



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: March 27, 2018

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

Harris County Budget Management Department has prepared the Investment Report covering the Fourth Quarter of Fiscal Year 2017-18 (December 2017 through February 2018). 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.

[Redacted Signature]
Amy Perez
Director, Financial Management

[Redacted Signature]
Diana Elizondo
Investment Manager

HARRIS COUNTY INVESTMENT REPORT

**Fourth Quarter
December 2017 through February 2018
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

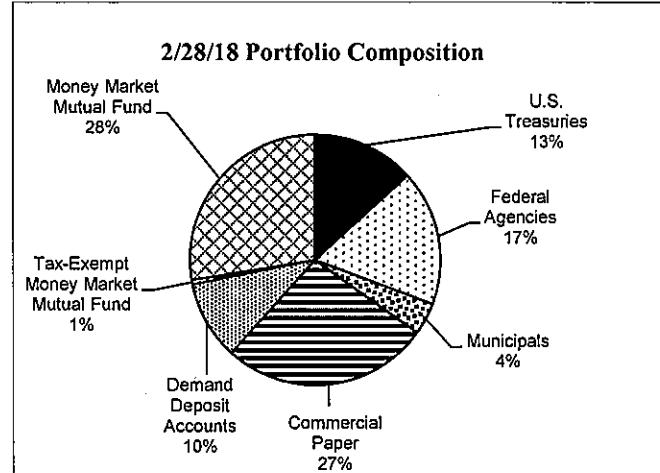
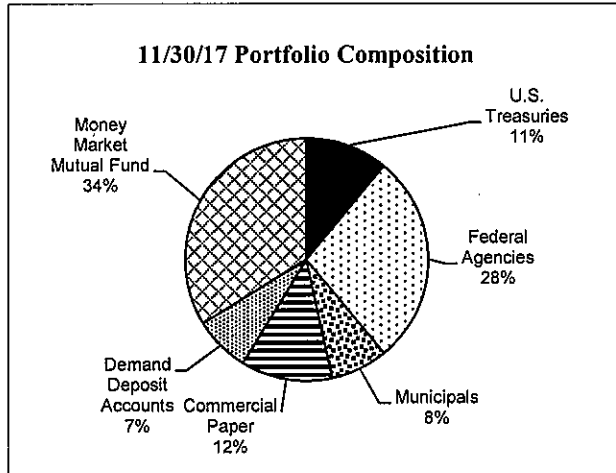
**Fourth Quarter
Ending February 28, 2018
Fiscal Year 2017-18**

Harris County Investment Report

Fourth Quarter

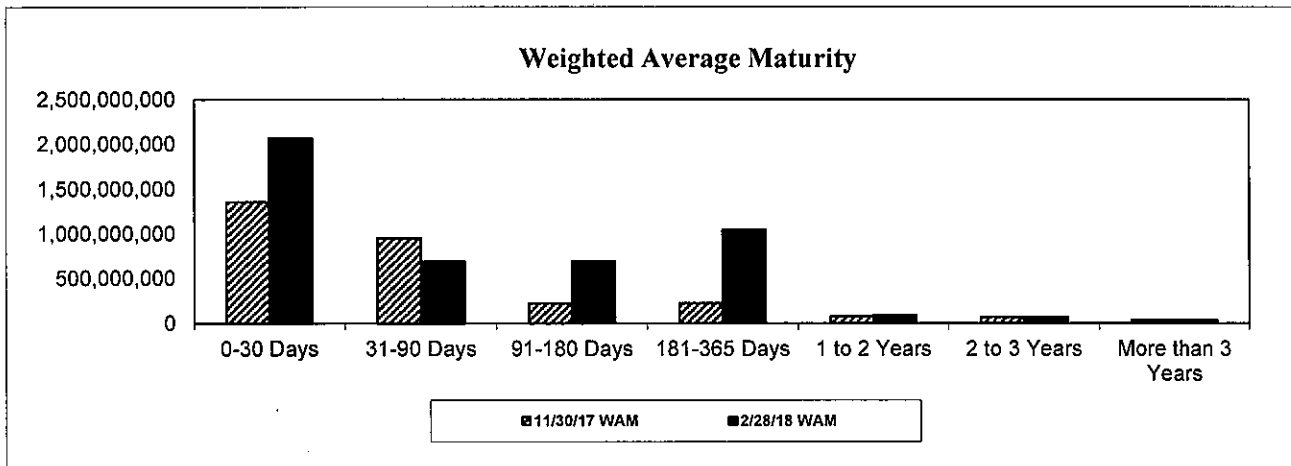
December 2017 through February 2018
Fiscal Year 2017-18

Portfolio interest earned and/or accrued for this quarter, excluding MMF/DDA interest: \$ 8,850,767



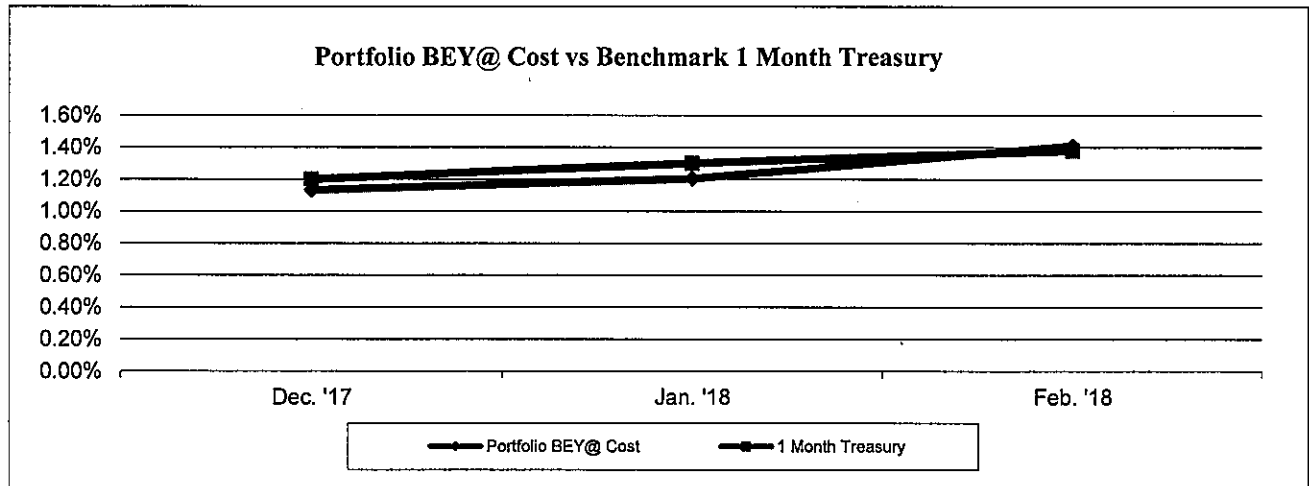
Total Par Value of Portfolio: \$ 2,935,664,330.72

Total Par Value of Portfolio: \$ 4,689,823,590.77



Portfolio's effective weighted average maturity for this period (in days): 93

* 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 November 30, 2017 was \$2,935,704,600 and the book value as of February 28, 2018 was 4,679,562,779.

The market value of the portfolio as of November 30, 2017 was \$2,935,318,332 and the market value as of February 28, 2018 was 4,677,719,387.

The weighted average bond equivalent yield at cost for this quarter was 1.25%, while the average for the benchmark 1 month Treasury constant maturity was 1.29%. The portfolio's weighted average bond equivalent yield for this quarter exceeded the average benchmark by -4 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
FOURTH QUARTER FY 2017-18
(dollar amounts in thousands)

MARKET SECTOR	COUNTY CLERK			DISTRICT CLERK			COMMUNITY SUPV. & CORRECTION			JUVENILE			HOSPITAL			911 EMERGENCY NETWORK			TOTAL OTHER FUNDS		
	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	---	---	---	9,000	0.7%	1.39%	---	---	---	---	---	---	61,182	4.5%	1.18%	---	---	---	70,182	5.1%	1.21%
AGENCY	18,000	1.3%	1.07%	12,500	0.9%	1.12%	---	---	---	---	---	---	10,000	0.7%	1.05%	8,000	0.6%	1.04%	48,500	3.5%	1.08%
COMM PAPER	9,735	0.7%	1.78%	44,000	3.2%	1.61%	12,000	0.9%	1.54%	4,000	0.3%	1.55%	618,614	45.3%	1.90%	14,000	1.0%	1.73%	702,349	51.4%	1.86%
TIME DEP	---	---	---	---	---	---	---	---	---	---	---	---	3,925	0.3%	0.10%	---	---	---	3,925	0.3%	0.10%
MUNICIPAL	1,000	0.1%	3.82%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	1,000	0.1%	3.82%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MMF/DDA	14,890	1.1%	1.43%	14,441	1.1%	1.35%	9,043	0.7%	0.94%	5,712	0.4%	1.12%	461,983	33.8%	1.27%	---	---	---	506,069	37.0%	1.27%
TAX EXMPT MM	---	---	---	---	---	---	---	---	---	---	---	---	34,538	2.5%	0.82%	---	---	---	34,538	2.5%	0.82%
TOTALS	\$43,625	3.2%	1.42%	\$79,941	5.8%	1.46%	\$21,043	1.5%	1.28%	\$9,712	0.7%	1.30%	\$1,190,242	87.1%	1.57%	\$22,000	1.6%	1.48%	\$1,366,563	100.0%	1.55%

4RD QTR '18 EARNINGS	\$158	\$311	\$64	\$116	\$2,758	\$76	\$3,482
FISCAL YEAR EARNINGS	\$527	\$1,033	\$200	\$200	\$9,656	\$269	\$11,884

INVESTMENT PORTFOLIO SUMMARY
FOURTH 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	537,000	8.9%	1.76%	70,182	1.2%	1.21%	65,000	1.1%	1.69%	20,000	0.3%	1.32%	---	---	---	692,182	11.4%	1.68%
AGENCY	360,255	5.9%	1.46%	48,500	0.8%	1.08%	382,000	6.3%	1.09%	76,000	1.3%	1.02%	---	---	---	866,755	14.3%	1.24%
COMM PAPER	719,000	11.9%	1.85%	702,349	11.6%	1.86%	445,728	7.4%	1.65%	94,000	1.6%	1.77%	---	---	---	1,961,077	32.4%	1.81%
TIME DEP	---	---	---	3,925	0.1%	0.10%	---	---	---	---	---	---	---	---	---	3,925	0.1%	0.10%
MUNICIPAL	29,245	0.5%	1.42%	1,000	0.0%	3.82%	160,335	2.6%	2.90%	4,595	0.1%	1.23%	---	---	---	195,175	3.2%	2.64%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MONEY MKT/DDA	861,025	14.2%	0.76%	506,069	8.4%	1.27%	586,572	9.7%	1.29%	67,383	1.1%	1.11%	255,760	4.2%	1.09%	2,276,809	37.6%	1.06%
TAX EXEMPT MM	---	---	---	34,538	0.6%	0.82%	25,927	0.4%	0.88%	---	---	---	---	---	---	60,465	1.0%	0.85%
TOTALS	\$2,506,525	41.4%	1.39%	\$1,366,563	22.6%	1.55%	\$1,665,562	27.5%	1.50%	\$261,978	4.3%	1.34%	\$255,760	4.2%	1.09%	\$6,056,388	100.0%	1.44%

4RD QTR '18 EARNINGS	\$3,178	\$3,482	\$3,981	\$494	\$105	\$11,241
FISCAL YEAR EARNINGS	\$16,273	\$11,884	\$16,596	\$2,398	\$1,690	\$48,841

SECTION II

MANAGEMENT REPORT SUMMARY

**Fourth Quarter
Ending February 28, 2018
Fiscal Year 2017-18**

HARRIS COUNTY

	<i>U.S. Treasury</i>	<i>Federal Agencies</i>	<i>Tax Exmpt Municipals</i>	<i>Taxable Municipals</i>	<i>Commrc'l Paper</i>	<i>Time Deposits</i>	<i>Repos</i>	<i>Loans</i>	<i>DDA</i>	<i>MMF</i>	<i>TE MMF</i>	<i>Total</i>
PAR VALUE (\$000)	622,000	818,255	88,385	105,790	1,258,728	0	0	0	477,387	1,293,352	25,927	4,689,824
ACCOUNTING BOOK VALUE	619,199	817,165	89,954	105,738	1,250,841	0	0	0	477,387	1,293,352	25,927	4,679,563
MARKET VALUE	618,623	813,900	90,672	107,711	1,250,148	0	0	0	477,387	1,293,352	25,927	4,677,719
VARIANCE	-576	-3,266	719	1,973	-693	0	0	0	0	0	0	-1,843
PORTFOLIO WTD AVGS:												
Maturity (days)	233	218	2,295	1,462	123				1	16	1	183
Effctv Maty (days)	233	130	868	513	123				1	16	1	119
Pcnt Of Total PAR:	13.263	17.447	1.885	2.256	26.840	0.000	0.000	0.000	10.179	27.578	0.553	100.000
BEY @ Cost	1.734	1.245	2.246	2.961	1.773				0.150	1.298	0.880	1.410
BEY @ Mkt	1.921	1.890	1.770	2.512	1.838				0.150	0.256	0.000	1.237
# of Securities	17	36	74	50	52	0	0	0	9	45	1	284
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	10,000	30,000	0	7,800	229,000	0	0	0	477,387	1,286,350	25,927	2,066,464
1 to 3 months	70,000	385,255	0	8,900	226,600	0	0	0	0	0	0	690,755
3 to 6 months	100,000	118,000	0	23,115	453,128	0	0	0	0	0	0	694,243
6 to 12 months	392,000	285,000	7,760	10,880	350,000	0	0	0	0	0	0	1,045,640
1 to 2 years	50,000	0	29,880	12,175	0	0	0	0	0	0	0	92,055
2 to 3 years	0	0	28,875	38,065	0	0	0	0	0	0	0	66,940
More than 3 years	0	0	21,870	4,855	0	0	0	0	0	7,002	0	33,727
Par Value Totals	622,000	818,255	88,385	105,790	1,258,728	0	0	0	477,387	1,293,352	25,927	4,689,824

COUNTY CLERK & DISTRICT CLERK REGISTRY

	<i>U.S. Treasuries</i>	<i>Federal Agencies</i>	<i>Tax Exmpt Municipals</i>	<i>Taxable Municipals</i>	<i>Commrc'l Paper</i>	<i>Time Deposits</i>	<i>Repos</i>	<i>Loans</i>	<i>DDA</i>	<i>MMF</i>	<i>TE MMF</i>	<i>Total</i>
PAR VALUE (\$000)	9,000	30,500	0	1,000	53,735	0	0	0	0	29,332	0	123,567
ACCOUNTING BOOK VALUE	8,976	30,494	0	1,000	53,439	0	0	0	0	29,332	0	123,240
MARKET VALUE	8,951	30,301	0	1,016	53,398	0	0	0	0	29,332	0	122,998
VARIANCE	-24	-192	0	16	-41	0	0	0	0	0	0	-242
PORTFOLIO WTD AVGS:												
Maturity (days)	191	241		441	118					1		128
Effectv Maty (days)	191	103		441	118					1		94
Pcnt Of Total PAR:	7.284	24.683	0.000	0.809	43.487	0.000	0.000	0.000	0.000	23.738	0.000	100.000
BEY @ Cost	1.386	1.093		3.820	1.636					1.393		1.444
BEY @ Mkt	1.916	1.887		2.481	1.861					0.665		1.592
# of Securities	2	7	0	1	9	0	0	0	0	7	0	26
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	0	0	0	5,000	0	0	0	0	29,332	0	34,332
1 to 3 months	0	17,500	0	0	18,000	0	0	0	0	0	0	35,500
3 to 6 months	0	8,000	0	0	25,735	0	0	0	0	0	0	33,735
6 to 12 months	9,000	5,000	0	0	5,000	0	0	0	0	0	0	19,000
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	9,000	30,500	0	1,000	53,735	0	0	0	0	29,332	0	123,567

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

	<i>U.S. Treasuries</i>	<i>Federal Agencies</i>	<i>Tax Exmpt Municipals</i>	<i>Taxable Municipals</i>	<i>Commrc'l Paper</i>	<i>Time Deposits</i>	<i>Repos</i>	<i>Loans</i>	<i>DDA</i>	<i>MMF</i>	<i>TE MMF</i>	<i>Total</i>
PAR VALUE (\$000)	61,182	18,000	34,538	0	648,614	3,925	0	0	3,679	473,060	0	1,242,998
ACCOUNTING BOOK VALUE	61,075	17,994	34,486	0	643,463	3,925	0	0	3,679	473,060	0	1,237,682
MARKET VALUE	60,987	17,934	34,273	0	643,134	3,925	0	0	3,679	473,060	0	1,236,992
VARIANCE	-88	-60	-212	0	-330	0	0	0	0	0	0	-690
PORTFOLIO WTD AVGS:												
Maturity (days)	137	159	302		150	93			1	1		97
Effctv Maty (days)	137	27	302		150	93			1	1		95
Pcnt Of Total PAR:	4.922	1.448	2.779	0.000	52.181	0.316	0.000	0.000	0.296	38.058	0.000	100.000
BEY @ Cost	1.179	1.045	0.823		1.883	0.100			0.150	1.271		1.563
BEY @ Mkt	1.729	1.807	1.784		1.983	0.100			0.150	0.006		1.195
# of Securities	3	3	23	0	31	7	0	0	2	6	0	75
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	6,000	0	0	8,000	500	0	0	3,679	473,060	0	491,239
1 to 3 months	0	0	15,543	0	138,000	1,970	0	0	0	0	0	155,512
3 to 6 months	50,000	12,000	2,255	0	208,668	1,356	0	0	0	0	0	274,279
6 to 12 months	11,182	0	4,535	0	293,946	100	0	0	0	0	0	309,763
1 to 2 years	0	0	11,235	0	0	0	0	0	0	0	0	11,235
2 to 3 years	0	0	970	0	0	0	0	0	0	0	0	970
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	61,182	18,000	34,538	0	648,614	3,925	0	0	3,679	473,060	0	1,242,998

SECTION III

CURRENT PORTFOLIO HOLDINGS

**Fourth Quarter
Ending February 28, 2018
Fiscal Year 2017-18**

Book Value & Market Value Report

Run Date: 3/21/2018 3:05:31PM
As Of Date: 02/28/2018

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2018	Book Value 01/31/2018	Market Value 02/28/2018	Market Value 01/31/2018	Purchase Date
912828J68	24674/F-9992	US TREASURY NOTE	10,000,000.00	1.000	03/15/2018	1.244	9,999,046.15	9,997,138.45	9,998,900.00	9,995,900.00	12/19/2017
912828UU2	24678/F-9992	US TREASURY NOTE	10,000,000.00	0.750	03/31/2018	1.403	9,994,623.76	9,989,605.94	9,994,500.00	9,989,600.00	12/20/2017
912828K25	24705/C-1050	US TREASURY NOTE	10,000,000.00	0.750	04/15/2018	1.355	9,992,519.95	9,987,865.69	9,990,800.00	9,986,100.00	01/11/2018
912828XA3	24675/C-9991	US TREASURY NOTE	50,000,000.00	1.000	05/15/2018	1.386	49,960,140.31	49,945,259.35	49,937,500.00	49,931,500.00	12/19/2017
912828R93	24308/C-9991	US TREASURY NOTE	50,000,000.00	0.625	06/30/2018	0.986	49,940,566.99	49,926,813.89	49,808,500.00	49,804,500.00	02/10/2017
912828XK1	24711/C-9991	US TREASURY NOTE	50,000,000.00	0.875	07/15/2018	1.580	49,868,631.12	49,841,584.58	49,824,000.00	49,830,000.00	01/12/2018
9128282C3	24534/B-8577	US TREASURY NOTE	15,000,000.00	0.750	08/31/2018	1.234	14,963,971.88	14,958,459.38	14,913,900.00	14,915,100.00	08/21/2017
9128282C3	24535/C-1050	US TREASURY NOTE	2,000,000.00	0.750	08/31/2018	1.234	1,995,196.25	1,994,461.25	1,988,520.00	1,988,680.00	08/21/2017
9128282C3	24767/B-8573	U.S. TREASURY NOTE	50,000,000.00	0.750	08/31/2018	1.824	49,735,108.66	0.00	49,713,000.00	0.00	02/15/2018
912828RH5	24732/C-9991	US TREASURY NOTE	50,000,000.00	1.375	09/30/2018	1.744	49,893,417.48	49,879,406.64	49,834,000.00	49,865,500.00	01/31/2018
912828M64	24750/C-9991	TREASURY NOTE	50,000,000.00	1.250	11/15/2018	1.813	49,802,754.45	0.00	49,738,500.00	0.00	02/07/2018
912828N22	24777/C-9991	US TREASURY NOTE	50,000,000.00	1.250	12/15/2018	2.023	49,697,818.03	0.00	49,695,500.00	0.00	02/21/2018
912828U99	24749/C-9991	TREASURY NOTE	50,000,000.00	1.250	12/31/2018	1.873	49,743,137.19	0.00	49,666,000.00	0.00	02/07/2018
912828N63	24748/C-9991	TREASURY NOTE	25,000,000.00	1.125	01/15/2019	1.894	24,833,698.84	0.00	24,796,000.00	0.00	02/07/2018
912828N63	24775/C-9991	US TREASURY NOTE	50,000,000.00	1.125	01/15/2019	2.049	49,600,975.61	0.00	49,592,000.00	0.00	02/21/2018
912828C24	24768/C-9991	U.S. TREASURY NOTE	50,000,000.00	1.500	02/28/2019	2.047	49,731,047.46	0.00	49,705,000.00	0.00	02/15/2018
912828P95	24795/C-9991	U.S. TREASURY NOTE	50,000,000.00	1.000	03/15/2019	2.083	49,446,281.38	0.00	49,426,000.00	0.00	02/27/2018
Inv Type	3 US T-NOTES		\$622,000,000.00	1.071		1.734	\$619,198,935.51	\$246,520,595.17	\$618,622,620.00	\$246,306,880.00	
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	999,720.00	999,290.00	03/25/2015
650035YP7	23611/C-9991	NEW YORK ST URBAN I	6,800,000.00	1.350	03/15/2018	1.355	6,799,985.70	6,799,955.06	6,798,368.00	6,797,076.00	08/13/2015
184126YT1	22936/B-8577	CLAYTON CTY GA&WTF	945,000.00	1.500	05/01/2018	1.503	944,995.12	944,992.68	944,272.35	944,461.35	06/27/2013
7599112M1	23923/C-9991	REGIONAL TRANSPORT	5,000,000.00	1.250	05/04/2018	1.250	5,000,000.00	5,000,000.00	4,994,200.00	4,994,350.00	05/04/2016
88213ADK8	24735/C-9991	TEXAS ST A&M UNIV RI	1,045,000.00	1.222	05/15/2018	1.652	1,044,070.55	0.00	1,043,651.95	0.00	02/01/2018
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	1,906,485.60	1,906,275.50	02/25/2016
040580GC0	23344/B-8573	ARIZONA ST SCH FACS	5,000,000.00	1.368	07/01/2018	1.533	4,997,334.79	4,996,668.49	4,988,750.00	4,989,050.00	09/10/2014
040580GC0	22833/B-8573	AZ ST SCH FACS BRD	13,000,000.00	1.368	07/01/2018	1.350	13,000,738.51	13,000,923.14	12,970,750.00	12,971,530.00	04/11/2013
040654UZ6	22841/B-8573	AZ TRANSPORTATIO	2,800,000.00	1.631	07/01/2018	1.300	2,802,976.87	2,803,721.09	2,797,284.00	2,797,536.00	04/23/2013
93974DHS0	23301/C-8349	WASHINGTON ST TXBL	910,000.00	1.400	08/01/2018	1.450	909,815.82	909,778.98	908,289.20	908,334.70	07/11/2014
880541XQ5	24029/F-9992	TENNESSEE ST TXBL RI	1,405,000.00	0.966	08/01/2018	0.966	1,405,000.00	1,405,000.00	1,400,082.50	1,398,522.95	08/25/2016
845040JH8	23029/C-8349	SOUTHERN METHODIST	1,000,000.00	1.479	10/01/2018	2.050	996,851.75	996,402.00	994,760.00	995,000.00	09/30/2013
602245K27	24139/Y-5912	MILWAUKEE CNTY WI	690,000.00	1.000	10/01/2018	1.080	689,680.84	689,635.24	685,577.10	685,590.90	11/10/2016
57582RAN6	24733/C-9991	MASSACHUSETTS ST T	2,500,000.00	1.400	11/01/2018	1.871	2,492,222.22	0.00	2,489,900.00	0.00	02/01/2018
960028NL8	23921/C-9991	WESTERVILLE OH CITY	1,380,000.00	0.000	12/01/2018	1.250	1,367,308.44	1,365,898.26	1,358,513.40	1,357,685.40	04/28/2016
391003CM0	24276/C-9991	GREAT NECK NORTH V	1,610,000.00	1.200	01/01/2019	1.550	1,605,390.17	1,604,929.19	1,593,433.10	1,593,690.70	01/19/2017
64990E4F1	24137/Y-5912	NY ST DORM AUTH ST	1,700,000.00	0.950	02/15/2019	1.150	1,696,798.54	1,696,519.34	1,680,739.00	1,681,912.00	11/03/2016
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	1,987,280.00	1,987,380.00	02/22/2017
914378KR4	23800/F-9992	UNIV OF KENTUCKY GE	3,190,000.00	1.250	04/01/2019	1.350	3,186,612.00	3,186,351.38	3,154,622.90	3,157,334.40	02/10/2016

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546415M23	22877/B-8573	LOUISIANA ST UTGO T	2,000,000.00	2.000	05/15/2019	1.530	2,010,789.50	2,011,535.32	1,994,520.00	1,994,740.00	05/23/2013
880558GM7	23776/C-1050	TENNESSEE ST SCH BC	1,500,000.00	1.599	11/01/2019	1.599	1,500,000.00	1,500,000.00	1,480,800.00	1,481,670.00	01/22/2016
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	196,930.00	197,054.00	12/06/2016
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	1,029,760.00	1,033,980.00	11/23/2010
432347LH3	21740/K-5170	HILLSBOROUGH CNTY I	580,000.00	4.200	08/01/2022C	4.292	578,166.54	578,131.95	601,767.40	604,400.60	11/16/2010
432347LH3	21741/K-5220	HILLSBOROUGH CNTY I	780,000.00	4.200	08/01/2022C	4.292	777,534.31	777,487.79	809,273.40	812,814.60	11/16/2010
432347LH3	21742/K-5260	HILLSBOROUGH CNTY I	485,000.00	4.200	08/01/2022C	4.292	483,466.85	483,437.92	503,202.05	505,403.95	11/16/2010
235219CA8	21745/B-8573	DALLAS TEX REF GO BK	1,000,000.00	4.510	02/15/2023C	4.510	1,000,000.00	1,000,000.00	1,029,970.00	1,027,270.00	11/18/2010
779240HB9	21789/K-5420	ROUND ROCK TEX INDI	1,000,000.00	4.658	08/01/2023C	4.658	1,000,000.00	1,000,000.00	1,041,520.00	1,043,460.00	12/16/2010
432347LJ9	21738/B-8573	HILLSBOROUGH CNTY I	4,025,000.00	4.350	08/01/2023C	4.440	4,010,177.44	4,009,949.40	4,186,483.00	4,203,790.50	11/16/2010
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	1,030,970.00	1,028,150.00	11/18/2010
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	1,043,870.00	1,046,540.00	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	1,039,990.00	1,044,400.00	11/23/2010
432347LK6	21743/K-5420	HILLSBOROUGH CNTY I	5,195,000.00	4.600	08/01/2024C	4.689	5,173,479.44	5,173,199.95	5,432,099.80	5,454,490.25	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	1,247,628.00	1,254,264.00	11/30/2010
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	1,046,320.00	1,048,930.00	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	1,043,770.00	1,048,250.00	11/23/2010
432347LL4	21739/B-8573	HILLSBOROUGH CNTY I	3,100,000.00	4.800	08/01/2025C	4.888	3,085,868.92	3,085,710.14	3,255,248.00	3,268,671.00	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	865,147.00	866,711.00	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	1,563,150.00	1,571,610.00	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	4,469,553.60	4,488,124.80	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	1,989,973.65	2,001,797.75	12/15/2010
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	1,214,009.60	1,217,605.60	09/01/2010
833085J53	21668/K-5420	SNOHOMISH CNTY WA	2,760,000.00	4.712	12/01/2025C	4.712	2,760,000.00	2,760,000.00	2,858,338.80	2,858,090.40	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	2,065,660.00	2,084,000.00	11/02/2010
882270QS3	21128/K-5170	TEXAS CITY TX INDPT	1,285,000.00	4.300	08/15/2028C	4.116	1,289,562.44	1,289,823.65	1,335,937.40	1,337,492.25	10/13/2009
24916PFH5	21676/K-5420	DENVER CO BAB	3,540,000.00	4.650	12/15/2028C	4.650	3,540,000.00	3,540,000.00	3,679,582.20	3,691,759.80	10/07/2010
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH	1,630,000.00	4.750	11/01/2029C	4.800	1,623,787.30	1,623,742.92	1,713,374.50	1,721,899.40	11/09/2010
882806CQ3	22309/K-5220	TEXAS ST TECH UNIV F	1,000,000.00	4.440	08/15/2031C	4.440	1,000,000.00	1,000,000.00	1,027,720.00	1,030,880.00	02/14/2012
796237VY8	21667/K-5420	SAN ANTONIO TEX BUI	1,635,000.00	6.038	08/01/2035C	5.475	1,665,432.88	1,666,482.29	1,758,507.90	1,761,876.00	09/29/2010
92812QV38	22270/K-5290	VIRGINIA ST HSG DEV	1,375,000.00	5.251	01/01/2039C	5.251	1,375,000.00	1,375,000.00	1,459,040.00	1,464,691.25	12/08/2011
Inv Type	50 MUNI-TAXABLE		\$105,790,000.00	2.922		2.961	\$105,738,046.94	\$102,200,276.18	\$107,710,795.40	\$104,359,837.05	
95662M3H1	24354/K-5260	WEST VIRGINIA DEV H	210,000.00	1.250	11/01/2018	1.300	209,930.61	209,921.93	209,456.10	209,288.10	04/19/2017
95662M3H1	24355/K-5220	WEST VIRGINIA DEV H	370,000.00	1.250	11/01/2018	1.300	369,877.74	369,862.46	369,041.70	368,745.70	04/19/2017
914115F62	24514/K-5290	UNIV OF CENTRAL ARK	335,000.00	2.000	11/01/2018	0.914	337,404.71	337,705.30	335,529.30	335,894.45	08/10/2017
914115F62	24515/K-5170	UNIV OF CENTRAL ARK	65,000.00	2.000	11/01/2018	0.914	65,466.59	65,524.91	65,102.70	65,173.55	08/10/2017
889642GK4	24347/K-5852	TOM GREEN CO TX-TX	305,000.00	2.000	02/01/2019	1.048	307,622.28	307,860.66	306,595.15	306,412.15	03/17/2017
373384R24	24067/K-5260	ST OF GEORGIA GO UN	5,150,000.00	5.000	02/01/2019	0.834	5,344,344.74	5,362,012.44	5,320,619.50	5,336,893.50	10/05/2016

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42103QAB6	24071/K-5170	HAYS CNTY TX GO LTD	1,325,000.00	5.000	02/15/2019	0.921	1,375,974.53	1,380,419.98	1,369,904.25	1,373,309.50	10/05/2016
199492TY5	24591/K-5220	COLUMBUS OH SER B T	400,000.00	2.000	04/01/2019	0.911	404,676.98	405,036.74	402,476.00	402,084.00	10/25/2017
199492TY5	24592/K-5420	COLUMBUS OH SER B T	465,000.00	2.000	04/01/2019	0.911	470,436.99	470,855.22	467,878.35	467,422.65	10/25/2017
95662M3J7	24352/K-5420	WEST VIRGINIA DEV H	525,000.00	1.500	05/01/2019	1.550	524,698.77	524,677.25	523,414.50	522,784.50	04/19/2017
95662M3J7	24353/K-5290	WEST VIRGINIA DEV H	340,000.00	1.500	05/01/2019	1.550	339,804.92	339,790.98	338,973.20	338,565.20	04/19/2017
567438SM9	24602/K-5290	MARICOPA CNTY AZ UN	100,000.00	2.000	07/01/2019	0.989	101,318.05	101,400.42	100,772.00	100,755.00	10/17/2017
587839E31	24348/K-5290	MERCER CO NJ - TX EX	2,485,000.00	1.500	07/15/2019	1.190	2,495,386.17	2,496,016.91	2,486,565.55	2,487,012.85	03/17/2017
798781TF7	24384/K-5170	SAN MARCOS TX CONS	1,605,000.00	0.000	08/01/2019	1.150	1,579,260.05	1,577,745.94	1,573,365.45	1,567,828.20	04/11/2017
521838XA5	24383/K-5290	LEANDER TX REF FED T	1,000,000.00	2.000	08/15/2019	1.080	1,013,180.71	1,013,935.33	1,006,010.00	1,006,300.00	04/11/2017
95662M3K4	24351/K-5170	WEST VIRGINIA HSG D	915,000.00	1.650	11/01/2019	1.700	914,253.55	914,216.23	910,992.30	910,123.05	04/19/2017
10146HKP0	24068/K-5220	CTY BOULDER CO WTR	1,350,000.00	2.000	12/01/2019	0.912	1,375,282.91	1,376,486.86	1,363,243.50	1,362,460.50	10/05/2016
7742853H1	24385/K-5290	ROCKWALL TX ISD-REF	1,000,000.00	0.000	02/15/2020	1.060	979,629.38	978,761.31	968,080.00	966,420.00	04/11/2017
796116SC6	24388/K-5170	SAN ANGELO ISD REF T	820,000.00	0.000	02/15/2020	1.090	802,833.81	802,102.30	792,202.00	791,472.20	04/11/2017
796116SC6	24389/K-5220	SAN ANGELO TX ISD RI	155,000.00	0.000	02/15/2020	1.090	151,755.17	151,616.90	149,745.50	149,607.55	04/11/2017
796116SC6	24390/K-5420	SAN ANGELO TX ISD RI	10,000.00	0.000	02/15/2020	1.090	9,790.66	9,781.74	9,661.00	9,652.10	04/11/2017
117583G40	24594/K-5852	BRYAN TX ISD TAX-EX	250,000.00	2.000	02/15/2020	1.220	253,745.21	253,904.81	252,007.50	251,960.00	10/11/2017
7742853H1	24601/K-5170	ROCKWALL TX ISD TAX	1,000,000.00	0.000	02/15/2020	0.870	983,189.69	982,473.34	968,080.00	966,420.00	10/17/2017
678739UL5	24386/K-5290	OKLAHOMA CNTY OK I:	690,000.00	2.000	03/01/2020	1.310	699,310.15	699,698.07	694,436.70	694,229.70	04/27/2017
678739UL5	24387/K-5852	OKLAHOMA CNTY OK I:	260,000.00	2.000	03/01/2020	1.310	263,508.17	263,654.35	261,671.80	261,593.80	04/27/2017
851035RJ6	24758/K-5290	SPRINGFIELD MO SCH	1,515,000.00	2.000	03/01/2020	1.430	1,531,950.03	0.00	1,528,877.40	0.00	02/09/2018
882854ZL9	24593/K-5170	TX WTR DEV BRD SER	1,000,000.00	1.500	04/15/2020	1.030	1,009,814.40	1,010,199.78	998,020.00	997,430.00	10/12/2017
199492QL6	24692/K-5852	COLUMBUS OHIO SERII	245,000.00	2.000	05/15/2020	1.504	247,623.63	247,722.76	246,886.50	246,614.55	01/09/2018
899593LT2	24382/K-5260	TULSA CNTY OK ISD #:	2,550,000.00	2.000	06/01/2020	1.282	2,590,213.27	2,591,702.65	2,565,300.00	2,563,387.50	04/11/2017
567423MK1	24345/K-5170	MARICOPA CO AZ UNIF	3,025,000.00	2.000	07/01/2020	1.470	3,061,355.19	3,062,653.59	3,040,911.50	3,044,087.75	03/17/2017
678739UH4	24350/K-5290	OKLAHOMA CO ISD GO	1,760,000.00	2.000	08/01/2020	1.434	1,783,151.34	1,783,949.66	1,771,140.80	1,771,316.80	03/20/2017
516840WV3	24603/K-5260	LAREDO TX ISD TAX-EX	1,000,000.00	0.000	08/01/2020	0.960	977,158.17	976,370.52	957,810.00	957,060.00	10/17/2017
896576PF6	24069/K-5170	TRINITY RIVER TX REV	1,215,000.00	2.000	08/01/2020	1.000	1,243,730.86	1,244,721.58	1,222,107.75	1,222,678.80	10/05/2016
199492QL6	24349/K-5220	CITY OF COLUMBUS OH	1,000,000.00	2.000	08/15/2020	1.380	1,014,815.12	1,015,317.89	1,007,700.00	1,006,590.00	03/20/2017
199492QL6	24693/K-5420	COLUMBUS OHIO SERII	310,000.00	2.000	08/15/2020	1.550	313,340.59	313,453.96	312,387.00	312,042.90	01/09/2018
199492QL6	24694/K-5290	COLUMBUS OHIO SERII	45,000.00	2.000	08/15/2020	1.550	45,484.92	45,501.38	45,346.50	45,296.55	01/09/2018
199492QL6	24695/K-5260	COLUMBUS OHIO SERII	110,000.00	2.000	08/15/2020	1.550	111,185.37	111,225.60	110,847.00	110,724.90	01/09/2018
199492QL6	24696/K-5220	COLUMBUS OHIO SERII	55,000.00	2.000	08/15/2020	1.550	55,592.69	55,612.80	55,423.50	55,362.45	01/09/2018
199492QL6	24697/K-5170	COLUMBUS OHIO SERII	85,000.00	2.000	08/15/2020	1.550	85,915.97	85,947.05	85,654.50	85,560.15	01/09/2018
199492QL6	24757/K-5290	COLUMBUS OH SER A T	775,000.00	2.000	08/15/2020	1.530	783,733.89	0.00	780,967.50	0.00	02/09/2018
199492QL6	24070/K-5852	CTY COLUMBUS OH GO	2,550,000.00	2.000	08/15/2020	1.026	2,609,630.89	2,611,654.56	2,569,635.00	2,566,804.50	10/05/2016
57582P5T3	24756/K-5290	MASSACHUSETTS ST G	1,000,000.00	2.000	09/01/2020	1.550	1,010,981.56	0.00	1,008,650.00	0.00	02/09/2018
677522MR2	24346/K-5170	ST OF OHIO GO - TX E:	1,340,000.00	2.000	09/01/2020	1.400	1,359,544.18	1,360,195.65	1,352,488.80	1,352,689.80	03/17/2017
587839YC9	24753/K-5170	MERCER CO NJ TAX-EX	30,000.00	2.000	02/01/2021	1.590	30,348.79	0.00	30,168.90	0.00	02/09/2018
587839YC9	24754/K-5420	MERCER CO NJ TAX-EX	40,000.00	2.000	02/01/2021	1.590	40,465.06	0.00	40,225.20	0.00	02/09/2018
587839YC9	24755/K-5290	MERCER CO NJ TAX-EX	295,000.00	2.000	02/01/2021	1.590	298,429.79	0.00	296,660.85	0.00	02/09/2018

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604115CU7	24060/K-5220	MINNESOTA PUB FACS	4,000,000.00	3.000	03/01/2021	1.022	4,231,471.37	4,237,901.13	4,149,840.00	4,159,400.00	10/05/2016
246381HM2	24061/K-5420	ST OF DELAWARE GO L	2,620,000.00	3.000	07/01/2021	1.010	2,789,307.90	2,793,540.60	2,727,813.00	2,733,446.00	10/05/2016
779240KW9	24134/K-5170	ROUND RK TX ISD TX E	833,000.00	3.000	08/01/2021	1.190	882,934.52	884,152.44	865,636.94	868,968.94	11/02/2016
779240KW9	24135/K-5290	ROUND RK TX ISD TX E	167,000.00	3.000	08/01/2021	1.190	177,010.88	177,255.05	173,543.06	174,211.06	11/02/2016
705227EK8	24062/K-5170	PECOS BARSTOW TXIS	1,390,000.00	2.000	02/15/2022	1.181	1,433,494.64	1,434,410.96	1,394,698.20	1,399,799.50	10/05/2016
779240KX7	24130/K-5420	ROUND RK TX ISD TX E	836,000.00	3.000	08/01/2022	1.270	897,405.88	898,564.48	872,625.16	877,925.40	11/02/2016
779240KX7	24128/K-5852	ROUND RK TX ISD TX E	412,000.00	3.000	08/01/2022	1.270	442,262.23	442,833.21	430,049.72	432,661.80	11/02/2016
779240KX7	24129/K-5290	ROUND RK TX ISD TX E	127,000.00	3.000	08/01/2022	1.270	136,328.40	136,504.41	132,563.87	133,369.05	11/02/2016
779240KY5	24131/K-5290	ROUND RK TX ISD TX E	32,000.00	3.000	08/01/2023	1.370	34,689.44	34,730.82	33,439.68	33,724.80	11/02/2016
779240KY5	24132/K-5220	ROUND RK TX ISD TX E	700,000.00	3.000	08/01/2023	1.370	758,831.56	759,736.66	731,493.00	737,730.00	11/02/2016
779240KY5	24133/K-5260	ROUND RK TX ISD TX E	268,000.00	3.000	08/01/2023	1.370	290,524.08	290,870.61	280,057.32	282,445.20	11/02/2016
199492QP7	24063/K-5290	CTY COLUMBUS OH GO	6,385,000.00	3.000	08/15/2023	1.244	6,969,360.37	6,978,286.44	6,678,646.15	6,750,222.00	10/05/2016
208423AP8	22176/K-5852	CONROE TEX INDL DEV	1,865,000.00	4.000	09/01/2025C	4.100	1,854,395.25	1,854,277.42	1,968,582.10	1,971,360.95	09/22/2011
194475MK2	21103/K-5220	COLLEGE STATION TEX	1,280,000.00	4.250	08/15/2026C	4.292	1,276,801.05	1,276,769.52	1,330,252.80	1,332,044.80	09/15/2009
208423AQ6	22180/K-5852	CONROE TEX INDL DEV	400,000.00	4.000	09/01/2026C	4.204	394,880.09	394,829.89	422,212.00	422,812.00	09/22/2011
208423AR4	22177/K-5852	CONROE TEX INDL DEV	1,040,000.00	4.125	09/01/2027C	4.300	1,027,561.43	1,027,452.32	1,100,923.20	1,102,576.80	09/22/2011
208423AS2	22178/K-5852	CONROE TEX INDL DEV	1,085,000.00	4.250	09/01/2028C	4.400	1,073,023.59	1,072,928.53	1,151,857.70	1,153,691.35	09/22/2011
208423AU7	22179/K-5852	CONROE TEX INDL DEV	1,055,000.00	4.375	09/01/2030C	4.600	1,035,311.00	1,035,179.74	1,123,216.30	1,125,104.75	09/22/2011
613681H99	21110/K-5220	MONTGOMERY CNTY T	3,500,000.00	5.125	03/01/2031C	4.502	3,531,537.10	3,534,165.19	3,627,645.00	3,634,715.00	09/25/2009
68608KWA2	21159/K-5170	OREGON ST ALT ENER	1,780,000.00	4.250	04/01/2031C	4.010	1,757,458.81	1,757,315.23	1,833,738.20	1,835,144.40	11/12/2009
68608KWA2	21160/K-5260	OREGON ST ALT ENER	1,000,000.00	4.250	04/01/2031C	4.010	987,336.41	987,255.75	1,030,190.00	1,030,980.00	11/12/2009
052396J90	22196/K-5852	Austin TX Rev 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,981,623.27	1,981,509.84	2,098,200.00	2,100,960.00	10/04/2011
864855S28	21974/K-5220	SUGAR LAND TEX CTF	5,400,000.00	4.500	02/15/2032C	4.671	5,318,262.45	5,317,774.37	5,695,920.00	5,703,750.00	05/17/2011
756872HB6	22233/K-5852	RED RIVER TEX ED FIN	1,175,000.00	4.125	03/15/2032C	4.320	1,153,756.57	1,153,630.47	1,201,602.00	1,205,902.50	10/27/2011
756872HC4	22234/K-5852	RED RIVER TEX ED FIN	1,360,000.00	4.250	03/15/2033C	4.368	1,344,457.08	1,344,370.95	1,393,388.00	1,398,596.80	10/27/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY	1,530,000.00	5.000	11/15/2033C	4.504	1,569,189.41	1,570,070.73	1,670,301.00	1,678,058.10	12/06/2011
442435K77	22269/K-5220	HOUSTON TX UTILITY	570,000.00	5.000	11/15/2033C	4.504	584,599.98	584,928.31	622,269.00	625,158.90	12/06/2011
088281FZ8	22204/K-5852	BEXAR COUNTY TEX G	4,500,000.00	4.250	06/15/2037C	4.360	4,442,702.99	4,442,455.45	4,658,760.00	4,665,150.00	10/11/2011
Inv Type	58 MUNI-TXMP		\$88,385,000.00	3.051		2.246	\$89,953,666.00	\$86,315,392.33	\$90,672,496.15	\$87,159,965.00	
3130A9NZ0	24104/C-9991	FHLB NOTE	15,000,000.00	0.850	04/27/2018C	0.884	14,999,222.22	14,998,805.56	14,981,700.00	14,973,900.00	10/27/2016
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	49,909,000.00	49,907,000.00	12/08/2016
3130A9AE1	24107/F-9992	FHLB NOTE	35,000,000.00	0.875	10/01/2018	0.935	34,987,909.09	34,986,181.82	34,774,950.00	34,778,800.00	10/28/2016
3130AAE46	24709/Y-5913	FHLB NOTE	4,000,000.00	1.250	01/16/2019	1.856	3,979,081.61	3,977,089.38	3,971,200.00	3,973,480.00	01/12/2018
3130AAE46	24747/C-9991	FHLB NOTE	50,000,000.00	1.250	01/16/2019	1.905	49,717,030.75	0.00	49,640,000.00	0.00	02/08/2018
3130AAE46	24752/C-9991	FHLB NOTE	50,000,000.00	1.250	01/16/2019	1.927	49,707,666.91	0.00	49,640,000.00	0.00	02/09/2018
Inv Type	100 AGCY-FHLB-FXD-S 30/360		\$204,000,000.00	1.105		1.456	\$203,390,910.58	\$103,962,076.76	\$202,916,850.00	\$103,633,180.00	
3137EAEA3	24402/B-8573	FHLMC NOTE	50,000,000.00	0.750	04/09/2018	1.077	49,982,856.55	49,969,322.24	49,963,000.00	49,934,000.00	04/17/2017

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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 02/28/2018	Book Value 01/31/2018	Market Value 02/28/2018	Market Value 01/31/2018	Purchase Date	
3134G9JD0	23928/C-1050	FHLMC NOTE	6,000,000.00	1.000	05/11/2018C	1.000	6,000,000.00	6,000,000.00	5,993,220.00	5,991,720.00	05/12/2016	
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	12,985,310.00	12,982,060.00	05/12/2016	
3134G9UY1	24221/Y-5913	FHLMC NOTE	15,000,000.00	1.000	06/29/2018	1.178	14,991,412.22	14,989,228.89	14,963,400.00	14,968,500.00	12/29/2016	
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	29,922,900.00	29,896,500.00	06/23/2016	
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	38,844,000.00	38,796,030.00	08/12/2016	
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	13,944,000.00	13,932,520.00	08/30/2016	
3134G9KZ9	23931/B-8573	FHLMC NOTE	44,000,000.00	1.050	08/31/2018C	1.061	43,997,600.00	43,997,200.00	43,819,600.00	43,780,000.00	05/16/2016	
3137EAED7	24604/B-8573	FHLMC NOTE	25,000,000.00	0.875	10/12/2018	1.446	24,913,246.42	24,901,469.91	24,834,500.00	24,832,750.00	10/23/2017	
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	14,907,900.00	14,914,650.00	01/11/2017	
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	24,846,500.00	24,857,750.00	01/11/2017	
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	24,674,250.00	24,691,750.00	08/30/2016	
3134GATU8	24102/C-1050	FHLMC NOTE	6,000,000.00	1.155	04/30/2019C	1.155	6,000,000.00	6,000,000.00	5,913,420.00	5,911,740.00	10/21/2016	
3134GATU8	24103/B-8573	FHLMC NOTE	12,000,000.00	1.155	04/30/2019C	1.155	12,000,000.00	12,000,000.00	11,826,840.00	11,823,480.00	10/21/2016	
3134GARV8	24105/B-8573	FHLMC NOTE	24,000,000.00	1.300	10/25/2019C	1.312	23,995,367.13	23,995,133.15	23,601,120.00	23,612,640.00	10/28/2016	
3134GARV8	24108/C-9991	FHLMC NOTE	1,000,000.00	1.300	10/25/2019C	1.312	999,806.96	999,797.21	983,380.00	983,860.00	10/28/2016	
3134GARV8	24109/C-1050	FHLMC NOTE	5,000,000.00	1.300	10/25/2019C	1.312	4,999,034.82	4,998,986.07	4,916,900.00	4,919,300.00	10/28/2016	
Inv Type	110	AGCY-FHLMC-FXD-S 30/360	\$349,000,000.00	1.052		1.150	\$348,879,324.10	\$348,851,137.47	\$346,940,240.00	\$346,829,250.00		
3133EGYN9	24099/C-1050	FFCB NOTE	6,000,000.00	0.940	10/17/2018	0.967	5,998,983.00	5,998,848.00	5,964,420.00	5,964,660.00	10/17/2016	
Inv Type	120	AGCY-FFCB-FXD-S 30/360	\$6,000,000.00	0.940		0.967	\$5,998,983.00	\$5,998,848.00	\$5,964,420.00	\$5,964,660.00		
3135G0WM1	22851/B-8573	FNMA NOTE	20,000,000.00	1.000	04/30/2018C	1.015	19,999,508.33	19,999,258.33	19,983,200.00	19,973,200.00	04/30/2013	
3135G0XA6	22869/B-8573	FNMA NOTE	20,000,000.00	1.030	05/21/2018C	1.030	20,000,000.00	20,000,000.00	19,973,400.00	19,969,600.00	05/21/2013	
3135G0XA6	22870/B-5850	FNMA NOTE	4,000,000.00	1.030	05/21/2018C	1.030	4,000,000.00	4,000,000.00	3,994,680.00	3,993,920.00	05/21/2013	
3135G0XD0	22872/C-8349	FNMA NOTE	10,000,000.00	1.000	05/21/2018C	1.011	9,999,755.56	9,999,663.89	9,986,000.00	9,985,400.00	05/21/2013	
3135G0XA6	22873/F-9992	FNMA NOTE	3,000,000.00	1.030	05/21/2018C	1.030	3,000,000.00	3,000,000.00	2,996,010.00	2,995,440.00	05/21/2013	
3136G3ZH1	24001/B-8577	FNMA NOTE	25,000,000.00	0.950	07/20/2018C	0.950	25,000,000.00	25,000,000.00	24,920,000.00	24,915,250.00	07/20/2016	
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	4,984,000.00	4,983,050.00	07/20/2016	
3135G0L84	24054/C-9991	FNMA NOTE	50,000,000.00	0.875	07/27/2018C	0.914	49,992,245.83	49,990,652.50	49,812,500.00	49,819,000.00	09/28/2016	
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	24,779,750.00	24,720,250.00	07/22/2016	
3136G3A54	24004/B-8577	FNMA NOTE	25,000,000.00	1.073	01/18/2019C	1.073	25,000,000.00	25,000,000.00	24,779,750.00	24,720,250.00	07/22/2016	
3135G0H63	24778/C-9991	FNMA NOTE	50,000,000.00	1.375	01/28/2019	2.060	49,693,231.31	0.00	49,678,000.00	0.00	02/21/2018	
Inv Type	130	AGCY-FNMA-FXD-S 30/360	\$237,000,000.00	1.065		1.220	\$236,684,741.03	\$186,989,574.72	\$235,887,290.00	\$186,075,360.00		
313385WG7	24418/Y-5913	FHLB DISCOUNT NOTE	22,255,000.00	1.135	05/02/2018	1.161	22,211,497.66	22,191,851.44	22,190,905.60	22,173,324.15	05/03/2017	
Inv Type	200	AGCY-FHLB-DISC NOTE	\$22,255,000.00	1.135		1.161	\$22,211,497.66	\$22,191,851.44	\$22,190,905.60	\$22,173,324.15		
89233HC28	24647/B-8573	TMCC - DISC CP	50,000,000.00	1.390	03/02/2018	1.414	49,998,069.44	49,944,013.89	49,997,722.00	49,937,972.00	12/04/2017	
89233HC93	24645/B-8573	TMCC - DISC CP	50,000,000.00	1.410	03/09/2018	1.435	49,984,333.33	49,929,500.00	49,981,778.00	49,923,000.00	12/04/2017	
89233HCM4	24614/C-9991	TMCC - DISC CP	50,000,000.00	1.390	03/21/2018	1.417	49,961,388.89	49,907,333.33	49,954,444.50	49,897,333.50	10/27/2017	

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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 02/28/2018	Book Value 01/31/2018	Market Value 02/28/2018	Market Value 01/31/2018	Purchase Date
89233HCW2	24488/B-8573	TMCC - DISC CP	50,000,000.00	1.450	03/30/2018	1.482	49,941,597.22	49,885,208.33	49,933,944.50	49,878,083.50	07/12/2017
89233HD50	24686/C-9991	TMCC - DISC CP	50,000,000.00	1.660	04/05/2018	1.690	49,919,305.56	49,854,750.00	49,920,278.00	49,859,125.00	01/05/2018
89233HDK7	24690/C-9991	TMCC - DISC CP	50,000,000.00	1.670	04/19/2018	1.701	49,886,347.22	49,821,402.78	49,888,389.00	49,827,819.50	01/05/2018
89233HDK7	24699/F-9992	TMCC - DISC CP	10,000,000.00	1.670	04/19/2018	1.701	9,977,269.44	9,964,280.56	9,977,677.80	9,965,563.90	01/10/2018
89233HDW1	24784/B-8577	TMCC - DISC CP	5,000,000.00	1.790	04/30/2018	1.821	4,985,083.34	0.00	4,985,666.65	0.00	02/23/2018
89233HE34	24763/C-9991	TMCC - DISC CP	20,000,000.00	1.730	05/03/2018	1.761	19,939,450.00	0.00	19,939,800.00	0.00	02/14/2018
89233HE42	24698/F-9992	TMCC - DISC CP	10,000,000.00	1.680	05/04/2018	1.712	9,970,133.33	9,957,066.67	9,969,422.20	9,956,811.10	01/10/2018
89233HEA8	24580/K-5340	TMCC - DISC CP	1,600,000.00	1.510	05/10/2018	1.543	1,595,302.22	1,593,423.11	1,594,648.90	1,592,639.10	10/11/2017
89233HEF7	24532/B-8577	TMCC - DISC CP	15,000,000.00	1.500	05/15/2018	1.534	14,953,125.00	14,935,625.00	14,946,250.05	14,927,470.80	08/18/2017
89233HEN0	24764/C-1050	TMCC - DISC CP	5,000,000.00	1.810	05/22/2018	1.844	4,979,386.11	0.00	4,980,411.10	0.00	02/14/2018
89233HEX8	24742/F-9992	TMCC - DISC CP	10,000,000.00	1.770	05/31/2018	1.805	9,955,258.33	0.00	9,953,236.10	0.00	02/06/2018
89233HFV1	24741/F-9992	TMCC - DISC CP	10,000,000.00	1.810	06/29/2018	1.848	9,939,666.67	0.00	9,935,666.70	0.00	02/06/2018
89233HFV1	24783/B-8577	TMCC - DISC CP	5,000,000.00	2.020	06/29/2018	2.063	4,966,333.33	0.00	4,967,833.35	0.00	02/23/2018
89233HGA6	24785/C-1050	TMCC - DISC CP	10,000,000.00	2.040	07/10/2018	2.085	9,925,766.67	0.00	9,929,769.40	0.00	02/23/2018
89233HGA6	24787/Y-5913	TMCC - DISC CP	5,000,000.00	2.040	07/10/2018	2.085	4,962,883.33	0.00	4,964,884.70	0.00	02/23/2018
89233HH98	24650/K-8591	TMCC - DISC CP	669,000.00	1.690	08/09/2018	1.730	663,943.66	663,064.30	663,225.60	662,572.58	12/07/2017
89233HH98	24651/K-5320	TMCC - DISC CP	19,944,000.00	1.690	08/09/2018	1.730	19,793,262.14	19,767,046.86	19,771,855.56	19,752,388.02	12/07/2017
89233HH98	24652/K-5340	TMCC - DISC CP	1,626,000.00	1.690	08/09/2018	1.730	1,613,710.60	1,611,573.31	1,611,965.36	1,610,378.21	12/07/2017
89233HH98	24653/K-5370	TMCC - DISC CP	34,082,000.00	1.690	08/09/2018	1.730	33,824,406.35	33,779,607.45	33,787,824.97	33,754,557.19	12/07/2017
89233HH98	24654/K-5280	TMCC - DISC CP	4,571,000.00	1.690	08/09/2018	1.730	4,536,452.13	4,530,443.80	4,531,545.92	4,527,084.12	12/07/2017
89233HH98	24655/K-5400	TMCC - DISC CP	3,787,000.00	1.690	08/09/2018	1.730	3,758,377.64	3,753,399.84	3,754,312.93	3,750,616.40	12/07/2017
89233HH98	24656/K-5851	TMCC - DISC CP	9,079,000.00	1.690	08/09/2018	1.730	9,010,380.41	8,998,446.57	9,000,635.61	8,991,773.51	12/07/2017
89233HH98	24714/C-9991	TMCC - DISC CP	50,000,000.00	1.810	08/09/2018	1.852	49,595,263.89	49,524,875.00	49,568,430.50	49,519,625.00	01/12/2018
89233HHA5	24762/F-9992	TMCC - DISC CP	9,000,000.00	1.940	08/10/2018	1.986	8,921,430.00	0.00	8,921,835.00	0.00	02/14/2018
89233HHE7	24786/C-1050	TMCC - DISC CP	9,000,000.00	2.100	08/14/2018	2.151	8,912,850.00	0.00	8,919,905.04	0.00	02/23/2018
89233HHE7	24788/Y-5913	TMCC - DISC CP	10,000,000.00	2.100	08/14/2018	2.151	9,903,166.67	0.00	9,911,005.60	0.00	02/23/2018
89233HHX5	24766/B-8573	TMCC - DISC CP	50,000,000.00	1.970	08/31/2018	2.018	49,499,291.67	0.00	49,473,875.00	0.00	02/15/2018
Inv Type	606	TMCC CP	\$608,358,000.00	1.655		1.690	\$605,873,234.59	\$458,421,060.80	\$605,738,240.04	\$458,334,813.43	
36960MEX7	24688/C-9991	GECO - DISC CP	50,000,000.00	1.710	05/31/2018	1.746	49,783,875.00	49,717,375.00	49,743,165.00	49,693,333.50	01/05/2018
36960MFE8	24687/C-9991	GECO - DISC CP	50,000,000.00	1.760	06/14/2018	1.799	49,743,333.33	49,674,888.89	49,699,665.00	49,657,555.50	01/05/2018
36960MFF5	24703/C-1050	GECO - DISC CP	10,000,000.00	1.770	06/15/2018	1.808	9,947,883.33	9,934,116.67	9,939,367.00	9,931,000.00	01/10/2018
36164KGC9	24739/F-9992	GECO - DISC CP	5,000,000.00	1.890	07/12/2018	1.932	4,965,087.50	0.00	4,961,661.00	0.00	02/06/2018
Inv Type	608	GEC Co CP	\$115,000,000.00	1.745		1.782	\$114,440,179.16	\$109,326,380.56	\$114,343,858.00	\$109,281,889.00	
89232DHP2	24704/C-9991	TMCCI - DISC CP	50,000,000.00	1.860	08/23/2018	1.905	49,547,916.67	49,475,583.33	49,482,250.00	49,455,500.00	01/10/2018
89232DHX5	24702/B-8573	TMCCI - DISC CP	50,000,000.00	1.870	08/31/2018	1.915	49,524,708.33	49,451,986.11	49,482,250.00	49,428,500.00	01/10/2018
89232DLG7	24773/C-9991	TMCCI - DISC CP	50,000,000.00	2.220	11/16/2018	2.272	49,198,333.34	0.00	49,196,445.00	0.00	02/21/2018

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Inv Type	609	TCCL CP	\$150,000,000.00	1.983		2.031	\$148,270,958.34	\$98,927,569.44	\$148,160,945.00	\$98,884,000.00	
62478YC14	24646/B-8573	MUFG DISC CP	29,000,000.00	1.430	03/01/2018	1.455	29,000,000.00	28,967,745.55	29,000,000.00	28,965,264.38	12/04/2017
62478YD54	24706/F-9992	MUFG - DISC CP	10,000,000.00	1.530	04/05/2018	1.557	9,985,125.00	9,973,225.00	9,984,055.60	9,971,825.00	01/11/2018
62478YH92	24657/K-5857	MUFG - DISC CP	474,000.00	1.560	08/09/2018	1.595	470,693.06	470,117.94	469,908.72	469,446.05	12/07/2017
62478YH92	24658/K-5860	MUFG - DISC CP	21,000,000.00	1.560	08/09/2018	1.595	20,853,490.00	20,828,010.00	20,818,740.81	20,798,242.50	12/07/2017
62478YH92	24659/K-5858	MUFG - DISC CP	5,625,000.00	1.560	08/09/2018	1.595	5,585,756.25	5,578,931.25	5,576,448.43	5,570,957.81	12/07/2017
62478YH92	24660/K-5859	MUFG - DISC CP	21,959,000.00	1.560	08/09/2018	1.595	21,805,799.38	21,779,155.79	21,769,463.31	21,748,028.91	12/07/2017
62478YH92	24661/K-5861	MUFG - DISC CP	4,063,000.00	1.560	08/09/2018	1.595	4,034,653.80	4,029,724.03	4,027,930.66	4,023,964.73	12/07/2017
62478YH92	24662/K-8595	MUFG - DISC CP	13,249,000.00	1.560	08/09/2018	1.595	13,156,566.14	13,140,490.69	13,134,642.71	13,121,710.23	12/07/2017
62478YJL3	24730/C-9991	MUFG - DISC CP	50,000,000.00	1.750	09/20/2018	1.791	49,506,597.22	49,438,541.66	49,416,375.00	49,412,875.00	01/24/2018
Inv Type	618	MUFG CP	\$155,370,000.00	1.595		1.630	\$154,398,680.85	\$154,205,941.91	\$154,197,565.24	\$154,082,314.61	
36164KFF3	24740/F-9992	GECTSY - DISC CP	10,000,000.00	1.840	06/15/2018	1.878	9,945,822.22	0.00	9,945,527.80	0.00	02/06/2018
36164KJ69	24729/C-9991	GECTSY - DISC CP	50,000,000.00	1.900	09/06/2018	1.946	49,501,250.00	49,427,361.11	49,456,625.00	49,448,458.50	01/24/2018
36164KKJ9	24728/C-9991	GECTSY - DISC CP	50,000,000.00	1.970	10/18/2018	2.021	49,367,958.33	49,291,347.22	49,335,875.00	49,302,139.00	01/24/2018
36164KL25	24743/C-9991	GECTSY - DISC CP	50,000,000.00	2.050	11/02/2018	2.104	49,299,583.33	0.00	49,248,710.00	0.00	02/06/2018
Inv Type	619	GECTSY CP	\$160,000,000.00	1.965		2.014	\$158,114,613.88	\$98,718,708.33	\$157,986,737.80	\$98,750,597.50	
30229BE37	24797/C-9991	XON - DISC CP	50,000,000.00	1.660	05/03/2018	1.688	49,854,750.00	0.00	49,849,500.00	0.00	02/28/2018
30229BFV4	24796/F-9992	XON - DISC CP	20,000,000.00	1.670	06/29/2018	1.703	19,888,666.67	0.00	19,871,333.40	0.00	02/28/2018
Inv Type	620	XON CP	\$70,000,000.00	1.663		1.692	\$69,743,416.67	\$0.00	\$69,720,833.40	\$0.00	
	24543/C-9994	TX CLASS INV. POOL	1,888.55	1.610	03/01/2018	1.610	1,888.55	1,886.22	1,888.55	1,886.22	09/11/2017
	24561/C-9991	TX CLASS INV. POOL	25,158,099.11	1.619	03/01/2018	1.619	25,158,099.11	25,126,901.14	25,158,099.11	25,126,901.14	09/19/2017
	23233/B-5300	TX CLASS INV. POOL	5,962,864.84	1.619	03/01/2018	1.619	5,962,864.84	5,955,470.40	5,962,864.84	5,955,470.40	04/16/2014
	23235/B-5850	TX CLASS INV. POOL	655,574.37	1.618	03/01/2018	1.618	655,574.37	654,761.43	655,574.37	654,761.43	04/16/2014
	23248/B-8573	TX CLASS INV. POOL	1,063,255.94	1.619	03/01/2018	1.619	1,063,255.94	1,061,937.42	1,063,255.94	1,061,937.42	05/19/2014
	23465/B-8577	TX CLASS INV. POOL	18,349,587.57	1.619	03/01/2018	1.619	18,349,587.57	18,326,832.69	18,349,587.57	18,326,832.69	01/28/2015
	23680/C-3740	TX CLASS INV. POOL	4,091,819.55	1.621	03/01/2018	1.621	4,091,819.55	4,086,745.38	4,091,819.55	4,086,745.38	10/30/2015
	23895/C-8349	TX CLASS INV. POOL	11,467,239.10	1.619	03/01/2018	1.619	11,467,239.10	11,453,018.85	11,467,239.10	11,453,018.85	04/06/2016
	24792/Y-5913	TX CLASS	7,001,893.17	1.636	12/31/2025	1.636	7,001,893.17	0.00	7,001,893.17	0.00	02/23/2018
Inv Type	697	Texas CLASS MMF	\$73,752,222.20	1.620		1.620	\$73,752,222.20	\$66,667,553.53	\$73,752,222.20	\$66,667,553.53	
	24414/C-1050	LOGIC - INVESTMENT I	5,055,181.67	1.590	03/01/2018	1.590	5,055,181.67	5,049,024.13	5,055,181.67	5,049,024.13	04/27/2017
	24533/F-9992	LOGIC INVESTMENT PC	10,056,488.24	1.590	03/01/2018	1.590	10,056,488.24	10,044,238.79	10,056,488.24	10,044,238.79	08/17/2017
	24544/C-9990	LOGIC INVESTMENT PC	28,226.84	1.589	03/01/2018	1.589	28,226.84	28,192.47	28,226.84	28,192.47	09/11/2017
	24545/F-9999	LOGIC INV. POOL	1,128.96	1.619	03/01/2018	1.619	1,128.96	1,127.56	1,128.96	1,127.56	09/11/2017
	24560/C-9991	LOGIC INVESTMENT PC	25,156,828.05	1.590	03/01/2018	1.590	25,156,828.05	25,126,185.35	25,156,828.05	25,126,185.35	09/19/2017
	23129/B-8573	LOGIC - INVESTMENT I	2,069,074.32	1.590	03/01/2018	1.590	2,069,074.32	2,066,554.02	2,069,074.32	2,066,554.02	01/23/2014

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23173/B-5850	LOGIC - INVESTMENT F		1,172,255.63	1.589	03/01/2018	1.589	1,172,255.63	1,320,750.37	1,172,255.63	1,320,750.37	02/26/2014
23430/C-3740	Logic Investment Pool		3,994,919.00	1.590	03/01/2018	1.590	3,994,919.00	3,990,052.92	3,994,919.00	3,990,052.92	12/29/2014
23466/B-8577	LOGIC INVESTMENT PC		19,360,409.92	1.590	03/01/2018	1.590	19,360,409.92	19,336,827.65	19,360,409.92	19,336,827.65	01/28/2015
23530/B-5300	LOGIC LOGIC INVESTM		4,112,687.94	1.590	03/01/2018	1.590	4,112,687.94	4,107,678.44	4,112,687.94	4,107,678.44	03/27/2015
24224/Y-5913	LOGIC inv pool		10,143,113.05	1.590	03/01/2018	1.590	10,143,113.05	10,130,758.08	10,143,113.05	10,130,758.08	12/30/2016
23930/J-5060	LOGIC - INVESTMENT F		3,565,918.51	1.590	03/01/2018	1.590	3,565,918.51	3,561,574.98	3,565,918.51	3,561,574.98	05/12/2016
24041/C-8349	LOGIC - INVESTMENT F		11,321,778.49	1.589	03/01/2018	1.589	11,321,778.49	11,907,678.27	11,321,778.49	11,907,678.27	08/31/2016
Inv Type	698 LOGIC MMF		\$96,038,010.62	1.590		1.590	\$96,038,010.62	\$96,670,643.03	\$96,038,010.62	\$96,670,643.03	
24542/C-9990	LONE STAR INV. POOL		29,820.86	1.565	03/01/2018	1.565	29,820.86	29,785.10	29,820.86	29,785.10	09/11/2017
23028/B-5850	Lone Star Investment P		863,622.50	1.565	03/01/2018	1.565	863,622.50	862,586.79	863,622.50	862,586.79	09/19/2013
23100/C-1050	LONE STAR INVESTMEI		5,122,179.76	1.565	03/01/2018	1.565	5,122,179.76	5,116,036.92	5,122,179.76	5,116,036.92	01/08/2014
23174/F-3320	LONE STAR - INVESTMI		536,403.96	1.565	03/01/2018	1.565	536,403.96	535,760.67	536,403.96	535,760.67	03/04/2014
23175/F-3330	LONE STAR - INVESTMI		1,042,991.54	1.565	03/01/2018	1.565	1,042,991.54	1,041,740.72	1,042,991.54	1,041,740.72	03/04/2014
23681/C-3740	LONE STAR INVESTMEI		3,270,333.22	1.565	03/01/2018	1.565	3,270,333.22	3,266,411.23	3,270,333.22	3,266,411.23	10/30/2015
24225/Y-5913	Lonestar inv pool		10,136,061.55	1.565	03/01/2018	1.565	10,136,061.55	10,123,905.74	10,136,061.55	10,123,905.74	12/30/2016
23009/B-5300	Lone Star Investment P		4,716,965.67	1.565	03/01/2018	1.565	4,716,965.67	4,711,308.78	4,716,965.67	4,711,308.78	09/16/2013
23010/B-8577	Lone Star Investment P		14,828,578.98	1.565	03/01/2018	1.565	14,828,578.98	14,810,795.60	14,828,578.98	14,810,795.60	09/16/2013
23011/B-8573	Lone Star Investment P		2,037,003.77	1.565	03/01/2018	1.565	2,037,003.77	2,034,560.87	2,037,003.77	2,034,560.87	09/16/2013
Inv Type	699 Lone Star MMF		\$42,583,961.81	1.565		1.565	\$42,583,961.81	\$42,532,892.42	\$42,583,961.81	\$42,532,892.42	
K022818	8700/K-4003	MMF - TRA TRUST FIDE	2,113,093.82	1.250	03/01/2018	1.250	2,113,093.82	0.00	2,113,093.82	0.00	02/28/2018
B022818	8702/B-4001	MMF - TRA (AMEGY)	-80.00	1.240	03/01/2018	1.240	-80.00	0.00	-80.00	0.00	02/28/2018
R022818	8703/R-4008	MMF - TAX A-C (AMEGY)	7,208.74	1.240	03/01/2018	1.240	7,208.74	0.00	7,208.74	0.00	02/28/2018
C022818	8704/C-1006	MMF - COUNTY (AMEGY)	15,566.54	1.240	03/01/2018	1.240	15,566.54	0.00	15,566.54	0.00	02/28/2018
C022818	8705/C-100	MMF - COGEN (TAX AC)	53,727.97	1.240	03/01/2018	1.240	53,727.97	0.00	53,727.97	0.00	02/28/2018
A022818	8712/A-103	MMF - DA (CADENCE)	8,030,433.06	1.240	03/01/2018	1.240	8,030,433.06	0.00	8,030,433.06	0.00	02/28/2018
J022818	8713/J-104	MMF - SHERIFF (CADEN	7,573,475.98	1.240	03/01/2018	1.240	7,573,475.98	0.00	7,573,475.98	0.00	02/28/2018
F022818	8714/F-1008	MMF - FLOOD (CADENC	44,076,635.78	1.240	03/01/2018	1.240	44,076,635.78	0.00	44,076,635.78	0.00	02/28/2018
B022818	8715/B-4001	MMF - TRA (CADENCE)	500,660,733.88	1.240	03/01/2018	1.240	500,660,733.88	0.00	500,660,733.88	0.00	02/28/2018
R022818	8716/R-4008	MMF - TAX A-C (CADEN	221,083,867.98	1.240	03/01/2018	1.240	221,083,867.98	0.00	221,083,867.98	0.00	02/28/2018
C022818	8717/C-1006	MMF - COUNTY (CADEN	21,103,811.03	1.240	03/01/2018	1.240	21,103,811.03	0.00	21,103,811.03	0.00	02/28/2018
C022818	8718/C-100	MMF - COGEN (TAX AC)	274,623,229.03	1.240	03/01/2018	1.240	274,623,229.03	0.00	274,623,229.03	0.00	02/28/2018
X022818	8719/X-4007	MMF - COMM CRT (CAC	1,635,647.08	1.240	03/01/2018	1.240	1,635,647.08	0.00	1,635,647.08	0.00	02/28/2018
Inv Type	700 MONEY MARKET		\$1,080,977,350.89	1.240		1.240	\$1,080,977,350.89	\$0.00	\$1,080,977,350.89	\$0.00	
K022818	8722/K-4003	MMF - TRA TRUST DRE	25,926,552.06	0.880	03/01/2018	0.880	25,926,552.06	0.00	25,926,552.06	0.00	02/28/2018
Inv Type	702 MMF-TXMP		\$25,926,552.06	0.880		0.880	\$25,926,552.06	\$0.00	\$25,926,552.06	\$0.00	
J022818	8726/J-5102	DDA - SHERIFF (CADEN	3,549,619.43	0.150	03/01/2018	0.150	3,549,619.43	0.00	3,549,619.43	0.00	02/28/2018
A022818	8725/A-5101	DDA - DA (CADENCE)	2,774,805.94	0.150	03/01/2018	0.150	2,774,805.94	0.00	2,774,805.94	0.00	02/28/2018

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F022818	8727/F-5103	DDA - FLOOD (CADENC	11,668,737.36	0.150	03/01/2018	0.150	11,668,737.36	0.00	11,668,737.36	0.00	02/28/2018
B022818	8728/B-5104	DDA - TRA (CADENCE)	8,605,897.33	0.150	03/01/2018	0.150	8,605,897.33	0.00	8,605,897.33	0.00	02/28/2018
R022818	8729/R-4008	DDA - TAX A-C (CADEN	34,669,278.95	0.150	03/01/2018	0.150	34,669,278.95	0.00	34,669,278.95	0.00	02/28/2018
C022818	8730/C-1005	DDA - COUNTY (CADEN	388,151,449.92	0.150	03/01/2018	0.150	388,151,449.92	0.00	388,151,449.92	0.00	02/28/2018
C022818	8731/C-100	DDA - COGEN (TAX AC	25,002,716.26	0.150	03/01/2018	0.150	25,002,716.26	0.00	25,002,716.26	0.00	02/28/2018
X022818	8732/X-5108	DDA - COMM CRT (CAD	750,086.03	0.150	03/01/2018	0.150	750,086.03	0.00	750,086.03	0.00	02/28/2018
Z022818	8735/Z-5111	DDA - CONST (CADENC	2,214,901.97	0.150	03/01/2018	0.150	2,214,901.97	0.00	2,214,901.97	0.00	02/28/2018
Inv Type	703 DDA		\$477,387,493.19	0.150		0.150	\$477,387,493.19	\$0.00	\$477,387,493.19	\$0.00	
Grand Totals			\$4,689,823,590.77	1.296		1.410	\$4,679,562,779.08	\$2,228,500,502.09	\$4,677,719,387.40	\$2,227,707,159.72	

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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 02/28/2018	Book Value 01/31/2018	Market Value 02/28/2018	Market Value 01/31/2018	Purchase Date
T022818	8723/T-4005	MMF - DIST CLERK (CA	9,768,333.29	1.240	03/01/2018	1.240	9,768,333.29	0.00	9,768,333.29	0.00	02/28/2018
Fund	4005	DISTRICT CLERK MMF	\$9,768,333.29	1.240		1.240	\$9,768,333.29	\$0.00	\$9,768,333.29	\$0.00	
U022818	8724/U-4006	MMF - CO CLERK (CADI	6,659,699.47	1.240	03/01/2018	1.240	6,659,699.47	0.00	6,659,699.47	0.00	02/28/2018
Fund	4006	MMF-COCLRK	\$6,659,699.47	1.240		1.240	\$6,659,699.47	\$0.00	\$6,659,699.47	\$0.00	
89233HCV4	23956/T-5944	LONE STAR INVESTMEI	1,582,571.04	1.565	03/01/2018	1.565	1,582,571.04	1,580,673.12	1,582,571.04	1,580,673.12	06/17/2016
	23961/T-5944	LOGIC INVESTMENT PC	3,090,487.51	1.590	03/01/2018	1.590	3,090,487.51	3,086,723.09	3,090,487.51	3,086,723.09	06/29/2016
	24574/T-5944	TMCC - DISC CP	5,000,000.00	1.430	03/29/2018	1.460	4,994,438.89	4,988,877.78	4,993,622.20	4,988,022.20	10/06/2017
	24506/T-5944	TMCC - DISC CP	5,000,000.00	1.480	04/27/2018	1.514	4,988,283.33	4,982,527.78	4,987,016.65	4,980,993.05	08/02/2017
	24537/T-5944	TMCC - DISC CP	8,000,000.00	1.480	05/18/2018	1.514	7,974,346.67	7,965,137.78	7,970,186.64	7,960,191.12	08/22/2017
	22875/T-5944	FNMA NOTE	3,500,000.00	1.000	05/21/2018C	1.011	3,499,914.44	3,499,882.36	3,495,100.00	3,494,890.00	05/21/2013
	24575/T-5944	TMCC - DISC CP	5,000,000.00	1.590	06/28/2018	1.627	4,973,720.83	4,967,537.50	4,969,423.60	4,964,679.15	10/06/2017
	24220/T-5944	FHLMC NOTE	5,000,000.00	1.000	06/29/2018	1.177	4,997,137.41	4,996,409.63	4,987,800.00	4,989,500.00	12/29/2016
	24618/T-5944	MUFG - DISC CP	10,000,000.00	1.400	07/13/2018	1.431	9,947,888.89	9,937,000.00	9,928,161.10	9,922,150.00	11/01/2017
	24613/T-5944	TMCC - DISC CP	6,000,000.00	1.610	07/19/2018	1.648	5,962,433.33	5,954,920.00	5,954,966.64	5,951,560.02	10/25/2017
9128282C3	24599/T-5944	US TREASURY NOTE	5,000,000.00	0.750	08/31/2018	1.376	4,984,459.92	4,982,082.20	4,971,300.00	4,971,700.00	10/13/2017
912828L40	24600/T-5944	US TREASURY NOTE	4,000,000.00	1.000	09/15/2018	1.397	3,991,462.35	3,990,255.01	3,980,160.00	3,981,080.00	10/13/2017
36164KLK5	24782/T-5944	GECTSY - DISC CP	5,000,000.00	2.200	11/19/2018	2.260	4,919,638.89	0.00	4,918,543.05	0.00	02/23/2018
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	3,942,280.00	3,941,160.00	10/21/2016
Fund	5944	DISTRICT CLERK	\$70,173,058.55	1.386		1.489	\$69,906,783.50	\$64,932,026.25	\$69,771,618.43	\$64,813,321.75	
3130A97F2	23112/U-5945	LOGIC INVESTMENT PC	3,055,126.38	1.590	03/01/2018	1.590	3,055,126.38	3,051,405.02	3,055,126.38	3,051,405.02	01/15/2014
	23113/U-5945	LONE STAR INVESTMEI	2,640,886.27	1.565	03/01/2018	1.565	2,640,886.27	2,637,719.15	2,640,886.27	2,637,719.15	01/15/2014
	23266/U-5945	TX CLASS INV. POOL	2,534,706.04	1.619	03/01/2018	1.619	2,534,706.04	2,531,562.82	2,534,706.04	2,531,562.82	05/30/2014
	24097/U-5945	FHLB NOTE	5,000,000.00	0.875	04/12/2018C	0.875	5,000,000.00	5,000,000.00	4,996,150.00	4,994,250.00	10/14/2016
	24643/U-5945	TMCC - DISC CP	5,000,000.00	1.580	05/25/2018	1.614	4,981,347.22	4,975,202.78	4,979,694.45	4,973,476.40	11/29/2017
	24222/U-5945	FHLMC NOTE	3,000,000.00	1.000	06/29/2018	1.177	2,998,282.44	2,997,845.78	2,992,680.00	2,993,700.00	12/29/2016
	24731/U-5945	GECSTY - DISC CP	4,735,000.00	1.910	07/31/2018	1.955	4,696,814.85	4,689,780.75	4,696,415.01	4,691,674.75	01/30/2018
	24098/U-5945	FFCB NOTE	5,000,000.00	0.940	10/17/2018	0.967	4,999,152.50	4,999,040.00	4,970,350.00	4,970,550.00	10/17/2016
	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	1,015,890.00	1,019,260.00	11/23/2010
	24106/U-5945	FHLMC NOTE	5,000,000.00	1.300	10/25/2019C	1.312	4,999,034.82	4,998,986.07	4,916,900.00	4,919,300.00	10/28/2016
Fund	5945	COUNTY CLERK	\$36,965,718.69	1.418		1.449	\$36,905,350.52	\$36,881,542.37	\$36,798,798.15	\$36,782,898.14	
Grand Totals			\$123,566,810.00	1.376		1.444	\$123,240,166.78	\$101,813,568.62	\$122,998,449.34	\$101,596,219.89	

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2018	Book Value 01/31/2018	Market Value 02/28/2018	Market Value 01/31/2018	Purchase Date
I022818	8720/I-106	MMF - JUVPROB (CADE	2,704,266.98	1.240	03/01/2018	1.240	2,704,266.98	0.00	2,704,266.98	0.00	02/28/2018
Fund	106	MMF-JUVPROB	\$2,704,266.98	1.240		1.240	\$2,704,266.98	\$0.00	\$2,704,266.98	\$0.00	
H022818	8640/H-1010	MMF - AMEGY-HOSP	159,752,318.94	1.270	03/01/2018	1.270	159,752,318.94	0.00	159,752,318.94	0.00	02/28/2018
Fund	1010	MMF-AMEGY-ML-HOSP	\$159,752,318.94	1.270		1.270	\$159,752,318.94	\$0.00	\$159,752,318.94	\$0.00	
D022818	8721/D-1012	MMF - CS&C (CADENCE	6,543,437.01	1.240	03/01/2018	1.240	6,543,437.01	0.00	6,543,437.01	0.00	02/28/2018
Fund	1012	MMF-COMSUPVCORR	\$6,543,437.01	1.240		1.240	\$6,543,437.01	\$0.00	\$6,543,437.01	\$0.00	
H022818	8642/H-1024	MMF - AMEGY-CHCI	217,269,239.40	1.270	03/01/2018	1.270	217,269,239.40	0.00	217,269,239.40	0.00	02/28/2018
Fund	1024	MMF-AMEGY CHCI	\$217,269,239.40	1.270		1.270	\$217,269,239.40	\$0.00	\$217,269,239.40	\$0.00	
H022818	8641/H-1026	MMF - AMEGY-CHCTX	84,961,785.79	1.270	03/01/2018	1.270	84,961,785.79	0.00	84,961,785.79	0.00	02/28/2018
Fund	1026	MMF-AMEGY CHCTX	\$84,961,785.79	1.270		1.270	\$84,961,785.79	\$0.00	\$84,961,785.79	\$0.00	
I022818	8733/I-5109	DDA - JUVPROB (CADEI	1,178,669.67	0.150	03/01/2018	0.150	1,178,669.67	0.00	1,178,669.67	0.00	02/28/2018
Fund	5109	DDA-JUV PROB	\$1,178,669.67	0.150		0.150	\$1,178,669.67	\$0.00	\$1,178,669.67	\$0.00	
D022818	8734/D-5110	DDA - CS&C (CADENCE	2,500,282.15	0.150	03/01/2018	0.150	2,500,282.15	0.00	2,500,282.15	0.00	02/28/2018
Fund	5110	DDA-CS&C	\$2,500,282.15	0.150		0.150	\$2,500,282.15	\$0.00	\$2,500,282.15	\$0.00	
89233HF82	24547/N-5910	TMCC - DISC CP	7,000,000.00	1.480	06/08/2018	1.514	6,971,510.00	6,963,452.22	6,964,387.50	6,957,278.58	09/13/2017
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	5,984,580.00	5,979,300.00	06/23/2016
3130A8PK3	24511/N-5910	FHLB NOTE	2,000,000.00	0.625	08/07/2018	1.274	1,994,430.41	1,993,359.34	1,989,720.00	1,988,500.00	08/04/2017
89233HJH8	24679/N-5910	TMCC - DISC CP	2,000,000.00	1.820	09/17/2018	1.865	1,979,777.78	1,976,946.67	1,977,000.00	1,976,820.00	12/21/2017
89233HKK9	24725/N-5910	TMCC - DISC CP	5,000,000.00	1.930	10/19/2018	1.979	4,937,811.11	4,930,305.56	4,933,300.00	4,929,944.45	01/23/2018
Fund	5910	911 EMERGENCY NETWRK	\$22,000,000.00	1.394		1.479	\$21,883,529.30	\$21,864,063.79	\$21,848,987.50	\$21,831,843.03	
89233HDW1	24619/D-9901	TMCC - DISC CP	4,000,000.00	1.480	04/30/2018	1.511	3,990,133.33	3,985,528.89	3,988,533.32	3,984,257.76	11/08/2017
Fund	9901	COMM SUPV&CORR	\$4,000,000.00	1.480		1.511	\$3,990,133.33	\$3,985,528.89	\$3,988,533.32	\$3,984,257.76	
89233HDT8	24641/H-9902	TMCC - DISC CP	60,000,000.00	1.510	04/27/2018	1.541	59,856,550.00	59,786,083.33	59,844,199.80	59,771,916.60	11/27/2017
89233HE42	24769/H-9902	TMCC - DISC CP	50,000,000.00	1.810	05/04/2018	1.842	49,839,111.11	0.00	49,847,111.00	0.00	02/16/2018
30229BE45	24779/H-9902	XON - DISC CP	20,000,000.00	1.580	05/04/2018	1.607	19,943,822.22	0.00	19,938,844.40	0.00	02/21/2018
89233HEX8	24642/H-9902	TMCC - DISC CP	30,000,000.00	1.590	05/31/2018	1.625	29,879,425.00	29,842,325.00	29,859,708.30	29,832,408.30	11/27/2017
912828R51	24339/H-9902	US TREASURY NOTE	50,000,000.00	0.875	05/31/2018	0.983	49,986,564.36	49,982,430.31	49,902,000.00	49,894,500.00	02/22/2017
89232DF66	24726/H-9902	TMCCI - DISC CP	50,000,000.00	1.800	06/06/2018	1.837	49,757,500.00	49,687,500.00	49,731,335.00	49,683,500.00	01/23/2018
89233HG32	24770/H-9902	TMCC - DISC CP	40,000,000.00	1.970	07/03/2018	2.012	39,728,577.78	0.00	39,734,088.80	0.00	02/16/2018
89233HG57	24765/H-9902	TMCC - DISC CP	50,000,000.00	0.000	07/05/2018	2.013	49,655,250.00	0.00	49,662,250.00	0.00	02/15/2018

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89233HJ54	24721/H-9902	TMCC - DISC CP	50,000,000.00	1.890	09/05/2018	1.936	49,506,500.00	49,433,000.00	49,430,750.00	49,425,583.50	01/19/2018
36164KJ51	24722/H-9902	GECTSY - DISC CP	50,000,000.00	1.910	09/05/2018	1.956	49,501,277.78	49,427,000.00	49,459,500.00	49,451,000.00	01/19/2018
36164KK18	24727/H-9902	GECTSY - DISC CP	30,000,000.00	1.930	10/01/2018	1.978	29,655,816.67	29,610,783.34	29,630,850.00	29,608,766.70	01/24/2018
89233HKG8	24720/H-9902	TMCC - DISC CP	50,000,000.00	1.940	10/16/2018	1.990	49,382,972.22	49,307,527.78	49,341,625.00	49,307,528.00	01/19/2018
36164KKG5	24723/H-9902	GECTSY - DISC CP	50,000,000.00	1.970	10/16/2018	2.021	49,373,430.56	49,296,819.44	49,341,625.00	49,307,528.00	01/19/2018
36164KLL3	24790/H-9902	GECTSY - DISC CP	40,000,000.00	2.200	11/20/2018	2.260	39,354,666.67	0.00	39,345,866.80	0.00	02/23/2018
Fund	9902 HOSP DIST GENERAL		\$620,000,000.00	1.620		1.827	\$615,421,464.37	\$416,373,469.20	\$615,069,754.10	\$416,282,731.10	
36164KL25	24746/H-9905	GECO - DISC CP	578,000.00	2.040	11/02/2018	2.093	569,942.68	0.00	569,315.09	0.00	02/06/2018
Fund	9905 HOSP DIST WITT		\$578,000.00	2.040		2.093	\$569,942.68	\$0.00	\$569,315.09	\$0.00	
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	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
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
802088KH6	24453/H-9907	SANTA FE PUBLIC SD T	1,000,000.00	2.500	08/01/2018	0.751	1,007,241.26	1,008,689.51	1,005,490.00	1,005,800.00	05/22/2017
5218407C6	24440/H-9907	LEANDER TXISD CAP A	1,250,000.00	0.000	08/15/2018	0.912	1,244,856.70	1,243,915.85	1,242,750.00	1,241,025.00	05/17/2017
240775NH5	24459/H-9907	DE KALB IL SER A TAX-	5,000.00	2.000	01/01/2019	1.220	5,032.06	5,035.27	4,978.35	4,975.55	05/26/2017
463813ZW8	24441/H-9907	IRVING TX ISD CABS SI	1,435,000.00	0.000	02/15/2019	0.660	1,426,015.44	1,425,231.90	1,414,938.70	1,413,130.60	05/17/2017
239019E24	24454/H-9907	DAVIS CO UT SD TAX-E	110,000.00	2.000	06/01/2019	0.950	111,425.93	111,520.99	110,800.80	110,840.40	05/22/2017
140861JU0	24457/H-9907	CARBON CNTY PA REF	10,000.00	1.500	12/01/2019	1.000	10,086.18	10,090.29	9,973.40	9,971.30	05/26/2017
Fund	9907 COMM.HEALTH CHOICE, INC.		\$7,135,057.70	0.431		0.461	\$7,129,715.27	\$7,129,541.51	\$7,113,988.95	\$7,110,800.55	
89233HGK4	24611/H-9917	TMCC - DISC CP	1,314,000.00	1.610	07/19/2018	1.648	1,305,772.90	1,304,127.48	1,304,137.69	1,303,391.64	10/24/2017
89233HHE7	24640/H-9917	TMCC - DISC CP	1,055,000.00	1.670	08/14/2018	1.710	1,046,875.92	1,045,505.59	1,045,611.09	1,044,595.94	11/27/2017
912828V56	24794/H-9917	U.S. TREASURY NOTE	4,192,000.00	1.125	01/31/2019	2.051	4,156,780.71	0.00	4,155,487.68	0.00	02/26/2018
Fund	9917 HOSP DIST SERIES 2010 D/S		\$6,561,000.00	1.310		1.916	\$6,509,429.53	\$2,349,633.07	\$6,505,236.46	\$2,347,987.58	
89233HGK4	24610/H-9918	TMCC - DISC CP	1,530,000.00	1.610	07/19/2018	1.648	1,520,420.50	1,518,504.60	1,518,516.49	1,517,647.81	10/24/2017
89233HKK9	24724/H-9918	TMCC - DISC CP	5,286,000.00	1.920	10/19/2018	1.969	5,220,594.56	5,212,700.80	5,215,484.76	5,211,937.27	01/23/2018
Fund	9918 HOSP DIST SERIES 2010 D/S R		\$6,816,000.00	1.850		1.897	\$6,741,015.06	\$6,731,205.40	\$6,734,001.25	\$6,729,585.08	
89233HGL2	24608/H-9919	TMCC - DISC CP	17,000,000.00	1.620	07/20/2018	1.658	16,892,135.00	16,870,715.00	16,871,494.11	16,861,936.37	10/23/2017
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	9,960,000.00	9,951,800.00	08/30/2016
89233HLK8	24789/H-9919	TMCC - DISC CP	11,082,000.00	2.210	11/19/2018	2.270	10,903,078.03	0.00	10,901,458.82	0.00	02/23/2018
Fund	9919 HOSP DIST BEN TAUB LEVEL 1		\$38,082,000.00	1.642		1.677	\$37,795,213.03	\$26,870,715.00	\$37,732,952.93	\$26,813,736.37	
912828V56	24793/H-9920	U.S. TREASURY NOTE	6,990,000.00	1.125	01/31/2019	2.051	6,931,273.18	0.00	6,929,117.10	0.00	02/26/2018
Fund	9920 HOSP DIST SERIES 2016 RR D/		\$6,990,000.00	1.125		2.051	\$6,931,273.18	\$0.00	\$6,929,117.10	\$0.00	

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89233HGH1	24606/H-9921	TMCC - DISC CP	10,769,000.00	1.610	07/17/2018	1.648	10,702,537.32	10,689,052.14	10,689,327.38	10,683,093.32	10/20/2017
Fund	9921 HOSP DIST SERIES 2016 RR D		\$10,769,000.00	1.610		1.648	\$10,702,537.32	\$10,689,052.14	\$10,689,327.38	\$10,683,093.32	
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	7,720,895.54	7,727,892.38	7,714,337.35	7,718,573.96	05/18/2017
353838XT7	24428/H-9922	FRANKLIN MA BANS SE	7,840,000.00	2.000	05/18/2018	0.850	7,859,119.34	7,866,568.43	7,851,603.20	7,855,915.20	05/19/2017
217489PU1	24460/H-9922	COPPEL TX ISD CAP AP	5,000.00	0.000	08/15/2018	0.830	4,981.23	4,977.79	4,969.90	4,961.90	05/26/2017
930013XW2	24458/H-9922	WACONIA MN SER A T/	50,000.00	2.000	02/01/2019	0.900	50,499.09	50,544.46	50,312.50	50,329.00	05/26/2017
587839YA3	24431/H-9922	MERCER CNTY NJ TAX	1,000,000.00	2.000	02/01/2019	0.851	1,010,435.71	1,011,384.42	1,005,990.00	1,006,480.00	05/15/2017
090874KJ6	24429/H-9922	BIRDSVILLE TX ISD CAI	1,045,000.00	0.000	02/15/2019	0.530	1,039,739.04	1,039,280.23	1,030,422.25	1,027,067.80	05/15/2017
463813ZW8	24430/H-9922	IRVING TX ISD CABS SI	1,000,000.00	0.000	02/15/2019	0.660	993,737.02	993,190.83	986,020.00	984,760.00	05/15/2017
H021718	24807/H-9922	CD - CHC TEXAS	100,000.00	0.100	02/17/2019	0.100	100,000.00	0.00	100,000.00	0.00	02/17/2018
625482FP4	24432/H-9922	MULTNOMAH CLACKAM	1,000,000.00	0.000	06/15/2019	0.610	992,198.61	991,694.21	981,910.00	981,310.00	05/15/2017
521841FA9	24439/H-9922	LEANDER TX ISD TAX E	1,075,000.00	0.000	08/15/2019	0.590	1,065,841.16	1,065,316.80	1,052,059.50	1,049,845.00	05/15/2017
150429Z27	24433/H-9922	CEDAR HILLS TXISD RE	1,255,000.00	0.000	08/15/2019	0.600	1,244,128.97	1,243,506.59	1,226,273.05	1,226,160.10	05/15/2017
304752BB3	24434/H-9922	FAIRFLD SUISUN CA UI	2,645,000.00	2.000	08/15/2019	1.112	2,678,657.07	2,680,584.00	2,653,834.30	2,654,257.50	05/15/2017
521841GG5	24435/H-9922	LEANDER TXISD CAB R	1,380,000.00	0.000	08/15/2019	0.590	1,368,242.60	1,367,569.47	1,350,992.40	1,347,708.00	05/15/2017
590760GQ1	24436/H-9922	MESQUITE TX ISD REF	1,000,000.00	0.000	08/15/2019	0.590	991,480.15	990,992.37	978,190.00	976,930.00	05/15/2017
487694PQ8	24438/H-9922	KELLER TXISD CABS RE	760,000.00	0.000	02/15/2020	0.830	747,823.79	747,304.91	735,072.00	734,152.40	05/15/2017
090874KK3	24437/H-9922	BIRDSVILLE TX ISD CAI	1,000,000.00	0.000	02/15/2020	0.850	983,601.78	982,902.99	966,950.00	967,000.00	05/15/2017
7742853H1	24426/H-9922	ROCKWALL TXISD CABI	1,000,000.00	0.000	02/15/2020	0.910	982,464.00	981,716.73	968,080.00	966,420.00	05/15/2017
731367DK1	24425/H-9922	POLK CNTY OR SCHL D	970,000.00	0.000	06/15/2020	1.040	947,332.13	946,506.84	927,397.60	925,884.40	05/15/2017
Fund	9922 COMM HEALTH CHOICE TEXAS,		\$31,327,937.00	1.230		0.815	\$31,281,177.23	\$31,191,933.45	\$31,084,414.05	\$30,977,755.26	
	23114/I-9995	LONE STAR INVESTMEI	1,828,739.60	1.565	03/01/2018	1.565	1,828,739.60	1,826,546.46	1,828,739.60	1,826,546.46	01/15/2014
36960MC84	24744/I-9995	GECO - DISC CP	2,000,000.00	1.510	03/08/2018	1.533	1,999,412.78	0.00	1,999,351.20	0.00	02/06/2018
89233HCN2	24745/I-9995	TMCC - DISC CP	2,000,000.00	1.540	03/22/2018	1.564	1,998,203.34	0.00	1,998,086.66	0.00	02/06/2018
Fund	9995 JUVENILE BOARD		\$5,828,739.60	1.538		1.554	\$5,826,355.72	\$1,826,546.46	\$5,826,177.46	\$1,826,546.46	
62478YC89	24669/D-9996	MUFG - DISC CP	2,000,000.00	1.470	03/08/2018	1.496	1,999,428.33	1,997,141.67	1,999,362.22	1,997,005.56	12/12/2017
62478YCN6	24670/D-9996	MUFG - DISC CP	2,000,000.00	1.470	03/22/2018	1.497	1,998,285.00	1,995,998.33	1,998,086.66	1,995,807.78	12/12/2017
62478YD54	24671/D-9996	MUFG - DISC CP	2,000,000.00	1.480	04/05/2018	1.508	1,997,122.22	1,994,820.00	1,996,811.12	1,994,365.00	12/12/2017
89233HDK7	24701/D-9996	TMCC - DISC CP	2,000,000.00	1.670	04/19/2018	1.701	1,995,453.89	1,992,856.11	1,995,535.56	1,993,112.78	01/10/2018
Fund	9996 COMM SUPV&CORR(TDCJ)		\$8,000,000.00	1.523		1.550	\$7,990,289.44	\$7,980,816.11	\$7,989,795.56	\$7,980,291.12	
Grand Totals			\$1,242,997,734.24	1.458		1.563	\$1,237,682,075.40	\$536,992,505.02	\$1,236,991,601.09	\$536,568,627.63	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

**Fourth Quarter
Ending February 28, 2018
Fiscal Year 2017-18**

PORTFOLIO PERFORMANCE
Fourth Quarter
December 2017 through February 2018
Fiscal Year 2017-18

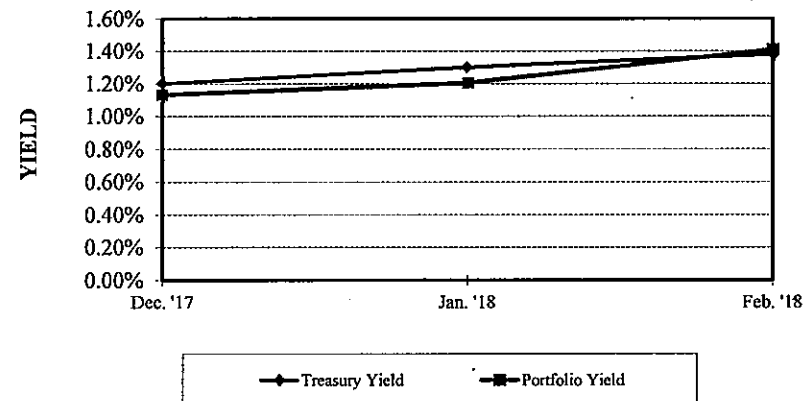
FEDERAL RESERVE STATISTICAL RELEASE
H.15 (519) SELECTED INTEREST RATES

TREASURY CONSTANT MATURITIES	Dec. '17	Jan. '18	Feb. '18
6 MONTH	1.50%	1.62%	1.79%
1 YEAR	1.70%	1.80%	1.96%
2 YEAR	1.84%	2.03%	2.18%
3 YEAR	1.96%	2.15%	2.36%
5 YEAR	2.18%	2.38%	2.60%
7 YEAR	2.32%	2.51%	2.78%
10 YEAR	2.40%	2.58%	2.86%

HARRIS COUNTY
INVESTMENT PORTFOLIO
MATURITY DISTRIBUTION

NO. OF DAYS	Dec. '17	Jan. '18	Feb. '18
0-90	79.64%	76.11%	58.79%
91-180	9.09%	7.83%	14.80%
181-365	6.27%	12.77%	22.30%
>365	5.01%	3.29%	4.11%
WTD AVG. MATURITY	82	77	119
WTD AVG. YIELD	1.13%	1.20%	1.41%

MONTHLY PORTFOLIO PERFORMANCE
1 MONTH TREASURY VS PORTFOLIO YIELD

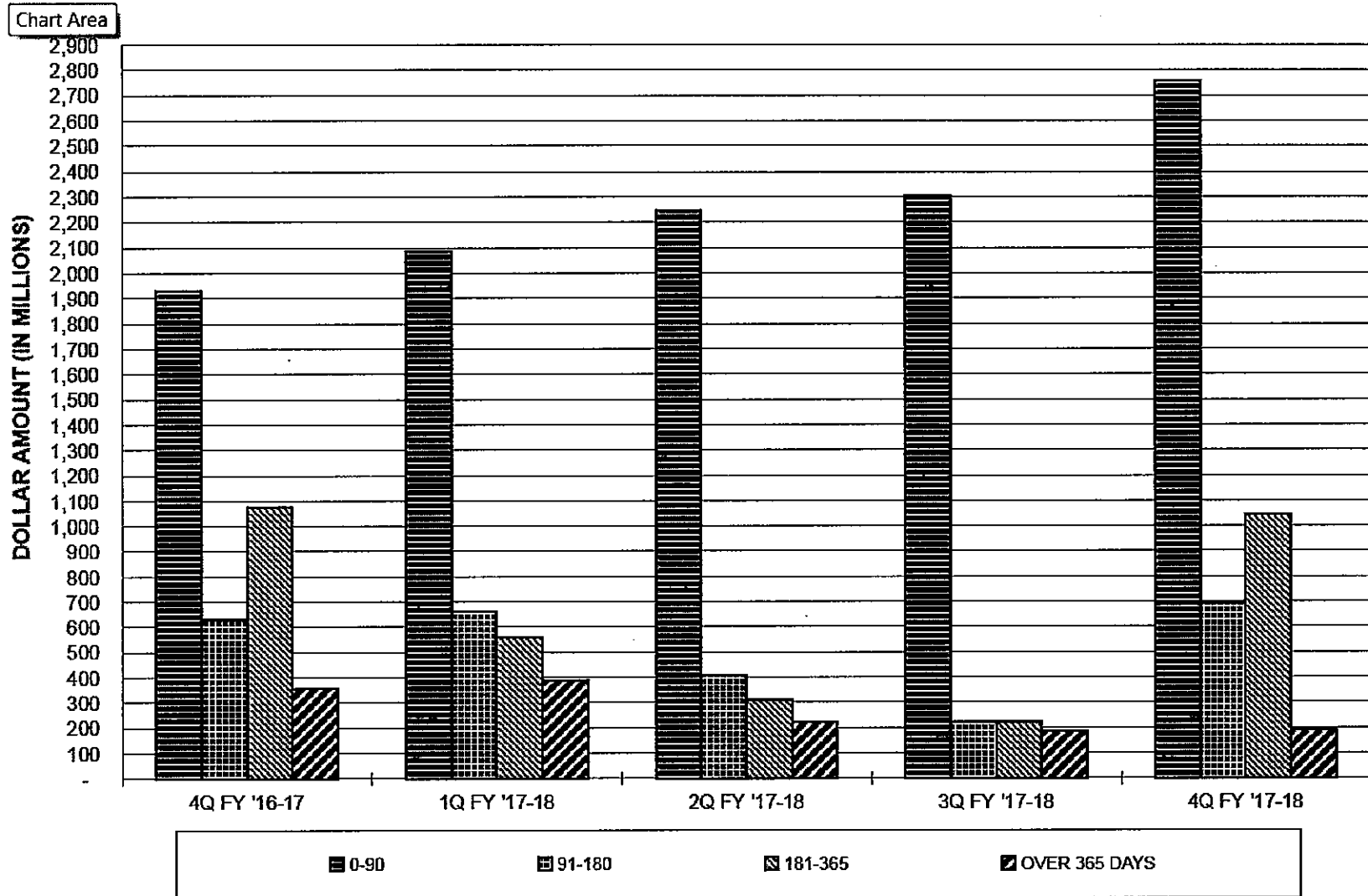


SECTION V

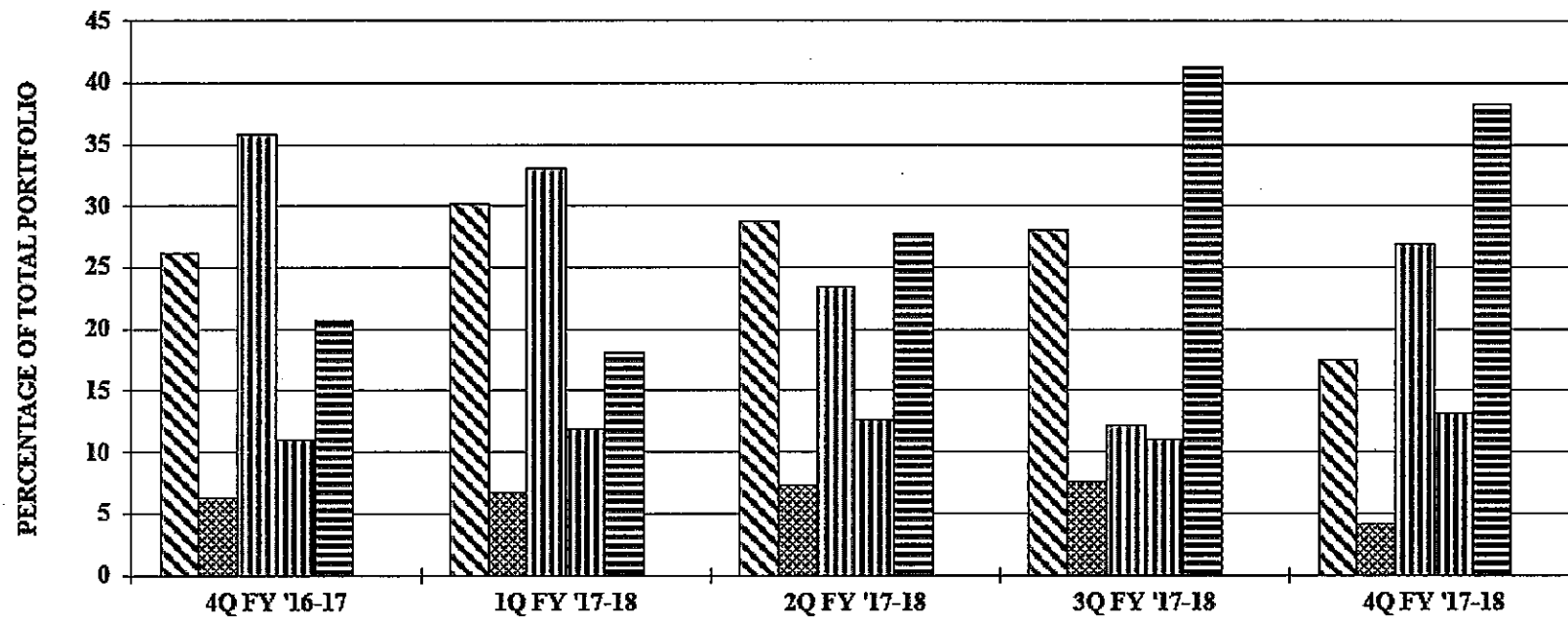
GRAPHS

**Fourth Quarter
Ending February 28, 2018
Fiscal Year 2017-18**

TOTAL PORTFOLIO - MATURITY DISTRIBUTION



PORTFOLIO SECTOR DISTRIBUTION



AGENCY

MUNI

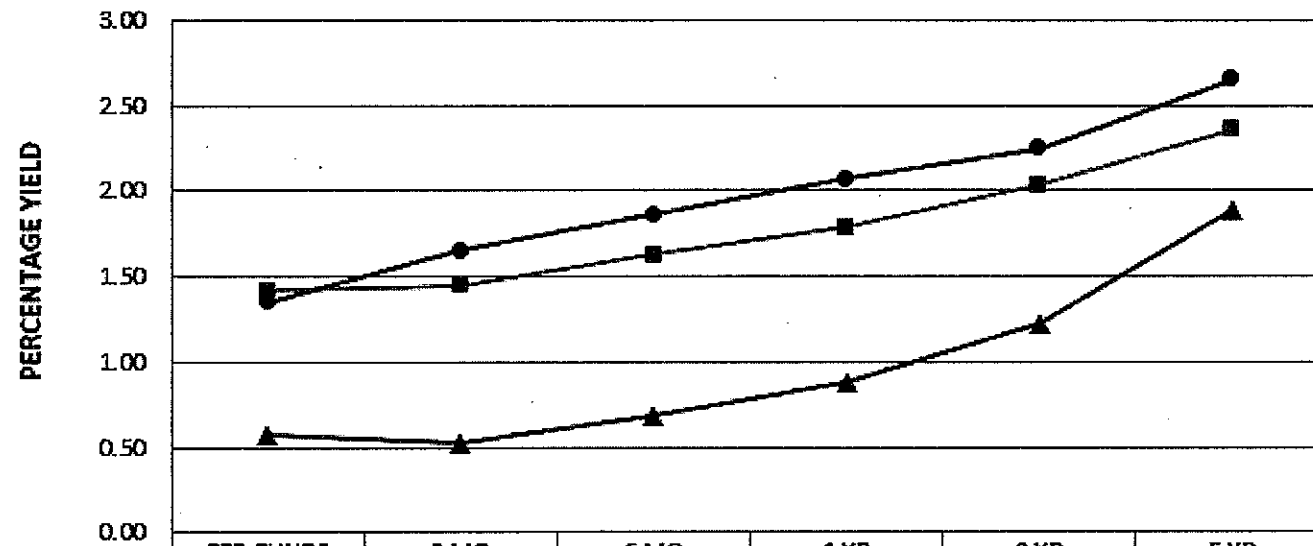
COMM. PAPER

TREASURY

MM/DDA

TAX EXEMPT MMF

YIELD CURVE



	FED FUNDS	3 MO	6 MO	1 YR	2 YR	5 YR
Feb. 28, 2017	0.57	0.53	0.69	0.88	1.22	1.89
Feb. 28, 2018	1.35	1.65	1.86	2.07	2.25	2.65
Jan. 16, 2018	1.42	1.45	1.63	1.79	2.03	2.36