4.1

HARRIS COUNTY, TEXAS

Budget Management Department
Administration Building
1001 Preston, Suite 500
Houston, TX 77002
Office (713) 274-1100

To: County Judge Emmett and Commissioners Ellis, Morman, Radack and Cagle

Date: November 14, 2017

Re: Revised Second Quarter of Fiscal Year 2017-18 Investment Report

Vote of the Court:

	Yes	No	Abstain
Judge Emmett	☒	☐	☐
Comm. Ellis	☒	☐	☐
Comm. Morman	☒	☐	☐
Comm. Radack	☒	☐	☐
Comm. Cagle	☒	☐	☐

Harris County Budget Management Department has prepared the Investment Report covering the Second Quarter of Fiscal Year 2017-18 (June through August 2017). This report is presented in accordance with the Texas Government Code - Public Funds Investment Act, Section 2256.023. The department 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. Report previously approved by Commissioners Court on October 10, 2017.

[redacted]

Amy Perez
Director, Financial Management

[redacted]

Diana Elizondo
Investment Manager

Presented to Commissioners' Court

NOV 14 2017

APPROVE C/E

Recorded Vol._____ Page_____

HARRIS COUNTY
INVESTMENT REPORT
Second Quarter
June through August 2017
Fiscal Year 2017-18

Prepared By:
Budget Management Department
Financial Management Section

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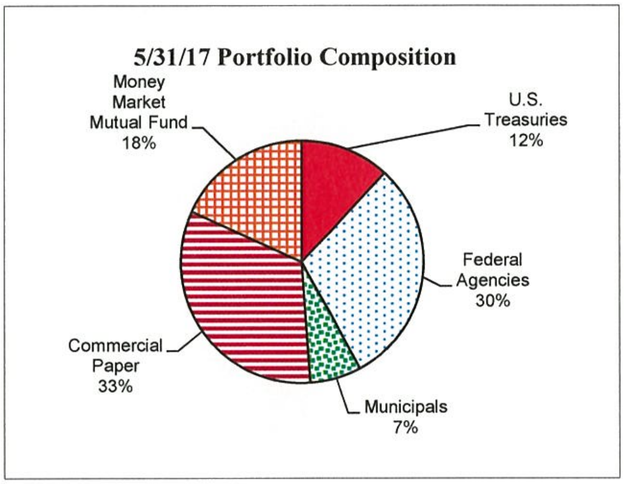
SECTION I

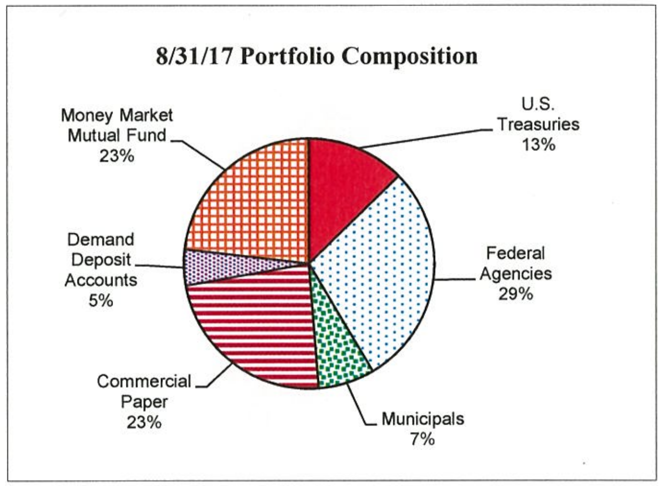
PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS

Second Quarter
Ending August 31, 2017
Fiscal Year 2017-18

Harris County Investment Report
Second Quarter
June through August 2017
Fiscal Year 2017-18

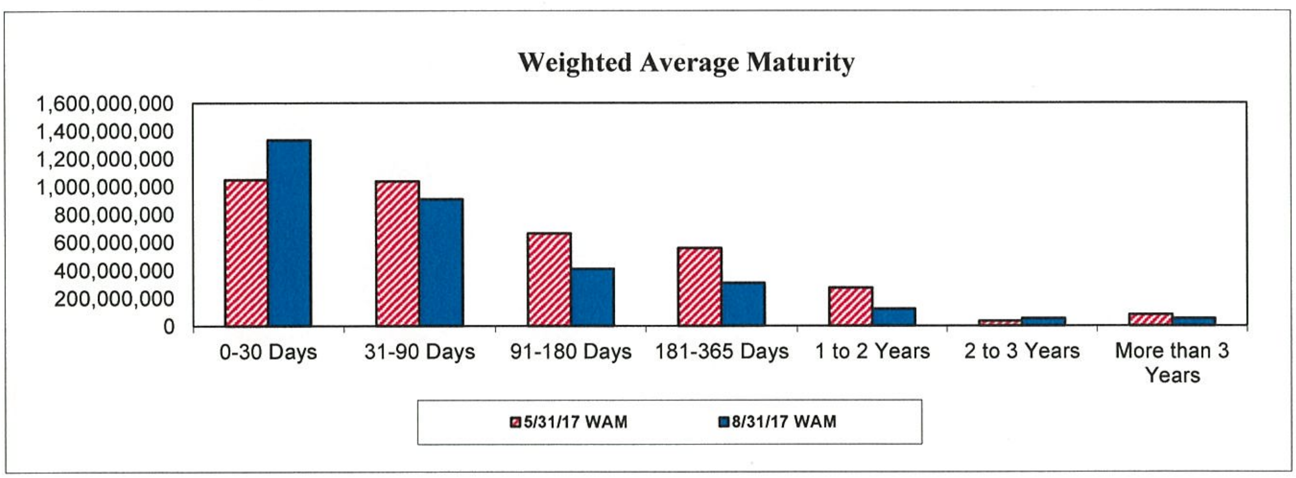
Portfolio interest earned and/or accrued for this quarter, excluding MMF/DDA interest: $ 8,353,199





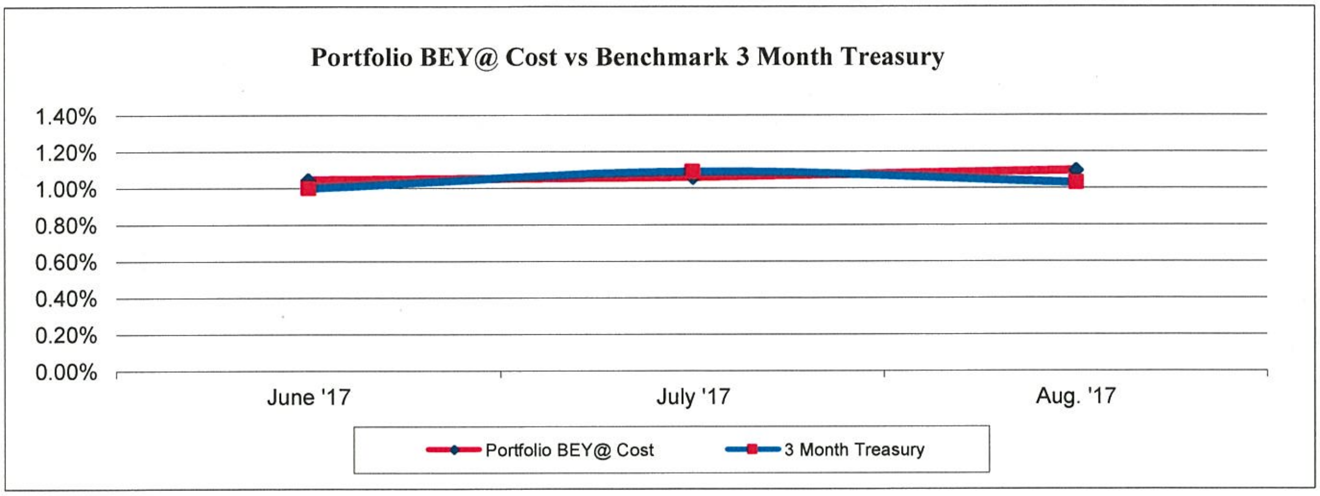
Total Par Value of Portfolio: $ 3,693,192,274.51

Total Par Value of Portfolio: $ 3,186,790,282.97



Portfolio's effective weighted average maturity for this period (in days): 127

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



The book value of the portfolio as of May 31, 2017 was $3,690,784,990 and the book value as of August 31, 2017 was $3,186,137,787.

The market value of the portfolio as of May 31, 2017 was $3,693,468,442 and the market value as of August 31, 2017 was $3,189,509,977.

The weighted average bond equivalent yield at cost for this quarter was 1.07%, while the average for the benchmark 3 month Treasury constant maturity was 1.04%. The portfolio's weighted average bond equivalent yield for this quarter exceeded the average benchmark by 3 basis points.

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

OTHER
INVESTMENT PORTFOLIO SUMMARY
SECOND QUARTER FY 2017-18
(dollar amounts in thousands)

	COUNTY CLERK			DISTRICT CLERK			COMMUNITY SUPV. & CORRECTION			JUVENILE			HOSPITAL			911 EMERGENCY NETWORK			TOTAL OTHER FUNDS		
MARKET SECTOR	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	---	0.0%	---	6,000	0.6%	0.95%	---	---	---	---	---	---	129,900	12.5%	0.93%	---	0.0%	---	135,900	13.1%	0.93%
AGENCY	18,000	1.7%	1.07%	12,500	1.2%	1.12%	---	---	---	---	---	---	25,000	2.4%	0.88%	8,000	0.8%	1.04%	63,500	6.1%	1.00%
COMM PAPER	---	0.0%	---	32,000	3.1%	1.32%	8,000	0.8%	1.19%	7,400	0.7%	1.19%	249,885	24.0%	1.12%	12,500	1.2%	1.18%	309,785	29.8%	1.14%
TIME DEP	---	---	---	---	---	---	---	---	---	---	---	---	3,925	0.4%	0.10%	---	---	---	3,925	0.4%	0.10%
MUNICIPAL	2,995	0.3%	2.31%	3,650	0.4%	1.53%	---	---	---	---	---	---	39,868	3.8%	1.12%	---	---	---	46,513	4.5%	1.23%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MMF/DDA	20,790	2.0%	1.02%	30,782	3.0%	1.04%	13,516	1.3%	0.74%	5,618	0.5%	0.85%	409,427	39.4%	0.90%	---	---	---	480,133	46.2%	0.91%
TAX EXMPT MM	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	**$41,785**	**4.0%**	**1.14%**	**$84,932**	**8.2%**	**1.17%**	**$21,516**	**2.1%**	**0.91%**	**$13,018**	**1.3%**	**1.04%**	**$858,005**	**82.5%**	**0.97%**	**$20,500**	**2.0%**	**1.13%**	**$1,039,756**	**100.0%**	**1.00%**
2ND QTR '18 EARNINGS		**$111**			**$203**			**$35**			**$32**			**$2,280**			**$57**			**$2,718**	
FISCAL YEAR EARNINGS		**$243**			**$418**			**$81**			**$57**			**$4,739**			**$122**			**$5,661**	

INVESTMENT PORTFOLIO SUMMARY
SECOND QUARTER FY 2017-18
(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	339,000	8.0%	0.85%	135,900	3.2%	0.93%	33,000	0.8%	1.08%	32,000	0.8%	0.79%	—	—	—	539,900	12.8%	0.88%
AGENCY	340,255	8.1%	0.96%	63,500	1.5%	1.00%	447,000	10.6%	1.02%	131,000	3.1%	0.98%	—	—	—	981,755	23.2%	0.99%
COMM PAPER	520,989	12.3%	1.13%	309,785	7.3%	1.14%	175,000	4.1%	1.42%	30,175	0.7%	1.21%	20,000	0.5%	1.35%	1,055,949	25.0%	1.19%
TIME DEP	—	—	—	3,925	0.1%	0.10%	—	—	—	—	—	—	—	—	—	3,925	0.1%	0.10%
MUNICIPAL	47,715	1.1%	1.27%	46,513	1.1%	1.23%	175,335	4.1%	2.85%	9,050	0.2%	1.17%	—	—	—	278,613	6.6%	2.26%
LOAN	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
MONEY MKT/DDA	397,664	9.4%	0.75%	480,133	11.4%	0.91%	301,604	7.1%	1.09%	25,723	0.6%	0.72%	161,280	3.8%	0.72%	1,366,404	32.3%	0.88%
TAX EXEMPT MM	—	—	—	—	—	—	—	0.0%	—	—	—	—	—	—	—	—	—	—
TOTALS	$1,645,623	38.9%	0.95%	$1,039,756	24.6%	1.00%	$1,131,939	26.8%	1.38%	$227,948	5.4%	0.96%	$181,280	4.3%	0.79%	$4,226,546	100.0%	1.07%
2ND QTR '18 EARNINGS		$4,860			$2,718			$4,037			$590			$93			$12,299	
FISCAL YEAR EARNINGS		$4,860			$5,661			$7,955			$1,300			$374			$20,151	

SECTION II

MANAGEMENT REPORT SUMMRY

Second Quarter
Ending August 31, 2017
Fiscal Year 2017-18

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

Management Report Summaries -- #1

Values are "As of":08/31/2017
Run Date: 11/09/2017 13:09:57

HARRIS COUNTY

	U.S. Treasuries	*Federal Agencies*	*Tax Exmpt Municipals*	*Taxable Municipals*	*Commrcl Paper*	*Time Deposits*	*Repos*	*Loans*	*DDA*	*MMF*	*TE MMF*	*Total*
PAR VALUE ($000)	404,000	918,255	83,165	148,935	746,164	0	0	0	147,837	738,435	0	3,186,790
ACCOUNTING BOOK VALUE	403,645	917,877	85,030	148,877	744,438	0	0	0	147,837	738,435	0	3,186,138
MARKET VALUE	403,277	915,717	87,634	152,100	744,510	0	0	0	147,837	738,435	0	3,189,510
VARIANCE	-368	-2,160	2,605	3,223	72	0	0	0	0	0	0	3,372
PORTFOLIO WTD AVGS:												
Maturity (days)	150	293	2,767	1,188	63				1	1		246
Effctv Maty (days)	150	132	1,020	514	63				1	1		123
Pcnt Of Total PAR:	12.677	28.814	2.610	4.674	23.414	0.000	0.000	0.000	4.639	23.172	0.000	100.000
BEY @ Cost	0.864	0.992	2.495	2.442	1.205				0.150	1.002		1.096
BEY @ Mkt	1.119	1.254	1.118	1.790	0.946				0.150	0.415		0.934
# of Securities	12	41	57	63	47	0	0	0	9	39	0	268
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	50,000	80,000	0	0	319,164	0	0	0	147,837	738,435	0	1,335,435
1 to 3 months	82,000	540,000	0	12,965	275,000	0	0	0	0	0	0	909,965
3 to 6 months	205,000	80,000	3,500	33,725	87,000	0	0	0	0	0	0	409,225
6 to 12 months	67,000	137,255	0	38,770	65,000	0	0	0	0	0	0	308,025
1 to 2 years	0	81,000	25,775	14,855	0	0	0	0	0	0	0	121,630
2 to 3 years	0	0	25,235	26,660	0	0	0	0	0	0	0	51,895
More than 3 years	0	0	28,655	21,960	0	0	0	0	0	0	0	50,615
Par Value Totals	404,000	918,255	83,165	148,935	746,164	0	0	0	147,837	738,435	0	3,186,790

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

Management Report Summaries -- #1

Values are "As of":08/31/2017
Run Date: 11/09/2017 13:10:37

COUNTY CLERK & DISTRICT CLERK REGISTRY

	U.S. Treasuries	*Federal Agencies*	*Tax Exmpt Municipals*	*Taxable Municipals*	*Commrcl Paper*	*Time Deposits*	*Repos*	*Loans*	*DDA*	*MMF*	*TE MMF*	*Total*
PAR VALUE ($000)	6,000	30,500	0	6,645	32,000	0	0	0	0	51,573	0	126,718
ACCOUNTING BOOK VALUE	5,996	30,485	0	6,650	31,844	0	0	0	0	51,573	0	126,548
MARKET VALUE	5,993	30,402	0	6,685	31,847	0	0	0	0	51,573	0	126,500
VARIANCE	-3	-83	0	36	3	0	0	0	0	0	0	-47
PORTFOLIO WTD AVGS:												
Maturity (days)	122	422		136	124					1		146
Effctv Maty (days)	122	210		136	124					1		95
Pcnt Of Total PAR:	4.735	24.069	0.000	5.244	25.253	0.000	0.000	0.000	0.000	40.699	0.000	100.000
BEY @ Cost	0.953	1.093		1.882	1.318					1.031		1.159
BEY @ Mkt	1.106	1.319		1.438	1.296					0.510		0.979
# of Securities	1	7	0	6	4	0	0	0	0	9	0	27
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	0	0	0	9,000	0	0	0	0	51,573	0	60,573
1 to 3 months	0	12,500	0	5,645	10,000	0	0	0	0	0	0	28,145
3 to 6 months	6,000	0	0	0	0	0	0	0	0	0	0	6,000
6 to 12 months	0	13,000	0	0	13,000	0	0	0	0	0	0	26,000
1 to 2 years	0	5,000	0	1,000	0	0	0	0	0	0	0	6,000
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	6,000	30,500	0	6,645	32,000	0	0	0	0	51,573	0	126,718

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

Management Report Summaries -- #1

Values are "As of":08/31/2017
Run Date: 11/09/2017 13:13:35

COMMUNITY SUPERVISION & CORRECTIONS, HOSPITAL DISTRICT, JUVENILE PROBATION, & 911 EMERGENCY NETWORK

	U.S. Treasuries	*Federal Agencies*	*Tax Exmpt Municipals*	*Taxable Municipals*	*Commrcl Paper*	*Time Deposits*	*Repos*	*Loans*	*DDA*	*MMF*	*TE MMF*	*Total*
PAR VALUE ($000)	129,900	33,000	38,813	1,055	277,785	3,925	0	0	3,585	424,976	0	913,039
ACCOUNTING BOOK VALUE	129,823	32,988	38,852	1,055	277,388	3,925	0	0	3,585	424,976	0	912,592
MARKET VALUE	129,664	32,895	38,786	1,054	277,341	3,925	0	0	3,585	424,976	0	912,227
VARIANCE	-160	-93	-65	-1	-47	0	0	0	0	0	0	-365
PORTFOLIO WTD AVGS:												
Maturity (days)	192	268	448	76	48	265			1	1		72
Effctv Maty (days)	192	93	448	76	48	265			1	1		66
Pcnt Of Total PAR:	14.227	3.614	4.251	0.116	30.424	0.430	0.000	0.000	0.393	46.545	0.000	100.000
BEY @ Cost	0.925	0.920	0.818	1.131	1.122	0.100			0.150	0.901		0.963
BEY @ Mkt	1.153	1.309	0.880	1.404	1.193	0.100			0.150	0.005		0.616
# of Securities	3	4	25	1	21	7	0	0	2	7	0	70
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	6,000	0	0	59,352	0	0	0	3,585	424,976	0	493,913
1 to 3 months	29,900	25,000	0	1,055	208,271	0	0	0	0	0	0	264,226
3 to 6 months	50,000	0	4,275	0	10,162	100	0	0	0	0	0	64,537
6 to 12 months	50,000	2,000	17,798	0	0	3,825	0	0	0	0	0	73,623
1 to 2 years	0	0	13,000	0	0	0	0	0	0	0	0	13,000
2 to 3 years	0	0	3,740	0	0	0	0	0	0	0	0	3,740
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	129,900	33,000	38,813	1,055	277,785	3,925	0	0	3,585	424,976	0	913,039

SECTION III

CURRENT PORTFOLIO HOLDINGS

Second Quarter
Ending August 31, 2017
Fiscal Year 2017-18

Book Value & Market Value Report

AvantGard APS 2

Run Date: 11/9/2017 1:05:55PM
As Of Date: 08/31/2017

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2017	Book Value 07/31/2017	Market Value 08/31/2017	Market Value 07/31/2017	Purchase Date
C083117	7305/C-100	MMF - COGEN (TAX AC	14,156,293.87	0.880	09/01/2017	0.880	14,156,293.87	0.00	14,156,293.87	0.00	08/31/2017
C083117	7318/C-100	MMF - COGEN (Tax Acc	162,611,500.39	0.880	09/01/2017	0.880	162,611,500.39	0.00	162,611,500.39	0.00	08/31/2017
C083117	7331/C-100	DDA- COGEN (Tax Acct	25,030,472.95	0.150	09/01/2017	0.150	25,030,472.95	0.00	25,030,472.95	0.00	08/31/2017
Fund	**100 DDA-CNTYGEN**		**$201,798,267.21**	**0.789**		**0.789**	**$201,798,267.21**	**$0.00**	**$201,798,267.21**	**$0.00**	
A083117	7348/A-103	MMF - DA (CADENCE)	7,146,509.60	0.880	09/01/2017	0.880	7,146,509.60	0.00	7,146,509.60	0.00	08/31/2017
Fund	**103 MMF-DA**		**$7,146,509.60**	**0.880**		**0.880**	**$7,146,509.60**	**$0.00**	**$7,146,509.60**	**$0.00**	
J083117	7313/J-104	MMF - SHERIFF (CADEN	9,035,932.94	0.880	09/01/2017	0.880	9,035,932.94	0.00	9,035,932.94	0.00	08/31/2017
Fund	**104 MMF-SHERIFF**		**$9,035,932.94**	**0.880**		**0.880**	**$9,035,932.94**	**$0.00**	**$9,035,932.94**	**$0.00**	
C083117	7330/C-1005	DDA- COUNTY (CADEN	71,095,123.01	0.150	09/01/2017	0.150	71,095,123.01	0.00	71,095,123.01	0.00	08/31/2017
Fund	**1005 COUNTY DDA**		**$71,095,123.01**	**0.150**		**0.150**	**$71,095,123.01**	**$0.00**	**$71,095,123.01**	**$0.00**	
C083117	7304/C-1006	MMF - COUNTY (AMEG	2,049,809.91	0.880	09/01/2017	0.880	2,049,809.91	0.00	2,049,809.91	0.00	08/31/2017
C083117	7317/C-1006	MMF - COUNTY (CADEN	21,626,840.60	0.880	09/01/2017	0.880	21,626,840.60	0.00	21,626,840.60	0.00	08/31/2017
Fund	**1006 MMF-COUNTY**		**$23,676,650.51**	**0.880**		**0.880**	**$23,676,650.51**	**$0.00**	**$23,676,650.51**	**$0.00**	
F083117	7459/F-1008	MMF - FLOOD (CADENC	11,178,746.40	0.880	09/01/2017	0.880	11,178,746.40	0.00	11,178,746.40	0.00	08/31/2017
F083117	7300/F-1008	MMF - FLOOD (AMEGY)	409,533.81	0.880	09/01/2017	0.880	409,533.81	0.00	409,533.81	0.00	08/31/2017
Fund	**1008 MMF- FLOOD**		**$11,588,280.21**	**0.880**		**0.880**	**$11,588,280.21**	**$0.00**	**$11,588,280.21**	**$0.00**	
89233GZV1	24413/R-1015	TMCC - DISC CP	10,000,000.00	1.320	12/29/2017	1.348	9,956,366.67	9,945,000.00	9,959,011.10	9,947,500.00	04/26/2017
89233GZV1	24478/R-1015	TMCC - DISC CP	10,000,000.00	1.320	12/29/2017	1.347	9,956,366.66	9,945,000.00	9,959,011.10	9,947,500.00	06/16/2017
Fund	**1015 HCTO AUTOMOBILE INVENTOR**		**$20,000,000.00**	**1.320**		**1.348**	**$19,912,733.33**	**$19,890,000.00**	**$19,918,022.20**	**$19,895,000.00**	
	23100/C-1050	LONE STAR INVESTMEI	5,087,635.29	1.210	09/01/2017	1.210	5,087,635.29	5,082,413.10	5,087,635.29	5,082,413.10	01/08/2014
36164JW18	24293/C-1050	GECTSY - DISC CP	1,700,000.00	1.020	09/01/2017	1.040	1,700,000.00	1,698,506.83	1,700,000.00	1,698,272.61	02/06/2017
	24414/C-1050	LOGIC - INVESTMENT I	5,020,492.64	1.266	09/01/2017	1.266	5,020,492.64	5,015,100.29	5,020,492.64	5,015,100.29	04/27/2017
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	2,499,150.00	2,497,850.00	10/29/2015
438670Q20	22871/C-1050	HONOLULU CITY & CNI	4,930,000.00	1.259	11/01/2017	1.070	4,931,512.28	4,932,268.42	4,930,394.40	4,929,457.70	05/21/2013
912828UE8	24201/C-1050	US TREASURY NOTE	13,000,000.00	0.750	12/31/2017	0.953	12,991,336.69	12,989,117.17	12,984,660.00	12,979,070.00	12/13/2016
92778VAC2	23537/C-1050	VIRGINIA ST CLG BLDG	750,000.00	1.368	02/01/2018	1.368	750,000.00	750,000.00	750,022.50	750,075.00	04/15/2015
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	5,000,200.00	4,999,450.00	04/09/2015
3130A83M3	23939/C-1050	FHLB NOTE	4,000,000.00	0.876	02/23/2018C	0.876	4,000,000.00	4,000,000.00	3,993,120.00	3,990,240.00	05/20/2016
3134G8M71	23860/C-1050	FHLMC NOTE	5,000,000.00	1.050	02/26/2018C	1.095	4,998,921.74	4,998,736.90	4,996,650.00	4,993,850.00	03/10/2016
20772JZJ4	23526/C-1050	CONNECTICUT A-TXBL	1,000,000.00	1.422	03/15/2018	1.422	1,000,000.00	1,000,000.00	998,020.00	998,770.00	03/25/2015
3134G9JD0	23928/C-1050	FHLMC NOTE	6,000,000.00	1.000	05/11/2018C	1.000	6,000,000.00	6,000,000.00	5,989,860.00	5,986,680.00	05/12/2016
9128282C3	24535/C-1050	US TREASURY NOTE	2,000,000.00	0.750	08/31/2018	1.234	1,990,445.00	0.00	1,990,240.00	0.00	08/21/2017

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3133EGYN9	24099/C-1050	FFCB NOTE	6,000,000.00	0.940	10/17/2018	0.967	5,998,173.00	5,998,038.00	5,980,440.00	5,977,080.00	10/17/2016
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	5,956,560.00	5,951,640.00	10/21/2016
3134GARV8	24109/C-1050	FHLMC NOTE	5,000,000.00	1.300	10/25/2019C	1.312	4,998,742.34	4,998,693.59	4,979,400.00	4,980,950.00	10/28/2016
880558GM7	23776/C-1050	TENNESSEE ST SCH BC	1,500,000.00	1.599	11/01/2019	1.599	1,500,000.00	1,500,000.00	1,500,495.00	1,499,685.00	01/22/2016
Fund	**1050**	**PUBLIC IMPROV CONTGCY 07**	**$74,488,127.93**	**1.064**		**1.106**	**$74,467,258.98**	**$72,462,874.30**	**$74,357,339.83**	**$72,330,583.70**	
89233GWF9	24517/C-1605	TMCC - DISC CP	1,000,000.00	1.140	09/15/2017	1.157	999,556.67	0.00	999,533.33	0.00	08/14/2017
89233GXD3	24518/C-1605	TMCC - DISC CP	1,000,000.00	1.190	10/13/2017	1.209	998,611.67	0.00	998,600.00	0.00	08/14/2017
89233GYA8	24519/C-1605	TMCC - DISC CP	1,000,000.00	1.210	11/10/2017	1.230	997,647.22	0.00	997,627.78	0.00	08/14/2017
89233GZF6	24520/C-1605	TMCC - DISC CP	1,000,000.00	1.270	12/15/2017	1.293	996,295.83	0.00	996,383.33	0.00	08/14/2017
89233HAC8	24521/C-1605	TMCC - DISC CP	1,000,000.00	1.310	01/12/2018	1.336	995,160.28	0.00	995,271.11	0.00	08/14/2017
Fund	**1605**	**GEN OB REV CERT OB SR 2002**	**$5,000,000.00**	**1.224**		**1.245**	**$4,987,271.67**	**$0.00**	**$4,987,415.55**	**$0.00**	
	23174/F-3320	LONE STAR - INVESTMI	532,786.41	1.202	09/01/2017	1.202	532,786.41	2,231,595.32	532,786.41	2,231,595.32	03/04/2014
Fund	**3320**	**FLD CONTROL TAX & REF 2004.**	**$532,786.41**	**1.202**		**1.202**	**$532,786.41**	**$2,231,595.32**	**$532,786.41**	**$2,231,595.32**	
	23175/F-3330	LONE STAR - INVESTMI	1,035,957.51	1.204	09/01/2017	1.204	1,035,957.51	2,534,256.49	1,035,957.51	2,534,256.49	03/04/2014
Fund	**3330**	**FLOOD CONTROL IMP 2007**	**$1,035,957.51**	**1.204**		**1.204**	**$1,035,957.51**	**$2,534,256.49**	**$1,035,957.51**	**$2,534,256.49**	
	23430/C-3740	Logic Investment Pool	3,967,505.58	1.266	09/01/2017	1.266	3,967,505.58	3,963,244.23	3,967,505.58	3,963,244.23	12/29/2014
	23680/C-3740	TX CLASS INV. POOL	4,063,618.47	1.227	09/01/2017	1.227	4,063,618.47	4,059,387.97	4,063,618.47	4,059,387.97	10/30/2015
	23681/C-3740	LONE STAR INVESTMEI	3,248,277.79	1.210	09/01/2017	1.210	3,248,277.79	3,244,943.61	3,248,277.79	3,244,943.61	10/30/2015
Fund	**3740**	**ROAD REF 06B**	**$11,279,401.84**	**1.236**		**1.236**	**$11,279,401.84**	**$11,267,575.81**	**$11,279,401.84**	**$11,267,575.81**	
B083117	7302/B-4001	MMF - TRA (AMEGY)	121,289,276.53	0.880	09/01/2017	0.880	121,289,276.53	0.00	121,289,276.53	0.00	08/31/2017
Fund	**4001**	**MMF DDA-TLRD**	**$121,289,276.53**	**0.880**		**0.880**	**$121,289,276.53**	**$0.00**	**$121,289,276.53**	**$0.00**	
K083117	7301/K-4003	MMF - TRA TRUST (AMI	6,685,831.34	0.880	09/01/2017	0.880	6,685,831.34	0.00	6,685,831.34	0.00	08/31/2017
Fund	**4003**	**MMF-TLRDTRUST**	**$6,685,831.34**	**0.880**		**0.880**	**$6,685,831.34**	**$0.00**	**$6,685,831.34**	**$0.00**	
X083117	7319/X-4007	MMF - COMM CRT (CAE	1,507,501.05	0.880	09/01/2017	0.880	1,507,501.05	0.00	1,507,501.05	0.00	08/31/2017
Fund	**4007**	**MMF-COMCRT**	**$1,507,501.05**	**0.880**		**0.880**	**$1,507,501.05**	**$0.00**	**$1,507,501.05**	**$0.00**	
R083117	7303/R-4008	MMF - TAX A-C (AMEGY	9,379,449.41	0.880	09/01/2017	0.880	9,379,449.41	0.00	9,379,449.41	0.00	08/31/2017
R083117	7316/R-4008	MMF - TAX A-C (CADEN	116,821,998.35	0.880	09/01/2017	0.880	116,821,998.35	0.00	116,821,998.35	0.00	08/31/2017
R083117	7329/R-4008	DDA- TAX A-C (CADEN(	35,078,879.99	0.150	09/01/2017	0.150	35,078,879.99	0.00	35,078,879.99	0.00	08/31/2017
Fund	**4008**	**DDA-TAX**	**$161,280,327.75**	**0.721**		**0.721**	**$161,280,327.75**	**$0.00**	**$161,280,327.75**	**$0.00**	
	23930/J-5060	LOGIC - INVESTMENT I	3,541,448.87	1.266	09/01/2017	1.266	3,541,448.87	3,537,645.13	3,541,448.87	3,537,645.13	05/12/2016

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Fund	**5060 SHERIFF COMMISSARY**		**$3,541,448.87**	**1.266**		**1.266**	**$3,541,448.87**	**$3,537,645.13**	**$3,541,448.87**	**$3,537,645.13**	
A083117	7325/A-5101	DDA- DA (CADENCE)	2,043,544.16	0.150	09/01/2017	0.150	2,043,544.16	0.00	2,043,544.16	0.00	08/31/2017
Fund	**5101 DDA-DA**		**$2,043,544.16**	**0.150**		**0.150**	**$2,043,544.16**	**$0.00**	**$2,043,544.16**	**$0.00**	
J083117	7326/J-5102	DDA- SHERIFF (CADEN	3,251,526.87	0.150	09/01/2017	0.150	3,251,526.87	0.00	3,251,526.87	0.00	08/31/2017
Fund	**5102 DDA-SHERIFF**		**$3,251,526.87**	**0.150**		**0.150**	**$3,251,526.87**	**$0.00**	**$3,251,526.87**	**$0.00**	
F083117	7327/F-5103	DDA- FLOOD (CADENCI	8,564,117.81	0.150	09/01/2017	0.150	8,564,117.81	0.00	8,564,117.81	0.00	08/31/2017
Fund	**5103 DDA-FLOOD**		**$8,564,117.81**	**0.150**		**0.150**	**$8,564,117.81**	**$0.00**	**$8,564,117.81**	**$0.00**	
B083117	7315/B-5104	DDA - TRA (CADENCE)	0.37	0.150	09/01/2017	0.150	0.37	0.00	0.37	0.00	08/31/2017
Fund	**5104 DDA-TRA**		**$0.37**	**0.150**		**0.150**	**$0.37**	**$0.00**	**$0.37**	**$0.00**	
X083117	7332/X-5108	DDA- COMM CRT (CADI	750,095.55	0.150	09/01/2017	0.150	750,095.55	0.00	750,095.55	0.00	08/31/2017
Fund	**5108 DDA-COMM CRT**		**$750,095.55**	**0.150**		**0.150**	**$750,095.55**	**$0.00**	**$750,095.55**	**$0.00**	
Z083117	7347/Z-5111	DDA- CONST (CADENCI	2,022,955.85	0.150	09/01/2017	0.150	2,022,955.85	0.00	2,022,955.85	0.00	08/31/2017
Fund	**5111 DDA-CONST**		**$2,022,955.85**	**0.150**		**0.150**	**$2,022,955.85**	**$0.00**	**$2,022,955.85**	**$0.00**	
914115F62	24515/K-5170	UNIV OF CENTRAL ARK	65,000.00	2.000	11/01/2018	0.914	65,816.52	0.00	65,733.20	0.00	08/10/2017
42103QAB6	24071/K-5170	HAYS CNTY TX GO LTD	1,325,000.00	5.000	02/15/2019	0.921	1,402,647.24	1,407,092.70	1,403,771.25	1,406,752.50	10/05/2016
798781TF7	24384/K-5170	SAN MARCOS TX CONS	1,605,000.00	0.000	08/01/2019	1.150	1,570,175.37	1,568,661.25	1,575,050.70	1,569,369.00	04/11/2017
95662M3K4	24351/K-5170	WEST VIRGINIA HSG D	915,000.00	1.650	11/01/2019	1.700	914,029.62	913,992.30	921,093.90	917,250.90	04/19/2017
796116SC6	24388/K-5170	SAN ANGELO ISD REF T	820,000.00	0.000	02/15/2020	1.090	798,444.73	797,713.22	800,574.20	797,417.20	04/11/2017
567423MK1	24345/K-5170	MARICOPA CO AZ UNIF	3,025,000.00	2.000	07/01/2020	1.470	3,069,145.58	3,070,443.98	3,109,185.75	3,093,455.75	03/17/2017
896576PF6	24069/K-5170	TRINITY RIVER TX REV	1,215,000.00	2.000	08/01/2020	1.000	1,249,675.18	1,250,665.90	1,246,978.80	1,244,500.20	10/05/2016
677522MR2	24346/K-5170	ST OF OHIO GO - TX E	1,340,000.00	2.000	09/01/2020	1.400	1,363,453.02	1,364,104.49	1,382,089.40	1,377,801.40	03/17/2017
779240KW9	24134/K-5170	ROUND RK TX ISD TX E	833,000.00	3.000	08/01/2021	1.190	890,242.02	891,459.93	893,017.65	889,502.39	11/02/2016
705227EK8	24062/K-5170	PECOS BARSTOW TXISI	1,390,000.00	2.000	02/15/2022	1.181	1,438,992.56	1,439,908.88	1,439,136.50	1,433,145.60	10/05/2016
432347LH3	21740/K-5170	HILLSBOROUGH CNTY I	580,000.00	4.200	08/01/2022C	4.292	577,958.98	577,924.38	611,836.20	610,705.20	11/16/2010
882270QS3	21128/K-5170	TEXAS CITY TX INDPT	1,285,000.00	4.300	08/15/2028C	4.116	1,291,129.69	1,291,390.90	1,366,571.80	1,367,509.85	10/13/2009
68608KWA2	21159/K-5170	OREGON ST ALT ENER	1,780,000.00	4.250	04/01/2031C	4.010	1,756,597.36	1,756,453.78	1,873,895.00	1,874,767.20	11/12/2009
Fund	**5170 TRA REV REF 04A DS RESERVE**		**$16,178,000.00**	**2.487**		**1.895**	**$16,388,307.87**	**$16,329,811.71**	**$16,688,934.35**	**$16,582,177.19**	
95662M3H1	24355/K-5220	WEST VIRGINIA DEV H	370,000.00	1.250	11/01/2018	1.300	369,786.04	369,770.76	370,488.40	369,733.60	04/19/2017
10146HKP0	24068/K-5220	CTY BOULDER CO WTR	1,350,000.00	2.000	12/01/2019	0.912	1,382,506.60	1,383,710.55	1,384,654.50	1,383,250.50	10/05/2016
796116SC6	24389/K-5220	SAN ANGELO TX ISD RI	155,000.00	0.000	02/15/2020	1.090	150,925.53	150,787.25	151,328.05	150,731.30	04/11/2017
199492QL6	24349/K-5220	CITY OF COLUMBUS OI	1,000,000.00	2.000	08/15/2020	1.380	1,017,831.77	1,018,334.55	1,031,460.00	1,028,340.00	03/20/2017

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604115CU7	24060/K-5220	MINNESOTA PUB FACS	4,000,000.00	3.000	03/01/2021	1.022	4,270,049.94	4,276,479.70	4,278,680.00	4,267,920.00	10/05/2016
79642BLG6	21751/K-5220	SAN ANTONIO TEX WT	1,000,000.00	4.370	05/15/2022C	4.370	1,000,000.00	1,000,000.00	1,058,810.00	1,051,990.00	11/23/2010
432347LH3	21741/K-5220	HILLSBOROUGH CNTY I	780,000.00	4.200	08/01/2022C	4.292	777,255.18	777,208.65	822,814.20	821,293.20	11/16/2010
779240KY5	24132/K-5220	ROUND RK TX ISD TX E	700,000.00	3.000	08/01/2023	1.370	764,262.16	765,167.26	763,126.00	757,855.00	11/02/2016
194475MK2	21103/K-5220	COLLEGE STATION TE)	1,280,000.00	4.250	08/15/2026C	4.292	1,276,611.89	1,276,580.36	1,360,038.40	1,360,806.40	09/15/2009
613681H99	21110/K-5220	MONTGOMERY CNTY T	3,500,000.00	5.125	03/01/2031C	4.502	3,547,305.65	3,549,933.75	3,715,320.00	3,722,915.00	09/25/2009
882806CQ3	22309/K-5220	TEXAS ST TECH UNIV F	1,000,000.00	4.440	08/15/2031C	4.440	1,000,000.00	1,000,000.00	1,050,550.00	1,045,380.00	02/14/2012
864855S28	21974/K-5220	SUGAR LAND TEX CTFS	5,400,000.00	4.500	02/15/2032C	4.671	5,315,333.96	5,314,845.88	5,819,526.00	5,807,862.00	05/17/2011
442435K77	22269/K-5220	HOUSTON TX UTILITY	570,000.00	5.000	11/15/2033C	4.504	586,569.99	586,898.32	652,154.10	650,170.50	12/06/2011
Fund	**5220 TRA REV REF 05A DS RES**		**$21,105,000.00**	**3.879**		**3.293**	**$21,458,438.71**	**$21,469,717.03**	**$22,458,949.65**	**$22,418,247.50**	
95662M3H1	24354/K-5260	WEST VIRGINIA DEV H	210,000.00	1.250	11/01/2018	1.300	209,878.57	209,869.89	210,277.20	209,848.80	04/19/2017
373384R24	24067/K-5260	ST OF GEORGIA GO UN	5,150,000.00	5.000	02/01/2019	0.834	5,450,350.96	5,468,018.66	5,452,408.00	5,463,944.00	10/05/2016
899593LT2	24382/K-5260	TULSA CNTY OK ISD #!	2,550,000.00	2.000	06/01/2020	1.282	2,599,149.56	2,600,638.94	2,612,475.00	2,610,231.00	04/11/2017
432347LH3	21742/K-5260	HILLSBOROUGH CNTY I	485,000.00	4.200	08/01/2022C	4.292	483,293.28	483,264.36	511,621.65	510,675.90	11/16/2010
779240KY5	24133/K-5260	ROUND RK TX ISD TX E	268,000.00	3.000	08/01/2023	1.370	292,603.23	292,949.75	292,168.24	290,150.20	11/02/2016
68608KWA2	21160/K-5260	OREGON ST ALT ENER(	1,000,000.00	4.250	04/01/2031C	4.010	986,852.45	986,771.79	1,052,750.00	1,053,240.00	11/12/2009
Fund	**5260 TRA REV 06A DS RES**		**$9,663,000.00**	**3.954**		**1.480**	**$10,022,128.05**	**$10,041,513.39**	**$10,131,700.09**	**$10,138,089.90**	
914115F62	24514/K-5290	UNIV OF CENTRAL ARK	335,000.00	2.000	11/01/2018	0.914	339,208.24	0.00	338,778.80	0.00	08/10/2017
95662M3J7	24353/K-5290	WEST VIRGINIA DEV H	340,000.00	1.500	05/01/2019	1.550	339,721.31	339,707.38	341,356.60	340,272.00	04/19/2017
587839E31	24348/K-5290	MERCER CO NJ - TX EX	2,485,000.00	1.500	07/15/2019	1.190	2,499,170.61	2,499,801.35	2,508,980.25	2,513,229.60	03/17/2017
521838XA5	24383/K-5290	LEANDER TX REF FED 1	1,000,000.00	2.000	08/15/2019	1.080	1,017,708.44	1,018,463.06	1,020,150.00	1,019,080.00	04/11/2017
7742853H1	24385/K-5290	ROCKWALL TX ISD-REF	1,000,000.00	0.000	02/15/2020	1.060	974,420.98	973,552.91	974,270.00	972,710.00	04/11/2017
678739UL5	24386/K-5290	OKLAHOMA CNTY OK I!	690,000.00	2.000	03/01/2020	1.310	701,637.69	702,025.61	705,497.40	703,986.30	04/27/2017
678739UH4	24350/K-5290	OKLAHOMA CO ISD GO	1,760,000.00	2.000	08/01/2020	1.434	1,787,941.27	1,788,739.59	1,803,401.60	1,798,596.80	03/20/2017
779240KW9	24135/K-5290	ROUND RK TX ISD TX E	167,000.00	3.000	08/01/2021	1.190	178,475.89	178,720.06	179,032.35	178,327.61	11/02/2016
779240KX7	24129/K-5290	ROUND RK TX ISD TX E	127,000.00	3.000	08/01/2022	1.270	137,384.45	137,560.46	137,657.84	136,841.23	11/02/2016
779240KY5	24131/K-5290	ROUND RK TX ISD TX E	32,000.00	3.000	08/01/2023	1.370	34,937.70	34,979.07	34,885.76	34,644.80	11/02/2016
199492QP7	24063/K-5290	CTY COLUMBUS OH GO	6,385,000.00	3.000	08/15/2023	1.244	7,022,916.82	7,031,842.89	7,012,453.95	6,976,570.25	10/05/2016
121265CT7	21645/K-5290	BURIEN WASH BAB TA)	1,160,000.00	5.125	12/01/2025C	5.125	1,160,000.00	1,160,000.00	1,240,028.40	1,239,181.60	09/01/2010
66285WQS8	23178/K-5290	NORTH TEX TWY	1,655,000.00	5.625	01/01/2033C	5.670	1,647,609.93	1,647,569.77	1,680,536.65	1,687,123.55	10/30/2015
66285WUF1	20698/K-5290	NORTH TEX TWY	1,845,000.00	5.625	01/01/2033C	5.662	1,839,163.00	1,839,131.28	1,874,224.80	1,881,826.20	10/07/2008
92812QV38	22270/K-5290	VIRGINIA ST HSG DEV	1,375,000.00	5.251	01/01/2039C	5.251	1,375,000.00	1,375,000.00	1,452,962.50	1,431,553.75	12/08/2011
Fund	**5290 TRA REV REF 2008B D/S RES**		**$20,356,000.00**	**3.183**		**2.491**	**$21,055,296.33**	**$20,727,093.43**	**$21,304,216.90**	**$20,913,943.69**	
	23233/B-5300	TX CLASS INV. POOL	5,921,768.23	1.229	09/01/2017	1.229	5,921,768.23	3,482,902.33	5,921,768.23	3,482,902.33	04/16/2014
	23530/B-5300	LOGIC LOGIC INVESTM	7,067,641.49	1.266	09/01/2017	1.266	7,067,641.49	5,061,159.48	7,067,641.49	5,061,159.48	03/27/2015
	23009/B-5300	Lone Star Investment P	4,685,153.98	1.210	09/01/2017	1.210	4,685,153.98	4,680,344.92	4,685,153.98	4,680,344.92	09/16/2013

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2017	Book Value 07/31/2017	Market Value 08/31/2017	Market Value 07/31/2017	Purchase Date
Fund	**5300**	**TRA REV REF 2008B CONST**	**$17,674,563.70**	**1.239**		**1.239**	**$17,674,563.70**	**$13,224,406.73**	**$17,674,563.70**	**$13,224,406.73**	
95662M3J7	24352/K-5420	WEST VIRGINIA DEV H	525,000.00	1.500	05/01/2019	1.550	524,569.67	524,548.16	527,094.75	525,420.00	04/19/2017
796116SC6	24390/K-5420	SAN ANGELO TX ISD RI	10,000.00	0.000	02/15/2020	1.090	9,737.13	9,728.21	9,763.10	9,724.60	04/11/2017
246381HM2	24061/K-5420	ST OF DELAWARE GO l	2,620,000.00	3.000	07/01/2021	1.010	2,814,704.09	2,818,936.78	2,818,989.00	2,813,041.60	10/05/2016
779240KX7	24130/K-5420	ROUND RK TX ISD TX E	836,000.00	3.000	08/01/2022	1.270	904,357.49	905,516.09	906,157.12	900,781.64	11/02/2016
779240HB9	21789/K-5420	ROUND ROCK TEX INDI	1,000,000.00	4.658	08/01/2023C	4.658	1,000,000.00	1,000,000.00	1,070,060.00	1,066,700.00	12/16/2010
235219CB6	21746/K-5420	DALLAS TEX REF GO B(	1,000,000.00	4.660	02/15/2024C	4.660	1,000,000.00	1,000,000.00	1,048,930.00	1,048,580.00	11/18/2010
432347LK6	21743/K-5420	HILLSBOROUGH CNTY I	5,195,000.00	4.600	08/01/2024C	4.689	5,171,802.51	5,171,523.02	5,529,661.90	5,515,791.25	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	1,279,236.00	1,277,412.00	11/30/2010
833085J53	21668/K-5420	SNOHOMISH CNTY WA:	2,760,000.00	4.712	12/01/2025C	4.712	2,760,000.00	2,760,000.00	2,933,852.40	2,928,249.60	09/29/2010
395460W20	21732/K-5420	GREENSBORO NC BUIL	2,000,000.00	4.708	10/01/2027C	4.708	2,000,000.00	2,000,000.00	2,148,560.00	2,139,420.00	11/02/2010
24916PFH5	21676/K-5420	DENVER CO BAB	3,540,000.00	4.650	12/15/2028C	4.650	3,540,000.00	3,540,000.00	3,786,242.40	3,748,541.40	10/07/2010
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH	1,630,000.00	4.750	11/01/2029C	4.800	1,623,521.04	1,623,476.66	1,755,281.80	1,754,189.70	11/09/2010
796237VY8	21667/K-5420	SAN ANTONIO TEX BUI	1,635,000.00	6.038	08/01/2035C	5.475	1,671,729.34	1,672,778.75	1,818,904.80	1,818,316.20	09/29/2010
Fund	**5420**	**TRA 09A DS RES**	**$23,951,000.00**	**4.455**		**4.163**	**$24,220,421.27**	**$24,226,507.67**	**$25,632,733.27**	**$25,546,167.99**	
	23173/B-5850	LOGIC - INVESTMENT I	1,313,286.98	1.266	09/01/2017	1.266	1,313,286.98	1,311,876.42	1,313,286.98	1,311,876.42	02/26/2014
	23235/B-5850	TX CLASS INV. POOL	651,056.12	1.225	09/01/2017	1.225	651,056.12	1,349,863.41	651,056.12	1,349,863.41	04/16/2014
	23028/B-5850	Lone Star Investment P	857,798.15	1.210	09/01/2017	1.210	857,798.15	856,917.67	857,798.15	856,917.67	09/19/2013
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	3,993,040.00	3,992,680.00	05/21/2013
Fund	**5850**	**TRA SR LN REV 2009C CONST**	**$6,822,141.25**	**1.117**		**1.117**	**$6,822,141.25**	**$7,518,657.50**	**$6,815,181.25**	**$7,511,337.50**	
889642GK4	24347/K-5852	TOM GREEN CO TX-TX	305,000.00	2.000	02/01/2019	1.048	309,052.61	309,291.00	309,526.20	309,575.00	03/17/2017
678739UL5	24387/K-5852	OKLAHOMA CNTY OK I:	260,000.00	2.000	03/01/2020	1.310	264,385.21	264,531.39	265,839.60	265,270.20	04/27/2017
199492QL6	24070/K-5852	CTY COLUMBUS OH GO	2,550,000.00	2.000	08/15/2020	1.026	2,621,772.92	2,623,796.60	2,630,223.00	2,622,267.00	10/05/2016
779240KX7	24128/K-5852	ROUND RK TX ISD TX E	412,000.00	3.000	08/01/2022	1.270	445,688.14	446,259.12	446,575.04	443,925.88	11/02/2016
208423AP8	22176/K-5852	CONROE TEX INDL DE\	1,865,000.00	4.000	09/01/2025C	4.100	1,853,688.27	1,853,570.44	2,024,830.50	2,024,308.30	09/22/2011
208423AQ6	22180/K-5852	CONROE TEX INDL DE\	400,000.00	4.000	09/01/2026C	4.204	394,578.92	394,528.72	434,280.00	434,168.00	09/22/2011
208423AR4	22177/K-5852	CONROE TEX INDL DE\	1,040,000.00	4.125	09/01/2027C	4.300	1,026,906.76	1,026,797.65	1,132,934.40	1,132,757.60	09/22/2011
208423AS2	22178/K-5852	CONROE TEX INDL DE\	1,085,000.00	4.250	09/01/2028C	4.400	1,072,453.28	1,072,358.23	1,185,937.55	1,185,850.75	09/22/2011
208423AU7	22179/K-5852	CONROE TEX INDL DE\	1,055,000.00	4.375	09/01/2030C	4.600	1,034,523.44	1,034,392.18	1,157,007.95	1,157,039.60	09/22/2011
052396J90	22196/K-5852	Austin TX Rev 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,980,942.65	1,980,829.22	2,146,780.00	2,145,460.00	10/04/2011
756872HB6	22233/K-5852	RED RIVER TEX ED FIN	1,175,000.00	4.125	03/15/2032C	4.320	1,152,999.97	1,152,873.88	1,230,859.50	1,230,448.25	10/27/2011
756872HC4	22234/K-5852	RED RIVER TEX ED FIN	1,360,000.00	4.250	03/15/2033C	4.368	1,343,940.32	1,343,854.20	1,429,210.40	1,429,006.40	10/27/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY	1,530,000.00	5.000	11/15/2033C	4.504	1,574,477.34	1,575,358.66	1,750,518.90	1,745,194.50	12/06/2011
088281FZ8	22204/K-5852	BEXAR COUNTY TEX G(	4,500,000.00	4.250	06/15/2037C	4.360	4,441,217.75	4,440,970.21	4,759,155.00	4,768,200.00	10/11/2011
Fund	**5852**	**TRA SL REV 09C DS RES**	**$19,537,000.00**	**3.862**		**3.734**	**$19,516,627.58**	**$19,519,411.50**	**$20,903,678.04**	**$20,893,471.48**	

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89233GW10	24169/Y-5912	TMCC - DISC CP	116,000.00	1.240	09/01/2017	1.266	116,000.00	115,876.14	116,000.00	115,882.13	12/05/2016
64990E4E4	24100/Y-5912	NY ST DORM AUTH ST	2,500,000.00	0.750	02/15/2018	0.975	2,497,455.77	2,496,990.36	2,493,400.00	2,491,600.00	10/18/2016
602245K27	24139/Y-5912	MILWAUKEE CNTY WI	690,000.00	1.000	10/01/2018	1.080	689,407.27	689,361.67	686,853.60	686,688.00	11/10/2016
64990E4F1	24137/Y-5912	NY ST DORM AUTH ST	1,700,000.00	0.950	02/15/2019	1.150	1,695,123.36	1,694,844.16	1,685,584.00	1,683,272.00	11/03/2016
Fund	**5912 METRO STREET IMPROV**		**$5,006,000.00**	**0.864**		**1.056**	**$4,997,986.40**	**$4,997,072.33**	**$4,981,837.60**	**$4,977,442.13**	
	24183/Y-5913	TX CLASS (GOV) MMF	7,036,601.65	1.018	09/01/2017	1.018	7,036,601.65	7,030,522.30	7,036,601.65	7,030,522.30	12/05/2016
	24224/Y-5913	LOGIC inv pool	10,073,510.31	1.266	09/01/2017	1.266	10,073,510.31	10,062,690.73	10,073,510.31	10,062,690.73	12/30/2016
	24225/Y-5913	Lonestar inv pool	10,067,702.98	1.210	09/01/2017	1.210	10,067,702.98	10,057,369.02	10,067,702.98	10,057,369.02	12/30/2016
62478XW14	24322/Y-5913	MUFG - DISC CP	3,500,000.00	0.800	09/01/2017	0.814	3,500,000.00	3,497,588.89	3,500,000.00	3,496,443.62	02/17/2017
313385WG7	24418/Y-5913	FHLB DISCOUNT NOTE	22,255,000.00	1.135	05/02/2018	1.161	22,084,498.88	22,062,747.71	22,080,743.35	22,053,369.70	05/03/2017
3134G9UY1	24221/Y-5913	FHLMC NOTE	15,000,000.00	1.000	06/29/2018	1.178	14,978,312.22	14,976,128.89	14,967,150.00	14,965,500.00	12/29/2016
3134GAG65	24256/Y-5913	FHLMC NOTE	15,000,000.00	1.362	01/11/2019	1.362	15,000,000.00	15,000,000.00	14,997,450.00	14,991,750.00	01/11/2017
Fund	**5913 METRO GENERAL MOBIL PROG**		**$82,932,814.94**	**1.153**		**1.192**	**$82,740,626.04**	**$82,687,047.54**	**$82,723,158.29**	**$82,657,645.37**	
	23895/C-8349	TX CLASS INV. POOL	11,388,206.01	1.229	09/01/2017	1.229	11,388,206.01	6,377,679.98	11,388,206.01	6,377,679.98	04/06/2016
	24041/C-8349	LOGIC - INVESTMENT I	11,840,389.31	1.266	09/01/2017	1.266	11,840,389.31	6,829,059.32	11,840,389.31	6,829,059.32	08/31/2016
258174BQ3	22887/C-8349	DORCHESTER CNTY SC	2,000,000.00	1.528	12/01/2017	1.470	2,000,279.85	2,000,373.13	1,998,420.00	1,998,240.00	06/13/2013
249218AQ1	22842/C-8349	DENVER CO PUBLIC SC	500,000.00	1.444	12/15/2017	1.444	500,000.00	500,000.00	499,805.00	499,925.00	04/23/2013
3135G0XD0	22872/C-8349	FNMA NOTE	10,000,000.00	1.000	05/21/2018C	1.011	9,999,205.56	9,999,113.89	9,982,400.00	9,978,500.00	05/21/2013
93974DHS0	23301/C-8349	WASHINGTON ST TXBL	910,000.00	1.400	08/01/2018	1.450	909,594.80	909,557.96	911,064.70	910,837.20	07/11/2014
845040JH8	23029/C-8349	SOUTHERN METHODIS	1,000,000.00	1.479	10/01/2018	2.050	994,153.25	993,703.50	997,280.00	996,450.00	09/30/2013
Fund	**8349 WORKMEN COMP**		**$37,638,595.32**	**1.209**		**1.225**	**$37,631,828.78**	**$27,609,487.78**	**$37,617,565.02**	**$27,590,691.50**	
	23129/B-8573	LOGIC - INVESTMENT I	33,662,743.86	1.266	09/01/2017	1.266	33,662,743.86	8,625,899.65	33,662,743.86	8,625,899.65	01/23/2014
	23248/B-8573	TX CLASS INV. POOL	35,663,207.21	1.232	09/01/2017	1.232	35,663,207.21	8,639,480.77	35,663,207.21	8,639,480.77	05/19/2014
	23011/B-8573	Lone Star Investment P	30,129,917.77	1.211	09/01/2017	1.211	30,129,917.77	5,101,452.84	30,129,917.77	5,101,452.84	09/16/2013
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	20,002,800.00	20,002,800.00	10/15/2015
89233GYW0	24378/B-8573	TMCC - DISC CP	50,000,000.00	1.310	11/30/2017	1.338	49,836,250.00	49,779,847.22	49,845,000.00	49,788,250.00	04/03/2017
73358WKJ2	22668/B-8573	PORT AUTH NY NJ	15,220,000.00	1.050	12/01/2017C	1.334	15,209,593.53	15,206,124.70	15,205,388.80	15,205,693.20	12/24/2012
912828UE8	24200/B-8573	US TREASURY NOTE	18,000,000.00	0.750	12/31/2017	0.953	17,988,004.65	17,984,931.46	17,978,760.00	17,971,020.00	12/13/2016
89233HAX2	24487/B-8573	TMCC - DISC CP	50,000,000.00	1.380	01/31/2018	1.409	49,708,666.67	49,649,250.00	49,729,778.00	49,651,791.50	07/12/2017
956398SZ5	22857/B-8573	WEST UNIV PLACE TX	1,000,000.00	1.150	02/01/2018	1.150	999,999.12	999,998.94	999,520.00	999,190.00	05/09/2013
3130A83M3	23940/B-8573	FHLB NOTE	35,000,000.00	0.876	02/23/2018C	0.876	35,000,000.00	35,000,000.00	34,939,800.00	34,914,600.00	05/20/2016
89233HCW2	24488/B-8573	TMCC - DISC CP	50,000,000.00	1.450	03/30/2018	1.482	49,577,083.33	49,514,652.78	49,597,500.00	49,511,305.50	07/12/2017
3137EAEA3	24402/B-8573	FHLMC NOTE	50,000,000.00	0.750	04/09/2018	1.077	49,901,650.72	49,888,116.42	49,876,000.00	49,835,500.00	04/17/2017
3135G0WM1	22851/B-8573	FNMA NOTE	20,000,000.00	1.000	04/30/2018C	1.015	19,998,008.33	19,997,758.33	19,972,600.00	19,956,400.00	04/30/2013
3135G0XA6	22869/B-8573	FNMA NOTE	20,000,000.00	1.030	05/21/2018C	1.030	20,000,000.00	20,000,000.00	19,965,200.00	19,963,400.00	05/21/2013
3130AAEQ7	24188/B-8573	FHLB NOTE	50,000,000.00	1.040	06/08/2018	1.040	50,000,000.00	50,000,000.00	49,959,000.00	49,938,000.00	12/08/2016

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040580GC0	23344/B-8573	ARIZONA ST SCH FACS	5,000,000.00	1.368	07/01/2018	1.533	4,993,336.98	4,992,670.68	4,995,250.00	4,994,500.00	09/10/2014
040654UZ6	22841/B-8573	AZ TRANSPORTATIO	2,800,000.00	1.631	07/01/2018	1.300	2,807,442.18	2,808,186.40	2,804,900.00	2,804,200.00	04/23/2013
040580GC0	22833/B-8573	AZ ST SCH FACS BRD	13,000,000.00	1.368	07/01/2018	1.350	13,001,846.28	13,002,030.90	12,987,650.00	12,985,700.00	04/11/2013
3136G3ZH1	24002/B-8573	FNMA NOTE	5,000,000.00	0.950	07/20/2018C	0.950	5,000,000.00	5,000,000.00	4,978,450.00	4,974,650.00	07/20/2016
3134G96C6	24014/B-8573	FHLMC NOTE	39,000,000.00	1.050	08/28/2018C	1.050	39,000,000.00	39,000,000.00	38,847,510.00	38,821,770.00	08/12/2016
3134G9KZ9	23931/B-8573	FHLMC NOTE	44,000,000.00	1.050	08/31/2018C	1.061	43,995,200.00	43,994,800.00	43,846,440.00	43,812,120.00	05/16/2016
3136G3A54	24003/B-8573	FNMA NOTE	25,000,000.00	1.073	01/18/2019C	1.073	25,000,000.00	25,000,000.00	24,812,500.00	24,791,750.00	07/22/2016
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	11,913,120.00	11,903,280.00	10/21/2016
546415M23	22877/B-8573	LOUISIANA ST UTGO T	2,000,000.00	2.000	05/15/2019	1.530	2,015,264.41	2,016,010.22	2,012,940.00	2,011,960.00	05/23/2013
3134GARV8	24105/B-8573	FHLMC NOTE	24,000,000.00	1.300	10/25/2019C	1.312	23,993,963.23	23,993,729.25	23,901,120.00	23,908,560.00	10/28/2016
235219CA8	21745/B-8573	DALLAS TEX REF GO B(	1,000,000.00	4.510	02/15/2023C	4.510	1,000,000.00	1,000,000.00	1,048,010.00	1,046,030.00	11/18/2010
432347LJ9	21738/B-8573	HILLSBOROUGH CNTY I	4,025,000.00	4.350	08/01/2023C	4.440	4,008,809.21	4,008,581.17	4,259,536.75	4,249,152.25	11/16/2010
486063ME7	21808/B-8573	KATY TEX INDPT SCH I	1,000,000.00	5.138	02/15/2024C	5.138	1,000,000.00	1,000,000.00	1,072,450.00	1,070,790.00	12/29/2010
79642BLJ0	21752/B-8573	SAN ANTONIO TEX WT	1,000,000.00	4.920	05/15/2024C	4.920	1,000,000.00	1,000,000.00	1,072,570.00	1,065,090.00	11/23/2010
486063MF4	21807/B-8573	KATY TEX INDPT SCH I	1,000,000.00	5.288	02/15/2025C	5.288	1,000,000.00	1,000,000.00	1,075,590.00	1,074,100.00	12/29/2010
79642BLK7	21753/B-8573	SAN ANTONIO TEX WT	1,000,000.00	5.120	05/15/2025C	5.120	1,000,000.00	1,000,000.00	1,077,810.00	1,070,200.00	11/23/2010
432347LL4	21739/B-8573	HILLSBOROUGH CNTY I	3,100,000.00	4.800	08/01/2025C	4.888	3,084,916.26	3,084,757.48	3,314,861.00	3,306,646.00	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	886,422.50	881,722.00	02/14/2012
662903ME0	21774/B-8573	NORTH TEX MUN WTR	1,500,000.00	5.020	09/01/2025C	5.020	1,500,000.00	1,500,000.00	1,604,175.00	1,601,820.00	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	4,526,157.60	4,521,536.00	11/10/2010
050625CM2	21784/B-8573	AUBURN WASH UTIL S\	1,865,000.00	5.661	12/01/2025C	5.661	1,865,000.00	1,865,000.00	2,065,972.40	2,062,261.05	12/15/2010
Fund	**8573 TRA REVENUE**		**$671,055,868.84**	**1.247**		**1.291**	**$670,030,903.74**	**$592,743,279.21**	**$670,630,650.89**	**$593,062,620.76**	
	23465/B-8577	TX CLASS INV. POOL	18,223,120.79	1.227	09/01/2017	1.227	18,223,120.79	18,204,149.21	18,223,120.79	18,204,149.21	01/28/2015
	23466/B-8577	LOGIC INVESTMENT P(	19,227,557.41	1.266	09/01/2017	1.266	19,227,557.41	19,206,905.78	19,227,557.41	19,206,905.78	01/28/2015
	23010/B-8577	Lone Star Investment P	16,225,877.10	1.210	09/01/2017	1.210	16,225,877.10	16,209,222.10	16,225,877.10	16,209,222.10	09/16/2013
759136RR7	22837/B-8577	REGL TRANS DIST CO !	4,000,000.00	2.000	11/01/2017	1.170	4,005,372.13	4,008,058.19	4,003,840.00	4,006,240.00	04/15/2013
89233HBE3	24531/B-8577	TMCC - DISC CP	10,000,000.00	1.380	02/14/2018	1.409	9,936,366.67	0.00	9,940,977.80	0.00	08/18/2017
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	34,925,800.00	34,905,850.00	08/19/2016
184126YT1	22936/B-8577	CLAYTON CTY GA&WTI	945,000.00	1.500	05/01/2018	1.503	944,980.49	944,978.05	944,508.60	943,724.25	06/27/2013
89233HEF7	24532/B-8577	TMCC - DISC CP	15,000,000.00	1.500	05/15/2018	1.534	14,840,000.00	0.00	14,843,200.05	0.00	08/18/2017
3136G3ZH1	24001/B-8577	FNMA NOTE	25,000,000.00	0.950	07/20/2018C	0.950	25,000,000.00	25,000,000.00	24,892,250.00	24,873,250.00	07/20/2016
3134GAFL3	24038/B-8577	FHLMC NOTE	14,000,000.00	1.050	08/28/2018C	1.050	14,000,000.00	14,000,000.00	13,941,060.00	13,931,540.00	08/30/2016
9128282C3	24534/B-8577	US TREASURY NOTE	15,000,000.00	0.750	08/31/2018	1.234	14,928,337.50	0.00	14,926,800.00	0.00	08/21/2017
3136G3A54	24004/B-8577	FNMA NOTE	25,000,000.00	1.073	01/18/2019C	1.073	25,000,000.00	25,000,000.00	24,812,500.00	24,791,750.00	07/22/2016
Fund	**8577 TRA R&R**		**$197,621,555.30**	**1.091**		**1.115**	**$197,331,612.09**	**$157,573,313.33**	**$196,907,491.75**	**$157,072,631.34**	
62478XW14	24323/C-9990	MUFG - DISC CP	50,000,000.00	0.800	09/01/2017	0.814	50,000,000.00	49,965,555.56	50,000,000.00	49,949,194.50	02/17/2017
62478XW14	24324/C-9990	MUFG - DISC CP	50,000,000.00	0.800	09/01/2017	0.814	50,000,000.00	49,965,555.56	50,000,000.00	49,949,194.50	02/17/2017

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HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2017	Book Value 07/31/2017	Market Value 08/31/2017	Market Value 07/31/2017	Purchase Date
62478XW14	24325/C-9990	MUFG - DISC CP	2,920,000.00	0.800	09/01/2017	0.814	2,920,000.00	2,917,988.44	2,920,000.00	2,917,032.96	02/17/2017
36164JWS9	24467/C-9990	GECTSY - DISC CP	579,000.00	1.010	09/26/2017	1.028	578,593.90	578,090.33	578,517.50	577,937.21	05/24/2017
89233GWU6	24358/C-9990	TMCC - DISC CP	5,700,000.00	1.240	09/28/2017	1.265	5,694,699.00	5,688,612.67	5,694,870.00	5,689,163.67	03/21/2017
89233GWU6	24393/C-9990	TMCC - DISC CP	10,000,000.00	1.170	09/28/2017	1.193	9,991,225.00	9,981,150.00	9,991,000.00	9,980,988.90	04/13/2017
89233GWU6	24397/C-9990	TMCC - DISC CP	10,400,000.00	1.170	09/28/2017	1.193	10,390,874.00	10,380,396.00	10,390,640.00	10,380,228.46	04/13/2017
8923A0WU3	24406/C-9990	TMCPR - DISC CP	2,929,000.00	1.190	09/28/2017	1.213	2,926,385.87	2,923,384.45	2,926,407.84	2,923,295.77	04/24/2017
89233GWU6	24422/C-9990	TMCC - DISC CP	512,000.00	1.140	09/28/2017	1.161	511,562.24	511,059.63	511,539.20	511,026.63	05/09/2017
Fund	**9990**	**Constitutional Debt Service Fur**	**$133,040,000.00**	**0.886**		**0.903**	**$133,013,340.01**	**$132,911,792.64**	**$133,012,974.54**	**$132,878,062.60**	
89233GW77	24271/C-9991	TMCC - DISC CP	50,000,000.00	1.260	09/07/2017	1.286	49,989,500.00	49,935,250.00	49,990,000.00	49,939,361.00	01/13/2017
3134G9VQ7	23955/C-9991	FHLMC NOTE	50,000,000.00	0.720	09/15/2017C	0.720	50,000,000.00	50,000,000.00	49,998,500.00	49,992,500.00	06/16/2016
89233GWL6	24273/C-9991	TMCC - DISC CP	50,000,000.00	1.280	09/20/2017	1.307	49,966,222.22	49,911,111.11	49,968,333.50	49,918,055.50	01/13/2017
912828TS9	24055/C-9991	US TREASURY NOTE	50,000,000.00	0.625	09/30/2017	0.629	49,999,845.24	49,999,679.82	49,983,500.00	49,964,000.00	09/29/2016
186387LP9	23534/C-9991	CLEVELAND OH INCOM	1,535,000.00	1.250	10/01/2017	1.250	1,535,000.00	1,535,000.00	1,534,447.40	1,533,572.45	04/09/2015
89233GX43	24269/C-9991	TMCC - DISC CP	38,000,000.00	1.300	10/04/2017	1.328	37,954,716.67	37,912,177.78	37,958,200.00	37,918,933.46	01/12/2017
3134G9J65	23978/C-9991	FHLMC NOTE	25,000,000.00	0.702	10/06/2017C	0.702	25,000,000.00	25,000,000.00	24,994,250.00	24,987,250.00	07/06/2016
36164JXS8	24288/C-9991	GECTSY - DISC CP	50,000,000.00	1.170	10/26/2017	1.194	49,910,625.00	49,860,250.00	49,908,333.50	49,856,666.50	02/01/2017
89233GXS0	24289/C-9991	TMCC - DISC CP	50,000,000.00	1.310	10/26/2017	1.338	49,899,930.56	49,843,527.78	49,908,333.50	49,856,666.50	02/02/2017
8923A0Y23	24307/C-9991	TMCPR - DISC CP	20,000,000.00	1.300	11/02/2017	1.328	19,955,222.22	19,932,833.33	19,956,944.40	19,935,600.00	02/10/2017
36164JY81	24309/C-9991	GECTSY - DISC CP	50,000,000.00	1.170	11/08/2017	1.194	49,889,500.00	49,839,125.00	49,884,778.00	49,830,875.00	02/13/2017
912828UA6	24301/C-9991	US TREASURY NOTE	50,000,000.00	0.625	11/30/2017	0.766	49,982,719.81	49,976,767.75	49,944,000.00	49,918,500.00	02/08/2017
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	2,299,517.00	2,298,919.00	05/21/2015
912828UE8	24306/C-9991	US TREASURY NOTE	50,000,000.00	0.750	12/31/2017	0.829	49,986,911.06	49,983,557.69	49,941,000.00	49,919,500.00	02/09/2017
3130AAQ43	24300/C-9991	FHLB NOTE	50,000,000.00	0.750	01/25/2018	0.850	49,980,101.44	49,975,955.91	49,931,500.00	49,906,000.00	02/08/2017
912828P20	24202/C-9991	US TREASURY NOTE	24,000,000.00	0.750	01/31/2018	0.972	23,977,971.01	23,973,478.26	23,963,520.00	23,950,080.00	12/13/2016
912828UJ7	24258/C-9991	US TREASURY NOTE	50,000,000.00	0.875	01/31/2018	0.897	49,995,373.38	49,994,429.79	49,947,500.00	49,927,000.00	01/11/2017
912828UR9	24341/C-9991	US TREASURY NOTE	50,000,000.00	0.750	02/28/2018	0.890	49,965,701.22	49,959,794.21	49,902,500.00	49,875,000.00	02/24/2017
650035YP7	23611/C-9991	NEW YORK ST URBAN I	6,800,000.00	1.350	03/15/2018	1.355	6,799,801.84	6,799,771.19	6,795,104.00	6,795,920.00	08/13/2015
3130A9NZ0	24104/C-9991	FHLB NOTE	15,000,000.00	0.850	04/27/2018C	0.884	14,996,722.22	14,996,305.56	14,962,350.00	14,953,500.00	10/27/2016
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	4,989,050.00	4,987,050.00	05/04/2016
79642B2A0	23836/C-9991	SAN ANTONIO TX WTR	1,910,000.00	1.054	05/15/2018	1.054	1,910,000.00	1,910,000.00	1,905,053.10	1,904,212.70	02/25/2016
3134G9WP8	23957/C-9991	FHLMC NOTE	30,000,000.00	0.960	06/29/2018C	0.960	30,000,000.00	30,000,000.00	29,903,400.00	29,883,600.00	06/23/2016
912828R93	24308/C-9991	US TREASURY NOTE	50,000,000.00	0.625	06/30/2018	0.986	49,851,663.06	49,836,436.42	49,750,000.00	49,722,500.00	02/10/2017
3135G0L84	24054/C-9991	FNMA NOTE	50,000,000.00	0.875	07/27/2018C	0.914	49,982,685.89	49,981,092.56	49,782,000.00	49,790,000.00	09/28/2016
960028NL8	23921/C-9991	WESTERVILLE OH CITY	1,380,000.00	0.000	12/01/2018	1.250	1,358,847.40	1,357,437.22	1,354,125.00	1,350,923.40	04/28/2016
391003CM0	24276/C-9991	GREAT NECK NORTH W	1,610,000.00	1.200	01/01/2019	1.550	1,602,624.27	1,602,163.29	1,600,001.90	1,596,298.90	01/19/2017
3134GAG65	24257/C-9991	FHLMC NOTE	25,000,000.00	1.362	01/11/2019	1.362	25,000,000.00	25,000,000.00	24,995,750.00	24,986,250.00	01/11/2017
882806FJ6	24318/C-9991	TEXAS TECH UNIV REV	2,000,000.00	1.562	02/15/2019	1.562	2,000,000.00	2,000,000.00	1,999,700.00	1,998,560.00	02/22/2017
3134GARV8	24108/C-9991	FHLMC NOTE	1,000,000.00	1.300	10/25/2019C	1.312	999,748.47	999,738.72	995,880.00	996,190.00	10/28/2016

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010033V62	24184/C-9991	AKRON OH TXBL REF V	200,000.00	1.450	12/01/2019	1.450	200,000.00	200,000.00	198,732.00	198,148.00	12/06/2016
Fund	**9991 COUNTY GENERAL**		**$900,735,000.00**	**0.948**		**1.016**	**$899,991,432.98**	**$899,615,883.39**	**$899,246,303.30**	**$898,691,632.41**	
89233GW10	24181/F-9992	TMCC - DISC CP	5,000,000.00	1.240	09/01/2017	1.266	5,000,000.00	4,994,661.11	5,000,000.00	4,994,919.45	12/05/2016
	24533/F-9992	LOGIC INVESTMENT PC	4,002,080.30	1.266	09/01/2017	1.266	4,002,080.30	0.00	4,002,080.30	0.00	08/17/2017
89233GWL6	24245/F-9992	TMCC - DISC CP	3,000,000.00	1.270	09/20/2017	1.297	2,997,946.38	4,991,180.56	2,998,100.01	4,991,805.55	01/10/2017
3134G9J65	23979/F-9992	FHLMC NOTE	25,000,000.00	0.702	10/06/2017C	0.702	25,000,000.00	25,000,000.00	24,994,250.00	24,987,250.00	07/06/2016
36164JXL3	24295/F-9992	GECTSY - DISC CP	5,000,000.00	1.120	10/20/2017	1.143	4,992,377.78	4,987,555.56	4,991,833.35	4,986,666.65	02/06/2017
36164JY24	24296/F-9992	GECTSY - DISC CP	5,000,000.00	1.170	11/02/2017	1.194	4,989,925.00	4,984,887.50	4,989,494.45	4,984,112.50	02/06/2017
36164JY32	24303/F-9992	GECTSY - DISC CP	5,000,000.00	1.150	11/03/2017	1.174	4,989,937.50	4,984,986.11	4,989,325.00	4,983,941.65	02/09/2017
912828UA6	24313/F-9992	US TREASURY NOTE	32,000,000.00	0.625	11/30/2017	0.793	31,986,810.34	31,982,267.24	31,964,160.00	31,947,840.00	02/13/2017
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	1,299,688.00	1,299,246.00	03/24/2015
791526MM5	23552/F-9992	SAINT LOUIS CNTY MO	850,000.00	1.100	12/01/2017	1.100	850,000.00	850,000.00	849,320.00	849,209.50	06/04/2015
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	2,303,870.55	2,303,432.60	02/12/2013
89233GZF6	24357/F-9992	TMCC - DISC CP	5,000,000.00	1.360	12/15/2017	1.390	4,980,166.67	4,974,311.11	4,981,916.65	4,976,200.00	03/21/2017
3134G8M71	23861/F-9992	FHLMC NOTE	30,000,000.00	1.050	02/26/2018C	1.095	29,993,530.45	29,992,421.39	29,979,900.00	29,963,100.00	03/10/2016
3134G9JD0	23929/F-9992	FHLMC NOTE	13,000,000.00	1.000	05/11/2018C	1.000	13,000,000.00	13,000,000.00	12,978,030.00	12,971,140.00	05/12/2016
3135G0XA6	22873/F-9992	FNMA NOTE	3,000,000.00	1.030	05/21/2018C	1.030	3,000,000.00	3,000,000.00	2,994,780.00	2,994,510.00	05/21/2013
880541XQ5	24029/F-9992	TENNESSEE ST TXBL RI	1,405,000.00	0.966	08/01/2018	0.966	1,405,000.00	1,405,000.00	1,400,433.75	1,399,843.65	08/25/2016
3130A9AE1	24107/F-9992	FHLB NOTE	35,000,000.00	0.875	10/01/2018	0.935	34,977,545.45	34,975,818.18	34,853,000.00	34,806,800.00	10/28/2016
3134GAFS8	24037/F-9992	FHLMC NOTE	25,000,000.00	1.157	02/28/2019C	1.157	25,000,000.00	25,000,000.00	24,850,750.00	24,832,000.00	08/30/2016
914378KR4	23800/F-9992	UNIV OF KENTUCKY GE	3,190,000.00	1.250	04/01/2019	1.350	3,185,048.31	3,184,787.69	3,177,048.60	3,173,220.60	02/10/2016
Fund	**9992 FLD CONTROL GENERAL**		**$204,052,080.30**	**0.951**		**0.999**	**$203,955,368.18**	**$201,912,876.45**	**$203,597,980.66**	**$201,445,238.15**	
62478XW14	24327/C-9994	MUFG - DISC CP	50,000,000.00	0.800	09/01/2017	0.814	50,000,000.00	49,965,555.56	50,000,000.00	49,949,194.50	02/17/2017
62478XW14	24328/C-9994	MUFG - DISC CP	4,000,000.00	0.800	09/01/2017	0.814	4,000,000.00	3,997,244.44	4,000,000.00	3,995,935.56	02/17/2017
36164JWS9	24466/C-9994	GECTSY - DISC CP	244,000.00	1.010	09/26/2017	1.028	243,828.86	243,616.65	243,796.67	243,552.12	05/24/2017
89233GWU6	24359/C-9994	TMCC - DISC CP	3,024,000.00	1.240	09/28/2017	1.265	3,021,187.68	3,017,958.72	3,021,278.40	3,018,251.04	03/21/2017
89233GWU6	24396/C-9994	TMCC - DISC CP	11,500,000.00	1.170	09/28/2017	1.193	11,489,908.75	11,478,322.50	11,489,650.00	11,478,137.24	04/13/2017
8923A0WU3	24405/C-9994	TMCPR - DISC CP	578,000.00	1.190	09/28/2017	1.213	577,484.13	576,891.85	577,488.47	576,874.35	04/24/2017
89233GWU6	24423/C-9994	TMCC - DISC CP	287,000.00	1.140	09/28/2017	1.161	286,754.62	286,472.88	286,741.70	286,454.38	05/09/2017
Fund	**9994 Road Debt Service Fund**		**$69,633,000.00**	**0.886**		**0.902**	**$69,619,164.04**	**$69,566,062.60**	**$69,618,955.24**	**$69,548,399.19**	
62478XW14	24326/F-9999	MUFG - DISC CP	1,933,000.00	0.800	09/01/2017	0.814	1,933,000.00	1,931,668.38	1,933,000.00	1,931,035.86	02/17/2017
36164JWS9	24465/F-9999	GECTSY - DISC CP	110,000.00	1.010	09/26/2017	1.028	109,922.85	109,827.18	109,908.33	109,798.09	05/24/2017
89233GWU6	24356/F-9999	TMCC - DISC CP	132,000.00	1.240	09/28/2017	1.265	131,877.24	131,736.29	131,881.20	131,749.05	03/21/2017
Fund	**9999 Flood Control Debt Service Fun**		**$2,175,000.00**	**0.837**		**0.853**	**$2,174,800.09**	**$2,173,231.85**	**$2,174,789.53**	**$2,172,583.00**	

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HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2017	Book Value 07/31/2017	Market Value 08/31/2017	Market Value 07/31/2017	Purchase Date
Grand Totals			**$3,186,790,282.97**	**1.081**		**1.096**	**$3,186,137,786.48**	**$2,416,771,113.13**	**$3,189,509,977.04**	**$2,419,121,444.88**	

Book Value & Market Value Report

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COUNTY CLERK & DISTRICT CLERK REGISTRY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2017	Book Value 07/31/2017	Market Value 08/31/2017	Market Value 07/31/2017	Purchase Date
T083117	7323/T-4005	MMF - DIST CLERK (CA	17,009,702.62	0.880	09/01/2017	0.880	17,009,702.62	0.00	17,009,702.62	0.00	08/31/2017
T083117	7455/T-4005	MMF - DIST CLERK (AM	168,441.25	0.880	09/01/2017	0.880	168,441.25	0.00	168,441.25	0.00	08/31/2017
Fund	**4005**	**DISTRICT CLERK MMF**	**$17,178,143.87**	**0.880**		**0.880**	**$17,178,143.87**	**$0.00**	**$17,178,143.87**	**$0.00**	
U083117	7311/U-4006	MMF - CO CLERK (AME(	490,739.30	0.880	09/01/2017	0.880	490,739.30	0.00	490,739.30	0.00	08/31/2017
U083117	7324/U-4006	MMF - CO CLERK (CADI	12,124,845.99	0.880	09/01/2017	0.880	12,124,845.99	0.00	12,124,845.99	0.00	08/31/2017
Fund	**4006**	**MMF-COCLRK**	**$12,615,585.29**	**0.880**		**0.880**	**$12,615,585.29**	**$0.00**	**$12,615,585.29**	**$0.00**	
	23956/T-5944	LONE STAR INVESTMEI	7,549,493.14	1.210	09/01/2017	1.210	7,549,493.14	7,541,743.99	7,549,493.14	7,541,743.99	06/17/2016
	23961/T-5944	LOGIC INVESTMENT P(	6,054,839.74	1.266	09/01/2017	1.266	6,054,839.74	6,048,336.47	6,054,839.74	6,048,336.47	06/29/2016
89233GWV4	24492/T-5944	TMCC - DISC CP	9,000,000.00	1.160	09/29/2017	1.179	8,991,880.00	8,982,890.00	8,991,600.03	8,982,594.99	07/13/2017
592646Z63	22191/T-5944	MET WASHINGTON DC	1,000,000.00	4.000	10/01/2017	2.460	1,001,186.12	1,002,372.25	1,002,260.00	1,005,080.00	09/29/2011
882722J44	22479/T-5944	STATE OF TEXAS GO B(	500,000.00	2.503	10/01/2017	1.200	500,524.22	501,048.44	500,445.00	500,980.00	05/25/2012
89233GXD3	24491/T-5944	TMCC - DISC CP	10,000,000.00	1.170	10/13/2017	1.190	9,986,350.00	9,976,275.00	9,986,000.00	9,975,666.70	07/13/2017
759136RR7	22830/T-5944	REGL TRANS DIST CO !	2,150,000.00	2.000	11/01/2017	1.180	2,152,851.79	2,154,277.68	2,152,064.00	2,153,354.00	04/04/2013
912828UE8	24199/T-5944	US TREASURY NOTE	6,000,000.00	0.750	12/31/2017	0.953	5,996,001.55	5,994,977.15	5,992,920.00	5,990,340.00	12/13/2016
89233HDT8	24506/T-5944	TMCC - DISC CP	5,000,000.00	1.480	04/27/2018	1.514	4,951,077.78	0.00	4,954,383.35	0.00	08/02/2017
89233HEJ9	24537/T-5944	TMCC - DISC CP	8,000,000.00	1.480	05/18/2018	1.514	7,914,817.78	0.00	7,915,393.36	0.00	08/22/2017
3135G0XD0	22875/T-5944	FNMA NOTE	3,500,000.00	1.000	05/21/2018C	1.011	3,499,721.94	3,499,689.86	3,493,840.00	3,492,475.00	05/21/2013
3134G9UY1	24220/T-5944	FHLMC NOTE	5,000,000.00	1.000	06/29/2018	1.177	4,992,770.74	4,992,042.96	4,989,050.00	4,988,500.00	12/29/2016
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	3,971,040.00	3,967,760.00	10/21/2016
Fund	**5944**	**DISTRICT CLERK**	**$67,754,332.88**	**1.260**		**1.245**	**$67,591,514.80**	**$54,693,653.80**	**$67,553,328.62**	**$54,646,831.15**	
	23112/U-5945	LOGIC INVESTMENT P(	3,034,161.91	1.266	09/01/2017	1.266	3,034,161.91	32,358.25	3,034,161.91	32,358.25	01/15/2014
	23113/U-5945	LONE STAR INVESTMEI	2,623,075.87	1.221	09/01/2017	1.221	2,623,075.87	121,527.66	2,623,075.87	121,527.66	01/15/2014
	23266/U-5945	TX CLASS INV. POOL	2,517,236.65	1.234	09/01/2017	1.234	2,517,236.65	15,782.78	2,517,236.65	15,782.78	05/30/2014
882723PK9	23300/U-5945	TX ST TXB REF PUB FII	735,000.00	1.204	10/01/2017	1.204	735,000.00	735,000.00	734,992.65	734,933.85	07/08/2014
60636VBJ5	22528/U-5945	MISS ST DEV FIN BRD	1,260,000.00	1.750	11/01/2017	1.750	1,260,000.00	1,260,000.00	1,260,466.20	1,260,730.80	08/30/2012
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	4,991,700.00	4,989,300.00	10/14/2016
3134G9UY1	24222/U-5945	FHLMC NOTE	3,000,000.00	1.000	06/29/2018	1.177	2,995,662.44	2,995,225.78	2,993,430.00	2,993,100.00	12/29/2016
3133EGYN9	24098/U-5945	FFCB NOTE	5,000,000.00	0.940	10/17/2018	0.967	4,998,477.50	4,998,365.00	4,983,700.00	4,980,900.00	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	1,034,920.00	1,031,900.00	11/23/2010
3134GARV8	24106/U-5945	FHLMC NOTE	5,000,000.00	1.300	10/25/2019C	1.312	4,998,742.34	4,998,693.59	4,979,400.00	4,980,950.00	10/28/2016
Fund	**5945**	**COUNTY CLERK**	**$29,169,474.43**	**1.222**		**1.247**	**$29,162,356.71**	**$21,156,953.06**	**$29,153,083.28**	**$21,141,483.34**	
Grand Totals			**$126,717,536.47**	**1.162**		**1.159**	**$126,547,600.67**	**$75,850,606.86**	**$126,500,141.06**	**$75,788,314.49**	

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COMMUNITY SUPERVISION & CORRECTIONS, HOSPITAL DISTRICT, JUVENILE PROBATION, & 911 EMERGENCY NETWORK

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2017	Book Value 07/31/2017	Market Value 08/31/2017	Market Value 07/31/2017	Purchase Date
I083117	7320/I-106	MMF - JUVPROB (CADE	2,717,050.18	0.880	09/01/2017	0.880	2,717,050.18	0.00	2,717,050.18	0.00	08/31/2017
Fund	**106 MMF-JUVPROB**		**$2,717,050.18**	**0.880**		**0.880**	**$2,717,050.18**	**$0.00**	**$2,717,050.18**	**$0.00**	
H083117	7295/H-1010	MMF - AMEGY-HOSP	196,000,416.92	0.900	09/01/2017	0.900	196,000,416.92	0.00	196,000,416.92	0.00	08/31/2017
Fund	**1010 MMF-AMEGY-ML-HOSP**		**$196,000,416.92**	**0.900**		**0.900**	**$196,000,416.92**	**$0.00**	**$196,000,416.92**	**$0.00**	
D083117	7308/D-1012	MMF - CS&C (AMEGY)	571,014.65	0.880	09/01/2017	0.880	571,014.65	0.00	571,014.65	0.00	08/31/2017
D083117	7346/D-1012	MMF- CS&C (CADENCE)	10,444,885.81	0.880	09/01/2017	0.880	10,444,885.81	0.00	10,444,885.81	0.00	08/31/2017
Fund	**1012 MMF-COMSUPVCORR**		**$11,015,900.46**	**0.880**		**0.880**	**$11,015,900.46**	**$0.00**	**$11,015,900.46**	**$0.00**	
H083117	7297/H-1024	MMF - AMEGY-CHCI	205,992,647.65	0.900	09/01/2017	0.900	205,992,647.65	0.00	205,992,647.65	0.00	08/31/2017
Fund	**1024 MMF-AMEGY CHCI**		**$205,992,647.65**	**0.900**		**0.900**	**$205,992,647.65**	**$0.00**	**$205,992,647.65**	**$0.00**	
H083117	7296/H-1026	MMF - AMEGY-CHCTX	7,433,616.78	0.900	09/01/2017	0.900	7,433,616.78	0.00	7,433,616.78	0.00	08/31/2017
Fund	**1026 MMF-AMEGY CHCTX**		**$7,433,616.78**	**0.900**		**0.900**	**$7,433,616.78**	**$0.00**	**$7,433,616.78**	**$0.00**	
I083117	7333/I-5109	DDA- JUVPROB (CADEN	1,084,787.06	0.150	09/01/2017	0.150	1,084,787.06	0.00	1,084,787.06	0.00	08/31/2017
Fund	**5109 DDA-JUV PROB**		**$1,084,787.06**	**0.150**		**0.150**	**$1,084,787.06**	**$0.00**	**$1,084,787.06**	**$0.00**	
D083117	7456/D-5110	DDA - CS&C (CADENCE	2,500,318.49	0.150	09/01/2017	0.150	2,500,318.49	0.00	2,500,318.49	0.00	08/31/2017
Fund	**5110 DDA-CS&C**		**$2,500,318.49**	**0.150**		**0.150**	**$2,500,318.49**	**$0.00**	**$2,500,318.49**	**$0.00**	
89233GW77	24198/N-5910	TMCC - DISC CP	3,000,000.00	1.240	09/07/2017	1.266	2,999,380.00	2,996,176.67	2,999,400.00	2,996,361.66	12/13/2016
62478XYH7	24338/N-5910	MUFG - DISC CP	4,500,000.00	0.850	11/17/2017	0.866	4,491,818.75	4,488,525.00	4,488,257.52	4,483,395.00	02/21/2017
8923A1AK7	24408/N-5910	TMCPR - DISC CP	5,000,000.00	1.390	01/19/2018	1.421	4,972,972.22	4,966,987.50	4,973,944.45	4,967,180.55	04/24/2017
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	5,980,680.00	5,976,720.00	06/23/2016
3130A8PK3	24511/N-5910	FHLB NOTE	2,000,000.00	0.625	08/07/2018	1.274	1,988,003.97	0.00	1,988,380.00	0.00	08/04/2017
Fund	**5910 911 EMERGENCY NETWRK**		**$20,500,000.00**	**1.049**		**1.127**	**$20,452,174.94**	**$18,451,689.17**	**$20,430,661.97**	**$18,423,657.21**	
36164JWF7	24311/H-9902	GECTSY - DISC CP	35,000,000.00	1.060	09/15/2017	1.081	34,985,572.22	34,953,625.00	34,983,666.55	34,948,375.00	02/13/2017
36164JX25	24305/H-9902	GECTSY - DISC CP	50,000,000.00	1.070	10/02/2017	1.091	49,953,930.56	49,907,861.11	49,948,333.50	49,896,666.50	02/09/2017
89233GX68	24513/H-9902	TMCC - DISC CP	50,000,000.00	1.180	10/06/2017	1.199	49,942,638.89	0.00	49,941,666.50	0.00	08/08/2017
36164JY16	23420/H-9902	GECTSY - DISC CP	30,000,000.00	1.110	11/01/2017	1.133	29,943,575.00	29,914,900.00	29,937,983.40	29,905,700.10	02/14/2017
36164JYA6	24319/H-9902	GECTSY - DISC CP	30,000,000.00	1.150	11/10/2017	1.174	29,932,916.67	29,903,208.33	29,928,833.40	29,896,475.10	02/14/2017
912828G20	24237/H-9902	US TREASURY NOTE	29,900,000.00	0.875	11/15/2017	0.866	29,900,556.18	29,900,786.06	29,888,040.00	29,879,668.00	01/04/2017
62478XYH7	24337/H-9902	MUFG - DISC CP	35,000,000.00	0.850	11/17/2017	0.866	34,936,368.06	34,910,750.00	34,908,669.60	34,870,850.00	02/21/2017
912828UR9	24340/H-9902	US TREASURY NOTE	50,000,000.00	0.750	02/28/2018	0.901	49,962,943.41	49,956,561.45	49,902,500.00	49,875,000.00	02/23/2017
912828R51	24339/H-9902	US TREASURY NOTE	50,000,000.00	0.875	05/31/2018	0.983	49,959,840.72	49,955,263.74	49,873,000.00	49,855,500.00	02/22/2017

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COMMUNITY SUPERVISION & CORRECTIONS, HOSPITAL DISTRICT, JUVENILE PROBATION, & 911 EMERGENCY NETWORK

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2017	Book Value 07/31/2017	Market Value 08/31/2017	Market Value 07/31/2017	Purchase Date
Fund	**9902**	**HOSP DIST GENERAL**	**$359,900,000.00**	**0.985**		**1.033**	**$359,518,341.71**	**$309,402,955.69**	**$359,312,692.95**	**$309,128,234.70**	
89233GX68	24247/H-9905	TMCC -DISC CP	571,000.00	1.300	10/06/2017	1.328	570,278.32	569,639.12	570,333.83	569,743.80	01/10/2017
Fund	**9905**	**HOSP DIST WITT**	**$571,000.00**	**1.300**		**1.328**	**$570,278.32**	**$569,639.12**	**$570,333.83**	**$569,743.80**	
914639GM5	24455/H-9907	UNIV OF NEBRASKA NE	800,000.00	2.000	02/15/2018	0.760	804,494.72	805,316.93	804,424.00	804,968.00	05/22/2017
442403LP4	24456/H-9907	HOUSTON ISD TAX-EXE	3,475,000.00	2.250	02/15/2018	0.782	3,498,144.03	3,502,377.69	3,497,309.50	3,502,070.25	05/23/2017
H052817	24476/H-9907	CD - CHCI	1,969,545.70	0.100	05/28/2018	0.100	1,969,545.70	1,969,545.70	1,969,545.70	1,969,545.70	05/28/2017
H061817	24485/H-9907	CD - CHCI	400,000.00	0.100	06/18/2018	0.100	400,000.00	400,000.00	400,000.00	400,000.00	06/18/2017
H061817	24486/H-9907	CD - CHCI	455,512.00	0.100	06/18/2018	0.100	455,512.00	455,512.00	455,512.00	455,512.00	06/18/2017
H061817	24484/H-9907	CD - CHCI	500,000.00	0.100	06/18/2018	0.100	500,000.00	500,000.00	500,000.00	500,000.00	06/18/2017
802088KH6	24453/H-9907	SANTA FE PUBLIC SD T	1,000,000.00	2.500	08/01/2018	0.751	1,015,930.77	1,017,379.02	1,015,120.00	1,015,400.00	05/22/2017
5218407C6	24440/H-9907	LEANDER TXISD CAP AI	1,250,000.00	0.000	08/15/2018	0.912	1,239,211.61	1,238,270.76	1,241,962.50	1,238,925.00	05/17/2017
240775NH5	24459/H-9907	DE KALB IL SER A TAX-	5,000.00	2.000	01/01/2019	1.220	5,051.30	5,054.50	5,030.10	5,020.60	05/26/2017
463813ZW8	24441/H-9907	IRVING TX ISD CABS SI	1,435,000.00	0.000	02/15/2019	0.660	1,421,314.21	1,420,530.68	1,414,823.90	1,413,345.85	05/17/2017
239019E24	24454/H-9907	DAVIS CO UT SD TAX-E	110,000.00	2.000	06/01/2019	0.950	111,996.30	112,091.36	112,213.20	112,015.20	05/22/2017
140861JU0	24457/H-9907	CARBON CNTY PA REF	10,000.00	1.500	12/01/2019	1.000	10,110.80	10,114.91	10,104.30	10,072.20	05/26/2017
Fund	**9907**	**COMM.HEALTH CHOICE, INC.**	**$11,410,057.70**	**1.095**		**0.580**	**$11,431,311.44**	**$11,436,193.55**	**$11,426,045.20**	**$11,426,874.80**	
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	1,054,398.65	1,054,008.30	08/18/2015
Fund	**9917**	**HOSP DIST SERIES 2010 D/S**	**$1,055,000.00**	**1.131**		**1.131**	**$1,055,000.00**	**$1,055,000.00**	**$1,054,398.65**	**$1,054,008.30**	
8923A1AK7	24407/H-9918	TMCPR - DISC CP	5,162,000.00	1.390	01/19/2018	1.421	5,134,096.52	5,127,917.90	5,135,100.25	5,128,117.20	04/24/2017
Fund	**9918**	**HOSP DIST SERIES 2010 D/S R**	**$5,162,000.00**	**1.390**		**1.421**	**$5,134,096.52**	**$5,127,917.90**	**$5,135,100.25**	**$5,128,117.20**	
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	14,968,200.00	14,959,650.00	08/19/2016
3134GAFL3	24036/H-9919	FHLMC NOTE	10,000,000.00	1.050	08/28/2018C	1.050	10,000,000.00	10,000,000.00	9,957,900.00	9,951,100.00	08/30/2016
Fund	**9919**	**HOSP DIST BEN TAUB LEVEL 1**	**$25,000,000.00**	**0.882**		**0.882**	**$25,000,000.00**	**$25,000,000.00**	**$24,926,100.00**	**$24,910,750.00**	
89233GWU6	24239/H-9920	TMCC - DISC CP	3,589,000.00	1.290	09/28/2017	1.318	3,585,527.64	3,581,540.86	3,585,769.90	3,582,176.92	01/04/2017
Fund	**9920**	**HOSP DIST SERIES 2016 RR D/**	**$3,589,000.00**	**1.290**		**1.318**	**$3,585,527.64**	**$3,581,540.86**	**$3,585,769.90**	**$3,582,176.92**	
89233GWU6	24238/H-9921	TMCC - DISC CP	10,563,000.00	1.290	09/28/2017	1.318	10,552,780.30	10,541,046.57	10,553,493.30	10,542,918.58	01/04/2017
Fund	**9921**	**HOSP DIST SERIES 2016 RR DS**	**$10,563,000.00**	**1.290**		**1.318**	**$10,552,780.30**	**$10,541,046.57**	**$10,553,493.30**	**$10,542,918.58**	
H021717	24342/H-9922	CD - CHC TEXAS	100,000.00	0.100	02/17/2018	0.100	100,000.00	100,000.00	100,000.00	100,000.00	02/17/2017
H031017	24379/H-9922	CD - CHC TEXAS	400,000.00	0.100	03/10/2018	0.100	400,000.00	400,000.00	400,000.00	400,000.00	03/10/2017
H032217	24380/H-9922	CD - CHC TEXAS	100,000.00	0.100	03/22/2018	0.100	100,000.00	100,000.00	100,000.00	100,000.00	03/22/2017
049843Z81	24427/H-9922	CITY OF ATTLEBORO M	7,702,937.00	2.000	05/18/2018	0.900	7,762,876.55	7,769,873.38	7,771,262.05	7,774,882.43	05/18/2017
353838XT7	24428/H-9922	FRANKLIN MA BANS SE	7,840,000.00	2.000	05/18/2018	0.850	7,903,813.89	7,911,262.98	7,909,540.80	7,913,304.00	05/19/2017

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Run Date: 11/9/2017 1:07:49PM

As Of Date: 08/31/2017

COMMUNITY SUPERVISION & CORRECTIONS, HOSPITAL DISTRICT, JUVENILE PROBATION, & 911 EMERGENCY NETWORK

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2017	Book Value 07/31/2017	Market Value 08/31/2017	Market Value 07/31/2017	Purchase Date
217489PU1	24460/H-9922	COPPEL TX ISD CAP AP	5,000.00	0.000	08/15/2018	0.830	4,960.62	4,957.19	4,961.75	4,953.30	05/26/2017
930013XW2	24458/H-9922	WACONIA MN SER A T/	50,000.00	2.000	02/01/2019	0.900	50,771.32	50,816.69	50,870.50	50,837.50	05/26/2017
587839YA3	24431/H-9922	MERCER CNTY NJ TAX	1,000,000.00	2.000	02/01/2019	0.851	1,016,127.92	1,017,076.62	1,015,230.00	1,015,440.00	05/15/2017
090874KJ6	24429/H-9922	BIRDSVILLE TX ISD CA	1,045,000.00	0.000	02/15/2019	0.530	1,036,986.21	1,036,527.41	1,031,529.95	1,028,854.75	05/15/2017
463813ZW8	24430/H-9922	IRVING TX ISD CABS SI	1,000,000.00	0.000	02/15/2019	0.660	990,459.87	989,913.68	985,940.00	984,910.00	05/15/2017
625482FP4	24432/H-9922	MULTNOMAH CLACKAM	1,000,000.00	0.000	06/15/2019	0.610	989,172.21	988,667.81	984,170.00	980,650.00	05/15/2017
304752BB3	24434/H-9922	FAIRFLD SUISUN CA UI	2,645,000.00	2.000	08/15/2019	1.112	2,690,218.66	2,692,145.59	2,671,185.50	2,669,598.50	05/15/2017
521841GG5	24435/H-9922	LEANDER TXISD CAB R	1,380,000.00	0.000	08/15/2019	0.590	1,364,203.80	1,363,530.67	1,357,216.20	1,350,054.00	05/15/2017
590760GQ1	24436/H-9922	MESQUITE TX ISD REF	1,000,000.00	0.000	08/15/2019	0.590	988,553.48	988,065.70	981,030.00	976,960.00	05/15/2017
521841FA9	24439/H-9922	LEANDER TX ISD TAX E	1,075,000.00	0.000	08/15/2019	0.590	1,062,694.99	1,062,170.63	1,057,251.75	1,051,672.50	05/15/2017
150429Z27	24433/H-9922	CEDAR HILLS TXISD RE	1,255,000.00	0.000	08/15/2019	0.600	1,240,394.65	1,239,772.26	1,231,343.25	1,226,825.25	05/15/2017
7742853H1	24426/H-9922	ROCKWALL TXISD CAB:	1,000,000.00	0.000	02/15/2020	0.910	977,980.36	977,233.09	974,270.00	972,710.00	05/15/2017
090874KK3	24437/H-9922	BIRDSVILLE TX ISD CA	1,000,000.00	0.000	02/15/2020	0.850	979,409.05	978,710.26	973,930.00	969,570.00	05/15/2017
487694PQ8	24438/H-9922	KELLER TXISD CABS RE	760,000.00	0.000	02/15/2020	0.830	744,710.55	744,191.68	739,776.40	735,452.00	05/15/2017
731367DK1	24425/H-9922	POLK CNTY OR SCHL D	970,000.00	0.000	06/15/2020	1.040	942,380.41	941,555.13	946,002.20	942,209.50	05/15/2017
Fund	**9922**	**COMM HEALTH CHOICE TEXAS,**	**$31,327,937.00**	**1.230**		**0.815**	**$31,345,714.54**	**$31,356,470.77**	**$31,285,510.35**	**$31,248,883.73**	
	23114/I-9995	LONE STAR INVESTMEI	1,816,406.41	1.210	09/01/2017	1.210	1,816,406.41	1,814,541.97	1,816,406.41	1,814,541.97	01/15/2014
89233GW77	24503/I-9995	TMCC - DISC CP	1,600,000.00	1.140	09/07/2017	1.157	1,599,696.00	0.00	1,599,680.00	0.00	08/02/2017
89233GWN2	24504/I-9995	TMCC - DISC CP	1,600,000.00	1.170	09/22/2017	1.188	1,598,908.00	0.00	1,598,880.00	0.00	08/02/2017
89233GX68	24505/I-9995	TMCC - DISC CP	2,200,000.00	1.190	10/06/2017	1.209	2,197,454.72	0.00	2,197,433.33	0.00	08/02/2017
89233GXJ0	24512/I-9995	TMCC - DISC CP	2,000,000.00	1.190	10/18/2017	1.209	1,996,892.78	0.00	1,996,866.66	0.00	08/08/2017
Fund	**9995**	**JUVENILE BOARD**	**$9,216,406.41**	**1.182**		**1.197**	**$9,209,357.91**	**$1,814,541.97**	**$9,209,266.40**	**$1,814,541.97**	
89233GW77	24498/D-9996	TMCC - DISC CP	2,000,000.00	1.140	09/07/2017	1.157	1,999,620.00	0.00	1,999,600.00	0.00	08/02/2017
89233GWM4	24499/D-9996	TMCC - DISC CP	2,000,000.00	1.170	09/21/2017	1.188	1,998,700.00	0.00	1,998,666.66	0.00	08/02/2017
89233GX50	24500/D-9996	TMCC - DISC CP	2,000,000.00	1.190	10/05/2017	1.209	1,997,752.22	0.00	1,997,733.34	0.00	08/02/2017
89233GXK7	24501/D-9996	TMCC - DISC CP	2,000,000.00	1.200	10/19/2017	1.220	1,996,800.00	0.00	1,996,800.00	0.00	08/02/2017
Fund	**9996**	**COMM SUPV&CORR(TDCJ)**	**$8,000,000.00**	**1.175**		**1.194**	**$7,992,872.22**	**$0.00**	**$7,992,800.00**	**$0.00**	
Grand Totals			**$913,039,138.65**	**0.962**		**0.963**	**$912,592,193.08**	**$418,336,995.60**	**$912,226,910.34**	**$417,829,907.21**	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

Second Quarter
Ending August 31, 2017
Fiscal Year 2017-18

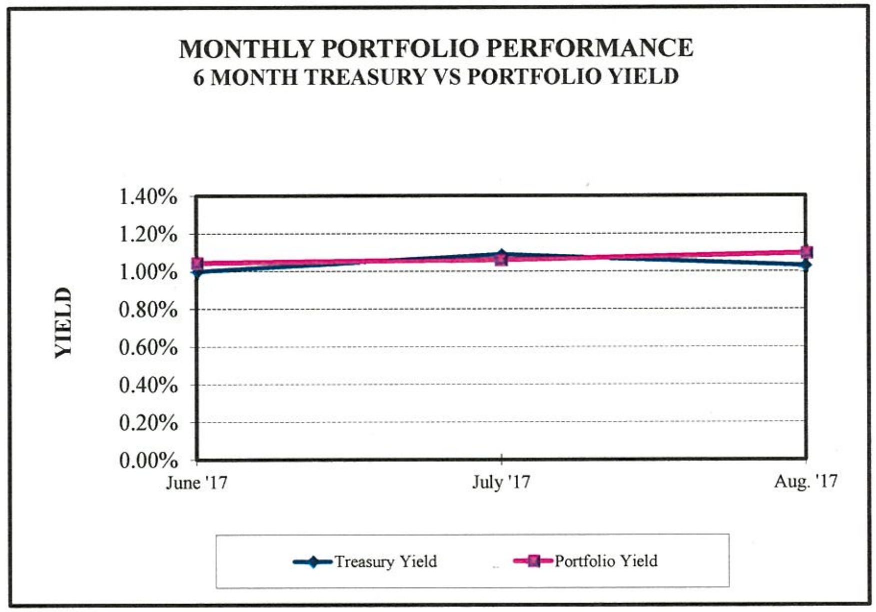
PORTFOLIO PERFORMANCE
Second Quarter
June through August 2017
Fiscal Year 2017-18

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

TREASURY CONSTANT MATURITIES	June '17	July '17	Aug. '17
6 MONTH	1.11%	1.13%	1.13%
1 YEAR	1.20%	1.22%	1.23%
2 YEAR	1.34%	1.37%	1.34%
3 YEAR	1.49%	1.54%	1.48%
5 YEAR	1.77%	1.87%	1.78%
7 YEAR	2.01%	2.13%	2.03%
10 YEAR	2.19%	2.32%	2.21%

HARRIS COUNTY
INVESTMENT PORTFOLIO
MATURITY DISTRIBUTION

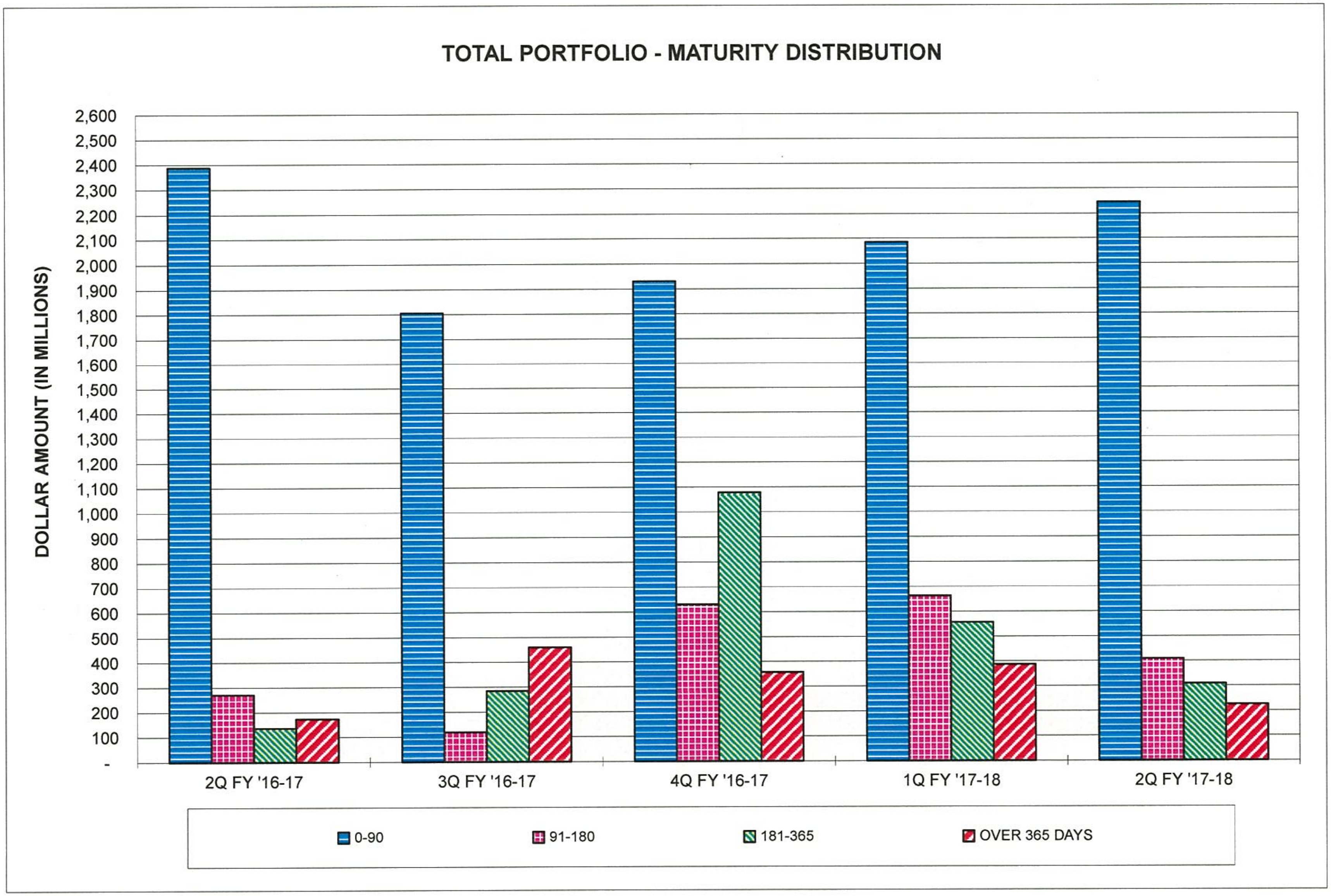
NO. OF DAYS	June '17	July '17	Aug. '17
0-90	64.56%	67.77%	70.46%
91-180	13.31%	11.67%	12.84%
181-365	15.11%	14.04%	9.67%
>365	7.03%	6.52%	7.03%
WTD AVG. MATURITY	133	125	123
WTD AVG. YIELD	1.04%	1.06%	1.10%

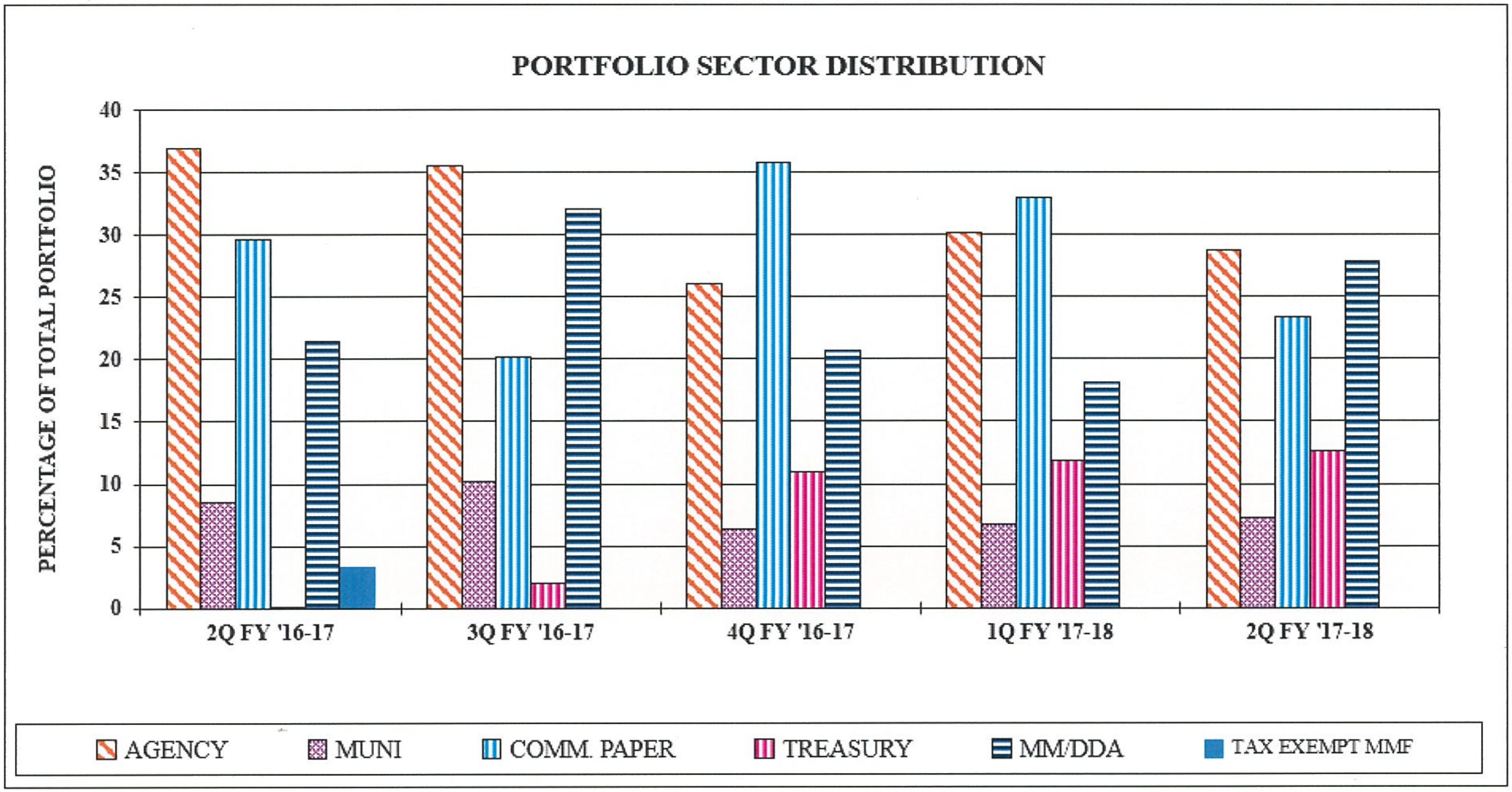


SECTION V

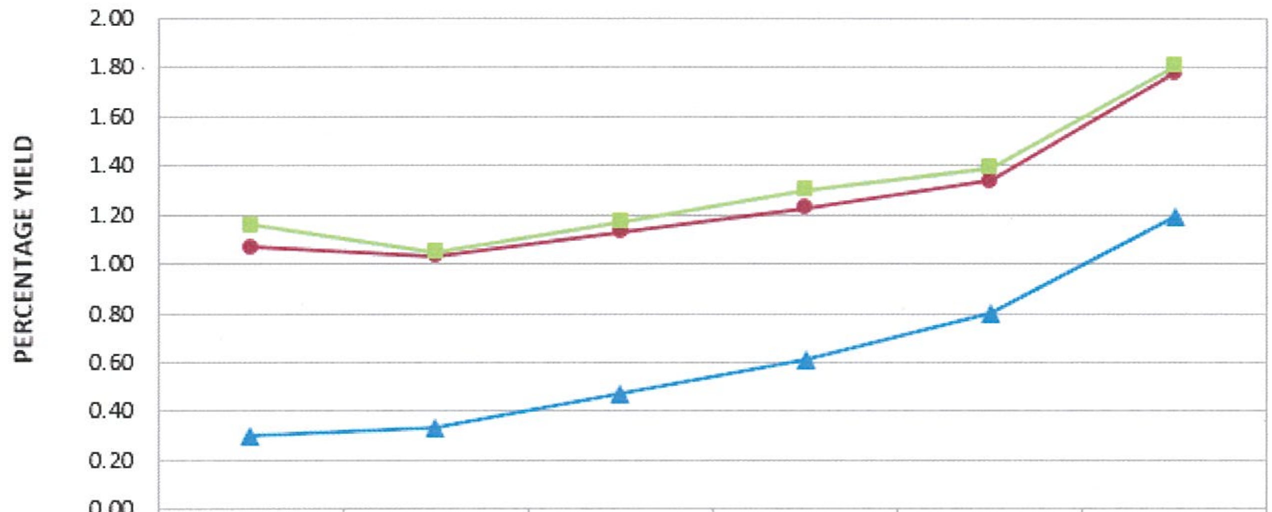
GRAPHS

Second Quarter
Ending August 31, 2017
Fiscal Year 2017-18


TOTAL PORTFOLIO - MATURITY DISTRIBUTION
DOLLAR AMOUNT (IN MILLIONS)
2,600
2,500
2,400
2,300
2,200
2,100
2,000
1,900
1,800
1,700
1,600
1,500
1,400
1,300
1,200
1,100
1,000
900
800
700
600
500
400
300
200
100
-
2Q FY '16-17
3Q FY '16-17
4Q FY '16-17
1Q FY '17-18
2Q FY '17-18
0-90
91-180
181-365
OVER 365 DAYS


PORTFOLIO SECTOR DISTRIBUTION
PERCENTAGE OF TOTAL PORTFOLIO
40
35
30
25
20
15
10
5
0
2Q FY '16-17
3Q FY '16-17
4Q FY '16-17
1Q FY '17-18
2Q FY '17-18
AGENCY
MUNI
COMM. PAPER
TREASURY
MM/DDA
TAX EXEMPT MMF

YIELD CURVE



	FED FUNDS	3 MO	6 MO	1 YR	2 YR	5 YR
Aug. 31, 2016	0.30	0.33	0.47	0.61	0.8	1.19
Aug. 31, 2017	1.07	1.03	1.13	1.23	1.34	1.78
Sept. 15, 2017	1.16	1.05	1.17	1.3	1.39	1.81