4.d

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: July 31, 2018

Re: Revised First Quarter of Fiscal Year 2018-19 Investment Report

Vote of the Court:

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

Harris County Budget Management Department has prepared the Investment Report covering the First Quarter of Fiscal Year 2018-19 (March through May 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. Report previously approved by Commissioners Court on June 26, 2018.

The quarterly report has been revised to include two money market funds for the Toll Road that were inadvertently left off of the original report that resulted in an increase of $16,833.47 on the total par value of the portfolio.

Amy Perez
Director, Financial Management

Diana Elizondo
Investment Manager

Sydney Sexton
Financial Analyst

HARRIS COUNTY BUDGET MANAGEMENT DEPARTMENT
18 JUL 26 AM 10:49

Presented to Commissioners' Court

JUL 31 2018

APPROVE C/E

Recorded Vol.____ Page____

HARRIS COUNTY
INVESTMENT REPORT

First Quarter
March through May 2018
Fiscal Year 2018-19

Prepared By:
Budget Management Department
Financial Management Section

TABLE OF CONTENTS

SECTION I Portfolio Summary of Balances, Earnings and Market Sectors
- Summary Investment Portfolio
- Other Investment Portfolio

SECTION II Management Report Summary

SECTION III Current Portfolio Holdings - *as of May 31, 2018*

SECTION IV Portfolio Performance (Benchmark)

SECTION V Graphs
- Portfolio Sector Distribution
- Total Portfolio Maturity Distribution
- Yield Curve

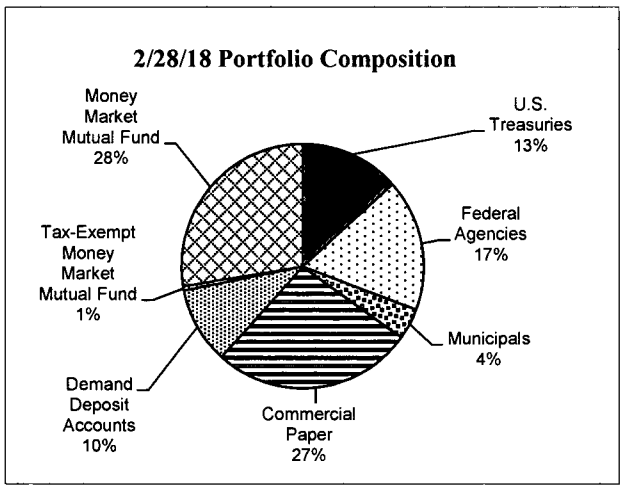
SECTION I

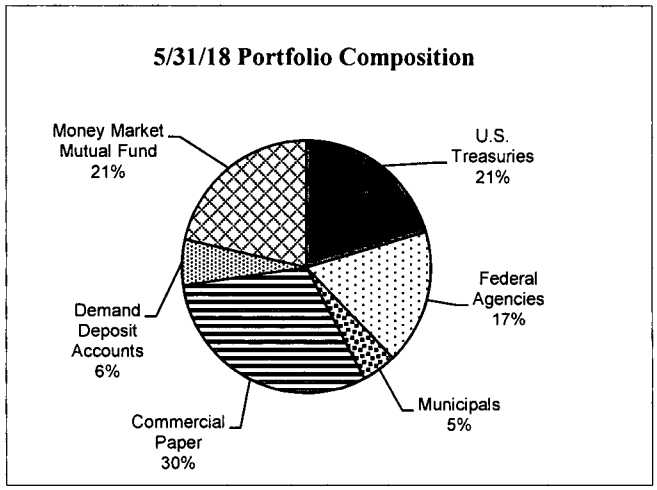
PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS

First Quarter
Ending May 31, 2018
Fiscal Year 2018-19

Harris County Investment Report
First Quarter
March through May 2018
Fiscal Year 2018-19

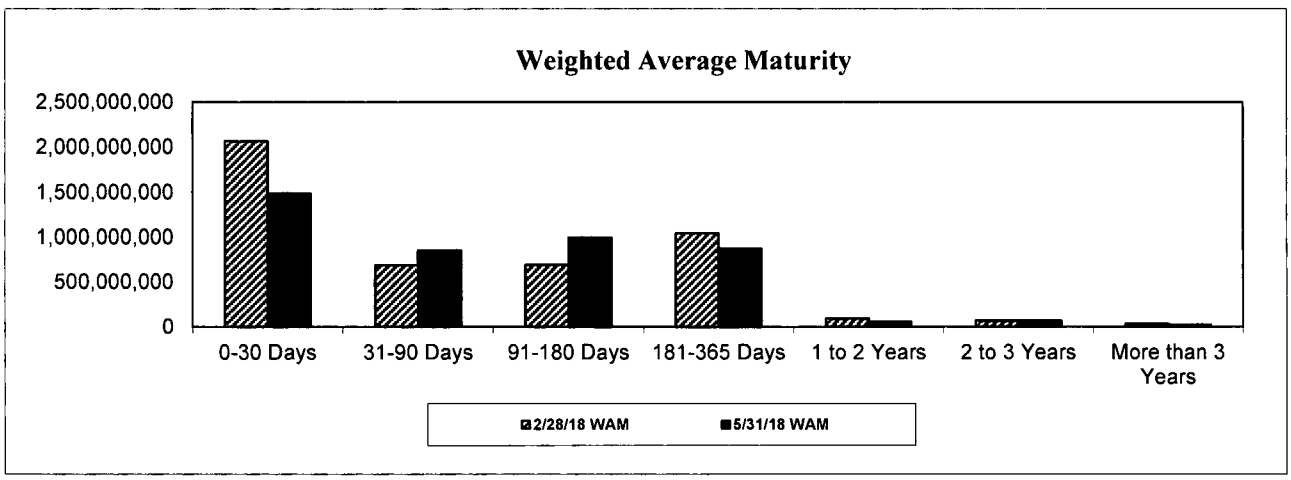
Portfolio interest earned and/or accrued for this quarter, excluding MMF/DDA interest: $ 14,262,153





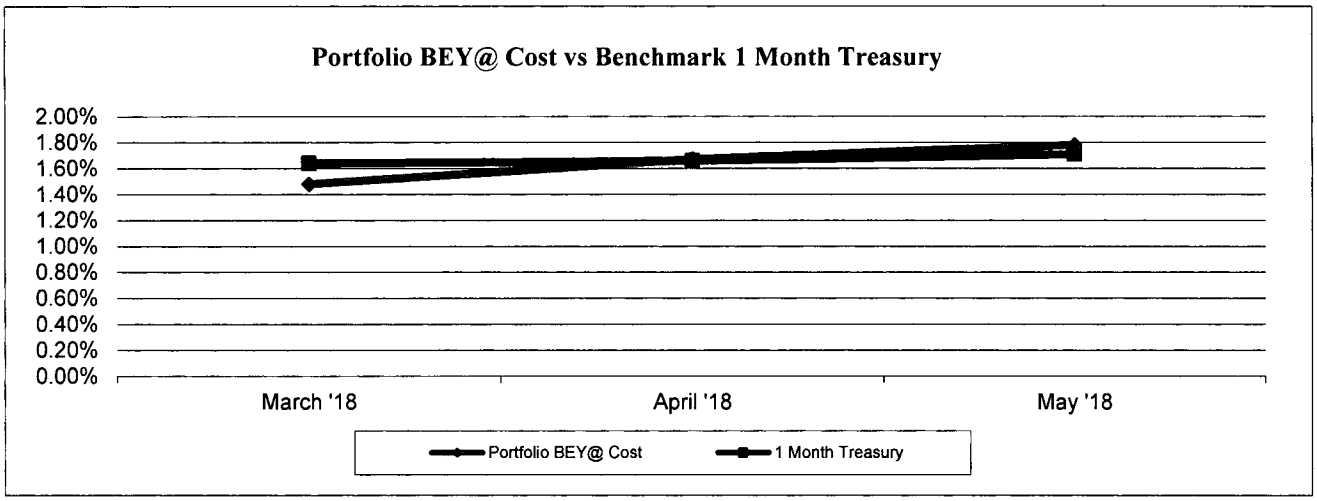
Total Par Value of Portfolio: $ 4,689,823,590.77

Total Par Value of Portfolio: $ 4,349,940,644.08



Portfolio's effective weighted average maturity for this period (in days): 113

* 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 February 28, 2018 was $4,679,562,779 and the book value as of May 31, 2018 was $4,336,781,029.

The market value of the portfolio as of February 28, 2018 was $4,677,719,387 and the market value as of May 31, 2018 was $4,335,662,576.

The weighted average bond equivalent yield at cost for this quarter was 1.64%, while the average for the benchmark 1 month Treasury constant maturity was 1.67%. The portfolio's weighted average bond equivalent yield for this quarter exceeded the average benchmark by -3 basis points.

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

OTHER

INVESTMENT PORTFOLIO SUMMARY

FIRST QUARTER FY 2018-19

(dollar amounts in thousands)

	COUNTY CLERK			DISTRICT CLERK			COMMUNITY SUPV. & CORRECTION			JUVENILE			HOSPITAL			911 EMERGENCY NETWORK			TOTAL OTHER FUNDS		
MARKET SECTOR	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	---	---	---	9,000	0.7%	1.39%	---	---	---	---	---	---	11,182	0.9%	2.05%	---	---	---	20,182	1.6%	1.75%
AGENCY	13,000	1.0%	1.15%	9,000	0.7%	1.17%	---	---	---	---	---	---	10,000	0.8%	1.05%	8,000	0.6%	1.04%	40,000	3.2%	1.11%
COMM PAPER	16,735	1.3%	2.28%	43,500	3.5%	1.98%	12,000	1.0%	2.21%	---	0.0%	---	508,614	40.8%	1.99%	14,000	1.1%	1.73%	594,849	47.8%	1.99%
TIME DEP	---	---	---	---	---	---	---	---	---	---	---	---	3,925	0.3%	0.10%	---	---	---	3,925	0.3%	0.10%
MUNICIPAL	1,000	0.1%	3.82%	---	---	---	---	---	---	---	---	---	58,045	4.7%	1.35%	---	---	---	59,045	4.7%	1.39%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MMF/DDA	23,521	1.9%	1.76%	21,878	1.8%	1.77%	11,570	0.9%	1.29%	14,072	1.1%	1.53%	456,560	36.7%	1.66%	---	---	---	527,601	42.4%	1.66%
TAX EXMPT MM	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	**$54,256**	**4.4%**	**1.81%**	**$83,378**	**6.7%**	**1.77%**	**$23,570**	**1.9%**	**1.76%**	**$14,072**	**1.1%**	**1.53%**	**$1,048,326**	**84.2%**	**1.79%**	**$22,000**	**1.8%**	**1.48%**	**$1,245,602**	**100.0%**	**1.78%**
1RD QTR '19 EARNINGS		**$183**			**$342**			**$66**			**$11**			**$1,377**			**$13**			**$1,992**	
FISCAL YEAR EARNINGS		**$183**			**$342**			**$66**			**$11**			**$1,377**			**$13**			**$1,992**	

INVESTMENT PORTFOLIO SUMMARY
FIRST QUARTER FY 2018-19
(dollar amounts in thousands)

	COUNTY FUNDS			OTHER FUNDS			TOLL ROAD AUTHORITY			FLOOD CONTROL DISTRICT			TAX			TOTAL FUNDS		
MARKET SECTOR	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	675,105	12.1%	1.91%	20,182	0.4%	1.75%	215,000	3.8%	1.84%	---	---	---	---	---	---	910,287	16.3%	1.89%
AGENCY	407,000	7.3%	1.70%	40,000	0.7%	1.11%	288,000	5.1%	1.10%	60,000	1.1%	1.03%	---	---	---	795,000	14.2%	1.40%
COMM PAPER	674,745	12.1%	2.09%	594,849	10.6%	1.99%	495,128	8.8%	2.03%	136,340	2.4%	2.10%	16,000	0.3%	2.49%	1,917,062	34.3%	2.05%
TIME DEP	---	---	---	3,925	0.1%	0.10%	---	---	---	---	---	---	---	---	---	3,925	0.1%	0.10%
MUNICIPAL	13,490	0.2%	1.54%	59,045	1.1%	1.39%	177,310	3.2%	2.79%	4,595	0.1%	1.23%	---	---	---	254,440	4.5%	2.37%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MONEY MKT/DDA	483,256	8.6%	1.35%	527,601	9.4%	1.66%	480,811	8.6%	1.62%	39,317	0.7%	1.46%	183,844	3.3%	1.30%	1,714,829	30.6%	1.52%
TAX EXEMPT MM	---	---	---	---	---	---		0.0%		---	---	---	---	---	---	---	---	---
TOTALS	**$2,253,596**	**40.3%**	**1.80%**	**$1,245,602**	**22.3%**	**1.78%**	**$1,656,249**	**29.6%**	**1.81%**	**$240,252**	**4.3%**	**1.71%**	**$199,844**	**3.6%**	**1.39%**	**$5,595,543**	**100.0%**	**1.78%**
1RD QTR '19 EARNINGS		**$8,431**			**$1,992**			**$4,237**			**$791**			**$60**			**$15,512**	
FISCAL YEAR EARNINGS		**$8,431**			**$1,992**			**$4,237**			**$791**			**$60**			**$15,512**	

SECTION II

MANAGEMENT REPORT SUMMRY

First Quarter
Ending May 31, 2018
Fiscal Year 2018-19

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

Management Report Summaries -- #1

Values are "As of":05/31/2018
Run Date: 07/25/2018 16:34:55

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)	890,105	755,000	106,305	89,090	1,322,213	0	0	0	254,115	933,113	0	4,349,941
ACCOUNTING BOOK VALUE	885,790	752,391	107,874	89,046	1,314,452	0	0	0	254,115	933,113	0	4,336,781
MARKET VALUE	885,301	750,064	108,280	90,974	1,313,816	0	0	0	254,115	933,113	0	4,335,663
VARIANCE	-489	-2,327	406	1,928	-636	0	0	0	0	0	0	-1,118
PORTFOLIO WTD AVGS:												
Maturity (days)	187	185	1,941	1,635	102				1	1		183
Effctv Maty (days)	187	141	754	509	102				1	1		123
Pcnt Of Total PAR:	20.462	17.357	2.444	2.048	30.396	0.000	0.000	0.000	5.842	21.451	0.000	100.000
BEY @ Cost	1.895	1.418	2.161	3.269	2.075				0.622	1.681		1.781
BEY @ Mkt	2.050	2.127	1.923	2.556	2.198				0.622	0.330		1.625
# of Securities	21	28	86	44	61	0	0	0	9	42	0	291
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	50,000	95,000	0	0	155,000	0	0	0	254,115	933,113	0	1,487,228
1 to 3 months	150,000	300,000	0	23,115	379,077	0	0	0	0	0	0	852,192
3 to 6 months	215,105	66,000	980	4,190	711,961	0	0	0	0	0	0	998,236
6 to 12 months	475,000	294,000	16,345	11,880	76,175	0	0	0	0	0	0	873,400
1 to 2 years	0	0	41,955	9,985	0	0	0	0	0	0	0	51,940
2 to 3 years	0	0	29,155	36,695	0	0	0	0	0	0	0	65,850
More than 3 years	0	0	17,870	3,225	0	0	0	0	0	0	0	21,095
Par Value Totals	890,105	755,000	106,305	89,090	1,322,213	0	0	0	254,115	933,113	0	4,349,941

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

Management Report Summaries -- #1

Values are "As of":05/31/2018
Run Date: 06/12/2018 9:26:09

COUNTY CLERK & DISTRICT CLERK REGISTRY

	U.S. Treasuries	Federal Agencies	Tax Exmpt Municipals	Taxable Municipals	Commrcl Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE ($000)	9,000	22,000	0	1,000	60,235	0	0	0	0	45,399	0	137,634
ACCOUNTING BOOK VALUE	8,988	21,998	0	1,000	59,854	0	0	0	0	45,399	0	137,238
MARKET VALUE	8,974	21,843	0	1,013	59,837	0	0	0	0	45,399	0	137,066
VARIANCE	-14	-155	0	13	-17	0	0	0	0	0	0	-172
PORTFOLIO WTD AVGS:												
Maturity (days)	99	219		349	104					1		90
Effctv Maty (days)	99	66		349	104					1		65
Pcnt Of Total PAR:	6.539	15.984	0.000	0.727	43.765	0.000	0.000	0.000	0.000	32.985	0.000	100.000
BEY @ Cost	1.386	1.156		3.820	2.064					1.762		1.788
BEY @ Mkt	1.947	2.314		2.400	2.195					0.690		1.701
# of Securities	2	5	0	1	10	0	0	0	0	7	0	25
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	8,000	0	0	5,000	0	0	0	0	45,399	0	58,399
1 to 3 months	0	9,000	0	0	20,735	0	0	0	0	0	0	29,735
3 to 6 months	9,000	5,000	0	0	25,500	0	0	0	0	0	0	39,500
6 to 12 months	0	0	0	1,000	9,000	0	0	0	0	0	0	10,000
1 to 2 years	0	0	0	0	0	0	0	0	0	0	0	0
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	22,000	0	1,000	60,235	0	0	0	0	45,399	0	137,634

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

Management Report Summaries -- #1

Values are "As of":05/31/2018
Run Date: 06/12/2018 9:28:43

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

	U.S. Treasuries	*Federal Agencies*	*Tax Exmpt Municipals*	*Taxable Municipals*	*Commrcl Paper*	*Time Deposits*	*Repos*	*Loans*	*DDA*	*MMF*	*TE MMF*	*Total*
PAR VALUE ($000)	11,182	18,000	58,045	0	534,614	3,925	0	0	3,719	478,483	0	1,107,968
ACCOUNTING BOOK VALUE	11,114	17,998	58,357	0	531,745	3,925	0	0	3,719	478,483	0	1,105,341
MARKET VALUE	11,104	17,968	58,165	0	531,298	3,925	0	0	3,719	478,483	0	1,104,662
VARIANCE	-10	-29	-192	0	-447	0	0	0	0	0	0	-679
PORTFOLIO WTD AVGS:												
Maturity (days)	245	67	311		98	231			1	1		69
Effctv Maty (days)	245	67	311		98	231			1	1		69
Pcnt Of Total PAR:	1.009	1.625	5.239	0.000	48.252	0.354	0.000	0.000	0.336	43.186	0.000	100.000
BEY @ Cost	2.051	1.045	1.349		1.985	0.100			0.150	1.659		1.784
BEY @ Mkt	2.183	1.964	2.049		2.065	0.100			0.150	0.007		1.158
# of Securities	2	3	23	0	27	7	0	0	2	6	0	70
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	6,000	0	0	61,000	1,356	0	0	3,719	478,483	0	550,558
1 to 3 months	0	12,000	2,255	0	129,668	0	0	0	0	0	0	143,923
3 to 6 months	0	0	0	0	293,946	0	0	0	0	0	0	293,946
6 to 12 months	11,182	0	43,585	0	50,000	2,570	0	0	0	0	0	107,337
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	11,182	18,000	58,045	0	534,614	3,925	0	0	3,719	478,483	0	1,107,968

SECTION III

CURRENT PORTFOLIO HOLDINGS

First Quarter
Ending May 31, 2018
Fiscal Year 2018-19

Book Value & Market Value Report

AvantGard APS 2

Run Date: 7/25/2018 4:41:38PM

As Of Date: 05/31/2018

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2018	Book Value 04/30/2018	Market Value 05/31/2018	Market Value 04/30/2018	Purchase Date
C053118	9210/C-100	MMF - COGEN (TAX AC	147,913,694.27	1.610	06/01/2018	1.610	147,913,694.27	0.00	147,913,694.27	0.00	05/31/2018
C053118	9222/C-100	DDA - COGEN (Tax Acc	75,031,666.03	0.980	06/01/2018	0.980	75,031,666.03	0.00	75,031,666.03	0.00	05/31/2018
Fund	**100 DDA-CNTYGEN**		**$222,945,360.30**	**1.398**		**1.398**	**$222,945,360.30**	**$0.00**	**$222,945,360.30**	**$0.00**	
A053118	9204/A-103	MMF - DA (CADENCE)	8,423,400.88	1.610	06/01/2018	1.610	8,423,400.88	0.00	8,423,400.88	0.00	05/31/2018
Fund	**103 MMF-DA**		**$8,423,400.88**	**1.610**		**1.610**	**$8,423,400.88**	**$0.00**	**$8,423,400.88**	**$0.00**	
J053118	9205/J-104	MMF - SHERIFF (CADEI	9,653,937.05	1.610	06/01/2018	1.610	9,653,937.05	0.00	9,653,937.05	0.00	05/31/2018
Fund	**104 MMF-SHERIFF**		**$9,653,937.05**	**1.610**		**1.610**	**$9,653,937.05**	**$0.00**	**$9,653,937.05**	**$0.00**	
C053118	9229/C-1005	DDA - COUNTY (CADEN	69,570,621.13	0.150	06/01/2018	0.150	69,570,621.13	0.00	69,570,621.13	0.00	05/31/2018
Fund	**1005 COUNTY DDA**		**$69,570,621.13**	**0.150**		**0.150**	**$69,570,621.13**	**$0.00**	**$69,570,621.13**	**$0.00**	
C053118	9203/C-1006	MMF - COUNTY (AMEG'	3,578.00	0.000	06/01/2018	0.000	3,578.00	0.00	3,578.00	0.00	05/31/2018
C053118	9209/C-1006	MMF - COUNTY (CADEI	73,444,140.09	1.610	06/01/2018	1.610	73,444,140.09	0.00	73,444,140.09	0.00	05/31/2018
Fund	**1006 MMF-COUNTY**		**$73,447,718.09**	**1.610**		**1.610**	**$73,447,718.09**	**$0.00**	**$73,447,718.09**	**$0.00**	
F053118	9206/F-1008	MMF - FLOOD (CADENC	20,327,846.13	1.610	06/01/2018	1.610	20,327,846.13	0.00	20,327,846.13	0.00	05/31/2018
Fund	**1008 MMF- FLOOD**		**$20,327,846.13**	**1.610**		**1.610**	**$20,327,846.13**	**$0.00**	**$20,327,846.13**	**$0.00**	
89233HMM3	24878/R-1015	TMCC - DISC CP	16,000,000.00	2.420	12/21/2018	2.486	15,781,662.22	0.00	15,778,955.52	0.00	05/08/2018
Fund	**1015 HCTO AUTOMOBILE INVENTOR**		**$16,000,000.00**	**2.420**		**2.486**	**$15,781,662.22**	**$0.00**	**$15,778,955.52**	**$0.00**	
	24414/C-1050	LOGIC - POOL	5,079,336.71	2.027	06/01/2018	2.027	5,079,336.71	5,070,605.89	5,079,336.71	5,070,605.89	04/27/2017
	23100/C-1050	LONE STAR - POOL	5,146,390.30	2.005	06/01/2018	2.005	5,146,390.30	5,137,640.74	5,146,390.30	5,137,640.74	01/08/2014
36960MFF5	24703/C-1050	GECO - DISC CP	10,000,000.00	1.770	06/15/2018	1.808	9,993,116.67	9,977,875.00	9,992,583.30	9,974,956.00	01/10/2018
89233HGA6	24785/C-1050	TMCC - DISC CP	10,000,000.00	2.040	07/10/2018	2.085	9,977,900.00	9,960,333.34	9,979,416.70	9,960,333.30	02/23/2018
89233HHE7	24786/C-1050	TMCC - DISC CP	9,000,000.00	2.100	08/14/2018	2.151	8,961,150.00	8,944,875.00	8,962,074.99	8,941,200.03	02/23/2018
9128282C3	24535/C-1050	US TREASURY NOTE	2,000,000.00	0.750	08/31/2018	1.234	1,997,611.25	1,996,797.50	1,994,080.00	1,992,220.00	08/21/2017
3133EGYN9	24099/C-1050	FFCB NOTE	6,000,000.00	0.940	10/17/2018	0.967	5,999,388.00	5,999,253.00	5,975,820.00	5,967,000.00	10/17/2016
3134GATU8	24102/C-1050	FHLMC NOTE	6,000,000.00	1.155	04/30/2019C	1.155	6,000,000.00	6,000,000.00	5,926,080.00	5,917,200.00	10/21/2016
3134GARV8	24109/C-1050	FHLMC NOTE	5,000,000.00	1.300	10/25/2019C	1.312	4,999,181.06	4,999,132.31	4,920,200.00	4,910,650.00	10/28/2016
880558GM7	23776/C-1050	TENNESSEE ST SCH BO	1,500,000.00	1.599	11/01/2019	1.599	1,500,000.00	1,500,000.00	1,481,385.00	1,478,880.00	01/22/2016
Fund	**1050 PUBLIC IMPROV CONTGCY 07**		**$59,725,727.01**	**1.684**		**1.726**	**$59,654,073.99**	**$59,586,512.78**	**$59,457,367.00**	**$59,350,685.96**	
36960MH71	24861/C-1600	GECO - DISC CP	13,825,000.00	2.310	08/07/2018	2.359	13,765,564.02	13,738,063.79	13,771,466.56	13,737,176.69	04/18/2018
89233HPR9	24919/C-1600	TMCC - DISC CP	103,000.00	2.430	02/25/2019	2.499	101,129.77	0.00	100,998.94	0.00	05/31/2018
Fund	**1600 GO & REV REF 2002 DS**		**$13,928,000.00**	**2.311**		**2.360**	**$13,866,693.79**	**$13,738,063.79**	**$13,872,465.50**	**$13,737,176.69**	

Book Value & Market Value Report

AvantGard APS 2

Run Date: 7/25/2018 4:41:38PM

As Of Date: 05/31/2018

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2018	Book Value 04/30/2018	Market Value 05/31/2018	Market Value 04/30/2018	Purchase Date
36960MH71	24862/C-1817	GECO - DISC NOTE	1,961,000.00	2.310	08/07/2018	2.359	1,952,569.34	1,948,668.58	1,953,406.58	1,948,542.75	04/18/2018
62478YH76	24920/C-1817	MUFG - DISC CP	1,974,000.00	2.060	08/07/2018	2.097	1,966,431.91	0.00	1,966,468.64	0.00	05/31/2018
Fund	**1817 Sub Lien Revenue Ref 2012A**		**$3,935,000.00**	**2.185**		**2.227**	**$3,919,001.25**	**$1,948,668.58**	**$3,919,875.22**	**$1,948,542.75**	
36960MH71	24863/C-1818	GECO - DISC CP	3,189,000.00	2.310	08/07/2018	2.359	3,175,289.96	3,168,946.51	3,176,651.49	3,168,741.88	04/18/2018
Fund	**1818 TAX & SUB REV REF 09C DS**		**$3,189,000.00**	**2.310**		**2.359**	**$3,175,289.96**	**$3,168,946.51**	**$3,176,651.49**	**$3,168,741.88**	
	23174/F-3320	LONE STAR - POOL	538,939.33	2.005	06/01/2018	2.005	538,939.33	538,023.06	538,939.33	538,023.06	03/04/2014
Fund	**3320 FLD CONTROL TAX & REF 2004**		**$538,939.33**	**2.005**		**2.005**	**$538,939.33**	**$538,023.06**	**$538,939.33**	**$538,023.06**	
	23175/F-3330	LONE STAR - POOL	1,047,921.36	2.005	06/01/2018	2.005	1,047,921.36	1,046,139.75	1,047,921.36	1,046,139.75	03/04/2014
Fund	**3330 FLOOD CONTROL IMP 2007**		**$1,047,921.36**	**2.005**		**2.005**	**$1,047,921.36**	**$1,046,139.75**	**$1,047,921.36**	**$1,046,139.75**	
	23430/C-3740	LOGIC - POOL	2,509,820.12	2.027	06/01/2018	2.027	2,509,820.12	2,505,506.01	2,509,820.12	2,505,506.01	12/29/2014
	23680/C-3740	TX CLASS - POOL	4,111,638.37	2.061	06/01/2018	2.061	4,111,638.37	4,104,454.79	4,111,638.37	4,104,454.79	10/30/2015
	23681/C-3740	LONE STAR - POOL	3,085,679.99	2.005	06/01/2018	2.005	3,085,679.99	3,280,204.52	3,085,679.99	3,280,204.52	10/30/2015
Fund	**3740 ROAD REF 06B**		**$9,707,138.48**	**2.034**		**2.034**	**$9,707,138.48**	**$9,890,165.32**	**$9,707,138.48**	**$9,890,165.32**	
B053118	9207/B-4001	MMF - TRA (CADENCE)	399,067,676.81	1.610	06/01/2018	1.610	399,067,676.81	0.00	399,067,676.81	0.00	05/31/2018
Fund	**4001 MMF DDA-TLRD**		**$399,067,676.81**	**1.610**		**1.610**	**$399,067,676.81**	**$0.00**	**$399,067,676.81**	**$0.00**	
K053118	9287/K-4003	MMF - TRA TRUST INVE	11,180,005.30	1.630	06/01/2018	1.630	11,180,005.30	0.00	11,180,005.30	0.00	05/31/2018
Fund	**4003 MMF-TLRDTRUST**		**$11,180,005.30**	**1.630**		**1.630**	**$11,180,005.30**	**$0.00**	**$11,180,005.30**	**$0.00**	
X053118	9228/X-4007	MMF - COMM CRT (CAL	1,685,687.90	1.610	06/01/2018	1.610	1,685,687.90	0.00	1,685,687.90	0.00	05/31/2018
Fund	**4007 MMF-COMCRT**		**$1,685,687.90**	**1.610**		**1.610**	**$1,685,687.90**	**$0.00**	**$1,685,687.90**	**$0.00**	
B053118	9208/R-4008	MMF - TAX A-C (CADEN	104,731,997.86	1.610	06/01/2018	1.610	104,731,997.86	0.00	104,731,997.86	0.00	05/31/2018
R053118	9220/R-4008	DDA - TAX A-C (CADEN	79,111,544.88	0.880	06/01/2018	0.880	79,111,544.88	0.00	79,111,544.88	0.00	05/31/2018
Fund	**4008 DDA-TAX**		**$183,843,542.74**	**1.296**		**1.296**	**$183,843,542.74**	**$0.00**	**$183,843,542.74**	**$0.00**	
	23930/J-5060	LOGIC - POOL	3,582,957.45	2.027	06/01/2018	2.027	3,582,957.45	3,576,798.75	3,582,957.45	3,576,798.75	05/12/2016
Fund	**5060 SHERIFF COMMISSARY**		**$3,582,957.45**	**2.027**		**2.027**	**$3,582,957.45**	**$3,576,798.75**	**$3,582,957.45**	**$3,576,798.75**	
A053118	9216/A-5101	DDA - DA (CADENCE)	2,677,199.83	0.150	06/01/2018	0.150	2,677,199.83	0.00	2,677,199.83	0.00	05/31/2018
Fund	**5101 DDA-DA**		**$2,677,199.83**	**0.150**		**0.150**	**$2,677,199.83**	**$0.00**	**$2,677,199.83**	**$0.00**	
J053118	9217/J-5102	DDA - SHERIFF (CADEN	3,454,248.34	0.150	06/01/2018	0.150	3,454,248.34	0.00	3,454,248.34	0.00	05/31/2018
Fund	**5102 DDA-SHERIFF**		**$3,454,248.34**	**0.150**		**0.150**	**$3,454,248.34**	**$0.00**	**$3,454,248.34**	**$0.00**	

Book Value & Market Value Report

AvantGard APS 2

Run Date: 7/25/2018 4:41:38PM

As Of Date: 05/31/2018

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2018	Book Value 04/30/2018	Market Value 05/31/2018	Market Value 04/30/2018	Purchase Date
F053118	9218/F-5103	DDA - FLOOD (CADENC	7,298,149.66	0.150	06/01/2018	0.150	7,298,149.66	0.00	7,298,149.66	0.00	05/31/2018
Fund	**5103 DDA-FLOOD**		**$7,298,149.66**	**0.150**		**0.150**	**$7,298,149.66**	**$0.00**	**$7,298,149.66**	**$0.00**	
B053118	9219/B-5104	DDA - TRA (CADENCE)	14,012,952.09	0.150	06/01/2018	0.150	14,012,952.09	0.00	14,012,952.09	0.00	05/31/2018
Fund	**5104 DDA-TRA**		**$14,012,952.09**	**0.150**		**0.150**	**$14,012,952.09**	**$0.00**	**$14,012,952.09**	**$0.00**	
X053118	9223/X-5108	DDA - COMM CRT (CAD	750,095.38	0.150	06/01/2018	0.150	750,095.38	0.00	750,095.38	0.00	05/31/2018
Fund	**5108 DDA-COMM CRT**		**$750,095.38**	**0.150**		**0.150**	**$750,095.38**	**$0.00**	**$750,095.38**	**$0.00**	
Z053118	9226/Z-5111	DDA - CONST (CADENC	2,208,085.33	0.150	06/01/2018	0.150	2,208,085.33	0.00	2,208,085.33	0.00	05/31/2018
Fund	**5111 DDA-CONST**		**$2,208,085.33**	**0.150**		**0.150**	**$2,208,085.33**	**$0.00**	**$2,208,085.33**	**$0.00**	
914115F62	24515/K-5170	UNIV OF CENTRAL ARK	65,000.00	2.000	11/01/2018	0.914	65,291.62	65,349.94	65,057.20	65,001.95	08/10/2017
42103QAB6	24071/K-5170	HAYS CNTY TX GO LTD	1,325,000.00	5.000	02/15/2019	0.921	1,362,638.17	1,367,083.62	1,355,846.00	1,358,164.75	10/05/2016
594654BL8	24845/K-5170	MI ST MTGE WEB TX-E	125,000.00	1.500	06/01/2019	1.416	125,102.67	125,111.23	124,892.50	124,700.00	04/09/2018
798781TF7	24384/K-5170	SAN MARCOS TX CONS	1,605,000.00	0.000	08/01/2019	1.150	1,583,802.40	1,582,288.28	1,569,850.50	1,567,972.65	04/11/2017
95662M3K4	24351/K-5170	WEST VIRGINIA HSG D	915,000.00	1.650	11/01/2019	1.700	914,365.52	914,328.20	910,434.15	904,742.85	04/19/2017
7742853H1	24601/K-5170	ROCKWALL TX ISD TAX	1,000,000.00	0.000	02/15/2020	0.870	985,338.74	984,622.39	967,340.00	964,790.00	10/17/2017
796116SC6	24388/K-5170	SAN ANGELO ISD REF T	820,000.00	0.000	02/15/2020	1.090	805,028.35	804,296.84	793,727.20	791,168.80	04/11/2017
882854ZL9	24593/K-5170	TX WTR DEV BRD SER .	1,000,000.00	1.500	04/15/2020	1.030	1,008,658.25	1,009,043.63	994,610.00	992,070.00	10/12/2017
567423MK1	24345/K-5170	MARICOPA CO AZ UNIF	3,025,000.00	2.000	07/01/2020	1.470	3,057,459.99	3,058,758.39	3,032,350.75	3,023,971.50	03/17/2017
896576PF6	24069/K-5170	TRINITY RIVER TX REV	1,215,000.00	2.000	08/01/2020	1.000	1,240,758.71	1,241,749.43	1,217,903.85	1,213,590.60	10/05/2016
199492QL6	24697/K-5170	COLUMBUS OHIO SERII	85,000.00	2.000	08/15/2020	1.550	85,822.71	85,853.80	85,330.65	85,056.95	01/09/2018
677522MR2	24346/K-5170	ST OF OHIO GO - TX E	1,340,000.00	2.000	09/01/2020	1.400	1,357,589.76	1,358,241.23	1,345,346.60	1,341,514.20	03/17/2017
587839YC9	24753/K-5170	MERCER CO NJ TAX-EX	30,000.00	2.000	02/01/2021	1.590	30,318.90	30,328.86	30,078.90	30,027.60	02/09/2018
779240KW9	24134/K-5170	ROUND RK TX ISD TX E	833,000.00	3.000	08/01/2021	1.190	879,280.78	880,498.69	860,597.29	856,365.65	11/02/2016
705227EK8	24062/K-5170	PECOS BARSTOW TXISI	1,390,000.00	2.000	02/15/2022	1.181	1,430,745.68	1,431,662.00	1,390,111.20	1,377,907.00	10/05/2016
432347LH3	21740/K-5170	HILLSBOROUGH CNTY I	580,000.00	4.200	08/01/2022C	4.292	578,270.32	578,235.73	599,308.20	598,710.80	11/16/2010
882270QS3	21128/K-5170	TEXAS CITY TX INDPT :	1,285,000.00	4.300	08/15/2028C	4.116	1,288,778.81	1,289,040.02	1,323,087.40	1,323,460.05	10/13/2009
68608KWA2	21159/K-5170	OREGON ST ALT ENER(	1,780,000.00	4.250	04/01/2031C	4.010	1,757,889.53	1,757,745.95	1,817,736.00	1,819,373.60	11/12/2009
Fund	**5170 TRA REV REF 04A DS RESERVE**		**$18,418,000.00**	**2.288**		**1.787**	**$18,557,140.91**	**$18,564,238.23**	**$18,483,608.39**	**$18,438,588.95**	
95662M3H1	24355/K-5220	WEST VIRGINIA DEV H	370,000.00	1.250	11/01/2018	1.300	369,923.59	369,908.30	369,234.10	368,220.30	04/19/2017
682001DF6	24842/K-5220	OMAHA NE PUBLIC PWI	305,000.00	2.000	02/01/2019	1.460	306,085.47	306,221.15	305,954.65	305,555.10	04/09/2018
199492TY5	24591/K-5220	COLUMBUS OH SER B T	400,000.00	2.000	04/01/2019	0.911	403,597.67	403,957.44	401,112.00	400,580.00	10/25/2017
594654BL8	24846/K-5220	MI ST MTGE REV TX-E)	50,000.00	1.500	06/01/2019	1.416	50,041.07	50,044.49	49,957.00	49,880.00	04/09/2018
10146HKP0	24068/K-5220	CTY BOULDER CO WTR	1,350,000.00	2.000	12/01/2019	0.912	1,371,671.07	1,372,875.01	1,356,871.50	1,354,144.50	10/05/2016
796116SC6	24389/K-5220	SAN ANGELO TX ISD RI	155,000.00	0.000	02/15/2020	1.090	152,169.99	152,031.72	150,033.80	149,550.20	04/11/2017
199492QL6	24696/K-5220	COLUMBUS OHIO SERII	55,000.00	2.000	08/15/2020	1.550	55,532.34	55,552.46	55,213.95	55,036.85	01/09/2018

Book Value & Market Value Report

APS 2 AvantGard

Run Date: 7/25/2018 4:41:38PM

As Of Date: 05/31/2018

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2018	Book Value 04/30/2018	Market Value 05/31/2018	Market Value 04/30/2018	Purchase Date
199492QL6	24349/K-5220	CITY OF COLUMBUS OH	1,000,000.00	2.000	08/15/2020	1.380	1,013,306.79	1,013,809.57	1,003,890.00	1,000,670.00	03/20/2017
604115CU7	24060/K-5220	MINNESOTA PUB FACS	4,000,000.00	3.000	03/01/2021	1.022	4,212,182.09	4,218,611.85	4,119,880.00	4,112,320.00	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	1,029,690.00	1,027,970.00	11/23/2010
432347LH3	21741/K-5220	HILLSBOROUGH CNTY I	780,000.00	4.200	08/01/2022C	4.292	777,673.88	777,627.36	805,966.20	805,162.80	11/16/2010
779240KY5	24132/K-5220	ROUND RK TX ISD TX E	700,000.00	3.000	08/01/2023	1.370	756,116.25	757,021.35	731,241.00	723,030.00	11/02/2016
194475MK2	21103/K-5220	COLLEGE STATION TEX	1,280,000.00	4.250	08/15/2026C	4.292	1,276,895.63	1,276,864.11	1,317,184.00	1,318,182.40	09/15/2009
613681H99	21110/K-5220	MONTGOMERY CNTY TI	3,500,000.00	5.125	03/01/2031C	4.502	3,523,652.83	3,526,280.92	3,588,235.00	3,593,485.00	09/25/2009
882806CQ3	22309/K-5220	TEXAS ST TECH UNIV F	1,000,000.00	4.440	08/15/2031C	4.440	1,000,000.00	1,000,000.00	1,028,370.00	1,027,780.00	02/14/2012
864855S28	21974/K-5220	SUGAR LAND TEX CTFS	5,400,000.00	4.500	02/15/2032C	4.671	5,319,726.70	5,319,238.62	5,637,978.00	5,636,790.00	05/17/2011
442435K77	22269/K-5220	HOUSTON TX UTILITY	570,000.00	5.000	11/15/2033C	4.504	583,614.97	583,943.31	618,911.70	616,494.90	12/06/2011
Fund	**5220 TRA REV REF 05A DS RES**		**$21,915,000.00**	**3.809**		**3.216**	**$22,172,190.34**	**$22,183,987.66**	**$22,569,722.90**	**$22,544,852.05**	
95662M3H1	24354/K-5260	WEST VIRGINIA DEV H	210,000.00	1.250	11/01/2018	1.300	209,956.63	209,947.96	209,565.30	208,989.90	04/19/2017
373384R24	24067/K-5260	ST OF GEORGIA GO UN	5,150,000.00	5.000	02/01/2019	0.834	5,291,341.63	5,309,009.33	5,266,905.00	5,274,733.00	10/05/2016
594654BL8	24844/K-5260	MI ST MTGE REV TX-E)	145,000.00	1.500	06/01/2019	1.416	145,119.10	145,129.02	144,875.30	144,652.00	04/09/2018
899593LT2	24382/K-5260	TULSA CNTY OK ISD #!	2,550,000.00	2.000	06/01/2020	1.282	2,585,745.13	2,587,234.51	2,554,998.00	2,551,530.00	04/11/2017
516840WV3	24603/K-5260	LAREDO TX ISD TAX-E)	1,000,000.00	0.000	08/01/2020	0.960	979,521.12	978,733.47	958,180.00	954,430.00	10/17/2017
199492QL6	24695/K-5260	COLUMBUS OHIO SERII	110,000.00	2.000	08/15/2020	1.550	111,064.69	111,104.92	110,427.90	110,073.70	01/09/2018
432347LH3	21742/K-5260	HILLSBOROUGH CNTY I	485,000.00	4.200	08/01/2022C	4.292	483,553.63	483,524.70	501,145.65	500,646.10	11/16/2010
779240KY5	24133/K-5260	ROUND RK TX ISD TX E	268,000.00	3.000	08/01/2023	1.370	289,484.51	289,831.03	279,960.84	276,817.20	11/02/2016
68608KWA2	21160/K-5260	OREGON ST ALT ENER(	1,000,000.00	4.250	04/01/2031C	4.010	987,578.39	987,497.73	1,021,200.00	1,022,120.00	11/12/2009
Fund	**5260 TRA REV 06A DS RES**		**$10,918,000.00**	**3.539**		**1.432**	**$11,083,364.83**	**$11,102,012.67**	**$11,047,257.99**	**$11,043,991.90**	
89233HH98	24654/K-5280	TMCC - DISC CP	4,571,000.00	1.690	08/09/2018	1.730	4,556,193.77	4,549,541.69	4,553,039.76	4,542,558.23	12/07/2017
Fund	**5280 TRA REV REF 2008B DS**		**$4,571,000.00**	**1.690**		**1.730**	**$4,556,193.77**	**$4,549,541.69**	**$4,553,039.76**	**$4,542,558.23**	
914115F62	24514/K-5290	UNIV OF CENTRAL ARK	335,000.00	2.000	11/01/2018	0.914	336,502.94	336,803.53	335,294.80	335,010.05	08/10/2017
95662M3J7	24353/K-5290	WEST VIRGINIA DEV H	340,000.00	1.500	05/01/2019	1.550	339,846.72	339,832.79	338,799.80	337,198.40	04/19/2017
594654BL8	24843/K-5290	MI ST MTGE REV TX-E)	215,000.00	1.500	06/01/2019	1.416	215,176.59	215,191.31	214,815.10	214,484.00	04/09/2018
567438SM9	24602/K-5290	MARICOPA CNTY AZ UI	100,000.00	2.000	07/01/2019	0.989	101,070.91	101,153.29	100,316.00	100,185.00	10/17/2017
587839E31	24348/K-5290	MERCER CO NJ - TX EX	2,485,000.00	1.500	07/15/2019	1.190	2,493,493.96	2,494,124.69	2,481,098.55	2,477,669.25	03/17/2017
521838XA5	24383/K-5290	LEANDER TX REF FED T	1,000,000.00	2.000	08/15/2019	1.080	1,010,916.85	1,011,671.47	1,003,740.00	1,001,730.00	04/11/2017
7742853H1	24385/K-5290	ROCKWALL TX ISD-REF	1,000,000.00	0.000	02/15/2020	1.060	982,233.57	981,365.51	967,340.00	964,790.00	04/11/2017
851035RJ6	24758/K-5290	SPRINGFIELD MO SCH	1,515,000.00	2.000	03/01/2020	1.430	1,529,831.28	1,530,537.53	1,521,847.80	1,518,408.75	02/09/2018
678739UL5	24386/K-5290	OKLAHOMA CNTY OK I!	690,000.00	2.000	03/01/2020	1.308	698,146.38	698,534.30	692,332.20	689,896.50	04/27/2017
678739UH4	24350/K-5290	OKLAHOMA CO ISD GO	1,760,000.00	2.000	08/01/2020	1.434	1,780,756.37	1,781,554.70	1,765,843.20	1,756,937.60	03/20/2017
199492QL6	24694/K-5290	COLUMBUS OHIO SERII	45,000.00	2.000	08/15/2020	1.550	45,435.55	45,452.01	45,175.05	45,030.15	01/09/2018
199492QL6	24757/K-5290	COLUMBUS OH SER A T	775,000.00	2.000	08/15/2020	1.530	782,844.69	783,141.09	778,014.75	775,519.25	02/09/2018
57582P5T3	24756/K-5290	MASSACHUSETTS ST GI	1,000,000.00	2.000	09/01/2020	1.550	1,009,883.41	1,010,249.46	1,004,370.00	1,001,510.00	02/09/2018

Book Value & Market Value Report

APS 2 AvantGard

Run Date: 7/25/2018 4:41:38PM

As Of Date: 05/31/2018

HARRIS COUNTY

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587839YC9	24755/K-5290	MERCER CO NJ TAX-EX	295,000.00	2.000	02/01/2021	1.590	298,135.81	298,233.80	295,775.85	295,271.40	02/09/2018
779240KW9	24135/K-5290	ROUND RK TX ISD TX E	167,000.00	3.000	08/01/2021	1.190	176,278.38	176,522.55	172,532.71	171,684.35	11/02/2016
779240KX7	24129/K-5290	ROUND RK TX ISD TX E	127,000.00	3.000	08/01/2022	1.270	135,800.38	135,976.39	132,123.18	131,032.25	11/02/2016
779240KY5	24131/K-5290	ROUND RK TX ISD TX E	32,000.00	3.000	08/01/2023	1.370	34,565.31	34,606.69	33,428.16	33,052.80	11/02/2016
199492QP7	24063/K-5290	CTY COLUMBUS OH GO	6,385,000.00	3.000	08/15/2023	1.244	6,942,582.15	6,951,508.22	6,688,989.85	6,614,029.95	10/05/2016
121265CT7	21645/K-5290	BURIEN WASH BAB TA)	1,160,000.00	5.125	12/01/2025C	5.125	1,160,000.00	1,160,000.00	1,210,715.20	1,210,158.40	09/01/2010
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	1,447,380.00	1,442,911.25	12/08/2011
Fund	**5290 TRA REV REF 2008B D/S RES**		**$20,801,000.00**	**2.543**		**1.765**	**$21,448,501.25**	**$21,461,459.33**	**$21,229,932.20**	**$21,116,509.35**	
	23233/B-5300	TX CLASS - POOL	5,991,746.06	2.061	06/01/2018	2.061	5,991,746.06	5,981,277.72	5,991,746.06	5,981,277.72	04/16/2014
	23530/B-5300	LOGIC - POOL	4,132,339.51	2.027	06/01/2018	2.027	4,132,339.51	4,125,236.47	4,132,339.51	4,125,236.47	03/27/2015
	23009/B-5300	LONE STAR - POOL	4,739,260.93	2.005	06/01/2018	2.005	4,739,260.93	4,731,203.54	4,739,260.93	4,731,203.54	09/16/2013
Fund	**5300 TRA REV REF 2008B CONST**		**$14,863,346.50**	**2.034**		**2.034**	**$14,863,346.50**	**$14,837,717.73**	**$14,863,346.50**	**$14,837,717.73**	
89233HH98	24651/K-5320	TMCC - DISC CP	19,944,000.00	1.690	08/09/2018	1.730	19,879,398.06	19,850,374.00	19,865,636.63	19,819,904.04	12/07/2017
Fund	**5320 TRA REV REF 2007A DS**		**$19,944,000.00**	**1.690**		**1.730**	**$19,879,398.06**	**$19,850,374.00**	**$19,865,636.63**	**$19,819,904.04**	
89233HH98	24652/K-5340	TMCC - DISC CP	1,626,000.00	1.690	08/09/2018	1.730	1,620,733.11	1,618,366.83	1,619,611.17	1,615,882.67	12/07/2017
Fund	**5340 TRA REV REF 2007B DS**		**$1,626,000.00**	**1.690**		**1.730**	**$1,620,733.11**	**$1,618,366.83**	**$1,619,611.17**	**$1,615,882.67**	
89233HH98	24653/K-5370	TMCC - DISC CP	34,082,000.00	1.690	08/09/2018	1.730	33,971,602.72	33,922,003.94	33,948,086.03	33,869,934.30	12/07/2017
Fund	**5370 TRA REV REF 2007C DS**		**$34,082,000.00**	**1.690**		**1.730**	**$33,971,602.72**	**$33,922,003.94**	**$33,948,086.03**	**$33,869,934.30**	
89233HH98	24655/K-5400	TMCC - DISC CP	3,787,000.00	1.690	08/09/2018	1.730	3,774,733.28	3,769,222.14	3,772,120.23	3,763,436.45	12/07/2017
Fund	**5400 TRA REV 09A DS**		**$3,787,000.00**	**1.690**		**1.730**	**$3,774,733.28**	**$3,769,222.14**	**$3,772,120.23**	**$3,763,436.45**	
199492TY5	24592/K-5420	COLUMBUS OH SER B T	465,000.00	2.000	04/01/2019	0.911	469,182.30	469,600.53	466,292.70	465,674.25	10/25/2017
95662M3J7	24352/K-5420	WEST VIRGINIA DEV H	525,000.00	1.500	05/01/2019	1.550	524,763.32	524,741.80	523,146.75	520,674.00	04/19/2017
594654BL8	24848/K-5420	MI ST MTGE REV TX-E)	110,000.00	1.500	06/01/2019	1.416	110,090.35	110,097.88	109,905.40	109,736.00	04/09/2018
796116SC6	24390/K-5420	SAN ANGELO TX ISD RI	10,000.00	0.000	02/15/2020	1.090	9,817.42	9,808.50	9,679.60	9,648.40	04/11/2017
199492QL6	24693/K-5420	COLUMBUS OHIO SERI	310,000.00	2.000	08/15/2020	1.550	313,000.49	313,113.86	311,205.90	310,207.70	01/09/2018
587839YC9	24754/K-5420	MERCER CO NJ TAX-EX	40,000.00	2.000	02/01/2021	1.590	40,425.19	40,438.48	40,105.20	40,036.80	02/09/2018
246381HM2	24061/K-5420	ST OF DELAWARE GO L	2,620,000.00	3.000	07/01/2021	1.010	2,776,609.81	2,780,842.51	2,710,259.00	2,698,993.00	10/05/2016
779240KX7	24130/K-5420	ROUND RK TX ISD TX E	836,000.00	3.000	08/01/2022	1.270	893,930.07	895,088.67	869,724.24	862,543.00	11/02/2016
779240HB9	21789/K-5420	ROUND ROCK TEX INDI	1,000,000.00	4.658	08/01/2023C	4.658	1,000,000.00	1,000,000.00	1,044,550.00	1,032,420.00	12/16/2010
235219CB6	21746/K-5420	DALLAS TEX REF GO B(	1,000,000.00	4.660	02/15/2024C	4.660	1,000,000.00	1,000,000.00	1,022,540.00	1,025,000.00	11/18/2010
432347LK6	21743/K-5420	HILLSBOROUGH CNTY I	5,195,000.00	4.600	08/01/2024C	4.689	5,174,317.90	5,174,038.41	5,407,631.35	5,402,748.05	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	1,260,432.00	1,246,584.00	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	2,866,342.80	2,857,842.00	09/29/2010

Book Value & Market Value Report

APS 2 AvantGard

Run Date: 7/25/2018 4:41:38PM

As Of Date: 05/31/2018

HARRIS COUNTY

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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	2,069,560.00	2,066,480.00	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	3,678,095.40	3,685,741.80	10/07/2010
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH	1,630,000.00	4.750	11/01/2029C	4.800	1,623,920.42	1,623,876.05	1,708,109.60	1,705,925.40	11/09/2010
796237VY8	21667/K-5420	SAN ANTONIO TEX BUI	1,635,000.00	6.038	08/01/2035C	5.475	1,662,284.65	1,663,334.06	1,733,721.30	1,738,299.30	09/29/2010
Fund	**5420 TRA 09A DS RES**		**$24,876,000.00**	**4.362**		**4.053**	**$25,098,341.92**	**$25,104,980.75**	**$25,831,301.24**	**$25,778,553.70**	
	23028/B-5850	LONE STAR - POOL	867,704.51	2.005	06/01/2018	2.005	867,704.51	866,229.29	867,704.51	866,229.29	09/19/2013
	23173/B-5850	LOGIC - POOL	1,177,857.00	2.027	06/01/2018	2.027	1,177,857.00	1,175,832.39	1,177,857.00	1,175,832.39	02/26/2014
	23235/B-5850	TX CLASS - POOL	658,749.67	2.061	06/01/2018	2.061	658,749.67	657,598.75	658,749.67	657,598.75	04/16/2014
Fund	**5850 TRA SR LN REV 2009C CONST**		**$2,704,311.18**	**2.028**		**2.028**	**$2,704,311.18**	**$2,699,660.43**	**$2,704,311.18**	**$2,699,660.43**	
89233HH98	24656/K-5851	TMCC - DISC CP	9,079,000.00	1.690	08/09/2018	1.730	9,049,591.61	9,036,379.14	9,043,327.07	9,022,508.46	12/07/2017
Fund	**5851 TRA SL REV 09C DS**		**$9,079,000.00**	**1.690**		**1.730**	**$9,049,591.61**	**$9,036,379.14**	**$9,043,327.07**	**$9,022,508.46**	
889642GK4	24347/K-5852	TOM GREEN CO TX-TX	305,000.00	2.000	02/01/2019	1.048	306,907.11	307,145.50	305,387.35	305,469.70	03/17/2017
117583G40	24594/K-5852	BRYAN TX ISD TAX-EXE	250,000.00	2.000	02/15/2020	1.220	253,266.42	253,426.02	250,677.50	250,345.00	10/11/2017
678739UL5	24387/K-5852	OKLAHOMA CNTY OK I:	260,000.00	2.000	03/01/2020	1.308	263,069.65	263,215.82	260,878.80	259,961.00	04/27/2017
199492QL6	24692/K-5852	COLUMBUS OHIO SERI	245,000.00	2.000	05/15/2020	1.504	247,326.24	247,425.37	245,953.05	245,164.15	01/09/2018
199492QL6	24070/K-5852	CTY COLUMBUS OH GO	2,550,000.00	2.000	08/15/2020	1.026	2,603,559.87	2,605,583.54	2,559,919.50	2,551,708.50	10/05/2016
779240KX7	24128/K-5852	ROUND RK TX ISD TX E	412,000.00	3.000	08/01/2022	1.270	440,549.27	441,120.26	428,620.08	425,081.00	11/02/2016
208423AP8	22176/K-5852	CONROE TEX INDL DE\	1,865,000.00	4.000	09/01/2025C	4.100	1,854,748.74	1,854,630.91	1,949,913.45	1,947,806.00	09/22/2011
208423AQ6	22180/K-5852	CONROE TEX INDL DE\	400,000.00	4.000	09/01/2026C	4.204	395,030.67	394,980.48	418,212.00	417,760.00	09/22/2011
208423AR4	22177/K-5852	CONROE TEX INDL DE\	1,040,000.00	4.125	09/01/2027C	4.300	1,027,888.76	1,027,779.65	1,090,180.00	1,089,119.20	09/22/2011
208423AS2	22178/K-5852	CONROE TEX INDL DE\	1,085,000.00	4.250	09/01/2028C	4.400	1,073,308.74	1,073,213.69	1,140,313.30	1,139,315.10	09/22/2011
208423AU7	22179/K-5852	CONROE TEX INDL DE\	1,055,000.00	4.375	09/01/2030C	4.600	1,035,704.78	1,035,573.52	1,111,664.05	1,110,798.95	09/22/2011
052396J90	22196/K-5852	AUSTIN TX REV 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,981,963.58	1,981,850.15	2,090,760.00	2,087,320.00	10/04/2011
756872HB6	22233/K-5852	RED RIVER TEX ED FIN	1,175,000.00	4.125	03/15/2032C	4.320	1,154,134.86	1,154,008.76	1,200,368.25	1,203,012.00	10/27/2011
756872HC4	22234/K-5852	RED RIVER TEX ED FIN	1,360,000.00	4.250	03/15/2033C	4.368	1,344,715.46	1,344,629.33	1,391,103.20	1,394,856.80	10/27/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY :	1,530,000.00	5.000	11/15/2033C	4.504	1,566,545.45	1,567,426.77	1,661,289.30	1,654,802.10	12/06/2011
088281FZ8	22204/K-5852	BEXAR COUNTY TEX G(	4,500,000.00	4.250	06/15/2037C	4.360	4,443,445.60	4,443,198.06	4,613,940.00	4,618,170.00	10/11/2011
Fund	**5852 TRA SL REV 09C DS RES**		**$20,032,000.00**	**3.816**		**3.676**	**$19,992,165.20**	**$19,995,207.83**	**$20,719,179.83**	**$20,700,689.50**	
62478YH92	24657/K-5857	MUFG - DISC CP	474,000.00	1.560	08/09/2018	1.595	472,582.74	471,946.00	472,137.57	471,050.67	12/07/2017
Fund	**5857 TRA REV 2010D D/S**		**$474,000.00**	**1.560**		**1.595**	**$472,582.74**	**$471,946.00**	**$472,137.57**	**$471,050.67**	
62478YH92	24659/K-5858	MUFG - DISC CP	5,625,000.00	1.560	08/09/2018	1.595	5,608,181.25	5,600,625.00	5,602,898.42	5,590,000.01	12/07/2017
Fund	**5858 TRA REV 2012C D/S**		**$5,625,000.00**	**1.560**		**1.595**	**$5,608,181.25**	**$5,600,625.00**	**$5,602,898.42**	**$5,590,000.01**	
62478YH92	24660/K-5859	MUFG - DISC CP	21,959,000.00	1.560	08/09/2018	1.595	21,893,342.59	21,863,844.33	21,872,719.36	21,822,366.27	12/07/2017

Book Value & Market Value Report

APS 2 AvantGard

Run Date: 7/25/2018 4:41:38PM

As Of Date: 05/31/2018

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2018	Book Value 04/30/2018	Market Value 05/31/2018	Market Value 04/30/2018	Purchase Date
Fund	**5859 TRA REV 2012D D/S**		**$21,959,000.00**	**1.560**		**1.595**	**$21,893,342.59**	**$21,863,844.33**	**$21,872,719.36**	**$21,822,366.27**	
62478YH92	24658/K-5860	MUFG - DISC CP	21,000,000.00	1.560	08/09/2018	1.595	20,937,210.00	20,909,000.00	20,917,487.43	20,869,333.38	12/07/2017
Fund	**5860 TRA SR LN 2012A D/S**		**$21,000,000.00**	**1.560**		**1.595**	**$20,937,210.00**	**$20,909,000.00**	**$20,917,487.43**	**$20,869,333.38**	
62478YH92	24661/K-5861	MUFG - DISC CP	4,063,000.00	1.560	08/09/2018	1.595	4,050,851.63	4,045,393.67	4,047,035.78	4,037,719.12	12/07/2017
Fund	**5861 TRA SR LN REV REF 15B D/S**		**$4,063,000.00**	**1.560**		**1.595**	**$4,050,851.63**	**$4,045,393.67**	**$4,047,035.78**	**$4,037,719.12**	
89233HFN9	24815/B-5900	TMCC - DISC CP	50,000,000.00	2.120	06/22/2018	2.162	49,938,166.67	49,846,888.89	49,944,583.50	49,863,500.00	03/13/2018
912828XK1	24832/B-5900	US TREASURY NOTE	50,000,000.00	0.875	07/15/2018	1.707	49,949,491.67	49,913,906.25	49,945,000.00	49,901,000.00	04/04/2018
912828VQ0	24833/B-5900	US TREASURY NOTE	50,000,000.00	1.375	07/31/2018	1.732	49,970,206.57	49,954,813.29	49,963,500.00	49,941,000.00	04/04/2018
89233HHE7	24819/B-5900	TMCC - DISC CP	50,000,000.00	2.310	08/14/2018	2.364	49,762,583.33	49,663,125.00	49,789,305.50	49,673,333.50	03/23/2018
Fund	**5900 TR SL REV & REF SER 2018A CC**		**$200,000,000.00**	**1.670**		**1.991**	**$199,620,448.24**	**$199,378,733.43**	**$199,642,389.00**	**$199,378,833.50**	
602245K27	24139/Y-5912	MILWAUKEE CNTY WI	690,000.00	1.000	10/01/2018	1.080	689,817.62	689,772.03	686,391.30	686,639.70	11/10/2016
64990E4F1	24137/Y-5912	NY ST DORM AUTH ST	1,700,000.00	0.950	02/15/2019	1.150	1,697,636.13	1,697,356.93	1,682,065.00	1,682,983.00	11/03/2016
Fund	**5912 METRO STREET IMPROV**		**$2,390,000.00**	**0.964**		**1.130**	**$2,387,453.75**	**$2,387,128.96**	**$2,368,456.30**	**$2,369,622.70**	
	24224/Y-5913	LOGIC - POOL	5,191,297.16	2.027	06/01/2018	2.027	5,191,297.16	10,174,061.41	5,191,297.16	10,174,061.41	12/30/2016
	24225/Y-5913	LONE STAR - POOL	10,183,970.75	2.005	06/01/2018	2.005	10,183,970.75	10,166,656.62	10,183,970.75	10,166,656.62	12/30/2016
	24792/Y-5913	TX CLASS - POOL	7,035,806.99	2.061	06/01/2018	2.061	7,035,806.99	7,023,514.55	7,035,806.99	7,023,514.55	02/23/2018
3134G9UY1	24221/Y-5913	FHLMC NOTE	15,000,000.00	1.000	06/29/2018	1.178	14,997,962.22	14,995,778.89	14,984,700.00	14,979,300.00	12/29/2016
89233HGA6	24787/Y-5913	TMCC - DISC CP	5,000,000.00	2.040	07/10/2018	2.085	4,988,950.00	4,980,166.66	4,989,708.35	4,980,166.65	02/23/2018
89233HHE7	24788/Y-5913	TMCC - DISC CP	10,000,000.00	2.100	08/14/2018	2.151	9,956,833.33	9,938,750.00	9,957,861.10	9,934,666.70	02/23/2018
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	14,927,850.00	14,915,850.00	01/11/2017
3130AAE46	24709/Y-5913	FHLB NOTE	4,000,000.00	1.250	01/16/2019	1.856	3,985,058.29	3,983,066.07	3,976,320.00	3,973,840.00	01/12/2018
Fund	**5913 METRO GENERAL MOBIL PROG**		**$71,411,074.90**	**1.639**		**1.721**	**$71,339,878.74**	**$76,261,994.20**	**$71,247,514.35**	**$76,148,055.93**	
	23895/C-8349	TX CLASS - POOL	6,522,491.63	2.060	06/01/2018	2.060	6,522,491.63	11,502,649.16	6,522,491.63	11,502,649.16	04/06/2016
	24041/C-8349	LOGIC - POOL	5,375,538.07	2.027	06/01/2018	2.027	5,375,538.07	11,356,323.11	5,375,538.07	11,356,323.11	08/31/2016
93974DHS0	23301/C-8349	WASHINGTON ST TXBL	910,000.00	1.400	08/01/2018	1.450	909,926.33	909,889.49	908,944.40	908,525.80	07/11/2014
845040JH8	23029/C-8349	SOUTHERN METHODIS	1,000,000.00	1.479	10/01/2018	2.050	998,201.00	997,751.25	997,400.00	995,730.00	09/30/2013
Fund	**8349 WORKMEN COMP**		**$13,808,029.70**	**1.961**		**2.006**	**$13,806,157.03**	**$24,766,613.01**	**$13,804,374.10**	**$24,763,228.07**	
	23011/B-8573	LONE STAR - POOL	2,046,631.89	2.005	06/01/2018	2.005	2,046,631.89	2,043,152.34	2,046,631.89	2,043,152.34	09/16/2013
	23248/B-8573	TX CLASS - POOL	1,068,405.89	2.061	06/01/2018	2.061	1,068,405.89	1,066,539.23	1,068,405.89	1,066,539.23	05/19/2014
	23129/B-8573	LOGIC - POOL	2,078,960.91	2.027	06/01/2018	2.027	2,078,960.91	2,075,387.41	2,078,960.91	2,075,387.41	01/23/2014
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	49,992,000.00	49,963,500.00	12/08/2016
040580GC0	23344/B-8573	ARIZONA ST SCH FACS	5,000,000.00	1.368	07/01/2018	1.533	4,999,333.70	4,998,667.40	4,996,600.00	4,993,300.00	09/10/2014
040580GC0	22833/B-8573	AZ ST SCH FACS BRD	13,000,000.00	1.368	07/01/2018	1.350	13,000,184.63	13,000,369.26	12,991,160.00	12,982,580.00	04/11/2013

Book Value & Market Value Report

APS 2 AvantGard

Run Date: 7/25/2018 4:41:38PM

As Of Date: 05/31/2018

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2018	Book Value 04/30/2018	Market Value 05/31/2018	Market Value 04/30/2018	Purchase Date
040654UZ6	22841/B-8573	AZ TRANSPORTATIO	2,800,000.00	1.631	07/01/2018	1.300	2,800,744.22	2,801,488.44	2,798,068.00	2,797,984.00	04/23/2013
3136G3ZH1	24002/B-8573	FNMA NOTE	5,000,000.00	0.950	07/20/2018C	0.950	5,000,000.00	5,000,000.00	4,993,300.00	4,989,600.00	07/20/2016
3134G96C6	24014/B-8573	FHLMC NOTE	39,000,000.00	1.050	08/28/2018C	1.050	39,000,000.00	39,000,000.00	38,912,640.00	38,891,190.00	08/12/2016
89232DHX5	24702/B-8573	TMCCI - DISC CP	50,000,000.00	1.870	08/31/2018	1.915	49,763,652.78	49,683,138.89	49,726,200.00	49,600,000.00	01/10/2018
89233HHX5	24766/B-8573	TMCC - DISC CP	50,000,000.00	1.970	08/31/2018	2.018	49,751,013.89	49,666,194.44	49,719,416.50	49,611,972.00	02/15/2018
9128282C3	24767/B-8573	US TREASURY NOTE	50,000,000.00	0.750	08/31/2018	1.824	49,868,278.08	49,823,405.77	49,852,000.00	49,805,500.00	02/15/2018
3134G9KZ9	23931/B-8573	FHLMC NOTE	44,000,000.00	1.050	08/31/2018C	1.061	43,998,800.00	43,998,400.00	43,897,920.00	43,873,720.00	05/16/2016
62478YJU3	24903/B-8573	MUFG - DISC CP	50,000,000.00	2.080	09/28/2018	2.125	49,656,222.22	0.00	49,633,083.50	0.00	05/17/2018
3137EAED7	24604/B-8573	FHLMC NOTE	25,000,000.00	0.875	10/12/2018	1.446	24,948,575.93	24,936,799.43	24,893,500.00	24,868,000.00	10/23/2017
36164KLE9	24905/B-8573	GECTSY - DISC CP	50,000,000.00	2.360	11/14/2018	2.422	49,455,888.89	0.00	49,457,250.00	0.00	05/17/2018
62478YME5	24904/B-8573	MUFG - DISC CP	50,000,000.00	2.190	12/14/2018	2.246	49,403,833.33	0.00	49,333,055.50	0.00	05/17/2018
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	24,827,000.00	24,799,750.00	07/22/2016
912828P95	24909/B-8573	US TREASURY NOTE	50,000,000.00	1.000	03/15/2019	2.271	49,506,495.28	0.00	49,525,500.00	0.00	05/18/2018
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	11,852,160.00	11,834,400.00	10/21/2016
546415M23	22877/B-8573	LOUISIANA ST UTGO T	2,000,000.00	2.000	05/15/2019	1.530	2,008,552.04	2,009,297.86	1,993,640.00	1,993,300.00	05/23/2013
3134GARV8	24105/B-8573	FHLMC NOTE	24,000,000.00	1.300	10/25/2019C	1.312	23,996,069.08	23,995,835.10	23,616,960.00	23,571,120.00	10/28/2016
235219CA8	21745/B-8573	DALLAS TEX REF GO BC	1,000,000.00	4.510	02/15/2023C	4.510	1,000,000.00	1,000,000.00	1,021,530.00	1,021,470.00	11/18/2010
432347LJ9	21738/B-8573	HILLSBOROUGH CNTY I	4,025,000.00	4.350	08/01/2023C	4.440	4,010,861.56	4,010,633.52	4,169,578.00	4,165,231.00	11/16/2010
486063ME7	21808/B-8573	KATY TEX INDPT SCH D	1,000,000.00	5.138	02/15/2024C	5.138	1,000,000.00	1,000,000.00	1,038,820.00	1,038,480.00	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	1,039,410.00	1,037,600.00	11/23/2010
486063MF4	21807/B-8573	KATY TEX INDPT SCH D	1,000,000.00	5.288	02/15/2025C	5.288	1,000,000.00	1,000,000.00	1,040,830.00	1,040,690.00	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	1,042,850.00	1,041,070.00	11/23/2010
432347LL4	21739/B-8573	HILLSBOROUGH CNTY I	3,100,000.00	4.800	08/01/2025C	4.888	3,086,345.25	3,086,186.47	3,239,438.00	3,236,865.00	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	864,849.50	863,982.50	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	1,500,000.00	1,579,785.00	1,561,695.00	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	4,470,528.80	4,448,184.00	11/10/2010
050625CM2	21784/B-8573	AUBURN WASH UTIL SY	1,865,000.00	5.661	12/01/2025C	5.661	1,865,000.00	1,865,000.00	1,984,471.90	1,981,469.25	12/15/2010
Fund	**8573 TRA REVENUE**		**$622,573,998.69**	**1.597**		**1.829**	**$619,903,849.57**	**$421,650,495.56**	**$619,697,543.39**	**$421,197,731.73**	
	23465/B-8577	TX CLASS - POOL	8,437,885.59	2.060	06/01/2018	2.060	8,437,885.59	18,406,249.85	8,437,885.59	18,406,249.85	01/28/2015
	23466/B-8577	LOGIC - POOL	10,452,410.88	2.027	06/01/2018	2.027	10,452,410.88	19,419,481.84	10,452,410.88	19,419,481.84	01/28/2015
	23010/B-8577	LONE STAR - POOL	14,898,667.88	2.005	06/01/2018	2.005	14,898,667.88	14,873,338.13	14,898,667.88	14,873,338.13	09/16/2013
89233HFV1	24783/B-8577	TMCC - DISC CP	5,000,000.00	2.020	06/29/2018	2.063	4,992,144.44	4,983,447.22	4,992,611.10	4,984,512.50	02/23/2018
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	24,966,500.00	24,948,000.00	07/20/2016
3134GAFL3	24038/B-8577	FHLMC NOTE	14,000,000.00	1.050	08/28/2018C	1.050	14,000,000.00	14,000,000.00	13,968,640.00	13,960,940.00	08/30/2016
9128282C3	24534/B-8577	US TREASURY NOTE	15,000,000.00	0.750	08/31/2018	1.234	14,982,084.38	14,975,981.25	14,955,600.00	14,941,650.00	08/21/2017
3136G3A54	24004/B-8577	FNMA NOTE	25,000,000.00	1.073	01/18/2019C	1.073	25,000,000.00	25,000,000.00	24,827,000.00	24,799,750.00	07/22/2016
Fund	**8577 TRA R&R**		**$117,788,964.35**	**1.316**		**1.380**	**$117,763,193.17**	**$136,658,498.29**	**$117,499,315.45**	**$136,333,922.32**	

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APS 2 AvantGard

Run Date: 7/25/2018 4:41:38PM

As Of Date: 05/31/2018

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2018	Book Value 04/30/2018	Market Value 05/31/2018	Market Value 04/30/2018	Purchase Date
89233HH98	24650/K-8591	TMCC - DISC CP	669,000.00	1.690	08/09/2018	1.730	666,833.00	665,859.42	666,371.39	664,837.33	12/07/2017
Fund	**8591 TRA TAX 97 REF DS**		**$669,000.00**	**1.690**		**1.730**	**$666,833.00**	**$665,859.42**	**$666,371.39**	**$664,837.33**	
62478YH92	24662/K-8595	MUFG - DISC CP	13,249,000.00	1.560	08/09/2018	1.595	13,209,385.49	13,191,587.67	13,196,942.43	13,166,561.81	12/07/2017
Fund	**8595 HCTR SR LN REV REF 2016A DS**		**$13,249,000.00**	**1.560**		**1.595**	**$13,209,385.49**	**$13,191,587.67**	**$13,196,942.43**	**$13,166,561.81**	
088365FV8	24866/K-8597	BEXAR CTY TX HOSP D:	1,250,000.00	4.000	02/15/2019	1.608	1,270,828.44	1,273,288.49	1,270,875.00	1,271,612.50	04/24/2018
088365FW6	24868/K-8597	BEXAR CTY TX HOSP D:	9,655,000.00	2.520	02/15/2020	1.808	9,769,374.52	9,774,962.86	9,768,832.45	9,751,646.55	04/24/2018
899607HS7	24867/K-8597	TULSA CO ISD #9 GO T	3,540,000.00	2.000	04/01/2020	1.666	3,560,950.50	3,561,902.80	3,554,974.20	3,547,469.40	04/24/2018
587839YC9	24850/K-8597	MERCER CNTY NJ TX-E	1,000,000.00	2.000	02/01/2021	1.740	1,006,725.69	1,006,935.87	1,002,630.00	1,000,920.00	04/09/2018
791400WF7	24847/K-8597	ST LOUIS CNTY TAX EX	1,000,000.00	2.250	03/01/2021	1.780	1,012,534.29	1,012,914.12	1,011,620.00	1,008,770.00	04/10/2018
862335PN0	24869/K-8597	CITY OF STOUGHTON \	525,000.00	2.000	04/01/2021	1.948	525,715.69	525,736.74	526,470.00	524,343.75	04/26/2018
Fund	**8597 TRA SR LN REV&REF 2018A RE**		**$16,970,000.00**	**2.458**		**1.762**	**$17,146,129.13**	**$17,155,740.88**	**$17,135,401.65**	**$17,104,762.20**	
	24544/C-9990	LOGIC - POOL	28,361.71	2.028	06/01/2018	2.028	28,361.71	28,312.95	28,361.71	28,312.95	09/11/2017
	24542/C-9990	LONE STAR - POOL	29,961.81	2.005	06/01/2018	2.005	29,961.81	29,910.87	29,961.81	29,910.87	09/11/2017
912828L40	24854/C-9990	US TREASURY NOTE	28,140,000.00	1.000	09/15/2018	1.924	28,065,527.77	28,043,748.15	28,061,489.40	28,034,475.00	04/17/2018
62478YJQ2	24857/C-9990	MUFG - DISC CP	50,000,000.00	0.000	09/24/2018	2.067	49,677,361.11	49,590,388.89	49,645,416.50	49,535,639.00	04/16/2018
36960MJQ7	24859/C-9990	GECO - DISC CP	50,000,000.00	0.000	09/24/2018	2.460	49,616,666.66	49,513,333.33	49,626,222.00	49,516,125.00	04/16/2018
89233HPR9	24918/C-9990	TMCC - DISC CP	7,399,000.00	2.430	02/25/2019	2.499	7,264,652.65	0.00	7,255,253.86	0.00	05/31/2018
Fund	**9990 Constitutional Debt Service Fur**		**$135,597,323.52**	**0.341**		**2.206**	**$134,682,531.71**	**$127,205,694.19**	**$134,646,705.28**	**$127,144,462.82**	
	24560/C-9991	LOGIC - POOL	15,276,469.40	2.027	06/01/2018	2.027	15,276,469.40	25,233,585.82	15,276,469.40	25,233,585.82	09/19/2017
	24561/C-9991	TX CLASS - POOL	15,279,374.38	2.060	06/01/2018	2.060	15,279,374.38	25,235,785.64	15,279,374.38	25,235,785.64	09/19/2017
36960MFE8	24687/C-9991	GECO - DISC CP	50,000,000.00	1.760	06/14/2018	1.799	49,968,222.22	49,892,444.44	49,965,389.00	49,877,500.00	01/05/2018
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	29,978,400.00	29,963,700.00	06/23/2016
912828R93	24308/C-9991	US TREASURY NOTE	50,000,000.00	0.625	06/30/2018	0.986	49,985,755.72	49,970,529.08	49,955,000.00	49,907,000.00	02/10/2017
912828XK1	24711/C-9991	US TREASURY NOTE	50,000,000.00	0.875	07/15/2018	1.580	49,957,498.30	49,927,553.93	49,945,000.00	49,901,000.00	01/12/2018
3135G0L84	24054/C-9991	FNMA NOTE	50,000,000.00	0.875	07/27/2018C	0.914	49,997,025.80	49,995,432.47	49,917,000.00	49,876,000.00	09/28/2016
89233HH98	24714/C-9991	TMCC - DISC CP	50,000,000.00	1.810	08/09/2018	1.852	49,826,541.67	49,748,611.11	49,803,541.50	49,688,889.00	01/12/2018
89232DHP2	24704/C-9991	TMCCI - DISC CP	50,000,000.00	1.860	08/23/2018	1.905	49,785,583.33	49,705,500.00	49,756,650.00	49,630,000.00	01/10/2018
36164KJ69	24729/C-9991	GECTSY - DISC CP	50,000,000.00	1.900	09/06/2018	1.946	49,744,027.78	49,662,222.22	49,700,916.50	49,592,889.00	01/24/2018
62478YJL3	24730/C-9991	MUFG - DISC CP	50,000,000.00	1.750	09/20/2018	1.791	49,730,208.33	49,654,861.11	49,657,750.00	49,548,361.00	01/24/2018
912828RH5	24732/C-9991	US TREASURY NOTE	50,000,000.00	1.375	09/30/2018	1.744	49,939,453.13	49,923,941.12	49,896,500.00	49,865,500.00	01/31/2018
89233HK45	24803/C-9991	TMCC - DISC CP	50,000,000.00	2.220	10/04/2018	2.277	49,614,583.33	49,519,000.00	49,590,278.00	49,503,833.50	03/08/2018
36164KKJ9	24728/C-9991	GECTSY - DISC CP	50,000,000.00	1.970	10/18/2018	2.021	49,619,680.55	49,534,861.11	49,544,389.00	49,459,305.50	01/24/2018
57582RAN6	24733/C-9991	MASSACHUSETTS ST T:	2,500,000.00	1.400	11/01/2018	1.871	2,495,138.89	2,494,166.67	2,490,675.00	2,489,200.00	02/01/2018
36164KL25	24743/C-9991	GECTSY - DISC CP	50,000,000.00	2.050	11/02/2018	2.104	49,561,527.78	49,473,263.89	49,496,250.00	49,372,250.00	02/06/2018
912828M64	24750/C-9991	US TREASURY NOTE	50,000,000.00	1.250	11/15/2018	1.813	49,872,818.51	49,849,209.96	49,812,500.00	49,779,500.00	02/07/2018

Book Value & Market Value Report

APS 2 AvantGard

Run Date: 7/25/2018 4:41:38PM

As Of Date: 05/31/2018

HARRIS COUNTY

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89232DLG7	24773/C-9991	TMCCI - DISC CP	50,000,000.00	2.220	11/16/2018	2.272	49,482,000.00	49,386,416.67	49,452,300.00	49,330,000.00	02/21/2018
960028NL8	23921/C-9991	WESTERVILLE OH CITY	1,380,000.00	0.000	12/01/2018	1.250	1,371,538.96	1,370,128.78	1,366,324.20	1,362,667.20	04/28/2016
912828N22	24777/C-9991	US TREASURY NOTE	50,000,000.00	1.250	12/15/2018	2.023	49,794,014.37	49,761,600.38	49,767,500.00	49,728,500.00	02/21/2018
912828U99	24749/C-9991	US TREASURY NOTE	50,000,000.00	1.250	12/31/2018	1.873	49,820,617.12	49,794,509.75	49,742,000.00	49,697,500.00	02/07/2018
391003CM0	24276/C-9991	GREAT NECK NORTH W	1,610,000.00	1.200	01/01/2019	1.550	1,606,773.12	1,606,312.14	1,598,601.20	1,596,653.10	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	24,879,750.00	24,859,750.00	01/11/2017
912828N63	24775/C-9991	US TREASURY NOTE	50,000,000.00	1.125	01/15/2019	2.049	49,715,695.12	49,677,039.63	49,679,500.00	49,629,000.00	02/21/2018
912828N63	24748/C-9991	US TREASURY NOTE	25,000,000.00	1.125	01/15/2019	1.894	24,881,510.42	24,865,399.99	24,839,750.00	24,814,500.00	02/07/2018
3130AAE46	24747/C-9991	FHLB NOTE	50,000,000.00	1.250	01/16/2019	1.905	49,797,879.11	49,770,929.65	49,704,000.00	49,673,000.00	02/08/2018
3130AAE46	24752/C-9991	FHLB NOTE	50,000,000.00	1.250	01/16/2019	1.927	49,791,190.65	49,763,349.41	49,704,000.00	49,673,000.00	02/09/2018
3135G0H63	24778/C-9991	FNMA NOTE	50,000,000.00	1.375	01/28/2019	2.060	49,777,663.06	49,749,519.14	49,733,500.00	49,690,500.00	02/21/2018
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	1,990,300.00	1,989,060.00	02/22/2017
912828C24	24768/C-9991	US TREASURY NOTE	50,000,000.00	1.500	02/28/2019	2.047	49,799,024.47	49,776,119.18	49,736,500.00	49,687,500.00	02/15/2018
912828P95	24795/C-9991	US TREASURY NOTE	50,000,000.00	1.000	03/15/2019	2.083	49,580,693.29	49,535,402.32	49,525,500.00	49,457,000.00	02/27/2018
313312DM9	24864/C-9991	FARM CREDIT - DISC N	50,000,000.00	2.140	03/25/2019	2.203	49,117,248.54	49,025,109.50	49,096,500.00	48,998,000.00	04/20/2018
912828Q52	24834/C-9991	US TREASURY NOTE	50,000,000.00	0.875	04/15/2019	2.135	49,459,846.66	49,407,190.21	49,410,000.00	49,345,500.00	04/04/2018
313384FC8	24880/C-9991	FHLB - DISC NOTE	50,000,000.00	2.160	05/03/2019	2.226	48,992,000.00	0.00	48,945,500.00	0.00	05/09/2018
912828R44	24882/C-9991	US TREASURY NOTE	50,000,000.00	0.875	05/15/2019	2.298	49,333,206.30	0.00	49,345,500.00	0.00	05/11/2018
912828SX9	24900/C-9991	US TREASURY NOTE	50,000,000.00	1.125	05/31/2019	2.354	49,397,860.33	0.00	49,439,500.00	0.00	05/17/2018
3134GARV8	24108/C-9991	FHLMC NOTE	1,000,000.00	1.300	10/25/2019C	1.312	999,836.21	999,826.46	984,040.00	982,130.00	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	197,024.00	196,642.00	12/06/2016
Fund	**9991 COUNTY GENERAL**		**$1,469,245,843.78**	**1.463**		**1.903**	**$1,460,572,506.85**	**$1,331,509,821.78**	**$1,459,203,672.18**	**$1,329,635,201.76**	
	24533/F-9992	LOGIC - POOL	10,104,540.87	2.027	06/01/2018	2.027	10,104,540.87	10,087,172.28	10,104,540.87	10,087,172.28	08/17/2017
36164KFF3	24740/F-9992	GECTSY - DISC CP	10,000,000.00	1.840	06/15/2018	1.878	9,992,844.44	9,977,000.00	9,992,611.10	9,976,375.00	02/06/2018
30229BFV4	24796/F-9992	XON - DISC CP	20,000,000.00	1.670	06/29/2018	1.703	19,974,022.22	19,945,261.11	19,970,444.40	19,938,050.00	02/28/2018
89233HFV1	24741/F-9992	TMCC - DISC CP	10,000,000.00	1.810	06/29/2018	1.848	9,985,922.22	9,970,336.11	9,985,222.20	9,969,025.00	02/06/2018
36164KGC9	24739/F-9992	GECO - DISC CP	5,000,000.00	1.890	07/12/2018	1.932	4,989,237.50	4,981,100.00	4,988,741.65	4,978,810.00	02/06/2018
62478YGT9	24806/F-9992	MUFG - DISC CP	10,000,000.00	1.900	07/27/2018	1.941	9,970,444.44	9,954,083.33	9,970,444.40	9,950,700.00	03/08/2018
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	1,402,499.10	1,401,557.75	08/25/2016
89233HHA5	24762/F-9992	TMCC - DISC CP	9,000,000.00	1.940	08/10/2018	1.986	8,966,050.00	8,951,015.00	8,964,125.01	8,943,440.04	02/14/2018
62478YHQ4	24805/F-9992	MUFG - DISC CP	10,000,000.00	1.960	08/24/2018	2.006	9,954,266.67	9,937,388.89	9,952,166.70	9,928,444.40	03/08/2018
89233HJ70	24804/F-9992	TMCC - DISC CP	10,000,000.00	2.190	09/07/2018	2.245	9,940,383.33	9,921,525.00	9,939,566.70	9,917,941.70	03/08/2018
36960MJL8	24836/F-9992	GECO - DISC CP	15,000,000.00	2.370	09/20/2018	2.430	14,890,387.50	14,859,775.00	14,892,199.95	14,858,787.00	04/05/2018
3130A9AE1	24107/F-9992	FHLB NOTE	35,000,000.00	0.875	10/01/2018	0.935	34,993,090.91	34,991,363.64	34,861,050.00	34,832,000.00	10/28/2016
36164KK59	24896/F-9992	GECTSY - DISC CP	10,000,000.00	2.330	10/05/2018	2.384	9,918,450.00	0.00	9,917,400.00	0.00	05/15/2018
36164KKK6	24897/F-9992	GECTSY - DISC CP	10,000,000.00	2.350	10/19/2018	2.407	9,908,611.11	0.00	9,908,222.20	0.00	05/15/2018
89233HL28	24891/F-9992	TMCC - DISC CP	10,000,000.00	2.320	11/02/2018	2.378	9,900,755.55	0.00	9,899,044.40	0.00	05/16/2018
89233HLG7	24892/F-9992	TMCC - DISC CP	5,000,000.00	2.330	11/16/2018	2.391	4,945,633.34	0.00	4,944,933.35	0.00	05/16/2018

Book Value & Market Value Report

APS 2 AvantGard

Run Date: 7/25/2018 4:41:38PM

As Of Date: 05/31/2018

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2018	Book Value 04/30/2018	Market Value 05/31/2018	Market Value 04/30/2018	Purchase Date
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	24,801,500.00	24,773,750.00	08/30/2016
914378KR4	23800/F-9992	UNIV OF KENTUCKY GE	3,190,000.00	1.250	04/01/2019	1.350	3,187,393.85	3,187,133.23	3,163,937.70	3,154,016.80	02/10/2016
Fund	**9992 FLD CONTROL GENERAL**		**$208,699,540.87**	**1.724**		**1.766**	**$208,027,033.95**	**$173,168,153.59**	**$207,658,649.73**	**$172,710,069.97**	
	24543/C-9994	TX CLASS - POOL	0.00	2.014	06/01/2018	2.014	0.00	1,894.41	0.00	1,894.41	09/11/2017
912828L40	24855/C-9994	US TREASURY NOTE	19,965,000.00	1.000	09/15/2018	1.924	19,912,162.83	19,896,710.44	19,909,297.65	19,890,131.25	04/17/2018
36960MJQ7	24858/C-9994	GECO - DISC CP	50,000,000.00	0.000	09/24/2018	2.460	49,616,666.66	49,513,333.33	49,626,222.00	49,516,125.00	04/16/2018
89233HPR9	24917/C-9994	TMCC - DISC CP	2,294,000.00	2.430	02/25/2019	2.499	2,252,346.70	0.00	2,249,432.67	0.00	05/31/2018
Fund	**9994 Road Debt Service Fund**		**$72,259,000.00**	**0.353**		**2.313**	**$71,781,176.19**	**$69,411,938.18**	**$71,784,952.32**	**$69,408,150.66**	
	24545/F-9999	LOGIC - POOL	0.00	1.903	06/01/2018	1.903	0.00	1,132.40	0.00	1,132.40	09/11/2017
62478YJQ2	24856/F-9999	MUFG - DISC CP	1,961,000.00	0.000	09/24/2018	2.067	1,948,346.10	1,944,935.05	1,947,093.24	1,942,787.76	04/16/2018
89233HPR9	24916/F-9999	TMCC - DISC CP	379,000.00	2.430	02/25/2019	2.499	372,118.30	0.00	371,636.87	0.00	05/31/2018
Fund	**9999 Flood Control Debt Service Fun**		**$2,340,000.00**	**0.394**		**2.137**	**$2,320,464.40**	**$1,946,067.45**	**$2,318,730.11**	**$1,943,920.16**	
Grand Totals			**$4,349,940,644.08**	**1.505**		**1.781**	**$4,336,781,028.90**	**$2,950,437,606.52**	**$4,335,662,575.67**	**$2,947,810,892.33**	

Book Value & Market Value Report

AvantGard APS 2

Run Date: 6/12/2018 9:21:37AM

As Of Date: 05/31/2018

COUNTY CLERK & DISTRICT CLERK REGISTRY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2018	Book Value 04/30/2018	Market Value 05/31/2018	Market Value 04/30/2018	Purchase Date
T053118	9214/T-4005	MMF - DIST CLERK (CA	13,765,627.03	1.610	06/01/2018	1.610	13,765,627.03	0.00	13,765,627.03	0.00	05/31/2018
Fund	**4005 DISTRICT CLERK MMF**		**$13,765,627.03**	**1.610**		**1.610**	**$13,765,627.03**	**$0.00**	**$13,765,627.03**	**$0.00**	
U053118	9215/U-4006	MMF - CO CLRK (CADEI	15,250,473.11	1.610	06/01/2018	1.610	15,250,473.11	0.00	15,250,473.11	0.00	05/31/2018
Fund	**4006 MMF-COCLRK**		**$15,250,473.11**	**1.610**		**1.610**	**$15,250,473.11**	**$0.00**	**$15,250,473.11**	**$0.00**	
	23956/T-5944	LONE STAR INVESTMEI	4,009,749.88	2.021	06/01/2018	2.021	4,009,749.88	1,587,347.94	4,009,749.88	1,587,347.94	06/17/2016
	23961/T-5944	LOGIC INVESTMENT PC	4,102,666.53	2.044	06/01/2018	2.044	4,102,666.53	3,099,917.13	4,102,666.53	3,099,917.13	06/29/2016
89233HFU3	24575/T-5944	TMCC - DISC CP	5,000,000.00	1.590	06/28/2018	1.627	4,994,037.50	4,987,191.67	4,992,875.00	4,984,775.00	10/06/2017
3134G9UY1	24220/T-5944	FHLMC NOTE	5,000,000.00	1.000	06/29/2018	1.177	4,999,320.74	4,998,592.96	4,994,900.00	4,993,100.00	12/29/2016
62478YGD4	24618/T-5944	MUFG - DISC CP	10,000,000.00	1.400	07/13/2018	1.431	9,983,666.67	9,971,611.11	9,977,833.30	9,958,633.30	11/01/2017
89233HGK4	24613/T-5944	TMCC - DISC CP	6,000,000.00	1.610	07/19/2018	1.648	5,987,120.00	5,978,801.67	5,984,800.02	5,973,139.98	10/25/2017
9128282C3	24599/T-5944	US TREASURY NOTE	5,000,000.00	0.750	08/31/2018	1.376	4,992,272.42	4,989,639.95	4,985,200.00	4,980,550.00	10/13/2017
912828L40	24600/T-5944	US TREASURY NOTE	4,000,000.00	1.000	09/15/2018	1.397	3,995,429.34	3,994,092.64	3,988,840.00	3,985,000.00	10/13/2017
36960MJU8	24835/T-5944	GECO - DISC CP	5,000,000.00	2.390	09/28/2018	2.452	4,960,498.61	4,950,208.34	4,961,166.65	4,949,876.50	04/05/2018
89233HKX1	24914/T-5944	TMCC - DISC NOTE	3,500,000.00	2.330	10/31/2018	2.387	3,465,567.78	0.00	3,465,124.46	0.00	05/24/2018
36164KLK5	24782/T-5944	GECTSY - DISC CP	5,000,000.00	2.200	11/19/2018	2.260	4,947,750.00	4,938,277.78	4,943,950.00	4,932,666.65	02/23/2018
89233HMJ0	24818/T-5944	TMCC - DISC CP	9,000,000.00	2.380	12/18/2018	2.447	8,881,000.00	8,862,555.00	8,877,500.01	8,861,400.00	03/23/2018
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	3,950,720.00	3,944,800.00	10/21/2016
Fund	**5944 DISTRICT CLERK**		**$69,612,416.41**	**1.695**		**1.806**	**$69,319,079.47**	**$62,358,236.19**	**$69,235,325.85**	**$62,251,206.50**	
	23112/U-5945	LOGIC INVESTMENT PC	3,069,724.60	2.027	06/01/2018	2.027	3,069,724.60	3,064,448.09	3,069,724.60	3,064,448.09	01/15/2014
	23113/U-5945	LONE STAR INVESTMEI	2,653,368.71	2.005	06/01/2018	2.005	2,653,368.71	2,648,857.62	2,653,368.71	2,648,857.62	01/15/2014
	23266/U-5945	TX CLASS INV. POOL	2,546,982.95	2.061	06/01/2018	2.061	2,546,982.95	2,542,533.04	2,546,982.95	2,542,533.04	05/30/2014
3134G9UY1	24222/U-5945	FHLMC NOTE	3,000,000.00	1.000	06/29/2018	1.177	2,999,592.44	2,999,155.78	2,996,940.00	2,995,860.00	12/29/2016
36164KGX3	24731/U-5945	GECSTY - DISC CP	4,735,000.00	1.910	07/31/2018	1.955	4,719,926.92	4,712,139.16	4,718,822.07	4,708,189.39	01/30/2018
36960MHX4	24860/U-5945	GECO - DISC CP	5,000,000.00	2.370	08/31/2018	2.425	4,970,045.83	4,959,841.66	4,971,250.00	4,959,512.50	04/17/2018
36164KK18	24895/U-5945	GECTSY - DISC CP	7,000,000.00	2.330	10/01/2018	2.384	6,944,727.22	0.00	6,944,015.54	0.00	05/15/2018
3133EGYN9	24098/U-5945	FFCB NOTE	5,000,000.00	0.940	10/17/2018	0.967	4,999,490.00	4,999,377.50	4,979,850.00	4,972,500.00	10/17/2016
79642BLD3	21750/U-5945	SAN ANTONIO TEX WT	1,000,000.00	3.820	05/15/2019	3.820	1,000,000.00	1,000,000.00	1,013,330.00	1,013,950.00	11/23/2010
3134GARV8	24106/U-5945	FHLMC NOTE	5,000,000.00	1.300	10/25/2019C	1.312	4,999,181.06	4,999,132.31	4,920,200.00	4,910,650.00	10/28/2016
Fund	**5945 COUNTY CLERK**		**$39,005,076.26**	**1.846**		**1.887**	**$38,903,039.73**	**$31,925,485.16**	**$38,814,483.87**	**$31,816,500.64**	
Grand Totals			**$137,633,592.81**	**1.720**		**1.788**	**$137,238,219.34**	**$94,283,721.35**	**$137,065,909.86**	**$94,067,707.14**	

Book Value & Market Value Report

AvantGard APS 2

Run Date: 6/12/2018 9:23:32AM

As Of Date: 05/31/2018

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

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2018	Book Value 04/30/2018	Market Value 05/31/2018	Market Value 04/30/2018	Purchase Date
I053118	9212/I-106	MMF - JUV PROB (CADE	11,016,125.02	1.610	06/01/2018	1.610	11,016,125.02	0.00	11,016,125.02	0.00	05/31/2018
Fund	**106 MMF-JUVPROB**		**$11,016,125.02**	**1.610**		**1.610**	**$11,016,125.02**	**$0.00**	**$11,016,125.02**	**$0.00**	
H053118	9075/H-1010	MMF - AMEGY-HOSP	203,795,653.07	1.660	06/01/2018	1.660	203,795,653.07	0.00	203,795,653.07	0.00	05/31/2018
Fund	**1010 MMF-AMEGY-ML-HOSP**		**$203,795,653.07**	**1.660**		**1.660**	**$203,795,653.07**	**$0.00**	**$203,795,653.07**	**$0.00**	
D053118	9213/D-1012	MMF - CS&C (CADENCE	9,070,169.98	1.610	06/01/2018	1.610	9,070,169.98	0.00	9,070,169.98	0.00	05/31/2018
Fund	**1012 MMF-COMSUPVCORR**		**$9,070,169.98**	**1.610**		**1.610**	**$9,070,169.98**	**$0.00**	**$9,070,169.98**	**$0.00**	
H053118	9201/H-1024	MMF - AMEGY-CHCI	167,792,927.90	1.660	06/01/2018	1.660	167,792,927.90	0.00	167,792,927.90	0.00	05/31/2018
Fund	**1024 MMF-AMEGY CHCI**		**$167,792,927.90**	**1.660**		**1.660**	**$167,792,927.90**	**$0.00**	**$167,792,927.90**	**$0.00**	
H053118	9200/H-1026	MMF - AMEGY-CHCTX	84,970,974.93	1.660	06/01/2018	1.660	84,970,974.93	0.00	84,970,974.93	0.00	05/31/2018
Fund	**1026 MMF-AMEGY CHCTX**		**$84,970,974.93**	**1.660**		**1.660**	**$84,970,974.93**	**$0.00**	**$84,970,974.93**	**$0.00**	
I053118	9224/I-5109	DDA - JUV PROB (CADE	1,218,696.21	0.150	06/01/2018	0.150	1,218,696.21	0.00	1,218,696.21	0.00	05/31/2018
Fund	**5109 DDA-JUV PROB**		**$1,218,696.21**	**0.150**		**0.150**	**$1,218,696.21**	**$0.00**	**$1,218,696.21**	**$0.00**	
D053118	9225/D-5110	DDA - CS&C (CADENCE	2,500,312.62	0.150	06/01/2018	0.150	2,500,312.62	0.00	2,500,312.62	0.00	05/31/2018
Fund	**5110 DDA-CS&C**		**$2,500,312.62**	**0.150**		**0.150**	**$2,500,312.62**	**$0.00**	**$2,500,312.62**	**$0.00**	
89233HF82	24547/N-5910	TMCC - DISC CP	7,000,000.00	1.480	06/08/2018	1.514	6,997,985.56	6,989,064.45	6,997,413.92	6,986,035.00	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	5,995,680.00	5,992,740.00	06/23/2016
3130A8PK3	24511/N-5910	FHLB NOTE	2,000,000.00	0.625	08/07/2018	1.274	1,997,643.64	1,996,572.56	1,995,040.00	1,992,920.00	08/04/2017
89233HJH8	24679/N-5910	TMCC - DISC CP	2,000,000.00	1.820	09/17/2018	1.865	1,989,080.00	1,985,945.56	1,986,680.00	1,982,316.12	12/21/2017
89233HKK9	24725/N-5910	TMCC - DISC CP	5,000,000.00	1.930	10/19/2018	1.979	4,962,472.22	4,954,162.50	4,954,111.10	4,945,612.50	01/23/2018
Fund	**5910 911 EMERGENCY NETWRK**		**$22,000,000.00**	**1.394**		**1.479**	**$21,947,181.42**	**$21,925,745.07**	**$21,928,925.02**	**$21,899,623.62**	
89232DF66	24726/H-9902	TMCCI - DISC CP	50,000,000.00	1.800	06/06/2018	1.837	49,987,500.00	49,910,000.00	49,995,600.00	49,910,000.00	01/23/2018
89233HG32	24770/H-9902	TMCC - DISC CP	40,000,000.00	1.970	07/03/2018	2.012	39,929,955.56	39,862,100.00	39,932,444.40	39,857,200.00	02/16/2018
89233HG57	24765/H-9902	TMCC - DISC CP	50,000,000.00	0.000	07/05/2018	2.013	49,906,972.22	49,822,152.78	49,910,278.00	49,815,833.50	02/15/2018
89233HJ54	24721/H-9902	TMCC - DISC CP	50,000,000.00	1.890	09/05/2018	1.936	49,748,000.00	49,666,625.00	49,704,000.00	49,596,069.50	01/19/2018
36164KJ51	24722/H-9902	GECTSY - DISC CP	50,000,000.00	1.910	09/05/2018	1.956	49,745,333.33	49,663,097.22	49,704,000.00	49,596,069.50	01/19/2018
36164KK18	24727/H-9902	GECTSY - DISC CP	30,000,000.00	1.930	10/01/2018	1.978	29,803,783.33	29,753,925.00	29,760,066.60	29,708,025.00	01/24/2018
89233HKG8	24720/H-9902	TMCC - DISC CP	50,000,000.00	1.940	10/16/2018	1.990	49,630,861.11	49,547,333.33	49,550,944.50	49,465,666.50	01/19/2018
36164KKG5	24723/H-9902	GECTSY - DISC CP	50,000,000.00	1.970	10/16/2018	2.021	49,625,152.78	49,540,333.33	49,550,944.50	49,465,666.50	01/19/2018
36164KLL3	24790/H-9902	GECTSY - DISC CP	40,000,000.00	2.200	11/20/2018	2.260	39,579,555.56	39,503,777.78	39,548,977.60	39,458,666.80	02/23/2018
62478YLW6	24801/H-9902	MUFG - DISC CP	50,000,000.00	2.020	11/30/2018	2.072	49,489,388.89	49,402,416.67	49,380,694.50	49,290,000.00	03/07/2018

Book Value & Market Value Report

AvantGard APS 2

Run Date: 6/12/2018 9:23:32AM

As Of Date: 05/31/2018

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

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2018	Book Value 04/30/2018	Market Value 05/31/2018	Market Value 04/30/2018	Purchase Date
Fund	**9902 HOSP DIST GENERAL**		**$460,000,000.00**	**1.742**		**2.003**	**$457,446,502.78**	**$456,671,761.11**	**$457,037,950.10**	**$456,163,197.30**	
36164KL25	24746/H-9905	GECO - DISC CP	578,000.00	2.040	11/02/2018	2.093	572,955.98	571,940.63	572,176.65	570,743.21	02/06/2018
Fund	**9905 HOSP DIST WITT**		**$578,000.00**	**2.040**		**2.093**	**$572,955.98**	**$571,940.63**	**$572,176.65**	**$570,743.21**	
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	1,002,896.50	1,004,344.76	1,001,580.00	1,001,720.00	05/22/2017
5218407C6	24440/H-9907	LEANDER TXISD CAP AI	1,250,000.00	0.000	08/15/2018	0.912	1,247,679.24	1,246,738.39	1,246,012.50	1,243,925.00	05/17/2017
240775NH5	24459/H-9907	DE KALB IL SER A TAX-	5,000.00	2.000	01/01/2019	1.220	5,022.44	5,025.65	4,977.40	4,968.60	05/26/2017
463813ZW8	24441/H-9907	IRVING TX ISD CABS SI	1,435,000.00	0.000	02/15/2019	0.660	1,428,366.05	1,427,582.51	1,417,923.50	1,414,422.10	05/17/2017
763631V70	24828/H-9907	RICHLAND CO SC BANS	23,780,000.00	3.000	02/27/2019	1.641	24,014,561.87	24,041,016.22	24,026,836.40	24,016,373.20	03/28/2018
H052918	24924/H-9907	CD - CHCI	1,969,545.70	0.100	05/29/2019	0.100	1,969,545.70	0.00	1,969,545.70	0.00	05/29/2018
239019E24	24454/H-9907	DAVIS CO UT SD TAX-E	110,000.00	2.000	06/01/2019	0.950	111,140.74	111,235.80	110,334.40	110,270.60	05/22/2017
140861JU0	24457/H-9907	CARBON CNTY PA REF	10,000.00	1.500	12/01/2019	1.000	10,073.87	10,077.97	9,927.10	9,922.90	05/26/2017
Fund	**9907 COMM.HEALTH CHOICE, INC.**		**$30,915,057.70**	**2.407**		**1.369**	**$31,144,798.41**	**$29,201,533.30**	**$31,142,649.00**	**$29,157,114.40**	
89233HGK4	24611/H-9917	TMCC - DISC CP	1,314,000.00	1.610	07/19/2018	1.648	1,311,179.28	1,309,357.57	1,310,671.20	1,308,117.66	10/24/2017
89233HHE7	24640/H-9917	TMCC - DISC CP	1,055,000.00	1.670	08/14/2018	1.710	1,051,378.42	1,049,861.27	1,050,554.35	1,048,107.34	11/27/2017
912828V56	24794/H-9917	U.S. TREASURY NOTE	4,192,000.00	1.125	01/31/2019	2.051	4,166,424.09	4,163,174.69	4,162,697.92	4,157,960.96	02/26/2018
Fund	**9917 HOSP DIST SERIES 2010 D/S**		**$6,561,000.00**	**1.310**		**1.916**	**$6,528,981.79**	**$6,522,393.53**	**$6,523,923.47**	**$6,514,185.96**	
89233HGK4	24610/H-9918	TMCC - DISC CP	1,530,000.00	1.610	07/19/2018	1.648	1,526,715.60	1,524,594.43	1,526,124.01	1,523,150.69	10/24/2017
89233HKK9	24724/H-9918	TMCC - DISC CP	5,286,000.00	1.920	10/19/2018	1.969	5,246,531.20	5,237,791.68	5,237,486.25	5,228,501.54	01/23/2018
Fund	**9918 HOSP DIST SERIES 2010 D/S R**		**$6,816,000.00**	**1.850**		**1.897**	**$6,773,246.80**	**$6,762,386.11**	**$6,763,610.26**	**$6,751,652.23**	
89233HGL2	24608/H-9919	TMCC - DISC CP	17,000,000.00	1.620	07/20/2018	1.658	16,962,515.00	16,938,800.00	16,956,036.13	16,922,933.39	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	9,977,600.00	9,972,100.00	08/30/2016
89233HLK8	24789/H-9919	TMCC - DISC CP	11,082,000.00	2.210	11/19/2018	2.270	10,965,666.70	10,944,577.04	10,957,770.78	10,932,762.36	02/23/2018
Fund	**9919 HOSP DIST BEN TAUB LEVEL 1**		**$38,082,000.00**	**1.642**		**1.677**	**$37,928,181.70**	**$37,883,377.04**	**$37,891,406.91**	**$37,827,795.75**	
912828V56	24793/H-9920	U.S. TREASURY NOTE	6,990,000.00	1.125	01/31/2019	2.051	6,947,353.14	6,941,934.89	6,941,139.90	6,933,241.20	02/26/2018
Fund	**9920 HOSP DIST SERIES 2016 RR D/**		**$6,990,000.00**	**1.125**		**2.051**	**$6,947,353.14**	**$6,941,934.89**	**$6,941,139.90**	**$6,933,241.20**	
89233HGH1	24606/H-9921	TMCC - DISC CP	10,769,000.00	1.610	07/17/2018	1.648	10,746,845.77	10,731,915.75	10,742,855.24	10,722,011.30	10/20/2017
Fund	**9921 HOSP DIST SERIES 2016 RR DS**		**$10,769,000.00**	**1.610**		**1.648**	**$10,746,845.77**	**$10,731,915.75**	**$10,742,855.24**	**$10,722,011.30**	
217489PU1	24460/H-9922	COPPEL TX ISD CAP AP	5,000.00	0.000	08/15/2018	0.830	4,991.53	4,988.10	4,983.60	4,975.80	05/26/2017

Book Value & Market Value Report

AvantGard APS 2

Run Date: 6/12/2018 9:23:32AM

As Of Date: 05/31/2018

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

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2018	Book Value 04/30/2018	Market Value 05/31/2018	Market Value 04/30/2018	Purchase Date
587839YA3	24431/H-9922	MERCER CNTY NJ TAX	1,000,000.00	2.000	02/01/2019	0.851	1,007,589.61	1,008,538.31	1,003,000.00	1,002,410.00	05/15/2017
930013XW2	24458/H-9922	WACONIA MN SER A T/	50,000.00	2.000	02/01/2019	0.900	50,362.98	50,408.35	50,147.00	50,105.50	05/26/2017
090874KJ6	24429/H-9922	BIRDSVILLE TX ISD CAI	1,045,000.00	0.000	02/15/2019	0.530	1,041,115.45	1,040,656.65	1,032,867.55	1,029,481.75	05/15/2017
463813ZW8	24430/H-9922	IRVING TX ISD CABS SI	1,000,000.00	0.000	02/15/2019	0.660	995,375.59	994,829.40	988,100.00	985,660.00	05/15/2017
H021718	24807/H-9922		100,000.00	0.100	02/17/2019	0.100	100,000.00	100,000.00	100,000.00	100,000.00	02/17/2018
763631V70	24915/H-9922	RICHLAND CO SC TAX-I	15,270,000.00	3.000	02/27/2019	1.601	15,424,707.56	0.00	15,428,502.60	0.00	05/25/2018
H031018	24852/H-9922	CD - AMEGY	400,000.00	0.100	03/10/2019	0.100	400,000.00	400,000.00	400,000.00	400,000.00	03/10/2018
H032218	24851/H-9922	CD - AMEGY	100,000.00	0.100	03/22/2019	0.100	100,000.00	100,000.00	100,000.00	100,000.00	03/22/2018
625482FP4	24432/H-9922	MULTNOMAH CLACKAM	1,000,000.00	0.000	06/15/2019	0.610	993,711.81	993,207.41	982,820.00	980,000.00	05/15/2017
150429Z27	24433/H-9922	CEDAR HILLS TXISD RE	1,255,000.00	0.000	08/15/2019	0.600	1,245,996.13	1,245,373.75	1,227,063.70	1,226,624.45	05/15/2017
304752BB3	24434/H-9922	FAIRFLD SUISUN CA UI	2,645,000.00	2.000	08/15/2019	1.112	2,672,876.28	2,674,803.21	2,648,121.10	2,648,385.60	05/15/2017
521841GG5	24435/H-9922	LEANDER TXISD CAB R	1,380,000.00	0.000	08/15/2019	0.590	1,370,262.00	1,369,588.87	1,350,399.00	1,347,349.20	05/15/2017
590760GQ1	24436/H-9922	MESQUITE TX ISD REF	1,000,000.00	0.000	08/15/2019	0.590	992,943.48	992,455.70	978,830.00	975,860.00	05/15/2017
521841FA9	24439/H-9922	LEANDER TX ISD TAX E	1,075,000.00	0.000	08/15/2019	0.590	1,067,414.24	1,066,889.88	1,051,941.25	1,049,565.50	05/15/2017
7742853H1	24426/H-9922	ROCKWALL TXISD CAB!	1,000,000.00	0.000	02/15/2020	0.910	984,705.82	983,958.55	967,340.00	964,790.00	05/15/2017
090874KK3	24437/H-9922	BIRDSVILLE TX ISD CAI	1,000,000.00	0.000	02/15/2020	0.850	985,698.14	984,999.35	968,230.00	963,620.00	05/15/2017
487694PQ8	24438/H-9922	KELLER TXISD CABS RE	760,000.00	0.000	02/15/2020	0.830	749,380.40	748,861.53	736,090.40	733,833.20	05/15/2017
731367DK1	24425/H-9922	POLK CNTY OR SCHL D	970,000.00	0.000	06/15/2020	1.040	949,807.99	948,982.70	928,590.70	924,623.40	05/15/2017
Fund	**9922 COMM HEALTH CHOICE TEXAS,**		**$31,055,000.00**	**1.715**		**1.171**	**$31,136,939.01**	**$15,708,541.76**	**$30,947,026.90**	**$15,487,284.40**	
	23114/I-9995	LONE STAR INVESTMEI	1,837,383.34	2.005	06/01/2018	2.005	1,837,383.34	1,834,259.54	1,837,383.34	1,834,259.54	01/15/2014
Fund	**9995 JUVENILE BOARD**		**$1,837,383.34**	**2.005**		**2.005**	**$1,837,383.34**	**$1,834,259.54**	**$1,837,383.34**	**$1,834,259.54**	
36960MFE8	24839/D-9996	GECO - DISC CP	2,000,000.00	1.990	06/14/2018	2.025	1,998,562.78	1,995,135.55	1,998,615.56	1,995,100.00	04/05/2018
36960MFU2	24838/D-9996	GECO - DISC CP	2,000,000.00	2.300	06/28/2018	2.345	1,996,550.00	1,992,588.89	1,996,966.66	1,993,280.60	04/05/2018
89233HGC2	24829/D-9996	TMCC - DISC CP	2,000,000.00	2.310	07/12/2018	2.358	1,994,738.33	1,990,760.00	1,995,672.22	1,991,840.00	03/28/2018
89233HGS7	24824/D-9996	TMCC - DISC NOTE	2,000,000.00	2.320	07/26/2018	2.371	1,992,911.11	1,988,915.55	1,994,194.44	1,990,253.34	03/28/2018
62478YH92	24902/D-9996	MUFG - DISC NOTE	2,000,000.00	2.040	08/09/2018	2.078	1,992,180.00	0.00	1,992,141.66	0.00	05/17/2018
62478YHQ4	24901/D-9996	MUFG - DISC CP	2,000,000.00	2.040	08/24/2018	2.080	1,990,480.00	0.00	1,990,433.34	0.00	05/17/2018
Fund	**9996 COMM SUPV&CORR(TDCJ)**		**$12,000,000.00**	**2.167**		**2.209**	**$11,965,422.22**	**$7,967,399.99**	**$11,968,023.88**	**$7,970,473.94**	
Grand Totals			**$1,107,968,300.77**	**1.706**		**1.784**	**$1,105,340,652.09**	**$602,723,188.72**	**$1,104,661,930.40**	**$601,831,582.85**	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

First Quarter
Ending May 31, 2018
Fiscal Year 2018-19

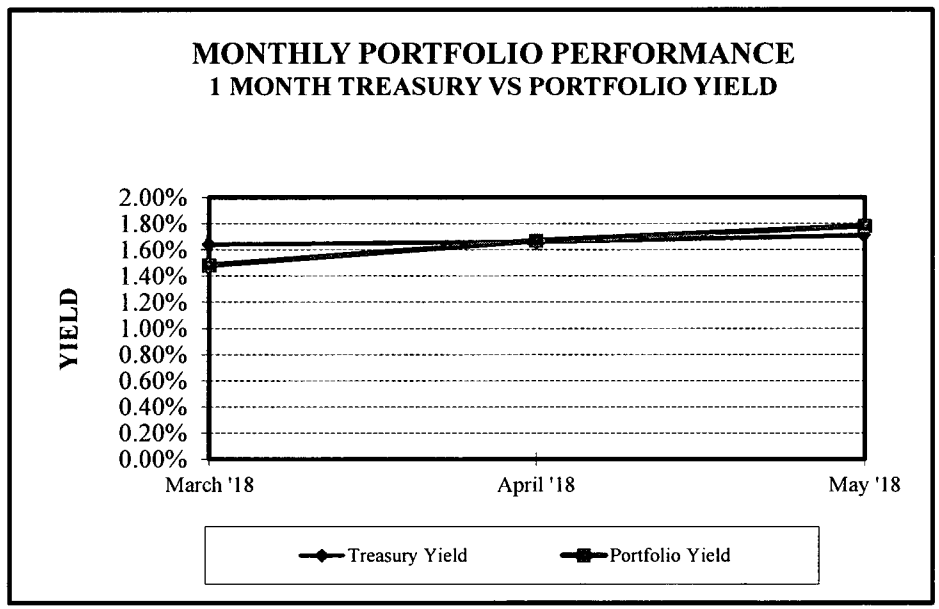
PORTFOLIO PERFORMANCE
First Quarter
March through May 2018
Fiscal Year 2018-19

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

TREASURY CONSTANT MATURITIES	March '18	April '18	May '18
6 MONTH	1.92%	1.98%	2.07%
1 YEAR	2.06%	2.15%	2.27%
2 YEAR	2.28%	2.38%	2.51%
3 YEAR	2.42%	2.52%	2.66%
5 YEAR	2.63%	2.70%	2.82%
7 YEAR	2.77%	2.82%	2.93%
10 YEAR	2.84%	2.87%	2.98%

HARRIS COUNTY
INVESTMENT PORTFOLIO
MATURITY DISTRIBUTION

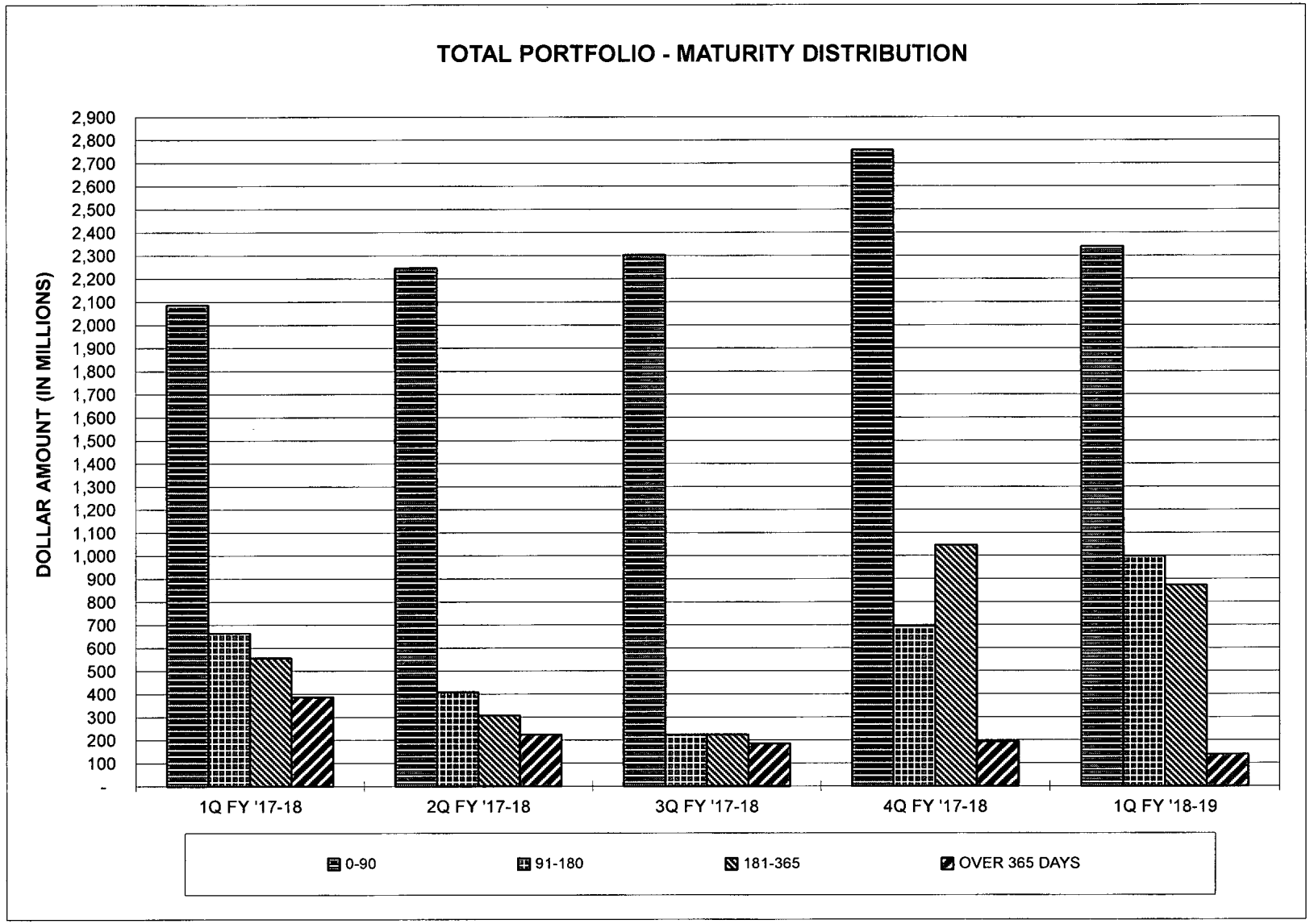
NO. OF DAYS	March '18	April '18	May '18
0-90	61.93%	56.43%	53.78%
91-180	16.32%	24.18%	22.95%
181-365	18.91%	16.30%	20.08%
>365	2.83%	3.09%	3.19%
WTD AVG. MATURITY	103	112	123
WTD AVG. YIELD	1.48%	1.67%	1.78%

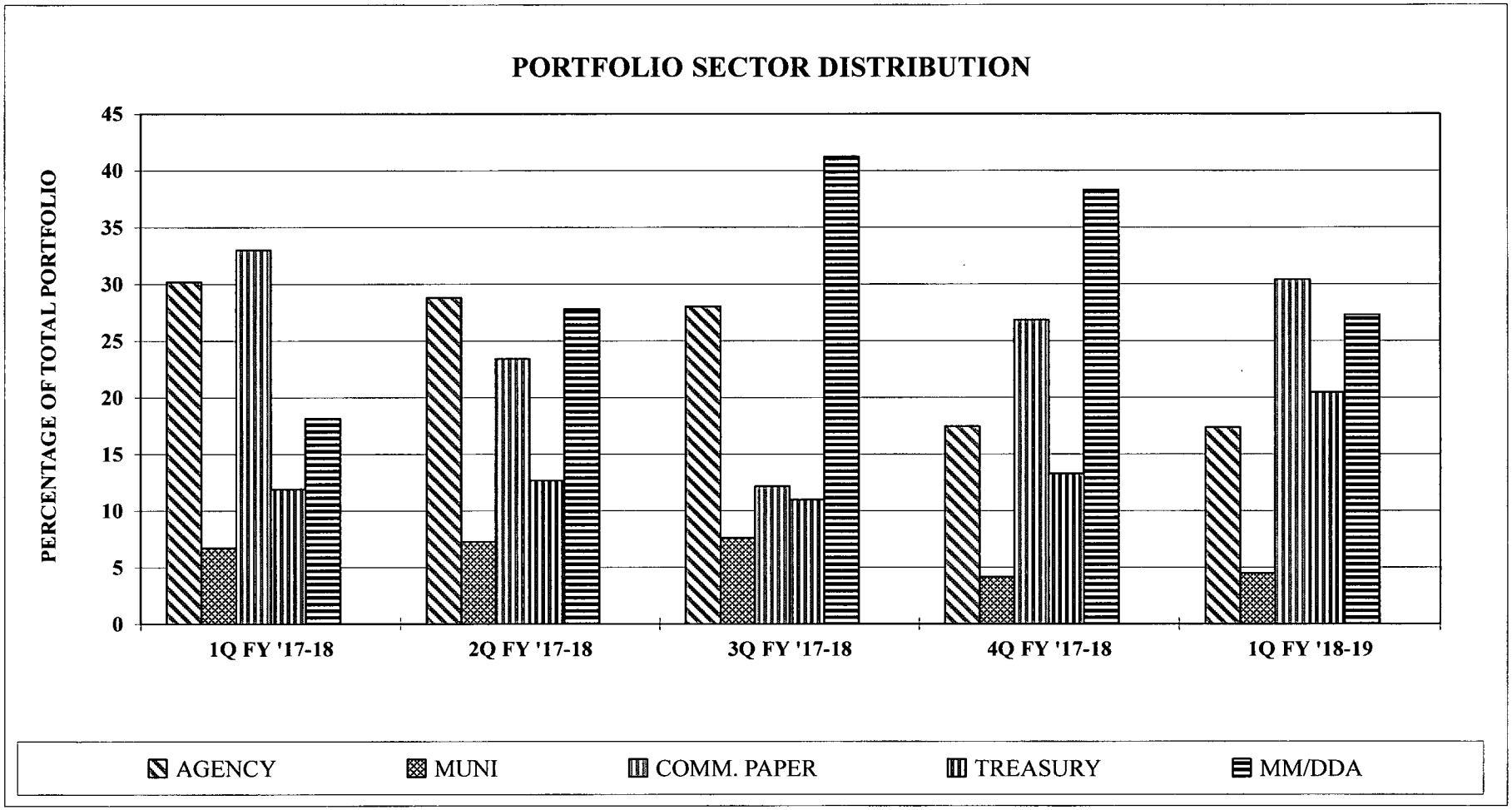


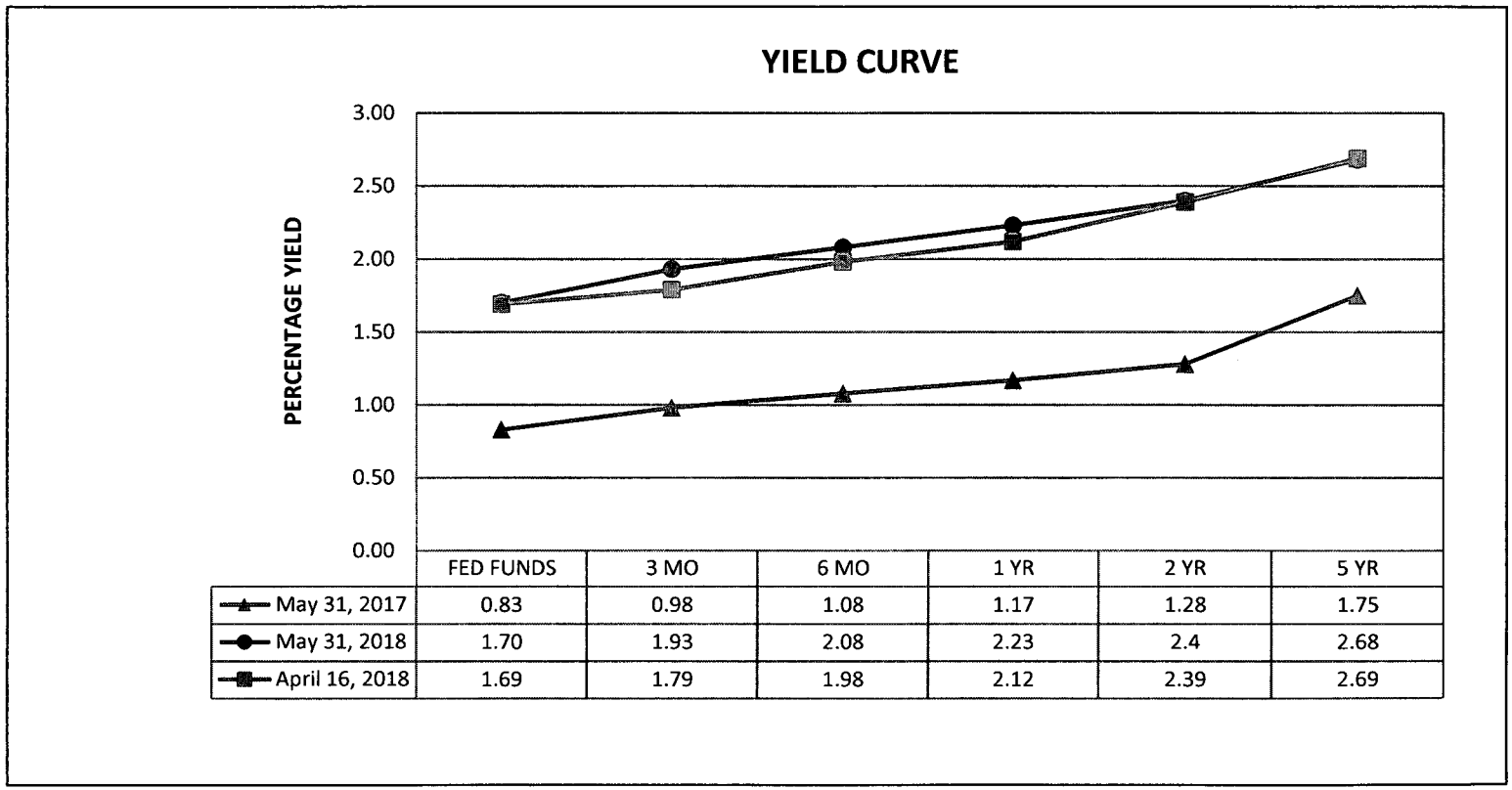
SECTION V

GRAPHS

First Quarter
Ending May 31, 2018
Fiscal Year 2018-19


TOTAL PORTFOLIO - MATURITY DISTRIBUTION
DOLLAR AMOUNT (IN MILLIONS)
2,900
2,800
2,700
2,600
2,500
2,400
2,300
2,200
2,100
2,000
1,900
1,800
1,700
1,600
1,500
1,400
1,300
1,200
1,100
1,000
900
800
700
600
500
400
300
200
100
-
1Q FY '17-18
2Q FY '17-18
3Q FY '17-18
4Q FY '17-18
1Q FY '18-19
0-90
91-180
181-365
OVER 365 DAYS


PORTFOLIO SECTOR DISTRIBUTION
PERCENTAGE OF TOTAL PORTFOLIO
45
40
35
30
25
20
15
10
5
0
1Q FY '17-18
2Q FY '17-18
3Q FY '17-18
4Q FY '17-18
1Q FY '18-19
AGENCY
MUNI
COMM. PAPER
TREASURY
MM/DDA



	FED FUNDS	3 MO	6 MO	1 YR	2 YR	5 YR
May 31, 2017	0.83	0.98	1.08	1.17	1.28	1.75
May 31, 2018	1.70	1.93	2.08	2.23	2.4	2.68
April 16, 2018	1.69	1.79	1.98	2.12	2.39	2.69