



# 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.

[Redacted Signature]

Mike Austin  
Director, Office of Financial Management

[Redacted Signature]

Amy Perez  
Financial Administrator

[Redacted Signature]

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

DEC 20 2016

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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**

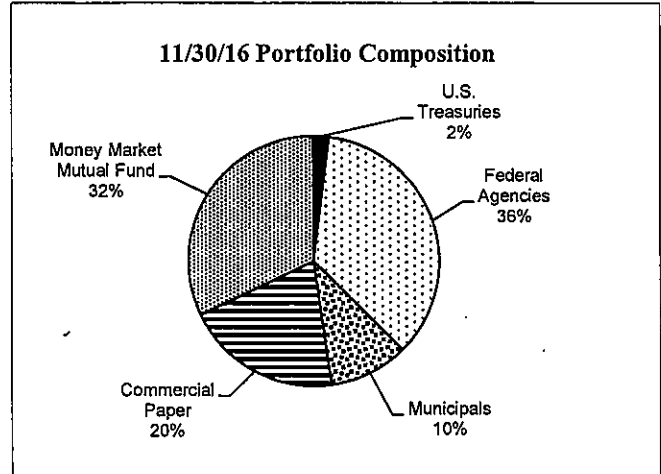
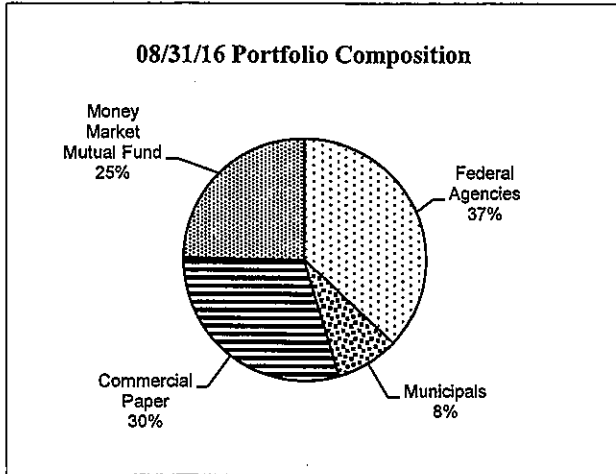
**Third Quarter  
Ending November 30, 2016  
Fiscal Year 2016-17**

# Harris County Investment Report

## Third Quarter

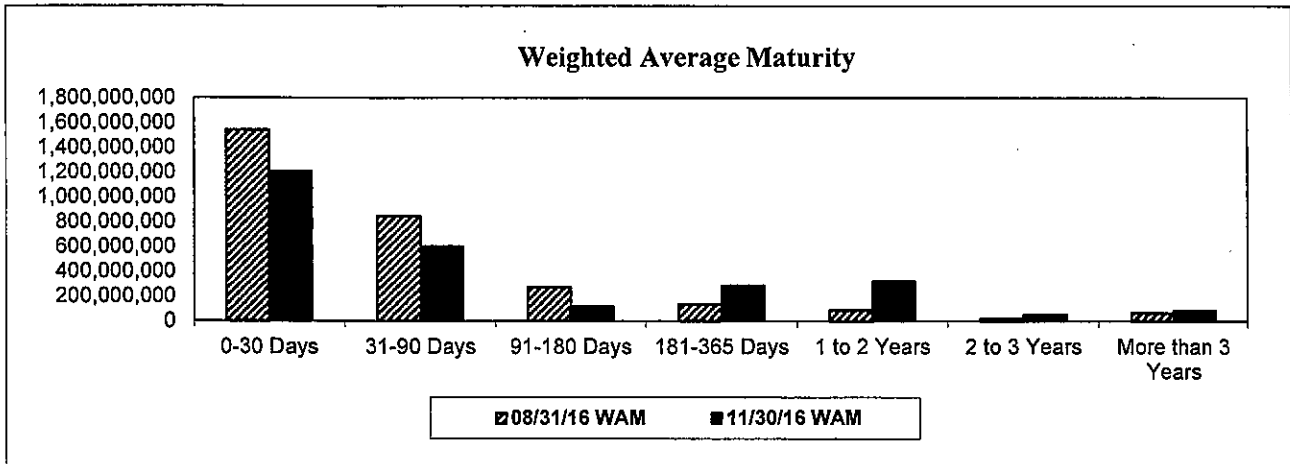
September through November 2016  
Fiscal Year 2016-17

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



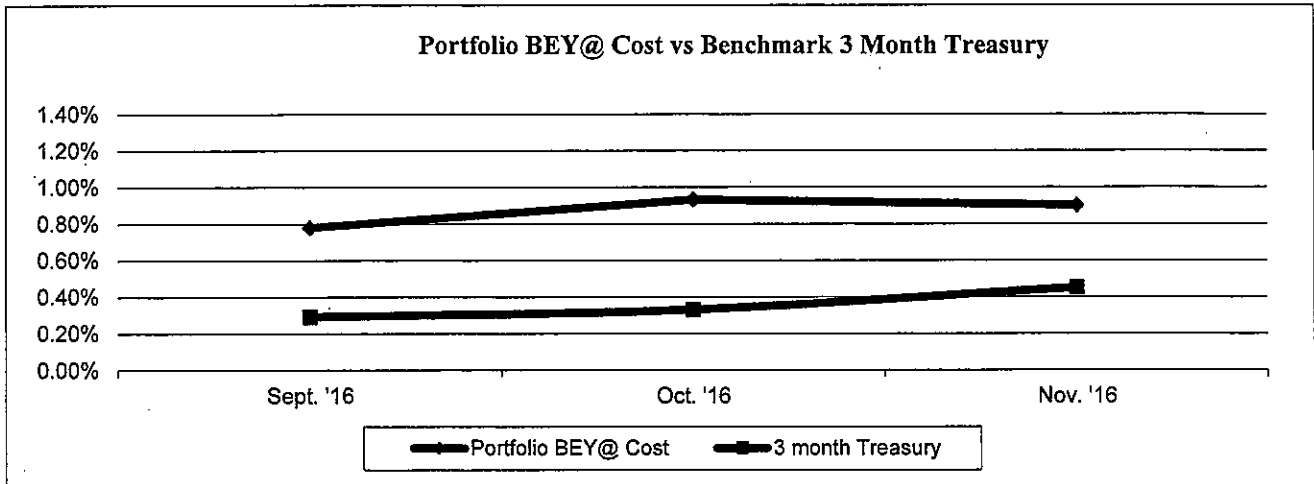
Total Par Value of Portfolio: \$ 2,966,930,736.07

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%        | 0.93%        | 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%        | 0.27%        | 1,083,447          | 31.4%         | 0.34%        |
| TAX EXEMPT MM | ---              | ---          | ---          | ---              | ---          | ---          | ---                 | ---          | ---          | ---                    | ---         | ---          | ---              | ---         | ---          | ---                | ---           |              |
| <b>TOTALS</b> | <b>\$984,178</b> | <b>28.5%</b> | <b>0.64%</b> | <b>\$781,730</b> | <b>22.7%</b> | <b>0.79%</b> | <b>\$1,187,462</b>  | <b>34.4%</b> | <b>1.25%</b> | <b>\$236,986</b>       | <b>6.9%</b> | <b>0.84%</b> | <b>\$260,196</b> | <b>7.5%</b> | <b>0.33%</b> | <b>\$3,450,552</b> | <b>100.0%</b> | <b>0.88%</b> |

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  | --              | --          | --           | --              | --           | --           | --                           | --          | --           | --              | --          | --           | --               | --           | --           | --                    | --          | --           | --                | --            |              |
| <b>TOTALS</b> | <b>\$73,643</b> | <b>9.4%</b> | <b>0.95%</b> | <b>\$82,585</b> | <b>10.6%</b> | <b>0.94%</b> | <b>\$29,246</b>              | <b>3.7%</b> | <b>0.38%</b> | <b>\$11,464</b> | <b>1.5%</b> | <b>0.48%</b> | <b>\$559,532</b> | <b>71.6%</b> | <b>0.77%</b> | <b>\$25,260</b>       | <b>3.2%</b> | <b>0.87%</b> | <b>\$781,730</b>  | <b>100.0%</b> | <b>0.79%</b> |

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

FISCAL YEAR EARNINGS \$492 \$538 \$67 \$58 \$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.<br>Treasuries | Federal<br>Agencies | Tax Exempt<br>Municipals | Taxable<br>Municipals | Commrcl<br>Paper | Time<br>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<br>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.<br>Treasuries | Federal<br>Agencies | Tax Exempt<br>Municipals | Taxable<br>Municipals | Commr'd<br>Paper | Time<br>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<br>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    |
| <b>Group Iccod</b> | <b>1 US TREASURY</b> |                       |                | <b>\$53,000,000.00</b> | <b>0.618</b> |               | <b>0.651</b>     | <b>\$52,988,186.72</b> | <b>\$52,986,762.62</b> | <b>\$52,909,200.00</b>  | <b>\$52,962,180.00</b>  |               |
| 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    |
| 438670QZ0          | 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    |



# Book Value & Market Value Report



Run Date: 12/14/2016 5:09:13PM  
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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 |
|------------|------------------|-----------------------|-----------------|-------------|---------------|------------------|-----------------------|-----------------------|-------------------------|-------------------------|---------------|
| 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    |
| 779240H89  | 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    |

# Book Value & Market Value Report



Run Date: 12/14/2016 5:09:13PM  
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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 |
|-----------------------|---------------------|----------------------|-------------------------|--------------|-------------|------------------|-------------------------|-------------------------|-------------------------|-------------------------|---------------|
| 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    |
| 928120V38             | 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    |
| <b>Group Iccod 10</b> | <b>MUNI-TAXABLE</b> |                      | <b>\$190,220,000.00</b> | <b>2.179</b> |             | <b>2.099</b>     | <b>\$190,172,248.16</b> | <b>\$187,798,913.73</b> | <b>\$193,492,780.60</b> | <b>\$192,530,334.30</b> |               |
| 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    |



# Book Value & Market Value Report



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

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 |
|--------------------------------------|------------------|----------------------|------------------------|--------------|-------------|------------------|------------------------|------------------------|-------------------------|-------------------------|---------------|
| 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    |
| 62285WQU3                            | 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    |
| 62285WQS8                            | 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    |
| <b>Group Iccod 15 MUNI-TAXEXEMPT</b> |                  |                      | <b>\$83,025,000.00</b> | <b>4.150</b> |             | <b>3.426</b>     | <b>\$84,937,386.40</b> | <b>\$81,294,155.47</b> | <b>\$86,638,011.55</b>  | <b>\$84,840,852.60</b>  |               |
| 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    |
| 3134A9VQ7                            | 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    |
| 3134A9J65                            | 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    |
| 3134A9J65                            | 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    |

# Book Value & Market Value Report



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

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    |
| 3130A9N20 | 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 |

# Book Value & Market Value Report



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

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    |
| <b>Group Iccod</b> | <b>35 CP</b> |                      |                | <b>\$537,831,000.00</b> | <b>0.968</b> |               | <b>1.012</b>     | <b>\$536,201,170.35</b> | <b>\$535,756,125.74</b> | <b>\$536,609,115.56</b> | <b>\$536,027,931.85</b> |               |
| 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    |

# Book Value & Market Value Report



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

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              | 5,006,514.86              | 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              | 4,648,125.75              | 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             | 18,093,146.55             | 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              | 8,035,741.11              | 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              | 1,000,690.19              | 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                | 560,772.77                | 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              | 8,528,667.28              | 8,534,530.05              | 8,528,667.28              | 01/23/2014    |
| 23173/B-5850                       | LOGIC - INVESTMENT F   |                | 1,531,690.74              | 0.836        | 12/01/2016    | 0.836            | 1,530,638.54              | 1,530,638.54              | 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              | 2,825,219.97              | 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              | 2,541,172.73              | 2,542,650.44              | 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              | 3,456,676.22              | 3,459,045.37              | 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              | 1,937,301.87              | 1,938,629.66              | 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              | 8,542,883.81              | 8,548,738.92              | 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              | 3,933,105.51              | 3,935,809.21              | 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             | 18,067,072.62             | 18,079,455.43             | 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             | 19,060,845.67             | 19,073,948.48             | 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              | 5,022,671.57              | 5,026,124.27              | 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              | 4,028,820.91              | 4,031,582.18              | 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              | 3,222,605.64              | 3,224,479.60              | 3,222,605.64              | 10/30/2015    |
| <b>Group Iccod 40 MONEY MARKET</b> |                        |                | <b>\$856,345,615.89</b>   | <b>0.350</b> |               | <b>0.350</b>     | <b>\$856,345,615.89</b>   | <b>\$129,883,072.78</b>   | <b>\$856,345,615.89</b>   | <b>\$129,883,072.78</b>   |               |
| <b>Grand Totals</b>                |                        |                | <b>\$2,668,821,615.89</b> | <b>0.917</b> |               | <b>0.901</b>     | <b>\$2,668,845,697.18</b> | <b>\$1,935,903,245.69</b> | <b>\$2,670,352,625.60</b> | <b>\$1,943,531,729.53</b> |               |

# Book Value & Market Value Report



Run Date: 12/14/2016 5:11:40PM  
As Of Date: 11/30/2016

## 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    |
| <b>Fund</b>  | <b>4005 DISTRICT CLERK MMF</b> |                       | <b>\$16,420,936.37</b> | <b>0.270</b> |             | <b>0.270</b>     | <b>\$16,420,936.37</b> | <b>\$0.00</b>          | <b>\$16,420,936.37</b>  | <b>\$0.00</b>           |               |
| 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    |
| <b>Fund</b>  | <b>4006 MMF-COCLRK</b>         |                       | <b>\$7,696,824.64</b>  | <b>0.270</b> |             | <b>0.270</b>     | <b>\$7,696,824.64</b>  | <b>\$0.00</b>          | <b>\$7,696,824.64</b>   | <b>\$0.00</b>           |               |
| 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 S  | 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    |
| <b>Fund</b>  | <b>5944 DISTRICT CLERK</b>     |                       | <b>\$66,164,172.90</b> | <b>1.169</b> |             | <b>1.108</b>     | <b>\$66,038,957.02</b> | <b>\$48,172,726.05</b> | <b>\$66,012,236.62</b>  | <b>\$48,210,479.46</b>  |               |
| 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 | 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 | 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 | 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    |
| 89233GS56    | 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    |

# Book Value & Market Value Report

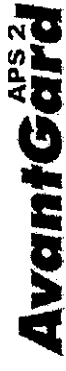


Run Date: 12/14/2016 5:11:40PM  
 As Of Date: 11/30/2016

## COUNTY CLERK & DISTRICT CLERK REGISTRY

| 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    |
| <b>Fund</b>         | <b>5945 COUNTY CLERK</b> |      |                    | <b>\$65,946,518.48</b>  | <b>0.966</b> |             | <b>1.028</b>     | <b>\$65,799,730.35</b>  | <b>\$70,775,201.04</b>  | <b>\$65,779,622.13</b>  | <b>\$70,871,601.86</b>  |               |
| <b>Grand Totals</b> |                          |      |                    | <b>\$156,228,452.39</b> | <b>0.945</b> |             | <b>0.945</b>     | <b>\$155,956,448.38</b> | <b>\$118,947,927.09</b> | <b>\$155,909,619.76</b> | <b>\$119,082,081.32</b> |               |

# 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  | 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    |
| <b>Fund</b> | <b>106 MMF-JUVPROB</b>            |                      | <b>\$5,461,221.58</b>   | <b>0.270</b> |               | <b>0.270</b>     | <b>\$5,461,221.58</b>   | <b>\$0.00</b>           | <b>\$5,461,221.58</b>   | <b>\$0.00</b>           |               |
| 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    |
| <b>Fund</b> | <b>1010 MMF-JPM-ML-HOSP</b>       |                      | <b>\$92,140,520.91</b>  | <b>0.280</b> |               | <b>0.280</b>     | <b>\$92,140,520.91</b>  | <b>\$0.00</b>           | <b>\$92,140,520.91</b>  | <b>\$0.00</b>           |               |
| 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    |
| <b>Fund</b> | <b>1012 MMF-COMSUPV CORR</b>      |                      | <b>\$21,545,906.40</b>  | <b>0.270</b> |               | <b>0.270</b>     | <b>\$21,545,906.40</b>  | <b>\$0.00</b>           | <b>\$21,545,906.40</b>  | <b>\$0.00</b>           |               |
| 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    |
| <b>Fund</b> | <b>1024 MMF JPM CHCI</b>          |                      | <b>\$74,967,883.93</b>  | <b>0.280</b> |               | <b>0.280</b>     | <b>\$74,967,883.93</b>  | <b>\$0.00</b>           | <b>\$74,967,883.93</b>  | <b>\$0.00</b>           |               |
| 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    |
| <b>Fund</b> | <b>5910 911 EMERGENCY NETWORK</b> |                      | <b>\$25,260,000.00</b>  | <b>0.804</b> |               | <b>0.867</b>     | <b>\$25,220,217.10</b>  | <b>\$25,211,112.05</b>  | <b>\$25,193,437.50</b>  | <b>\$25,214,797.49</b>  |               |
| 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    |
| <b>Fund</b> | <b>9902 HOSP DIST GENERAL</b>     |                      | <b>\$224,876,000.00</b> | <b>0.966</b> |               | <b>0.945</b>     | <b>\$224,023,304.63</b> | <b>\$124,882,392.22</b> | <b>\$224,043,725.64</b> | <b>\$124,924,140.44</b> |               |
| 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    |
| <b>Fund</b> | <b>9905 HOSP DIST WITT</b>        |                      | <b>\$575,000.00</b>     | <b>1.020</b> |               | <b>1.040</b>     | <b>\$574,869.67</b>     | <b>\$574,380.92</b>     | <b>\$574,936.11</b>     | <b>\$574,696.53</b>     |               |
| 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    |
| <b>Fund</b>         | <b>9907 COMM.HEALTH CHOICE, INC.</b>    |                      | <b>\$93,326,204.67</b>  | <b>1.047</b> |             | <b>1.068</b>     | <b>\$92,961,354.67</b>  | <b>\$92,880,229.67</b>  | <b>\$93,039,425.72</b>  | <b>\$92,978,954.67</b>  |               |
| 797352P8            | 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    |
| <b>Fund</b>         | <b>9917 HOSP DIST SERIES 2010 D/S</b>   |                      | <b>\$2,295,000.00</b>   | <b>1.087</b> |             | <b>1.087</b>     | <b>\$2,295,000.00</b>   | <b>\$2,295,000.00</b>   | <b>\$2,293,328.90</b>   | <b>\$2,295,898.00</b>   |               |
| 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    |
| <b>Fund</b>         | <b>9918 HOSP DIST SERIES 2010 D/S R</b> |                      | <b>\$6,352,000.00</b>   | <b>1.782</b> |             | <b>1.784</b>     | <b>\$6,331,307.56</b>   | <b>\$6,327,000.89</b>   | <b>\$6,343,715.09</b>   | <b>\$6,345,843.58</b>   |               |
| 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    |
| 3134GAF13           | 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    |
| <b>Fund</b>         | <b>9919 HOSP DIST BEN TAUB LEVEL 1</b>  |                      | <b>\$65,000,000.00</b>  | <b>0.883</b> |             | <b>0.900</b>     | <b>\$64,911,878.45</b>  | <b>\$64,889,737.20</b>  | <b>\$64,785,370.85</b>  | <b>\$64,864,879.20</b>  |               |
| 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    |
| <b>Fund</b>         | <b>9995 JUVENILE BOARD</b>              |                      | <b>\$6,003,098.68</b>   | <b>0.657</b> |             | <b>0.664</b>     | <b>\$6,002,260.23</b>   | <b>\$5,998,989.00</b>   | <b>\$6,002,482.02</b>   | <b>\$5,999,684.11</b>   |               |
| 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    |
| <b>Fund</b>         | <b>9996 COMM SUPV&amp;CORR(TDCJ)</b>    |                      | <b>\$7,700,000.00</b>   | <b>0.680</b> |             | <b>0.691</b>     | <b>\$7,696,986.37</b>   | <b>\$7,692,622.20</b>   | <b>\$7,697,984.73</b>   | <b>\$7,694,569.55</b>   |               |
| <b>Grand Totals</b> |   |                      | <b>\$625,502,836.17</b> | <b>0.752</b> |             | <b>0.752</b>     | <b>\$624,132,711.50</b> | <b>\$624,089,939.38</b> | <b>\$624,089,939.38</b> | <b>\$624,089,939.38</b> |               |



**SECTION IV**

**PORTFOLIO PERFORMANCE (BENCHMARK)**

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

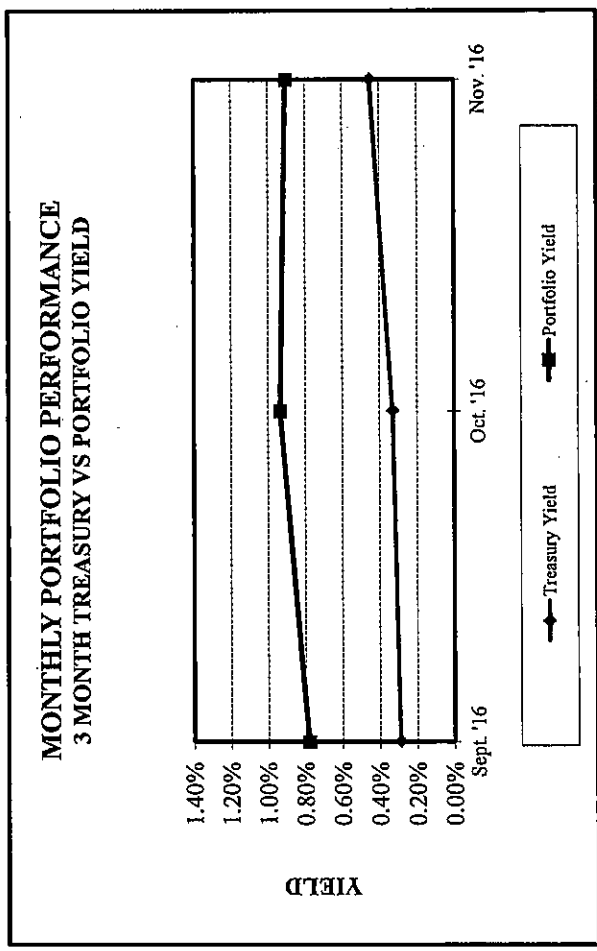
**PORTFOLIO PERFORMANCE**  
**Third Quarter**  
**September through November 2016**  
**Fiscal Year 2016-17**

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

| TREASURY<br>CONSTANT<br>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%       |
| <b>WTD AVG. MATURITY</b> | <b>96</b>    | <b>149</b>   | <b>131</b>   |
| <b>WTD AVG. YIELD</b>    | <b>0.78%</b> | <b>0.93%</b> | <b>0.90%</b> |

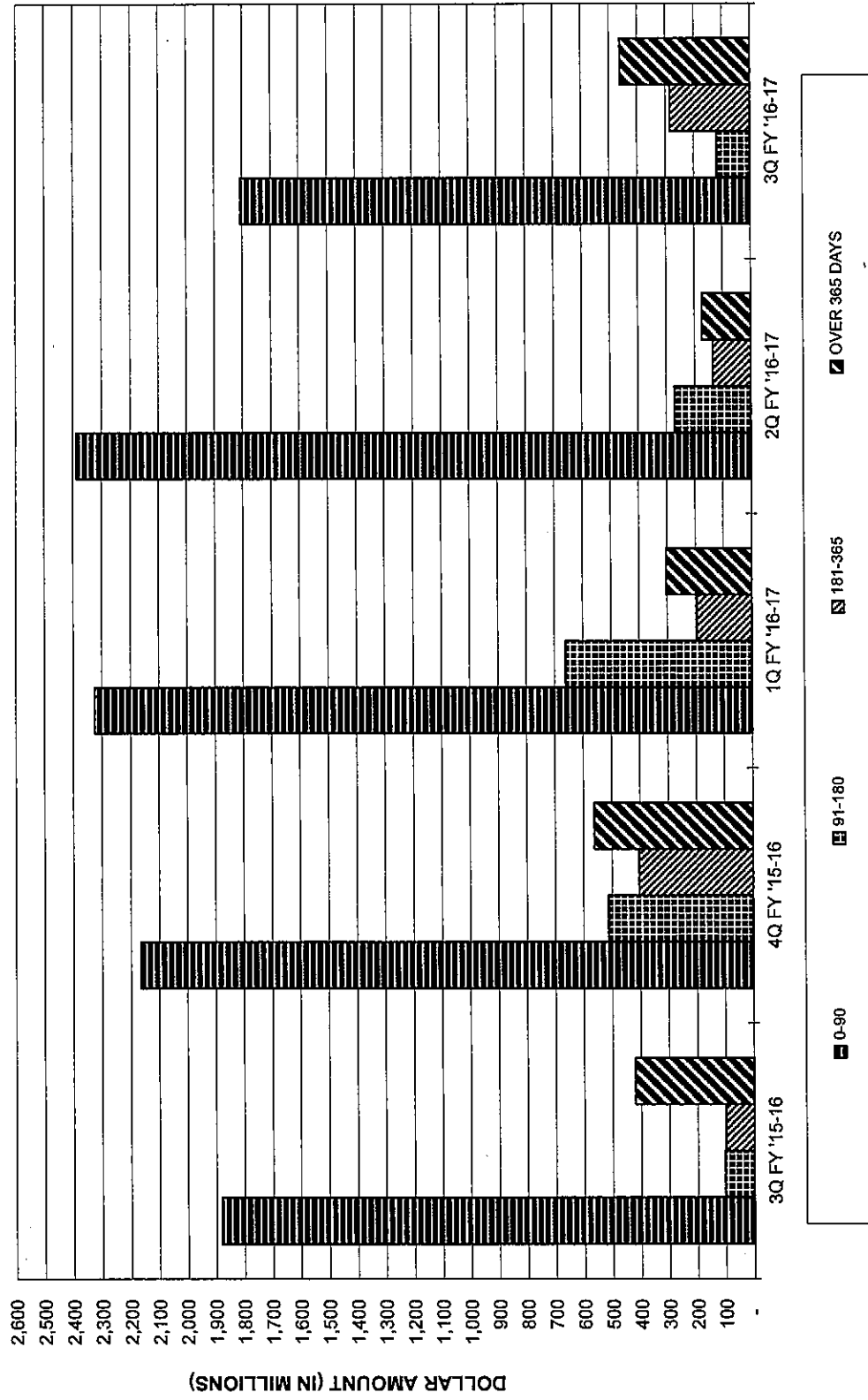


**SECTION V**

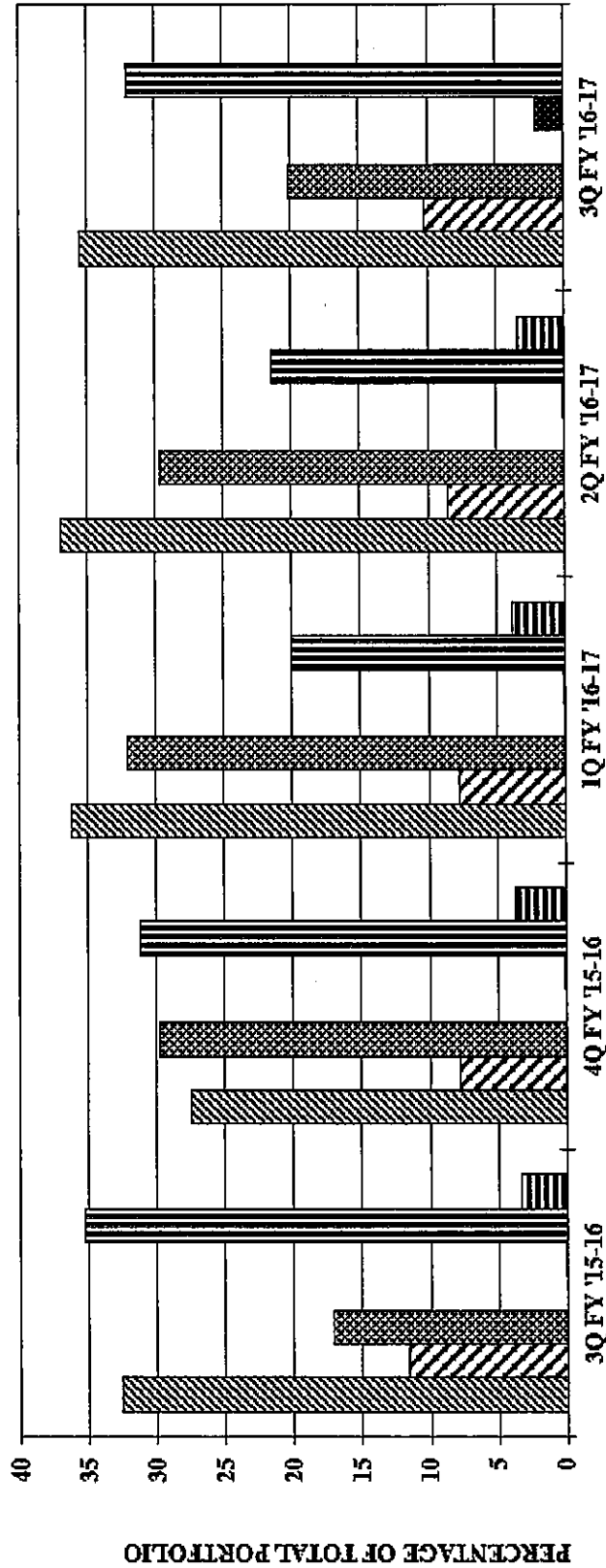
**GRAPHS**

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

TOTAL PORTFOLIO - MATURITY DISTRIBUTION

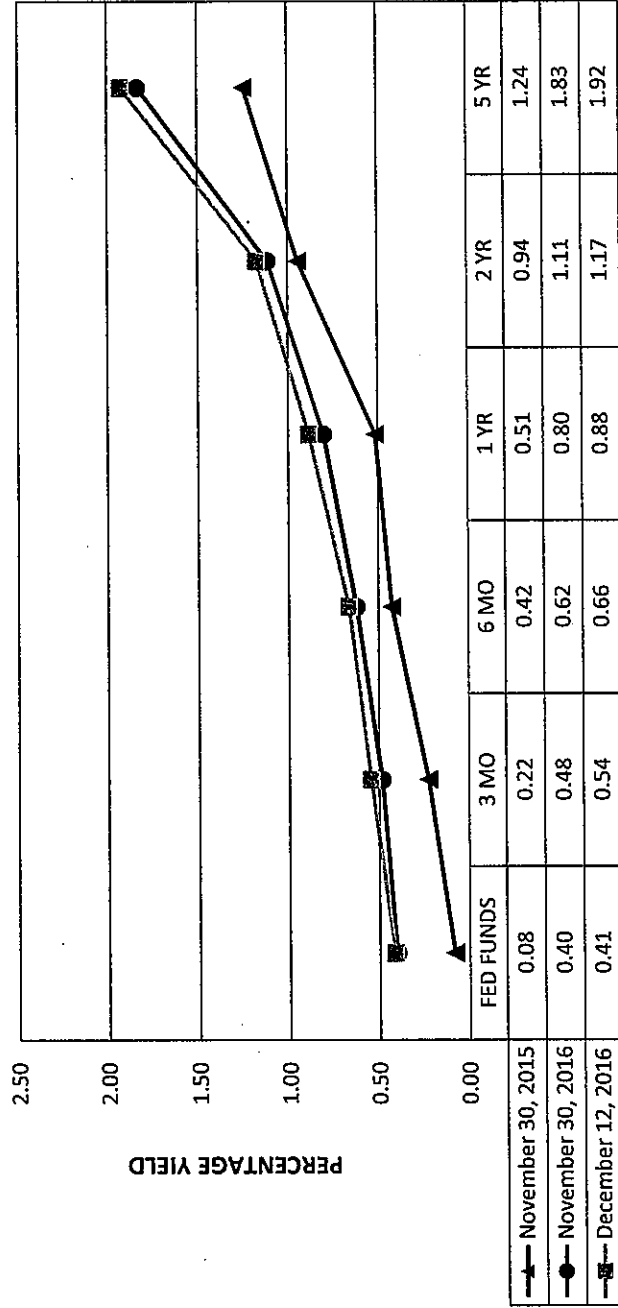


PORTFOLIO SECTOR DISTRIBUTION



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

## YIELD CURVE



2.50

2.00

1.50

1.00

0.50

0.00

PERCENTAGE YIELD

—▲— November 30, 2015

—●— November 30, 2016

—■— December 12, 2016

FED FUNDS

3 MO

6 MO

1 YR

2 YR

5 YR