
T-Note 0.375 8/15/2024	91282CCT6	10,000,000.00	9,818,750.00	9,937,990.00	9,952,284.96	103,767.79	4.315	8/15/2024
T-Note 3 7/31/2024	91282CFA4	10,000,000.00	9,922,070.30	9,980,360.00	9,989,052.14	107,137.28	4.338	7/31/2024
SUMITOMO MIT/SINGAPORE 0 7/15/2024	86564YGF3	10,000,000.00	9,839,240.00	9,975,010.00	9,979,504.66	133,219.72	5.331	7/15/2024
BAYERISCHE LANDESBANK DISC CP 0 7/11/2024	07274LGB7	10,000,000.00	9,845,380.00	9,980,700.00	9,985,229.31	134,413.24	5.392	7/11/2024
FHLB 3.32 7/3/2024-22	3130ASFP9	10,000,000.00	9,944,329.90	9,998,560.00	10,000,000.00	82,077.77	3.320	7/3/2024
FHLB Step 6/21/2024-22	3130ASA66	0.00	999,314.49	0.00	0.00	11,111.11		6/21/2024
FHLMC 3 6/14/2024-22	3134GXUW2	0.00	18,904,228.41	0.00	0.00	115,583.33		6/14/2024
FHLMC 2.755 6/6/2024-22	3134GXVG6	0.00	19,899,411.80	0.00	0.00	99,486.11		6/6/2024
TMCC DISC CP 0 5/17/2024	89233GEH5	0.00	19,852,300.00	0.00	0.00	145,438.89		5/17/2024
BARCLAYS BK US DISC CP 0 5/15/2024	06743UEF5	0.00	11,914,356.00	0.00	0.00	86,550.00		5/15/2024
FHLB 4.95 5/15/2024-23	3130AUN75	0.00	9,995,258.30	0.00	0.00	35,750.00		5/15/2024
CANADA-GOVT 0 5/10/2024	13508TEA0	0.00	9,936,640.00	0.00	0.00	57,653.64		5/10/2024
T-Bill 0 4/30/2024	912797JQ1	0.00	9,957,641.90	0.00	0.00	43,236.96		4/30/2024
KOCH INDUSTRIES DISC CP 0 4/25/2024	50000DDR4	0.00	9,958,440.00	0.00	0.00	36,205.56		4/25/2024
FNMA 5.25 4/23/2024-23	3135GAFS5	0.00	10,000,366.30	0.00	0.00	32,083.33		4/23/2024

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
FHLB 4.625 4/19/2024-23	3130ATGF8	0.00	7,997,105.44	0.00	0.00	18,500.00		4/19/2024
SANTANDER BK UK DISC CP 0 4/15/2024	80285PDF6	0.00	9,973,300.00	0.00	0.00	22,291.67		4/15/2024
C1053 HC Mobility & Infrastructure MM	CADE-D4461	1,522,852.68	13,676,921.13	1,522,852.68	1,522,852.68	287,358.36	5.200	N/A
LOGIC   C1053 LGIP	LOGICC1053	16,107,647.32	18,859,277.58	16,107,647.32	16,107,647.32	248,369.74	5.418	N/A
TexasCLASS   C1053 LGIP	TXCLASSC1053	20,039,907.40	16,011,671.99	20,039,907.40	20,039,907.40	228,235.41	5.439	N/A
<b>Sub Total/Average C1053 HC - Mobility and Infrastructure</b>		<b>595,670,407.40</b>	<b>673,108,333.78</b>	<b>589,880,012.40</b>	<b>591,084,560.01</b>	<b>7,910,120.80</b>	<b>5.105</b>	
<b>C1055 HC - County Atty SPU Fund</b>								
C1055 Co Attny SPU Fund MM	CADE-D8405	738.43	377,246.35	738.43	738.43	3,852.83	5.200	N/A
TexasCLASS   C1055 LGIP	TXCLASSC1055	358,865.55	0.00	358,865.55	358,865.55	1,010.55	5.439	N/A
<b>Sub Total/Average C1055 HC - County Atty SPU Fund</b>		<b>359,603.98</b>	<b>377,246.35</b>	<b>359,603.98</b>	<b>359,603.98</b>	<b>4,863.38</b>	<b>5.439</b>	
<b>C1056 HC - County Atty SPU Fund - State</b>								
C1056 Co Attny SPU Fund - State MM	CADE-D8402	74,439.60	94,535.28	74,439.60	74,439.60	1,098.14	5.200	N/A
<b>Sub Total/Average C1056 HC - County Atty SPU Fund - State</b>		<b>74,439.60</b>	<b>94,535.28</b>	<b>74,439.60</b>	<b>74,439.60</b>	<b>1,098.14</b>	<b>5.200</b>	
<b>C1600 HC - Debt Service 2002 GO</b>								
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	0.00	16,074,263.20	0.00	0.00	145,058.00		8/9/2024
C1600 Rfdg Bd Ser 2002 DS MM	CADE-D8777	0.00	8,824.14	0.00	0.00	38.84		N/A
TexasCLASS   C1600 LGIP	TXCLASSC1600	0.00	700,327.56	0.00	0.00	6,153.71		N/A
<b>Sub Total/Average C1600 HC - Debt Service 2002 GO</b>		<b>0.00</b>	<b>16,783,414.90</b>	<b>0.00</b>	<b>0.00</b>	<b>151,250.55</b>		
<b>C1821 HC - Sub Ln Rev Bds 22A DS</b>								
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	0.00	2,450,345.00	0.00	0.00	22,112.50		8/9/2024
C1822 - HOT Debt Service Cons MM	CADE-D2860	0.00	18,756.64	0.00	0.00	82.58		N/A
TexasCLASS   C1821 LGIP	TXCLASSC1821	0.00	318,988.26	0.00	0.00	2,802.90		N/A
<b>Sub Total/Average C1821 HC - Sub Ln Rev Bds 22A DS</b>		<b>0.00</b>	<b>2,788,089.90</b>	<b>0.00</b>	<b>0.00</b>	<b>24,997.98</b>		
<b>C1822 HC - HOT Debt Service Cons</b>								
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	2,500,000.00	0.00	2,484,320.00	2,485,500.00	10,875.00	5.274	8/9/2024
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	16,400,000.00	0.00	16,297,139.20	16,304,880.00	71,340.00	5.274	8/9/2024
T-Note 1.75 7/31/2024	912828Y87	3,200,000.00	0.00	3,190,505.60	3,190,786.83	13,531.36	5.130	7/31/2024
C1822 - HOT Debt Service Cons MM	CADE-D2860	1,162,093.06	0.00	1,162,093.06	1,162,093.06	2,911.65	5.200	N/A
<b>Sub Total/Average C1822 HC - HOT Debt Service Cons</b>		<b>23,262,093.06</b>	<b>0.00</b>	<b>23,134,057.86</b>	<b>23,143,259.89</b>	<b>98,658.01</b>	<b>5.250</b>	
<b>C3730 HC - Unlimited Tax 2004B Road &amp; Ref</b>								
C3730 Road and Ref Bds Ser 04B Project MM	CADE-D8945	801.83	356.37	801.83	801.83	7.90	5.200	N/A
LoneStar   C3730 LGIP	LONESTARC3730	34,818.87	34,351.69	34,818.87	34,818.87	467.18	5.448	N/A



Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
TexasCLASS   C3730 LGIP	TXCLASSC3730	26,860.17	27,495.71	26,860.17	26,860.17	364.46	5.439	N/A
<b>Sub Total/Average C3730 HC - Unlimited Tax 2004B Road &amp; Ref</b>		<b>62,480.87</b>	<b>62,203.77</b>	<b>62,480.87</b>	<b>62,480.87</b>	<b>839.54</b>	<b>5.441</b>	
<b>C3740 HC - Unlimited Tax 2006B Road &amp; Ref</b>								
C3740 Road and Ref Bds Ser 06B Project MM	CADE-D8031	15.89	28,200.99	15.89	15.89	114.14	5.200	N/A
LOGIC   C3740 LGIP	LOGICC3740	2,090,897.85	2,062,855.81	2,090,897.85	2,090,897.85	28,042.04	5.418	N/A
LoneStar   C3740 LGIP	LONESTARC3740	1,368,163.28	1,355,239.45	1,368,163.28	1,368,163.28	18,333.83	5.448	N/A
TexasCLASS   C3740 LGIP	TXCLASSC3740	2,054,903.65	2,051,254.99	2,054,903.65	2,054,903.65	27,648.66	5.439	N/A
<b>Sub Total/Average C3740 HC - Unlimited Tax 2006B Road &amp; Ref</b>		<b>5,513,980.67</b>	<b>5,497,551.24</b>	<b>5,513,980.67</b>	<b>5,513,980.67</b>	<b>74,138.67</b>	<b>5.433</b>	
<b>C8349 HC - Workers Compensation</b>								
T-Note 1.125 1/15/2025	91282CDS7	2,000,000.00	1,938,710.94	1,955,958.00	1,958,081.27	24,890.68	5.118	1/15/2025
T-Note 1 12/15/2024	91282CDN8	2,000,000.00	0.00	1,961,484.00	1,961,862.98	566.02	5.254	12/15/2024
T-Note 2.25 11/15/2024	912828G38	1,000,000.00	981,875.00	988,438.00	989,532.11	12,547.21	5.126	11/15/2024
T-Note 0.625 10/15/2024	91282CDB4	2,000,000.00	1,951,250.00	1,972,656.00	1,974,232.31	25,229.25	5.188	10/15/2024
T-Note 0.625 10/15/2024	91282CDB4	2,000,000.00	1,951,250.00	1,972,656.00	1,974,069.57	25,368.96	5.209	10/15/2024
BARCLAYS CAPITAL DISC CP 0 9/10/2024	06743UJA1	1,500,000.00	1,464,853.12	1,484,475.00	1,484,475.00	19,621.88	5.363	9/10/2024
T-Note 2.375 8/15/2024	912828D56	2,000,000.00	1,978,027.34	1,992,422.00	1,993,575.33	24,584.69	4.986	8/15/2024
T-Note 2.375 8/15/2024	912828D56	3,000,000.00	2,967,041.01	2,988,633.00	2,989,869.45	38,298.73	5.164	8/15/2024
T-Note 0.375 7/15/2024	91282CCL3	1,500,000.00	1,478,774.42	1,497,136.50	1,497,144.77	18,727.99	5.111	7/15/2024
TMCC DISC CP 0 6/12/2024	89233GFC5	0.00	1,483,135.50	0.00	0.00	17,002.92		6/12/2024
T-Note 2.5 5/31/2024	91282CER8	0.00	1,990,800.40	0.00	0.00	17,773.98		5/31/2024
T-Note 2.5 5/15/2024	912828WJ5	0.00	1,993,060.94	0.00	0.00	13,255.27		5/15/2024
T-Note 0.375 4/15/2024	91282CBV2	0.00	1,996,189.88	0.00	0.00	4,184.17		4/15/2024
C8349 Workers Comp MM	CADE-D8064	10,042.64	10,045.74	10,042.64	10,042.64	131.22	5.200	N/A
LOGIC   C8349 LGIP	LOGICC8349	3,466,074.09	3,419,588.92	3,466,074.09	3,466,074.09	46,485.17	5.418	N/A
C8349 Workers Comp Fidelity MMF MM	M8064-FIGXX	9,680,070.66	1,896,093.29	9,680,070.66	9,680,070.66	79,651.59	5.210	N/A
TexasCLASS   C8349 LGIP	TXCLASSC8349	7,751,769.55	7,647,871.62	7,751,769.55	7,751,769.55	103,897.93	5.439	N/A
<b>Sub Total/Average C8349 HC - Workers Compensation</b>		<b>37,907,956.94</b>	<b>35,148,568.12</b>	<b>37,721,815.44</b>	<b>37,730,799.73</b>	<b>472,217.66</b>	<b>5.257</b>	
<b>C9990 HC - Debt Service Constitutional</b>								
BAYERISCHE LANDESBANK DISC CP 0 9/25/2024	07274LJR9	60,300,000.00	58,689,990.00	59,487,517.80	59,538,636.63	805,628.69	5.425	9/25/2024
T-Note 0.375 9/15/2024	91282CCX7	60,300,000.00	58,989,181.72	59,685,241.50	59,705,993.61	767,161.28	5.246	9/15/2024
C9990 Constitutional DS MM	CADE-D8801	14,331.67	20,613,495.26	14,331.67	14,331.67	85,198.13	5.200	N/A
LoneStar   C9990 LGIP	LONESTARC9990	16,141,273.57	6,933,373.31	16,141,273.57	16,141,273.57	119,400.26	5.448	N/A
<b>Sub Total/Average C9990 HC - Debt Service Constitutional</b>		<b>136,755,605.24</b>	<b>145,226,040.29</b>	<b>135,328,364.54</b>	<b>135,400,235.48</b>	<b>1,777,388.36</b>	<b>5.349</b>	
<b>C9991 HC - General Fund</b>								

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Unity Bank 4662   IntraFi 3.9 1/2/2025	UNITYBANK6484	1,492,513.18	1,478,087.80	1,492,513.18	1,492,513.18	14,425.38	3.900	1/2/2025
Unity Bank 4662   IntraFi 3.9 1/2/2025	UNITYBANK6492	531,395.10	526,259.08	531,395.10	531,395.10	5,136.02	3.900	1/2/2025
Unity Bank 4662   IntraFi 3.9 1/2/2025	UNITYBANK7392	2,056,526.96	2,036,650.29	2,056,526.96	2,056,526.96	19,876.67	3.900	1/2/2025
Unity Bank 4662   IntraFi 0.747 1/2/2025	UNITYBANK8568	1,120,615.03	1,118,529.78	1,120,615.03	1,120,615.03	2,085.25	0.747	1/2/2025
BARCLAYS BK US DISC CP 0 9/9/2024	06741FJ99	100,000,000.00	0.00	98,915,600.00	98,941,331.03	30,247.69	5.429	9/9/2024
ACCENTURE CAPITAL INC DISC CP 0 8/26/2024	00439EHS2	100,000,000.00	0.00	99,124,900.00	99,149,910.67	242,882.67	5.450	8/26/2024
FHLB 1.82 8/15/2024-22	3130AR3J8	30,000,000.00	29,577,641.70	29,855,460.00	30,000,000.00	134,983.33	1.820	8/15/2024
T-Note 2.375 8/15/2024	912828D56	100,000,000.00	98,901,367.00	99,621,100.00	99,653,459.82	1,294,531.25	5.231	8/15/2024
T-Note 2.125 7/31/2024	9128282N9	100,000,000.00	98,943,359.00	99,733,400.00	99,748,046.88	1,295,507.82	5.227	7/31/2024
T-Note 0.375 7/15/2024	91282CCL3	50,000,000.00	49,292,480.50	49,904,550.00	49,907,691.90	646,877.62	5.244	7/15/2024
T-Bill 0 7/11/2024	912797GB7	100,000,000.00	98,556,542.00	99,854,600.00	99,859,218.75	1,281,109.38	5.217	7/11/2024
BARCLAYS BK US DISC CP 0 7/1/2024	06741FG19	100,000,000.00	98,585,900.00	99,955,700.00	100,000,000.00	1,344,000.00	5.394	7/1/2024
BARCLAYS US DISC CP 0 6/18/2024	06741FFJ1	0.00	49,389,300.00	0.00	0.00	581,018.97		6/18/2024
LANDESBANK NY DISC CP 0 6/14/2024	5148X0FE0	0.00	49,422,100.00	0.00	0.00	541,666.66		6/14/2024
BARCLAYS US DISC CP 0 6/3/2024	06741FF36	0.00	99,003,400.00	0.00	0.00	941,386.83		6/3/2024
FHLB 1.72 5/24/2024-22	3130AQY72	0.00	59,690,543.40	0.00	0.00	151,933.33		5/24/2024
UNIV OF CALIFORNIA CA 0 5/21/2024	91411SEM8	0.00	8,932,752.81	0.00	0.00	67,830.00		5/21/2024
CORP ANDINA DE FOMENTO DISC CP 0 5/20/2024	2198X2EL9	0.00	99,213,800.00	0.00	0.00	733,959.15		5/20/2024
BARCLAYS US DISC CP 0 5/6/2024	06741FE60	0.00	14,913,000.00	0.00	0.00	78,703.46		5/6/2024
ST OF CALIFORNIA CP 5.35 5/1/2024	13068BKP1	0.00	34,636,882.40	0.00	0.00	156,389.25		5/1/2024
SANTANDER BK UK DISC CP 0 4/15/2024	80285PDF6	0.00	99,733,000.00	0.00	0.00	222,916.67		4/15/2024
FHLB 1.74 4/11/2024-22	3130AR3Z2	0.00	29,970,793.20	0.00	0.00	14,500.00		4/11/2024
BARCLAYS BK US DISC CP 0 4/9/2024	06741FD95	0.00	99,822,200.00	0.00	0.00	134,499.96		4/9/2024
C9991 County General (Tax) MM	CADE-D8029	130,554,262.07	130,564,813.90	130,554,262.07	130,554,262.07	1,705,792.13	5.200	N/A
LOGIC   C9991 LGIP	LOGICC9991	102,139,755.52	100,769,910.73	102,139,755.52	102,139,755.52	1,369,844.79	5.418	N/A
LoneStar   C9991 LGIP	LONESTARC9991	76,979,226.96	75,946,354.21	76,979,226.96	76,979,226.96	1,032,893.58	5.448	N/A
C9991 HC - General Fund FidelityMMF MM	M8029-FIGXX	266,422,171.72	70,720,505.05	266,422,171.72	266,422,171.72	3,159,787.69	5.210	N/A
TexasCLASS   C9991 LGIP	TXCLASSC9991	26,192,882.36	25,841,815.97	26,192,882.36	26,192,882.36	351,066.39	5.439	N/A
<b>Sub Total/Average C9991 HC - General Fund</b>		<b>1,287,489,348.90</b>	<b>1,527,587,988.82</b>	<b>1,284,454,658.90</b>	<b>1,284,749,007.95</b>	<b>17,555,851.94</b>	<b>5.211</b>	
<b>C9993 HC - Debt Service CP Series A</b>								
C9993 CP Notes Debt Service MM	CADE-D8015	2,631.24	258,885.07	2,631.24	2,631.24	5,240.21	5.200	N/A
LoneStar   C9993 LGIP	LONESTARC9993	9,362,885.03	10,615,870.22	9,362,885.03	9,362,885.03	135,414.81	5.448	N/A
<b>Sub Total/Average C9993 HC - Debt Service CP Series A</b>		<b>9,365,516.27</b>	<b>10,874,755.29</b>	<b>9,365,516.27</b>	<b>9,365,516.27</b>	<b>140,655.02</b>	<b>5.448</b>	
<b>C9994 HC - Debt Service Road</b>								
BAYERISCHE LANDESBANK DISC CP 0 9/25/2024	07274LJR9	29,500,000.00	28,712,350.00	29,102,517.00	29,127,525.38	394,130.12	5.425	9/25/2024
T-Note 0.375 9/15/2024	91282CCX7	29,500,000.00	28,858,720.74	29,199,247.50	29,209,399.86	375,311.07	5.246	9/15/2024

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
C9994 Road DS Funds MM	CADE-D8870	138,366.41	15,386,527.75	138,366.41	138,366.41	10,490.29	5.200	N/A
TexasCLASS   C9994 LGIP	TXCLASSC9994	9,386,471.96	7,909,271.90	9,386,471.96	9,386,471.96	111,300.06	5.439	N/A
<b>Sub Total/Average C9994 HC - Debt Service Road</b>		<b>68,524,838.37</b>	<b>80,866,870.39</b>	<b>67,826,602.87</b>	<b>67,861,763.61</b>	<b>891,231.54</b>	<b>5.350</b>	
<b>F3331 Flood Control - TWDB G1001387 Escrow</b>								
F3331 FCD TWDB G1001387 Escrow Acct MM	CADE-D8900	4,248,951.15	4,193,688.10	4,248,951.15	4,248,951.15	55,263.05	5.200	N/A
<b>Sub Total/Average F3331 Flood Control - TWDB G1001387 Escrow</b>		<b>4,248,951.15</b>	<b>4,193,688.10</b>	<b>4,248,951.15</b>	<b>4,248,951.15</b>	<b>55,263.05</b>	<b>5.200</b>	
<b>F3332 Flood Control - TWDB G1001481 Escrow</b>								
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
<b>Sub Total/Average F3332 Flood Control - TWDB G1001481 Escrow</b>		<b>1,364,846.00</b>	<b>1,364,846.00</b>	<b>1,364,846.00</b>	<b>1,364,846.00</b>	<b>0.00</b>	<b>0.000</b>	
<b>F3333 Flood Control - TWDB G1001546</b>								
F3333 Flood Control - TWDB G1001546 MM	CADE-D6796	10,903,115.33	10,761,613.73	10,903,115.33	10,903,115.33	141,501.60	5.200	N/A
<b>Sub Total/Average F3333 Flood Control - TWDB G1001546</b>		<b>10,903,115.33</b>	<b>10,761,613.73</b>	<b>10,903,115.33</b>	<b>10,903,115.33</b>	<b>141,501.60</b>	<b>5.200</b>	
<b>F4211 Flood Control - Contract Tax DS</b>								
F4211 HC Flood Contract Tax Debt Svc MM	CADE-D4149	39.55	6,547,622.22	39.55	39.55	61.22	5.200	N/A
TexasCLASS   F4211 LGIP	TXCLASSF4211	15,033.58	8,994.74	15,033.58	15,033.58	138.84	5.439	N/A
<b>Sub Total/Average F4211 Flood Control - Contract Tax DS</b>		<b>15,073.13</b>	<b>6,556,616.96</b>	<b>15,073.13</b>	<b>15,073.13</b>	<b>200.06</b>	<b>5.438</b>	
<b>F4212 Flood Control - CP Series H-2</b>								
F4212 FCD CP Ser H-2 Constr. MM	CADE-D1334	9,427.67	12,535,559.23	9,427.67	9,427.67	468.49	5.200	N/A
<b>Sub Total/Average F4212 Flood Control - CP Series H-2</b>		<b>9,427.67</b>	<b>12,535,559.23</b>	<b>9,427.67</b>	<b>9,427.67</b>	<b>468.49</b>	<b>5.200</b>	
<b>F4213 Flood Control - CP Series H</b>								
F4213 FCD CP Series H Constr MM	CADE-D4605	14,454,045.33	30,497,505.93	14,454,045.33	14,454,045.33	0.00	0.000	N/A
TexasCLASS   F4213 LGIP	TXCLASSF4213	206,889,148.14	239,985,275.67	206,889,148.14	206,889,148.14	2,903,872.47	5.439	N/A
<b>Sub Total/Average F4213 Flood Control - CP Series H</b>		<b>221,343,193.47</b>	<b>270,482,781.60</b>	<b>221,343,193.47</b>	<b>221,343,193.47</b>	<b>2,903,872.47</b>	<b>5.084</b>	
<b>F4214 Flood Control - CP Debt Svc Pool</b>								
F4214 FCD CP Series H DS MM	CADE-D4654	96,061.60	73,942.92	96,061.60	96,061.60	8,840.80	5.200	N/A
LoneStar   F4214 LGIP	LONESTARF4214	16,274,116.13	15,423,056.74	16,274,116.13	16,274,116.13	211,839.39	5.448	N/A
<b>Sub Total/Average F4214 Flood Control - CP Debt Svc Pool</b>		<b>16,370,177.73</b>	<b>15,496,999.66</b>	<b>16,370,177.73</b>	<b>16,370,177.73</b>	<b>220,680.19</b>	<b>5.446</b>	
<b>F5103 Flood Control - Cadence DDA</b>								
F5103 ACE Sims Bayou MM	CADE-D0378	26,785.07	26,384.32	26,785.07	26,785.07	346.75	5.200	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
F5103 ACE Clear Creek Escrow MM	CADE-D0385	531.24	523.30	531.24	531.24	6.87	5.200	N/A
F5103 Rfdg Bds Ser 23A COI MM	CADE-D7844	0.00	6,517.25	0.00	0.00	0.00		N/A
<b>Sub Total/Average F5103 Flood Control - Cadence DDA</b>		<b>27,316.31</b>	<b>33,424.87</b>	<b>27,316.31</b>	<b>27,316.31</b>	<b>353.62</b>	<b>5.200</b>	

**F9992 Flood Control - General Fund**

BARCLAYS US DISC CP 0 10/9/2024	06741FK97	10,000,000.00	0.00	9,846,850.00	9,849,811.64	69,086.64	5.490	10/9/2024
BARCLAYS US DISC CP 0 9/25/2024	06741FJR9	10,000,000.00	0.00	9,868,500.00	9,870,504.12	69,265.23	5.489	9/25/2024
T-Bill 0 9/10/2024	912797LG0	10,000,000.00	0.00	9,896,950.00	9,896,024.23	64,435.69	5.390	9/10/2024
BARCLAYS BK US DISC CP 0 9/9/2024	06741FJ99	5,000,000.00	0.00	4,945,780.00	4,947,066.55	1,512.38	5.429	9/9/2024
LONG ISLAND POWER AUTH CP 5.44 9/4/2024	54270GGA6	5,750,000.00	0.00	5,749,770.00	5,750,184.15	13,856.90	5.409	9/4/2024
ACCENTURE CAPITAL INC DISC CP 0 8/26/2024	00439EHS2	10,000,000.00	0.00	9,912,490.00	9,914,991.07	24,288.27	5.450	8/26/2024
CAROLINAS HEALTHCARE SYST 0 8/20/2024	16085GHL5	10,000,000.00	0.00	9,924,920.00	9,924,920.42	69,073.22	5.428	8/20/2024
CORP ANDINA DE FOMENTO DISC CP 0 8/15/2024	2198X2HF9	10,000,000.00	0.00	9,928,670.00	9,933,350.20	119,969.64	5.391	8/15/2024
CORP ANDINA DE FOMENTO DISC CP 0 7/31/2024	2198X2GX1	10,000,000.00	0.00	9,951,030.00	9,955,267.27	120,778.38	5.410	7/31/2024
SUMITOMO MIT/SINGAPORE 0 7/15/2024	86564YGF3	5,000,000.00	4,919,620.00	4,987,505.00	4,989,752.33	66,609.86	5.331	7/15/2024
BAYERISCHE LANDESBANK DISC CP 0 7/11/2024	07274LGB7	10,000,000.00	9,845,380.00	9,980,700.00	9,985,229.31	134,413.24	5.392	7/11/2024
T-Bill 0 7/11/2024	912797GB7	10,000,000.00	0.00	9,985,460.00	9,985,124.19	56,528.08	5.357	7/11/2024
BARCLAYS US DISC CP 0 6/18/2024	06741FFJ1	0.00	9,877,860.00	0.00	0.00	116,203.79		6/18/2024
T-Note 0.25 6/15/2024	91282CCG4	0.00	9,895,117.20	0.00	0.00	107,730.32		6/15/2024
BARCLAYS US DISC CP 0 6/3/2024	06741FF36	0.00	9,900,340.00	0.00	0.00	94,138.68		6/3/2024
CORP ANDINA DE FOMENTO DISC CP 0 5/20/2024	2198X2EL9	0.00	9,921,380.00	0.00	0.00	73,395.91		5/20/2024
BARCLAYS BK US DISC CP 0 5/10/2024	06741FEA1	0.00	9,936,050.00	0.00	0.00	58,581.52		5/10/2024
CANADA-GOVT 0 5/10/2024	13508TEA0	0.00	9,936,640.00	0.00	0.00	58,222.22		5/10/2024
T-Bill 0 5/7/2024	912797JV0	0.00	9,947,513.70	0.00	0.00	53,273.33		5/7/2024
BARCLAYS US DISC CP 0 5/6/2024	06741FE60	0.00	9,942,000.00	0.00	0.00	52,468.97		5/6/2024
TMCC DISC CP 0 4/23/2024	89233GDP8	0.00	9,961,670.00	0.00	0.00	33,861.11		4/23/2024
T-Bill 0 4/11/2024	912797HF7	0.00	9,985,447.20	0.00	0.00	15,927.08		4/11/2024
F9992 FCD General MM	CADE-D0224	24,993,719.20	15,720,644.21	24,993,719.20	24,993,719.20	375,272.64	5.200	N/A
LOGIC   F9992 LGIP	LOGICF9992	8,868.22	8,749.23	8,868.22	8,868.22	118.99	5.418	N/A
LoneStar   F9992 LGIP	LONESTARF9992	16,304,619.97	16,085,851.87	16,304,619.97	16,304,619.97	218,768.10	5.448	N/A
TexasCLASS   F9992 LGIP	TXCLASSF9992	2,179,244.30	2,150,035.61	2,179,244.30	2,179,244.30	29,208.69	5.439	N/A
<b>Sub Total/Average F9992 Flood Control - General Fund</b>		<b>149,236,451.69</b>	<b>148,034,299.02</b>	<b>148,465,076.69</b>	<b>148,488,677.17</b>	<b>2,096,988.88</b>	<b>5.384</b>	

**F9999 Flood Control - Debt Service**

BAYERISCHE LANDESBANK DISC CP 0 9/25/2024	07274LJR9	24,150,000.00	23,505,195.00	23,824,602.90	23,845,075.86	322,652.28	5.425	9/25/2024
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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	15,150,000.00	14,820,665.06	14,995,545.75	15,000,759.59	192,744.50	5.246	9/15/2024
F9999 FCD Debt Service MM	CADE-D0439	1,947.63	17,226,531.75	1,947.63	1,947.63	8,289.75	5.200	N/A
TexasCLASS   F9999 LGIP	TXCLASSF9999	7,138,446.79	5,891,503.61	7,138,446.79	7,138,446.79	83,043.18	5.439	N/A
<b>Sub Total/Average F9999 Flood Control - Debt Service</b>		<b>46,440,394.42</b>	<b>61,443,895.42</b>	<b>45,960,543.07</b>	<b>45,986,229.87</b>	<b>606,729.71</b>	<b>5.369</b>	
<b>J2160 Sheriff -Forfeit Assets Fed UST</b>								
J2160 Fed Forfeit Assets UST MM	CADE-D8470	71,329.94	10,099.67	71,329.94	71,329.94	606.29	5.200	N/A
<b>Sub Total/Average J2160 Sheriff -Forfeit Assets Fed UST</b>		<b>71,329.94</b>	<b>10,099.67</b>	<b>71,329.94</b>	<b>71,329.94</b>	<b>606.29</b>	<b>5.200</b>	
<b>J2162 Sheriff - Forfeit Assets State C59</b>								
J2162 State Forfeit Assets C59 MM	CADE-D8484	420.29	157,984.91	420.29	420.29	1,104.98	5.200	N/A
TexasCLASS   J2162 LGIP	TXCLASSJ2162	802,728.14	694,569.84	802,728.14	802,728.14	10,158.30	5.439	N/A
<b>Sub Total/Average J2162 Sheriff - Forfeit Assets State C59</b>		<b>803,148.43</b>	<b>852,554.75</b>	<b>803,148.43</b>	<b>803,148.43</b>	<b>11,263.28</b>	<b>5.439</b>	
<b>J2163 Sheriff - HCSO Forfeit Assets Ch 18</b>								
J2163 State Forfeit Assets C18 MM	CADE-D8485	188,633.93	177,962.22	188,633.93	188,633.93	2,391.65	5.200	N/A
<b>Sub Total/Average J2163 Sheriff - HCSO Forfeit Assets Ch 18</b>		<b>188,633.93</b>	<b>177,962.22</b>	<b>188,633.93</b>	<b>188,633.93</b>	<b>2,391.65</b>	<b>5.200</b>	
<b>J2164 Sheriff - Fed Forfeit Assets US Justice</b>								
J2164 State Forfeit Assets USJ DDA MM	CADE-D8477	40,769.69	60,776.47	40,769.69	40,769.69	1,370.21	5.200	N/A
<b>Sub Total/Average J2164 Sheriff - Fed Forfeit Assets US Justice</b>		<b>40,769.69</b>	<b>60,776.47</b>	<b>40,769.69</b>	<b>40,769.69</b>	<b>1,370.21</b>	<b>5.200</b>	
<b>J2165 Sheriff - HCSO Forfeit Assets Ch 47</b>								
J2165 State Forfeit Assets C47 MM	CADE-D1154	245.91	93,171.38	245.91	245.91	983.86	5.200	N/A
TexasCLASS   J2165 LGIP	TXCLASSJ2165	94,351.30	0.00	94,351.30	94,351.30	251.30	5.439	N/A
<b>Sub Total/Average J2165 Sheriff - HCSO Forfeit Assets Ch 47</b>		<b>94,597.21</b>	<b>93,171.38</b>	<b>94,597.21</b>	<b>94,597.21</b>	<b>1,235.16</b>	<b>5.438</b>	
<b>J2166 Sheriff - HCSO State Forfeit Assets</b>								
J2166 State Forfeit Assets HIDT MM	CADE-D8490	367,262.50	348,628.84	367,262.50	367,262.50	4,655.13	5.200	N/A
<b>Sub Total/Average J2166 Sheriff - HCSO State Forfeit Assets</b>		<b>367,262.50</b>	<b>348,628.84</b>	<b>367,262.50</b>	<b>367,262.50</b>	<b>4,655.13</b>	<b>5.200</b>	
<b>J5060 Sheriff - Commissary</b>								
T-Note 1.75 3/15/2025	91282CED9	1,000,000.00	969,356.93	975,898.00	976,864.80	12,487.54	5.184	3/15/2025
FHLB 5.125 3/14/2025	3130AWT59	1,000,000.00	1,000,785.56	998,740.00	999,209.23	12,950.14	5.231	3/14/2025
T-Note 1.125 2/28/2025	912828ZC7	1,000,000.00	964,931.64	973,311.00	974,130.97	12,469.50	5.199	2/28/2025
T-Note 2.5 1/31/2025	9128283V0	1,000,000.00	978,710.94	983,916.00	987,157.95	11,685.48	4.766	1/31/2025
T-Note 1.375 1/31/2025	912828Z52	1,000,000.00	969,687.50	977,598.00	977,927.63	12,779.75	5.317	1/31/2025
T-Note 1.75 12/31/2024	912828YY0	1,000,000.00	975,078.12	982,422.00	982,766.15	12,898.26	5.337	12/31/2024

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 11/30/2024	9128283J7	2,000,000.00	0.00	1,974,316.00	1,974,190.05	12,580.59	5.300	11/30/2024
T-Note 0.75 11/15/2024	91282CDH1	1,000,000.00	972,861.33	983,047.00	983,179.63	12,956.39	5.405	11/15/2024
T-Note 1.5 10/31/2024	912828YM6	1,000,000.00	978,593.75	987,148.00	987,512.82	12,961.15	5.371	10/31/2024
T-Note 0.625 10/15/2024	91282CDB4	1,000,000.00	975,625.00	986,328.00	987,034.79	12,684.48	5.209	10/15/2024
T-Note 1.5 9/30/2024	912828YH7	1,000,000.00	981,582.03	990,371.00	990,495.61	13,130.59	5.430	9/30/2024
T-Note 1.875 8/31/2024	9128282U3	1,000,000.00	985,839.84	993,932.00	994,090.02	13,310.89	5.495	8/31/2024
CORP ANDINA DE FOMENTO DISC CP 0 7/31/2024	2198X2GX1	2,000,000.00	0.00	1,990,206.00	1,991,053.45	24,155.67	5.410	7/31/2024
T-Note 1.75 7/31/2024	912828Y87	1,000,000.00	988,242.19	997,033.00	996,951.63	13,323.43	5.467	7/31/2024
T-Note 0.375 7/15/2024	91282CCL3	1,000,000.00	985,849.61	998,091.00	998,096.51	12,485.32	5.111	7/15/2024
TMCC DISC CP 0 6/28/2024	89233GFU5	0.00	986,385.00	0.00	0.00	13,745.56		6/28/2024
LANDESBANK NY DISC CP 0 6/14/2024	5148X0FE0	0.00	988,442.00	0.00	0.00	10,833.33		6/14/2024
TMCC DISC CP 0 5/31/2024	89233GEX0	0.00	990,539.00	0.00	0.00	9,404.17		5/31/2024
TMCC DISC CP 0 4/30/2024	89233GDW3	0.00	995,131.00	0.00	0.00	4,616.67		4/30/2024
J5060 CommissaryMM	CADE-D3003	3,111,736.31	5,265,629.16	3,111,736.31	3,111,736.31	38,529.64	5.200	N/A
LOGIC   J5060 LGIP	LOGICJ5060	2,463,368.34	2,430,331.00	2,463,368.34	2,463,368.34	33,037.34	5.418	N/A
<b>Sub Total/Average J5060 Sheriff - Commissary</b>		<b>22,575,104.65</b>	<b>24,383,601.60</b>	<b>22,367,461.65</b>	<b>22,375,765.89</b>	<b>313,025.89</b>	<b>5.292</b>	
<b>J5102 Sheriff - Special Investigative Fnd</b>								
J5102 Spcl Invest Fund MM	CADE-D3024	403.40	85,442.39	403.40	403.40	1,086.15	5.200	N/A
LoneStar   J5102 LGIP	LONESTARJ5102	86,338.54	0.00	86,338.54	86,338.54	38.54	5.448	N/A
<b>Sub Total/Average J5102 Sheriff - Special Investigative Fnd</b>		<b>86,741.94</b>	<b>85,442.39</b>	<b>86,741.94</b>	<b>86,741.94</b>	<b>1,124.69</b>	<b>5.447</b>	
<b>K8201 Toll Road - Sr Ln Debt Service Reserve</b>								
HURST EULESS BEDFORD TX ISD 5 8/15/2026	447819JT1	1,000,000.00	1,045,040.00	1,036,260.00	1,045,689.37	6,996.30	2.763	8/15/2026
SAN DIEGO CA CMNTY CLG DIST 5 8/1/2026	797272SA0	500,000.00	526,115.00	520,695.00	525,785.84	3,101.14	2.431	8/1/2026
NEW BRAUNFELS TX UTIL REV 5 7/1/2026	642577ZS2	435,000.00	452,426.10	449,033.10	453,505.21	3,073.42	2.791	7/1/2026
UNIV OF TEXAS5 7/1/2026	915130AH1	1,000,000.00	0.00	1,034,180.00	1,043,378.61	6,940.83	2.754	7/1/2026
TEXAS ST TRANSPRTN COMMISSION 5 4/1/2026	882830BL5	10,000,000.00	10,378,000.00	10,290,000.00	10,373,723.46	70,389.14	2.790	4/1/2026
DALLAS TX ISD 5 2/15/2026	235308M67	2,000,000.00	2,068,580.00	2,056,480.00	2,066,256.23	14,588.91	2.876	2/15/2026
DUBLIN OH CITY SCH DIST 5 12/1/2025	26371GWW6	4,065,000.00	4,186,462.20	4,163,454.30	4,183,236.36	29,476.67	2.886	12/1/2025
NORTH EAST ISD TX UT GO 3 8/1/2025	659155PM1	290,000.00	287,166.70	287,532.10	292,940.06	1,476.91	2.029	8/1/2025
NEW BRAUNFELS TX UTIL REV 5 7/1/2025	642577ZR4	1,080,000.00	1,101,567.60	1,098,090.00	1,101,181.19	8,083.64	2.992	7/1/2025
UNIV OF TEXAS 5 7/1/2025	915130AG3	1,000,000.00	0.00	1,016,230.00	1,020,407.52	7,259.74	2.918	7/1/2025
SAUQUOIT VLY NY CENTRL SCH DIST 4.25 6/20/2025	804515EV2	7,000,000.00	0.00	7,042,700.00	7,049,696.53	6,174.03	3.495	6/20/2025
SAN FRANCISCO CITY & CO CA GO 5 6/15/2025	79773KJA3	2,000,000.00	2,046,140.00	2,035,920.00	2,048,669.93	12,068.05	2.350	6/15/2025
BATAVIA NY BANS 4.5 4/24/2025	070419MX1	7,080,000.00	0.00	7,130,480.40	7,141,402.91	43,879.91	3.401	4/24/2025

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
DALLAS TX ISD 5 2/15/2025	235308M59	2,100,000.00	2,129,337.00	2,120,979.00	2,124,486.68	16,270.14	3.087	2/15/2025
LYNDHURST TWP NJ 4.25 1/30/2025	551324KT2	10,000,000.00	10,065,600.00	10,034,300.00	10,060,663.81	79,152.03	3.180	1/30/2025
NORTH MIDDLESEX MA REGL SCH DIST 4.25 1/30/2025	661139NS0	10,721,711.00	10,796,441.33	10,759,129.77	10,791,808.54	82,844.59	3.100	1/30/2025
BLOOMFIELD CT 4.25 1/28/2025	093851ZA4	10,750,000.00	10,835,677.50	10,797,622.50	10,819,434.37	84,414.38	3.100	1/28/2025
DUBLIN OH CITY SCH DIST 5 12/1/2024	26371GWV8	1,835,000.00	1,853,203.20	1,846,597.20	1,849,423.92	14,103.70	3.080	12/1/2024
NORTH EAST ISD TX UT GO 3 8/1/2024	659155PL3	275,000.00	273,677.25	274,681.00	275,255.27	1,313.64	1.908	8/1/2024
NEW BRAUNFELS TX UTIL REV 5 7/1/2024	642577ZQ6	815,000.00	817,559.10	815,000.00	815,043.02	6,159.77	3.056	7/1/2024
WYANDOTTE KS UT GO 4.25 4/1/2024-23	98267AHK8	0.00	4,480,000.00	0.00	0.00	-62.27		4/1/2024
K8201 HCTRA Sr Ln Rev DSR MMF MM	BKNY1922	2,189,568.83	13,561,881.26	2,189,568.83	2,189,568.83	132,924.39	5.200	N/A
<b>Sub Total/Average K8201 Toll Road - Sr Ln Debt Service Reserve</b>		<b>76,136,279.83</b>	<b>76,904,874.24</b>	<b>76,998,933.20</b>	<b>77,271,557.66</b>	<b>630,629.06</b>	<b>3.124</b>	
<b>K8202 Toll Road - First Ln Rev Debt Service Reserv</b>								
TEXAS ST TRANSPRTN COMMISSION 5 4/1/2027	882830BM3	10,000,000.00	10,608,500.00	10,487,200.00	10,620,047.72	67,411.56	2.640	4/1/2027
AVERILL PARK NY CENTRL SCH DIST 4.25 6/20/2025	053591JF1	16,000,000.00	0.00	16,112,640.00	16,112,657.58	15,706.47	3.501	6/20/2025
SAUQUOIT VLY NY CENTRL SCH DIST 4.25 6/20/2025	804515EV2	3,740,000.00	0.00	3,762,814.00	3,766,552.15	3,298.70	3.495	6/20/2025
BATAVIA NY BANS 4.5 4/24/2025	070419MX1	7,080,000.00	0.00	7,130,480.40	7,141,402.91	43,879.91	3.401	4/24/2025
UNIV OF CALIFORNIA CA REV 5 5/15/2024	91412HQC0	0.00	21,780,444.35	0.00	0.00	80,045.76		5/15/2024
K8202 HCTRA First Ln DSR MMF MM	BKNY1923	5,330,283.91	10,160,403.31	5,330,283.91	5,330,283.91	182,351.60	5.200	N/A
<b>Sub Total/Average K8202 Toll Road - First Ln Rev Debt Service Reserv</b>		<b>42,150,283.91</b>	<b>42,549,347.66</b>	<b>42,823,418.31</b>	<b>42,970,944.27</b>	<b>392,694.00</b>	<b>3.481</b>	
<b>K8203 Toll Road - Sr Ln Rev Debt Service</b>								
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	4,000,000.00	3,920,552.00	3,974,912.00	3,976,800.00	52,780.00	5.416	8/9/2024
T-Bill 0 8/8/2024	912797GK7	57,000,000.00	0.00	56,685,132.00	56,678,917.96	168,990.55	5.365	8/8/2024
K8203 HCTRA Sr Ln Rev DS MMF MM	BKNY1924	1,479,960.80	57,313,357.74	1,479,960.80	1,479,960.80	580,592.21	5.200	N/A
<b>Sub Total/Average K8203 Toll Road - Sr Ln Rev Debt Service</b>		<b>62,479,960.80</b>	<b>61,233,909.74</b>	<b>62,140,004.80</b>	<b>62,135,678.76</b>	<b>802,362.76</b>	<b>5.364</b>	
<b>K8204 Toll Road - First Ln Rev Debt Service</b>								
T-Bill 0 8/8/2024	912797GK7	17,000,000.00	0.00	16,906,092.00	16,904,238.69	50,400.69	5.365	8/8/2024
K8204 HCTRA First Ln DS MMF MM	BKNY1926	738,738.04	17,394,677.48	738,738.04	738,738.04	177,005.69	5.200	N/A
<b>Sub Total/Average K8204 Toll Road - First Ln Rev Debt Service</b>		<b>17,738,738.04</b>	<b>17,394,677.48</b>	<b>17,644,830.04</b>	<b>17,642,976.73</b>	<b>227,406.38</b>	<b>5.358</b>	
<b>K8205 Toll Road - Tax Sub Ln Rev Debt Service</b>								
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	3,700,000.00	3,626,510.60	3,676,793.60	3,678,540.00	48,821.50	5.416	8/9/2024
T-Bill 0 8/8/2024	912797GK7	14,000,000.00	0.00	13,922,664.00	13,920,434.24	40,802.95	5.365	8/8/2024
K8205 HCTRA Subordinate Ln Rev DS MMF MM	BKNY1927	794,646.28	14,502,406.43	794,646.28	794,646.28	148,177.47	5.200	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
<b>Sub Total/Average K8205 Toll Road - Tax Sub Ln Rev Debt Service</b>		<b>18,494,646.28</b>	<b>18,128,917.03</b>	<b>18,394,103.88</b>	<b>18,393,620.52</b>	<b>237,801.92</b>	<b>5.368</b>	
<b>K8206 Toll Road - CP Ser K Debt Svc</b>								
K8206 - Toll Road - CP Series K Debt Svc MM	BKNY7289	6,166.30	3,945.17	6,166.30	6,166.30	3,391.03	5.200	N/A
<b>Sub Total/Average K8206 Toll Road - CP Ser K Debt Svc</b>		<b>6,166.30</b>	<b>3,945.17</b>	<b>6,166.30</b>	<b>6,166.30</b>	<b>3,391.03</b>	<b>5.200</b>	
<b>P2010 Fire Marshall - State Forfeit Assets Ch 59</b>								
P2010 Fire Marshall State Forfeit Assets C59 MM	CADE-D3438	10.34	2,351.03	10.34	10.34	24.50	5.200	N/A
TexasCLASS   P2010 LGIP	TXCLASSP2010	2,376.67	0.00	2,376.67	2,376.67	6.67	5.439	N/A
<b>Sub Total/Average P2010 Fire Marshall - State Forfeit Assets Ch 59</b>		<b>2,387.01</b>	<b>2,351.03</b>	<b>2,387.01</b>	<b>2,387.01</b>	<b>31.17</b>	<b>5.438</b>	
<b>P2011 Fire Marshall - State Forfeit Assets Ch 18</b>								
P2011 Fire Marshall State Forfeit Assets C18 MM	CADE-D3439	110.32	60,558.53	110.32	110.32	665.89	5.200	N/A
TexasCLASS   P2011 LGIP	TXCLASSP2011	68,171.67	0.00	68,171.67	68,171.67	191.67	5.439	N/A
<b>Sub Total/Average P2011 Fire Marshall - State Forfeit Assets Ch 18</b>		<b>68,281.99</b>	<b>60,558.53</b>	<b>68,281.99</b>	<b>68,281.99</b>	<b>857.56</b>	<b>5.439</b>	
<b>R0999 HCTO - Tax Office Refund Cadence DDA   MMF</b>								
R0999 Refund Acct MM	CADE-D7014	92,744,612.23	62,491,013.96	92,744,612.23	92,744,612.23	947,505.69	5.200	N/A
<b>Sub Total/Average R0999 HCTO - Tax Office Refund Cadence DDA   MMF</b>		<b>92,744,612.23</b>	<b>62,491,013.96</b>	<b>92,744,612.23</b>	<b>92,744,612.23</b>	<b>947,505.69</b>	<b>5.200</b>	
<b>R1015 HCTO - Automobile Inventory Tax</b>								
TORONTO DOMINION BK DISC CP 0 12/31/2024	89119AMX3	10,000,000.00	0.00	9,727,750.00	9,737,249.39	129,221.61	5.360	12/31/2024
T-Note 1.75 12/31/2024	912828YY0	15,000,000.00	14,626,171.80	14,736,330.00	14,758,910.98	185,510.80	5.065	12/31/2024
BARCLAYS BK US DISC CP 0 12/23/2024	06741FMP9	10,000,000.00	0.00	9,735,210.00	9,739,990.96	14,857.66	5.470	12/23/2024
R1015 1999 Auto Inventory Tax Acct MM	CADE-D7161	5,502,928.76	13,157,648.78	5,502,928.76	5,502,928.76	113,554.90	5.200	N/A
<b>Sub Total/Average R1015 HCTO - Automobile Inventory Tax</b>		<b>40,502,928.76</b>	<b>27,783,820.58</b>	<b>39,702,218.76</b>	<b>39,739,080.09</b>	<b>443,144.97</b>	<b>5.256</b>	
<b>R1016 HCTO - SOS Ch 19</b>								
R1016 SOS C19 Acct MM	CADE-D7223	956.95	328.01	956.95	956.95	628.27	5.200	N/A
<b>Sub Total/Average R1016 HCTO - SOS Ch 19</b>		<b>956.95</b>	<b>328.01</b>	<b>956.95</b>	<b>956.95</b>	<b>628.27</b>	<b>5.200</b>	
<b>R4008 HCTO - Tax Office Cadence DDA   MMF</b>								
R4008 Tax & Trustee Real Estate Sales Restrict	CADE-D3010	15,063,981.73	15,068,672.93	15,063,981.73	15,063,981.73	196,996.04	5.200	N/A
R4008 Suspense Acct MM	CADE-D7021	57,215.25	10,045.74	57,215.25	57,215.25	241.04	5.200	N/A
R4008 Prop Tax Overpayments MM	CADE-D7063	72,593,118.00	85,442,012.28	72,593,118.00	72,593,118.00	1,036,813.80	5.200	N/A
R4008 Cert of Title RTS MM	CADE-D7077	6,051,315.06	6,955,252.52	6,051,315.06	6,051,315.06	64,782.27	5.200	N/A



Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
R4008 Gen Auto RTS MM	CADE-D7084	21,150,600.79	21,708,185.30	21,150,600.79	21,150,600.79	291,710.72	5.200	N/A
R4008 Auto Hwy RTS MM	CADE-D7098	1,099,907.28	2,123,092.07	1,099,907.28	1,099,907.28	13,702.74	5.200	N/A
R4008 Motor Vehicle Sales RTS MM	CADE-D7105	14,450,983.86	64,817,082.48	14,450,983.86	14,450,983.86	275,500.57	5.200	N/A
R4008 Hotel Motel Spcl Tax Acct MM	CADE-D7154	323,047.12	304,041.30	323,047.12	323,047.12	26,197.82	5.200	N/A
R4008 Change Order Acct MM	CADE-D7168	19,550.00	22,550.00	19,550.00	19,550.00	0.00	0.000	N/A
R4008 Beer Wine Liquor Fees MM	CADE-D7175	187,641.54	199,818.72	187,641.54	187,641.54	1,510.77	5.200	N/A
R4008 2006 Tax Acct MM	CADE-D7182	14,856,987.68	48,527,250.94	14,856,987.68	14,856,987.68	506,108.90	5.200	N/A
R4008 2004 Tax Acct MM	CADE-D7189	2,928,989.16	8,732,520.66	2,928,989.16	2,928,989.16	64,129.44	5.200	N/A
R4008 Misc Refund Acct MM	CADE-D7196	7,735.76	37,209.36	7,735.76	7,735.76	381.46	5.200	N/A
R4008 Tax & TTEE R/E Sales DDA MM	CADE-D7197	502,233.15	502,389.56	502,233.15	502,233.15	6,567.85	5.200	N/A
R4008 2005 Tax Acct MM	CADE-D7203	17,899.71	36,183.26	17,899.71	17,899.71	213.77	0.000	N/A
R4008 Suspense Acct Fidelity MMF MM	M7021-FIGXX	0.00	187,077.73	0.00	0.00	470.47		N/A
R4008 2006 Tax Acct MMF MM	M7182-FIGXX	0.00	0.00	0.00	0.00	57,160.57		N/A
<b>Sub Total/Average R4008 HCTO - Tax Office Cadence DDA   MMF</b>		<b>149,311,206.09</b>	<b>254,673,384.85</b>	<b>149,311,206.09</b>	<b>149,311,206.09</b>	<b>2,542,488.23</b>	<b>5.199</b>	
<b>X2165 Commissioners Court Ch 59</b>								
X2165 Comm Crt State Forfeit Assets MM	CADE-D8463	23.79	228.94	23.79	23.79	41.18	5.200	N/A
TexasCLASS   X2165 LGIP	TXCLASSX2165	539,917.24	629,234.32	539,917.24	539,917.24	8,087.92	5.439	N/A
<b>Sub Total/Average X2165 Commissioners Court Ch 59</b>		<b>539,941.03</b>	<b>629,463.26</b>	<b>539,941.03</b>	<b>539,941.03</b>	<b>8,129.10</b>	<b>5.439</b>	
<b>Y5912 Metro - Street Improvement</b>								
Y5912 Metro Street Improvement MM	CADE-D8099	23.02	9,326.79	23.02	23.02	97.15	5.200	N/A
LoneStar   Y5912 LGIP	LONESTARY5912	252,339.75	248,953.97	252,339.75	252,339.75	3,385.78	5.448	N/A
TexasCLASS   Y5912 LGIP	TXCLASSY5912	1,109,446.15	1,085,256.17	1,109,446.15	1,109,446.15	14,769.98	5.439	N/A
<b>Sub Total/Average Y5912 Metro - Street Improvement</b>		<b>1,361,808.92</b>	<b>1,343,536.93</b>	<b>1,361,808.92</b>	<b>1,361,808.92</b>	<b>18,252.91</b>	<b>5.441</b>	
<b>Y5913 Metro - General Mobility Program</b>								
T-Note 1.375 10/31/2028	91282CDF5	3,000,000.00	2,644,218.75	2,646,798.00	2,643,620.51	30,711.19	4.459	10/31/2028
T-Note 1.125 8/31/2028	91282CCV1	2,000,000.00	1,749,843.76	1,753,046.00	1,752,520.38	20,350.89	4.468	8/31/2028
FHLMC 5.95 6/1/2028-23	3134GYUD2	6,000,000.00	5,991,380.82	5,981,418.00	6,000,000.00	88,258.33	5.950	6/1/2028
T-Note 1.25 3/31/2028	91282CBS9	500,000.00	444,472.66	445,469.00	445,562.27	5,169.90	4.478	3/31/2028
FHLB 3 3/10/2028	313382GT4	500,000.00	476,055.26	473,798.50	474,621.67	5,420.29	4.527	3/10/2028
ST OF OREGON TRANS REV 5.483 11/15/2027	68607DNH4	11,565,000.00	11,685,276.00	11,529,264.15	11,786,144.64	140,444.53	4.841	11/15/2027
FFCB 4.5 3/26/2027	3133EP6K6	1,000,000.00	0.00	997,900.00	1,001,469.00	10,869.00	4.442	3/26/2027
FHLB 4.56 9/30/2026-22	3130ATBQ9	5,000,000.00	4,948,016.75	4,941,380.00	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	9,862,619.60	9,804,683.50	9,990,547.56	94,904.88	3.856	8/15/2026
T-Note 4.125 6/15/2026	91282CHH7	2,000,000.00	1,980,859.38	1,977,110.00	1,998,490.29	20,704.45	4.165	6/15/2026
T-Note 1.625 5/15/2026	912828R36	1,000,000.00	0.00	944,141.00	944,512.12	5,517.55	4.764	5/15/2026
FHLMC 0.58 4/15/2026	3134GWZC3	3,000,000.00	2,756,484.81	2,783,223.00	2,810,587.45	30,657.23	4.315	4/15/2026

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
T-Note 2.25 3/31/2026	9128286L9	3,000,000.00	2,865,585.93	2,872,500.00	2,877,717.50	34,197.04	4.738	3/31/2026
T-Note 0.5 2/28/2026	91282CBQ3	3,000,000.00	2,773,476.57	2,793,633.00	2,799,727.41	33,684.25	4.775	2/28/2026
T-Note 2.625 1/31/2026	9128286A3	3,000,000.00	2,892,421.86	2,897,577.00	2,902,962.32	34,912.38	4.796	1/31/2026
T-Note 4 12/15/2025	91282CGA3	3,000,000.00	2,963,671.86	2,961,327.00	2,957,305.18	37,125.42	5.040	12/15/2025
T-Note 4.5 11/15/2025	91282CFW6	3,000,000.00	2,986,992.18	2,981,718.00	2,979,551.17	37,264.05	5.026	11/15/2025
T-Note 4.25 10/15/2025	91282CFP1	3,000,000.00	2,975,742.18	2,971,758.00	2,969,422.58	37,596.04	5.090	10/15/2025
T-Note 3.5 9/15/2025	91282CFK2	3,000,000.00	2,944,453.14	2,945,976.00	2,944,572.16	37,376.29	5.122	9/15/2025
FHLB 3.43 9/9/2025-22	3130ARW80	2,000,000.00	1,955,776.48	1,963,184.00	2,000,000.00	16,959.45	3.430	9/9/2025
FHLMC 4 8/25/2025-22	3134GXT46	2,000,000.00	1,973,727.06	1,976,644.00	2,000,000.00	19,777.78	4.000	8/25/2025
T-Note 0.25 7/31/2025	91282CAB7	1,000,000.00	940,820.31	949,766.00	952,299.87	11,614.14	4.847	7/31/2025
T-Note 3 7/15/2025	91282CEY3	2,000,000.00	1,953,359.38	1,958,086.00	1,962,825.76	23,925.74	4.864	7/15/2025
T-Note 2.875 6/15/2025	91282CEU1	4,000,000.00	3,903,750.00	3,915,468.00	3,938,809.70	44,502.37	4.539	6/15/2025
T-Note 2.125 5/15/2025	912828XB1	3,000,000.00	2,907,656.25	2,922,501.00	2,931,611.44	35,420.24	4.843	5/15/2025
T-Note 0.375 4/30/2025	912828ZL7	3,000,000.00	2,855,742.18	2,883,867.00	2,896,183.44	33,971.25	4.701	4/30/2025
FHLMC 3.75 4/28/2025-23	3134GXK29	5,000,000.00	4,942,198.30	4,940,955.00	5,000,751.24	46,127.80	3.732	4/28/2025
FHLMC 3.75 4/28/2025-23	3134GXK29	2,000,000.00	1,976,879.32	1,976,382.00	2,000,000.00	18,541.67	3.750	4/28/2025
FHLB 5.125 3/14/2025	3130AWT59	3,000,000.00	3,002,356.68	2,996,220.00	2,997,627.69	38,850.41	5.231	3/14/2025
T-Note 2 2/15/2025	912828J27	3,000,000.00	2,920,253.91	2,938,623.00	2,938,369.04	39,384.42	5.434	2/15/2025
FHLB 4.125 1/23/2025-22	3130AT6L6	3,000,000.00	2,970,420.84	2,979,948.00	3,000,000.00	30,593.75	4.125	1/23/2025
FHLB 5.44 12/13/2024	3130AXKF4	3,000,000.00	3,005,132.73	2,997,024.00	3,000,000.00	40,346.67	5.440	12/13/2024
T-Note 2.25 11/15/2024	912828G38	3,000,000.00	2,945,625.00	2,965,314.00	2,965,269.56	39,684.23	5.452	11/15/2024
BARCLAYS US DISC CP 0 10/15/2024	06741FKF3	1,000,000.00	0.00	983,743.00	984,078.53	5,707.70	5.489	10/15/2024
T-Note 0.625 10/15/2024	91282CDB4	3,000,000.00	2,926,875.00	2,958,984.00	2,959,377.58	39,209.91	5.445	10/15/2024
FHLB 5.115 9/27/2024-23	3130AUL51	2,000,000.00	1,996,322.20	1,997,070.00	2,000,000.00	25,290.83	5.115	9/27/2024
T-Note 0.375 9/15/2024	91282CCX7	3,000,000.00	2,934,785.16	2,969,415.00	2,971,085.76	37,402.93	5.142	9/15/2024
T-Note 1.875 8/31/2024	912828U3	1,000,000.00	985,839.84	993,932.00	994,090.02	13,310.89	5.495	8/31/2024
TMCC DISC CP 0 8/15/2024	89233GHF6	2,000,000.00	1,959,114.00	1,985,796.00	1,986,302.22	27,097.77	5.572	8/15/2024
FHLB 3.6 8/1/2024-22	3130ASTL3	5,000,000.00	4,968,063.50	4,991,175.00	5,000,000.00	44,500.00	3.600	8/1/2024
CORP ANDINA DE FOMENTO DISC CP 0 7/31/2024	2198X2GX1	2,000,000.00	0.00	1,990,206.00	1,991,053.45	24,155.67	5.410	7/31/2024
T-Note 0.375 7/15/2024	91282CCL3	2,000,000.00	1,971,699.22	1,996,182.00	1,996,055.04	25,807.76	5.367	7/15/2024
T-Note 3 6/30/2024	91282CEX5	0.00	4,970,751.95	0.00	0.00	62,594.05		6/30/2024
LANDESBANK NY DISC CP 0 6/14/2024	5148X0FE0	0.00	2,965,326.00	0.00	0.00	32,500.00		6/14/2024
T-Note 2.5 5/15/2024	912828WJ5	0.00	2,989,591.41	0.00	0.00	19,818.85		5/15/2024
T-Bill 0 4/11/2024	912797HF7	0.00	2,995,634.16	0.00	0.00	4,520.83		4/11/2024
Y5913 Metro Gen Mobility MM	CADE-D8785	1,864,989.96	1,126,680.98	1,864,989.96	1,864,989.96	42,989.48	5.200	N/A
LOGIC   Y5913 LGIP	LOGICY5913	2,408,790.47	2,376,485.03	2,408,790.47	2,408,790.47	32,305.44	5.418	N/A
LoneStar   Y5913 LGIP	LONESTARY5913	5,505,782.85	3,990,695.41	5,505,782.85	5,505,782.85	58,387.44	5.448	N/A
TexasCLASS   Y5913 LGIP	TXCLASSY5913	2,574,570.05	2,540,062.78	2,574,570.05	2,574,570.05	34,507.27	5.439	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
<b>Sub Total/Average Y5913 Metro - General Mobility Program</b>		<b>138,689,133.33</b>	<b>142,893,196.59</b>	<b>136,287,338.48</b>	<b>137,099,257.88</b>	<b>1,731,970.45</b>	<b>4.778</b>	
<b>Z5200 Constable - Pct 1 Fed Forfeit Assets US Just</b>								
Z5200 Constable Pct 1 Fed Forfeit Asst USJ MM	CADE-D8449	108,731.26	107,319.27	108,731.26	108,731.26	1,408.63	5.200	N/A
<b>Sub Total/Average Z5200 Constable - Pct 1 Fed Forfeit Assets US Just</b>		<b>108,731.26</b>	<b>107,319.27</b>	<b>108,731.26</b>	<b>108,731.26</b>	<b>1,408.63</b>	<b>5.200</b>	
<b>Z5201 Constable - Pct 1 Fed Forfeit Assets US Trea</b>								
Z5201 Constable Pct 1 Fed Forfeit Asst UST MM	CADE-D8442	271.72	267.65	271.72	271.72	3.52	5.200	N/A
<b>Sub Total/Average Z5201 Constable - Pct 1 Fed Forfeit Assets US Trea</b>		<b>271.72</b>	<b>267.65</b>	<b>271.72</b>	<b>271.72</b>	<b>3.52</b>	<b>5.200</b>	
<b>Z5202 Constable - Pct 1 State Forfeit Assets Ch 18</b>								
Z5202 Constable Pct 1 State Forfeit Asst C18 MM	CADE-D8446	325.32	93,977.78	325.32	325.32	1,258.88	5.200	N/A
TexasCLASS   Z5202 LGIP	TXCLASSZ5202	464,992.16	271,135.77	464,992.16	464,992.16	4,231.39	5.439	N/A
<b>Sub Total/Average Z5202 Constable - Pct 1 State Forfeit Assets Ch 18</b>		<b>465,317.48</b>	<b>365,113.55</b>	<b>465,317.48</b>	<b>465,317.48</b>	<b>5,490.27</b>	<b>5.439</b>	
<b>Z5203 Constable - Pct 1 State Forfeit Assets Ch 59</b>								
Z5203 Constable Pct 1 State Forfeit Asst C59 MM	CADE-D8456	58.09	23,627.98	58.09	58.09	191.42	5.200	N/A
TexasCLASS   Z5203 LGIP	TXCLASSZ5203	106,369.13	73,487.45	106,369.13	106,369.13	1,131.68	5.439	N/A
<b>Sub Total/Average Z5203 Constable - Pct 1 State Forfeit Assets Ch 59</b>		<b>106,427.22</b>	<b>97,115.43</b>	<b>106,427.22</b>	<b>106,427.22</b>	<b>1,323.10</b>	<b>5.439</b>	
<b>Z5204 Constable - Pct 2 Fed Forfeit Assets US Just</b>								
Z5204 Constable Pct 2 Fed Forfeit Asst USJ MM	CADE-D8450	124,932.50	72,857.03	124,932.50	124,932.50	1,463.08	5.200	N/A
<b>Sub Total/Average Z5204 Constable - Pct 2 Fed Forfeit Assets US Just</b>		<b>124,932.50</b>	<b>72,857.03</b>	<b>124,932.50</b>	<b>124,932.50</b>	<b>1,463.08</b>	<b>5.200</b>	
<b>Z5205 Constable - Pct 2 Fed Forfeit Assets US Trea</b>								
Z5205 Constable Pct 2 Fed Forfeit Asst UST MM	CADE-D8443	11.40	11.22	11.40	11.40	0.15	5.200	N/A
<b>Sub Total/Average Z5205 Constable - Pct 2 Fed Forfeit Assets US Trea</b>		<b>11.40</b>	<b>11.22</b>	<b>11.40</b>	<b>11.40</b>	<b>0.15</b>	<b>5.200</b>	
<b>Z5206 Constable - Pct 2 State Forfeit Assets Ch 18</b>								
Z5206 Constable Pct 2 State Forfeit Asst C18 MM	CADE-D8455	30.90	30.45	30.90	30.90	0.39	5.200	N/A
TexasCLASS   Z5206 LGIP	TXCLASSZ5206	76,464.10	75,439.20	76,464.10	76,464.10	1,024.90	5.439	N/A
<b>Sub Total/Average Z5206 Constable - Pct 2 State Forfeit Assets Ch 18</b>		<b>76,495.00</b>	<b>75,469.65</b>	<b>76,495.00</b>	<b>76,495.00</b>	<b>1,025.29</b>	<b>5.439</b>	
<b>Z5207 Constable - Pct 2 State Forfeit Assets Ch 59</b>								

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Z5207 Constable Pct 2 State Forfeit Asst C59 MM	CADE-D8462	22.07	144,426.32	22.07	22.07	1,099.70	5.200	N/A
TexasCLASS   Z5207 LGIP	TXCLASSZ5207	217,935.96	70,554.56	217,935.96	217,935.96	1,791.40	5.439	N/A
<b>Sub Total/Average Z5207 Constable - Pct 2 State Forfeit Assets Ch 59</b>		<b>217,958.03</b>	<b>214,980.88</b>	<b>217,958.03</b>	<b>217,958.03</b>	<b>2,891.10</b>	<b>5.439</b>	
<b>Z5208 Constable - Pct 3 Fed Forfeit Assets US Just</b>								
Z5208 Constable Pct 3 Fed Forfeit Asst USJ MM	CADE-D8454	10,786.77	8,232.86	10,786.77	10,786.77	133.69	5.200	N/A
<b>Sub Total/Average Z5208 Constable - Pct 3 Fed Forfeit Assets US Just</b>		<b>10,786.77</b>	<b>8,232.86</b>	<b>10,786.77</b>	<b>10,786.77</b>	<b>133.69</b>	<b>5.200</b>	
<b>Z5210 Constable - Pct 3 State Forfeit Assets Ch 18</b>								
Z5210 Constable Pct 3 State Forfeit Asst C18 MM	CADE-D8447	11.44	5,147.28	11.44	11.44	53.61	5.200	N/A
TexasCLASS   Z5210 LGIP	TXCLASSZ5210	5,220.51	5.85	5,220.51	5,220.51	14.66	5.439	N/A
<b>Sub Total/Average Z5210 Constable - Pct 3 State Forfeit Assets Ch 18</b>		<b>5,231.95</b>	<b>5,153.13</b>	<b>5,231.95</b>	<b>5,231.95</b>	<b>68.27</b>	<b>5.439</b>	
<b>Z5211 Constable - Pct 3 State Forfeit Assets Ch 59</b>								
Z5211 Constable Pct 3 State Forfeit Asst C59 MM	CADE-D8464	11.79	95.29	11.79	11.79	8.25	5.200	N/A
TexasCLASS   Z5211 LGIP	TXCLASSZ5211	63,141.87	73,567.13	63,141.87	63,141.87	944.74	5.439	N/A
<b>Sub Total/Average Z5211 Constable - Pct 3 State Forfeit Assets Ch 59</b>		<b>63,153.66</b>	<b>73,662.42</b>	<b>63,153.66</b>	<b>63,153.66</b>	<b>952.99</b>	<b>5.439</b>	
<b>Z5212 Constable - Pct 4 Fed Forfeit Assets US Just</b>								
Z5212 Constable Pct 4 Fed Forfeit Asst USJ MM	CADE-D8451	68,870.43	67,978.14	68,870.43	68,870.43	892.24	5.200	N/A
<b>Sub Total/Average Z5212 Constable - Pct 4 Fed Forfeit Assets US Just</b>		<b>68,870.43</b>	<b>67,978.14</b>	<b>68,870.43</b>	<b>68,870.43</b>	<b>892.24</b>	<b>5.200</b>	
<b>Z5213 Constable - Pct 4 Fed Forfeit Assets US Trea</b>								
Z5213 Constable Pct 4 Fed Forfeit Asst UST MM	CADE-D8444	1,365.88	1,348.17	1,365.88	1,365.88	17.69	5.200	N/A
<b>Sub Total/Average Z5213 Constable - Pct 4 Fed Forfeit Assets US Trea</b>		<b>1,365.88</b>	<b>1,348.17</b>	<b>1,365.88</b>	<b>1,365.88</b>	<b>17.69</b>	<b>5.200</b>	
<b>Z5214 Constable - Pct 4 State Forfeit Assets Ch 18</b>								
Z5214 Constable Pct 4 State Forfeit Asst C18 MM	CADE-D8457	1,445.87	117,011.27	1,445.87	1,445.87	899.89	5.200	N/A
TexasCLASS   Z5214 LGIP	TXCLASSZ5214	1,044,783.03	910,181.16	1,044,783.03	1,044,783.03	13,051.87	5.439	N/A
<b>Sub Total/Average Z5214 Constable - Pct 4 State Forfeit Assets Ch 18</b>		<b>1,046,228.90</b>	<b>1,027,192.43</b>	<b>1,046,228.90</b>	<b>1,046,228.90</b>	<b>13,951.76</b>	<b>5.439</b>	
<b>Z5215 Constable - Pct 4 State Forfeit Assets Ch 5</b>								
Z5215 Constable Pct 4 State Forfeit Asst C59 MM	CADE-D8465	155.46	8,201.29	155.46	155.46	108.69	5.200	N/A
TexasCLASS   Z5215 LGIP	TXCLASSZ5215	350,443.38	345,771.78	350,443.38	350,443.38	4,671.60	5.439	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
<b>Sub Total/Average Z5215 Constable - Pct 4 State Forfeit Assests Ch 5</b>		<b>350,598.84</b>	<b>353,973.07</b>	<b>350,598.84</b>	<b>350,598.84</b>	<b>4,780.29</b>	<b>5.439</b>	
<b>Z5216 Constable - Pct 5 Fed Forfeit Assets US Just</b>								
Z5216 Constable Pct 5 Fed Forfeit Asst USJ MM	CADE-D8452	291,165.26	275,758.78	291,165.26	291,165.26	3,702.28	5.200	N/A
<b>Sub Total/Average Z5216 Constable - Pct 5 Fed Forfeit Assets US Just</b>		<b>291,165.26</b>	<b>275,758.78</b>	<b>291,165.26</b>	<b>291,165.26</b>	<b>3,702.28</b>	<b>5.200</b>	
<b>Z5217 Constable - Pct 5 Fed Forfeit Assets US Trea</b>								
Z5217 Constable Pct 5 Fed Forfeit Asst UST MM	CADE-D8445	1,090.23	1,076.08	1,090.23	1,090.23	14.13	5.200	N/A
<b>Sub Total/Average Z5217 Constable - Pct 5 Fed Forfeit Assets US Trea</b>		<b>1,090.23</b>	<b>1,076.08</b>	<b>1,090.23</b>	<b>1,090.23</b>	<b>14.13</b>	<b>5.200</b>	
<b>Z5218 Constable - Pct 5 State Forfeit Assets Ch 18</b>								
Z5218 Constable Pct 5 State Forfeit Asst C18 MM	CADE-D8448	101.75	1,282.13	101.75	101.75	21.66	5.200	N/A
TexasCLASS   Z5218 LGIP	TXCLASSZ5218	260,680.90	248,803.95	260,680.90	260,680.90	3,386.95	5.439	N/A
<b>Sub Total/Average Z5218 Constable - Pct 5 State Forfeit Assets Ch 18</b>		<b>260,782.65</b>	<b>250,086.08</b>	<b>260,782.65</b>	<b>260,782.65</b>	<b>3,408.61</b>	<b>5.439</b>	
<b>Z5219 Constable - Pct 5 State Forfeit Assets Ch 59</b>								
Z5219 Constable Pct 5 State Forfeit Asst C59 MM	CADE-D8466	22.91	36,500.09	22.91	22.91	294.07	5.200	N/A
TexasCLASS   Z5219 LGIP	TXCLASSZ5219	899,382.89	848,798.41	899,382.89	899,382.89	11,734.48	5.439	N/A
<b>Sub Total/Average Z5219 Constable - Pct 5 State Forfeit Assets Ch 59</b>		<b>899,405.80</b>	<b>885,298.50</b>	<b>899,405.80</b>	<b>899,405.80</b>	<b>12,028.55</b>	<b>5.439</b>	
<b>Z5220 Constable - Pct 6 State Forfeit Assets Ch 18</b>								
Z5220 Constable Pct 6 State Forfeit Asst C18 MM	CADE-D8458	14.30	14.09	14.30	14.30	0.18	5.200	N/A
TexasCLASS   Z5220 LGIP	TXCLASSZ5220	8,942.24	8,822.38	8,942.24	8,942.24	119.86	5.439	N/A
<b>Sub Total/Average Z5220 Constable - Pct 6 State Forfeit Assets Ch 18</b>		<b>8,956.54</b>	<b>8,836.47</b>	<b>8,956.54</b>	<b>8,956.54</b>	<b>120.04</b>	<b>5.439</b>	
<b>Z5221 Constable - Pct 6 State Forfeit Assets Ch 59</b>								
Z5221 Constable Pct 6 State Forfeit Asst C59 MM	CADE-D8467	1.72	21.52	1.72	1.72	0.14	5.200	N/A
TexasCLASS   Z5221 LGIP	TXCLASSZ5221	52,439.75	51,891.36	52,439.75	52,439.75	703.39	5.439	N/A
<b>Sub Total/Average Z5221 Constable - Pct 6 State Forfeit Assets Ch 59</b>		<b>52,441.47</b>	<b>51,912.88</b>	<b>52,441.47</b>	<b>52,441.47</b>	<b>703.53</b>	<b>5.439</b>	
<b>Z5222 Constable - Pct 7 St Forfeit Assets Ch 59</b>								
Z5222 Constable Pct 7 State Forfeit Asst C59 MM	CADE-D8468	69.34	19,407.15	69.34	69.34	176.87	5.200	N/A
TexasCLASS   Z5222 LGIP	TXCLASSZ5222	87,592.38	61,325.39	87,592.38	87,592.38	966.99	5.439	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
<b>Sub Total/Average Z5222 Constable - Pct 7 St Forfeit Assets Ch 59</b>		<b>87,661.72</b>	<b>80,732.54</b>	<b>87,661.72</b>	<b>87,661.72</b>	<b>1,143.86</b>	<b>5.439</b>	
<b>Z5223 Constable - Pct 8 St Forfeit Assets Ch 59</b>								
Z5223 Constable Pct 8 State Forfeit Asst C59 MM	CADE-D8469	102.82	66,295.61	102.82	102.82	679.71	5.200	N/A
TexasCLASS   Z5223 LGIP	TXCLASSZ5223	168,110.80	102,693.89	168,110.80	168,110.80	1,576.91	5.439	N/A
<b>Sub Total/Average Z5223 Constable - Pct 8 St Forfeit Assets Ch 59</b>		<b>168,213.62</b>	<b>168,989.50</b>	<b>168,213.62</b>	<b>168,213.62</b>	<b>2,256.62</b>	<b>5.439</b>	
<b>Z5225 Constable - Pct 8 St Forfeit Assets US Justi</b>								
Z5225 Constable Pct 8 State Forfeit Asst USJ MM	CADE-D6168	8,284.02	1,806.80	8,284.02	8,284.02	91.65	5.200	N/A
<b>Sub Total/Average Z5225 Constable - Pct 8 St Forfeit Assets US Justi</b>		<b>8,284.02</b>	<b>1,806.80</b>	<b>8,284.02</b>	<b>8,284.02</b>	<b>91.65</b>	<b>5.200</b>	
<b>Total / Average</b>		<b>5,991,996,373.56</b>	<b>5,654,708,572.69</b>	<b>5,960,902,510.43</b>	<b>5,968,688,683.38</b>	<b>69,769,555.66</b>	<b>5.095</b>	



# Summary of Other Entities' Current Portfolios

Begin Date: 3/31/2024, End Date: 6/30/2024

Description	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost
911 Emergency Network	72,199,597.30	40,005,329.65	70,843,342.30	70,890,454.42	769,573.58	5.209
Community Health Choice	353,166,459.39	417,499,345.58	353,166,459.39	353,166,459.39	4,381,405.06	5.160
Community Services Department	27,662,907.51	27,375,981.28	27,629,206.01	27,633,068.34	362,268.29	5.313
Community Supervision and Corr	33,915,122.86	36,270,316.11	33,554,179.86	33,562,375.98	430,707.77	5.336
County Clerk	72,645,401.81	69,146,344.73	72,554,825.81	72,563,469.68	944,723.77	5.318
District Clerk	187,610,412.16	133,088,184.01	186,293,329.16	186,536,324.51	2,079,466.31	5.181
Harris Health System	1,594,509,835.28	1,838,784,377.20	1,593,785,130.58	1,593,898,405.56	22,927,374.81	5.267
Juvenile Probation	20,174,733.55	21,219,038.91	20,129,871.55	20,130,005.92	270,847.40	5.366
Sports Authority	366,731,713.09	228,472,016.09	363,877,759.65	364,901,161.96	3,653,061.81	4.776
<b>Total / Average</b>	<b>2,728,616,182.95</b>	<b>2,811,860,933.56</b>	<b>2,721,834,104.31</b>	<b>2,723,281,725.76</b>	<b>35,819,428.80</b>	<b>5.183</b>

**Harris County Texas**  
Quarterly Portfolio Compliance Check  
Period Ending June 30, 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 June 30, 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 141 days *during the quarter*, down from 161 days in the previous quarter.
- ✓ The percentage in *full-faith-and-credit* Treasuries is approximately 24.8%, down from 26.2% in the prior quarter.
- ✓ The percentage of Federal *agency* securities (which share the same credit rating as U.S. Treasury obligations) was approximately 14.7%, down from 16.1% in the prior quarter.
- ✓ Commercial paper percentage was 16%, down from 24.1% in the prior quarter; *all issues are rated A1 P1 or better.*

The June 30<sup>th</sup> portfolio bond equivalent yield at cost of 5.10% is up from the previous quarter average of 5.04% 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.

**Barclays Bank** (BARCCP) and **Accenture Capital Inc** (ACCINC) are rated A1+/P1/F1.

**Swedbank** (SWEDBA) is rated A1/P1/F1+

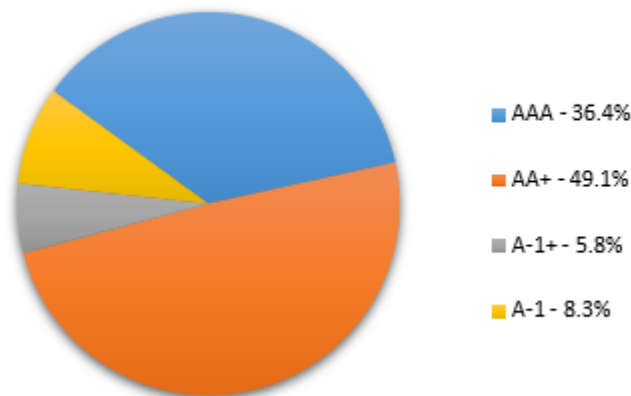
**Toyota Motor Credit Corp** (TMCC), **Corp Andina De Formento** (CAFOPP) and **Toyota Credit Motor Credit Puerto Rico** (TMCC PR) are rated A1+/P1.

**Sumitomo Mitsui Singapore Trust Bank** (SUMTSG) and **Toronto Dominion Bank** (TDBANK) are rated A1/P1

**Pfizer Inc.** (PFEPP) and **Banco Santander** (SANTSA) are rated A1/P1/F1.

**Bayerische Landesbank** (BYLNNG) is rated 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	36.39%
AA+	49.07%
SP-1+	0.43%
A-1+	5.84%
A-1	8.27%
<b>Grand Total</b>	<b>100.00%</b>

Moody Ratings	%
Aaa	70.76%
Aa1	0.15%
Aa2	0.07%
P-1	27.13%
MIG1	1.53%
WR	0.37%
<b>Grand Total</b>	<b>100.00%</b>

Fitch Ratings	%
AAA	65.51%
F1+	4.41%
F1	29.57%
AA+	0.51%
<b>Grand Total</b>	<b>100.00%</b>

(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 June 30, 2024 reporting date, approximately 42% 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.*

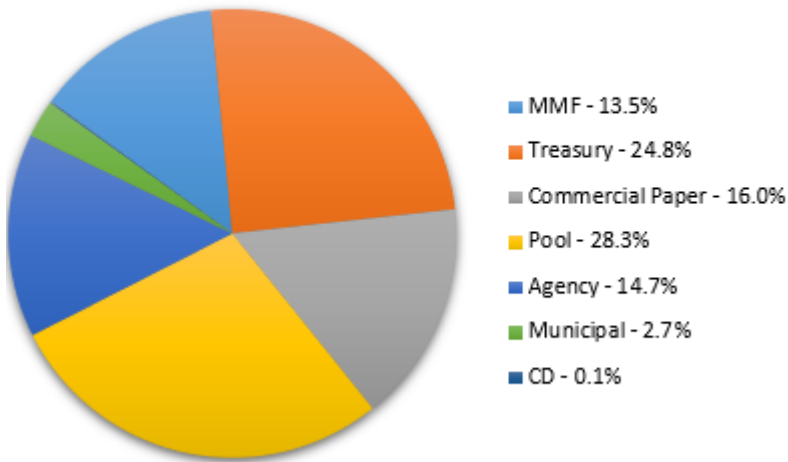
- ✓ The portfolio's weighted-average bond equivalent yield at cost on June 30, 2024 was 5.10%, below the average daily three-month Treasury bill yield of 5.39% during the quarter. *However, the Fed has aggressively raised rates to combat inflation meaning the benchmarks have accelerated beyond existing 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.*

- As of the June 30, 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	13.49%	\$805
Pool	28.26%	\$1,687
CD	0.09%	\$5
Treasury	24.79%	\$1,480
Agency	14.70%	\$878
Commercial Paper	15.96%	\$953
Municipal	2.71%	\$162
<b>Grand Total</b>	<b>100.00%</b>	<b>\$5,969</b>

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 June 30, 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 five 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 a bit short from a historical perspective and there is more concentration on the short end than would *normally be considered desirable*. However, the short end of the yield curve is extremely inverted, which means extending from an overnight investment into a two-year Treasury note is at a give-up of nearly a full percentage point.
- ☐ (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 141 days on June 30, 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 1/10<sup>th</sup> 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 42% 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 June 30, 2024 portfolio adhere to stated policy.*

**Scott McIntyre, CFA**

Senior Portfolio Manager

Hilltop Securities Asset Management, LLC.

800-575-3792

*This information has been provided at your request for informational purposes only. It has been obtained from sources believed to be reliable; however, neither Hilltop Securities Asset Management nor Hilltop Securities can guarantee the accuracy or completeness of this information.*