



HARRIS COUNTY, TEXAS
Office of Financial Management

Mike Austin, CPA
Director

To: County Judge and Commissioners
Date: December 20, 2016
Re: Third Quarter of Fiscal Year 2016-17 Investment Report

The Harris County Office of Financial Management has prepared the Investment Report covering the Third Quarter of Fiscal Year 2016-17 (September through November 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.

Michael E. Austin

Mike Austin
Director, Office of Financial Management

Amy Perez

Amy Perez
Financial Administrator

Diana Elizondo

Diana Elizondo
Investment Manager

Vote of the Court:

	Yes	No	Abstain
Judge Emmett	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
Comm. Locke	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
Comm. Morman	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
Comm. Radack	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
Comm. Cagle	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

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HARRIS COUNTY
BUDGET MANAGEMENT
DEPARTMENT

Presented to Commissioner's Court

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**HARRIS COUNTY
INVESTMENT REPORT**

**Third Quarter
September through November 2016
Fiscal Year 2016-17**



**Prepared By:
Office of Financial Management**

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SECTION I

PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS

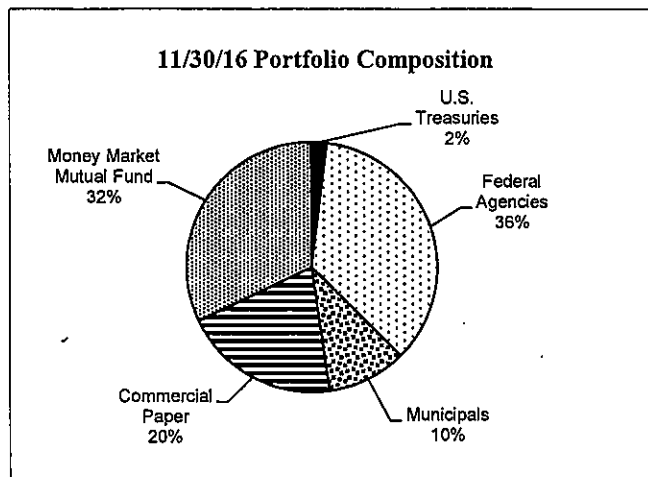
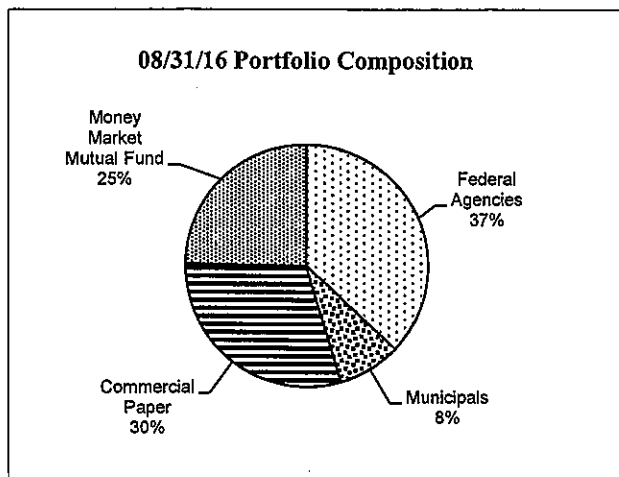
**Third Quarter
Ending November 30, 2016
Fiscal Year 2016-17**

Harris County Investment Report

Third Quarter

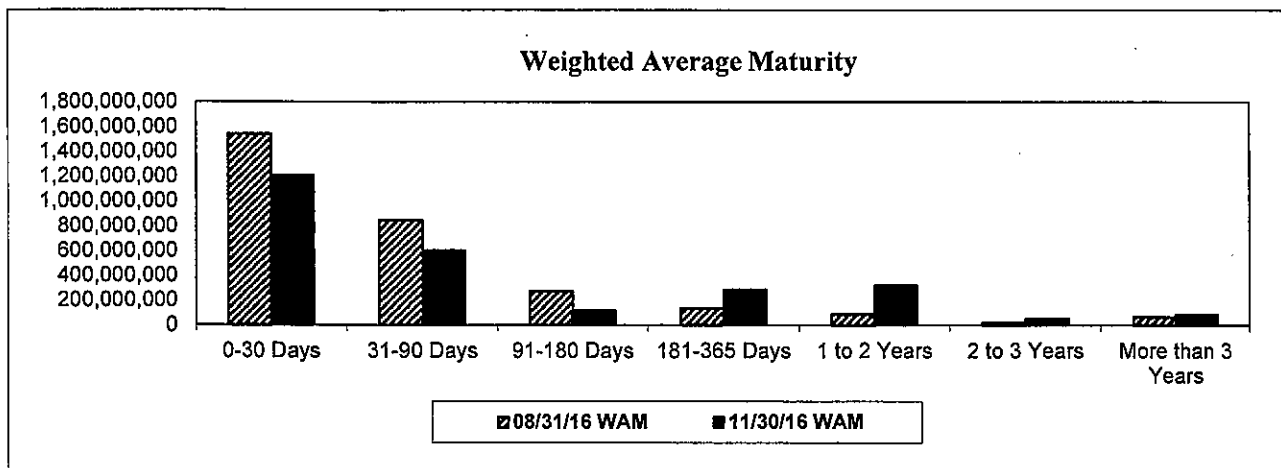
September through November 2016
Fiscal Year 2016-17

Portfolio interest earned and/or accrued for this quarter, excluding MMF/DDA interest: \$ 5,478,697



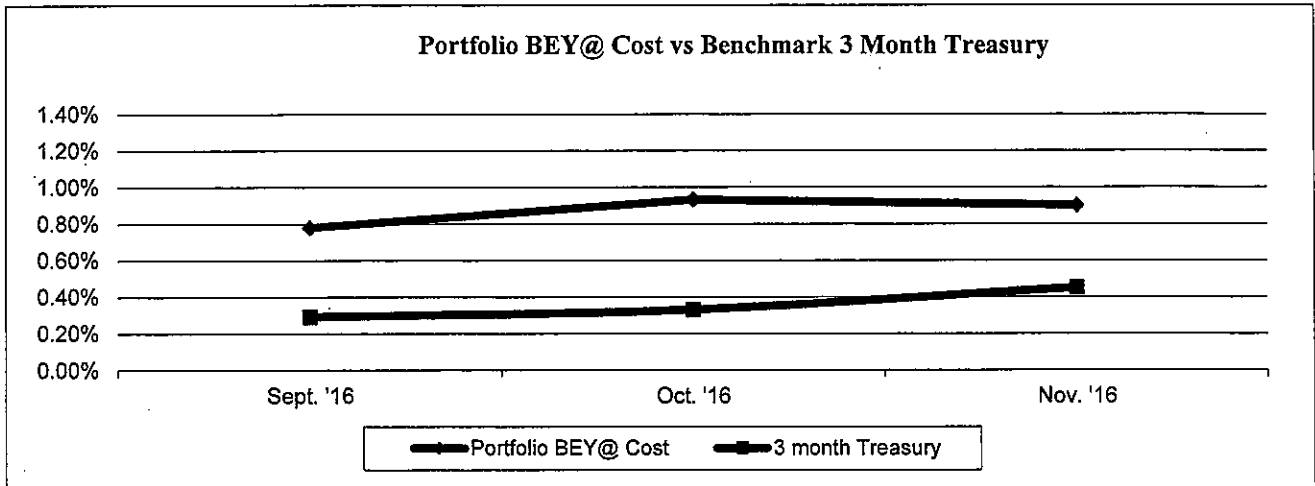
Total Par Value of Portfolio: \$ 2,966,930,736.07

Total Par Value of Portfolio: \$ 2,668,821,615.89



Portfolio's effective weighted average maturity for this period (in days): 125

* 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 August 31, 2016 was \$2,964,925,333 and the book value as of November 30, 2016 was \$2,668,845,697.

The market value of the portfolio as of August 31, 2016 was \$2,974,623,439 and the market value as of November 30, 2016 was \$2,670,352,626.

The weighted average bond equivalent yield at cost for this quarter was .87%, while the average for the benchmark 3 month Treasury constant maturity was .36%. 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
THIRD QUARTER FY 2016-17
(dollar amounts in thousands)

MARKET SECTOR	COUNTY FUNDS			OTHER FUNDS			TOLL ROAD AUTHORITY			FLOOD CONTROL DISTRICT			TAX			TOTAL FUNDS		
	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	53,000	1.5%	0.65%	31,876	0.9%	0.74%	---	---	---	---	---	---	---	---	84,876	2.5%	0.69%	
AGENCY	318,000	9.2%	0.80%	202,500	5.9%	0.77%	499,400	14.5%	0.92%	131,000	3.8%	0.98%	---	---	1,150,900	33.4%	0.87%	
COMM PAPER	173,000	5.0%	0.86%	304,297	8.8%	1.13%	306,791	8.9%	1.11%	33,040	1.0%	1.04%	25,000	0.7%	842,128	24.4%	1.06%	
TIME DEP	---	---	---	3,326	0.1%	0.10%	---	---	---	---	---	---	---	---	3,326	0.1%	0.10%	
MUNICIPAL	64,685	1.9%	1.17%	12,630	0.4%	1.94%	184,635	5.4%	3.18%	23,925	0.7%	0.87%	---	---	285,875	8.3%	2.48%	
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	
MONEY MKT/DDA	375,493	10.9%	0.31%	227,101	6.6%	0.30%	196,636	5.7%	0.53%	49,021	1.4%	0.32%	235,196	6.8%	1,083,447	31.4%	0.34%	
TAX EXEMPT MM	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	
TOTALS	\$984,178	28.5%	0.64%	\$781,730	22.7%	0.79%	\$1,187,462	34.4%	1.25%	\$236,986	6.9%	0.84%	\$260,196	7.5%	\$3,450,552	100.0%	0.88%	

3RD QTR. '17 EARNINGS \$1,825 \$2,282 \$3,348 \$524 \$148 \$8,127

FISCAL YEAR EARNINGS \$7,418 \$6,210 \$10,148 \$1,613 \$460 \$25,849

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

MARKET SECTOR	COUNTY CLERK			DISTRICT CLERK			COMMUNITY SUPV. & CORRECTION			JUVENILE			HOSPITAL			911 EMERGENCY NETWORK			TOTAL OTHER FUNDS		
	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	5,000	0.6%	1.02%	--	--	--	--	--	--	--	--	24,876	3.2%	0.66%	2,000	0.3%	1.02%	31,876	4.1%	0.74%	
AGENCY	36,000	4.6%	0.85%	12,500	1.6%	1.05%	--	--	--	--	--	140,000	17.9%	0.74%	14,000	1.8%	0.72%	202,500	25.9%	0.77%	
COMM PAPER	19,400	2.5%	1.18%	43,000	5.5%	1.11%	7,700	1.0%	0.69%	4,200	0.5%	0.65%	220,737	28.2%	1.16%	9,260	1.2%	1.05%	304,297	38.9%	1.13%
TIME DEP	--	--	--	--	--	--	--	--	--	--	--	3,326	0.4%	0.10%	--	--	--	3,326	0.4%	0.10%	
MUNICIPAL	3,495	0.4%	2.19%	5,650	0.7%	1.51%	--	--	--	--	--	3,485	0.4%	2.40%	--	--	--	12,630	1.6%	1.94%	
LOAN	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	
MMF/DDA	9,748	1.2%	0.38%	21,435	2.7%	0.39%	21,546	2.8%	0.27%	7,264	0.9%	0.38%	167,108	21.4%	0.28%	--	--	227,101	29.1%	0.30%	
TAX EXMPT MN	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	
TOTALS	\$73,643	9.4%	0.95%	\$82,585	10.6%	0.94%	\$29,246	3.7%	0.38%	\$11,464	1.5%	0.48%	\$559,532	71.6%	0.77%	\$25,260	3.2%	0.87%	\$781,730	100.0%	0.79%

3RD QTR. '17 EARNINGS \$161 \$168 \$23 \$16 \$1859 \$55 \$2,282

FISCAL YEAR EARNINGS \$492 \$538 \$67 \$58 \$4,900 \$157 \$6,210

SECTION II

MANAGEMENT REPORT SUMMARY

**Third Quarter
Ending November 30, 2016
Fiscal Year 2016-17**

HARRIS COUNTY

	U.S. Treasuries	Federal Agencies	Tax Exempt Municipals	Taxable Municipals	Commrc'l Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE (\$000)	53,000	948,400	83,025	190,220	537,831	0	0	0	0	856,346	0	2,668,822
ACCOUNTING BOOK VALUE	52,988	948,201	84,937	190,172	536,201	0	0	0	0	856,346	0	2,668,846
MARKET VALUE	52,909	944,358	86,638	193,493	536,609	0	0	0	0	856,346	0	2,670,353
VARIANCE	-79	-3,843	1,701	3,321	408	0	0	0	0	0	0	1,507

PORTFOLIO WTD AVGS:

Maturity (days)	301	475	3,666	1,163	99							392
Effectv Maty (days)	301	78	1,034	636	99							131
Pct Of Total PAR:	1.986	35.536	3.111	7.127	20.152	0.000	0.000	0.000	0.000	32.087	0.000	100.000
BEY @ Cost	0.651	0.888	3.426	2.099	1.012					0.350		0.901
BEY @ Mkt	0.827	1.132	1.801	1.707	0.625					0.119		0.763
# of Securities	2	42	48	86	45	0	0	0	0	31	0	254

Maturity Distribution:

Par Amt Maty/Avg Life												
Less than 1 month	0	140,000	0	5,495	204,040	0	0	0	0	856,346	0	1,205,881
1 to 3 months	0	463,400	17,985	3,650	114,902	0	0	0	0	0	0	599,937
3 to 6 months	0	15,000	0	22,110	81,700	0	0	0	0	0	0	118,810
6 to 12 months	53,000	65,000	2,640	26,805	137,189	0	0	0	0	0	0	284,634
1 to 2 years	0	240,000	3,500	74,185	0	0	0	0	0	0	0	317,685
2 to 3 years	0	25,000	18,535	11,055	0	0	0	0	0	0	0	54,590
More than 3 years	0	0	40,365	46,920	0	0	0	0	0	0	0	87,285
Par Value Totals	53,000	948,400	83,025	190,220	537,831	0	0	0	0	856,346	0	2,668,822

COUNTY CLERK & DISTRICT CLERK REGISTRY

	U.S. Treasuries	Federal Agencies	Tax Exempt Municipals	Taxable Municipals	Commrcl Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE (\$000)	5,000	48,500	0	9,145	62,400	0	0	0	0	31,183	0	156,228
ACCOUNTING BOOK VALUE	4,983	48,483	0	9,183	62,124	0	0	0	0	31,183	0	155,956
MARKET VALUE	4,992	48,313	0	9,249	62,173	0	0	0	0	31,183	0	155,910
VARIANCE	9	-170	0	66	48	0	0	0	0	0	0	-47
PORTFOLIO WTD AVGS:												
Maturity (days)	243	493		346	135					1		235
Effectv Maty (days)	243	170		346	135					1		135
Pcnt Of Total PAR:	3.200	31.044	0.000	5.854	39.942	0.000	0.000	0.000	0.000	19.960	0.000	100.000
BEY @ Cost	1.022	0.899		1.770	1.132					0.386		0.945
BEY @ Mkt	0.740	1.100		1.273	0.777					0.175		0.785
# of Securities	1	10	0	10	9	0	0	0	0	7	0	37
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	10,000	0	0	25,000	0	0	0	0	31,183	0	66,183
1 to 3 months	0	9,000	0	0	0	0	0	0	0	0	0	9,000
3 to 6 months	0	10,000	0	1,000	10,000	0	0	0	0	0	0	21,000
6 to 12 months	5,000	11,000	0	7,145	27,400	0	0	0	0	0	0	50,545
1 to 2 years	0	8,500	0	0	0	0	0	0	0	0	0	8,500
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	48,500	0	9,145	62,400	0	0	0	0	31,183	0	156,228

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

	U.S. Treasuries	Federal Agencies	Tax Exempt Municipals	Taxable Municipals	Commr'd Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE (\$000)	26,876	154,000	1,190	2,295	241,897	3,326	0	0	0	195,919	0	625,503
ACCOUNTING BOOK VALUE	26,891	153,988	1,190	2,295	240,523	3,326	0	0	0	195,919	0	624,133
MARKET VALUE	26,906	153,800	1,197	2,293	240,648	3,326	0	0	0	195,919	0	624,090
VARIANCE	15	-189	7	-2	125	0	0	0	0	0	0	-43
PORTFOLIO WTD AVGS:												
Maturity (days)	158	247	5,541	276	176	188				1		148
Effectv Maty (days)	158	39	63	276	176	188				1		87
Pcnt Of Total PAR:	4.297	24.620	0.190	0.367	38.672	0.532	0.000	0.000	0.000	31.322	0.000	100.000
BEY @ Cost	0.690	0.735	4.923	1.087	1.135	0.100				0.283		0.752
BEY @ Mkt	0.567	0.638	1.357	1.187	0.956	0.100				0.006		0.560
# of Securities	2	10	1	2	20	4	0	0	0	5	0	44
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	36,000	0	0	15,035	0	0	0	0	195,919	0	246,954
1 to 3 months	0	23,000	1,190	0	11,700	0	0	0	0	0	0	35,890
3 to 6 months	24,876	5,000	0	0	110,162	1,970	0	0	0	0	0	142,008
6 to 12 months	2,000	65,000	0	2,295	105,000	1,357	0	0	0	0	0	175,652
1 to 2 years	0	25,000	0	0	0	0	0	0	0	0	0	25,000
2 to 3 years	0	0	0	0	0	0	0	0	0	0	0	0
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	26,876	154,000	1,190	2,295	241,897	3,326	0	0	0	195,919	0	625,503

SECTION III

CURRENT PORTFOLIO HOLDINGS

**Third Quarter
Ending November 30, 2016
Fiscal Year 2016-17**

Book Value & Market Value Report



Run Date: 12/14/2016 5:09:13PM
 As Of Date: 11/30/2016

HARRIS COUNTY

CUSIP	Agency-Fund	Item	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 11/30/2016	Book Value 10/31/2016	Market Value 11/30/2016	Market Value 10/31/2016	Purchase Date
912828TG5	23296/C-8349	TREASURY NOTE		3,000,000.00	0.500	07/31/2017	1.022	2,989,803.65	2,988,539.64	2,995,200.00	2,997,180.00	06/25/2014
912828TS9	24055/C-9991	US TREASURY NOTE		50,000,000.00	0.625	09/30/2017	0.629	49,998,383.07	49,998,222.98	49,914,000.00	49,965,000.00	09/29/2016
Group Iccod	1 US TREASURY			\$53,000,000.00	0.618		0.651	\$52,988,186.72	\$52,986,762.62	\$52,909,200.00	\$52,962,180.00	
587848AM4	22840/B-8577	MERCER CNTY NJ IMPT		1,935,000.00	4.500	12/04/2016	1.100	1,935,000.00	1,940,360.01	1,935,000.00	1,940,476.05	04/23/2013
677659856	22850/B-8573	OHIO ST WTRS DEV AL		1,360,000.00	0.900	12/04/2016	0.900	1,360,000.00	1,360,000.00	1,360,000.00	1,360,013.60	04/30/2013
661309HP2	23525/C-1050	NORTH OLMSTEAD OH		2,200,000.00	0.800	12/04/2016	0.800	2,200,000.00	2,200,000.00	2,200,000.00	2,199,802.00	03/24/2015
207752FN1	22853/B-8573	CT ST MUNI ELEC ENF		2,150,000.00	1.250	01/01/2017	1.150	2,150,174.44	2,150,348.89	2,150,258.00	2,151,354.50	05/01/2013
641461XY9	22832/B-8577	NEVADA ST TXBLE REF		1,500,000.00	1.145	02/04/2017	1.000	1,500,354.23	1,500,531.34	1,501,065.00	1,502,070.00	04/09/2013
650035J41	23184/C-1050	NY ST URBAN DEV COR		275,000.00	1.000	03/15/2017	1.003	274,997.35	274,996.58	274,914.75	274,953.25	03/17/2014
92812UF29	22702/C-8349	VA ST HSG DEV AU		1,100,000.00	1.050	04/04/2017	1.050	1,100,000.00	1,100,000.00	1,099,296.00	1,099,802.00	01/24/2013
650367K99	22706/F-9992	NEWARK NJ TXBL REF		2,775,000.00	2.000	04/04/2017	1.601	2,778,562.79	2,779,453.49	2,777,386.50	2,781,354.75	01/29/2013
914378FZ2	23491/C-1050	UNIV OF KENTUCKY KY		905,000.00	0.830	04/04/2017	0.900	904,791.04	904,738.81	904,728.50	904,936.65	02/17/2015
880541TW7	22886/C-8349	TN ST SER C REFU		500,000.00	0.900	05/04/2017	0.900	500,000.00	500,000.00	500,135.00	500,420.00	01/09/2013
182252TM8	22809/C-1050	CLARKSON MI CMNTY		1,000,000.00	1.300	05/04/2017	1.200	1,000,404.75	1,000,485.69	1,001,000.00	1,001,520.00	03/26/2013
882252TM8	22810/C-1050	CLARKSON MI CMNTY		1,555,000.00	1.300	05/04/2017	1.150	1,555,945.65	1,556,134.78	1,556,555.00	1,557,363.60	03/26/2013
88213AF59	24000/C-9991	TX ST A&M UNIV SYS B		2,000,000.00	0.535	05/15/2017	0.535	2,000,000.00	2,000,000.00	1,998,400.00	1,999,580.00	07/20/2016
19648CAF8	22799/F-9992	Colorado St HSG & FIN		6,000,000.00	1.850	05/15/2017	0.019	6,021,327.60	6,025,228.99	6,025,920.00	6,028,260.00	03/04/2013
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	5,000,750.00	5,005,300.00	01/27/2015
052476M96	23613/F-9992	AUSTIN TX WTR & WST		1,000,000.00	0.981	05/15/2017	0.981	1,000,000.00	1,000,000.00	999,650.00	999,940.00	08/18/2015
769036AW4	23947/C-9991	RIVERSIDE CA PENS OI		2,000,000.00	0.980	06/04/2017	0.980	2,000,000.00	2,000,000.00	1,994,340.00	1,997,060.00	05/26/2016
582201AG4	23407/F-9992	MCLENNAN CNTY TX PI		815,000.00	1.560	06/04/2017	1.560	815,000.00	815,000.00	815,774.25	816,450.70	11/25/2014
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	1,001,870.00	1,002,820.00	12/11/2012
939720LJ5	22804/C-1050	WSH ST CTFS PART		2,245,000.00	0.900	07/04/2017	1.070	2,242,826.19	2,242,515.65	2,243,046.85	2,244,461.20	03/19/2013
946371EA5	22867/B-5160	WAYNE TWP IN MET SK		245,000.00	0.930	07/05/2017	0.930	245,000.00	245,000.00	244,524.70	244,495.30	05/21/2013
64985HWK9	24053/F-9992	NEW YORK ST ENVRN/		1,285,000.00	0.750	07/15/2017	0.750	1,285,000.00	1,285,000.00	1,284,473.15	1,285,334.10	09/22/2016
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	2,004,640.00	2,007,420.00	06/19/2013
93974DYT9	24010/F-9992	WASHINGTON STATE T		2,000,000.00	0.500	08/01/2017	0.571	1,999,058.82	1,998,941.18	1,995,220.00	1,995,200.00	08/04/2016
661334DR0	22792/B-8577	N ORGANGE CNTY CA C		1,250,000.00	1.240	08/01/2017	1.100	1,251,134.83	1,251,276.69	1,252,950.00	1,254,462.50	02/19/2013
447819EB5	23594/F-9992	HURST EULESS BEDFOI		1,000,000.00	0.000	08/15/2017	1.306	990,939.01	989,868.81	991,490.00	992,040.00	06/30/2015
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	1,532,313.75	1,533,879.45	04/09/2015
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	2,494,125.00	2,495,275.00	10/29/2015
759136RR7	22837/B-8577	REGL TRANS DIST CO I		4,000,000.00	2.000	11/01/2017	1.170	4,029,546.70	4,032,232.76	4,031,920.00	4,041,600.00	04/15/2013
438670Q20	22871/C-1050	HONOLULU CITY & CNT		4,930,000.00	1.259	11/01/2017	1.070	4,938,317.53	4,939,073.66	4,939,465.60	4,946,762.00	05/21/2013
73358WKJ2	22668/B-8573	PORT AUTH NY NJ		15,220,000.00	1.050	12/01/2017C	1.334	15,178,374.11	15,177,079.60	15,177,079.60	15,219,391.20	12/24/2012
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	2,306,590.45	2,309,172.05	02/12/2013
258174BQ3	22867/C-8349	DORCHESTER CNTY SC		2,000,000.00	1.528	12/01/2017	1.470	2,001,119.40	2,001,119.40	2,000,640.00	2,004,580.00	06/13/2013
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	1,301,209.00	1,300,806.00	03/24/2015
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	2,300,253.00	2,301,633.00	05/21/2015

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791526MMS	23552/F-9992	SAINT LOUIS CNTY MO	850,000.00	1.100	12/01/2017	1.100	850,000.00	850,000.00	849,192.50	850,476.00	06/04/2015
249218AQ1	22842/C-8349	DENVER CO PUBLIC SC	500,000.00	1.444	12/15/2017	1.444	500,000.00	500,000.00	500,920.00	500,925.00	04/23/2013
9563985Z5	22857/B-8573	WEST UNIV PLACE TX	1,000,000.00	1.150	02/01/2018	1.150	999,997.53	999,997.36	997,690.00	999,580.00	05/09/2013
92778VAC2	23537/C-1050	VIRGINIA ST CLG BLDG	750,000.00	1.368	02/01/2018	1.368	750,000.00	750,000.00	751,980.00	753,480.00	04/15/2015
64990DE4E4	24100/Y-5912	NY ST DORM AUTH ST	2,500,000.00	0.750	02/15/2018	0.975	2,493,267.09	2,492,801.68	2,487,050.00	2,491,300.00	10/18/2016
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	5,017,750.00	5,028,800.00	04/09/2015
20772JZ4	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	1,002,340.00	1,005,310.00	03/25/2015
650035Y97	23611/C-9991	NEW YORK ST URBAN I	6,800,000.00	1.350	03/15/2018	1.355	6,799,526.04	6,799,495.40	6,809,792.00	6,827,404.00	08/13/2015
184126YT1	22936/B-8577	CLAYTON CITY GARWTF	945,000.00	1.500	05/01/2018	1.503	944,958.55	944,956.11	944,196.75	946,814.40	06/27/2013
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	4,951,500.00	5,006,800.00	05/04/2016
796428ZA0	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	1,902,589.20	1,908,300.10	02/25/2016
040580GCO	22833/B-8573	AZ ST SCH FACS BRD	13,000,000.00	1.368	07/01/2018	1.350	13,003,507.93	13,003,692.55	13,018,980.00	13,064,220.00	04/11/2013
040654UZ6	22841/B-8573	AZ TRANSPORTATIO	2,800,000.00	1.631	07/01/2018	1.300	2,814,140.15	2,814,884.37	2,810,584.00	2,821,028.00	04/23/2013
040580GCO	23344/B-8573	ARIZONA ST SCH FACS	5,000,000.00	1.368	07/01/2018	1.533	4,987,340.26	4,986,673.96	5,007,300.00	5,024,700.00	09/10/2014
880541XQ5	24029/F-9992	TENNESSEE ST TXBL RI	1,405,000.00	0.966	08/01/2018	0.966	1,405,000.00	1,405,000.00	1,399,056.85	1,404,002.45	08/25/2016
93974DH50	23301/C-8349	WASHINGTON ST TXBL	910,000.00	1.400	08/01/2018	1.450	909,263.27	909,226.44	912,784.60	915,196.10	07/11/2014
602245K27	24139/Y-5912	MILLWAUKEE CNTY WI	690,000.00	1.000	10/01/2018	1.080	688,996.92	688,996.92	686,508.60	686,508.60	11/10/2016
845040JH8	23029/C-8349	SOUTHERN METHODIST	1,000,000.00	1.479	10/01/2018	2.050	990,105.50	989,655.75	997,490.00	1,001,650.00	09/30/2013
960028NL8	23921/C-9991	WESTERVILLE OH CITY	1,380,000.00	0.000	12/01/2018	1.250	1,346,155.83	1,344,745.66	1,340,062.80	1,345,472.40	04/28/2016
64990E4F1	24137/Y-5912	NY ST DORM AUTH ST	1,700,000.00	0.950	02/15/2019	1.150	1,692,610.58	1,692,610.58	1,679,855.00	1,679,855.00	11/03/2016
914378KR4	23800/F-9992	UNIV OF KENTUCKY GE	3,190,000.00	1.250	04/01/2019	1.350	3,182,442.15	3,182,442.15	3,163,650.60	3,184,385.60	02/10/2016
546415M23	22877/B-8573	LOUISIANA ST UTGO T	2,000,000.00	2.000	05/15/2019	1.530	2,021,976.77	2,022,722.58	2,017,880.00	2,037,640.00	05/23/2013
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	1,494,465.00	1,511,610.00	01/22/2016
796428LG6	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	1,060,620.00	1,080,030.00	11/23/2010
432347LH3	21740/K-5170	HILLSBOROUGH CNTY I	580,000.00	4.200	08/01/2022C	4.292	577,647.64	577,613.04	611,853.60	623,546.40	11/16/2010
432347LH3	21741/K-5220	HILLSBOROUGH CNTY I	780,000.00	4.200	08/01/2022C	4.292	776,836.48	776,789.95	822,837.60	838,562.40	11/16/2010
432347LH3	21742/K-5260	HILLSBOROUGH CNTY I	485,000.00	4.200	08/01/2022C	4.292	483,032.94	483,004.01	511,636.20	521,413.80	11/16/2010
235219CA8	21745/B-8573	DALLAS TEX REF GO BC	1,000,000.00	4.510	02/15/2023C	4.510	1,000,000.00	1,000,000.00	1,068,350.00	1,086,010.00	11/18/2010
432347LJ9	21738/B-8573	HILLSBOROUGH CNTY I	4,025,000.00	4.350	08/01/2023C	4.440	4,006,756.85	4,006,528.81	4,251,366.00	4,334,160.25	11/16/2010
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	1,074,190.00	1,093,200.00	12/16/2010
235219CB6	21746/K-5420	DALLAS TEX REF GO BC	1,000,000.00	4.660	02/15/2024C	4.660	1,000,000.00	1,000,000.00	1,078,600.00	1,088,140.00	11/18/2010
486063ME7	21808/B-8573	KATY TEX INDPNT SCH I	1,000,000.00	5.138	02/15/2024C	5.138	1,000,000.00	1,000,000.00	1,084,380.00	1,101,550.00	12/29/2010
796428LJ0	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	1,076,510.00	1,098,210.00	11/23/2010
432347LK6	21743/K-5420	HILLSBOROUGH CNTY I	5,195,000.00	4.600	08/01/2024C	4.689	5,169,287.12	5,169,007.63	5,522,596.70	5,634,133.35	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	1,294,812.00	1,320,456.00	11/30/2010
486063MF4	21807/B-8573	KATY TEX INDPNT SCH I	1,000,000.00	5.288	02/15/2025C	5.288	1,000,000.00	1,000,000.00	1,087,500.00	1,105,520.00	12/29/2010
796428LK7	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	1,082,590.00	1,105,230.00	11/23/2010
432347LL4	21739/B-8573	HILLSBOROUGH CNTY I	3,100,000.00	4.800	08/01/2025C	4.888	3,083,487.27	3,083,328.50	3,312,784.00	3,381,945.00	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	880,906.00	898,220.50	02/14/2012

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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	1,627,335.00	1,660,410.00	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	4,547,951.20	4,630,546.40	11/10/2010
121265C7	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	1,245,004.80	1,271,638.40	09/01/2010
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	2,942,298.00	2,999,926.80	09/29/2010
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	2,052,115.45	2,100,885.20	12/15/2010
395460W20	21732/K-5420	GREENSBORO NC BUJLI	2,000,000.00	4.708	10/01/2027C	4.708	2,000,000.00	2,000,000.00	2,141,780.00	2,191,880.00	11/02/2010
882270Q53	21128/K-5170	TEXAS CITY TX INDPT	1,285,000.00	4.300	08/15/2028C	4.116	1,293,480.56	1,293,741.77	1,360,198.20	1,386,399.35	10/13/2009
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	3,753,886.80	3,834,598.80	10/07/2010
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH	1,630,000.00	4.750	11/01/2029C	4.800	1,623,121.65	1,623,077.27	1,750,179.90	1,794,483.30	11/09/2010
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	1,037,740.00	1,060,020.00	02/14/2012
796237V78	21667/K-5420	SAN ANTONIO TEX BUI	1,635,000.00	6.038	08/01/2035C	5.475	1,681,174.02	1,682,223.43	1,846,062.15	1,888,899.15	09/29/2010
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	1,426,095.00	1,471,236.25	12/08/2011
Group Iccod 10	MUNI-TAXABLE		\$190,220,000.00	2.179		2.099	\$190,172,248.16	\$187,798,913.73	\$193,492,780.60	\$192,530,334.30	
373384R24	24067/K-5260	ST OF GEORGIA GO UN	5,150,000.00	5.000	02/01/2019	0.834	5,609,360.29	5,627,027.99	5,556,644.00	5,627,662.50	10/05/2016
42103QAB6	24071/K-5170	HAYS CNTY TX GO LTD	1,325,000.00	5.000	02/15/2019	0.921	1,442,656.32	1,447,101.77	1,425,448.25	1,443,945.25	10/05/2016
10146HKP0	24068/K-5220	CITY BOULDER CO WTR	1,350,000.00	2.000	12/01/2019	0.912	1,393,342.13	1,394,546.08	1,372,288.50	1,392,484.50	10/05/2016
896576PF6	24069/K-5170	TRINITY RIVER TX REV	1,215,000.00	2.000	08/01/2020	1.000	1,258,591.66	1,259,582.38	1,218,572.10	1,248,145.20	10/05/2016
199492QL6	24070/K-5852	CITY COLUMBUS OH GO	2,550,000.00	2.000	08/15/2020	1.026	2,639,985.98	2,642,009.65	2,570,680.50	2,631,319.50	10/05/2016
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	1,042,172.55	1,046,157.30	07/24/2007
604115CU7	24060/K-5220	MINNESOTA PUB FACS	4,000,000.00	3.000	03/01/2021	1.022	4,327,917.78	4,334,347.54	4,183,480.00	4,318,880.00	10/05/2016
246381HM2	24061/K-5420	ST OF DELAWARE GO L	2,620,000.00	3.000	07/01/2021	1.010	2,852,798.36	2,857,031.06	2,754,117.80	2,843,145.40	10/05/2016
779240KW9	24134/K-5170	ROUND RK TX ISD TX E	833,000.00	3.000	08/01/2021	1.190	901,203.25	901,203.25	871,284.68	0.00	11/02/2016
779240KW9	24135/K-5290	ROUND RK TX ISD TX E	167,000.00	3.000	08/01/2021	1.190	180,673.40	180,673.40	174,675.32	0.00	11/02/2016
705227EK8	24062/K-5170	PECOS BARSTOW TX ISI	1,390,000.00	2.000	02/15/2022	1.181	1,447,239.44	1,448,155.76	1,391,139.80	1,434,869.20	10/05/2016
779240KX7	24128/K-5852	ROUND RK TX ISD TX E	412,000.00	3.000	08/01/2022	1.270	450,827.01	450,827.01	431,582.36	0.00	11/02/2016
779240KX7	24129/K-5290	ROUND RK TX ISD TX E	127,000.00	3.000	08/01/2022	1.270	138,968.52	138,968.52	133,036.31	0.00	11/02/2016
779240KX7	24130/K-5420	ROUND RK TX ISD TX E	836,000.00	3.000	08/01/2022	1.270	914,784.90	914,784.90	875,735.08	0.00	11/02/2016
41415WB7	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	2,347,847.80	2,358,076.50	10/03/2007
779240KY5	24131/K-5290	ROUND RK TX ISD TX E	32,000.00	3.000	08/01/2023	1.370	35,310.08	35,310.08	33,451.20	0.00	11/02/2016
779240KY5	24132/K-5220	ROUND RK TX ISD TX E	700,000.00	3.000	08/01/2023	1.370	772,408.07	772,408.07	731,745.00	0.00	11/02/2016
779240KY5	24133/K-5260	ROUND RK TX ISD TX E	268,000.00	3.000	08/01/2023	1.370	295,721.95	295,721.95	280,153.80	0.00	11/02/2016
199492QP7	24063/K-5290	CITY COLUMBUS OH GO	6,385,000.00	3.000	08/15/2023	1.244	7,103,251.49	7,112,177.57	6,672,644.25	7,014,497.15	10/05/2016
41415WB5	19683/K-5170	HARRIS CNTY TX HOSP	2,460,000.00	5.000	02/15/2024C	5.031	2,456,339.34	2,456,297.01	2,478,843.60	2,489,126.40	10/03/2007
288713FN5	19637/K-5260	ELLIS CNTY TEX GENL	785,000.00	4.500	08/01/2024C	4.780	776,733.88	776,644.03	802,317.10	806,147.90	09/18/2007
288713FN5	19638/K-5170	ELLIS CNTY TEX GENL	855,000.00	4.500	08/01/2024C	4.805	841,399.97	841,252.14	873,861.30	878,033.70	09/18/2007
41415WB3	19684/K-5170	HARRIS CNTY TX HOSP	2,580,000.00	5.000	02/15/2025C	5.051	2,572,929.68	2,572,857.87	2,599,762.80	2,610,547.20	10/03/2007
7048628E4	19458/K-5260	PEARLAND TEX REF-PE	625,000.00	4.375	03/01/2025C	4.711	613,337.41	613,219.60	630,100.00	632,331.25	07/12/2007
7048627W5	23564/K-5260	PEARLAND TEX REF-PE	450,000.00	4.375	03/01/2025C	4.887	435,066.39	434,915.55	453,613.50	455,269.50	04/01/2015

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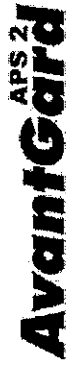


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208423AP8	22176/K-5852	CONROE TEX INDL DEB	1,865,000.00	4.000	09/01/2025C	4.100	1,852,627.79	1,852,509.96	2,013,901.60	2,063,417.35	09/22/2011
89438V598	19572/K-5260	TRAVIS CNTY TX CTF5	1,505,000.00	4.500	03/01/2026C	4.726	1,484,121.26	1,483,933.16	1,517,371.10	1,523,135.25	08/30/2007
288713FQ8	19636/K-5170	ELLIS CNTY TEX GENL	1,000,000.00	4.500	08/01/2026C	4.750	984,129.19	983,992.37	1,022,060.00	1,026,950.00	09/18/2007
194475MK2	21103/K-5220	COLLEGE STATION TEX	1,280,000.00	4.250	08/15/2026C	4.292	1,276,328.14	1,276,296.62	1,371,660.80	1,378,752.00	09/15/2009
208423AQ6	22180/K-5852	CONROE TEX INDL DEB	400,000.00	4.000	09/01/2026C	4.204	394,127.16	394,076.97	431,936.00	442,556.00	09/22/2011
208423AR4	22177/K-5852	CONROE TEX INDL DEB	1,040,000.00	4.125	09/01/2027C	4.300	1,025,924.77	1,025,815.66	1,127,703.20	1,155,492.00	09/22/2011
667825R54	20706/K-5290	NORTHWEST TEX	1,850,000.00	5.000	02/15/2028C	5.332	1,807,109.77	1,806,790.80	1,864,171.00	1,871,904.00	10/15/2008
667825T29	23177/K-5290	NORTHWEST TEX	150,000.00	5.000	02/15/2028C	5.447	144,591.28	144,551.06	151,150.50	151,774.50	09/10/2015
208423AS2	22178/K-5852	CONROE TEX INDL DEB	1,085,000.00	4.250	09/01/2028C	4.400	1,071,597.82	1,071,502.77	1,181,380.55	1,210,545.35	09/22/2011
208423AU7	22179/K-5852	CONROE TEX INDL DEB	1,055,000.00	4.375	09/01/2030C	4.600	1,033,342.10	1,033,210.84	1,153,463.15	1,181,990.35	09/22/2011
613681H99	21110/K-5220	MONTGOMERY CNTY TI	3,500,000.00	5.125	03/01/2031C	4.502	3,570,958.48	3,573,586.57	3,781,750.00	3,832,045.00	09/25/2009
68608KWA2	21159/K-5170	OREGON ST ALT ENER1	1,780,000.00	4.250	04/01/2031C	4.010	1,755,305.19	1,755,161.61	1,853,282.60	1,904,706.80	11/12/2009
68608KWA2	21160/K-5260	OREGON ST ALT ENER1	1,000,000.00	4.250	04/01/2031C	4.010	986,126.51	986,045.85	1,041,170.00	1,070,060.00	11/12/2009
052396J90	22196/K-5852	Austin TX Rev 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,979,921.72	1,979,808.29	2,055,700.00	2,144,960.00	10/04/2011
864855S28	21974/K-5220	SUGAR LAND TEX CTF5	5,400,000.00	4.500	02/15/2032C	4.671	5,310,941.22	5,310,453.13	5,739,768.00	5,921,424.00	05/17/2011
756872HB6	22233/K-5852	RED RIVER TEX ED FIN	1,175,000.00	4.125	03/15/2032C	4.320	1,151,865.09	1,151,738.99	1,194,951.50	1,238,755.50	10/27/2011
66285WQU3	20698/K-5290	NORTH TEX TWY	1,845,000.00	5.625	01/01/2033C	5.662	1,838,877.49	1,838,845.77	1,933,449.30	1,942,083.90	10/07/2008
66285WQS8	23178/K-5290	NORTH TEX TWY	1,655,000.00	5.625	01/01/2033C	5.670	1,647,248.46	1,647,208.30	1,733,033.25	1,745,313.35	10/30/2015
442403DN8	20697/K-5290	HOUSTON TEX 1	5,000,000.00	5.000	02/15/2033C	5.350	4,842,306.34	4,841,495.44	5,038,300.00	5,057,600.00	10/07/2008
756872HC4	22234/K-5852	RED RIVER TEX ED FIN	1,360,000.00	4.250	03/15/2033C	4.368	1,343,165.19	1,343,079.06	1,386,914.40	1,440,416.80	10/27/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY :	1,530,000.00	5.000	11/15/2033C	4.504	1,582,409.22	1,583,290.55	1,699,019.10	1,775,213.10	12/06/2011
442435K77	22269/K-5220	HOUSTON TX UTILITY :	570,000.00	5.000	11/15/2033C	4.504	569,525.01	569,853.34	632,967.90	661,353.90	12/06/2011
088281F28	22204/K-5852	BEXAR COUNTY TEX G1	4,500,000.00	4.250	06/15/2037C	4.360	4,438,989.90	4,438,742.36	4,807,710.00	4,869,765.00	10/11/2011
Group Iccod 15 MUNI-TAXEXEMPT			\$83,025,000.00	4.150		3.426	\$84,937,386.40	\$81,294,155.47	\$86,638,011.55	\$84,840,852.60	
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	49,990,000.00	49,993,000.00	10/30/2015
313589HN6	23997/B-8573	FNMA DISCOUNT NOTE	25,000,000.00	0.500	06/30/2017	0.509	24,926,736.11	24,916,319.44	24,918,000.00	24,916,250.00	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	49,967,000.00	50,006,500.00	11/13/2015
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	4,996,700.00	5,000,650.00	11/13/2015
3134G7662	23670/B-8577	FHLMC NOTE	27,400,000.00	0.715	07/28/2017C	0.715	27,400,000.00	27,400,000.00	27,391,232.00	27,406,028.00	10/28/2015
3130A6255	23935/B-8573	FHLB NOTE	40,000,000.00	0.750	08/28/2017	0.758	39,997,709.73	39,997,452.40	39,980,000.00	40,040,400.00	05/19/2016
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	50,001,000.00	50,014,000.00	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	49,968,000.00	50,003,500.00	06/16/2016
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	24,927,250.00	24,953,500.00	07/06/2016
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	24,927,250.00	24,953,500.00	07/06/2016
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	20,009,600.00	20,021,600.00	10/15/2015
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	9,984,200.00	10,001,800.00	12/26/2012
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	3,984,880.00	3,997,720.00	05/20/2016
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	34,867,700.00	34,980,050.00	05/20/2016

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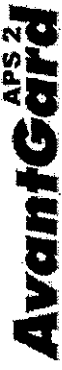
HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 11/30/2016	Book Value 10/31/2016	Market Value 11/30/2016	Market Value 10/31/2016	Purchase Date
313468M71	23860/C-1050	FHLMC NOTE	5,000,000.00	1.050	02/26/2018C	1.095	4,997,258.14	4,997,073.30	4,985,400.00	5,000,100.00	03/10/2016
313468M71	23861/F-9992	FHLMC NOTE	30,000,000.00	1.050	02/26/2018C	1.095	29,983,548.87	29,982,439.80	29,912,400.00	30,000,600.00	03/10/2016
3130A93X7	24022/B-8577	FHLB Note	35,000,000.00	0.770	02/28/2018C	0.770	35,000,000.00	35,000,000.00	34,818,350.00	34,928,600.00	08/19/2016
3130A9NZ0	24104/C-9991	FHLB NOTE	15,000,000.00	0.850	04/27/2018C	0.884	14,992,972.22	14,992,555.56	14,937,750.00	14,992,950.00	10/27/2016
3135G0WM1	22851/B-8573	FNMA NOTE	20,000,000.00	1.000	04/30/2018C	1.015	19,995,758.33	19,995,508.33	19,955,200.00	19,971,600.00	04/30/2013
313469JD0	23928/C-1050	FHLMC NOTE	6,000,000.00	1.000	05/11/2018C	1.000	6,000,000.00	6,000,000.00	5,968,800.00	5,991,120.00	05/12/2016
313469JD0	23929/F-9992	FHLMC NOTE	13,000,000.00	1.000	05/11/2018C	1.000	13,000,000.00	13,000,000.00	12,932,400.00	12,980,760.00	05/12/2016
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	19,862,800.00	19,936,800.00	05/21/2013
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	3,972,560.00	3,987,360.00	05/21/2013
3135G0XD0	22872/C-8349	FNMA NOTE	10,000,000.00	1.000	05/21/2018C	1.011	9,998,380.56	9,998,288.89	9,955,100.00	9,993,500.00	05/21/2013
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	2,979,420.00	2,990,520.00	05/21/2013
313469WP8	23957/C-9991	FHLMC NOTE	30,000,000.00	0.960	06/29/2018C	0.960	30,000,000.00	30,000,000.00	29,827,200.00	29,949,000.00	06/23/2016
313663ZH1	24001/B-8577	FNMA NOTE	25,000,000.00	0.950	07/20/2018C	0.950	25,000,000.00	25,000,000.00	24,829,000.00	24,933,000.00	07/20/2016
313663ZH1	24002/B-8573	FNMA NOTE	5,000,000.00	0.950	07/20/2018C	0.950	5,000,000.00	5,000,000.00	4,965,800.00	4,986,600.00	07/20/2016
3135G0L84	24054/C-9991	FNMA NOTE	50,000,000.00	0.875	07/27/2018C	0.914	49,968,345.98	49,966,752.66	49,705,500.00	49,908,000.00	09/28/2016
3134696C6	24014/B-8573	FHLMC NOTE	39,000,000.00	1.050	08/28/2018C	1.050	39,000,000.00	39,000,000.00	38,682,930.00	38,854,140.00	08/12/2016
31346AFL3	24038/B-8577	FHLMC NOTE	14,000,000.00	1.050	08/28/2018C	1.050	14,000,000.00	14,000,000.00	13,908,720.00	13,971,440.00	08/30/2016
313469K29	23931/B-8573	FHLMC NOTE	44,000,000.00	1.050	08/31/2018C	1.061	43,991,600.00	43,991,200.00	43,758,440.00	43,958,640.00	05/16/2016
3130A9AE1	24107/F-9992	FHLB NOTE	35,000,000.00	0.875	10/01/2018	0.935	34,962,000.00	34,960,272.73	34,841,800.00	34,983,550.00	10/28/2016
31336GYN9	24099/C-1050	FFCB NOTE	6,000,000.00	0.940	10/17/2018	0.967	5,996,958.00	5,996,823.00	5,970,420.00	5,998,860.00	10/17/2016
313663A54	24003/B-8573	FNMA NOTE	25,000,000.00	1.073	01/18/2019C	1.073	25,000,000.00	25,000,000.00	24,702,250.00	24,898,500.00	07/22/2016
313663A54	24004/B-8577	FNMA NOTE	25,000,000.00	1.073	01/18/2019C	1.073	25,000,000.00	25,000,000.00	24,702,250.00	24,898,500.00	07/22/2016
31346AF58	24037/F-9992	FHLMC NOTE	25,000,000.00	1.157	02/28/2019C	1.157	25,000,000.00	25,000,000.00	24,805,500.00	24,950,000.00	08/30/2016
3134GATU8	24102/C-1050	FHLMC NOTE	6,000,000.00	1.155	04/30/2019C	1.155	6,000,000.00	6,000,000.00	5,942,100.00	5,992,440.00	10/21/2016
3134GATU8	24103/B-8573	FHLMC NOTE	12,000,000.00	1.155	04/30/2019C	1.155	12,000,000.00	12,000,000.00	11,884,200.00	11,984,880.00	10/21/2016
3134GARV8	24105/B-8573	FHLMC NOTE	24,000,000.00	1.300	10/25/2019C	1.312	23,991,857.38	23,991,623.40	23,711,040.00	23,965,920.00	10/28/2016
3134GARV8	24108/C-9991	FHLMC NOTE	1,000,000.00	1.300	10/25/2019C	1.312	999,660.72	999,650.97	987,960.00	998,580.00	10/28/2016
3134GARV8	24109/C-1050	FHLMC NOTE	5,000,000.00	1.300	10/25/2019C	1.312	4,998,303.62	4,998,254.87	4,939,800.00	4,992,900.00	10/28/2016

Group Iccod 20 FED AGENCIES \$948,400,000.00 0.880 \$948,201,089.66 \$948,184,215.35 \$944,357,902.00 \$947,287,358.00

89233GM11	23862/C-9991	TMCC - DISCOUNT CON	50,000,000.00	0.980	12/01/2016	0.999	50,000,000.00	49,959,166.67	50,000,000.00	49,979,166.50	03/09/2016
89233GM11	23857/F-9992	TMCC - DISCOUNT CON	5,000,000.00	0.980	12/01/2016	0.999	5,000,000.00	4,995,916.67	5,000,000.00	4,997,916.65	03/09/2016
89233GM29	23856/C-1050	TMCC - DISCOUNT CON	16,000,000.00	0.990	12/02/2016	1.010	15,999,560.00	15,986,360.00	15,999,777.76	15,993,111.04	03/09/2016
89233GME3	23905/F-9992	TMCC - DISCOUNT CON	5,000,000.00	0.870	12/14/2016	0.886	4,998,429.17	4,994,804.17	4,999,037.20	4,997,013.90	04/12/2016
89233GMF0	23994/C-9991	TMCC - DISC COMM PA	50,000,000.00	0.800	12/15/2016	0.814	49,984,444.44	49,951,111.11	49,990,278.00	49,969,444.50	07/08/2016
89233GMV5	23904/F-9992	TMCC - DISCOUNT CON	1,040,000.00	0.920	12/29/2016	0.938	1,039,255.82	1,038,458.49	1,039,595.55	1,039,162.22	04/12/2016
89233GMV5	23995/C-9991	TMCC - DISC COMM PA	22,000,000.00	0.830	12/29/2016	0.845	21,985,797.78	21,970,581.11	21,991,444.42	21,982,277.68	07/08/2016
89233GMV5	23999/R-1015	TMCC - DISC COMM PA	10,000,000.00	0.850	12/29/2016	0.865	9,993,388.89	9,986,305.55	9,996,111.10	9,991,944.40	07/14/2016
36960LMV4	24085/C-9991	GECO - DISC COMM PA	30,000,000.00	0.540	12/29/2016	0.548	29,987,400.00	29,973,900.00	29,988,333.30	29,975,833.20	10/06/2016

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HARRIS COUNTY

CUSTP	Agency-Fund	Item	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 11/30/2016	Book Value 10/31/2016	Market Value 11/30/2016	Market Value 10/31/2016	Purchase Date
89233GMW3	23896/R-1015	TMCC - DISCOUNT COM		15,000,000.00	0.950	12/30/2016	0.969	14,988,520.83	14,976,645.83	14,993,958.30	14,987,708.40	04/07/2016
89233GNH5	23918/B-8573	TMCC - DISCOUNT COM		25,000,000.00	1.000	01/17/2017	1.020	24,967,361.11	24,946,527.78	24,983,680.50	24,970,055.50	04/22/2016
89233AOPD9	24066/K-5857	TMCCR - DISC COMM P		473,000.00	0.970	02/13/2017	0.987	472,056.89	471,674.55	472,280.51	471,865.85	10/05/2016
89233AOPD9	24074/K-5340	TMCCR - DISC COMM P		1,700,000.00	0.970	02/13/2017	0.987	1,696,610.39	1,695,236.22	1,697,414.11	1,695,923.77	10/05/2016
89233AOPD9	24075/K-5320	TMCCR - DISC COMM P		6,000,000.00	0.970	02/13/2017	0.987	5,988,036.67	5,983,186.67	5,990,873.34	5,985,613.32	10/05/2016
89233AOPD9	24077/K-5858	TMCCR - DISC COMM P		5,600,000.00	0.970	02/13/2017	0.987	5,588,834.22	5,584,307.56	5,591,481.78	5,586,572.43	10/05/2016
89233AOPD9	24079/K-5400	TMCCR - DISC COMM P		1,285,000.00	0.970	02/13/2017	0.987	1,282,437.85	1,281,399.15	1,283,045.37	1,281,918.85	10/05/2016
89233AOPD9	24080/K-5280	TMCCR - DISC COMM P		218,000.00	0.970	02/13/2017	0.987	217,565.33	217,389.12	217,668.40	217,477.28	10/05/2016
89233AOPD9	24081/K-5370	TMCCR - DISC COMM P		7,300,000.00	0.970	02/13/2017	0.987	7,285,444.61	7,279,543.78	7,288,895.90	7,282,496.21	10/05/2016
89233AOPD9	24082/K-8591	TMCCR - DISC COMM P		670,000.00	0.970	02/13/2017	0.987	668,664.10	668,122.51	668,980.86	668,393.49	10/05/2016
89233AOPD9	24065/K-5851	TMCCR - DISC COMM P		1,700,000.00	0.970	02/14/2017	0.987	1,696,564.59	1,695,190.42	1,697,343.75	1,695,835.00	10/05/2016
89233AOPD9	24072/K-8595	TMCCR - DISC COMM P		15,600,000.00	0.970	02/14/2017	0.987	15,568,475.00	15,555,865.00	15,575,625.00	15,561,780.00	10/05/2016
89233AOPD9	24078/K-5859	TMCCR - DISC COMM P		316,000.00	0.970	02/14/2017	0.987	315,361.41	315,105.98	315,506.25	315,225.80	10/05/2016
89233AOPD9	24083/K-5861	TMCCR - DISC COMM P		4,040,000.00	0.970	02/14/2017	0.987	4,031,835.84	4,028,570.17	4,033,687.50	4,030,102.00	10/05/2016
89233GQ17	24006/B-8573	TMCC CP		45,000,000.00	0.970	03/01/2017	0.989	44,890,875.00	44,854,500.00	44,919,000.00	44,887,500.00	07/21/2016
89233GQ90	24026/F-9992	TMCC - DISC COMM PA		5,000,000.00	1.020	03/09/2017	1.040	4,986,116.67	4,981,866.66	4,990,200.00	4,986,666.65	08/22/2016
89233GQH2	24084/B-8573	TMCC - DISC COMM PA		50,000,000.00	1.020	03/17/2017	1.039	49,849,833.33	49,807,333.33	49,894,000.00	49,858,333.50	10/06/2016
89233GQP4	24025/F-9992	TMCC - DISC COMM PA		5,000,000.00	1.050	03/23/2017	1.070	4,983,666.67	4,979,291.67	4,988,800.00	4,985,208.35	08/22/2016
89233GQQ2	23959/B-5300	TMCC - DISCOUNT COM		3,000,000.00	0.930	03/24/2017	0.948	2,991,242.50	2,988,917.50	2,993,220.00	2,991,062.49	06/28/2016
89233GR65	24024/F-9992	TMCC - DISC COMM PA		2,000,000.00	1.070	04/06/2017	1.091	1,992,510.00	1,990,726.67	1,994,610.00	1,993,500.00	08/22/2016
89233GRL2	24023/F-9992	TMCC - DISC COMM PA		5,000,000.00	1.090	04/20/2017	1.112	4,978,805.56	4,974,263.89	4,985,027.80	4,982,291.65	08/22/2016
89233GS49	24027/F-9992	TMCC - DISC COMM PA		5,000,000.00	1.110	05/04/2017	1.133	4,976,258.33	4,971,633.33	4,983,530.55	4,976,233.35	08/22/2016
89233GSB3	24110/K-5340	TMCC - DISC COMM PA		1,700,000.00	1.050	05/11/2017	1.070	1,692,017.09	1,690,529.59	1,694,145.86	1,691,611.91	10/27/2016
89233GS56	24035/C-8349	TMCC - DISC COMM PA		5,000,000.00	1.180	05/26/2017	1.205	4,971,155.56	4,966,238.89	4,981,177.80	4,973,391.65	08/30/2016
89233GUL8	24111/K-5280	TMCC - DISC COMM PA		4,457,000.00	1.200	07/20/2017	1.225	4,422,681.10	4,418,224.10	4,430,402.85	4,419,193.50	10/27/2016
89233GUL8	24112/K-5320	TMCC - DISC COMM PA		25,168,000.00	1.200	07/20/2017	1.225	24,974,206.40	24,949,038.40	25,017,809.96	24,954,512.44	10/27/2016
89233GUL8	24113/K-5370	TMCC - DISC COMM PA		33,847,000.00	1.200	07/20/2017	1.225	33,586,378.10	33,552,531.10	33,645,018.03	33,559,892.82	10/27/2016
89233GUL8	24114/K-5400	TMCC - DISC COMM PA		3,733,000.00	1.200	07/20/2017	1.225	3,704,255.90	3,700,522.90	3,710,723.32	3,701,334.83	10/27/2016
89233GUL8	24115/K-5851	TMCC - DISC COMM PA		6,680,000.00	1.200	07/20/2017	1.225	6,628,564.00	6,621,884.00	6,640,137.10	6,623,336.90	10/27/2016
89233GUL8	24116/K-5857	TMCC - DISC COMM PA		472,000.00	1.200	07/20/2017	1.225	468,365.60	467,893.60	469,183.34	467,996.26	10/27/2016
89233GUL8	24117/K-5858	TMCC - DISC COMM PA		5,603,000.00	1.200	07/20/2017	1.225	5,559,856.90	5,554,253.90	5,569,564.10	5,555,472.55	10/27/2016
89233GUL8	24118/K-5859	TMCC - DISC COMM PA		19,887,000.00	1.200	07/20/2017	1.225	19,733,870.10	19,713,983.10	19,768,324.33	19,718,308.52	10/27/2016
89233GUL8	24119/K-5861	TMCC - DISC COMM PA		4,066,000.00	1.200	07/20/2017	1.225	4,034,691.80	4,030,625.80	4,041,736.15	4,031,510.16	10/27/2016
89233GUL8	24120/K-8591	TMCC - DISC COMM PA		664,000.00	1.200	07/20/2017	1.225	658,887.20	658,223.20	660,037.58	658,367.62	10/27/2016
89233GUL8	24121/K-8595	TMCC - DISC COMM PA		13,213,000.00	0.200	07/20/2017	1.225	13,111,259.90	13,098,046.90	13,134,151.42	13,100,920.73	10/27/2016
89233GUL8	24122/K-5860	TMCC - DISC COMM PA		19,399,000.00	1.200	07/20/2017	1.225	19,249,627.70	19,230,228.70	19,283,236.47	19,234,447.98	10/27/2016
Group Iccod	35 CP			\$537,831,000.00	0.968		1.012	\$536,201,170.35	\$535,756,125.74	\$536,609,115.56	\$536,027,931.85	
A113016	7000/A-103	MMF - DA		8,955,660.29	0.270	12/01/2016	0.270	8,955,660.29	0.00	8,955,660.29	0.00	11/30/2016
	23895/C-8349	TEXAS CLASS - INVEST		6,333,994.50	0.834	12/01/2016	0.834	6,333,994.50	6,329,656.29	6,333,994.50	6,329,656.29	04/06/2016

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HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 11/30/2016	Book Value 10/31/2016	Market Value 11/30/2016	Market Value 10/31/2016	Purchase Date
23930/J-5060	LOGIC - INVESTMENT F		3,513,156.25	0.836	12/01/2016	0.836	3,510,742.92	3,510,742.92	3,513,156.25	3,510,742.92	05/12/2016
24041/C-8349	LOGIC - INVESTMENT F		5,009,956.42	0.836	12/01/2016	0.836	5,009,956.42	5,009,956.42	5,009,956.42	5,006,514.86	08/31/2016
7001/J-104	MMF - SHERIFF		11,785,743.71	0.270	12/01/2016	0.270	0.00	0.00	11,785,743.71	0.00	11/30/2016
7002/F-1008	MMF - FLOOD		43,651,287.18	0.270	12/01/2016	0.270	0.00	0.00	43,651,287.18	0.00	11/30/2016
7004/K-4003	MMF - TLRD TRUST		3,417,349.80	0.270	12/01/2016	0.270	0.00	0.00	3,417,349.80	0.00	11/30/2016
7006/B-4001	MMF - TLRD		95,230,284.73	0.270	12/01/2016	0.270	0.00	0.00	95,230,284.73	0.00	11/30/2016
7007/R-4008	MMF - TAX A-C		235,195,937.32	0.270	12/01/2016	0.270	0.00	0.00	235,195,937.32	0.00	11/30/2016
7008/C-1006	MMF - COUNTY		192,072,371.94	0.270	12/01/2016	0.270	0.00	0.00	192,072,371.94	0.00	11/30/2016
7009/C-100	MMF - CONGEN (TAX A)		131,473,542.85	0.270	12/01/2016	0.270	0.00	0.00	131,473,542.85	0.00	11/30/2016
7010/X-4007	MMF - COMCRT		2,687,449.52	0.270	12/01/2016	0.270	0.00	0.00	2,687,449.52	0.00	11/30/2016
7013/Z-107	MMF - CONST		1,908,052.80	0.270	12/01/2016	0.270	0.00	0.00	1,908,052.80	0.00	11/30/2016
23009/B-5300	Lone Star Investment P		4,650,828.66	0.707	12/01/2016	0.707	4,648,125.75	4,650,828.66	4,650,828.66	4,648,125.75	09/16/2013
23010/B-8577	Lone Star Investment P		18,103,667.82	0.707	12/01/2016	0.707	18,093,146.55	18,103,667.82	18,103,667.82	18,093,146.55	09/16/2013
23011/B-8573	Lone Star Investment P		8,040,413.94	0.707	12/01/2016	0.707	8,035,741.11	8,040,413.94	8,040,413.94	8,035,741.11	09/16/2013
23028/B-5850	Lone Star Investment P		1,001,272.10	0.708	12/01/2016	0.708	1,000,690.19	1,001,272.10	1,001,272.10	1,000,690.19	09/19/2013
23100/C-1050	LONE STAR INVESTMEI		561,098.86	0.707	12/01/2016	0.707	560,772.77	561,098.86	561,098.86	560,772.77	01/08/2014
23129/B-8573	LOGIC - INVESTMENT F		8,534,530.05	0.836	12/01/2016	0.836	8,528,667.28	8,534,530.05	8,528,667.28	8,528,667.28	01/23/2014
23173/B-5850	LOGIC - INVESTMENT F		1,531,690.74	0.836	12/01/2016	0.836	1,531,690.74	1,531,690.74	1,531,690.74	1,530,638.54	02/26/2014
23174/F-3320	LONE STAR - INVESTM		2,826,862.85	0.707	12/01/2016	0.707	2,825,219.97	2,826,862.85	2,826,862.85	2,825,219.97	03/04/2014
23175/F-3330	LONE STAR - INVESTM		2,542,650.44	0.708	12/01/2016	0.708	2,541,172.73	2,542,650.44	2,541,172.73	2,541,172.73	03/04/2014
23233/B-5300	TX CLASS - INVESTMEN		3,459,045.37	0.834	12/01/2016	0.834	3,456,676.22	3,459,045.37	3,456,676.22	3,456,676.22	04/16/2014
23235/B-5850	TX CLASS - INVESTMEN		1,938,629.66	0.834	12/01/2016	0.834	1,937,301.87	1,938,629.66	1,937,301.87	1,937,301.87	04/16/2014
23248/B-8573	TEXAS CLASS INVESTM		8,548,738.92	0.834	12/01/2016	0.834	8,542,883.81	8,548,738.92	8,542,883.81	8,542,883.81	05/19/2014
23430/C-3740	Logic Investment Pool		3,935,809.21	0.836	12/01/2016	0.836	3,933,105.51	3,935,809.21	3,933,105.51	3,933,105.51	12/29/2014
23465/B-8577	TEXAS CLASS INVESTM		18,079,455.43	0.834	12/01/2016	0.834	18,067,072.62	18,079,455.43	18,067,072.62	18,067,072.62	01/28/2015
23466/B-8577	LOGIC INVESTMENT PC		19,073,948.48	0.836	12/01/2016	0.836	19,060,845.67	19,073,948.48	19,060,845.67	19,060,845.67	01/28/2015
23530/B-5300	LOGIC LOGIC INVESTM		5,026,124.27	0.836	12/01/2016	0.836	5,022,671.57	5,026,124.27	5,022,671.57	5,022,671.57	03/27/2015
23680/C-3740	TEXAS CLASS INVESTM		4,031,582.18	0.834	12/01/2016	0.834	4,028,820.91	4,031,582.18	4,028,820.91	4,028,820.91	10/30/2015
23681/C-3740	LONE STAR INVESTMEI		3,224,479.60	0.707	12/01/2016	0.707	3,222,605.64	3,224,479.60	3,222,605.64	3,222,605.64	10/30/2015
Group Iccod 40 MONEY MARKET			\$856,345,615.89	0.350		0.350	\$856,345,615.89	\$129,883,072.78	\$856,345,615.89	\$129,883,072.78	

Grand Totals			\$2,668,821,615.89	0.917		0.901	\$1,935,903,245.69	\$2,670,352,625.60	\$2,670,352,625.60	\$1,943,531,729.53	
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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 11/30/2016	Book Value 10/31/2016	Market Value 11/30/2016	Market Value 10/31/2016	Purchase Date
T113016	7015/T-4005	MMF - DISTCLRK	16,420,936.37	0.270	12/01/2016	0.270	16,420,936.37	0.00	16,420,936.37	0.00	11/30/2016
Fund	4005	DISTRICT CLERK MMF	\$16,420,936.37	0.270		0.270	\$16,420,936.37	\$0.00	\$16,420,936.37	\$0.00	
U113016	7016/U-4006	MMF - CO CLK	7,696,824.64	0.270	12/01/2016	0.270	7,696,824.64	0.00	7,696,824.64	0.00	11/30/2016
Fund	4006	MMF-COCLRK	\$7,696,824.64	0.270		0.270	\$7,696,824.64	\$0.00	\$7,696,824.64	\$0.00	
89233GM94	23956/T-5944	LONE STAR INVESTMEI	2,507,232.52	0.707	12/01/2016	0.707	2,507,232.52	2,505,825.05	2,507,232.52	2,505,825.05	06/17/2016
89233GM94	23964/T-5944	LOGIC INVESTMENT PC	2,506,940.38	0.836	12/01/2016	0.836	2,506,940.38	2,505,276.09	2,506,940.38	2,505,276.09	06/29/2016
89233GM94	23869/T-5944	TMCC - DISCOUNT CON	6,000,000.00	1.020	12/09/2016	1.040	5,998,640.00	5,993,540.00	5,999,333.34	5,996,833.32	03/15/2016
89233GM94	23875/T-5944	TMCC - DISCOUNT CON	19,000,000.00	0.990	12/16/2016	1.010	18,992,162.50	18,976,487.50	18,996,041.73	18,988,125.00	03/22/2016
184126V53	22934/T-5944	CLAYTON CTY GA&WTF	500,000.00	1.300	05/01/2017	1.500	499,596.28	499,515.53	500,145.00	500,400.00	06/27/2013
150528MN4	22486/T-5944	CITY OF CEDAR RAPIDS	1,000,000.00	2.500	06/01/2017	1.300	1,005,791.09	1,006,756.27	1,007,630.00	1,009,670.00	06/06/2012
928075FM7	22304/T-5944	VIRGINIA ST PORT AUT	500,000.00	1.754	07/01/2017	1.754	500,000.00	500,000.00	502,380.00	503,170.00	01/25/2012
89233GUU8	24127/T-5944	TMCC - DISC COMM PA	5,000,000.00	1.210	07/28/2017	1.236	4,959,834.73	0.00	4,969,129.15	0.00	11/01/2016
89233GV89	24144/T-5944	TMCC - DISC COMM PA	8,000,000.00	1.220	08/11/2017	1.246	7,931,408.89	0.00	7,934,220.00	0.00	11/14/2016
89233GVR4	24165/T-5944	TMCC - DISC COMM PA	5,000,000.00	1.210	08/25/2017	1.236	4,955,129.17	0.00	4,956,612.50	0.00	11/28/2016
592646Z63	22191/T-5944	MET WASHINGTON DC	1,000,000.00	4.000	10/01/2017	2.460	1,011,861.24	1,021,540.00	1,021,540.00	1,028,130.00	09/29/2011
882722J44	22479/T-5944	STATE OF TEXAS GO BI	500,000.00	2.503	10/01/2017	1.200	505,242.21	505,766.43	506,090.00	507,105.00	05/25/2012
759136RR7	22830/T-5944	REGL TRANS DIST CO :	2,150,000.00	2.000	11/01/2017	1.180	2,165,684.82	2,167,110.71	2,167,157.00	2,172,360.00	04/04/2013
3135G0S3J	22659/T-5944	FNMA NOTE	5,000,000.00	1.000	12/26/2017C	1.000	5,000,000.00	5,000,000.00	4,992,100.00	5,000,900.00	12/26/2012
3135G0X00	22875/T-5944	FNMA NOTE	3,500,000.00	1.000	05/21/2018C	1.011	3,499,433.19	3,499,401.11	3,484,285.00	3,497,725.00	05/21/2013
3134GATU8	24101/T-5944	FHLMC NOTE	4,000,000.00	1.155	04/30/2019C	1.155	4,000,000.00	4,000,000.00	3,961,400.00	3,994,960.00	10/21/2016
Fund	5944	DISTRICT CLERK	\$66,164,172.90	1.169		1.108	\$66,038,957.02	\$48,172,726.05	\$66,012,236.62	\$48,210,479.46	
23112/U-5945	23112/U-5945	LOGIC INVESTMENT PC	519,396.04	0.842	12/01/2016	0.842	519,396.04	3,018,863.72	519,396.04	3,018,863.72	01/15/2014
23113/U-5945	23113/U-5945	LONE STAR INVESTMEI	519,948.97	0.706	12/01/2016	0.706	519,948.97	3,019,502.59	519,948.97	3,019,502.59	01/15/2014
23266/U-5945	23266/U-5945	TEXAS CLASS INVESTM	1,012,173.47	0.834	12/01/2016	0.834	1,012,173.47	1,011,480.20	1,012,173.47	1,011,480.20	05/30/2014
24005/U-5945	24005/U-5945	TMCC CP	5,000,000.00	1.040	04/17/2017	1.061	4,980,211.11	4,975,877.78	4,985,348.60	4,982,604.15	07/21/2016
3133EFKR7	23679/U-5945	FFCB NOTE	5,000,000.00	0.500	04/21/2017	0.572	4,998,605.26	4,998,306.39	4,996,500.00	4,997,650.00	10/29/2015
184126V53	22933/U-5945	CLAYTON CTY GA&WTF	500,000.00	1.300	05/01/2017	1.500	499,596.28	499,515.53	500,145.00	500,400.00	06/27/2013
89233GS66	24034/U-5945	TMCC - DISC COMM PA	5,000,000.00	1.180	05/26/2017	1.205	4,971,155.56	4,966,238.89	4,981,177.80	4,973,391.65	08/30/2016
89233GT22	24043/U-5945	TMCC - DISC COMM PA	4,400,000.00	1.170	06/02/2017	1.194	4,373,831.00	4,369,541.00	4,379,199.00	4,375,789.00	09/06/2016
313589HN6	23998/U-5945	FNMA DISCOUNT NOTE	3,000,000.00	0.500	06/30/2017	0.509	2,991,208.33	2,989,958.33	2,990,160.00	2,989,950.00	07/11/2016
89233GU2	24096/U-5945	TMCC - DISC COMM PA	5,000,000.00	1.240	07/10/2017	1.266	4,961,938.89	4,956,772.22	4,971,454.15	4,959,212.50	10/13/2016
912828TG5	23295/U-5945	TREASURY NOTE	5,000,000.00	0.500	07/31/2017	1.022	4,983,006.09	4,980,899.40	4,992,000.00	4,995,300.00	06/25/2014
3130A92E0	24018/U-5945	FHLB Note	8,000,000.00	0.625	08/11/2017	0.663	7,997,890.73	7,997,637.62	7,991,920.00	7,999,920.00	08/15/2016
882723PK9	23300/U-5945	TX ST TXB REF PUB FIN	735,000.00	1.204	10/01/2017	1.204	735,000.00	735,000.00	736,161.30	736,815.45	07/08/2014
60366VB5J	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	1,262,557.80	1,265,052.60	08/30/2012

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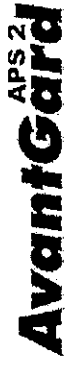


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CUSIP	Agency-Fund	Item	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 11/30/2016	Book Value 10/31/2016	Market Value 11/30/2016	Market Value 10/31/2016	Purchase Date
3135G0S3	22660/U-5945		FNMA NOTE	5,000,000.00	1.000	12/26/2017C	1.000	5,000,000.00	5,000,000.00	4,992,100.00	5,000,900.00	12/26/2012
3130A97F2	24097/U-5945		FHLB NOTE	5,000,000.00	0.875	04/12/2018C	0.875	5,000,000.00	5,000,000.00	4,989,450.00	4,997,700.00	10/14/2016
3133EGYN9	24098/U-5945		FFCB NOTE	5,000,000.00	0.940	10/17/2018	0.967	4,997,465.00	4,997,352.50	4,975,350.00	4,999,050.00	10/17/2016
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	1,044,780.00	1,055,120.00	11/23/2010
3134GARV8	24106/U-5945		FHLMC NOTE	5,000,000.00	1.300	10/25/2019C	1.312	4,998,303.62	4,998,254.87	4,939,800.00	4,992,900.00	10/28/2016
Fund	5945 COUNTY CLERK			\$65,946,518.48	0.966		1.028	\$65,799,730.35	\$70,775,201.04	\$65,779,622.13	\$70,871,601.86	
Grand Totals				\$156,228,452.39	0.945		0.945	\$155,956,448.38	\$118,947,927.09	\$155,909,619.76	\$119,082,081.32	

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

CUSIP	Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 11/30/2016	Book Value 10/31/2016	Market Value 11/30/2016	Market Value 10/31/2016	Purchase Date
I113016	701J/I-106	MMF - JUVPROB	5,461,221.58	0.270	12/01/2016	0.270	5,461,221.58	0.00	5,461,221.58	0.00	11/30/2016
Fund	106 MMF-JUVPROB		\$5,461,221.58	0.270		0.270	\$5,461,221.58	\$0.00	\$5,461,221.58	\$0.00	
H113016	6998/H-1010	MMF - AMEGY-HOSP	92,140,520.91	0.280	12/01/2016	0.280	92,140,520.91	0.00	92,140,520.91	0.00	11/30/2016
Fund	1010 MMF-JPM-ML-HOSP		\$92,140,520.91	0.280		0.280	\$92,140,520.91	\$0.00	\$92,140,520.91	\$0.00	
D113016	701Z/D-1012	MMF - COMSUPCOR	21,545,906.40	0.270	12/01/2016	0.270	21,545,906.40	0.00	21,545,906.40	0.00	11/30/2016
Fund	1012 MMF-COMSUPVCCORR		\$21,545,906.40	0.270		0.270	\$21,545,906.40	\$0.00	\$21,545,906.40	\$0.00	
H113016	6999/H-1024	MMF - AMEGY-CHCI	74,967,883.93	0.280	12/01/2016	0.280	74,967,883.93	0.00	74,967,883.93	0.00	11/30/2016
Fund	1024 MMF JPM CHCI		\$74,967,883.93	0.280		0.280	\$74,967,883.93	\$0.00	\$74,967,883.93	\$0.00	
89233GK9	24028/N-5910	TMCC - DISC COMM PA	4,258,146.90	0.870	12/19/2016	0.885	4,258,146.90	4,255,058.40	4,258,935.00	4,257,159.99	08/22/2016
3134G7322	23677/N-5910	FHLMC NOTE	3,000,000.00	0.500	01/27/2017C	0.500	3,000,000.00	3,000,000.00	2,999,400.00	2,999,580.00	10/30/2015
3133EFKR7	23678/N-5910	FFCB NOTE	5,000,000.00	0.500	04/21/2017	0.572	4,998,605.26	4,998,306.39	4,996,500.00	4,997,650.00	10/29/2015
89233GT22	24042/N-5910	TMCC - DISC COMM PA	5,000,000.00	1.170	06/02/2017	1.194	4,970,262.50	4,965,387.50	4,976,362.50	4,972,487.50	09/06/2016
912828TG5	23294/N-5910	TREASURY NOTE	2,000,000.00	0.500	07/31/2017	1.022	1,993,202.44	1,992,359.76	1,996,800.00	1,998,120.00	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	5,965,440.00	5,989,800.00	06/23/2016
Fund	5910 911 EMERGENCY NETWORK		\$25,260,000.00	0.804		0.867	\$25,220,217.10	\$25,211,112.05	\$25,193,437.50	\$25,214,797.49	
313396T45	23794/H-9902	FHLMC - DISC NOTE	30,000,000.00	0.530	12/15/2016	0.463	29,993,816.67	29,980,566.67	29,997,900.00	29,992,200.00	02/05/2016
912828S50	23799/H-9902	US TREASURY NOTE	24,876,000.00	0.875	04/30/2017	0.663	24,897,521.29	24,901,825.55	24,909,333.84	24,918,040.44	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	24,994,500.00	25,001,250.00	02/19/2016
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	20,001,600.00	20,009,400.00	01/28/2016
89233GUX2	24146/H-9902	TMCC - DISC COMM PA	30,000,000.00	1.190	07/31/2017	1.215	29,760,016.67	0.00	29,764,050.00	0.00	11/15/2016
89233GV89	24145/H-9902	TMCC - DISC COMM PA	30,000,000.00	1.220	08/11/2017	1.246	29,742,783.34	0.00	29,753,325.00	0.00	11/15/2016
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	25,002,750.00	25,003,250.00	02/26/2016
89232CVR4	24164/H-9902	TCCI - DISC COMM PAF	20,000,000.00	1.250	08/25/2017	1.277	19,814,583.33	0.00	19,810,133.40	0.00	11/28/2016
8923A0VR1	24163/H-9902	TMCP - DISC COMM P	20,000,000.00	1.250	08/25/2017	1.277	19,814,583.33	0.00	19,810,133.40	0.00	11/28/2016
Fund	9902 HOSP DIST GENERAL		\$224,876,000.00	0.966		0.945	\$224,023,304.63	\$124,882,392.22	\$224,043,725.64	\$124,924,140.44	
89233GM94	23870/H-9905	TMCC - DISCOUNT COA	575,000.00	1.020	12/09/2016	1.040	574,869.67	574,380.92	574,936.11	574,696.53	03/15/2016
Fund	9905 HOSP DIST WITT		\$575,000.00	1.020		1.040	\$574,869.67	\$574,380.92	\$574,936.11	\$574,696.53	
89233GQ74	23953/H-9907	TMCC - DISCOUNT COA	25,000,000.00	0.990	03/07/2017	1.010	24,934,000.00	24,913,375.00	24,952,000.00	24,934,375.00	06/10/2016
89233GRM0	24009/H-9907	TMCC - DISC COMM PA	40,000,000.00	1.090	04/21/2017	1.112	39,829,233.33	39,792,900.00	39,879,366.80	39,857,500.00	07/28/2016
89232CS98	24015/H-9907	TCCI - DISC COMM PAF	25,000,000.00	1.160	05/09/2017	1.184	24,871,916.67	24,847,750.00	24,881,854.25	24,860,875.00	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

Book Value & Market Value Report



Run Date: 12/14/2016 5:16:25PM
As Of Date: 11/30/2016

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

CUSIP	Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 11/30/2016	Book Value 10/31/2016	Market Value 11/30/2016	Market Value 10/31/2016	Purchase Date
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
Fund	9907 COMM.HEALTH CHOICE, INC.		\$93,326,204.67	1.047		1.068	\$92,961,354.67	\$92,880,229.67	\$93,039,425.72	\$92,978,954.67	
7973552P8	23591/H-9917	SAN DIEGO UNIFIED SI	1,240,000.00	1.050	07/01/2017	1.050	1,240,000.00	1,240,000.00	1,239,194.00	1,240,644.80	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	1,054,134.90	1,055,253.20	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	\$2,293,328.90	\$2,295,898.00	
89233GRM0	24008/H-9918	TMCC - DISC COMM PA	5,162,000.00	1.040	04/21/2017	1.061	5,140,973.45	5,136,499.72	5,146,432.29	5,143,610.38	07/27/2016
796253X49	21894/H-9918	SAN ANTONIO TEX ELE	1,190,000.00	5.000	02/01/2032C	4.923	1,190,334.11	1,190,501.17	1,197,282.80	1,202,233.20	02/24/2011
Fund	9918 HOSP DIST SERIES 2010 D/S R		\$6,352,000.00	1.782		1.784	\$6,331,307.56	\$6,327,000.89	\$6,343,715.09	\$6,345,843.58	
89233GN93	24016/H-9919	TMCC - DISC COMM PA	10,000,000.00	0.920	01/09/2017	0.936	9,990,033.33	9,982,366.67	9,994,583.30	9,989,266.70	08/12/2016
89233GS98	24017/H-9919	TMCC - DISC COMM PA	15,000,000.00	1.120	05/09/2017	1.143	14,925,800.00	14,911,800.00	14,948,987.55	14,926,762.50	08/12/2016
3130A92E0	24019/H-9919	FHLB Note	15,000,000.00	0.625	08/11/2017	0.663	14,996,045.12	14,995,570.53	14,984,850.00	14,999,850.00	08/15/2016
3130A93X7	24021/H-9919	FHLB Note	15,000,000.00	0.770	02/28/2018C	0.770	15,000,000.00	15,000,000.00	14,922,150.00	14,969,400.00	08/19/2016
3134GAF3	24036/H-9919	FHLB Note	10,000,000.00	1.050	08/28/2018C	1.050	10,000,000.00	10,000,000.00	9,934,800.00	9,979,600.00	08/30/2016
Fund	9919 HOSP DIST BEN TAUB LEVEL 1		\$65,000,000.00	0.883		0.900	\$64,911,878.45	\$64,889,737.20	\$64,785,370.85	\$64,864,879.20	
89233GM11	24092/I-9995	TMCC - DISC COMM PA	1,600,000.00	0.570	12/01/2016	0.578	1,600,000.00	1,599,240.00	1,600,000.00	1,599,333.33	10/07/2016
23114/I-9995	23114/I-9995	LOWE STAR INVESTMEI	1,803,098.68	0.707	12/01/2016	0.707	1,803,098.68	1,802,050.78	1,803,098.68	1,802,050.78	01/15/2014
89233GMF0	24093/I-9995	TMCC - DISC COMM PA	1,600,000.00	0.660	12/15/2016	0.670	1,599,589.33	1,598,709.33	1,599,688.90	1,599,022.22	10/07/2016
89233GMP8	24094/I-9995	TMCC - DISC COMM PA	1,000,000.00	0.700	12/23/2016	0.711	999,572.22	998,988.89	999,694.44	999,277.78	10/07/2016
Fund	9995 JUVENILE BOARD		\$6,003,098.68	0.657		0.664	\$6,002,260.23	\$5,998,989.00	\$6,002,482.02	\$5,999,684.11	
89233GM11	24088/D-9996	TMCC - DISC COMM PA	2,000,000.00	0.570	12/01/2016	0.578	2,000,000.00	1,999,050.00	2,000,000.00	1,999,166.66	10/07/2016
89233GMF0	24089/D-9996	TMCC - DISC COMM PA	2,000,000.00	0.660	12/15/2016	0.670	1,999,486.67	1,998,386.67	1,999,611.12	1,998,777.78	10/07/2016
89233GMP8	24090/D-9996	TMCC - DISC COMM PA	2,000,000.00	0.700	12/23/2016	0.711	1,999,144.45	1,997,977.78	1,999,388.88	1,998,555.56	10/07/2016
89233GND4	24091/D-9996	TMCC - DISC COMM PA	1,700,000.00	0.810	01/13/2017	0.823	1,698,355.25	1,697,207.75	1,698,984.73	1,698,069.55	10/07/2016
Fund	9996 COMM SUPV&CORR(TDCJ)		\$7,700,000.00	0.680		0.691	\$7,696,986.37	\$7,692,622.20	\$7,697,984.73	\$7,694,569.55	
Grand Totals			\$625,502,836.17	0.752		0.752	\$624,132,711.50	\$624,089,939.38	\$624,089,939.38	\$624,089,939.38	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

**Third Quarter
Ending November 30, 2016
Fiscal Year 2016-17**

PORTFOLIO PERFORMANCE

Third Quarter

September through November 2016

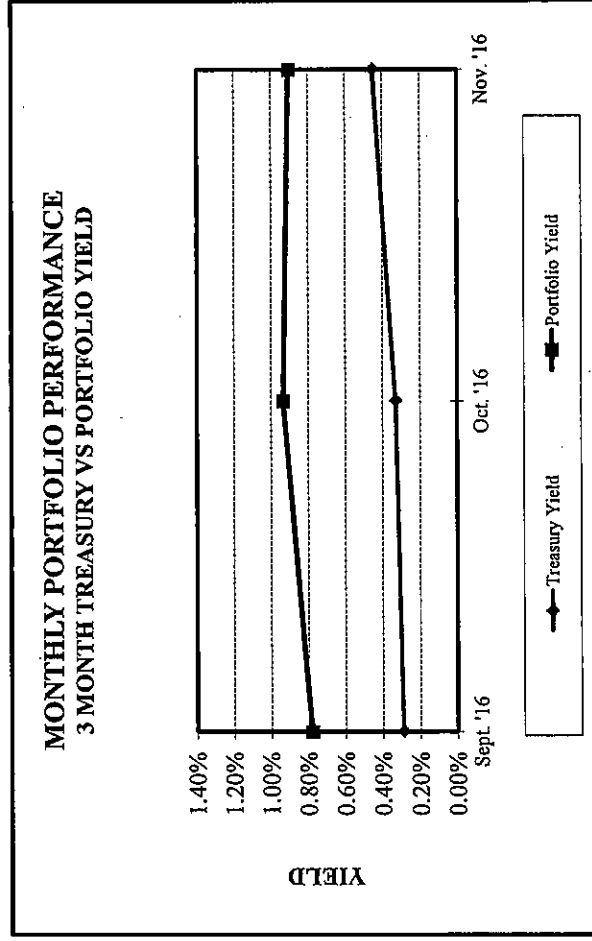
Fiscal Year 2016-17

**FEDERAL RESERVE STATISTICAL RELEASE
H.15 (S19) SELECTED INTEREST RATES**

TREASURY CONSTANT MATURITIES	Sept. '16	Oct. '16	Nov. '16
6 MONTH	0.47%	0.48%	0.58%
1 YEAR	0.59%	0.66%	0.74%
2 YEAR	0.77%	0.84%	0.98%
3 YEAR	0.90%	0.99%	1.22%
5 YEAR	1.18%	1.27%	1.60%
7 YEAR	1.46%	1.56%	1.93%
10 YEAR	1.63%	1.76%	2.14%

**HARRIS COUNTY
INVESTMENT PORTFOLIO
MATURITY DISTRIBUTION**

NO. OF DAYS	Sept. '16	Oct. '16	Nov. '16
0-90	82.99%	71.47%	67.66%
91-180	3.63%	7.78%	4.45%
181-365	6.00%	11.58%	10.67%
>365	7.38%	9.17%	17.22%
WTD AVG. MATURITY	96	149	131
WTD AVG. YIELD	0.78%	0.93%	0.90%

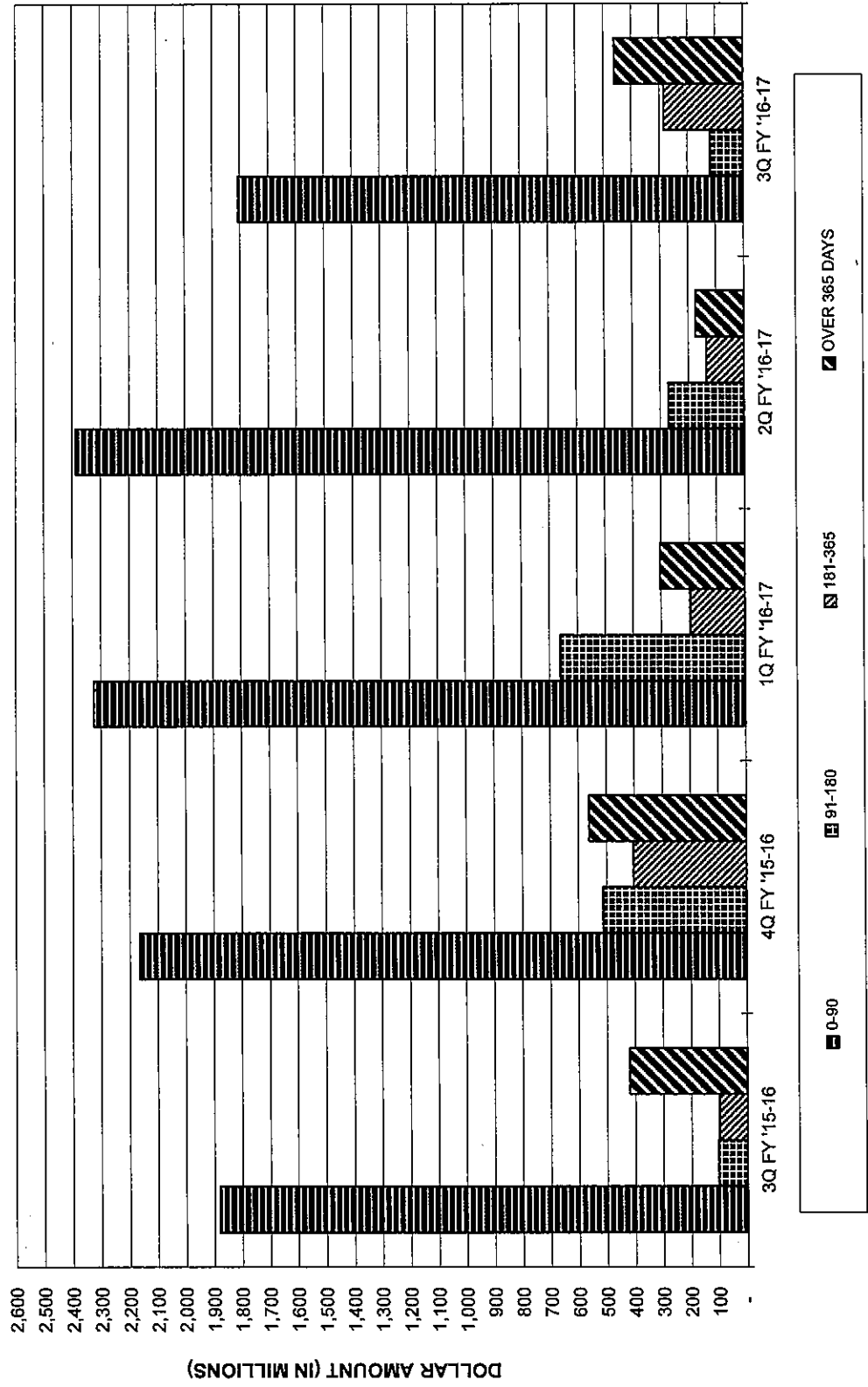


SECTION V

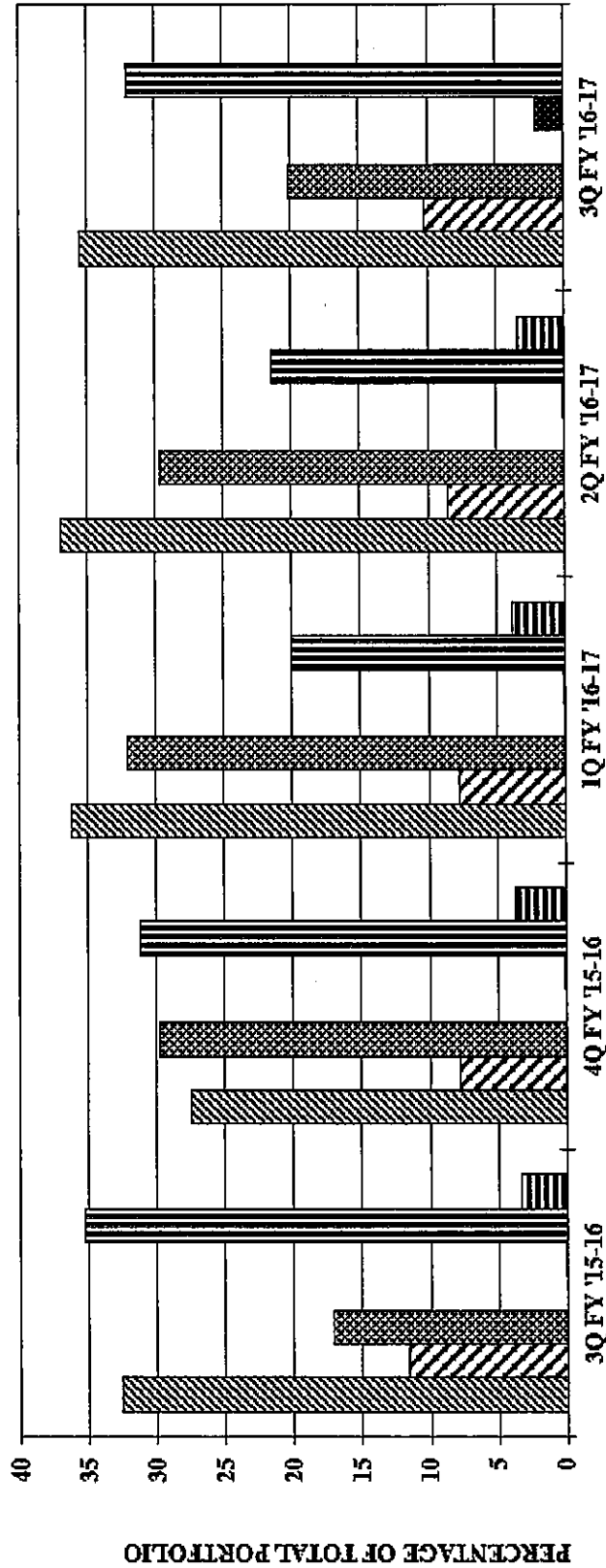
GRAPHS

**Third Quarter
Ending November 30, 2016
Fiscal Year 2016-17**

TOTAL PORTFOLIO - MATURITY DISTRIBUTION



PORTFOLIO SECTOR DISTRIBUTION



- ▨ AGENCY
- ▩ MUNI
- ▧ COMM. PAPER
- ▦ TIME DEPOSIT
- ▥ TREASURY
- ▤ MM/DDA
- ▣ TAX EXEMPT MM

YIELD CURVE

