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HARRIS COUNTY, TEXAS
Office of Financial Management

Mike Austin, CPA
Director

To: County Judge and Commissioners

Date: September 27, 2016

Re: Second Quarter of Fiscal Year 2016-17 Investment Report

The Harris County Office of Financial Management has prepared the Investment Report covering the Second Quarter of Fiscal Year 2016-17 (June through August 2016). This report is presented in accordance with the Texas Government Code - Public Funds Investment Act, Section 2256.023. The Office of Financial Management certifies that to the best of our knowledge Harris County is in compliance with the provisions of Government Code 2256 and with the stated policy and strategies of Harris County.

[redacted]

Mike Austin
Director, Office of Financial Management

[redacted]

Amy Perez
Financial Administrator

[redacted]

Diana Elizondo
Investment Manager

Vote of the Court:

	Yes	No	Abstain
Judge Emmett			
Comm. Locke			
Comm. Morman			
Comm. Radack			
Comm. Cagle			

HARRIS COUNTY BUDGET MANAGEMENT DEPARTMENT
16 SEP 20 PM 3:09

Presented to Commissioner's Court

SEP 2 7 2016

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Treasurer-copy
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HARRIS COUNTY
INVESTMENT REPORT

Second Quarter
June through August 2016
Fiscal Year 2016-17

Prepared By:
Office of Financial Management

TABLE OF CONTENTS

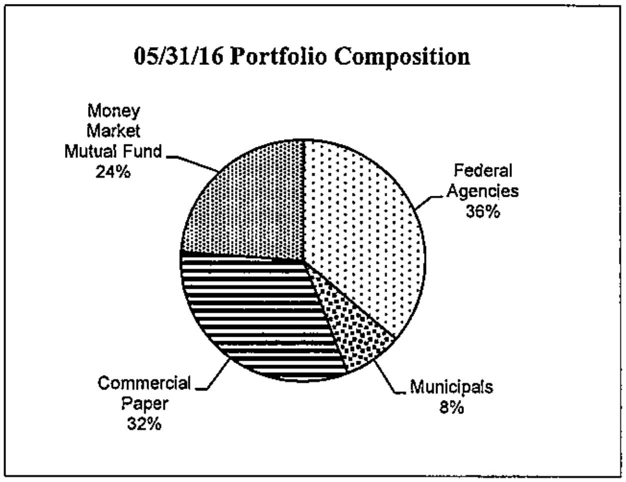
SECTION I

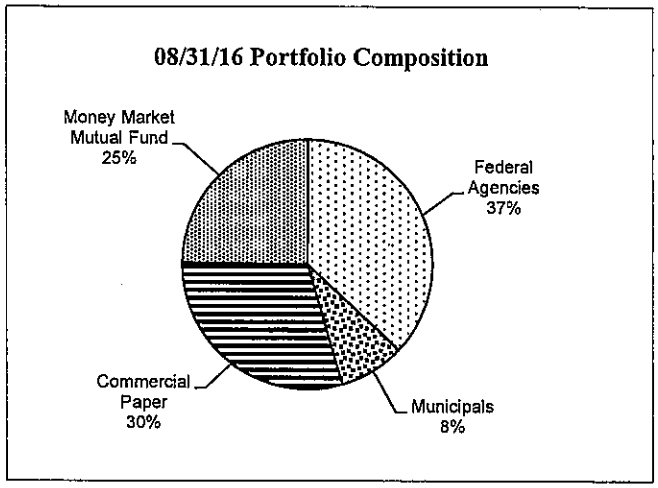
PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS

Second Quarter
Ending August 31, 2016
Fiscal Year 2016-17

Harris County Investment Report
Second Quarter
June through August 2016
Fiscal Year 2016-17

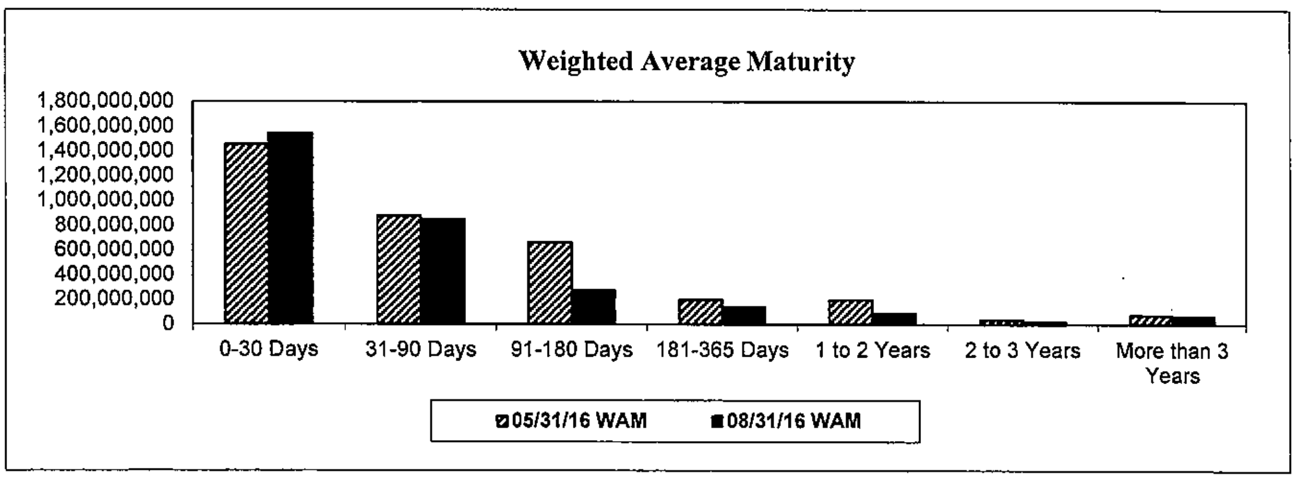
Portfolio interest earned and/or accrued for this quarter, excluding MMF/DDA interest: $ 6,343,535





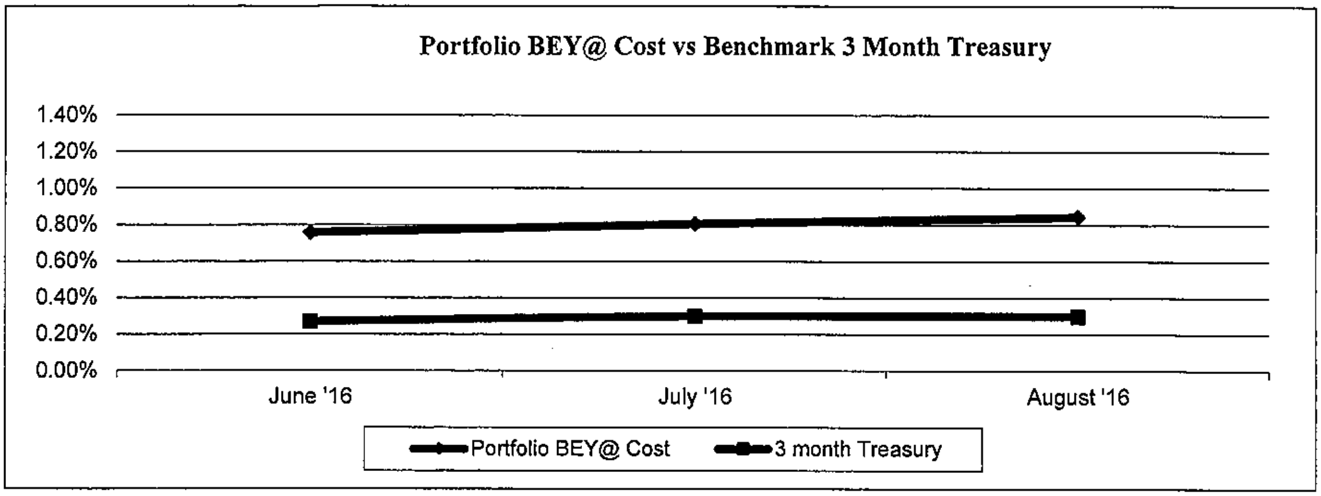
Total Par Value of Portfolio: $ 3,482,765,451.82

Total Par Value of Portfolio: $ 2,966,930,736.07



Portfolio's effective weighted average maturity for this period (in days): 101

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



The book value of the portfolio as of May 31, 2016 was $3,479,604,196 and the book value as of August 31, 2016 was $2,964,925,333.

The market value of the portfolio as of May 31, 2016 was $3,489,505,012 and the market value as of August 31, 2016 was $2,974,623,439.

The weighted average bond equivalent yield at cost for this quarter was .80%, while the average for the benchmark 3 month Treasury constant maturity was .29%. The portfolio's weighted average bond equivalent yield for this quarter exceeded the average benchmark by 51 basis points.

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

INVESTMENT PORTFOLIO SUMMARY
SECOND QUARTER FY 2016-17
(dollar amounts in thousands)

	COUNTY FUNDS			OTHER FUNDS			TOLL ROAD AUTHORITY			FLOOD CONTROL DISTRICT			TAX			TOTAL FUNDS		
MARKET SECTOR	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	3,000	0.1%	1.02%	56,876	1.5%	0.68%	---	---	---	---	---	---	---	---	---	59,876	1.5%	0.70%
AGENCY	443,000	11.3%	0.77%	262,500	6.7%	0.79%	539,400	13.8%	0.86%	112,450	2.9%	1.00%	---	---	---	1,357,350	34.7%	0.83%
COMM PAPER	609,659	15.6%	0.79%	323,362	8.3%	0.90%	182,728	4.7%	0.79%	64,101	1.6%	0.94%	25,000	0.6%	0.93%	1,204,850	30.8%	0.83%
TIME DEP	---	---	---	3,326	0.1%	0.10%	---	---	---	---	---	---	---	---	---	3,326	0.1%	0.10%
MUNICIPAL	62,795	1.6%	1.17%	30,345	0.8%	2.77%	166,115	4.2%	3.42%	24,140	0.6%	0.87%	---	---	---	283,395	7.2%	2.64%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MONEY MKT/DDA	282,401	7.2%	0.31%	267,202	6.8%	0.26%	184,456	4.7%	0.46%	31,189	0.8%	0.32%	136,939	3.5%	0.26%	902,187	23.1%	0.32%
TAX EXEMPT MM	60,770	1.6%	0.27%	---	---	---	32,063	0.8%	0.27%	6,725	0.2%	0.27%	---	---	---	99,558	2.5%	0.27%
TOTALS	**$1,461,625**	**37.4%**	**0.69%**	**$943,611**	**24.1%**	**0.73%**	**$1,104,762**	**28.3%**	**1.15%**	**$238,605**	**6.1%**	**0.86%**	**$161,939**	**4.1%**	**0.36%**	**$3,910,542**	**100.0%**	**0.83%**
2ND QTR. '17 EARNINGS		$2,709			$1,856			$3,336			$525			$153			$8,579	
FISCAL YEAR EARNINGS		$5,593			$3,914			$6,799			$1,089			$312			$17,707	

OTHER
INVESTMENT PORTFOLIO SUMMARY
SECOND QUARTER FY 2016-17
(dollar amounts in thousands)

	COUNTY CLERK			DISTRICT CLERK			COMMUNITY SUPV. & CORRECTION			JUVENILE			HOSPITAL			911 EMERGENCY NETWORK			TOTAL OTHER FUNDS		
MARKET SECTOR	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	5,000	0.5%	1.02%	---	---	---	---	---	---	---	---	---	49,876	5.3%	0.64%	2,000	0.2%	1.02%	56,876	6.0%	0.68%
AGENCY	27,000	2.9%	0.70%	26,500	2.8%	0.86%	---	---	---	---	---	---	195,000	20.7%	0.79%	14,000	1.5%	0.72%	262,500	27.8%	0.79%
COMM PAPER	15,000	1.6%	1.06%	25,000	2.6%	1.02%	8,750	0.9%	0.57%	9,000	1.0%	0.59%	261,352	27.7%	0.90%	4,260	0.5%	0.89%	323,362	34.3%	0.90%
TIME DEP	---	---	---	---	---	---	---	---	---	---	---	---	3,326	0.4%	0.10%	---	---	---	3,326	0.4%	0.10%
MUNICIPAL	8,160	0.9%	1.46%	6,700	0.7%	1.51%	---	---	---	---	---	---	13,485	1.4%	4.51%	2,000	0.2%	0.64%	30,345	3.2%	2.77%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MMF/DDA	16,783	1.8%	0.41%	15,201	1.6%	0.26%	11,099	1.2%	0.26%	3,590	0.4%	0.43%	220,529	23.4%	0.25%	---	---	---	267,202	28.3%	0.26%
TAX EXMPT MM	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	**$71,943**	**7.6%**	**0.81%**	**$73,401**	**7.8%**	**0.85%**	**$19,849**	**2.1%**	**0.40%**	**$12,590**	**1.3%**	**0.55%**	**$743,568**	**78.8%**	**0.72%**	**$22,260**	**2.4%**	**0.77%**	**$943,611**	**100.0%**	**0.73%**
2ND QTR. '17 EARNINGS		$150			$182			$22			$15			$1,436			$51			$1,856	
FISCAL YEAR EARNINGS		$331			$370			$43			$27			$3,041			$102			$3,914	

SECTION II

MANAGEMENT REPORT SUMMRY

Second Quarter
Ending August 31, 2016
Fiscal Year 2016-17

Harris County Financial Svcs
Houston, Texas
Portfolio ID: HARRIS COUNTY

Management Report Summaries -- #1

Values are "As of":08/31/2016
Run Date: 09/16/2016 15:53:57

HARRIS COUNTY

	U.S. Treasuries	*Federal Agencies*	*Tax Exmpt Municipals*	*Taxable Municipals*	*Commrcl Paper*	*Time Deposits*	*Repos*	*Loans*	*DDA*	*MMF*	*TE MMF*	*Total*
PAR VALUE ($000)	3,000	1,094,850	53,665	199,385	881,488	0	0	0	0	634,985	99,558	2,966,931
ACCOUNTING BOOK VALUE	2,986	1,094,680	53,172	199,398	880,146	0	0	0	0	634,985	99,558	2,964,925
MARKET VALUE	2,995	1,094,181	57,519	204,795	880,591	0	0	0	0	634,985	99,558	2,974,623
VARIANCE	9	-499	4,347	5,396	444	0	0	0	0	0	0	9,698
PORTFOLIO WTD AVGS:												
Maturity (days)	334	452	4,877	1,181	64					1	1	354
Effctv Maty (days)	334	68	804	678	64					1	1	105
Pcnt Of Total PAR:	0.101	36.902	1.809	6.720	29.710	0.000	0.000	0.000	0.000	21.402	3.356	100.000
BEY @ Cost	1.022	0.836	4.719	2.055	0.805					0.341	0.270	0.854
BEY @ Mkt	0.671	0.735	1.012	1.348	0.457					0.137	0.000	0.548
# of Securities	1	45	31	90	50	0	0	0	0	31	3	251
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	368,000	0	0	438,948	0	0	0	0	634,985	99,558	1,541,491
1 to 3 months	0	661,850	0	15,340	168,500	0	0	0	0	0	0	845,690
3 to 6 months	0	0	17,985	9,145	244,040	0	0	0	0	0	0	271,170
6 to 12 months	3,000	65,000	2,640	34,665	30,000	0	0	0	0	0	0	135,305
1 to 2 years	0	0	3,500	82,960	0	0	0	0	0	0	0	86,460
2 to 3 years	0	0	12,060	8,855	0	0	0	0	0	0	0	20,915
More than 3 years	0	0	17,480	48,420	0	0	0	0	0	0	0	65,900
Par Value Totals	3,000	1,094,850	53,665	199,385	881,488	0	0	0	0	634,985	99,558	2,966,931

Harris County Financial Svcs
Houston, Texas
Portfolio ID: HARRIS COUNTY

Management Report Summaries -- #1

Values are "As of":08/31/2016
Run Date: 09/19/2016 13:54:29

COUNTY CLERK & DISTRICT CLERK REGISTRY

	U.S. Treasuries	*Federal Agencies*	*Tax Exmpt Municipals*	*Taxable Municipals*	*Commrcl Paper*	*Time Deposits*	*Repos*	*Loans*	*DDA*	*MMF*	*TE MMF*	*Total*
PAR VALUE ($000)	5,000	53,500	0	14,860	40,000	0	0	0	0	31,983	0	145,343
ACCOUNTING BOOK VALUE	4,977	53,482	0	14,910	39,847	0	0	0	0	31,983	0	145,198
MARKET VALUE	4,992	53,477	0	15,017	39,896	0	0	0	0	31,983	0	145,365
VARIANCE	16	-5	0	107	49	0	0	0	0	0	0	167
PORTFOLIO WTD AVGS:												
Maturity (days)	334	330		282	132					1		199
Effctv Maty (days)	334	125		282	132					1		123
Pcnt Of Total PAR:	3.440	36.809	0.000	10.224	27.521	0.000	0.000	0.000	0.000	22.005	0.000	100.000
BEY @ Cost	1.022	0.776		1.484	1.032					0.338		0.831
BEY @ Mkt	0.671	0.669		0.912	0.617					0.133		0.562
# of Securities	1	9	0	13	5	0	0	0	0	7	0	35
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	20,000	0	400	0	0	0	0	0	31,983	0	52,383
1 to 3 months	0	17,500	0	5,315	5,000	0	0	0	0	0	0	27,815
3 to 6 months	0	0	0	0	25,000	0	0	0	0	0	0	25,000
6 to 12 months	5,000	16,000	0	2,500	10,000	0	0	0	0	0	0	33,500
1 to 2 years	0	0	0	5,645	0	0	0	0	0	0	0	5,645
2 to 3 years	0	0	0	1,000	0	0	0	0	0	0	0	1,000
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	5,000	53,500	0	14,860	40,000	0	0	0	0	31,983	0	145,343

Harris County Financial Svcs
Houston, Texas
Portfolio ID: HARRIS COUNTY

Management Report Summaries -- #1

Values are "As of":08/31/2016
Run Date: 09/19/2016 14:07:35

HOSPITAL DISTRICT, 911 EMERGENCY NETWORK, COMMUNITY SUPERVISION & CORRECTION, & JUVENILE BOARD

	U.S. Treasuries	*Federal Agencies*	*Tax Exmpt Municipals*	*Taxable Municipals*	*Commrcl Paper*	*Time Deposits*	*Repos*	*Loans*	*DDA*	*MMF*	*TE MMF*	*Total*
PAR VALUE ($000)	51,876	209,000	11,190	4,295	283,362	3,326	0	0	0	235,218	0	798,267
ACCOUNTING BOOK VALUE	51,894	208,945	11,191	4,295	282,417	3,326	0	0	0	235,218	0	797,287
MARKET VALUE	51,933	208,890	11,957	4,295	282,603	3,326	0	0	0	235,218	0	798,222
VARIANCE	38	-55	766	0	186	0	0	0	0	0	0	935
PORTFOLIO WTD AVGS:												
Maturity (days)	173	363	4,598	211	117	279				1		215
Effctv Maty (days)	173	101	587	211	117	279				1		90
Pcnt Of Total PAR:	6.499	26.182	1.402	0.538	35.497	0.417	0.000	0.000	0.000	29.466	0.000	100.000
BEY @ Cost	0.651	0.788	5.215	0.881	0.883	0.100				0.253		0.715
BEY @ Mkt	0.460	0.757	0.922	0.929	0.620	0.100				0.004		0.468
# of Securities	3	12	2	3	25	4	0	0	0	5	0	54
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	6,000	0	0	75,815	0	0	0	0	235,218	0	317,033
1 to 3 months	25,000	153,000	0	2,000	82,550	0	0	0	0	0	0	262,550
3 to 6 months	0	30,000	1,190	0	14,835	0	0	0	0	0	0	46,025
6 to 12 months	26,876	20,000	0	1,240	110,162	3,326	0	0	0	0	0	161,604
1 to 2 years	0	0	10,000	1,055	0	0	0	0	0	0	0	11,055
2 to 3 years	0	0	0	0	0	0	0	0	0	0	0	0
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	51,876	209,000	11,190	4,295	283,362	3,326	0	0	0	235,218	0	798,267

SECTION III

CURRENT PORTFOLIO HOLDINGS

Second Quarter
Ending August 31, 2016
Fiscal Year 2016-17

Book Value & Market Value Report

AvantGard APS 2

Run Date: 9/14/2016 2:25:42PM
As Of Date: 08/31/2016

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2016	Book Value 07/31/2016	Market Value 08/31/2016	Market Value 07/31/2016	Purchase Date
C083116	6927/C-100	MMF - COGEN (TAX AC	96,250,678.74	0.260	09/01/2016	0.260	96,250,678.74	0.00	96,250,678.74	0.00	08/31/2016
Fund	**100 DDA-CNTYGEN**		**$96,250,678.74**	**0.260**		**0.260**	**$96,250,678.74**	**$0.00**	**$96,250,678.74**	**$0.00**	
A083116	6918/A-103	MMF - DA	8,549,190.81	0.260	09/01/2016	0.260	8,549,190.81	0.00	8,549,190.81	0.00	08/31/2016
Fund	**103 MMF-DA**		**$8,549,190.81**	**0.260**		**0.260**	**$8,549,190.81**	**$0.00**	**$8,549,190.81**	**$0.00**	
J083116	6919/J-104	MMF - SHERIFF	12,228,595.22	0.260	09/01/2016	0.260	12,228,595.22	0.00	12,228,595.22	0.00	08/31/2016
Fund	**104 MMF-SHERIFF**		**$12,228,595.22**	**0.260**		**0.260**	**$12,228,595.22**	**$0.00**	**$12,228,595.22**	**$0.00**	
Z083116	6931/Z-107	MMF - CONST	1,768,644.33	0.260	09/01/2016	0.260	1,768,644.33	0.00	1,768,644.33	0.00	08/31/2016
Fund	**107 MMF-CONST**		**$1,768,644.33**	**0.260**		**0.260**	**$1,768,644.33**	**$0.00**	**$1,768,644.33**	**$0.00**	
C083116	6926/C-1006	MMF - COUNTY	126,455,693.38	0.260	09/01/2016	0.260	126,455,693.38	0.00	126,455,693.38	0.00	08/31/2016
Fund	**1006 MMF-COUNTY**		**$126,455,693.38**	**0.260**		**0.260**	**$126,455,693.38**	**$0.00**	**$126,455,693.38**	**$0.00**	
C083116	6932/C-1007	MMF - CP-TXMPT	60,769,763.37	0.270	09/01/2016	0.270	60,769,763.37	0.00	60,769,763.37	0.00	08/31/2016
Fund	**1007 MMF-CPTXMPT**		**$60,769,763.37**	**0.270**		**0.270**	**$60,769,763.37**	**$0.00**	**$60,769,763.37**	**$0.00**	
F083116	6920/F-1008	MMF - FLOOD	25,424,940.27	0.260	09/01/2016	0.260	25,424,940.27	0.00	25,424,940.27	0.00	08/31/2016
Fund	**1008 MMF- FLOOD**		**$25,424,940.27**	**0.260**		**0.260**	**$25,424,940.27**	**$0.00**	**$25,424,940.27**	**$0.00**	
89233GMV5	23999/R-1015	TMCC - DISC COMM PA	10,000,000.00	0.850	12/29/2016	0.865	9,971,902.78	9,964,583.33	9,982,480.60	9,973,750.00	07/14/2016
89233GMW3	23896/R-1015	TMCC - DISCOUNT CON	15,000,000.00	0.950	12/30/2016	0.969	14,952,500.00	14,940,229.17	14,968,500.00	14,960,362.50	04/07/2016
Fund	**1015 HCTO AUTOMOBILE INVENTOR**		**$25,000,000.00**	**0.910**		**0.927**	**$24,924,402.78**	**$24,904,812.50**	**$24,950,980.60**	**$24,934,112.50**	
	23100/C-1050	LONE STAR INVESTMEI	8,554,104.89	0.575	09/01/2016	0.575	8,554,104.89	8,549,930.92	8,554,104.89	8,549,930.92	01/08/2014
8923A0J95	23718/C-1050	TMCPR - DISCOUNT CC	3,000,000.00	0.900	09/09/2016	0.917	2,999,400.00	2,997,075.00	2,999,796.00	2,998,472.49	12/16/2015
083763GB2	22733/C-1050	BERGEN CNTY NJ	1,000,000.00	2.600	11/01/2016	0.900	1,002,779.54	1,004,169.31	1,002,570.00	1,004,280.00	02/12/2013
661309HP2	23525/C-1050	NORTH OLMSTEAD OH	2,200,000.00	0.800	12/01/2016	0.800	2,200,000.00	2,200,000.00	2,199,560.00	2,199,714.00	03/24/2015
89233GM29	23856/C-1050	TMCC - DISCOUNT CON	16,000,000.00	0.990	12/02/2016	1.010	15,959,520.00	15,945,880.00	15,978,328.96	15,965,560.00	03/09/2016
650035J41	23184/C-1050	NY ST URBAN DEV COR	275,000.00	1.000	03/15/2017	1.003	274,995.05	274,994.29	275,346.50	275,346.50	03/17/2014
914378FZ2	23491/C-1050	UNIV OF KENTUCKY KY	905,000.00	0.830	04/01/2017	0.900	904,634.33	904,582.09	904,837.10	905,814.50	02/17/2015
182252TM8	22810/C-1050	CLARKSON MI CMNTY	1,555,000.00	1.300	05/01/2017	1.150	1,556,513.04	1,556,702.17	1,558,156.65	1,559,649.45	03/26/2013
182252TM8	22809/C-1050	CLARKSON MY CMNTY	1,000,000.00	1.300	05/01/2017	1.200	1,000,647.59	1,000,728.54	1,002,030.00	1,002,990.00	03/26/2013
3134G84F3	23688/C-1050	FHLMC NOTE	5,000,000.00	0.755	06/30/2017C	0.755	5,000,000.00	5,000,000.00	5,003,000.00	5,000,550.00	11/13/2015
939720LJ5	22804/C-1050	WSH ST CTFS PART	2,245,000.00	0.900	07/01/2017	1.070	2,241,894.56	2,241,584.02	2,244,214.25	2,244,304.05	03/19/2013
882723ZZ5	23672/C-1050	TEXAS ST TXBL REF PU	2,500,000.00	0.723	10/01/2017	0.723	2,500,000.00	2,500,000.00	2,494,175.00	2,498,100.00	10/29/2015
438670Q20	22871/C-1050	HONOLULU CITY & CNI	4,930,000.00	1.259	11/01/2017	1.070	4,940,585.94	4,941,342.08	4,943,113.80	4,946,121.10	05/21/2013
92778VAC2	23537/C-1050	VIRGINIA ST CLG BLDC	750,000.00	1.368	02/01/2018	1.368	750,000.00	750,000.00	754,065.00	757,080.00	04/15/2015

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2016	Book Value 07/31/2016	Market Value 08/31/2016	Market Value 07/31/2016	Purchase Date
882806EK4	23533/C-1050	TX ST TECH UNIV REV	5,000,000.00	1.411	02/15/2018	1.411	5,000,000.00	5,000,000.00	5,028,950.00	5,037,700.00	04/09/2015
3130A83M3	23939/C-1050	FHLB NOTE	4,000,000.00	0.876	02/23/2018C	0.876	4,000,000.00	4,000,000.00	3,999,040.00	4,000,280.00	05/20/2016
3134G8M71	23860/C-1050	FHLMC NOTE	5,000,000.00	1.050	02/26/2018C	1.095	4,996,703.61	4,996,518.77	5,002,350.00	5,001,250.00	03/10/2016
20772JZJ4	23526/C-1050	CONNECTICUT A-TXBL	1,000,000.00	1.422	03/15/2018	1.422	1,000,000.00	1,000,000.00	1,004,330.00	1,006,060.00	03/25/2015
3134G9JD0	23928/C-1050	FHLMC NOTE	6,000,000.00	1.000	05/11/2018C	1.000	6,000,000.00	6,000,000.00	5,993,760.00	6,000,120.00	05/12/2016
880558GM7	23776/C-1050	TENNESSEE ST SCH BC	1,500,000.00	1.599	11/01/2019	1.599	1,500,000.00	1,500,000.00	1,515,420.00	1,524,285.00	01/22/2016
Fund	**1050**	**PUBLIC IMPROV CONTGCY 07**	**$72,414,104.89**	**1.003**		**0.976**	**$72,381,778.55**	**$72,363,507.19**	**$72,457,148.15**	**$72,477,608.01**	
F083116	6921/F-1300	MMF - FLOOD TXMPT	6,724,815.63	0.270	09/01/2016	0.270	6,724,815.63	0.00	6,724,815.63	0.00	08/31/2016
Fund	**1300**	**MMF-FLOODTXMPT**	**$6,724,815.63**	**0.270**		**0.270**	**$6,724,815.63**	**$0.00**	**$6,724,815.63**	**$0.00**	
	23174/F-3320	LONE STAR - INVESTMI	3,225,961.36	0.575	09/01/2016	0.575	3,225,961.36	3,224,387.26	3,225,961.36	3,224,387.26	03/04/2014
Fund	**3320**	**FLD CONTROL TAX & REF 2004,**	**$3,225,961.36**	**0.575**		**0.575**	**$3,225,961.36**	**$3,224,387.26**	**$3,225,961.36**	**$3,224,387.26**	
	23175/F-3330	LONE STAR - INVESTMI	2,538,321.79	0.575	09/01/2016	0.575	2,538,321.79	2,537,083.22	2,538,321.79	2,537,083.22	03/04/2014
Fund	**3330**	**FLOOD CONTROL IMP 2007**	**$2,538,321.79**	**0.575**		**0.575**	**$2,538,321.79**	**$2,537,083.22**	**$2,538,321.79**	**$2,537,083.22**	
3136G14F3	22671/C-3730	FNMA NOTE	2,000,000.00	0.680	12/27/2016C	0.680	2,000,000.00	2,000,000.00	2,000,580.00	2,001,220.00	12/27/2012
Fund	**3730**	**UNLMTD TAX ROAD & REF 200‹**	**$2,000,000.00**	**0.680**		**0.680**	**$2,000,000.00**	**$2,000,000.00**	**$2,000,580.00**	**$2,001,220.00**	
	23680/C-3740	TEXAS CLASS INVESTM	4,023,463.76	0.692	09/01/2016	0.692	4,023,463.76	4,720,794.71	4,023,463.76	4,720,794.71	10/30/2015
	23681/C-3740	LONE STAR INVESTMEI	3,218,990.20	0.573	09/01/2016	0.573	3,218,990.20	4,117,295.88	3,218,990.20	4,117,295.88	10/30/2015
	23430/C-3740	Logic Investment Pool	3,928,057.60	0.622	09/01/2016	0.622	3,928,057.60	3,925,984.18	3,928,057.60	3,925,984.18	12/29/2014
4546247B7	22911/C-3740	INDIANA ST BOND BAN	2,000,000.00	1.582	07/15/2017	1.582	2,000,000.00	2,000,000.00	2,007,140.00	2,010,760.00	06/19/2013
3134G34K3	22716/C-3740	FHLMC NOTE	6,000,000.00	1.000	01/30/2018C	1.000	6,000,000.00	6,000,000.00	5,996,700.00	6,001,380.00	01/30/2013
Fund	**3740**	**ROAD REF 06B**	**$19,170,511.56**	**0.847**		**0.847**	**$19,170,511.56**	**$20,764,074.77**	**$19,174,351.56**	**$20,776,214.77**	
B083116	6924/B-4001	MMF - TLRD	81,016,104.10	0.260	09/01/2016	0.260	81,016,104.10	0.00	81,016,104.10	0.00	08/31/2016
Fund	**4001**	**MMF DDA-TLRD**	**$81,016,104.10**	**0.260**		**0.260**	**$81,016,104.10**	**$0.00**	**$81,016,104.10**	**$0.00**	
K083116	6922/K-4003	MMF - TLRD TRUST	4,198,370.86	0.260	09/01/2016	0.260	4,198,370.86	0.00	4,198,370.86	0.00	08/31/2016
Fund	**4003**	**MMF-TLRDTRUST**	**$4,198,370.86**	**0.260**		**0.260**	**$4,198,370.86**	**$0.00**	**$4,198,370.86**	**$0.00**	
X083116	6928/X-4007	MMF - COMCRT	2,595,621.22	0.260	09/01/2016	0.260	2,595,621.22	0.00	2,595,621.22	0.00	08/31/2016
Fund	**4007**	**MMF-COMCRT**	**$2,595,621.22**	**0.260**		**0.260**	**$2,595,621.22**	**$0.00**	**$2,595,621.22**	**$0.00**	
R083116	6925/R-4008	MMF - TAX A-C	136,939,112.72	0.260	09/01/2016	0.260	136,939,112.72	0.00	136,939,112.72	0.00	08/31/2016
Fund	**4008**	**DDA-TAX**	**$136,939,112.72**	**0.260**		**0.260**	**$136,939,112.72**	**$0.00**	**$136,939,112.72**	**$0.00**	
K083116	6923/K-4014	MMF - TLRD TXMPT	32,063,472.44	0.270	09/01/2016	0.270	32,063,472.44	0.00	32,063,472.44	0.00	08/31/2016

Book Value & Market Value Report

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Fund	**4014**	**MMF-TLRDTXMPT**	**$32,063,472.44**	**0.270**		**0.270**	**$32,063,472.44**	**$0.00**	**$32,063,472.44**	**$0.00**	
	23930/J-5060	LOGIC - INVESTMENT F	3,506,237.12	0.622	09/01/2016	0.622	3,506,237.12	3,504,386.34	3,506,237.12	3,504,386.34	05/12/2016
Fund	**5060**	**SHERIFF COMMISSARY**	**$3,506,237.12**	**0.622**		**0.622**	**$3,506,237.12**	**$3,504,386.34**	**$3,506,237.12**	**$3,504,386.34**	
946371EA5	22867/B-5160	WAYNE TWP IN MET S(	245,000.00	0.930	07/05/2017	0.930	245,000.00	245,000.00	244,367.90	244,598.20	05/21/2013
Fund	**5160**	**TRA REV & REF 02 CONST**	**$245,000.00**	**0.930**		**0.930**	**$245,000.00**	**$245,000.00**	**$244,367.90**	**$244,598.20**	
432347LH3	21740/K-5170	HILLSBOROUGH CNTY I	580,000.00	4.200	08/01/2022C	4.292	577,543.85	577,509.26	628,818.60	636,845.80	11/16/2010
41415WBB7	19682/K-5170	HARRIS CNTY TX HOSP	2,330,000.00	5.000	02/15/2023C	5.000	2,330,000.00	2,330,000.00	2,371,380.80	2,379,745.50	10/03/2007
41415WBC5	19683/K-5170	HARRIS CNTY TX HOSP	2,460,000.00	5.000	02/15/2024C	5.031	2,456,212.33	2,456,170.00	2,504,649.00	2,513,972.40	10/03/2007
288713FN5	19638/K-5170	ELLIS CNTY TEX GENL ·	855,000.00	4.500	08/01/2024C	4.805	840,956.49	840,808.66	884,600.10	886,754.70	09/18/2007
41415WBD3	19684/K-5170	HARRIS CNTY TX HOSP	2,580,000.00	5.000	02/15/2025C	5.051	2,572,714.26	2,572,642.46	2,627,033.40	2,636,656.80	10/03/2007
288713FQ8	19636/K-5170	ELLIS CNTY TEX GENL ·	1,000,000.00	4.500	08/01/2026C	4.750	983,718.74	983,581.92	1,034,580.00	1,037,140.00	09/18/2007
882270QS3	21128/K-5170	TEXAS CITY TX INDPT	1,285,000.00	4.300	08/15/2028C	4.116	1,294,264.19	1,294,525.40	1,400,290.20	1,403,939.60	10/13/2009
68608KWA2	21159/K-5170	OREGON ST ALT ENER(	1,780,000.00	4.250	04/01/2031C	4.010	1,754,874.46	1,754,730.89	1,919,409.60	1,903,656.60	11/12/2009
Fund	**5170**	**TRA REV REF 04A DS RESERVE**	**$12,870,000.00**	**4.718**		**4.727**	**$12,810,284.32**	**$12,809,968.59**	**$13,370,761.70**	**$13,398,711.40**	
358775M68	19491/K-5220	FRISCO TEX GO	1,035,000.00	4.625	02/15/2021C	4.625	1,035,000.00	1,035,000.00	1,053,247.05	1,057,376.70	07/24/2007
79642BLG6	21751/K-5220	SAN ANTONIO TEX WT	1,000,000.00	4.370	05/15/2022C	4.370	1,000,000.00	1,000,000.00	1,087,730.00	1,093,100.00	11/23/2010
432347LH3	21741/K-5220	HILLSBOROUGH CNTY I	780,000.00	4.200	08/01/2022C	4.292	776,696.91	776,650.39	845,652.60	856,447.80	11/16/2010
194475MK2	21103/K-5220	COLLEGE STATION TEX	1,280,000.00	4.250	08/15/2026C	4.292	1,276,233.56	1,276,202.04	1,396,620.80	1,405,094.40	09/15/2009
613681H99	21110/K-5220	MONTGOMERY CNTY TI	3,500,000.00	5.125	03/01/2031C	4.502	3,578,842.76	3,581,470.85	3,877,230.00	3,880,625.00	09/25/2009
882806CQ3	22309/K-5220	TEXAS ST TECH UNIV F	1,000,000.00	4.440	08/15/2031C	4.440	1,000,000.00	1,000,000.00	1,082,550.00	1,090,450.00	02/14/2012
864855S28	21974/K-5220	SUGAR LAND TEX CTFS	5,400,000.00	4.500	02/15/2032C	4.671	5,309,476.97	5,308,988.89	5,966,730.00	5,929,254.00	05/17/2011
442435K77	22269/K-5220	HOUSTON TX UTILITY :	570,000.00	5.000	11/15/2033C	4.504	590,510.01	590,838.35	674,253.00	667,321.80	12/06/2011
Fund	**5220**	**TRA REV REF 05A DS RES**	**$14,565,000.00**	**4.628**		**4.531**	**$14,566,760.21**	**$14,569,150.52**	**$15,984,013.45**	**$15,979,669.70**	
432347LH3	21742/K-5260	HILLSBOROUGH CNTY I	485,000.00	4.200	08/01/2022C	4.292	482,946.15	482,917.23	525,822.45	532,534.85	11/16/2010
288713FN5	19637/K-5260	ELLIS CNTY TEX GENL ·	785,000.00	4.500	08/01/2024C	4.700	776,464.34	776,374.49	812,176.70	814,154.90	09/18/2007
7048627W5	23564/K-5260	PEARLAND TEX REF-PE	450,000.00	4.375	03/01/2025C	4.887	434,613.86	434,463.01	458,185.50	460,008.00	04/01/2015
7048628E4	19458/K-5260	PEARLAND TEX REF-PE	625,000.00	4.375	03/01/2025C	4.711	612,983.99	612,866.19	636,456.25	638,168.75	07/12/2007
89438VS98	19572/K-5260	TRAVIS CNTY TX CTFS	1,505,000.00	4.500	03/01/2026C	4.726	1,483,556.97	1,483,368.87	1,533,294.00	1,539,148.45	08/30/2007
68608KWA2	21160/K-5260	OREGON ST ALT ENER(	1,000,000.00	4.250	04/01/2031C	4.010	985,884.53	985,803.87	1,078,320.00	1,069,470.00	11/12/2009
Fund	**5260**	**TRA REV 06A DS RES**	**$4,850,000.00**	**4.391**		**4.544**	**$4,776,449.84**	**$4,775,793.66**	**$5,044,254.90**	**$5,053,484.95**	
121265CT7	21645/K-5290	BURIEN WASH BAB TA)	1,160,000.00	5.125	12/01/2025C	5.125	1,160,000.00	1,160,000.00	1,285,593.20	1,286,985.20	09/01/2010
667825R54	20706/K-5290	NORTHWEST TEX	1,850,000.00	5.000	02/15/2028C	5.332	1,806,152.87	1,805,833.91	1,885,668.00	1,893,697.00	10/15/2008
667825T29	23177/K-5290	NORTHWEST TEX	150,000.00	5.000	02/15/2028C	5.447	144,470.61	144,430.39	152,964.00	153,571.50	09/10/2015

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66285WQU3	20698/K-5290	NORTH TEX TWY	1,845,000.00	5.625	01/01/2033C	5.662	1,838,782.32	1,838,750.60	1,961,899.20	1,964,260.80	10/07/2008
66285WQS8	23178/K-5290	NORTH TEX TWY	1,655,000.00	5.625	01/01/2033C	5.670	1,647,127.97	1,647,087.81	1,762,955.65	1,768,086.15	10/30/2015
442403DN8	20697/K-5290	HOUSTON TEX I	5,000,000.00	5.000	02/15/2033C	5.350	4,839,873.63	4,839,062.73	5,096,000.00	5,106,150.00	10/07/2008
92812QV38	22270/K-5290	VIRGINIA ST HSG DEV	1,375,000.00	5.251	01/01/2039C	5.251	1,375,000.00	1,375,000.00	1,461,143.75	1,466,795.00	12/08/2011
Fund	**5290 TRA REV REF 2008B D/S RES**		**$13,035,000.00**	**5.205**		**5.403**	**$12,811,407.40**	**$12,810,165.44**	**$13,606,223.80**	**$13,639,545.65**	
	23009/B-5300	Lone Star Investment P	4,642,911.02	0.575	09/01/2016	0.575	4,642,911.02	4,640,645.52	4,642,911.02	4,640,645.52	09/16/2013
	23233/B-5300	TX CLASS - INVESTMEI	3,452,079.84	0.697	09/01/2016	0.697	3,452,079.84	3,450,038.12	3,452,079.84	3,450,038.12	04/16/2014
	23530/B-5300	LOGIC LOGIC INVESTM	5,016,225.28	0.622	09/01/2016	0.622	5,016,225.28	5,013,577.44	5,016,225.28	5,013,577.44	03/27/2015
89233GJV9	23954/B-5300	TMCC - DISCOUNT COI	3,864,000.00	0.570	09/29/2016	0.579	3,862,286.96	3,860,390.38	3,862,767.81	3,861,403.62	06/14/2016
6427132V2	22535/B-5300	NEW BRITAIN CT BAB	1,800,000.00	3.231	10/01/2016	1.600	1,802,359.36	1,804,718.71	1,801,620.00	1,804,032.00	09/11/2012
89233GQQ2	23959/B-5300	TMCC - DISCOUNT COI	3,000,000.00	0.930	03/24/2017	0.948	2,984,190.00	2,981,787.50	2,986,230.00	2,984,137.50	06/28/2016
Fund	**5300 TRA REV REF 2008B CONST**		**$21,775,216.14**	**0.873**		**0.742**	**$21,760,052.46**	**$21,751,157.67**	**$21,761,833.95**	**$21,753,834.20**	
779240HB9	21789/K-5420	ROUND ROCK TEX INDI	1,000,000.00	4.658	08/01/2023C	4.658	1,000,000.00	1,000,000.00	1,103,440.00	1,127,420.00	12/16/2010
235219CB6	21746/K-5420	DALLAS TEX REF GO B(	1,000,000.00	4.660	02/15/2024C	4.660	1,000,000.00	1,000,000.00	1,096,070.00	1,102,650.00	11/18/2010
432347LK6	21743/K-5420	HILLSBOROUGH CNTY I	5,195,000.00	4.600	08/01/2024C	4.689	5,168,448.66	5,168,169.17	5,687,797.70	5,811,178.95	11/16/2010
662903MD2	21773/K-5420	NORTH TEX MUN WTR	1,200,000.00	4.870	09/01/2024C	4.870	1,200,000.00	1,200,000.00	1,337,676.00	1,365,792.00	11/30/2010
833085J53	21668/K-5420	SNOHOMISH CNTY WA	2,760,000.00	4.712	12/01/2025C	4.712	2,760,000.00	2,760,000.00	3,042,127.20	3,108,450.00	09/29/2010
395460W20	21732/K-5420	GREENSBORO NC BUILI	2,000,000.00	4.708	10/01/2027C	4.708	2,000,000.00	2,000,000.00	2,250,720.00	2,273,860.00	11/02/2010
24916PFH5	21676/K-5420	DENVER CO BAB	3,540,000.00	4.650	12/15/2028C	4.650	3,540,000.00	3,540,000.00	3,886,176.60	3,927,877.80	10/07/2010
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH	1,630,000.00	4.750	11/01/2029C	4.800	1,622,988.52	1,622,944.14	1,821,932.50	1,840,009.20	11/09/2010
796237VY8	21667/K-5420	SAN ANTONIO TEX BUI	1,635,000.00	6.038	08/01/2035C	5.475	1,684,322.25	1,685,371.66	1,897,858.95	1,898,333.10	09/29/2010
Fund	**5420 TRA 09A DS RES**		**$19,960,000.00**	**4.787**		**4.768**	**$19,975,759.43**	**$19,976,484.97**	**$22,123,798.95**	**$22,455,571.05**	
	23028/B-5850	Lone Star Investment P	1,439,275.53	0.572	09/01/2016	0.572	1,439,275.53	2,438,435.88	1,439,275.53	2,438,435.88	09/19/2013
	23173/B-5850	LOGIC - INVESTMENT I	2,028,247.93	0.619	09/01/2016	0.619	2,028,247.93	3,027,029.80	2,028,247.93	3,027,029.80	02/26/2014
	23235/B-5850	TX CLASS - INVESTMEI	2,434,277.89	0.697	09/01/2016	0.697	2,434,277.89	2,432,838.11	2,434,277.89	2,432,838.11	04/16/2014
3135G0XA6	22870/B-5850	FNMA NOTE	4,000,000.00	1.030	05/21/2018C	1.030	4,000,000.00	4,000,000.00	4,000,200.00	4,000,280.00	05/21/2013
Fund	**5850 TRA SR LN REV 2009C CONST**		**$9,901,801.35**	**0.797**		**0.797**	**$9,901,801.35**	**$11,898,303.79**	**$9,902,001.35**	**$11,898,583.79**	
208423AP8	22176/K-5852	CONROE TEX INDL DE\	1,865,000.00	4.000	09/01/2025C	4.100	1,852,274.30	1,852,156.47	2,094,525.55	2,102,190.70	09/22/2011
208423AQ6	22180/K-5852	CONROE TEX INDL DE\	400,000.00	4.000	09/01/2026C	4.204	393,976.58	393,926.38	449,224.00	450,868.00	09/22/2011
208423AR4	22177/K-5852	CONROE TEX INDL DE\	1,040,000.00	4.125	09/01/2027C	4.300	1,025,597.44	1,025,488.33	1,173,068.00	1,177,456.80	09/22/2011
208423AS2	22178/K-5852	CONROE TEX INDL DE\	1,085,000.00	4.250	09/01/2028C	4.400	1,071,312.67	1,071,217.62	1,229,120.55	1,233,829.45	09/22/2011
208423AU7	22179/K-5852	CONROE TEX INDL DE\	1,055,000.00	4.375	09/01/2030C	4.600	1,032,948.32	1,032,817.06	1,200,284.05	1,204,989.35	09/22/2011
052396J90	22196/K-5852	Austin TX Rev 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,979,581.41	1,979,467.98	2,195,080.00	2,192,860.00	10/04/2011
756872HB6	22233/K-5852	RED RIVER TEX ED FIN	1,175,000.00	4.125	03/15/2032C	4.320	1,151,486.79	1,151,360.69	1,270,081.00	1,273,053.75	10/27/2011
756872HC4	22234/K-5852	RED RIVER TEX ED FIN	1,360,000.00	4.250	03/15/2033C	4.368	1,342,906.81	1,342,820.68	1,480,319.20	1,478,877.60	10/27/2011

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442435K77	22268/K-5852	HOUSTON TX UTILITY :	1,530,000.00	5.000	11/15/2033C	4.504	1,585,053.19	1,585,934.51	1,809,837.00	1,791,232.20	12/06/2011
088281FZ8	22204/K-5852	BEXAR COUNTY TEX G(	4,500,000.00	4.250	06/15/2037C	4.360	4,438,247.28	4,437,999.75	4,929,795.00	4,951,575.00	10/11/2011
Fund	**5852 TRA SL REV 09C DS RES**		**$16,010,000.00**	**4.246**		**4.320**	**$15,873,384.79**	**$15,873,189.47**	**$17,831,334.35**	**$17,856,932.85**	
649883ZU2	23202/Y-5912	NY ST MTGE AGY HOMI	1,000,000.00	0.960	10/01/2016	0.964	999,996.68	999,993.36	999,770.00	999,340.00	03/27/2014
Fund	**5912 METRO STREET IMPROV**		**$1,000,000.00**	**0.960**		**0.964**	**$999,996.68**	**$999,993.36**	**$999,770.00**	**$999,340.00**	
	24041/C-8349	LOGIC - INVESTMENT I	5,000,089.25	0.652	09/01/2016	0.652	5,000,000.00	0.00	5,000,089.25	0.00	08/31/2016
	23895/C-8349	TEXAS CLASS - INVEST	6,321,239.62	0.697	09/01/2016	0.697	6,321,239.62	6,317,500.93	6,321,239.62	6,317,500.93	04/06/2016
882723PJ2	23297/C-8349	TX ST TXB REF PUB FII	1,000,000.00	0.644	10/01/2016	0.644	1,000,000.00	1,000,000.00	999,920.00	999,940.00	07/08/2014
92812UF29	22702/C-8349	VA ST HSG DEV AU	1,100,000.00	1.050	04/01/2017	1.050	1,100,000.00	1,100,000.00	1,101,276.00	1,101,474.00	01/24/2013
880541TW7	22686/C-8349	TN ST SER C REFU	500,000.00	0.900	05/01/2017	0.900	500,000.00	500,000.00	500,395.00	500,855.00	01/09/2013
89233GSS6	24035/C-8349	TMCC - DISC COMM PA	5,000,000.00	1.180	05/26/2017	1.205	4,956,241.67	0.00	4,961,804.15	0.00	08/30/2016
912828TG5	23296/C-8349	TREASURY NOTE	3,000,000.00	0.500	07/31/2017	1.022	2,985,969.49	2,984,663.35	2,995,320.00	2,996,940.00	06/25/2014
258174BQ3	22887/C-8349	DORCHESTER CNTY SC	2,000,000.00	1.528	12/01/2017	1.470	2,001,399.25	2,001,492.54	2,005,200.00	2,009,700.00	06/13/2013
249218AQ1	22842/C-8349	DENVER CO PUBLIC SC	500,000.00	1.444	12/15/2017	1.444	500,000.00	500,000.00	501,310.00	502,925.00	04/23/2013
3135G0XD0	22872/C-8349	FNMA NOTE	10,000,000.00	1.000	05/21/2018C	1.011	9,998,105.56	9,998,013.89	9,976,300.00	9,994,900.00	05/21/2013
93974DHS0	23301/C-8349	WASHINGTON ST TXBL	910,000.00	1.400	08/01/2018	1.450	909,152.77	909,115.93	916,388.20	919,409.40	07/11/2014
845040JH8	23029/C-8349	SOUTHERN METHODIS'	1,000,000.00	1.479	10/01/2018	2.050	988,756.25	988,306.50	1,004,650.00	1,003,710.00	09/30/2013
Fund	**8349 WORKMEN COMP**		**$36,331,328.87**	**0.931**		**0.995**	**$36,260,864.61**	**$26,299,093.14**	**$36,283,892.22**	**$26,347,354.33**	
	23248/B-8573	TEXAS CLASS INVESTM	8,531,524.16	0.697	09/01/2016	0.697	8,531,524.16	8,526,478.17	8,531,524.16	8,526,478.17	05/19/2014
	23011/B-8573	Lone Star Investment P	8,026,725.81	0.575	09/01/2016	0.575	8,026,725.81	8,022,809.18	8,026,725.81	8,022,809.18	09/16/2013
	23129/B-8573	LOGIC - INVESTMENT I	8,517,721.29	0.622	09/01/2016	0.622	8,517,721.29	8,513,225.21	8,517,721.29	8,513,225.21	01/23/2014
89233GJD9	23724/B-8573	TMCC - DISCOUNT COI	20,000,000.00	0.930	09/13/2016	0.948	19,993,800.00	19,977,783.33	19,997,266.60	19,990,205.60	12/18/2015
36960LJV8	23977/B-8573	GECO - DISC COMM PA	50,000,000.00	0.480	09/29/2016	0.487	49,981,333.33	49,960,666.66	49,983,890.00	49,961,250.00	07/06/2016
89233GJW7	23924/B-8573	TMCC - DISCOUNT COI	35,864,000.00	0.690	09/30/2016	0.702	35,844,065.59	35,822,756.40	35,852,154.84	35,836,504.15	05/05/2016
313384H85	23944/B-8573	FHLB DISCOUNT NOTE	45,000,000.00	0.440	09/30/2016	0.447	44,984,050.00	44,967,000.00	44,990,550.00	44,977,500.00	05/20/2016
76221RTQ6	22802/B-8573	RI ST HSG & MTGE	470,000.00	1.170	10/01/2016	1.170	470,000.00	470,000.00	469,901.30	469,840.20	03/07/2013
300569GW4	22829/B-8573	EWING TWP NJ SCH	4,760,000.00	1.086	10/01/2016	1.000	4,760,333.73	4,760,667.46	4,759,762.00	4,761,190.00	04/03/2013
213185EK3	22808/B-8573	Cook County IL	3,810,000.00	2.932	11/15/2016	1.250	3,822,834.39	3,828,037.52	3,817,239.00	3,821,239.50	03/22/2013
6776598S6	22850/B-8573	OHIO ST WTRS DEV AL	1,360,000.00	0.900	12/01/2016	0.900	1,360,000.00	1,360,000.00	1,360,190.40	1,360,149.60	04/30/2013
3136G14F3	22670/B-8573	FNMA NOTE	6,000,000.00	0.680	12/27/2016C	0.680	6,000,000.00	6,000,000.00	6,001,740.00	6,003,660.00	12/27/2012
207752FN1	22853/B-8573	CT ST MUNI ELEC ENEI	2,150,000.00	1.250	01/01/2017	1.150	2,150,697.77	2,150,872.22	2,152,537.00	2,152,322.00	05/01/2013
89233GNH5	23918/B-8573	TMCC - DISCOUNT COI	25,000,000.00	1.000	01/17/2017	1.020	24,904,166.67	24,882,638.89	24,939,625.00	24,926,062.50	04/22/2016
89233GQ17	24006/B-8573	TMCC CP	45,000,000.00	0.970	03/01/2017	0.989	44,780,537.50	44,742,950.00	44,816,737.50	44,785,350.00	07/21/2016
313589HN6	23997/B-8573	FNMA DISCOUNT NOTE	25,000,000.00	0.500	06/30/2017	0.509	24,895,138.89	24,884,375.00	24,886,750.00	24,882,000.00	07/11/2016
3134G84F3	23686/B-8573	FHLMC NOTE	50,000,000.00	0.755	06/30/2017C	0.755	50,000,000.00	50,000,000.00	50,030,000.00	50,005,500.00	11/13/2015
3130A62S5	23935/B-8573	FHLB NOTE	40,000,000.00	0.750	08/28/2017	0.758	39,996,937.73	39,996,680.40	40,023,200.00	40,040,800.00	05/19/2016

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3134G7QW4	23626/B-8573	FHLMC NOTE	25,000,000.00	0.960	09/08/2017C	0.960	25,000,000.00	25,000,000.00	25,003,500.00	25,018,000.00	09/08/2015
3134G7R86	23664/B-8573	FHLMC NOTE	20,000,000.00	0.830	10/30/2017C	0.830	20,000,000.00	20,000,000.00	20,010,400.00	20,022,200.00	10/15/2015
73358WKJ2	22668/B-8573	PORT AUTH NY NJ	15,220,000.00	1.050	12/01/2017C	1.334	15,167,967.64	15,164,498.82	15,197,626.60	15,204,323.40	12/24/2012
3135G0SJ3	22658/B-8573	FNMA NOTE	10,000,000.00	1.000	12/26/2017C	1.000	10,000,000.00	10,000,000.00	10,001,000.00	10,004,000.00	12/26/2012
956398SZ5	22857/B-8573	WEST UNIV PLACE TX	1,000,000.00	1.150	02/01/2018	1.150	999,997.00	999,996.83	999,580.00	1,000,180.00	05/09/2013
3130A83M3	23940/B-8573	FHLB NOTE	35,000,000.00	0.876	02/23/2018C	0.876	35,000,000.00	35,000,000.00	34,991,600.00	35,002,450.00	05/20/2016
3135G0WM1	22851/B-8573	FNMA NOTE	20,000,000.00	1.000	04/30/2018C	1.015	19,995,008.33	19,994,758.33	20,003,200.00	20,010,200.00	04/30/2013
3135G0XA6	22869/B-8573	FNMA NOTE	20,000,000.00	1.030	05/21/2018C	1.030	20,000,000.00	20,000,000.00	20,001,000.00	20,001,400.00	05/21/2013
040580GC0	22833/B-8573	AZ ST SCH FACS BRD	13,000,000.00	1.368	07/01/2018	1.350	.13,004,061.81	13,004,246.44	13,105,820.00	13,139,360.00	04/11/2013
040654UZ6	22841/B-8573	AZ TRANSPORTATIO	2,800,000.00	1.631	07/01/2018	1.300	2,816,372.81	2,817,117.02	2,827,440.00	2,848,496.00	04/23/2013
040580GC0	23344/B-8573	ARIZONA ST SCH FACS	5,000,000.00	1.368	07/01/2018	1.533	4,985,341.36	4,984,675.05	5,040,700.00	5,053,600.00	09/10/2014
3136G3ZH1	24002/B-8573	FNMA NOTE	5,000,000.00	0.950	07/20/2018C	0.950	5,000,000.00	5,000,000.00	4,988,700.00	4,999,000.00	07/20/2016
3134G96C6	24014/B-8573	FHLMC NOTE	39,000,000.00	1.050	08/28/2018C	1.050	39,000,000.00	0.00	38,853,360.00	0.00	08/12/2016
3134G9KZ9	23931/B-8573	FHLMC NOTE	44,000,000.00	1.050	08/31/2018C	1.061	43,990,400.00	43,990,000.00	43,987,240.00	44,001,760.00	05/16/2016
3136G3A54	24003/B-8573	FNMA NOTE	25,000,000.00	1.073	01/18/2019C	1.073	25,000,000.00	25,000,000.00	24,934,000.00	25,001,500.00	07/22/2016
546415M23	22877/B-8573	LOUISIANA ST UTGO T.	2,000,000.00	2.000	05/15/2019	1.530	2,024,214.22	2,024,960.04	2,039,980.00	2,042,940.00	05/23/2013
235219CA8	21745/B-8573	DALLAS TEX REF GO B(	1,000,000.00	4.510	02/15/2023C	4.510	1,000,000.00	1,000,000.00	1,093,800.00	1,097,040.00	11/18/2010
432347LJ9	21738/B-8573	HILLSBOROUGH CNTY I	4,025,000.00	4.350	08/01/2023C	4.440	4,006,072.73	4,005,844.70	4,373,565.00	4,466,059.50	11/16/2010
486063ME7	21808/B-8573	KATY TEX INDPT SCH I	1,000,000.00	5.138	02/15/2024C	5.138	1,000,000.00	1,000,000.00	1,110,450.00	1,126,090.00	12/29/2010
79642BLJ0	21752/B-8573	SAN ANTONIO TEX WT	1,000,000.00	4.920	05/15/2024C	4.920	1,000,000.00	1,000,000.00	1,107,510.00	1,116,090.00	11/23/2010
486063MF4	21807/B-8573	KATY TEX INDPT SCH I	1,000,000.00	5.288	02/15/2025C	5.288	1,000,000.00	1,000,000.00	1,114,670.00	1,127,240.00	12/29/2010
79642BLK7	21753/B-8573	SAN ANTONIO TEX WT	1,000,000.00	5.120	05/15/2025C	5.120	1,000,000.00	1,000,000.00	1,115,190.00	1,122,870.00	11/23/2010
432347LL4	21739/B-8573	HILLSBOROUGH CNTY I	3,100,000.00	4.800	08/01/2025C	4.888	3,083,010.95	3,082,852.17	3,415,518.00	3,489,050.00	11/16/2010
882806CN0	22308/B-8573	TEXAS ST TECH UNIV F	850,000.00	3.820	08/15/2025C	3.820	850,000.00	850,000.00	911,922.50	926,942.00	02/14/2012
662903ME0	21774/B-8573	NORTH TEX MUN WTR	1,500,000.00	5.020	09/01/2025C	5.020	1,500,000.00	1,500,000.00	1,682,880.00	1,711,140.00	11/30/2010
451152PH9	21734/B-8573	IDAHO BOND BANK AU	4,240,000.00	5.467	09/15/2025C	5.467	4,240,000.00	4,240,000.00	4,694,104.00	4,845,514.40	11/10/2010
050625CM2	21784/B-8573	AUBURN WASH UTIL S\	1,865,000.00	5.661	12/01/2025C	5.661	1,865,000.00	1,865,000.00	2,139,583.95	2,169,479.90	12/15/2010
Fund	**8573 TRA REVENUE**		**$682,089,971.26**	**0.982**		**0.983**	**$681,547,313.71**	**$642,390,889.84**	**$683,901,854.95**	**$645,583,011.31**	
	23010/B-8577	Lone Star Investment P	18,072,847.86	0.575	09/01/2016	0.575	18,072,847.86	18,064,029.23	18,072,847.86	18,064,029.23	09/16/2013
	23465/B-8577	TEXAS CLASS INVESTM	18,043,048.52	0.697	09/01/2016	0.697	18,043,048.52	18,032,376.90	18,043,048.52	18,032,376.90	01/28/2015
	23466/B-8577	LOGIC INVESTMENT PC	19,036,382.26	0.622	09/01/2016	0.622	19,036,382.26	19,026,333.89	19,036,382.26	19,026,333.89	01/28/2015
587848AM4	22840/B-8577	MERCER CNTY NJ IMPT	1,935,000.00	4.500	12/01/2016	1.100	1,951,080.03	1,956,440.04	1,951,524.90	1,958,297.40	04/23/2013
641461XY9	22832/B-8577	NEVADA ST TXBLE REF	1,500,000.00	1.145	02/01/2017	1.000	1,500,885.57	1,501,062.68	1,501,725.00	1,502,505.00	04/09/2013
938429D53	22646/B-8577	WASHINGTON CNTY OI	1,000,000.00	1.156	06/15/2017	1.156	1,000,000.00	1,000,000.00	1,003,450.00	1,004,730.00	12/11/2012
3134G7Y62	23670/B-8577	FHLMC NOTE	27,400,000.00	0.715	07/28/2017C	0.715	27,400,000.00	27,400,000.00	27,427,674.00	27,444,662.00	10/28/2015
661334DR0	22792/B-8577	N ORGANGE CNTY CA (	1,250,000.00	1.240	08/01/2017	1.100	1,251,560.39	1,251,702.25	1,252,400.00	1,253,925.00	02/19/2013
759136RR7	22837/B-8577	REGL TRANS DIST CO !	4,000,000.00	2.000	11/01/2017	1.170	4,037,604.89	4,040,290.95	4,047,200.00	4,057,080.00	04/15/2013
3130A93X7	24022/B-8577	FHLB Note	35,000,000.00	0.770	02/28/2018C	0.770	35,000,000.00	0.00	34,933,500.00	0.00	08/19/2016

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184126YT1	22936/B-8577	CLAYTON CTY GA&WTF	945,000.00	1.500	05/01/2018	1.503	944,951.23	944,948.79	951,208.65	953,353.80	06/27/2013
3136G3ZH1	24001/B-8577	FNMA NOTE	25,000,000.00	0.950	07/20/2018C	0.950	25,000,000.00	25,000,000.00	24,943,500.00	24,995,000.00	07/20/2016
3134GAFL3	24038/B-8577	FHLMC NOTE	14,000,000.00	1.050	08/28/2018C	1.050	14,000,000.00	0.00	13,973,260.00	0.00	08/30/2016
3136G3A54	24004/B-8577	FNMA NOTE	25,000,000.00	1.073	01/18/2019C	1.073	25,000,000.00	25,000,000.00	24,934,000.00	25,001,500.00	07/22/2016
Fund	**8577 TRA R&R**		**$192,182,278.64**	**0.880**		**0.827**	**$192,238,360.75**	**$143,217,184.73**	**$192,071,721.19**	**$143,293,793.22**	
89233GJU1	24030/C-9990	TMCC - DISC COMM PA	1,008,000.00	0.410	09/28/2016	0.416	1,007,690.04	0.00	1,007,690.04	0.00	08/30/2016
89233GJW7	23778/C-9990	TMCC CP	37,800,000.00	0.830	09/30/2016	0.845	37,774,726.50	37,747,710.00	37,787,515.42	37,771,019.87	01/21/2016
89233GJW7	23883/C-9990	TMCC - DISCOUNT COI	85,000,000.00	0.790	09/30/2016	0.804	84,945,906.94	84,888,083.33	84,971,926.20	84,934,833.05	03/29/2016
62478XJW1	23922/C-9990	MUFG - DISCOUNT COI	2,727,000.00	0.600	09/30/2016	0.610	2,725,681.95	2,724,273.00	2,726,099.33	2,724,909.29	04/27/2016
89233GJW7	23937/C-9990	TMCC - DISCOUNT COI	1,008,000.00	0.690	09/30/2016	0.701	1,007,439.72	1,006,840.80	1,007,667.08	1,007,227.20	05/19/2016
36960LJW6	23973/C-9990	GECO - DISC COMM PA	1,078,000.00	0.480	09/30/2016	0.487	1,077,583.17	1,077,137.60	1,077,643.96	1,077,151.08	07/06/2016
Fund	**9990 Constitutional Debt Service Fur**		**$128,621,000.00**	**0.791**		**0.806**	**$128,539,028.32**	**$127,444,044.73**	**$128,578,542.03**	**$127,515,140.49**	
89233GJ23	23876/C-9991	TMCC - DISCOUNT COI	30,000,000.00	0.710	09/02/2016	0.722	29,999,408.33	29,981,066.67	29,999,658.30	29,989,066.80	03/22/2016
313588F26	23818/C-9991	FNMA - DISC NOTE	50,000,000.00	0.465	09/08/2016	0.473	49,995,479.17	49,975,458.33	49,997,500.00	49,987,000.00	02/11/2016
89232CJ98	23877/C-9991	TCCI - DISCOUNT COM	40,000,000.00	0.770	09/09/2016	0.784	39,993,155.56	39,966,633.33	39,997,280.00	39,979,633.20	03/22/2016
8923A0JM6	23826/C-9991	TMCPR - DISCOUNT CC	25,000,000.00	0.760	09/21/2016	0.774	24,989,444.44	24,973,083.33	24,998,000.00	24,981,583.25	02/19/2016
8923A0JN4	23825/C-9991	TMCPR - DISCOUNT CC	25,000,000.00	0.760	09/22/2016	0.774	24,988,916.67	24,972,555.56	24,994,175.00	24,980,861.00	02/19/2016
62478XK66	23827/C-9991	MUFG - DISCOUNT COI	50,000,000.00	0.680	10/06/2016	0.692	49,966,944.44	49,937,666.67	49,980,069.50	49,957,833.50	02/19/2016
62478XKL3	23993/C-9991	MUFG - DISC COMM PA	50,000,000.00	0.500	10/20/2016	0.508	49,965,972.22	49,944,444.44	49,972,097.00	49,948,889.00	07/07/2016
3130A5X95	23610/C-9991	FHLB NOTE	50,000,000.00	0.475	11/10/2016C	0.475	50,000,000.00	50,000,000.00	50,006,000.00	50,001,500.00	08/10/2015
89233GLF1	23824/C-9991	TMCC - DISCOUNT COI	50,000,000.00	0.810	11/15/2016	0.825	49,915,625.00	49,880,750.00	49,952,083.50	49,921,972.00	02/19/2016
89233GM11	23862/C-9991	TMCC - DISCOUNT COI	50,000,000.00	0.980	12/01/2016	0.999	49,876,138.89	49,833,944.44	49,933,014.00	49,893,250.00	03/09/2016
89233GMF0	23994/C-9991	TMCC - DISC COMM PA	50,000,000.00	0.800	12/15/2016	0.814	49,883,333.33	49,848,888.89	49,922,708.50	49,881,000.00	07/08/2016
89233GMV5	23995/C-9991	TMCC - DISC COMM PA	22,000,000.00	0.830	12/29/2016	0.845	21,939,640.55	21,923,916.66	21,961,457.32	21,942,250.00	07/08/2016
3134G73Z2	23676/C-9991	FHLMC NOTE	50,000,000.00	0.500	01/27/2017C	0.500	50,000,000.00	50,000,000.00	50,017,000.00	50,028,000.00	10/30/2015
88213ABN4	23464/C-9991	TX A&M UNIV REV FIN	5,000,000.00	1.025	05/15/2017	1.025	5,000,000.00	5,000,000.00	5,006,350.00	5,012,200.00	01/27/2015
88213AFS9	24000/C-9991	TX ST A&M UNIV SYS E	2,000,000.00	0.535	05/15/2017	0.535	2,000,000.00	2,000,000.00	1,996,800.00	2,000,500.00	07/20/2016
769036AW4	23947/C-9991	RIVERSIDE CA PENS OI	2,000,000.00	0.980	06/01/2017	0.980	2,000,000.00	2,000,000.00	1,996,440.00	1,997,680.00	05/26/2016
3130A8CU5	23951/C-9991	FHLB NOTE	50,000,000.00	0.786	08/30/2017C	0.786	50,000,000.00	50,000,000.00	50,001,500.00	50,010,000.00	06/06/2016
3134G9VQ7	23955/C-9991	FHLMC NOTE	50,000,000.00	0.720	09/15/2017C	0.720	50,000,000.00	50,000,000.00	49,995,000.00	50,002,500.00	06/16/2016
3134G8RL5	23874/C-9991	FHLMC NOTE	50,000,000.00	0.940	09/29/2017C	0.943	49,998,239.56	49,998,103.45	50,008,000.00	50,025,500.00	03/18/2016
186387LP9	23534/C-9991	CLEVELAND OH INCOM	1,535,000.00	1.250	10/01/2017	1.250	1,535,000.00	1,535,000.00	1,533,618.50	1,535,214.90	04/09/2015
3134G9J65	23978/C-9991	FHLMC NOTE	25,000,000.00	0.702	10/06/2017C	0.702	25,000,000.00	25,000,000.00	24,929,500.00	24,959,750.00	07/06/2016
1995073P7	23549/C-9991	COLUMBUS OH CITY SC	2,300,000.00	1.091	12/01/2017	1.091	2,300,000.00	2,300,000.00	2,303,358.00	2,307,590.00	05/21/2015
650035YP7	23611/C-9991	NEW YORK ST URBAN I	6,800,000.00	1.350	03/15/2018	1.355	6,799,434.11	6,799,403.47	6,840,188.00	6,849,096.00	08/13/2015
7599112M1	23923/C-9991	REGIONAL TRANSPORT	5,000,000.00	1.250	05/04/2018	1.250	5,000,000.00	5,000,000.00	5,007,900.00	5,017,950.00	05/04/2016
79642B2A0	23836/C-9991	SAN ANTONIO TX WTR	1,910,000.00	1.054	05/15/2018	1.054	1,910,000.00	1,910,000.00	1,905,454.20	1,913,208.80	02/25/2016

Book Value & Market Value Report

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HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2016	Book Value 07/31/2016	Market Value 08/31/2016	Market Value 07/31/2016	Purchase Date
3134G9WP8	23957/C-9991	FHLMC NOTE	30,000,000.00	0.960	06/29/2018C	0.960	30,000,000.00	30,000,000.00	29,963,400.00	30,002,700.00	06/23/2016
3130A7JZ9	23872/C-9991	FHLB NOTE	50,000,000.00	1.280	09/28/2018C	1.280	50,000,000.00	50,000,000.00	50,013,500.00	50,037,000.00	03/17/2016
960028NL8	23921/C-9991	WESTERVILLE OH CITY	1,380,000.00	0.000	12/01/2018	1.250	1,341,925.31	1,340,515.14	1,343,913.00	1,346,176.20	04/28/2016
Fund	**9991 COUNTY GENERAL**		**$824,925,000.00**	**0.766**		**0.775**	**$824,398,657.58**	**$824,121,430.38**	**$824,575,964.82**	**$824,509,904.65**	
62478XJ84	23760/F-9992	MUFG - DISCOUNT COI	5,000,000.00	0.650	09/08/2016	0.661	4,999,368.06	4,996,569.44	4,999,601.40	4,997,836.10	01/12/2016
62478XJN1	23758/F-9992	MUFG - DISCOUNT COI	5,000,000.00	0.650	09/22/2016	0.661	4,998,104.17	4,995,305.55	4,998,804.15	4,997,038.90	01/12/2016
89233GK62	23749/F-9992	TMCC - DISCOUNT COI	5,000,000.00	0.950	10/06/2016	0.969	4,995,381.94	4,991,291.67	4,998,006.95	4,995,783.35	01/12/2016
89233GKH8	23779/F-9992	TMCC CP	5,000,000.00	0.850	10/17/2016	0.866	4,994,569.44	4,990,909.72	4,997,380.55	4,995,080.55	01/21/2016
89233GL38	23839/F-9992	TMCC - DISCOUNT COI	5,000,000.00	0.870	11/03/2016	0.886	4,992,387.50	4,988,641.67	4,995,975.00	4,993,080.55	02/29/2016
631663MY4	22784/F-9992	NASSAU CNTY NY	1,500,000.00	1.154	11/15/2016	0.710	1,501,348.27	1,501,894.86	1,500,900.00	1,501,380.00	02/14/2013
89233GLH7	23842/F-9992	TMCC - DISCOUNT COI	3,500,000.00	0.920	11/17/2016	0.938	3,493,112.78	3,490,340.00	3,496,556.39	3,494,435.00	02/29/2016
89233GM11	23857/F-9992	TMCC - DISCOUNT COI	5,000,000.00	0.980	12/01/2016	0.999	4,987,613.89	4,983,394.44	4,993,301.40	4,989,325.00	03/09/2016
89233GME3	23905/F-9992	TMCC - DISCOUNT COI	5,000,000.00	0.870	12/14/2016	0.886	4,987,433.33	4,983,687.50	4,992,344.45	4,988,187.50	04/12/2016
89233GMV5	23904/F-9992	TMCC - DISCOUNT COI	1,040,000.00	0.920	12/29/2016	0.938	1,036,837.24	1,036,013.33	1,038,177.98	1,037,270.00	04/12/2016
89233GQ90	24026/F-9992	TMCC - DISC COMM PA	5,000,000.00	1.020	03/09/2017	1.040	4,973,225.00	0.00	4,978,737.50	0.00	08/22/2016
89233GQP4	24025/F-9992	TMCC - DISC COMM PA	5,000,000.00	1.050	03/23/2017	1.070	4,970,395.83	0.00	4,977,162.50	0.00	08/22/2016
650367KP9	22706/F-9992	NEWARK NJ TXBL REF	2,775,000.00	2.000	04/01/2017	1.601	2,781,234.88	2,782,125.58	2,780,050.50	2,776,332.00	01/29/2013
89233GR65	24024/F-9992	TMCC - DISC COMM PA	2,000,000.00	1.070	04/06/2017	1.091	1,987,100.55	0.00	1,990,235.00	0.00	08/22/2016
89233GRL2	24023/F-9992	TMCC - DISC COMM PA	5,000,000.00	1.090	04/20/2017	1.112	4,965,029.17	0.00	4,974,012.50	0.00	08/22/2016
89233GS49	24027/F-9992	TMCC - DISC COMM PA	5,000,000.00	1.110	05/04/2017	1.133	4,962,229.17	0.00	4,964,951.40	0.00	08/22/2016
19648CAF8	22799/F-9992	Colorado St HSG & FIN	6,000,000.00	1.850	05/15/2017	0.019	6,033,031.77	6,036,933.16	6,035,520.00	6,050,460.00	03/04/2013
052476M96	23613/F-9992	AUSTIN TX WTR & WSI	1,000,000.00	0.981	05/15/2017	0.981	1,000,000.00	1,000,000.00	1,000,340.00	1,001,030.00	08/18/2015
582201AG4	23407/F-9992	MCLENNAN CNTY TX PI	815,000.00	1.560	06/01/2017	1.560	815,000.00	815,000.00	816,793.00	817,934.00	11/25/2014
93974DYT9	24010/F-9992	WASHINGTON STATE T	2,000,000.00	0.500	08/01/2017	0.571	1,998,705.88	0.00	1,994,380.00	0.00	08/04/2016
447819EB5	23594/F-9992	HURST EULESS BEDFOI	1,000,000.00	0.000	08/15/2017	1.306	987,728.42	986,658.22	989,300.00	989,680.00	06/30/2015
3134G9J65	23979/F-9992	FHLMC NOTE	25,000,000.00	0.702	10/06/2017C	0.702	25,000,000.00	25,000,000.00	24,929,500.00	24,959,750.00	07/06/2016
602245YN6	22736/F-9992	MIL CNTY WIS GO	2,305,000.00	1.068	12/01/2017	1.068	2,305,000.00	2,305,000.00	2,310,877.75	2,313,205.80	02/12/2013
661309HQ0	23524/F-9992	NORTH OLMSTEAD OH	1,300,000.00	1.200	12/01/2017	1.200	1,300,000.00	1,300,000.00	1,301,690.00	1,303,445.00	03/24/2015
791526MM5	23552/F-9992	SAINT LOUIS CNTY MO	850,000.00	1.100	12/01/2017	1.100	850,000.00	850,000.00	850,620.50	852,065.50	06/04/2015
3134G34K3	23142/F-9992	FHLMC NOTE	2,500,000.00	1.000	01/30/2018C	1.000	2,500,000.00	2,500,000.00	2,498,625.00	2,500,575.00	02/07/2014
3134G34K3	23145/F-9992	FHLMC NOTE	6,950,000.00	1.000	01/30/2018C	1.000	6,950,000.00	6,950,000.00	6,946,177.50	6,951,598.50	02/07/2014
3134G34K3	22713/F-9992	FHLMC	7,000,000.00	1.000	01/30/2018C	1.000	7,000,000.00	7,000,000.00	6,996,150.00	7,001,610.00	01/30/2013
3134G8M71	23861/F-9992	FHLMC NOTE	30,000,000.00	1.050	02/26/2018C	1.095	29,980,221.67	29,979,112.61	30,014,100.00	30,007,500.00	03/10/2016
3134G9JD0	23929/F-9992	FHLMC NOTE	13,000,000.00	1.000	05/11/2018C	1.000	13,000,000.00	13,000,000.00	12,986,480.00	13,000,260.00	05/12/2016
3135G0XA6	22873/F-9992	FNMA NOTE	3,000,000.00	1.030	05/21/2018C	1.030	3,000,000.00	3,000,000.00	3,000,150.00	3,000,210.00	05/21/2013
880541XQ5	24029/F-9992	TENNESSEE ST TXBL RI	1,405,000.00	0.966	08/01/2018	0.966	1,405,000.00	0.00	1,404,985.95	0.00	08/25/2016
3134GAFS8	24037/F-9992	FHLMC NOTE	25,000,000.00	1.157	02/28/2019C	1.157	25,000,000.00	0.00	24,988,500.00	0.00	08/30/2016
914378KR4	23800/F-9992	UNIV OF KENTUCKY GE	3,190,000.00	1.250	04/01/2019	1.350	3,181,920.92	3,181,660.31	3,187,448.00	3,192,392.50	02/10/2016

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HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2016	Book Value 07/31/2016	Market Value 08/31/2016	Market Value 07/31/2016	Purchase Date
Fund	**9992**	**FLD CONTROL GENERAL**	**$198,130,000.00**	**1.005**		**0.962**	**$197,931,979.88**	**$147,644,538.06**	**$197,927,835.37**	**$147,707,465.25**	
89233GJU1	24031/C-9994	TMCC - DISC COMM PA	492,000.00	0.410	09/28/2016	0.416	491,848.71	0.00	491,848.71	0.00	08/30/2016
89233GJW7	23777/C-9994	TMCC CP	17,600,000.00	0.830	09/30/2016	0.845	17,588,232.44	17,575,653.33	17,594,187.07	17,586,506.61	01/21/2016
89233GJW7	23882/C-9994	TMCC - DISCOUNT COI	44,240,000.00	0.790	09/30/2016	0.804	44,211,846.16	44,181,750.67	44,225,388.41	44,206,082.52	03/29/2016
62478XJW1	23920/C-9994	MUFG - DISCOUNT COI	1,594,000.00	0.600	09/30/2016	0.610	1,593,229.57	1,592,406.00	1,593,473.53	1,592,777.93	04/27/2016
89233GJW7	23936/C-9994	TMCC - DISCOUNT COI	535,000.00	0.690	09/30/2016	0.701	534,702.63	534,384.75	534,823.30	534,589.83	05/19/2016
36960LJW6	23976/C-9994	GECO - DISC COMM PA	577,000.00	0.480	09/30/2016	0.487	576,776.89	576,538.40	576,809.43	576,545.61	07/06/2016
Fund	**9994**	**Road Debt Service Fund**	**$65,038,000.00**	**0.790**		**0.804**	**$64,996,636.40**	**$64,460,733.15**	**$65,016,530.45**	**$64,496,502.50**	
89233GJW7	23881/F-9999	TMCC - DISCOUNT COI	2,450,000.00	0.790	09/30/2016	0.804	2,448,440.85	2,446,774.17	2,449,190.81	2,448,121.66	03/29/2016
89233GJW7	23938/F-9999	TMCC - DISCOUNT COI	111,000.00	0.690	09/30/2016	0.701	110,938.30	110,872.35	110,963.34	110,914.90	05/19/2016
Fund	**9999**	**Flood Control Debt Service Fun**	**$2,561,000.00**	**0.786**		**0.800**	**$2,559,379.15**	**$2,557,646.52**	**$2,560,154.15**	**$2,559,036.56**	
Grand Totals			**$2,966,930,736.07**	**0.857**		**0.854**	**$2,964,925,333.13**	**$2,223,143,019.30**	**$2,974,623,439.20**	**$2,234,747,492.20**	

Book Value & Market Value Report

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COUNTY CLERK & DISTRICT CLERK REGISTRY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2016	Book Value 07/31/2016	Market Value 08/31/2016	Market Value 07/31/2016	Purchase Date
T083116	6933/T-4005	MMF - DISTCLRK	15,194,509.48	0.260	09/01/2016	0.260	15,194,509.48	0.00	15,194,509.48	0.00	08/31/2016
Fund	**4005 DISTRICT CLERK MMF**		**$15,194,509.48**	**0.260**		**0.260**	**$15,194,509.48**	**$0.00**	**$15,194,509.48**	**$0.00**	
U083116	6934/U-4006	MMF - CO CLRK	9,741,591.65	0.260	09/01/2016	0.260	9,741,591.65	0.00	9,741,591.65	0.00	08/31/2016
Fund	**4006 MMF-COCLRK**		**$9,741,591.65**	**0.260**		**0.260**	**$9,741,591.65**	**$0.00**	**$9,741,591.65**	**$0.00**	
	23956/T-5944	LONE STAR INVESTMEI	3,481.17	0.557	09/01/2016	0.557	3,481.17	5,002,869.27	3,481.17	5,002,869.27	06/17/2016
	23961/T-5944	LOGIC INVESTMENT PC	2,601.28	0.598	09/01/2016	0.598	2,601.28	4,002,076.30	2,601.28	4,002,076.30	06/29/2016
011420KY1	22379/T-5944	ALAMO TX CMNTY CLL(	1,050,000.00	1.538	11/01/2016	1.538	1,050,000.00	1,050,000.00	1,051,081.50	1,052,016.00	03/22/2012
89233GM94	23869/T-5944	TMCC - DISCOUNT COI	6,000,000.00	1.020	12/09/2016	1.040	5,983,170.00	5,977,900.00	5,991,255.00	5,986,350.00	03/15/2016
89233GMG8	23875/T-5944	TMCC - DISCOUNT COI	19,000,000.00	0.990	12/16/2016	1.010	18,944,615.00	18,928,417.50	18,970,349.36	18,954,447.50	03/22/2016
3136G14F3	22662/T-5944	FNMA NOTE	4,000,000.00	0.680	12/27/2016C	0.680	4,000,000.00	4,000,000.00	4,001,160.00	4,002,440.00	12/27/2012
184126YS3	22934/T-5944	CLAYTON CTY GA&WTF	500,000.00	1.300	05/01/2017	1.500	499,354.05	499,273.30	501,280.00	501,950.00	06/27/2013
150528MN4	22486/T-5944	CITY OF CEDAR RAPID:	1,000,000.00	2.500	06/01/2017	1.300	1,008,686.63	1,009,651.81	1,012,110.00	1,014,640.00	06/06/2012
928075FM7	22304/T-5944	VIRGINIA ST PORT AU	500,000.00	1.754	07/01/2017	1.754	500,000.00	500,000.00	503,160.00	504,340.00	01/25/2012
3134G8LJ6	23823/T-5944	FHLMC NOTE	14,000,000.00	0.820	07/28/2017C	0.820	14,000,000.00	14,000,000.00	14,002,100.00	14,000,560.00	02/12/2016
592646Z63	22191/T-5944	MET WASHINGTON DC	1,000,000.00	4.000	10/01/2017	2.460	1,015,419.61	1,016,605.74	1,036,150.00	1,039,640.00	09/29/2011
882722J44	22479/T-5944	STATE OF TEXAS GO B(	500,000.00	2.503	10/01/2017	1.200	506,814.88	507,339.10	508,270.00	509,840.00	05/25/2012
759136RR7	22830/T-5944	REGL TRANS DIST CO :	2,150,000.00	2.000	11/01/2017	1.180	2,169,962.50	2,171,388.39	2,175,370.00	2,180,680.50	04/04/2013
3135G0SJ3	22659/T-5944	FNMA NOTE	5,000,000.00	1.000	12/26/2017C	1.000	5,000,000.00	5,000,000.00	5,000,500.00	5,002,000.00	12/26/2012
3135G0XD0	22875/T-5944	FNMA NOTE	3,500,000.00	1.000	05/21/2018C	1.011	3,499,336.94	3,499,304.86	3,491,705.00	3,498,215.00	05/21/2013
Fund	**5944 DISTRICT CLERK**		**$58,206,082.45**	**1.079**		**1.002**	**$58,183,442.06**	**$67,164,826.27**	**$58,250,573.31**	**$67,252,064.57**	
	23113/U-5945	LONE STAR INVESTMEI	3,016,115.01	0.575	09/01/2016	0.575	3,016,115.01	3,014,643.30	3,016,115.01	3,014,643.30	01/15/2014
	23266/U-5945	TEXAS CLASS INVESTM	1,010,135.22	0.697	09/01/2016	0.697	1,010,135.22	1,009,537.78	1,010,135.22	1,009,537.78	05/30/2014
	23112/U-5945	LOGIC INVESTMENT PC	3,014,989.15	0.622	09/01/2016	0.622	3,014,989.15	3,013,397.68	3,014,989.15	3,013,397.68	01/15/2014
018103BG5	21524/U-5945	ALLEN TEX ECONOMIC	400,000.00	3.750	09/01/2016	3.750	400,000.00	400,000.00	400,000.00	400,804.00	06/17/2010
882723PJ2	23299/U-5945	TX ST TXB REF PUB FII	4,265,000.00	0.644	10/01/2016	0.644	4,265,000.00	4,265,000.00	4,264,658.80	4,264,744.10	07/08/2014
89233GK62	23765/U-5945	TMCC - DISCOUNT COI	5,000,000.00	0.890	10/06/2016	0.907	4,995,673.61	4,991,841.67	4,998,006.95	4,995,783.35	01/14/2016
3136G14F3	22661/U-5945	FNMA NOTE	6,000,000.00	0.680	12/27/2016C	0.680	6,000,000.00	6,000,000.00	6,001,740.00	6,003,660.00	12/27/2012
89233GRH1	24005/U-5945	TMCC CP	5,000,000.00	1.040	04/17/2017	1.061	4,967,066.67	4,962,588.89	4,974,350.00	4,962,948.60	07/21/2016
3133EFKR7	23679/U-5945	FFCB NOTE	5,000,000.00	0.500	04/21/2017	0.572	4,997,708.65	4,997,409.77	4,996,800.00	4,996,600.00	10/29/2015
184126YS3	22933/U-5945	CLAYTON CTY GA&WTF	500,000.00	1.300	05/01/2017	1.500	499,354.05	499,273.30	501,280.00	501,950.00	06/27/2013
89233GSS6	24034/U-5945	TMCC - DISC COMM PA	5,000,000.00	1.180	05/26/2017	1.205	4,956,241.67	0.00	4,961,804.15	0.00	08/30/2016
313589HN6	23998/U-5945	FNMA DISCOUNT NOTE	3,000,000.00	0.500	06/30/2017	0.509	2,987,416.67	2,986,125.00	2,986,410.00	2,985,840.00	07/11/2016
912828TG5	23295/U-5945	TREASURY NOTE	5,000,000.00	0.500	07/31/2017	1.022	4,976,615.81	4,974,438.91	4,992,200.00	4,994,900.00	06/25/2014
3130A92E0	24018/U-5945	FHLB Note	8,000,000.00	0.625	08/11/2017	0.663	7,997,131.39	0.00	7,996,160.00	0.00	08/15/2016
882723PK9	23300/U-5945	TX ST TXB REF PUB FII	735,000.00	1.204	10/01/2017	1.204	735,000.00	735,000.00	737,021.25	738,087.00	07/08/2014

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COUNTY CLERK & DISTRICT CLERK REGISTRY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2016	Book Value 07/31/2016	Market Value 08/31/2016	Market Value 07/31/2016	Purchase Date
60636VBJ5	22528/U-5945	MISS ST DEV FIN BRD	1,260,000.00	1.750	11/01/2017	1.750	1,260,000.00	1,260,000.00	1,266,375.60	1,269,172.80	08/30/2012
3135G0SJ3	22660/U-5945	FNMA NOTE	5,000,000.00	1.000	12/26/2017C	1.000	5,000,000.00	5,000,000.00	5,000,500.00	5,002,000.00	12/26/2012
79642BLD3	21750/U-5945	SAN ANTONIO TEX WT	1,000,000.00	3.820	05/15/2019	3.820	1,000,000.00	1,000,000.00	1,060,190.00	1,062,220.00	11/23/2010
Fund	**5945 COUNTY CLERK**		**$62,201,239.38**	**0.840**		**0.900**	**$62,078,447.90**	**$49,109,256.30**	**$62,178,736.13**	**$49,216,288.61**	
Grand Totals			**$145,343,422.96**	**0.836**		**0.831**	**$145,197,991.09**	**$116,274,082.57**	**$145,365,410.57**	**$116,468,353.18**	

Book Value & Market Value Report

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HOSPITAL DISTRICT, 911 EMERGENCY MANAGEMENT, COMMUNITY SUPERVISION & CORRECTIONS, AND JUVENILE BOARD

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2016	Book Value 07/31/2016	Market Value 08/31/2016	Market Value 07/31/2016	Purchase Date
I083116	6929/I-106	MMF - JUVPROB	1,790,362.94	0.260	09/01/2016	0.260	1,790,362.94	0.00	1,790,362.94	0.00	08/31/2016
Fund	**106 MMF-JUVPROB**		**$1,790,362.94**	**0.260**		**0.260**	**$1,790,362.94**	**$0.00**	**$1,790,362.94**	**$0.00**	
H083116	6916/H-1010	MMF - AMEGY-HOSP	164,221,323.77	0.250	09/01/2016	0.250	164,221,323.77	0.00	164,221,323.77	0.00	08/31/2016
Fund	**1010 MMF-JPM-ML-HOSP**		**$164,221,323.77**	**0.250**		**0.250**	**$164,221,323.77**	**$0.00**	**$164,221,323.77**	**$0.00**	
D083116	6930/D-1012	MMF - COMSUPCOR	11,099,159.36	0.260	09/01/2016	0.260	11,099,159.36	0.00	11,099,159.36	0.00	08/31/2016
Fund	**1012 MMF-COMSUPVCORR**		**$11,099,159.36**	**0.260**		**0.260**	**$11,099,159.36**	**$0.00**	**$11,099,159.36**	**$0.00**	
H083116	6917/H-1024	MMF - AMEGY CHCI	56,307,384.01	0.250	09/01/2016	0.250	56,307,384.01	0.00	56,307,384.01	0.00	08/31/2016
Fund	**1024 MMF JPM CHCI**		**$56,307,384.01**	**0.250**		**0.250**	**$56,307,384.01**	**$0.00**	**$56,307,384.01**	**$0.00**	
882723PJ2	23298/N-5910	TX ST TXB REF PUB FIN	2,000,000.00	0.644	10/01/2016	0.644	2,000,000.00	2,000,000.00	1,999,840.00	1,999,880.00	07/08/2014
89233GMK9	24028/N-5910	TMCC - DISC COMM PA	4,260,000.00	0.870	12/19/2016	0.885	4,248,778.45	0.00	4,253,163.89	0.00	08/22/2016
3134G73Z2	23677/N-5910	FHLMC NOTE	3,000,000.00	0.500	01/27/2017C	0.500	3,000,000.00	3,000,000.00	3,001,020.00	3,001,680.00	10/30/2015
3133EFKR7	23678/N-5910	FFCB NOTE	5,000,000.00	0.500	04/21/2017	0.572	4,997,708.65	4,997,409.77	4,996,800.00	4,996,600.00	10/29/2015
912828TG5	23294/N-5910	TREASURY NOTE	2,000,000.00	0.500	07/31/2017	1.022	1,990,646.33	1,989,775.56	1,996,880.00	1,997,960.00	06/25/2014
3134G9WP8	23958/N-5910	FHLMC NOTE	6,000,000.00	0.960	06/29/2018C	0.960	6,000,000.00	6,000,000.00	5,992,680.00	6,000,540.00	06/23/2016
Fund	**5910 911 EMERGENCY NETWRK**		**$22,260,000.00**	**0.708**		**0.774**	**$22,237,133.43**	**$17,987,185.33**	**$22,240,383.89**	**$17,996,660.00**	
62478XJE1	23980/H-9902	MUFG - DISC COMM PA	43,000,000.00	0.400	09/14/2016	0.406	42,993,788.89	42,978,977.78	42,993,633.42	42,978,452.27	07/06/2016
89233GJN7	23726/H-9902	TMCC - DISCOUNT COM	15,000,000.00	0.950	09/22/2016	0.968	14,991,687.50	14,979,416.67	14,996,412.45	14,991,116.70	01/04/2016
89233GK39	23733/H-9902	TMCC - DISCOUNT COM	17,000,000.00	0.950	10/03/2016	0.969	16,985,644.44	16,971,737.50	16,993,804.52	16,986,315.00	01/07/2016
8923A0KU6	23788/H-9902	TMCPR - DISCOUNT CC	15,000,000.00	0.830	10/28/2016	0.846	14,980,287.50	14,969,566.67	14,985,540.00	14,973,966.60	02/03/2016
89233GLJ3	23833/H-9902	TMCC - DISCOUNT COM	40,000,000.00	0.890	11/18/2016	0.907	39,922,866.67	39,892,211.11	39,960,133.20	39,935,811.20	02/23/2016
912828G46	23697/H-9902	US TREASURY NOTE	25,000,000.00	0.500	11/30/2016	0.609	24,993,257.07	24,990,934.50	25,010,500.00	25,012,250.00	11/18/2015
313396T45	23794/H-9902	FHLMC - DISC NOTE	30,000,000.00	0.530	12/15/2016	0.463	29,953,625.00	29,939,933.33	29,970,300.00	29,960,100.00	02/05/2016
912828SS0	23799/H-9902	US TREASURY NOTE	24,876,000.00	0.875	04/30/2017	0.663	24,910,577.54	24,915,025.27	24,925,503.24	24,939,185.04	02/08/2016
3134G8M30	23828/H-9902	FHLMC NOTE	25,000,000.00	0.770	06/19/2017C	0.770	25,000,000.00	25,000,000.00	25,001,750.00	25,001,000.00	02/19/2016
3134G8LJ6	23822/H-9902	FHLMC NOTE	25,000,000.00	0.820	07/28/2017C	0.820	25,000,000.00	25,000,000.00	25,003,750.00	25,001,000.00	02/12/2016
3134G8HW2	23782/H-9902	FHLMC NOTE	20,000,000.00	0.850	07/28/2017C	0.850	20,000,000.00	20,000,000.00	20,003,800.00	20,008,000.00	01/28/2016
3134G8M97	23835/H-9902	FHLMC NOTE	25,000,000.00	0.840	08/15/2017C	0.840	25,000,000.00	25,000,000.00	25,006,750.00	25,002,500.00	02/26/2016
Fund	**9902 HOSP DIST GENERAL**		**$304,876,000.00**	**0.733**		**0.724**	**$304,731,734.61**	**$304,637,802.83**	**$304,851,876.83**	**$304,789,696.81**	
89233GM94	23870/H-9905	TMCC - DISCOUNT COM	575,000.00	1.020	12/09/2016	1.040	573,387.12	572,882.08	574,161.94	573,691.88	03/15/2016
Fund	**9905 HOSP DIST WITT**		**$575,000.00**	**1.020**		**1.040**	**$573,387.12**	**$572,882.08**	**$574,161.94**	**$573,691.88**	
89233GQ74	23953/H-9907	TMCC - DISCOUNT COM	25,000,000.00	0.990	03/07/2017	1.010	24,871,437.50	24,850,125.00	24,894,812.50	24,877,375.00	06/10/2016

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HOSPITAL DISTRICT, 911 EMERGENCY MANAGEMENT, COMMUNITY SUPERVISION & CORRECTIONS, AND JUVENILE BOARD

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2016	Book Value 07/31/2016	Market Value 08/31/2016	Market Value 07/31/2016	Purchase Date
89233GRM0	24009/H-9907	TMCC - DISC COMM PA	40,000,000.00	1.090	04/21/2017	1.112	39,719,022.22	39,681,477.77	39,791,200.00	39,699,011.20	07/28/2016
89232CS98	24015/H-9907	TCCI - DISC COMM PAF	25,000,000.00	1.160	05/09/2017	1.184	24,798,611.11	0.00	24,797,700.00	0.00	08/12/2016
H052816	23952/H-9907	TIME DEPOSIT	1,969,545.70	0.100	05/28/2017	0.100	1,969,545.70	1,969,545.70	1,969,545.70	1,969,545.70	05/28/2016
H061816	23990/H-9907	TIME DEPOSIT	400,209.37	0.100	06/18/2017	0.100	400,209.37	400,209.37	400,209.37	400,209.37	06/18/2016
H061816	23991/H-9907	TIME DEPOSIT	455,958.97	0.100	06/18/2017	0.100	455,958.97	455,958.97	455,958.97	455,958.97	06/18/2016
H061816	23992/H-9907	TIME DEPOSIT	500,490.63	0.100	06/18/2017	0.100	500,490.63	500,490.63	500,490.63	500,490.63	06/18/2016
3135G0TV5	22710/H-9907	FNMA NOTE	30,000,000.00	1.030	01/30/2018C	1.032	29,999,151.67	29,999,101.67	29,967,600.00	30,003,300.00	01/30/2013
Fund	**9907**	**COMM.HEALTH CHOICE, INC.**	**$123,326,204.67**	**1.043**		**1.059**	**$122,714,427.17**	**$97,856,909.11**	**$122,777,517.17**	**$97,905,890.87**	
89233GJ15	23960/H-9912	TMCC - DISCOUNT COM	5,615,000.00	0.450	09/01/2016	0.457	5,615,000.00	5,612,824.19	5,615,000.00	5,613,017.57	06/29/2016
494782JK2	20237/H-9912	KING CNTY WAS	10,000,000.00	5.250	12/01/2028C	5.250	10,000,000.00	10,000,000.00	10,746,200.00	10,861,900.00	03/13/2008
Fund	**9912**	**HOSP DIST SERIES 2007A DS R**	**$15,615,000.00**	**3.524**		**3.526**	**$15,615,000.00**	**$15,612,824.19**	**$16,361,200.00**	**$16,474,917.57**	
90262CJ16	23837/H-9915	UBSFIN - DISCOUNT CC	5,000,000.00	0.840	09/01/2016	0.855	5,000,000.00	4,996,383.33	5,000,000.00	4,999,138.90	02/25/2016
Fund	**9915**	**HOSP DIST SERIES 2007A DEB**	**$5,000,000.00**	**0.840**		**0.855**	**$5,000,000.00**	**$4,996,383.33**	**$5,000,000.00**	**$4,999,138.90**	
7973552P8	23591/H-9917	SAN DIEGO UNIFIED SC	1,240,000.00	1.050	07/01/2017	1.050	1,240,000.00	1,240,000.00	1,238,871.60	1,240,632.40	06/29/2015
052476N20	23614/H-9917	AUSTIN TX WTR & WST	1,055,000.00	1.131	11/15/2017	1.131	1,055,000.00	1,055,000.00	1,056,413.70	1,057,626.95	08/18/2015
Fund	**9917**	**HOSP DIST SERIES 2010 D/S**	**$2,295,000.00**	**1.087**		**1.087**	**$2,295,000.00**	**$2,295,000.00**	**$2,295,285.30**	**$2,298,259.35**	
89233GRM0	24008/H-9918	TMCC - DISC COMM PA	5,162,000.00	1.040	04/21/2017	1.061	5,127,403.13	5,122,780.27	5,135,054.36	5,123,157.40	07/27/2016
796253X49	21894/H-9918	SAN ANTONIO TEX ELE	1,190,000.00	5.000	02/01/2032C	4.923	1,190,835.28	1,191,002.34	1,210,932.10	1,216,025.30	02/24/2011
Fund	**9918**	**HOSP DIST SERIES 2010 D/S R**	**$6,352,000.00**	**1.782**		**1.784**	**$6,318,238.41**	**$6,313,782.61**	**$6,345,986.46**	**$6,339,182.70**	
89233GN93	24016/H-9919	TMCC - DISC COMM PA	10,000,000.00	0.920	01/09/2017	0.936	9,966,777.78	0.00	9,977,250.00	0.00	08/12/2016
89233GS98	24017/H-9919	TMCC - DISC COMM PA	15,000,000.00	1.120	05/09/2017	1.143	14,883,333.33	0.00	14,892,708.30	0.00	08/12/2016
3130A92E0	24019/H-9919	FHLB Note	15,000,000.00	0.625	08/11/2017	0.663	14,994,621.36	0.00	14,992,800.00	0.00	08/15/2016
3130A93X7	24021/H-9919	FHLB Note	15,000,000.00	0.770	02/28/2018C	0.770	15,000,000.00	0.00	14,971,500.00	0.00	08/19/2016
3134GAFL3	24036/H-9919	FHLMC NOTE	10,000,000.00	1.050	08/28/2018C	1.050	10,000,000.00	0.00	9,980,900.00	0.00	08/30/2016
Fund	**9919**	**HOSP DIST BEN TAUB LEVEL 1**	**$65,000,000.00**	**0.883**		**0.900**	**$64,844,732.47**	**$0.00**	**$64,815,158.30**	**$0.00**	
	23114/I-9995	LONE STAR INVESTMEI	1,800,029.06	0.589	09/01/2016	0.589	1,800,029.06	0.00	1,800,029.06	0.00	01/15/2014
89233GJ80	23981/I-9995	TMCC - DISC COMM PA	1,600,000.00	0.470	09/08/2016	0.477	1,599,853.78	1,599,206.22	1,599,872.45	1,599,307.55	07/06/2016
89233GJN7	23982/I-9995	TMCC - DISC COMM PA	1,600,000.00	0.530	09/22/2016	0.538	1,599,505.33	1,598,775.11	1,599,617.33	1,599,052.45	07/06/2016
89233GK62	23983/I-9995	TMCC - DISC COMM PA	1,600,000.00	0.580	10/06/2016	0.589	1,599,097.78	1,598,298.66	1,599,362.22	1,598,650.67	07/06/2016
89233GKL9	23984/I-9995	TMCC - DISC COMM PA	1,000,000.00	0.640	10/20/2016	0.650	999,128.89	998,577.78	999,441.94	998,977.78	07/06/2016
89233GL38	24032/I-9995	TMCC - DISC COMM PA	1,600,000.00	0.620	11/03/2016	0.629	1,598,264.00	0.00	1,598,712.00	0.00	08/30/2016
89233GLH7	24033/I-9995	TMCC - DISC COMM PA	1,600,000.00	0.690	11/17/2016	0.701	1,597,638.66	0.00	1,598,425.78	0.00	08/30/2016

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HOSPITAL DISTRICT, 911 EMERGENCY MANAGEMENT, COMMUNITY SUPERVISION & CORRECTIONS, AND JUVENILE BOARD

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2016	Book Value 07/31/2016	Market Value 08/31/2016	Market Value 07/31/2016	Purchase Date
Fund	**9995 JUVENILE BOARD**		**$10,800,029.06**	**0.586**		**0.593**	**$10,793,517.50**	**$5,794,857.77**	**$10,795,460.78**	**$5,795,988.45**	
89233GJ80	23986/D-9996	TMCC - DISC COMM PA	2,000,000.00	0.470	09/08/2016	0.477	1,999,817.22	1,999,007.78	1,999,840.56	1,999,134.44	07/06/2016
89233GJN7	23987/D-9996	TMCC - DISC COMM PA	2,000,000.00	0.530	09/22/2016	0.538	1,999,381.67	1,998,468.89	1,999,521.66	1,998,815.56	07/06/2016
89233GK62	23988/D-9996	TMCC - DISC COMM PA	2,000,000.00	0.580	10/06/2016	0.589	1,998,872.22	1,997,873.34	1,999,202.78	1,998,313.34	07/06/2016
89233GKL9	23989/D-9996	TMCC - DISC COMM PA	2,750,000.00	0.640	10/20/2016	0.650	2,747,604.45	2,746,088.89	2,748,465.34	2,747,188.90	07/06/2016
Fund	**9996 COMM SUPV&CORR(TDCJ)**		**$8,750,000.00**	**0.562**		**0.571**	**$8,745,675.56**	**$8,741,438.90**	**$8,747,030.34**	**$8,743,452.24**	
Grand Totals			**$798,267,463.81**	**0.712**		**0.715**	**$797,287,076.35**	**$464,809,066.15**	**$798,222,291.09**	**$465,916,878.77**	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

Second Quarter
Ending August 31, 2016
Fiscal Year 2016-17

PORTFOLIO PERFORMANCE
Second Quarter
June through August 2016
Fiscal Year 2016-17

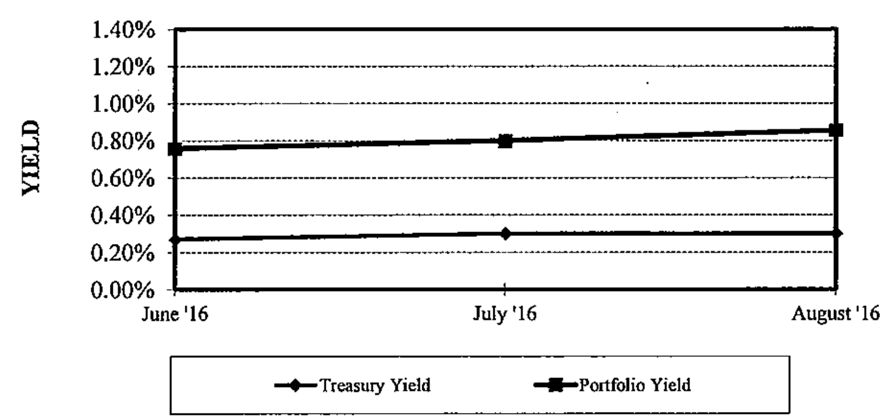
FEDERAL RESERVE STATISTICAL RELEASE
H.15 (519) SELECTED INTEREST RATES

TREASURY CONSTANT MATURITIES	June '16	July '16	August '16
6 MONTH	0.40%	0.40%	0.45%
1 YEAR	0.55%	0.51%	0.57%
2 YEAR	0.73%	0.67%	0.74%
3 YEAR	0.86%	0.79%	0.85%
5 YEAR	1.17%	1.07%	1.13%
7 YEAR	1.44%	1.33%	1.40%
10 YEAR	1.64%	1.50%	1.56%

HARRIS COUNTY
INVESTMENT PORTFOLIO
MATURITY DISTRIBUTION

NO. OF DAYS	June '16	July '16	August '16
0-90	73.40%	77.67%	80.46%
91-180	14.70%	9.78%	9.14%
181-365	3.50%	4.66%	4.56%
>365	8.40%	7.88%	5.84%
WTD AVG. MATURITY	100	99	105
WTD AVG. YIELD	0.76%	0.80%	0.85%

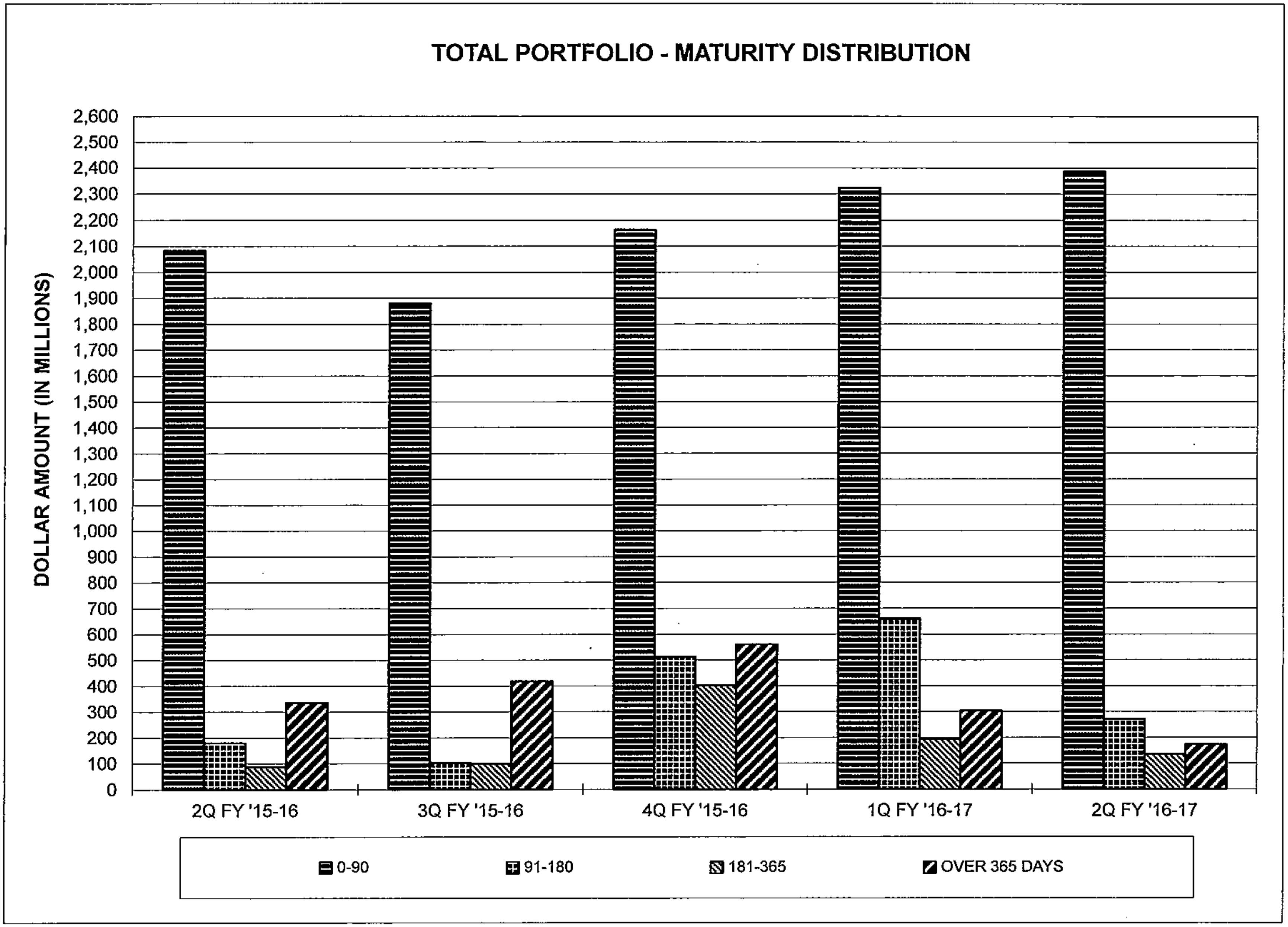
MONTHLY PORTFOLIO PERFORMANCE
3 MONTH TREASURY VS PORTFOLIO YIELD



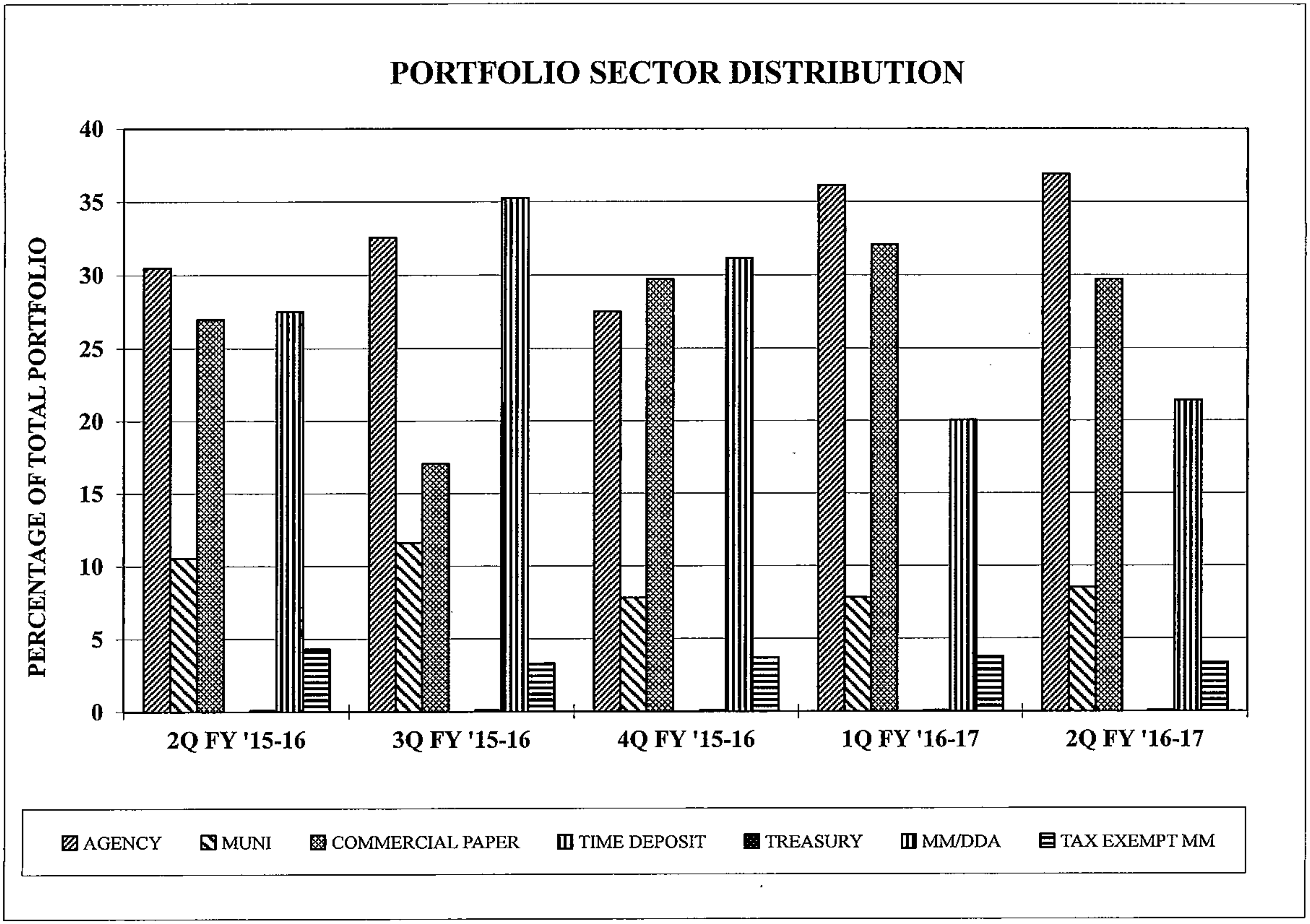
SECTION V

GRAPHS

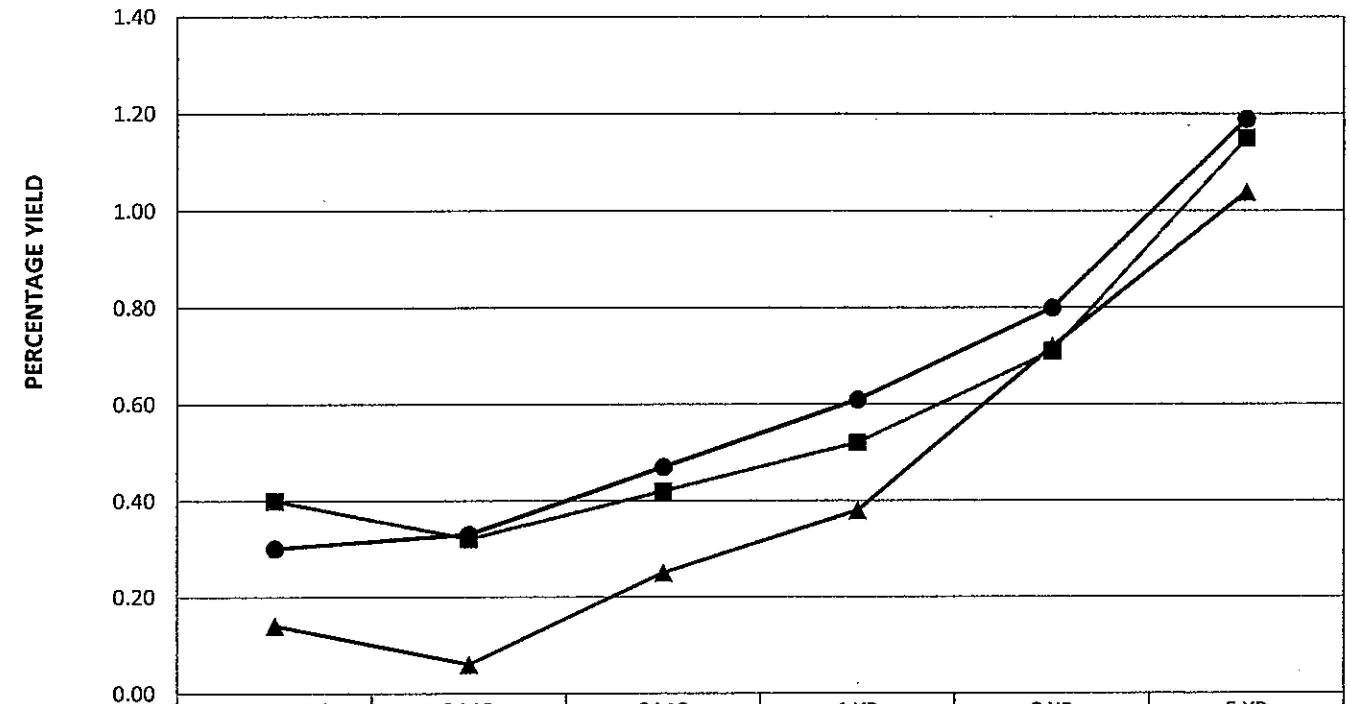
Second Quarter
Ending August 31, 2016
Fiscal Year 2016-17



TOTAL PORTFOLIO - MATURITY DISTRIBUTION
DOLLAR AMOUNT (IN MILLIONS)
2,600
2,500
2,400
2,300
2,200
2,100
2,000
1,900
1,800
1,700
1,600
1,500
1,400
1,300
1,200
1,100
1,000
900
800
700
600
500
400
300
200
100
0
2Q FY '15-16
3Q FY '15-16
4Q FY '15-16
1Q FY '16-17
2Q FY '16-17
0-90
91-180
181-365
OVER 365 DAYS


PORTFOLIO SECTOR DISTRIBUTION
PERCENTAGE OF TOTAL PORTFOLIO
40
35
30
25
20
15
10
5
0
2Q FY '15-16
3Q FY '15-16
4Q FY '15-16
1Q FY '16-17
2Q FY '16-17
AGENCY
MUNI
COMMERCIAL PAPER
TIME DEPOSIT
TREASURY
MM/DDA
TAX EXEMPT MM

YIELD CURVE



	FED FUNDS	3 MO	6 MO	1 YR	2 YR	5 YR
August 28, 2015	0.14	0.06	0.25	0.38	0.72	1.04
August 31, 2016	0.3	0.33	0.47	0.61	0.8	1.19
July 15, 2016	0.4	0.32	0.42	0.52	0.71	1.15