



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: January 9, 2018

Re: Third Quarter of Fiscal Year 2017-18 Investment Report

Harris County Budget Management Department has prepared the Investment Report covering the Third Quarter of Fiscal Year 2017-18 (September through November 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.

A black rectangular box redacting the signature of Amy Perez.

Amy Perez
Director, Financial Management

A black rectangular box redacting the signature of Diana Elizondo.

Diana Elizondo
Investment Manager

HARRIS COUNTY INVESTMENT REPORT

**Third Quarter
September through November 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

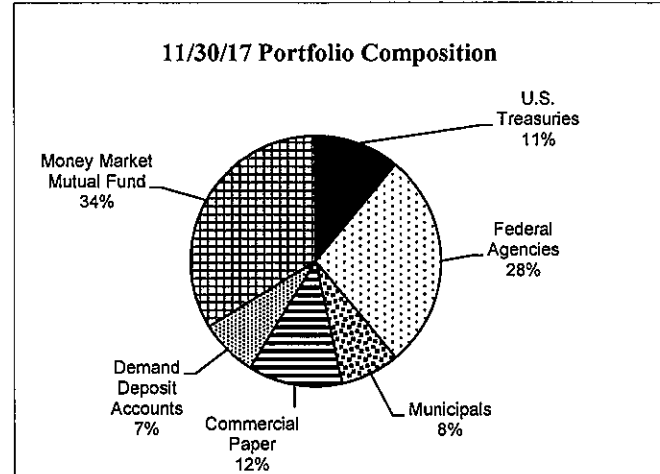
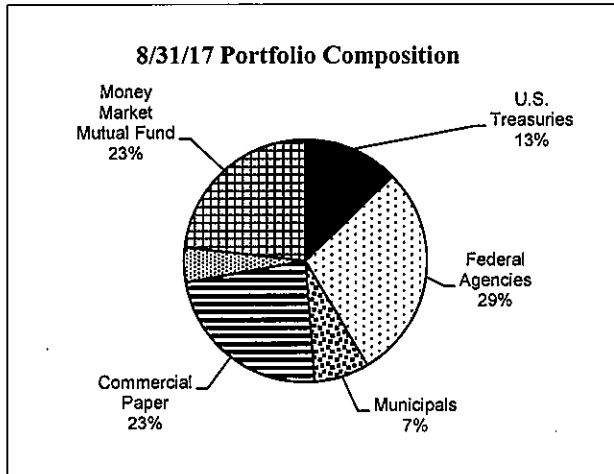
Third Quarter
Ending November 30, 2017
Fiscal Year 2017-18

Harris County Investment Report

Third Quarter

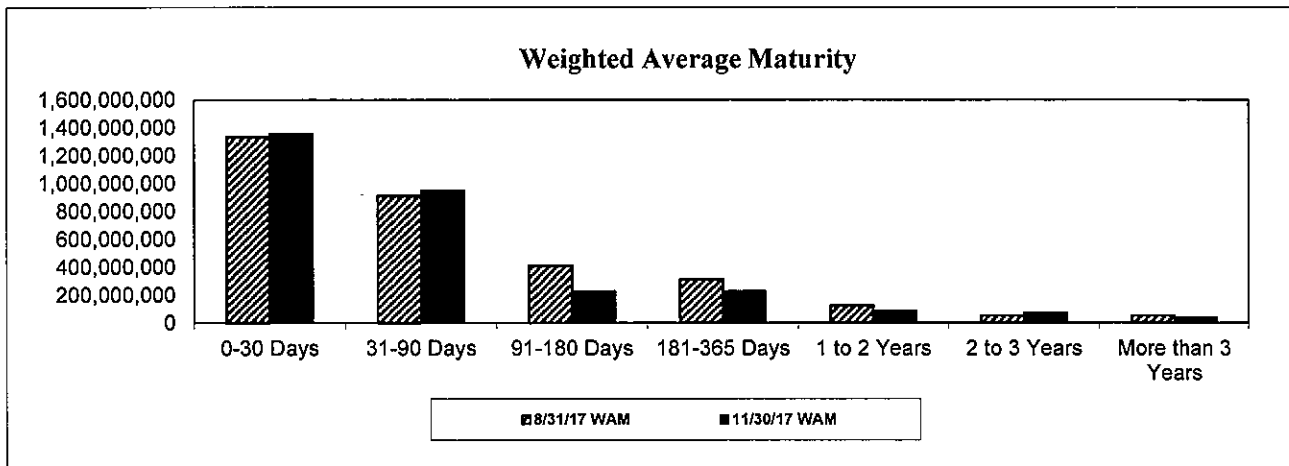
September through November 2017
Fiscal Year 2017-18

Portfolio interest earned and/or accrued for this quarter, excluding MMF/DDA interest: \$ 6,896,779



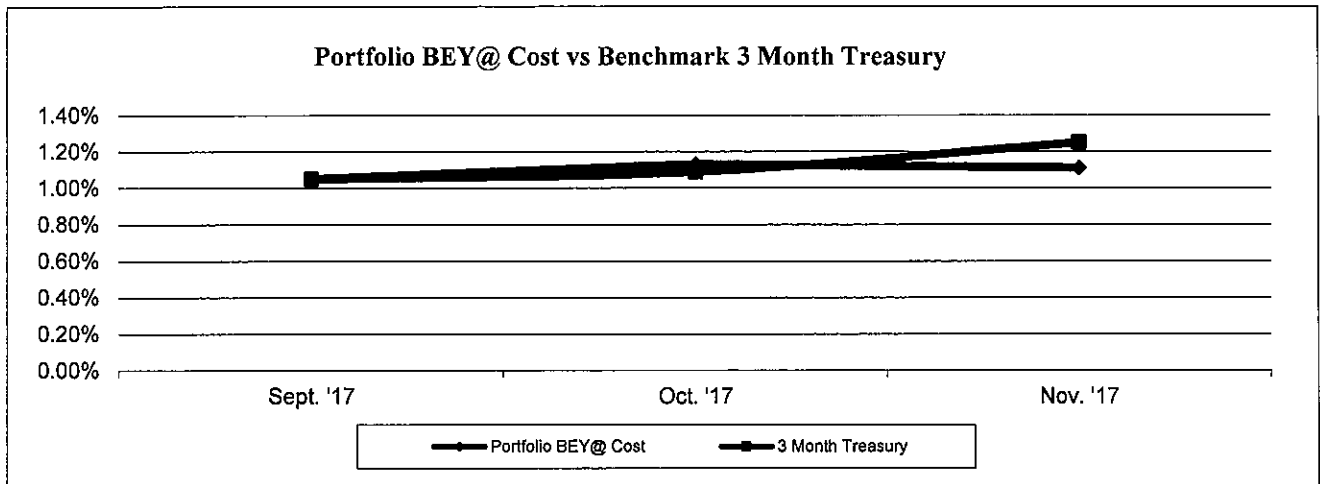
Total Par Value of Portfolio: \$ 3,186,790,282.97

Total Par Value of Portfolio: \$ 2,935,664,330.72



Portfolio's effective weighted average maturity for this period (in days): 111

* 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, 2017 was \$3,186,137,787 and the book value as of November 30, 2017 was \$2,935,704,600.

The market value of the portfolio as of August 31, 2017 was \$3,189,509,977 and the market value as of November 30, 2017 was \$2,935,318,332.

The weighted average bond equivalent yield at cost for this quarter was 1.10%, while the average for the benchmark 3 month Treasury constant maturity was 1.13%. 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

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	---	0.0%	---		15,000	1.7%	1.21%		---	---	---		---	---	---		100,000	11.2%	0.94%		---	---	---		115,000	12.9%	0.98%		
AGENCY	18,000	2.0%	1.07%		12,500	1.4%	1.12%		---	---	---		---	---	---		25,000	2.8%	0.88%		8,000	0.9%	1.04%		63,500	7.1%	1.00%		
COMM PAPER	9,735	1.1%	1.46%		52,000	5.8%	1.47%		13,622	1.5%	1.35%		5,500	0.6%	1.24%		197,454	22.2%	1.47%		16,000	1.8%	1.41%		294,311	33.1%	1.46%		
TIME DEP	---	---	---		---	---	---		---	---	---		---	---	---		3,925	0.4%	0.10%		---	---	---		3,925	0.4%	0.10%		
MUNICIPAL	1,000	0.1%	3.82%		0	0.0%	0.00%		---	---	---		---	---	---		38,813	4.4%	0.82%		---	---	---		39,813	4.5%	0.89%		
LOAN	---	---	---		---	---	---		---	---	---		---	---	---		---	---	---		---	---	---		---	---	---		
MMF/DDA	34,577	3.9%	1.02%		22,992	2.6%	1.14%		7,333	0.8%	0.67%		7,918	0.9%	0.91%		300,090	33.7%	0.95%		---	---	---		372,910	41.9%	0.90%		
TAX EXMPT MM	---	---	---		---	---	---		---	---	---		---	---	---		---	---	---		---	---	---		---	---	---		
TOTALS	\$63,312	7.1%	1.15%		\$102,492	11.5%	1.32%		\$20,955	2.4%	1.11%		\$13,418	1.5%	1.04%		\$665,282	74.8%	1.09%		\$24,000	2.7%	1.29%		\$889,459	100.0%	1.12%		
3RD QTR '18 EARNINGS		\$125				\$304				\$55				\$27				\$2,158				\$71				\$2,740			
FISCAL YEAR EARNINGS		\$368				\$722				\$136				\$84				\$6,898				\$193				\$8,401			

INVESTMENT PORTFOLIO SUMMARY
THIRD 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	289,000	7.6%	0.94%	115,000	3.0%	0.98%	33,000	0.9%	1.08%	0	0.0%	0.00%	---	---	---	437,000	11.4%	0.96%
AGENCY	265,255	6.9%	1.03%	63,500	1.7%	1.00%	452,000	11.8%	1.05%	106,000	2.8%	1.04%	---	---	---	886,755	23.2%	1.04%
COMM PAPER	157,000	4.1%	1.32%	294,311	7.7%	1.46%	166,826	4.4%	1.43%	5,000	0.1%	1.39%	28,000	0.7%	1.31%	651,137	17.0%	1.41%
TIME DEP	---	---	---	3,925	0.1%	0.10%	---	---	---	---	---	---	---	---	---	3,925	0.1%	0.10%
MUNICIPAL	38,750	1.0%	1.33%	39,813	1.0%	0.89%	175,550	4.6%	2.84%	9,050	0.2%	1.17%	---	---	---	263,163	6.9%	2.27%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MONEY MKT/DDA	438,590	11.5%	0.78%	372,910	9.7%	0.96%	391,837	10.2%	1.00%	69,725	1.8%	0.91%	310,081	8.1%	0.81%	1,583,143	41.4%	0.89%
TAX EXEMPT MM	---	---	---	---	---	---	---	0.0%	---	---	---	---	---	---	---	---	---	---
TOTALS	\$1,188,595	31.1%	0.96%	\$889,459	23.3%	1.12%	\$1,219,213	31.9%	1.34%	\$189,775	5.0%	1.01%	\$338,081	8.8%	0.85%	\$3,825,123	100.0%	1.11%
3RD QTR '18 EARNINGS	\$3,178			\$2,740			\$3,981			\$494			\$105			\$10,499		
FISCAL YEAR EARNINGS	\$12,265			\$8,401			\$11,937			\$1,793			\$480			\$34,876		

SECTION II

MANAGEMENT REPORT SUMMARY

**Third Quarter
Ending November 30, 2017
Fiscal Year 2017-18**

Harris County Financial Svcs Houston, Texas Portfolio ID: HARRIS COUNTY				Management Report Summaries -- #1					Values are "As of":11/30/2017 Run Date: 12/21/2017 15:23:41			
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)	322,000	823,255	87,380	135,970	356,826	0	0	0	218,646	991,588	0	2,935,664
ACCOUNTING BOOK VALUE	321,789	822,897	89,058	135,921	355,806	0	0	0	218,646	991,588	0	2,935,705
MARKET VALUE	321,482	819,420	89,974	138,394	355,815	0	0	0	218,646	991,588	0	2,935,318
VARIANCE	-307	-3,477	916	2,473	9	0	0	0	0	0	0	-386
PORTFOLIO WTD AVGS:												
Maturity (days)	91	243	2,585	1,205	76				1	1		220
Effctv Maty (days)	91	123	922	467	76				1	1		103
Pcnt Of Total PAR:	10.969	28.043	2.976	4.632	12.155	0.000	0.000	0.000	7.448	33.777	0.000	100.000
BEY @ Cost	0.950	1.043	2.421	2.574	1.367				0.150	1.022		1.111
BEY @ Mkt	1.279	1.623	1.788	2.096	1.334				0.150	0.266		0.998
# of Securities	10	38	64	59	27	0	0	0	9	44	0	251
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	30,000	0	24,475	89,000	0	0	0	218,646	991,588	0	1,353,708
1 to 3 months	255,000	530,000	3,500	9,250	151,226	0	0	0	0	0	0	948,976
3 to 6 months	0	92,255	0	15,655	116,600	0	0	0	0	0	0	224,510
6 to 12 months	67,000	131,000	980	24,805	0	0	0	0	0	0	0	223,785
1 to 2 years	0	40,000	26,675	14,665	0	0	0	0	0	0	0	81,340
2 to 3 years	0	0	34,355	34,100	0	0	0	0	0	0	0	68,455
More than 3 years	0	0	21,870	13,020	0	0	0	0	0	0	0	34,890
Par Value Totals	322,000	823,255	87,380	135,970	356,826	0	0	0	218,646	991,588	0	2,935,664

COUNTY CLERK & DISTRICT CLERK REGISTRY

	U.S. Treasuries	Federal Agencies	Tax Exempt Municipals	Taxable Municipals	Commr'l Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE (\$000)	15,000	30,500	0	1,000	61,735	0	0	0	403	57,167	0	165,804
ACCOUNTING BOOK VALUE	14,963	30,489	0	1,000	61,352	0	0	0	403	57,167	0	165,375
MARKET VALUE	14,948	30,320	0	1,023	61,353	0	0	0	403	57,167	0	165,213
VARIANCE	-16	-169	0	23	1	0	0	0	0	0	0	-161
PORTFOLIO WTD AVGS:												
Maturity (days)	181	331		531	152				1	1		137
Effectv Maty (days)	181	156		531	152				1	1		105
Pct Of Total PAR:	9.047	18.395	0.000	0.603	37.234	0.000	0.000	0.000	0.243	34.478	0.000	100.000
BEY @ Cost	1.212	1.093		3.820	1.470				0.150	1.075		1.252
BEY @ Mkt	1.419	1.662		2.229	1.446				0.150	0.474		1.148
# of Securities	3	7	0	1	10	0	0	0	2	7	0	30
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	0	0	0	0	0	0	0	403	57,167	0	57,569
1 to 3 months	6,000	12,500	0	0	17,735	0	0	0	0	0	0	36,235
3 to 6 months	0	5,000	0	0	23,000	0	0	0	0	0	0	28,000
6 to 12 months	9,000	13,000	0	0	21,000	0	0	0	0	0	0	43,000
1 to 2 years	0	0	0	1,000	0	0	0	0	0	0	0	1,000
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	15,000	30,500	0	1,000	61,735	0	0	0	403	57,167	0	165,804

Harris County Financial Svcs Houston, Texas Portfolio ID: HARRIS COUNTY			Management Report Summaries -- #1					Values are "As of":11/30/2017 Run Date: 12/21/2017 13:54:27				
COMMUNITY SUPERVISION & CORRECTIONS, HARRIS HEALTH, JUVENILE PROBATION, & 9-1-1 EMERGENCY NETWORK												
U.S. Treasuries	Federal Agencies	Tax Exempt Municipals	Taxable Municipals	Commrcl Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total	
PAR VALUE (\$000)	100,000	33,000	38,813	0	232,576	3,925	0	0	3,742	311,599	0	723,655
ACCOUNTING BOOK VALUE	99,955	32,991	38,805	0	231,433	3,925	0	0	3,742	311,599	0	722,450
MARKET VALUE	99,787	32,882	38,530	0	231,463	3,925	0	0	3,742	311,599	0	721,929
VARIANCE	-168	-109	-275	0	30	0	0	0	0	0	0	-522
PORTFOLIO WTD AVGS:												
Maturity (days)	136	177	357		117	174		1	1	1		85
Effctv Maty (days)	136	89	357		117	174		1	1	1		81
Pcnt Of Total PAR:	13.819	4.560	5.363	0.000	32.139	0.542	0.000	0.517	43.059	0.000		100.000
BEY @ Cost	0.942	0.920	0.818		1.454	0.100		0.150	0.952			1.094
BEY @ Mkt	1.379	1.592	1.669		1.412	0.100		0.150	0.007			0.809
# of Securities	2	4	25	0	24	7	0	2	6	0		70
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	6,000	0	0	63,000	0	0	0	3,742	311,599	0	384,341
1 to 3 months	50,000	25,000	4,275	0	36,908	100	0	0	0	0	0	116,283
3 to 6 months	50,000	0	15,543	0	94,000	2,470	0	0	0	0	0	162,012
6 to 12 months	0	2,000	2,255	0	38,668	1,356	0	0	0	0	0	44,279
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	100,000	33,000	38,813	0	232,576	3,925	0	0	3,742	311,599	0	723,655

SECTION III

CURRENT PORTFOLIO HOLDINGS

Third Quarter
Ending November 30, 2017
Fiscal Year 2017-18

Book Value & Market Value Report

Run Date: 12/21/2017 3:29:56PM
As Of Date: 11/30/2017

HARRIS COUNTY

CUSIP	Agency-Fund	Item	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 11/30/2017	Book Value 10/31/2017	Market Value 11/30/2017	Market Value 10/31/2017	Purchase Date
C113017	8539/C-100	DDA - COGEN (TAX AC)		25,603,935.75	0.150	12/01/2017	0.150	25,603,935.75	0.00	25,603,935.75	0.00	11/30/2017
C113017	8523/C-100	MMF - COGEN (TAX AC)		121,376,576.02	0.950	12/01/2017	0.950	121,376,576.02	0.00	121,376,576.02	0.00	11/30/2017
C113017	8510/C-100	MMF - CONGEN (TAX AC)		2,617,007.55	0.950	12/01/2017	0.950	2,617,007.55	0.00	2,617,007.55	0.00	11/30/2017
Fund	100 DDA-CNTYGEN			\$149,597,519.32	0.813		0.813	\$149,597,519.32	\$0.00	\$149,597,519.32	\$0.00	
A113017	8517/A-103	MMF - DA (CADENCE)		7,437,285.09	0.950	12/01/2017	0.950	7,437,285.09	0.00	7,437,285.09	0.00	11/30/2017
Fund	103 MMF-DA			\$7,437,285.09	0.950		0.950	\$7,437,285.09	\$0.00	\$7,437,285.09	\$0.00	
J113017	8518/J-104	MMF - SHERIFF (CADE)		8,889,991.79	0.950	12/01/2017	0.950	8,889,991.79	0.00	8,889,991.79	0.00	11/30/2017
Fund	104 MMF-SHERIFF			\$8,889,991.79	0.950		0.950	\$8,889,991.79	\$0.00	\$8,889,991.79	\$0.00	
C113017	8538/C-1005	DDA - COUNTY (CADE)		109,147,789.32	0.150	12/01/2017	0.150	109,147,789.32	0.00	109,147,789.32	0.00	11/30/2017
Fund	1005 COUNTY DDA			\$109,147,789.32	0.150		0.150	\$109,147,789.32	\$0.00	\$109,147,789.32	\$0.00	
C113017	8522/C-1006	MMF - COUNTY (CADE)		34,870,472.02	0.950	12/01/2017	0.950	34,870,472.02	0.00	34,870,472.02	0.00	11/30/2017
Fund	1006 MMF-COUNTY			\$34,870,472.02	0.950		0.950	\$34,870,472.02	\$0.00	\$34,870,472.02	\$0.00	
F113017	8519/F-1008	MMF - FLOOD (CADENC)		49,867,637.95	0.950	12/01/2017	0.950	49,867,637.95	0.00	49,867,637.95	0.00	11/30/2017
Fund	1008 MMF-FLOOD			\$49,867,637.95	0.950		0.950	\$49,867,637.95	\$0.00	\$49,867,637.95	\$0.00	
62478XZV5	24565/R-1015	MUFG - DISC CP		8,000,000.00	1.200	12/29/2017	1.220	7,992,533.33	7,984,533.33	7,992,097.76	7,984,275.52	10/03/2017
89233GV1	24413/R-1015	TMCC - DISC CP		10,000,000.00	1.320	12/29/2017	1.348	9,989,733.33	9,978,733.33	9,990,122.20	9,980,344.40	04/26/2017
89233GV1	24478/R-1015	TMCC - DISC CP		10,000,000.00	1.320	12/29/2017	1.347	9,989,733.33	9,978,733.33	9,990,122.20	9,980,344.40	06/16/2017
Fund	1015 HCTO AUTOMOBILE INVENTOR			\$28,000,000.00	1.286		1.311	\$27,971,999.99	\$27,941,999.99	\$27,972,342.16	\$27,944,964.32	
24414/C-1050	LOGIC - INVESTMENT I			5,036,608.09	1.291	12/01/2017	1.291	5,036,608.09	5,031,268.15	5,036,608.09	5,031,268.15	04/27/2017
23100/C-1050	LONE STAR INVESTMEI			5,103,468.99	1.260	12/01/2017	1.260	5,103,468.99	5,098,191.12	5,103,468.99	5,098,191.12	01/08/2014
24201/C-1050	US TREASURY NOTE			13,000,000.00	0.750	12/31/2017	0.953	12,997,852.07	12,995,704.15	12,995,580.00	12,990,900.00	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	749,715.00	749,842.50	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	4,999,050.00	4,999,500.00	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	3,994,600.00	3,993,840.00	05/20/2016
3134G8M71	23860/C-1050	FHLB NOTE		5,000,000.00	1.050	02/26/2018C	1.095	4,999,476.27	4,999,291.43	4,996,750.00	4,996,400.00	03/10/2016
20772JZ14	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	999,060.00	998,550.00	03/25/2015
3134G9D0	23928/C-1050	FHLB NOTE		6,000,000.00	1.000	05/11/2018C	1.000	6,000,000.00	6,000,000.00	5,987,280.00	5,988,660.00	05/12/2016
912828C3	24535/C-1050	US TREASURY NOTE		2,000,000.00	0.750	08/31/2018	1.234	1,992,833.75	1,992,046.25	1,987,740.00	1,988,600.00	08/21/2017
3133EGY9	24099/C-1050	FFCB NOTE		6,000,000.00	0.940	10/17/2018	0.967	5,998,578.00	5,998,443.00	5,966,280.00	5,971,860.00	10/17/2016
3134GATU8	24102/C-1050	FHLB NOTE		6,000,000.00	1.155	04/30/2019C	1.155	6,000,000.00	6,000,000.00	5,927,160.00	5,938,920.00	10/21/2016
3134GARV8	24109/C-1050	FHLB NOTE		5,000,000.00	1.300	10/25/2019C	1.312	4,998,888.58	4,998,839.83	4,941,850.00	4,956,850.00	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	1,489,095.00	1,493,205.00	01/22/2016

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Fund	1050 PUBLIC IMPROV CONTGCY 07		\$65,390,077.08	1.069		1.131	\$65,377,705.75	\$65,363,783.93	\$65,174,237.08	\$65,196,586.77	
89233GZF6	24520/C-1605	TMCC - DISC CP	1,000,000.00	1.270	12/15/2017	1.293	999,506.11	998,447.78	999,506.11	998,508.89	08/14/2017
89233HAC8	24521/C-1605	TMCC - DISC CP	1,000,000.00	1.310	01/12/2018	1.336	998,471.67	997,380.00	998,518.33	997,500.00	08/14/2017
Fund	1605 GEN OB REV CERT OB SR 2002		\$2,000,000.00	1.290		1.314	\$1,997,977.78	\$1,995,827.78	\$1,998,024.44	\$1,996,008.89	
	23174/F-3320	LONE STAR - INVESTME	534,444.54	1.260	12/01/2017	1.260	534,444.54	533,891.83	534,444.54	533,891.83	03/04/2014
Fund	3320 FLD CONTROL TAX & REF 2004.		\$534,444.54	1.260		1.260	\$534,444.54	\$533,891.83	\$534,444.54	\$533,891.83	
	23175/F-3330	LONE STAR - INVESTME	1,039,181.61	1.260	12/01/2017	1.260	1,039,181.61	1,038,106.92	1,039,181.61	1,038,106.92	03/04/2014
Fund	3330 FLOOD CONTROL IMP 2007		\$1,039,181.61	1.260		1.260	\$1,039,181.61	\$1,038,106.92	\$1,039,181.61	\$1,038,106.92	
	23430/C-3740	Logic Investment Pool	3,980,240.98	1.291	12/01/2017	1.291	3,980,240.98	3,976,021.03	3,980,240.98	3,976,021.03	12/29/2014
	23680/C-3740	TX CLASS INV. POOL	4,076,503.77	1.298	12/01/2017	1.298	4,076,503.77	4,072,160.33	4,076,503.77	4,072,160.33	10/30/2015
	23681/C-3740	LONE STAR INVESTMEI	3,258,387.05	1.260	12/01/2017	1.260	3,258,387.05	3,255,017.32	3,258,387.05	3,255,017.32	10/30/2015
Fund	3740 ROAD REF 06B		\$11,315,131.80	1.284		1.284	\$11,315,131.80	\$11,303,198.68	\$11,315,131.80	\$11,303,198.68	
B113017	8520/B-4001	MMF - TRA (CADENCE)	160,673,398.77	0.950	12/01/2017	0.950	160,673,398.77	0.00	160,673,398.77	0.00	11/30/2017
B113017	8507/B-4001	MMF - TRA (AMEGY)	1,199,819.64	0.950	12/01/2017	0.950	1,199,819.64	0.00	1,199,819.64	0.00	11/30/2017
Fund	4001 MMF DDA-TLRD		\$161,873,218.41	0.950		0.950	\$161,873,218.41	\$0.00	\$161,873,218.41	\$0.00	
A113017	8506/K-4003	MMF - TRA TRUST (BIN)	140,714,846.78	0.960	12/01/2017	0.960	140,714,846.78	0.00	140,714,846.78	0.00	11/30/2017
Fund	4003 MMF-TLRDTRUST		\$140,714,846.78	0.960		0.960	\$140,714,846.78	\$0.00	\$140,714,846.78	\$0.00	
X113017	8524/X-4007	MMF - COMM CRT (CAL	1,566,048.39	0.950	12/01/2017	0.950	1,566,048.39	0.00	1,566,048.39	0.00	11/30/2017
Fund	4007 MMF-COMCRT		\$1,566,048.39	0.950		0.950	\$1,566,048.39	\$0.00	\$1,566,048.39	\$0.00	
R113017	8521/R-4008	MMF - TAX A-C (CADEN	239,781,974.06	0.950	12/01/2017	0.950	239,781,974.06	0.00	239,781,974.06	0.00	11/30/2017
R113017	8537/R-4008	DDA - TAX A-C (CADEN	56,060,638.20	0.150	12/01/2017	0.150	56,060,638.20	0.00	56,060,638.20	0.00	11/30/2017
R113017	8508/R-4008	MMF - TRA A-C (AMEG)	14,237,928.42	0.950	12/01/2017	0.950	14,237,928.42	0.00	14,237,928.42	0.00	11/30/2017
Fund	4008 DDA-TAX		\$310,080,540.68	0.805		0.805	\$310,080,540.68	\$0.00	\$310,080,540.68	\$0.00	
	23930/J-5060	LOGIC - INVESTMENT f	3,552,816.71	1.291	12/01/2017	1.291	3,552,816.71	3,549,049.91	3,552,816.71	3,549,049.91	05/12/2016
Fund	5060 SHERIFF COMMISSARY		\$3,552,816.71	1.291		1.291	\$3,552,816.71	\$3,549,049.91	\$3,552,816.71	\$3,549,049.91	
A113017	8533/A-5101	DDA - DA (CADENCE)	2,092,573.58	0.150	12/01/2017	0.150	2,092,573.58	0.00	2,092,573.58	0.00	11/30/2017
Fund	5101 DDA-DA		\$2,092,573.58	0.150		0.150	\$2,092,573.58	\$0.00	\$2,092,573.58	\$0.00	
J113017	8534/J-5102	DDA - SHERIFF (CADEN	3,301,653.10	0.150	12/01/2017	0.150	3,301,653.10	0.00	3,301,653.10	0.00	11/30/2017

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Fund	5102 DDA-SHERIFF		\$3,301,653.10	0.150		0.150	\$3,301,653.10	\$0.00	\$3,301,653.10	\$0.00	
F113017	8535/F-5103	DDA - FLOOD (CADENC	8,263,398.77	0.150	12/01/2017	0.150	8,263,398.77	0.00	8,263,398.77	0.00	11/30/2017
Fund	5103 DDA-FLOOD		\$8,263,398.77	0.150		0.150	\$8,263,398.77	\$0.00	\$8,263,398.77	\$0.00	
B113017	8536/B-5104	DDA -TRA (CADENCE)	11,192,379.68	0.150	12/01/2017	0.150	11,192,379.68	0.00	11,192,379.68	0.00	11/30/2017
Fund	5104 DDA-TRA		\$11,192,379.68	0.150		0.150	\$11,192,379.68	\$0.00	\$11,192,379.68	\$0.00	
X113017	8540/X-5108	DDA - COMM CRT (CAD	750,092.47	0.150	12/01/2017	0.150	750,092.47	0.00	750,092.47	0.00	11/30/2017
Fund	5108 DDA-COMM CRT		\$750,092.47	0.150		0.150	\$750,092.47	\$0.00	\$750,092.47	\$0.00	
Z113017	8543/Z-5111	DDA - CONST (CADENC	2,233,324.15	0.150	12/01/2017	0.150	2,233,324.15	0.00	2,233,324.15	0.00	11/30/2017
Fund	5111 DDA-CONST		\$2,233,324.15	0.150		0.150	\$2,233,324.15	\$0.00	\$2,233,324.15	\$0.00	
914115F62	24515/K-5170	UNIV OF CENTRAL ARK	65,000.00	2.000	11/01/2018	0.914	65,641.55	65,699.88	65,278.85	65,510.90	08/10/2017
421030AB6	24071/K-5170	HAYS CNTY TX GO LTD	1,325,000.00	5.000	02/15/2019	0.921	1,389,310.89	1,393,756.34	1,381,180.00	1,390,852.50	10/05/2016
798781T7	24384/K-5170	SAN MARCOS TX CONS	1,605,000.00	0.000	08/01/2019	1.150	1,574,717.71	1,573,203.60	1,561,777.35	1,571,198.70	04/11/2017
95662M3K4	24351/K-5170	WEST VIRGINIA HSG D	915,000.00	1.650	11/01/2019	1.700	914,141.59	914,104.26	909,830.25	916,619.55	04/19/2017
742853H1	24601/K-5170	ROCKWALL TX ISD TAX	1,000,000.00	0.000	02/15/2020	0.870	981,040.64	980,324.30	962,700.00	972,360.00	10/17/2017
796116SC6	24388/K-5170	SAN ANGELO ISD REF 1	820,000.00	0.000	02/15/2020	1.090	800,639.27	799,907.76	788,807.20	796,031.40	04/11/2017
882854Z19	24593/K-5170	TX WTR DEV BRD SER.	1,000,000.00	1.500	04/15/2020	1.030	1,010,970.54	1,011,355.92	997,200.00	1,007,690.00	10/12/2017
567423MK1	24345/K-5170	MARICOPA CO AZ UNIF	3,025,000.00	2.000	07/01/2020	1.470	3,065,250.38	3,066,548.78	3,047,778.25	3,080,781.00	03/17/2017
896576PF6	24069/K-5170	TRINITY RIVER TX REV	1,215,000.00	2.000	08/01/2020	1.000	1,246,703.02	1,247,693.74	1,223,128.35	1,237,489.65	10/05/2016
677522MR2	24346/K-5170	ST OF OHIO GO - TX E	1,340,000.00	2.000	09/01/2020	1.400	1,361,498.60	1,362,150.07	1,351,363.20	1,368,461.60	03/17/2017
779240KW9	24134/K-5170	ROUND RK TX ISD TX E	833,000.00	3.000	08/01/2021	1.190	886,588.27	887,806.18	869,468.74	882,072.03	11/02/2016
705227EK8	24062/K-5170	PECOS BARSTOW TX(SI	1,390,000.00	2.000	02/15/2022	1.181	1,436,243.60	1,437,159.92	1,399,354.70	1,421,539.10	10/05/2016
432347LH3	21740/K-5170	HILLSBOROUGH CNTY I	580,000.00	4.200	08/01/2022C	4.292	578,062.76	578,028.17	603,147.80	605,978.20	11/16/2010
882270QS3	21128/K-5170	TEXAS CITY TX INDPT	1,285,000.00	4.300	08/15/2028C	4.116	1,290,346.06	1,290,607.27	1,342,066.85	1,355,225.25	10/13/2009
68608KWA2	21159/K-5170	OREGON ST ALT ENER	1,780,000.00	4.250	04/01/2031C	4.010	1,757,028.08	1,756,884.51	1,840,342.00	1,852,588.40	11/12/2009
Fund	5170 TRA REV REF 04A DS RESERVE		\$18,178,000.00	2.296		1.791	\$18,358,182.96	\$18,365,230.70	\$18,343,423.54	\$18,524,398.28	
95662M3H1	24355/K-5220	WEST VIRGINIA DEV H	370,000.00	1.250	11/01/2018	1.300	369,831.89	369,816.61	368,716.10	369,689.20	04/19/2017
199492TV5	24591/K-5220	COLUMBUS OH SER B 1	400,000.00	2.000	04/01/2019	0.911	405,756.28	406,116.05	402,536.00	405,196.00	10/25/2017
10146HKP0	24068/K-5220	CTY BOULDER CO WTR	1,350,000.00	2.000	12/01/2019	0.912	1,378,894.75	1,380,098.70	1,362,379.50	1,375,123.50	10/05/2016
796116SC6	24389/K-5220	SAN ANGELO TX ISD RI	155,000.00	0.000	02/15/2020	1.090	151,340.35	151,202.08	149,103.80	150,469.35	04/11/2017
199492QL6	24349/K-5220	CITY OF COLUMBUS OH	1,000,000.00	2.000	08/15/2020	1.380	1,016,323.44	1,016,826.22	1,007,080.00	1,021,970.00	03/20/2017
604115CU7	24060/K-5220	MINNESOTA PUB FACS	4,000,000.00	3.000	03/01/2021	1.022	4,250,760.66	4,257,190.42	4,159,400.00	4,229,480.00	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	1,040,920.00	1,046,340.00	11/23/2010
432347LH3	21741/K-5220	HILLSBOROUGH CNTY I	780,000.00	4.200	08/01/2022C	4.292	777,394.74	777,348.22	811,129.80	814,936.20	11/16/2010

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779240KY5	24132/K-5220	ROUND RK TX ISD TX E	700,000.00	3.000	08/01/2023	1.370	761,546.86	739,767.00	762,451.96	751,744.00	11/02/2016
194475MK2	21103/K-5220	COLLEGE STATION TE	1,280,000.00	4.250	08/15/2026C	4.292	1,276,706.47	1,335,731.20	1,276,674.94	1,348,979.20	09/15/2009
613681H99	21110/K-5220	MONTGOMERY CNTY T	3,500,000.00	5.125	03/01/2031C	4.502	3,539,421.38	3,654,000.00	3,542,049.47	3,683,225.00	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	1,040,870.00	1,000,000.00	1,044,110.00	02/14/2012
864855S28	21974/K-5220	SUGAR LAND TEX CTFS	5,400,000.00	4.500	02/15/2032C	4.671	5,316,798.21	5,697,324.00	5,316,310.12	5,752,296.00	05/17/2011
442435K77	22269/K-5220	HOUSTON TX UTILITY	570,000.00	5.000	11/15/2033C	4.504	585,584.98	634,233.30	585,913.32	642,008.10	12/06/2011
Fund	5220 TRA REV REF 05A DS RES		\$21,505,000.00	3.845		3.249	\$21,830,360.01	\$22,403,190.70	\$21,841,998.11	\$22,635,566.55	
95662M3H1	24354/K-5260	WEST VIRGINIA DEV H	210,000.00	1.250	11/01/2018	1.300	209,904.59	209,271.30	209,895.91	209,823.60	04/19/2017
373384R24	24067/K-5260	ST OF GEORGIA GO UN	5,150,000.00	5.000	02/01/2019	0.834	5,397,347.85	5,359,553.50	5,415,015.55	5,403,998.00	10/05/2016
899593L72	24382/K-5260	TULSA CNTY OK ISD #1	2,550,000.00	2.000	06/01/2020	1.282	2,594,681.42	2,565,504.00	2,596,170.80	2,593,528.50	04/11/2017
516840WV3	24603/K-5260	LAREDO TX ISD TAX-E	1,000,000.00	0.000	08/01/2020	0.960	974,795.22	953,170.00	974,007.57	965,260.00	10/17/2017
432347LH3	21742/K-5260	HILLSBOROUGH CNTY I	485,000.00	4.200	08/01/2022C	4.292	483,380.07	504,356.35	483,351.14	506,723.15	11/16/2010
779240KY5	24133/K-5260	ROUND RK TX ISD TX E	268,000.00	3.000	08/01/2023	1.370	291,563.65	283,225.08	291,910.18	287,810.56	11/02/2016
68608KWA2	21160/K-5260	OREGON ST ALT ENER	1,000,000.00	4.250	04/01/2031C	4.010	987,094.43	1,033,900.00	987,013.77	1,040,780.00	11/12/2009
Fund	5260 TRA REV 06A DS RES		\$10,663,000.00	3.583		1.431	\$10,938,767.23	\$10,908,980.23	\$10,957,364.92	\$11,007,923.81	
89233HB94	24581/K-5280	TMCC - DISC CP	111,000.00	1.310	02/09/2018	1.334	110,717.26	110,708.63	110,596.08	110,593.00	10/11/2017
Fund	5280 TRA REV REF 2008B DS		\$111,000.00	1.310		1.334	\$110,717.26	\$110,708.63	\$110,596.08	\$110,593.00	
914115F62	24514/K-5290	UNIV OF CENTRAL ARK	335,000.00	2.000	11/01/2018	0.914	338,306.47	336,437.15	338,607.06	337,633.10	08/10/2017
95662M3J7	24353/K-5290	WEST VIRGINIA DEV H	340,000.00	1.500	05/01/2019	1.550	339,763.11	338,561.80	339,749.18	340,193.80	04/19/2017
567438SM9	24602/K-5290	MARICOPA CNTY AZ UN	100,000.00	2.000	07/01/2019	0.989	101,565.18	100,679.00	101,647.56	101,310.00	10/17/2017
587839E31	24348/K-5290	MERCER CO NJ - TX EX	2,485,000.00	1.500	07/15/2019	1.190	2,497,278.39	2,483,086.55	2,497,909.13	2,490,690.65	03/17/2017
521838XA5	24383/K-5290	LEANDER TX REF FED T	1,000,000.00	2.000	08/15/2019	1.080	1,015,444.57	1,006,650.00	1,016,199.19	1,014,670.00	04/11/2017
7742853H1	24385/K-5290	ROCKWALL TX ISD-REF	1,000,000.00	0.000	02/15/2020	1.060	977,025.18	962,700.00	976,157.11	972,360.00	04/11/2017
678739UL5	24386/K-5290	OKLAHOMA CNTY OK I:	690,000.00	2.000	03/01/2020	1.310	700,473.92	694,595.40	700,861.84	701,088.30	04/27/2017
678739UH4	24350/K-5290	OKLAHOMA CO ISD GO	1,760,000.00	2.000	08/01/2020	1.434	1,785,546.31	1,771,510.40	1,786,344.63	1,790,448.00	03/20/2017
779240KW9	24135/K-5290	ROUND RK TX ISD TX E	167,000.00	3.000	08/01/2021	1.190	177,743.39	174,311.26	177,987.55	176,837.97	11/02/2016
779240KX7	24129/K-5290	ROUND RK TX ISD TX E	127,000.00	3.000	08/01/2022	1.270	136,856.43	133,513.83	137,032.44	135,619.49	11/02/2016
779240KY5	24131/K-5290	ROUND RK TX ISD TX E	32,000.00	3.000	08/01/2023	1.370	34,813.57	33,817.92	34,854.95	34,365.44	11/02/2016
199492QP7	24063/K-5290	CTY COLUMBUS OH GO	6,385,000.00	3.000	08/15/2023	1.244	6,996,138.59	6,746,135.60	7,005,064.67	6,877,538.90	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	1,225,447.20	1,160,000.00	1,224,043.60	09/01/2010
66285WUF1	20698/K-5290	NORTH TEX TWY	1,845,000.00	5.625	01/01/2033C	5.662	1,839,258.17	1,851,033.15	1,839,226.44	1,859,261.85	10/07/2008
66285WQ58	23178/K-5290	NORTH TEX TWY	1,655,000.00	5.625	01/01/2033C	5.670	1,647,730.42	1,660,262.90	1,647,690.26	1,666,502.25	10/30/2015
92812QV38	22270/K-5290	VIRGINIA ST HSG DEV	1,375,000.00	5.251	01/01/2039C	5.251	1,375,000.00	1,457,225.00	1,375,000.00	1,460,236.25	12/08/2011
Fund	5290 TRA REV REF 2008B D/S RES		\$20,456,000.00	3.177		2.484	\$21,122,943.70	\$20,975,967.16	\$21,134,332.01	\$21,182,799.60	
23009/B-5300		Lone Star Investment P	4,699,735.09	1.260	12/01/2017	1.260	4,699,735.09	4,699,735.09	4,694,874.75	4,694,874.75	09/16/2013

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	23233/B-5300	TX CLASS INV. POOL	5,940,545.61	1.298	12/01/2017	1.298	5,940,545.61	5,934,216.04	5,940,545.61	5,934,216.04	04/16/2014
	23530/B-5300	LOGIC LOGIC INVESTM	7,090,328.10	1.291	12/01/2017	1.291	7,090,328.10	7,082,810.76	7,090,328.10	7,082,810.76	03/27/2015
Fund	5300 TRA REV REF 2008B CONST		\$17,730,608.80	1.285		1.285	\$17,730,608.80	\$17,711,901.55	\$17,730,608.80	\$17,711,901.55	
892333HB94	24582/K-5320	TMCC - DISC CP	5,044,000.00	1.310	02/09/2018	1.334	5,031,151.81	5,025,645.45	5,030,759.50	5,025,505.32	10/11/2017
Fund	5320 TRA REV REF 2007A DS		\$5,044,000.00	1.310		1.334	\$5,031,151.81	\$5,025,645.45	\$5,030,759.50	\$5,025,505.32	
892333HB94	24579/K-5340	TMCC - DISC CP	1,600,000.00	1.310	02/09/2018	1.334	1,595,924.44	1,594,177.78	1,595,800.00	1,594,133.33	10/11/2017
892333HEA8	24580/K-5340	TMCC - DISC CP	1,600,000.00	1.510	05/10/2018	1.543	1,589,262.23	1,587,248.89	1,589,760.00	1,587,755.55	10/11/2017
Fund	5340 TRA REV REF 2007B DS		\$3,200,000.00	1.410		1.439	\$3,185,186.67	\$3,181,426.67	\$3,185,560.00	\$3,181,888.88	
892333HB94	24583/K-5370	TMCC - DISC CP	6,564,000.00	1.310	02/09/2018	1.334	6,547,280.03	6,540,114.33	6,546,769.50	6,539,931.98	10/11/2017
Fund	5370 TRA REV REF 2007C DS		\$6,564,000.00	1.310		1.334	\$6,547,280.03	\$6,540,114.33	\$6,546,769.50	\$6,539,931.98	
892333HB94	24584/K-5400	TMCC - DISC CP	1,223,000.00	1.310	02/09/2018	1.334	1,219,884.75	1,218,549.64	1,219,789.63	1,218,515.66	10/11/2017
Fund	5400 TRA REV 09A DS		\$1,223,000.00	1.310		1.334	\$1,219,884.75	\$1,218,549.64	\$1,219,789.63	\$1,218,515.66	
199492TY5	24592/K-5420	COLUMBUS OH SER B 1	465,000.00	2.000	04/01/2019	0.911	471,691.67	472,109.90	467,948.10	471,040.35	10/25/2017
95662M3J7	24352/K-5420	WEST VIRGINIA DEV H	525,000.00	1.500	05/01/2019	1.550	524,634.22	524,612.70	522,779.25	525,299.25	04/19/2017
796116SC6	24390/K-5420	SAN ANGELO TX ISD RI	10,000.00	0.000	02/15/2020	1.090	9,763.89	9,754.97	9,619.60	9,707.70	04/11/2017
24638JHM2	24061/K-5420	ST OF DELAWARE GO L	2,620,000.00	3.000	07/01/2021	1.010	2,802,005.99	2,806,238.69	2,742,144.40	2,781,785.00	10/05/2016
779240KX7	24130/K-5420	ROUND RK TX ISD TX E	836,000.00	3.000	08/01/2022	1.270	900,881.68	902,040.28	878,878.44	892,739.32	11/02/2016
779240HB9	21789/K-5420	ROUND ROCK TEX IND	1,000,000.00	4.658	08/01/2023C	4.658	1,000,000.00	1,000,000.00	1,056,040.00	1,062,800.00	12/16/2010
235219CB6	21746/K-5420	DALLAS TEX REF GO BK	1,000,000.00	4.660	02/15/2024C	4.660	1,000,000.00	1,000,000.00	1,040,450.00	1,039,740.00	11/18/2010
432347LK6	21743/K-5420	HILLSBOROUGH CNTY I	5,195,000.00	4.600	08/01/2024C	4.689	5,172,640.97	5,172,361.48	5,447,736.75	5,475,010.50	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	1,260,912.00	1,269,912.00	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	2,888,726.40	2,892,838.80	09/29/2010
395460WZ0	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	2,111,480.00	2,124,420.00	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	3,753,780.60	3,771,516.00	10/07/2010
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH	1,630,000.00	4.750	11/01/2029C	4.800	1,623,654.17	1,623,609.79	1,745,990.80	1,747,066.60	11/09/2010
796237VY8	21667/K-5420	SAN ANTONIO TEX BUI	1,635,000.00	6.038	08/01/2035C	5.475	1,668,581.11	1,669,630.52	1,784,144.70	1,801,998.90	09/29/2010
Fund	5420 TRA 09A DS RES		\$24,416,000.00	4.409		4.101	\$24,673,853.70	\$24,680,358.33	\$25,710,631.04	\$25,865,874.42	
23028/B-5850	Lone Star Investment P		860,467.78	1.260	12/01/2017	1.260	860,467.78	859,577.91	860,467.78	859,577.91	09/19/2013
23173/B-5850	LOGIC - INVESTMENT I		1,317,502.51	1.291	12/01/2017	1.291	1,317,502.51	1,316,105.67	1,317,502.51	1,316,105.67	02/26/2014
23235/B-5850	TX CLASS INV. POOL		653,120.55	1.298	12/01/2017	1.298	653,120.55	652,424.67	653,120.55	652,424.67	04/16/2014
3135G0XA6	22870/B-5850	FNMA NOTE	4,000,000.00	1.030	05/21/2018C	1.030	4,000,000.00	4,000,000.00	3,991,120.00	3,992,480.00	05/21/2013
Fund	5850 TRA SR LN REV 2009C CONST		\$6,831,090.84	1.135		1.135	\$6,831,090.84	\$6,828,108.25	\$6,822,210.84	\$6,820,588.25	

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89233HB94	24585/K-5851	TMCC - DISC CP	1,562,000.00	1.310	02/09/2018	1.334	1,558,021.24	1,556,316.06	1,557,899.75	1,556,272.66	10/11/2017
Fund	5851 TRA SL REV 09C DS		\$1,562,000.00	1.310		1.334	\$1,558,021.24	\$1,556,316.06	\$1,557,899.75	\$1,556,272.66	
889642GK4	24347/K-5852	TOM GREEN CO TX-TX	305,000.00	2.000	02/01/2019	1.048	308,337.44	308,575.83	306,866.60	308,141.50	03/17/2017
117583G40	24594/K-5852	BRYAN TX ISD TAX-EXE	250,000.00	2.000	02/15/2020	1.220	254,224.00	254,383.60	252,195.00	254,345.00	10/11/2017
678739UL5	24387/K-5852	OKLAHOMA CNTY OK I	260,000.00	2.000	03/01/2020	1.310	263,946.69	264,092.87	261,731.60	264,178.20	04/27/2017
199492QL6	24070/K-5852	CTY COLUMBUS OH GO	2,550,000.00	2.000	08/15/2020	1.026	2,615,701.91	2,617,725.58	2,568,054.00	2,606,023.50	10/05/2016
779240KX7	24128/K-5852	ROUND RK TX ISD TX E	412,000.00	3.000	08/01/2022	1.270	443,975.18	444,546.17	433,131.48	439,962.44	11/02/2016
208423AP8	22176/K-5852	CONROE TEX INDL DE	1,865,000.00	4.000	09/01/2025C	4.100	1,854,041.76	1,853,923.93	1,976,265.90	2,004,017.10	09/22/2011
208423AQ6	22180/K-5852	CONROE TEX INDL DE	400,000.00	4.000	09/01/2026C	4.204	394,729.50	394,679.31	423,864.00	429,816.00	09/22/2011
208423AR4	22177/K-5852	CONROE TEX INDL DE	1,040,000.00	4.125	09/01/2027C	4.300	1,027,234.10	1,027,124.98	1,105,509.60	1,121,120.00	09/22/2011
208423AS2	22178/K-5852	CONROE TEX INDL DE	1,085,000.00	4.250	09/01/2028C	4.400	1,072,738.43	1,072,643.38	1,156,957.20	1,173,384.10	09/22/2011
208423AU7	22179/K-5852	CONROE TEX INDL DE	1,055,000.00	4.375	09/01/2030C	4.600	1,034,917.22	1,034,785.96	1,128,480.75	1,144,590.60	09/22/2011
052396J90	22196/K-5852	Austin TX Rev 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,981,282.96	1,981,169.53	2,121,520.00	2,139,060.00	10/04/2011
756872HB6	22233/K-5852	RED RIVER TEX ED FIN	1,175,000.00	4.125	03/15/2032C	4.320	1,153,378.27	1,153,252.17	1,216,912.25	1,223,022.25	10/27/2011
756872HC4	22234/K-5852	RED RIVER TEX ED FIN	1,360,000.00	4.250	03/15/2033C	4.368	1,344,198.70	1,344,112.57	1,412,278.40	1,419,309.60	10/27/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY	1,530,000.00	5.000	11/15/2033C	4.504	1,571,833.37	1,572,714.69	1,702,415.70	1,723,284.90	12/06/2011
088281FZ8	22204/K-5852	BEXAR COUNTY TEX G	4,500,000.00	4.250	06/15/2037C	4.360	4,441,960.37	4,441,712.83	4,679,730.00	4,721,400.00	10/11/2011
Fund	5852 TRA SL REV 09C DS RES		\$19,787,000.00	3.838		3.703	\$19,762,499.90	\$19,765,443.40	\$20,745,912.48	\$20,971,655.19	
89233HB94	24586/K-5857	TMCC - DISC CP	472,000.00	1.310	02/09/2018	1.334	470,797.71	470,282.45	470,761.00	470,269.33	10/11/2017
Fund	5857 TRA REV 2010D D/S		\$472,000.00	1.310		1.334	\$470,797.71	\$470,282.45	\$470,761.00	\$470,269.33	
89233HB94	24587/K-5858	TMCC - DISC CP	5,592,000.00	1.310	02/09/2018	1.334	5,577,755.93	5,571,651.33	5,577,321.00	5,571,495.98	10/11/2017
Fund	5858 TRA REV 2012C D/S		\$5,592,000.00	1.310		1.334	\$5,577,755.93	\$5,571,651.33	\$5,577,321.00	\$5,571,495.98	
89233HB94	24588/K-5859	TMCC - DISC CP	182,000.00	1.310	02/09/2018	1.334	181,536.40	181,337.72	181,522.25	181,332.67	10/11/2017
Fund	5859 TRA REV 2012D D/S		\$182,000.00	1.310		1.334	\$181,536.40	\$181,337.72	\$181,522.25	\$181,332.67	
89233HB94	24589/K-5861	TMCC - DISC CP	4,039,000.00	1.310	02/09/2018	1.334	4,028,711.77	4,024,302.53	4,028,397.63	4,024,190.32	10/11/2017
Fund	5861 TRA SR LN REV REF 15B D/S		\$4,039,000.00	1.310		1.334	\$4,028,711.77	\$4,024,302.53	\$4,028,397.63	\$4,024,190.32	
64990E4E4	24100/Y-5912	NY ST DORM AUTH ST	2,500,000.00	0.750	02/15/2018	0.975	2,498,851.99	2,498,386.58	2,496,500.00	2,495,325.00	10/18/2016
602245K27	24139/Y-5912	MILWAUKEE CNTY WI	690,000.00	1.000	10/01/2018	1.080	689,544.05	689,498.46	685,708.20	686,363.70	11/10/2016
64990E4F1	24137/Y-5912	NY ST DORM AUTH ST	1,700,000.00	0.950	02/15/2019	1.150	1,695,960.95	1,695,681.75	1,683,187.00	1,683,731.00	11/03/2016
Fund	5912 METRO STREET IMPROV		\$4,890,000.00	0.855		1.051	\$4,884,356.99	\$4,883,566.79	\$4,865,395.20	\$4,865,419.70	
	24183/Y-5913	TX CLASS (GOV) MMF	0.00	1.071	12/01/2017	1.071	0.00	0.00	0.00	0.00	12/05/2016
	24224/Y-5913	LOGIC Inv pool	10,105,845.57	1.291	12/01/2017	1.291	10,105,845.57	10,095,131.10	10,105,845.57	10,095,131.10	12/30/2016

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89233GZ9	24225Y-5913	Lonestar Inv pool	10,099,035.61	1.260	12/01/2017	1.260	10,099,035.61	10,088,591.47	10,099,035.61	10,088,591.47	12/30/2016
313385WG7	24559Y-5913	TMCC - DISC CP	5,000,000.00	1.230	12/22/2017	1.251	4,996,412.50	4,991,287.50	4,996,295.85	4,991,358.35	09/15/2017
3134G9UY1	24418Y-5913	FHLB DISCOUNT NOTE	22,255,000.00	1.135	05/02/2018	1.161	22,148,349.10	22,127,299.58	22,124,363.15	22,112,122.90	05/03/2017
3134GAG65	24221Y-5913	FHLMC NOTE	15,000,000.00	1.000	06/29/2018	1.178	14,984,862.22	14,982,678.89	14,953,050.00	14,958,150.00	12/29/2016
	24256Y-5913	FHLMC NOTE	15,000,000.00	1.362	01/11/2019	1.362	15,000,000.00	15,000,000.00	14,927,100.00	14,953,650.00	01/11/2017
Fund	5913 METRO GENERAL MOBIL PROG		\$77,459,881.18	1.196		1.239	\$77,334,505.00	\$77,284,988.54	\$77,205,690.18	\$77,199,003.82	
258174RQ3	22887C-8349	DORCHESTER CNTY SC	2,000,000.00	1.528	12/01/2017	1.470	2,000,000.00	2,000,093.28	1,999,980.00	2,000,020.00	06/13/2013
	23895C-8349	TX CLASS INV. POOL	11,424,316.90	1.298	12/01/2017	1.298	11,424,316.90	11,412,144.43	11,424,316.90	11,412,144.43	04/06/2016
	24041C-8349	LOGIC - INVESTMENT F	11,878,396.14	1.291	12/01/2017	1.291	11,878,396.14	11,865,802.36	11,878,396.14	11,865,802.36	08/31/2016
249218AQ1	22842C-8349	DENVER CO PUBLIC SC	500,000.00	1.444	12/15/2017	1.444	500,000.00	500,000.00	500,000.00	500,080.00	04/23/2013
3135G0XD0	22872C-8349	FNMA NOTE	10,000,000.00	1.000	05/21/2018C	1.011	9,999,480.56	9,999,388.89	9,974,800.00	9,978,200.00	05/21/2013
93974DHS0	23301C-8349	WASHINGTON ST TXBL	910,000.00	1.400	08/01/2018	1.450	909,705.31	909,668.47	908,780.60	909,981.80	07/11/2014
845040JH8	23029C-8349	SOUTHERN METHODIST	1,000,000.00	1.479	10/01/2018	2.050	995,502.50	995,052.75	995,600.00	996,150.00	09/30/2013
Fund	8349 WORKMEN COMP		\$37,712,713.04	1.238		1.254	\$37,707,401.41	\$37,682,150.18	\$37,681,873.64	\$37,662,378.59	
73358WKJ2	22668B-8573	PORT AUTH NY NJ	15,220,000.00	1.050	12/01/2017C	1.334	15,220,000.00	15,216,531.18	15,219,695.60	15,215,434.00	12/24/2012
	23011B-8573	Lone Star Investment P	2,029,562.82	1.260	12/01/2017	1.260	2,029,562.82	2,027,463.90	2,029,562.82	2,027,463.90	09/16/2013
	23129B-8573	LOGIC - INVESTMENT F	2,061,472.16	1.291	12/01/2017	1.291	2,061,472.16	2,059,286.56	2,061,472.16	2,059,286.56	01/23/2014
	23248B-8573	TX CLASS INV. POOL	1,059,276.14	1.298	12/01/2017	1.298	1,059,276.14	1,058,147.51	1,059,276.14	1,058,147.51	05/19/2014
912828UE8	24200B-8573	US TREASURY NOTE	18,000,000.00	0.750	12/31/2017	0.953	17,997,025.95	17,994,051.89	17,993,880.00	17,987,400.00	12/13/2016
89233HAX2	24487B-8573	TMCC - DISC CP	50,000,000.00	1.380	01/31/2018	1.409	49,883,083.33	49,825,583.33	49,885,625.00	49,833,166.50	07/12/2017
956398SZ5	22857B-8573	WEST UNIV PLACE TX	1,000,000.00	1.150	02/01/2018	1.150	999,999.65	999,999.47	999,430.00	999,530.00	05/09/2013
3130A83M3	23940B-8573	FHLB NOTE	35,000,000.00	0.876	02/23/2018C	0.876	35,000,000.00	35,000,000.00	34,952,750.00	34,946,100.00	05/20/2016
89233HCW2	24488B-8573	TMCC - DISC CP	50,000,000.00	1.450	03/30/2018	1.482	49,760,347.22	49,699,930.56	49,771,916.50	49,716,486.00	07/12/2017
3137EAE3	24402B-8573	FHLMC NOTE	50,000,000.00	0.750	04/09/2018	1.077	49,942,253.64	49,928,719.33	49,883,000.00	49,883,500.00	04/17/2017
3135G0WM1	22851B-8573	FNMA NOTE	20,000,000.00	1.000	04/30/2018C	1.015	19,998,758.33	19,998,508.33	19,967,400.00	19,963,400.00	04/30/2013
3135G0XA6	22869B-8573	FNMA NOTE	20,000,000.00	1.030	05/21/2018C	1.030	20,000,000.00	20,000,000.00	19,955,600.00	19,962,400.00	05/21/2013
3130AAEQ7	24188B-8573	FHLB NOTE	50,000,000.00	1.040	06/08/2018	1.040	50,000,000.00	50,000,000.00	49,890,000.00	49,919,500.00	12/08/2016
040580GC0	22833B-8573	AZ ST SCH FACS BRD	13,000,000.00	1.368	07/01/2018	1.350	13,001,292.39	13,001,477.02	12,987,390.00	12,977,640.00	04/11/2013
040554UZ6	22841B-8573	AZ TRANSPORTATIO	2,800,000.00	1.631	07/01/2018	1.300	2,805,209.53	2,805,953.75	2,799,776.00	2,801,512.00	04/23/2013
040580GC0	23344B-8573	ARIZONA ST SCH FACS	5,000,000.00	1.368	07/01/2018	1.533	4,995,335.89	4,994,669.58	4,995,150.00	4,991,400.00	09/10/2014
3136G32H1	24002B-8573	FNMA NOTE	5,000,000.00	0.950	07/20/2018C	0.950	5,000,000.00	5,000,000.00	4,974,350.00	4,976,650.00	07/20/2016
3134G96C6	24014B-8573	FHLMC NOTE	39,000,000.00	1.050	08/28/2018C	1.050	39,000,000.00	39,000,000.00	38,792,520.00	38,820,990.00	08/12/2016
3134G9KZ9	23931B-8573	FHLMC NOTE	44,000,000.00	1.050	08/31/2018C	1.061	43,996,400.00	43,996,000.00	43,780,000.00	43,812,560.00	05/16/2016
3137EAE07	24604B-8573	FHLMC NOTE	25,000,000.00	0.875	10/12/2018	1.446	24,877,916.91	24,866,140.40	24,832,000.00	24,860,500.00	10/23/2017
3136G3A54	24003B-8573	FNMA NOTE	25,000,000.00	1.073	01/18/2019C	1.073	25,000,000.00	25,000,000.00	24,726,750.00	24,761,000.00	07/22/2016
3134GATU8	24103B-8573	FHLMC NOTE	12,000,000.00	1.155	04/30/2019C	1.155	12,000,000.00	12,000,000.00	11,854,320.00	11,877,840.00	10/21/2016
546415M23	22877B-8573	LOUISIANA ST UTGO T	2,000,000.00	2.000	05/15/2019	1.530	2,013,026.95	2,013,772.77	1,999,840.00	2,005,340.00	05/23/2013

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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 11/30/2017	Market Value 11/30/2017	Book Value 10/31/2017	Market Value 10/31/2017	Purchase Date
3134GARV8	24105/B-8573	FHLMC NOTE	24,000,000.00	1.300	10/25/2019C	1.312	23,994,665.18	23,720,880.00	23,994,431.20	23,792,880.00	10/28/2016
235219CA8	21745/B-8573	DALLAS TEX REF GO BK	1,000,000.00	4.510	02/15/2023C	4.510	1,000,000.00	1,038,970.00	1,000,000.00	1,038,980.00	11/18/2010
432347LJ9	21738/B-8573	HILLSBOROUGH CNTY I	4,025,000.00	4.350	08/01/2023C	4.440	4,009,493.32	4,196,505.25	4,009,265.29	4,216,751.00	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	1,055,520.00	1,000,000.00	1,063,290.00	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	1,053,460.00	1,000,000.00	1,059,510.00	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	1,058,610.00	1,000,000.00	1,066,420.00	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	1,058,410.00	1,000,000.00	1,064,590.00	11/23/2010
432347LL4	21739/B-8573	HILLSBOROUGH CNTY I	3,100,000.00	4.800	08/01/2025C	4.888	3,085,392.59	3,266,160.00	3,085,233.81	3,282,838.00	11/16/2010
882806CQ0	22308/B-8573	TEXAS ST TECH UNIV F	850,000.00	3.820	08/15/2025C	3.820	850,000.00	875,491.50	850,000.00	879,384.50	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	1,581,060.00	1,500,000.00	1,592,430.00	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	4,463,363.20	4,240,000.00	4,480,111.20	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	2,028,858.90	1,865,000.00	2,044,953.85	12/15/2010
Fund	8573 TRA REVENUE		\$531,750,311.12	1.242		1.321	\$531,185,512.00	\$530,808,993.07	\$531,030,165.88	\$531,039,385.02	
23010/B-8577	Lone Star Investment P		14,774,411.77	1.260	12/01/2017	1.260	14,774,411.77	14,774,411.77	14,759,132.48	14,759,132.48	09/16/2013
23465/B-8577	TX CLASS INV. POOL		18,280,904.54	1.298	12/01/2017	1.298	18,280,904.54	18,280,904.54	18,261,426.48	18,261,426.48	01/28/2015
23466/B-8577	LOGIC INVESTMENT PC		19,289,276.51	1.291	12/01/2017	1.291	19,289,276.51	19,289,276.51	19,268,825.52	19,268,825.52	01/28/2015
89233HBE3	24531/B-8577	TMCC - DISC CP	10,000,000.00	1.380	02/14/2018	1.409	9,971,250.00	9,971,875.00	9,959,750.00	9,961,500.00	08/18/2017
3130A93X7	24022/B-8577	FHLB Note	35,000,000.00	0.770	02/28/2018C	0.770	35,000,000.00	34,941,550.00	35,000,000.00	34,932,450.00	08/19/2016
184126VT1	22936/B-8577	CLAYTON CTY GA&WTF	945,000.00	1.500	05/01/2018	1.503	944,987.81	944,433.00	944,985.37	944,886.60	06/27/2013
89233HEF7	24532/B-8577	TMCC - DISC CP	15,000,000.00	1.500	05/15/2018	1.534	14,896,875.00	14,901,000.00	14,878,125.00	14,882,187.45	08/18/2017
3136G3ZH1	24001/B-8577	FNMA NOTE	25,000,000.00	0.950	07/20/2018C	0.950	25,000,000.00	24,871,750.00	25,000,000.00	24,883,250.00	07/20/2016
3134GAFI3	24038/B-8577	FHLMC NOTE	14,000,000.00	1.050	08/28/2018C	1.050	14,000,000.00	13,922,720.00	14,000,000.00	13,932,100.00	08/30/2016
9128282C3	24534/B-8577	US TREASURY NOTE	15,000,000.00	0.750	08/31/2018	1.234	14,946,253.13	14,908,050.00	14,940,346.88	14,914,500.00	08/21/2017
3136G3A54	24004/B-8577	FNMA NOTE	25,000,000.00	1.073	01/18/2019C	1.073	25,000,000.00	24,726,750.00	25,000,000.00	24,761,000.00	07/22/2016
Fund	8577 TRA R&R		\$192,289,592.82	1.084		1.126	\$192,103,958.76	\$191,532,720.82	\$192,012,591.73	\$191,501,258.53	
89233HB94	24590/K-8591	TMCC - DISC CP	666,000.00	1.310	02/09/2018	1.334	664,303.55	664,251.75	663,576.50	663,558.00	10/11/2017
Fund	8591 TRA TAX 97 REF DS		\$666,000.00	1.310		1.334	\$664,303.55	\$664,251.75	\$663,576.50	\$663,558.00	
89233HB94	24595/K-8595	TMCC - DISC CP	13,171,000.00	1.310	02/09/2018	1.334	13,137,450.54	13,136,426.13	13,123,072.20	13,122,706.29	10/11/2017
Fund	8595 HCTR SR LN REV REF 2016A DS		\$13,171,000.00	1.310		1.334	\$13,137,450.54	\$13,136,426.13	\$13,123,072.20	\$13,122,706.29	
24542/C-9990	LONE STAR INV. POOL		29,711.93	1.260	12/01/2017	1.260	29,711.93	29,711.93	29,681.20	29,681.20	09/11/2017
24544/C-9990	LOGIC INVESTMENT PC		28,123.14	1.290	12/01/2017	1.290	28,123.14	28,123.14	28,093.35	28,093.35	09/11/2017
Fund	9990 Constitutional Debt Service Fur		\$57,835.07	1.274		1.274	\$57,835.07	\$57,835.07	\$57,774.55	\$57,774.55	
24560/C-9991	LOGIC INVESTMENT PC		25,064,397.62	1.291	12/01/2017	1.291	25,064,397.62	25,064,397.62	25,037,823.70	25,037,823.70	09/19/2017
24561/C-9991	TX CLASS INV. POOL		25,063,931.62	1.298	12/01/2017	1.298	25,063,931.62	25,063,931.62	25,037,226.32	25,037,226.32	09/19/2017

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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 11/30/2017	Book Value 10/31/2017	Market Value 11/30/2017	Market Value 10/31/2017	Purchase Date
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	2,299,954.00	2,299,586.00	05/21/2015
892333GZE9	24563/C-9991	TMCC - DISC CP	50,000,000.00	1.210	12/14/2017	1.230	49,978,152.78	49,927,736.11	49,977,069.50	49,927,139.00	09/19/2017
912828UE8	24306/C-9991	US TREASURY NOTE	50,000,000.00	0.750	12/31/2017	0.829	49,996,754.81	49,993,509.62	49,983,000.00	49,965,000.00	02/09/2017
912828H37	24598/C-9991	US TREASURY NOTE	50,000,000.00	0.875	01/15/2018	1.040	49,989,823.19	49,983,038.66	49,977,500.00	49,967,500.00	10/12/2017
3130AAQ43	24300/C-9991	FHLB NOTE	50,000,000.00	0.750	01/25/2018	0.850	49,992,538.04	49,988,392.51	49,959,500.00	49,953,500.00	02/08/2017
912828P20	24202/C-9991	US TREASURY NOTE	24,000,000.00	0.750	01/31/2018	0.972	23,991,159.42	23,986,811.59	23,980,080.00	23,973,360.00	12/13/2016
912828UJ7	24258/C-9991	US TREASURY NOTE	50,000,000.00	0.875	01/31/2018	0.897	49,998,143.26	49,997,230.11	49,968,500.00	49,959,500.00	01/11/2017
62478YBN7	24615/C-9991	MUFG - DISC CP	50,000,000.00	1.280	02/22/2018	1.303	49,852,444.44	49,799,111.11	49,844,375.00	49,792,833.50	10/27/2017
912828UR9	24341/C-9991	US TREASURY NOTE	50,000,000.00	0.750	02/28/2018	0.890	49,983,041.16	49,977,324.70	49,931,500.00	49,922,500.00	02/24/2017
650035YP7	23611/C-9991	NEW YORK ST URBAN I	6,800,000.00	1.350	03/15/2018	1.355	6,799,893.77	6,799,863.12	6,796,872.00	6,795,988.00	08/13/2015
892333HCM4	24614/C-9991	TMCC - DISC CP	50,000,000.00	1.390	03/21/2018	1.417	49,787,638.89	49,729,722.22	49,789,166.50	49,733,611.00	10/27/2017
3130A9NZ0	24104/C-9991	FHLB NOTE	15,000,000.00	0.850	04/27/2018C	0.884	14,997,972.22	14,997,555.56	14,960,550.00	14,959,500.00	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	4,991,650.00	4,994,250.00	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	1,904,919.40	1,905,320.50	02/23/2016
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	29,876,700.00	29,890,500.00	06/23/2016
912828R93	24308/C-9991	US TREASURY NOTE	50,000,000.00	0.625	06/30/2018	0.986	49,896,360.61	49,881,625.16	49,756,000.00	49,750,000.00	02/10/2017
3135G0L84	24054/C-9991	FNMA NOTE	50,000,000.00	0.875	07/27/2018C	0.914	49,987,465.86	49,985,872.53	49,720,000.00	49,791,000.00	09/28/2016
960028NL8	23921/C-9991	WESTERVILLE OH CITY	1,380,000.00	0.000	12/01/2018	1.250	1,363,077.92	1,361,667.74	1,356,167.40	1,345,500.00	04/28/2016
391003CM0	24276/C-9991	GREAT NECK NORTH W	1,610,000.00	1.200	01/01/2019	1.550	1,604,007.22	1,603,546.24	1,595,574.40	1,596,427.70	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	24,878,500.00	24,922,750.00	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	1,991,360.00	1,995,340.00	02/22/2017
3134GARV8	24108/C-9991	FHLMC NOTE	1,000,000.00	1.300	10/25/2019C	1.312	999,777.72	999,767.97	988,370.00	991,370.00	10/28/2016
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	197,848.00	197,996.00	12/06/2016
Fund	9991 COUNTY GENERAL		\$666,328,329.24	0.982		1.067	\$665,756,580.55	\$665,497,824.97	\$664,853,485.44	\$664,705,521.72	
24533/F-9992	LOGIC INVESTMENT PC		10,019,539.09	1.291	12/01/2017	1.291	10,019,539.09	10,008,916.12	10,019,539.09	10,008,916.12	08/17/2017
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	2,304,953.90	2,304,423.75	02/12/2013
661309HQ0	23524/F-9992	NORTH OLMSTEAD OH	1,300,000.00	1.200	12/01/2017	1.200	1,300,000.00	1,300,000.00	1,299,974.00	1,299,805.00	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	849,983.00	849,651.50	06/04/2015
892333GZF6	24357/F-9992	TMCC - DISC CP	5,000,000.00	1.360	12/15/2017	1.390	4,997,355.56	4,991,688.89	4,997,530.55	4,992,544.45	03/21/2017
3134G6M71	23861/F-9992	FHLMC NOTE	30,000,000.00	1.050	02/26/2018C	1.095	29,996,857.65	29,995,748.58	29,980,500.00	29,978,400.00	03/10/2016
3134C9JD0	23929/F-9992	FHLMC NOTE	13,000,000.00	1.000	05/11/2018C	1.000	13,000,000.00	13,000,000.00	12,972,440.00	12,975,430.00	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	2,993,340.00	2,994,360.00	05/21/2013
880541XQ5	24029/F-9992	TENNESSEE ST TXBL R	1,405,000.00	0.966	08/01/2018	0.966	1,405,000.00	1,405,000.00	1,399,365.95	1,400,532.10	08/25/2016
3130A9AE1	24107/F-9992	FHLB NOTE	35,000,000.00	0.875	10/01/2018	0.935	34,982,727.27	34,981,000.00	34,770,050.00	34,805,750.00	10/28/2016
3134GAF58	24037/F-9992	FHLMC NOTE	25,000,000.00	1.157	02/28/2019C	1.157	25,000,000.00	25,000,000.00	24,743,750.00	24,785,750.00	08/30/2016
914378KR4	23800/F-9992	UNIV OF KENTUCKY GE	3,190,000.00	1.250	04/01/2019	1.350	3,185,830.15	3,185,569.54	3,161,864.20	3,167,797.60	02/10/2016
Fund	9992 FLD CONTROL GENERAL		\$130,069,539.09	1.055		1.085	\$130,042,309.72	\$130,022,923.13	\$129,493,290.69	\$129,563,360.52	

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HARRIS COUNTY

CUSIP	Agency-Fund	Item	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 11/30/2017	Book Value 10/31/2017	Market Value 11/30/2017	Market Value 10/31/2017	Purchase Date
	24543/C-9994	TX CLASS INV. POOL		1,881.50	1.327	12/01/2017	1.327	1,881.50	1,879.45	1,881.50	1,879.45	09/11/2017
Fund	9994	Road Debt Service Fund		\$1,881.50	1.327		1.327	\$1,881.50	\$1,879.45	\$1,881.50	\$1,879.45	
	24545/F-9999	LOGIC INV. POOL		1,124.78	1.299	12/01/2017	1.299	1,124.78	1,123.58	1,124.78	1,123.58	09/11/2017
Fund	9999	Flood Control Debt Service Fun		\$1,124.78	1.299		1.299	\$1,124.78	\$1,123.58	\$1,124.78	\$1,123.58	
Grand Totals				\$2,935,664,330.72	1.093		1.111	\$2,935,704,600.26	\$1,933,152,456.07	\$2,935,318,331.79	\$1,934,545,880.54	

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COUNTY CLERK & DISTRICT CLERK REGISTRY

CUSIP	Agency-Fund	Item	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 11/30/2017	Book Value 10/31/2017	Market Value 11/30/2017	Market Value 10/31/2017	Purchase Date
T113017	8544/T-101	DDA - DIST CLERK (CAI		49,399.95	0.150	12/01/2017	0.150	49,399.95	0.00	49,399.95	0.00	11/30/2017
Fund	101	DISTRICT CLERK DDA		\$49,399.95	0.150		0.150	\$49,399.95	\$0.00	\$49,399.95	\$0.00	
U113017	8545/U-102	DDA - CO CLERK (CADE		353,228.80	0.150	12/01/2017	0.150	353,228.80	0.00	353,228.80	0.00	11/30/2017
Fund	102	COUNTY CLERK DDA		\$353,228.80	0.150		0.150	\$353,228.80	\$0.00	\$353,228.80	\$0.00	
T113017	8528/T-4005	MMF - DIST CLERK (CA		9,295,841.32	0.950	12/01/2017	0.950	9,295,841.32	0.00	9,295,841.32	0.00	11/30/2017
Fund	4005	DISTRICT CLERK MMF		\$9,295,841.32	0.950		0.950	\$9,295,841.32	\$0.00	\$9,295,841.32	\$0.00	
U113017	8529/U-4006	MMF - CO CLERK (CAD		26,023,267.40	0.950	12/01/2017	0.950	26,023,267.40	0.00	26,023,267.40	0.00	11/30/2017
Fund	4006	MMF-COCLERK		\$26,023,267.40	0.950		0.950	\$26,023,267.40	\$0.00	\$26,023,267.40	\$0.00	
912828UE8	24199/T-5944	US TREASURY NOTE		6,000,000.00	0.750	12/31/2017	0.953	5,999,008.65	5,998,017.30	5,997,960.00	5,995,800.00	12/13/2016
912828C3	24599/T-5944	US TREASURY NOTE		5,000,000.00	0.750	08/31/2018	1.376	4,976,817.26	4,974,269.70	4,969,350.00	4,971,500.00	10/13/2017
912828L40	24600/T-5944	US TREASURY NOTE		4,000,000.00	1.000	09/15/2018	1.397	3,987,581.60	3,986,288.02	3,980,320.00	3,983,440.00	10/13/2017
3134G9UY1	24220/T-5944	FHLMC NOTE		5,000,000.00	1.000	06/29/2018	1.177	4,994,954.07	4,994,226.30	4,984,350.00	4,986,050.00	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	3,951,440.00	3,959,280.00	10/21/2016
3135G0XD0	22875/T-5944	FNMA NOTE		3,500,000.00	1.000	05/21/2018C	1.011	3,499,818.19	3,499,786.11	3,491,180.00	3,492,370.00	05/21/2013
89233HAR5	24541/T-5944	TMCC - DISC CP		8,000,000.00	1.270	01/25/2018	1.294	7,984,477.78	7,976,011.11	7,984,477.76	7,976,388.88	09/11/2017
89233HBN3	24573/T-5944	TMCC - DISC CP		5,000,000.00	1.340	02/22/2018	1.366	4,984,552.78	4,978,969.45	4,984,437.50	4,979,283.35	10/06/2017
89233HCV4	24574/T-5944	TMCC - DISC CP		5,000,000.00	1.430	03/29/2018	1.460	4,976,563.89	4,970,605.56	4,977,383.35	4,971,838.90	10/06/2017
89233HDT8	24506/T-5944	TMCC - DISC CP		5,000,000.00	1.480	04/27/2018	1.514	4,969,783.33	4,963,616.67	4,970,600.00	4,966,320.85	08/02/2017
89233HEJ9	24537/T-5944	TMCC - DISC CP		8,000,000.00	1.480	05/18/2018	1.514	7,944,746.67	7,934,880.00	7,946,240.00	7,936,200.00	08/22/2017
89233HFU3	24575/T-5944	TMCC - DISC CP		5,000,000.00	1.590	06/28/2018	1.627	4,953,845.84	4,947,220.84	4,955,006.95	4,951,868.05	10/06/2017
89233HGK4	24613/T-5944	TMCC - DISC CP		6,000,000.00	1.610	07/19/2018	1.648	5,938,283.33	5,930,233.33	5,940,583.32	5,933,266.68	10/25/2017
62478YGD4	24618/T-5944	MUFG - DISC CP		10,000,000.00	1.400	07/13/2018	1.431	9,912,888.89	0.00	9,903,555.60	0.00	11/01/2017
	23961/T-5944	LOGIC INVESTMENT PC		6,074,275.35	1.291	12/01/2017	1.291	6,074,275.35	6,067,835.25	6,074,275.35	6,067,835.25	06/29/2016
	23956/T-5944	LONE STAR INVESTMEI		7,572,988.62	1.260	12/01/2017	1.260	7,572,988.62	7,565,156.84	7,572,988.62	7,565,156.84	06/17/2016
Fund	5944	DISTRICT CLERK		\$93,147,263.97	1.263		1.354	\$92,770,586.25	\$82,787,116.48	\$92,684,148.45	\$82,736,598.80	
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	1,022,690.00	1,025,710.00	11/23/2010
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	4,989,150.00	4,990,650.00	10/14/2016
3134G9UY1	24222/U-5945	FHLMC NOTE		3,000,000.00	1.000	06/29/2018	1.177	2,996,972.44	2,996,535.78	2,990,610.00	2,991,630.00	12/29/2016
3134GARV8	24106/U-5945	FHLMC NOTE		5,000,000.00	1.300	10/25/2019C	1.312	4,998,888.58	4,998,839.83	4,941,850.00	4,956,850.00	10/28/2016
3133EGY9N	24098/U-5945	FFCB NOTE		5,000,000.00	0.940	01/17/2018	0.967	4,998,815.00	4,998,702.50	4,971,900.00	4,976,550.00	10/17/2016
89233HAR5	24572/U-5945	TMCC - DISC CP		4,735,000.00	1.280	01/25/2018	1.303	4,725,740.44	4,720,689.78	4,725,812.77	4,721,025.17	10/04/2017
89233HER1	24643/U-5945	TMCC - DISC CP		5,000,000.00	1.580	05/25/2018	1.614	4,961,597.22	0.00	4,965,000.00	0.00	11/29/2017
	23266/U-5945	TX CLASS INV. POOL		2,525,218.56	1.298	12/01/2017	1.298	2,525,218.56	2,522,527.98	2,525,218.56	2,522,527.98	05/30/2014
	23112/U-5945	LOGIC INVESTMENT PC		3,043,901.33	1.291	12/01/2017	1.291	3,043,901.33	3,040,674.11	3,043,901.33	3,040,674.11	01/15/2014

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COUNTY CLERK & DISTRICT CLERK REGISTRY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 11/30/2017	Book Value 10/31/2017	Market Value 11/30/2017	Market Value 10/31/2017	Purchase Date
	23113/U-5945	LONE STAR INVESTMEI	2,631,239.39	1.260	12/01/2017	1.260	2,631,239.39	2,628,518.23	2,631,239.39	2,628,518.23	01/15/2014
Fund	5945	COUNTY CLERK	\$36,935,359.28	1.269		1.296	\$36,882,372.96	\$31,906,488.21	\$36,807,372.05	\$31,854,135.49	
Grand Totals			\$165,804,360.72	1.195		1.252	\$165,374,696.68	\$114,693,604.69	\$165,213,257.97	\$114,590,734.29	

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COMMUNITY SUPERVISION & CORRECTIONS, HARRIS HEALTH, JUVENILE PROBATION, & 9-1-1- EMERGENCY NETWORK

CUSIP	Agency-Fund	Item	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq. @ Cost	Book Value 11/30/2017	Book Value 10/31/2017	Market Value 11/30/2017	Market Value 10/31/2017	Purchase Date
I113017	8525/I-106	MMF	JUVPROB (CADE	4,954,227.41	0.950	12/01/2017	0.950	4,954,227.41	0.00	4,954,227.41	0.00	11/30/2017
Fund	106	MMF-JUVPROB		\$4,954,227.41	0.950			\$4,954,227.41	\$0.00	\$4,954,227.41	\$0.00	
H113017	8500/H-1010	MMF	AMEGY-HOSP	89,176,217.30	0.950	12/01/2017	0.950	89,176,217.30	0.00	89,176,217.30	0.00	11/30/2017
Fund	1010	MMF-AMEGY-ML-HOSP		\$89,176,217.30	0.950			\$89,176,217.30	\$0.00	\$89,176,217.30	\$0.00	
D113017	8526/D-1012	MMF	CS&C (CADENCE	4,732,631.13	0.950	12/01/2017	0.950	4,732,631.13	0.00	4,732,631.13	0.00	11/30/2017
Fund	1012	MMF-COMSUPV CORR		\$4,732,631.13	0.950			\$4,732,631.13	\$0.00	\$4,732,631.13	\$0.00	
H113017	8502/H-1024	MMF	AMEGY-CHCI	141,742,507.83	0.950	12/01/2017	0.950	141,742,507.83	0.00	141,742,507.83	0.00	11/30/2017
Fund	1024	MMF-AMEGY CHCI		\$141,742,507.83	0.950			\$141,742,507.83	\$0.00	\$141,742,507.83	\$0.00	
H113017	8546/H-1026	MMF	AMEGY-CHCTX	69,171,375.97	0.950	12/01/2017	0.950	69,171,375.97	0.00	69,171,375.97	0.00	11/30/2017
Fund	1026	MMF-AMEGY CHCTX		\$69,171,375.97	0.950			\$69,171,375.97	\$0.00	\$69,171,375.97	\$0.00	
I113017	8541/I-5109	DDA	JUV PROB (CADE	1,142,191.60	0.150	12/01/2017	0.150	1,142,191.60	0.00	1,142,191.60	0.00	11/30/2017
Fund	5109	DDA-JUV PROB		\$1,142,191.60	0.150			\$1,142,191.60	\$0.00	\$1,142,191.60	\$0.00	
D113017	8542/D-5110	DDA	CS&C (CADENCE	2,599,918.79	0.150	12/01/2017	0.150	2,599,918.79	0.00	2,599,918.79	0.00	11/30/2017
Fund	5110	DDA-CS&C		\$2,599,918.79	0.150			\$2,599,918.79	\$0.00	\$2,599,918.79	\$0.00	
3130A8PK3	24511/N-5910	FHLB	NOTE	2,000,000.00	0.625	08/07/2018	1.274	1,991,217.19	1,990,146.12	1,987,320.00	1,988,180.00	08/04/2017
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	5,975,340.00	5,978,100.00	06/23/2016
89233GZM1	24629/N-5910	TMCC	- DISC CP	4,000,000.00	1.210	12/21/2017	1.228	3,997,311.11	0.00	3,997,177.76	0.00	11/20/2017
89233HF82	24547/N-5910	TMCC	- DISC CP	7,000,000.00	1.480	06/08/2018	1.514	6,945,610.00	6,936,976.67	6,943,037.50	6,938,254.19	09/13/2017
8923A1AK7	24408/N-5910	TMCPR	- DISC CP	5,000,000.00	1.390	01/19/2018	1.421	4,990,540.28	4,984,748.61	4,990,347.20	4,985,808.35	04/24/2017
Fund	5910	911 EMERGENCY NETWORK		\$24,000,000.00	1.215		1.288	\$23,924,678.58	\$19,911,871.40	\$23,893,222.46	\$19,890,342.54	
89233HDW1	24619/D-9901	TMCC	- DISC CP	4,000,000.00	1.480	04/30/2018	1.511	3,975,333.33	0.00	3,976,000.00	0.00	11/08/2017
Fund	9901	COMM SUPV&CORR		\$4,000,000.00	1.480		1.511	\$3,975,333.33	\$0.00	\$3,976,000.00	\$0.00	
912828UR9	24340/H-9902	US	TREASURY NOTE	50,000,000.00	0.750	02/28/2018	0.901	49,981,677.58	49,975,501.48	49,931,500.00	49,922,500.00	02/23/2017
912828R51	24339/H-9902	US	TREASURY NOTE	50,000,000.00	0.875	05/31/2018	0.983	49,973,276.36	49,968,847.03	49,855,500.00	49,867,000.00	02/22/2017
89233HDT8	24641/H-9902	TMCC	- DISC CP	60,000,000.00	1.510	04/27/2018	1.541	59,630,050.00	0.00	59,647,200.00	0.00	11/27/2017
89233HEX8	24642/H-9902	TMCC	- DISC CP	30,000,000.00	1.590	05/31/2018	1.625	29,760,175.00	0.00	29,766,208.20	0.00	11/27/2017
36164JZ6	24605/H-9902	GECTSV	- DISC CP	52,000,000.00	1.220	12/18/2017	1.239	51,970,042.22	51,917,175.56	51,968,814.56	51,917,175.44	10/19/2017
Fund	9902	HOSP DIST GENERAL		\$242,000,000.00	1.169		1.239	\$241,315,221.16	\$151,861,524.07	\$241,169,222.76	\$151,706,675.44	
914639GM5	24455/H-9907	UNIV OF NEBRASKA NE		800,000.00	2.000	02/15/2018	0.760	802,028.11	802,850.31	801,200.00	802,368.00	05/22/2017

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COMMUNITY SUPERVISION & CORRECTIONS, HARRIS HEALTH, JUVENILE PROBATION, & 9-1-1- EMERGENCY NETWORK

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq'y @ Cost	Book Value 11/30/2017	Book Value 10/31/2017	Market Value 11/30/2017	Market Value 10/31/2017	Purchase Date
442403LP4	24456/H-9907	HOUSTON ISD TAX-EX	3,475,000.00	2.250	02/15/2018	0.782	3,485,443.04	3,489,676.70	3,481,150.75	3,487,371.00	05/23/2017
802088KH6	24453/H-9907	SANTA FE PUBLIC SD T	1,000,000.00	2.500	08/01/2018	0.751	1,011,586.01	1,013,034.27	1,007,710.00	1,010,640.00	05/22/2017
5218407C6	24440/H-9907	LEANDER TXISD CAP A	1,250,000.00	0.000	08/15/2018	0.912	1,242,034.15	1,241,093.30	1,237,925.00	1,239,312.50	05/17/2017
240775NH5	24459/H-9907	DE KALB IL SER A TAX-	5,000.00	2.000	01/01/2019	1.220	5,041.68	5,044.89	4,980.85	4,986.70	05/26/2017
463813ZW8	24441/H-9907	IRVING TX ISD CABS S	1,435,000.00	0.000	02/15/2019	0.660	1,423,664.83	1,422,881.29	1,409,327.85	1,415,082.20	05/17/2017
239019E24	24454/H-9907	DAVIS CO UT SD TAX-E	110,000.00	2.000	06/01/2019	0.950	111,711.11	111,806.17	110,636.90	111,514.70	05/22/2017
140861JU0	24457/H-9907	CARBON CNTY PA REF	10,000.00	1.500	12/01/2019	1.000	10,098.49	10,102.60	9,965.80	10,043.90	05/26/2017
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
Fund	9907 COMM.HEALTH CHOICE, INC.		\$11,410,057.70	1.095		0.580	\$11,416,665.12	\$11,421,547.23	\$11,387,954.85	\$11,406,376.70	
89233HGK4	24611/H-9917	TMCC - DISC CP	1,314,000.00	1.610	07/19/2018	1.648	1,300,484.05	1,298,721.10	1,300,987.75	1,299,385.40	10/24/2017
89233HHE7	24640/H-9917	TMCC - DISC CP	1,055,000.00	1.670	08/14/2018	1.710	1,042,471.29	0.00	1,042,396.26	0.00	11/27/2017
Fund	9917 HOSP DIST SERIES 2010 D/S		\$2,369,000.00	1.637		1.675	\$2,342,955.34	\$1,298,721.10	\$2,343,384.01	\$1,299,385.40	
89233HGK4	24610/H-9918	TMCC - DISC CP	1,530,000.00	1.610	07/19/2018	1.648	1,514,262.25	1,512,209.50	1,514,848.75	1,512,983.00	10/24/2017
892331AK7	24407/H-9918	TMCPR - DISC CP	5,162,000.00	1.390	01/19/2018	1.421	5,152,233.78	5,146,254.47	5,152,034.45	5,147,348.54	04/24/2017
Fund	9918 HOSP DIST SERIES 2010 D/S R		\$6,692,000.00	1.440		1.473	\$6,666,496.03	\$6,658,463.97	\$6,666,883.20	\$6,660,331.54	
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	14,974,950.00	14,971,050.00	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	9,944,800.00	9,951,500.00	08/30/2016
89233HBL7	24607/H-9919	TMCC - DISC CP	15,000,000.00	1.320	02/20/2018	1.344	14,955,450.00	14,938,950.00	14,954,437.50	14,938,950.00	10/23/2017
89233HGL2	24608/H-9919	TMCC - DISC CP	17,000,000.00	1.620	07/20/2018	1.658	16,823,285.00	16,800,335.00	16,830,920.89	16,810,195.00	10/23/2017
Fund	9919 HOSP DIST BEN TAUB LEVEL 1		\$57,000,000.00	1.217		1.235	\$56,778,735.00	\$56,739,285.00	\$56,705,108.39	\$56,671,695.00	
62478YBF4	24609/H-9920	MUFG - DISC CP	3,624,000.00	1.280	02/15/2018	1.303	3,614,207.15	3,610,341.55	3,613,671.60	3,609,914.71	10/24/2017
Fund	9920 HOSP DIST SERIES 2016 RR D/		\$3,624,000.00	1.280		1.303	\$3,614,207.15	\$3,610,341.55	\$3,613,671.60	\$3,609,914.71	
89233HGH1	24606/H-9921	TMCC - DISC CP	10,769,000.00	1.610	07/17/2018	1.648	10,659,192.10	10,644,743.69	10,663,284.28	10,650,146.10	10/20/2017
Fund	9921 HOSP DIST SERIES 2016 RR D:		\$10,769,000.00	1.610		1.648	\$10,659,192.10	\$10,644,743.69	\$10,663,284.28	\$10,650,146.10	
049843Z81	24427/H-9922	CITY OF ATTLEBORO M	7,702,937.00	2.000	05/18/2018	0.900	7,741,886.04	7,748,882.88	7,729,049.96	7,746,612.65	05/18/2017
353838XT7	24428/H-9922	FRANKLIN MA BANS SE	7,840,000.00	2.000	05/18/2018	0.850	7,881,466.61	7,888,915.70	7,866,577.60	7,884,452.80	05/19/2017
217489PU1	24460/H-9922	COPEL TX ISD CAP AP	5,000.00	0.000	08/15/2018	0.830	4,970.93	4,967.49	4,950.95	4,957.95	05/26/2017
930013XW2	24458/H-9922	WACONIA MN SER A T	50,000.00	2.000	02/01/2019	0.900	50,635.21	50,680.58	50,353.00	50,590.50	05/26/2017
587839VA3	24431/H-9922	MERCER CNTY NJ TAX I	1,000,000.00	2.000	02/01/2019	0.851	1,013,281.82	1,014,230.52	1,006,550.00	1,008,460.00	05/15/2017
090874KJ6	24429/H-9922	BIRDSVILLE TX ISD CA	1,045,000.00	0.000	02/15/2019	0.530	1,038,362.62	1,037,903.82	1,026,179.55	1,029,763.90	05/15/2017
463813ZW8	24430/H-9922	IRVING TX ISD CABS S	1,000,000.00	0.000	02/15/2019	0.660	992,098.44	991,552.25	982,110.00	986,120.00	05/15/2017

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 11/30/2017	Book Value 10/31/2017	Market Value 11/30/2017	Market Value 10/31/2017	Purchase Date
625482FP4	24432/H-9922	MULTNOMAH CLACKAM	1,000,000.00	0.000	06/15/2019	0.610	990,685.41	990,181.01	977,050.00	982,110.00	05/15/2017
304752BB3	24434/H-9922	FAIRFIELD SUISUN CA UF	2,645,000.00	2.000	08/15/2019	1.112	2,684,437.86	2,686,364.80	2,652,432.45	2,662,721.50	05/15/2017
521841GG5	24435/H-9922	LEANDER TXISD CAB R	1,380,000.00	0.000	08/15/2019	0.590	1,366,223.20	1,365,550.07	1,342,519.20	1,350,026.40	05/15/2017
590760GQ1	24436/H-9922	MESQUITE TX ISD REF	1,000,000.00	0.000	08/15/2019	0.590	990,016.81	989,529.04	972,820.00	978,320.00	05/15/2017
521841FA9	24439/H-9922	LEANDER TX ISD TAX E	1,075,000.00	0.000	08/15/2019	0.590	1,064,268.08	1,063,743.71	1,045,803.00	1,051,651.00	05/15/2017
150429Z27	24433/H-9922	CEDAR HILLS TXISD RE	1,255,000.00	0.000	08/15/2019	0.600	1,242,261.81	1,241,639.42	1,221,202.85	1,227,904.55	05/15/2017
7742853H1	24426/H-9922	ROCKWALL TXISD CAB	1,000,000.00	0.000	02/15/2020	0.910	980,222.18	979,474.91	962,700.00	972,360.00	05/15/2017
090874KK3	24437/H-9922	BIRDSVILLE TX ISD CAI	1,000,000.00	0.000	02/15/2020	0.850	981,505.41	980,806.63	961,890.00	970,680.00	05/15/2017
487694PQ8	24438/H-9922	KELLER TXISD CABS RE	760,000.00	0.000	02/15/2020	0.830	746,267.17	745,748.30	731,317.60	737,982.80	05/15/2017
731367DK1	24425/H-9922	POLK CNTY OR SCHL D	970,000.00	0.000	06/15/2020	1.040	944,856.27	944,030.99	933,334.00	941,724.50	05/15/2017
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
Fund	9972 COMM HEALTH CHOICE TEXAS,		\$31,327,937.00	1.230		0.815	\$31,313,445.87	\$31,324,202.12	\$31,066,840.16	\$31,186,438.55	
89233GZE9	24623/I-9995	TMCC - DISC CP	1,500,000.00	1.160	12/14/2017	1.177	1,499,371.67	0.00	1,499,312.09	0.00	11/14/2017
89233GZN9	24624/I-9995	TMCC - DISC CP	1,500,000.00	1.190	12/22/2017	1.208	1,498,958.75	0.00	1,498,888.76	0.00	11/14/2017
89233HAB0	24625/I-9995	TMCC - DISC CP	1,500,000.00	1.270	01/11/2018	1.290	1,497,830.41	0.00	1,497,830.42	0.00	11/14/2017
89233HARS	24626/I-9995	TMCC - DISC CP	1,000,000.00	1.290	01/25/2018	1.311	998,029.17	0.00	998,059.72	0.00	11/14/2017
	23114/I-9995	LONE STAR INVESTMEI	1,822,059.41	1.260	12/01/2017	1.260	1,822,059.41	1,820,175.09	1,822,059.41	1,820,175.09	01/15/2014
Fund	9995 JUVENILE BOARD		\$7,322,059.41	1.231		1.246	\$7,316,249.41	\$1,820,175.09	\$7,316,150.40	\$1,820,175.09	
89233GZE9	24555/D-9996	TMCC - DISC CP	2,000,000.00	1.220	12/14/2017	1.241	1,999,118.89	1,997,085.55	1,999,082.78	1,997,085.56	09/14/2017
89233GZU3	24552/D-9996	TMCC - DISC CP	2,000,000.00	1.220	12/28/2017	1.241	1,998,170.00	1,996,136.66	1,998,095.00	1,996,136.66	09/14/2017
89233HAB7	24553/D-9996	TMCC - DISC CP	2,000,000.00	1.250	01/08/2018	1.272	1,997,361.11	1,995,277.78	1,997,318.88	1,995,277.78	09/14/2017
89233HARS	24554/D-9996	TMCC - DISC CP	1,000,000.00	1.280	01/25/2018	1.304	998,044.44	996,977.78	998,059.72	997,048.61	09/14/2017
89233HB86	24621/D-9996	TMCC - DISC CP	2,622,000.00	1.300	02/08/2018	1.322	2,615,466.85	0.00	2,615,215.58	0.00	11/14/2017
Fund	9996 COMM SUPV&CORR(TDCJ)		\$9,622,000.00	1.254		1.276	\$9,608,161.29	\$6,985,477.77	\$9,607,771.96	\$6,985,548.61	
Grand Totals			\$723,655,124.14	1.092		1.094	\$722,450,410.41	\$302,276,352.99	\$721,928,564.10	\$301,887,029.68	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

**Third Quarter
Ending November 30, 2017
Fiscal Year 2017-18**

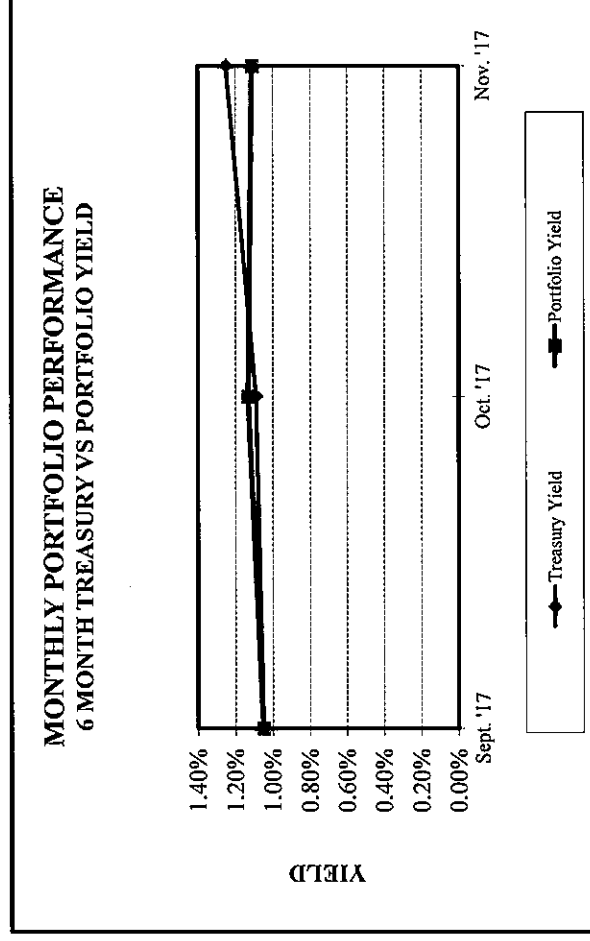
PORTFOLIO PERFORMANCE
Third Quarter
September through November 2017
Fiscal Year 2017-18

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

TREASURY CONSTANT MATURITIES	Sept. '17	Oct. '17	Nov. '17
6 MONTH	1.17%	1.25%	1.39%
1 YEAR	1.28%	1.40%	1.56%
2 YEAR	1.38%	1.55%	1.70%
3 YEAR	1.51%	1.68%	1.81%
5 YEAR	1.80%	1.98%	2.05%
7 YEAR	2.03%	2.20%	2.23%
10 YEAR	2.20%	2.36%	2.35%

HARRIS COUNTY
INVESTMENT PORTFOLIO
MATURITY DISTRIBUTION

NO. OF DAYS	Sept. '17	Oct. '17	Nov. '17
0-90	69.42%	66.61%	78.44%
91-180	13.83%	17.37%	7.65%
181-365	9.31%	9.48%	7.62%
>365	7.44%	6.55%	6.29%
WTD AVG. MATURITY	111	118	103
WTD AVG. YIELD	1.05%	1.13%	1.11%

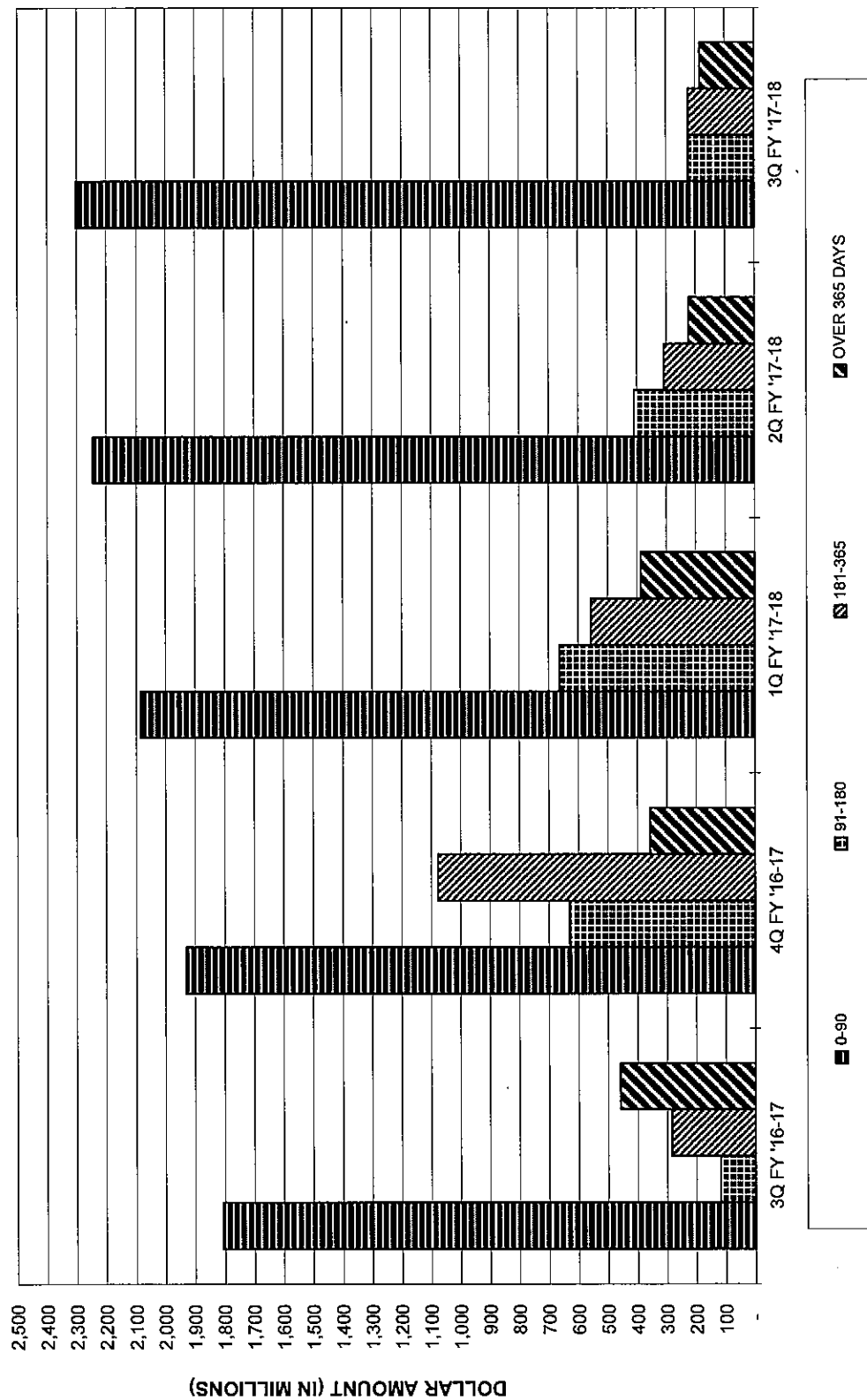


SECTION V

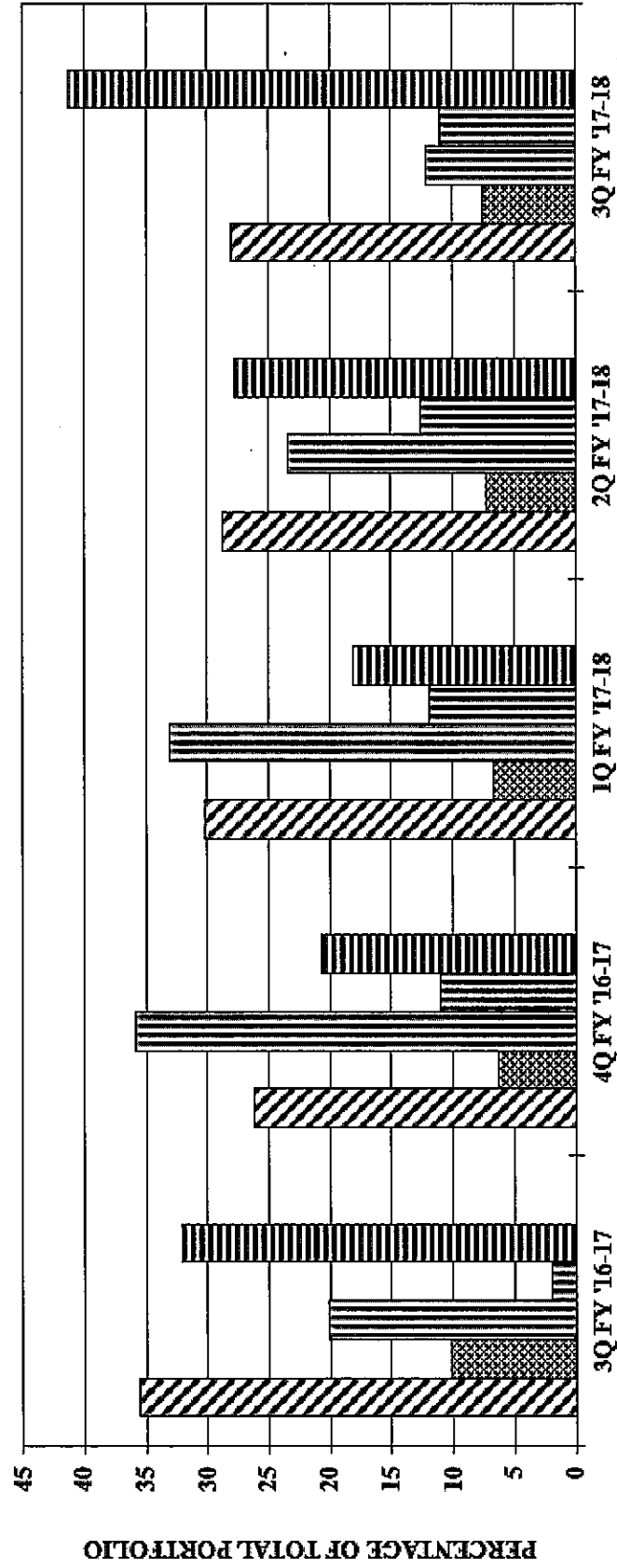
GRAPHS

**Third Quarter
Ending November 30, 2017
Fiscal Year 2017-18**

TOTAL PORTFOLIO - MATURITY DISTRIBUTION



PORTFOLIO SECTOR DISTRIBUTION



AGENCY
 MUNI
 TREASURY
 MM/DDA
 TAX EXEMPT MMF

YIELD CURVE

