



HARRIS COUNTY, TEXAS

BUDGET MANAGEMENT DEPARTMENT

Administration Building

1001 Preston, Suite 500

Houston, TX 77002

(713) 274-1100

Vote of the Court:

Yes No Abstain

Judge Hidalgo	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
Comm. Ellis	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
Comm. A. Garcia	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
Comm. Radack	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
Comm. Cagle	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

To: County Judge Hidalgo and Commissioners Ellis, Garcia, Radack and Cagle

Date: June 25, 2019

Re: First Quarter of Fiscal Year 2019-20 Investment Report

The Financial Management Section of the Budget Management Department has prepared the Investment Report covering the First Quarter of Fiscal Year 2019-20 (March through May 2019).

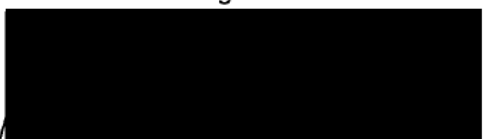
This report is presented in accordance with the Texas Government Code - Public Funds Investment Act, Section 2256.023. The department certifies that to the best of our knowledge Harris County is in compliance with the provisions of Government Code 2256 and with the stated policy and strategies of Harris County.



Amy Perez
Director, Financial Management



Diana Elizondo
Investment Manager



Mark LaRue
Financial Analyst

Presented to Commissioners Court

JUN 25 2019

APPROVE ELG

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**HARRIS COUNTY
INVESTMENT REPORT**

Fiscal Year 2019-20

March through May 2019

First Quarter



**Prepared By:
Budget Management Department
Financial Management Section**

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

SECTION I

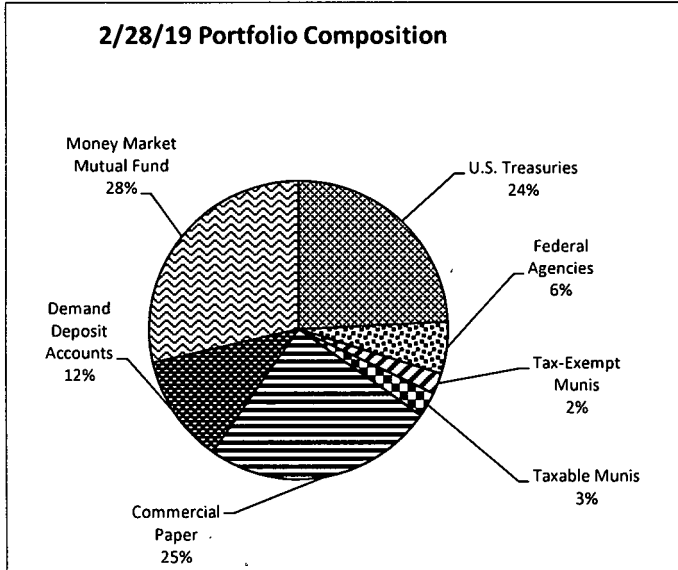
PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS

Harris County Investment Report

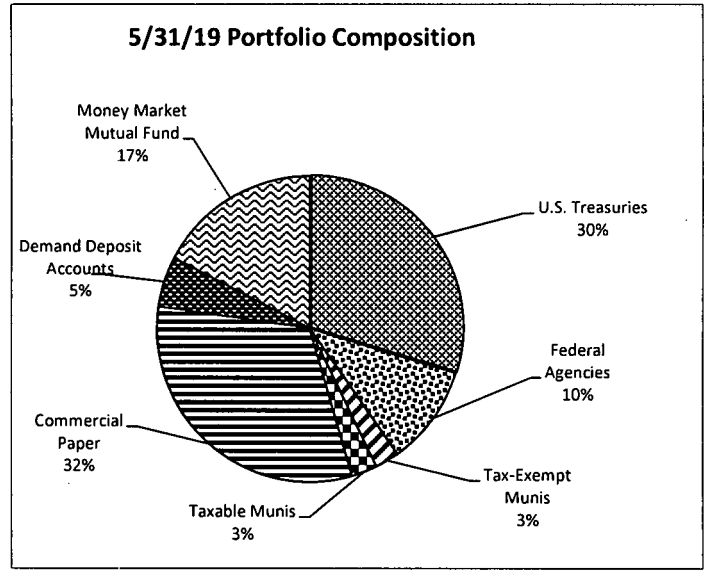
Fiscal Year 2019-20
March through May 2019
First Quarter

Portfolio interest earned and/or accrued for this quarter, excluding MMF/DDA interest:

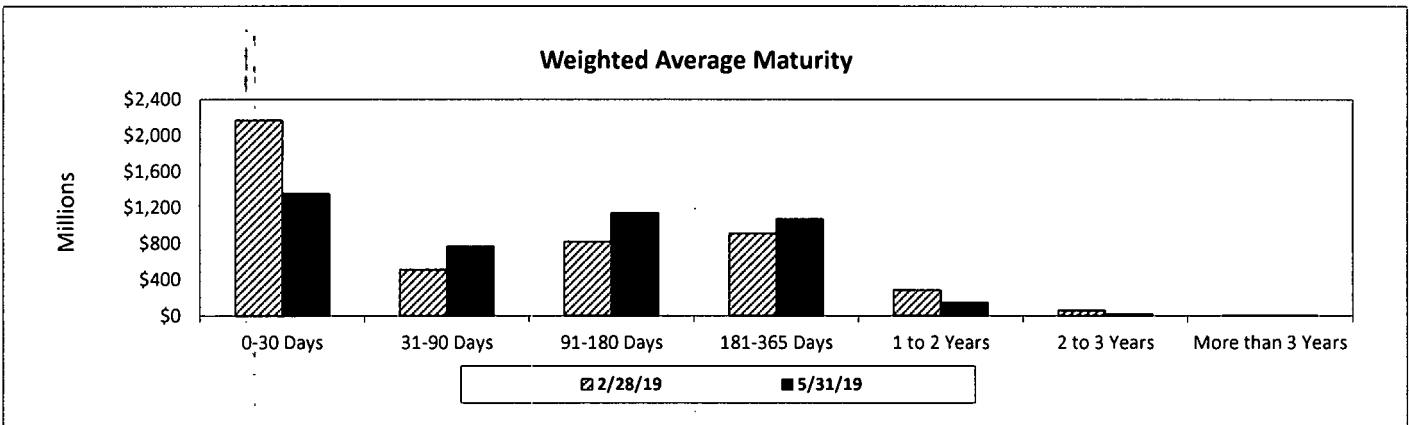
\$ 21,824,847



Total Par Value of Portfolio: \$ 4,768,633,581.19



Total Par Value of Portfolio: \$ 4,508,090,498.32



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

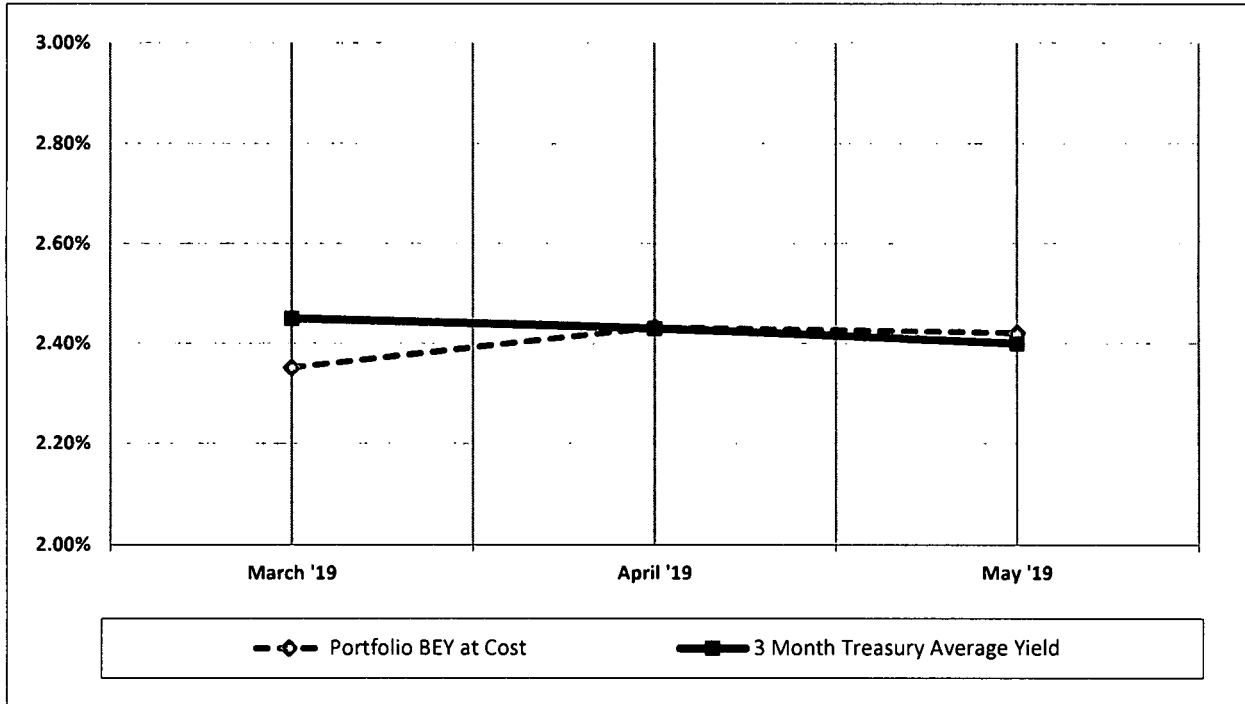
134

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

Harris County Investment Report

Fiscal Year 2019-20
March through May 2019
First Quarter

Average 3 Month Constant Maturity UST Yield vs Monthly Portfolio Yield



The book value of the portfolio as of February, 28, 2019 was \$4,750,967,247 and the book value as of May, 31, 2019 was \$4,489,822,249.

The market value of the portfolio as of February, 28, 2019 was \$4,752,942,852 and the market value as of May, 31, 2019 was \$4,494,511,028.

The weighted average bond equivalent yield at cost for this quarter was 2.40% while the quarterly average for the benchmark 3 month constant maturity Treasury was 2.43%. This resulted in the portfolio lagging the 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.

SECTION II

MANAGEMENT REPORT SUMMARY

**INVESTMENT PORTFOLIO SUMMARY
FIRST QUARTER FY 2019-20
(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	771,850	13.4%	2.49%	104,647	1.8%	2.51%	530,397	9.2%	2.61%	25,000	0.4%	2.47%	12,000	0.2%	2.45%	1,443,894	25.2%	2.53%
AGENCY	216,000	3.8%	2.44%	31,000	0.5%	2.27%	259,000	4.5%	2.37%	---	---	---	---	---	---	506,000	8.8%	2.39%
TAX EXEMPT MUNI	---	---	---	65,888	1.15%	1.50%	115,745	2.0%	2.09%	---	---	---	---	---	---	181,633	3.2%	1.87%
TAXABLE MUNI	22,600	0.4%	2.76%	0	0.0%	0.00%	95,760	1.7%	3.87%	4,000	0.1%	2.95%	---	---	---	122,360	2.1%	3.63%
COMM PAPER	948,200	16.5%	2.65%	526,625	9.2%	2.59%	361,500	6.3%	2.65%	121,900	2.1%	2.60%	---	---	---	1,958,225	34.1%	2.63%
TIME DEPOSITS	---	---	---	3,925	0.1%	0.10%	---	---	---	---	---	---	---	---	---	3,925	0.1%	0.10%
LOANS	---	---	---	0	---	0.00%	---	---	---	---	---	---	---	---	---	---	---	---
DEMAND DEPOSIT ACCTS	173,141	3.0%	0.25%	3,863	0.1%	0.25%	7,635	0.1%	0.25%	5,933	0.1%	0.25%	53,969	0.9%	0.25%	244,541	4.3%	0.25%
MONEY MARKET FUNDS	316,100	5.5%	2.35%	496,970	8.7%	2.30%	293,381	5.1%	2.40%	30,247	0.5%	2.39%	143,732	2.5%	2.28%	1,280,430	22.3%	2.34%
TAX EXEMPT MMF	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	\$2,447,891	42.6%	2.37%	\$1,232,918	21.5%	2.39%	\$1,663,418	29.0%	2.57%	\$187,080	3.3%	2.48%	\$209,701	3.7%	1.77%	\$5,741,008	100.0%	2.41%

1ST QTR '20 EARNINGS \$13,906 \$0 \$11,060 \$1,201 \$1,342 \$27,509

FISCAL YEAR EARNINGS \$13,906 \$8,899 \$11,060 \$1,201 \$1,342 \$36,408

OTHER
INVESTMENT PORTFOLIO SUMMARY
FIRST QUARTER FY 2019-20
(dollar amounts in thousands)

MARKET SECTOR	911 EMERGENCY NETWORK			COMMUNITY SUPV. & CORRECTION			HOSPITAL DISTRICT			JUVENILE			SPORTS & CONVENTION CORPORATION			SPORTS AUTHORITY			COUNTY CLERK			DISTRICT CLERK			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	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	---	---	---	19,000	1.5%	2.44%	---	---	---	---	---	2,000	0.2%	2.58%	66,647	5.4%	2.54%	---	---	---	17,000	1.4%	2.43%	104,647	8.5%	2.51%	
AGENCY	5,000	0.4%	2.22%	21,000	1.7%	2.51%	---	---	---	---	---	---	---	---	---	---	---	5,000	0.4%	1.31%	---	---	---	31,000	2.5%	2.27%	
TAX EXMPT MUNI	---	---	---	65,888	5.3%	1.50%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	65,888	5.3%	1.50%	
TAXABLE MUNI	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
COMM PAPER	7,000	0.6%	2.67%	362,000	29.4%	2.59%	4,000	0.3%	2.44%	6,000	0.5%	2.76%	61,225	5.0%	2.49%	---	---	13,900	1.1%	2.68%	58,500	4.7%	2.67%	526,625	42.7%	2.59%	
TIME DEPOSITS	---	---	---	3,925	0.3%	0.10%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	3,925	0.3%	0.10%	
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
DEMAND DEPOSIT ACCTS	---	---	---	---	---	---	1,362	0.1%	0.25%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MONEY MARKET FUNDS	---	---	---	426,029	34.6%	2.29%	9,348	0.8%	2.39%	6,794	0.6%	2.29%	---	---	---	---	---	25,141	2.0%	2.37%	24,944	2.0%	2.39%	496,970	40.3%	2.10%	
TAX EXMPT MMF	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	\$12,000	1.0%	2.48%	\$21,215	1.7%	2.22%	\$897,842	72.8%	2.35%	\$14,710	1.2%	2.21%	\$127,872	10.4%	2.52%	\$44,041	3.6%	2.35%	\$100,444	8.1%	2.56%	\$1,232,918	100.0%	2.39%	\$1,232,918	100.0%	2.39%

1ST QTR '20 EARNINGS	\$166	\$169	\$6,611	\$79	\$164	\$836	\$248	\$627	\$8,899
FISCAL YEAR EARNINGS	\$166	\$169	\$6,611	\$79	\$164	\$836	\$248	\$627	\$8,899

HARRIS COUNTY

	U.S. Treasuries	Federal Agencies	Tax Exempt Municipals	Taxable Municipals	Cominrcl Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE (\$000)	1,339,247	475,000	115,745	122,360	1,431,600	0	0	0	240,678	783,461	0	4,508,090
ACCOUNTING BOOK VALUE	1,329,559	474,465	116,790	121,859	1,423,010	0	0	0	240,678	783,461	0	4,489,822
MARKET VALUE	1,330,940	474,607	117,584	123,991	1,423,251	0	0	0	240,678	783,461	0	4,494,511
VARIANCE	1,381	142	793	2,132	241	0	0	0	0	0	0	4,689
PORTFOLIO WTD AVGS:												
Maturity (days)	207	354	1,412	1,335	85				1	1		199
Effctv Maty (days)	207	125	514	515	85				1	1		129
Pcnt Of Total PAR:	29,708	10,537	2,567	2,714	31,756	0,000	0,000	0,000	5,339	17,379	0,000	100,000
BEY @ Cost	2,536	2,401	2,090	3,632	2,644				0,250	2,357		2,421
BEY @ MKT	2,328	2,289	1,583	2,322	2,432				0,250	0,680		1,925
# of Securities	48	21	112	53	86	0	0	0	9	44	0	373
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	12,000	45,000	5,145	0	267,000	0	0	0	240,678	783,461	0	1,353,283
1 to 3 months	50,000	180,000	6,740	2,285	528,900	0	0	0	0	0	0	767,925
3 to 6 months	430,000	150,000	1,915	2,100	556,700	0	0	0	0	0	0	1,140,715
6 to 12 months	845,759	100,000	32,615	15,530	79,000	0	0	0	0	0	0	1,072,904
1 to 2 years	1,488	0	44,620	98,890	0	0	0	0	0	0	0	144,998
2 to 3 years	0	0	15,950	3,555	0	0	0	0	0	0	0	19,505
More than 3 years	0	0	8,760	0	0	0	0	0	0	0	0	8,760
Par Value Totals	1,339,247	475,000	115,745	122,360	1,431,600	0	0	0	240,678	783,461	0	4,508,090

	U.S. Treasuries	Federal Agencies	Tax Exempt Municipals	Taxable Municipals	Commrc'l Paper	Time Deposits	Repos	Loans	DDA	MMF	TEMMF	Total
PAR VALUE (\$000)	17,000	5,000	0	0	72,400	0	0	0	0	50,085	0	144,485
ACCOUNTING BOOK VALUE	16,844	5,000	0	0	71,957	0	0	0	0	50,085	0	143,886
MARKET VALUE	16,850	4,981	0	0	71,956	0	0	0	0	50,085	0	143,872
VARIANCE	6	-19	0	0	-1	0	0	0	0	0	0	-14
PORTFOLIO WTD AVGS:												
Maturity (days)	141	147			88					1		66
Effectv Maty (days)	141	55			88					1		63
Pcnt Of Total PAR:	11.766	3.461	0.000	0.000	50.109	0.000	0.000	0.000	0.000	34.664	0.000	100.000
BEY @ Cost	2.425	1.312			2.671					2.378		2.494
BEY @ MKT	2.303	2.276			2.488					0.865		1.894
# of Securities	3	1	0	0	15	0	0	0	0	7	0	26
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	0	0	0	19,500	0	0	0	0	50,085	0	69,585
1 to 3 months	0	5,000	0	0	36,000	0	0	0	0	0	0	41,000
3 to 6 months	17,000	0	0	0	3,900	0	0	0	0	0	0	20,900
6 to 12 months	0	0	0	0	13,000	0	0	0	0	0	0	13,000
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	17,000	5,000	0	0	72,400	0	0	0	0	50,085	0	144,485

	U.S. Treasuries	Federal Agencies	Tax Exempt Municipals	Taxable Municipals	Commrcd Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE (\$000)	87,647	26,000	65,888	0	454,225	3,925	0	0	3,863	446,885	0	1,088,433
ACCOUNTING BOOK VALUE	87,156	26,000	66,814	0	451,870	3,925	0	0	3,863	446,885	0	1,086,513
MARKET VALUE	87,298	26,004	66,851	0	451,891	1,970	0	0	3,863	446,885	0	1,084,761
VARIANCE	142	4	37	0	21	-1,956	0	0	0	0	0	-1,752
PORTFOLIO WTD AVGS:												
Maturity (days)	250	260	227		75	232			1	1		73
Effectv Maty (days)	250	38	227		75	232			1	1		67
Pcnt Of Total PAR:	8.053	2.389	6.053	0.000	41.732	0.361	0.000	0.000	0.355	41.058	0.000	100.000
BEY @ Cost	2.523	2.454	1.496		2.580	0.100			0.250	2.292		2.371
BEY @ Mkt	2.316	2.332	1.477		2.449	0.100			0.250	0.021		1.362
# of Securities	33	3	33	0	43	7	0	0	2	8	0	129
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	4,695	5,000	1,110	0	102,290	1,356	0	0	3,863	446,885	0	565,199
1 to 3 months	1,200	21,000	14,600	0	143,430	0	0	0	0	0	0	180,230
3 to 6 months	15,305	0	0	0	201,505	0	0	0	0	0	0	216,810
6 to 12 months	54,250	0	46,688	0	7,000	2,570	0	0	0	0	0	110,507
1 to 2 years	12,197	0	3,490	0	0	0	0	0	0	0	0	15,687
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	87,647	26,000	65,888	0	454,225	3,925	0	0	3,863	446,885	0	1,088,433

SECTION III

CURRENT PORTFOLIO HOLDINGS

Book Value & Market Value Report



Run Date: 6/20/2019 12:07:28PM
As Of Date: 05/31/2019

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2019	Book Value 04/30/2019	Market Value 05/31/2019	Market Value 04/30/2019	Purchase Date
	100 DDA-CNTYGEN		\$212,982,638.06	2.042		2.042	\$212,982,638.06	\$0.00	\$212,982,638.06	\$0.00	
A053119	9661/A-103	MMF - DA (CADENCE)	9,952,025.65	2.280	06/01/2019	2.280	9,952,025.65	0.00	9,952,025.65	0.00	05/31/2019
Fund	103 MMF-DA		\$9,952,025.65	2.280		2.280	\$9,952,025.65	\$0.00	\$9,952,025.65	\$0.00	
J053119	9662/J-104	MMF - SHERIFF (CADEN)	8,568,373.20	2.280	06/01/2019	2.280	8,568,373.20	0.00	8,568,373.20	0.00	05/31/2019
Fund	104 MMF-SHERIFF		\$8,568,373.20	2.280		2.280	\$8,568,373.20	\$0.00	\$8,568,373.20	\$0.00	
C053119	9678/C-1005	DDA - COUNTY (CADEN)	138,320,780.69	0.250	06/01/2019	0.250	138,320,780.69	0.00	138,320,780.69	0.00	05/31/2019
Fund	1005 COUNTY DDA		\$138,320,780.69	0.250		0.250	\$138,320,780.69	\$0.00	\$138,320,780.69	\$0.00	
C053119	9666/C-1006	MMF - COUNTY (CADEN)	21,262,689.73	2.280	06/01/2019	2.280	21,262,689.73	0.00	21,262,689.73	0.00	05/31/2019
Fund	1006 MMF-COUNTY		\$21,262,689.73	2.280		2.280	\$21,262,689.73	\$0.00	\$21,262,689.73	\$0.00	
F053119	9663/F-1008	MMF - FLOOD (CADENC)	17,760,277.02	2.280	06/01/2019	2.280	17,760,277.02	0.00	17,760,277.02	0.00	05/31/2019
Fund	1008 MMF- FLOOD		\$17,760,277.02	2.280		2.280	\$17,760,277.02	\$0.00	\$17,760,277.02	\$0.00	
912828UF5	25438/R-1015	US TREASURY NOTE	12,000,000.00	1.125	12/31/2019	2.452	11,908,637.19	11,895,340.25	11,914,680.00	11,894,040.00	04/16/2019
Fund	1015 HCTO AUTOMOBILE INVENTOR		\$12,000,000.00	1.125		2.452	\$11,908,637.19	\$11,895,340.25	\$11,914,680.00	\$11,894,040.00	
24414/C-1050	LOGIC - POOL		5,202,661.60	2.541	06/01/2019	2.541	5,202,661.60	5,191,458.08	5,202,661.60	5,191,458.08	04/27/2017
23100/C-1050	LONE STAR - POOL		3,265,914.55	2.540	06/01/2019	2.540	3,265,914.55	3,258,885.27	3,265,914.55	3,258,885.27	01/08/2014
3130AELA6	24960/C-1050	FHLB - DISC NOTE	5,000,000.00	2.220	06/06/2019	2.220	5,000,000.00	5,000,000.00	4,999,900.00	4,997,800.00	07/06/2018
912796RW1	25384/C-1050	US TREASURY BILL	20,000,000.00	2.376	07/05/2019	2.347	19,955,118.08	19,914,196.33	19,959,000.00	19,914,000.00	04/04/2019
3137EAEH8	25037/C-1050	FHLMC - DISC NOTE	5,000,000.00	1.375	08/15/2019	2.445	4,989,192.96	4,984,811.73	4,989,250.00	4,985,250.00	09/04/2018
62478YWT1	25369/C-1050	MUFG - DISC CP	20,000,000.00	2.480	09/27/2019	2.546	19,837,422.22	19,794,711.11	19,836,766.60	19,788,088.80	03/28/2019
3134GARV8	24109/C-1050	FHLMC NOTE	5,000,000.00	1.300	10/25/2019C	1.312	4,999,766.02	4,999,717.27	4,980,600.00	4,958,800.00	10/28/2016
880558GM7	23776/C-1050	TENNESSEE ST SCH BC	1,500,000.00	1.599	11/01/2019	1.599	1,500,000.00	1,500,000.00	1,493,925.00	1,491,450.00	01/22/2016
89233HYV0	25396/C-1050	TMCC - DISC CP	20,000,000.00	2.530	11/29/2019	2.601	19,745,594.44	19,702,022.22	19,744,588.80	19,694,955.60	04/09/2019
62478YZD3	25398/C-1050	MUFG - DISC CP	10,000,000.00	2.480	12/13/2019	2.550	9,865,666.67	9,844,311.12	9,862,416.70	9,837,405.60	04/09/2019
89233HZT4	25373/C-1050	TMCC - DISC CP	20,000,000.00	2.530	12/27/2019	2.594	19,706,238.89	19,662,666.67	19,705,077.80	19,649,333.40	04/02/2019
313384TR0	25401/C-1050	FHLB - DISC NOTE	10,000,000.00	2.350	02/28/2020	2.421	9,822,444.44	9,802,208.33	9,827,500.00	224,700.00	04/10/2019
912796SH3	25361/C-1050	US TREASURY BILL	20,000,000.00	2.320	03/26/2020	2.394	19,614,622.22	19,574,666.66	19,635,000.00	19,578,600.00	03/28/2019
3134GTFD7	25372/C-1050	FHLMC NOTE	20,000,000.00	2.520	09/09/2020C	2.520	20,000,000.00	20,000,000.00	20,017,000.00	19,984,600.00	04/09/2019
3134GTD02	25370/C-1050	FHLMC NOTE	20,000,000.00	2.550	03/26/2021C	2.550	20,000,000.00	20,000,000.00	20,016,600.00	19,978,800.00	04/01/2019
Fund	1050 PUBLIC IMPROV CONTGCY 07		\$184,968,576.15	2.394		2.457	\$183,504,642.09	\$183,229,654.79	\$183,536,201.05	\$173,534,126.75	

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62478VVD7	25316/C-1600	MUFG - DISC CP	13,800,000.00	2.490	08/13/2019	2.552	13,730,321.50	13,700,732.00	13,730,601.32	13,699,536.00	03/12/2019
89233HVD3	25405/C-1600	TMCC - DISC CP	200,000.00	2.510	08/13/2019	2.567	198,982.05	198,549.77	198,994.22	198,544.00	04/10/2019
Fund	1600 GO & REV REF 2002 DS		\$14,000,000.00	2.490		2.552	\$13,929,303.55	\$13,899,281.77	\$13,929,595.54	\$13,898,080.00	
30229BT49	25407/C-1605	XON - DISC CP	2,000,000.00	2.460	06/04/2019	2.504	1,999,590.00	1,995,353.33	1,999,588.34	1,995,353.34	04/10/2019
62478YTR9	25410/C-1605	MUFG - DISC CP	2,000,000.00	2.450	06/25/2019	2.497	1,996,733.33	1,992,513.89	1,996,706.66	1,992,483.34	04/10/2019
62478YU97	25411/C-1605	MUFG - DISC CP	2,000,000.00	2.470	07/09/2019	2.520	1,994,785.56	1,990,531.67	1,994,785.56	1,990,416.66	04/10/2019
Fund	1605 GEN OB REV CERT OB SR 2002		\$6,000,000.00	2.460		2.507	\$5,991,108.89	\$5,978,398.89	\$5,991,080.56	\$5,978,253.34	
89233HVD3	25323/C-1818	TMCC - DISC CP	3,400,000.00	2.550	08/13/2019	2.614	3,382,419.17	3,374,953.33	3,382,901.77	3,375,248.00	03/13/2019
Fund	1818 TAX & SUB REV REF 09C DS		\$3,400,000.00	2.550		2.614	\$3,382,419.17	\$3,374,953.33	\$3,382,901.77	\$3,375,248.00	
25357/F-3320	TX CLASS - POOL		876,126.99	2.559	06/01/2019	2.559	876,126.99	874,226.82	876,126.99	874,226.82	03/26/2019
23174/F-3320	LONE STAR - POOL		246,315.91	2.540	06/01/2019	2.540	246,315.91	245,785.76	246,315.91	245,785.76	03/04/2014
Fund	3320 FLD CONTROL TAX & REF 2004		\$1,122,442.90	2.555		2.555	\$1,122,442.90	\$1,120,012.58	\$1,122,442.90	\$1,120,012.58	
23175/F-3330	LONE STAR - POOL		961,346.60	2.540	06/01/2019	2.540	961,346.60	959,277.48	961,346.60	959,277.48	03/04/2014
Fund	3330 FLOOD CONTROL IMP 2007		\$961,346.60	2.540		2.540	\$961,346.60	\$959,277.48	\$961,346.60	\$959,277.48	
25355/C-3730	TX CLASS - POOL		274,789.75	2.559	06/01/2019	2.559	274,789.75	274,193.78	274,789.75	274,193.78	03/26/2019
Fund	3730 UNLMTD TAX ROAD & REF 200		\$274,789.75	2.559		2.559	\$274,789.75	\$274,193.78	\$274,789.75	\$274,193.78	
23430/C-3740	LOGIC - POOL		1,991,425.42	2.541	06/01/2019	2.541	1,991,425.42	2,012,114.35	1,991,425.42	2,012,114.35	12/29/2014
23680/C-3740	TX CLASS - POOL		3,572,451.92	2.559	06/01/2019	2.559	3,572,451.92	3,564,703.92	3,572,451.92	3,564,703.92	10/30/2015
23681/C-3740	LONE STAR - POOL		1,909,804.52	2.540	06/01/2019	2.540	1,909,804.52	1,905,694.02	1,909,804.52	1,905,694.02	10/30/2015
Fund	3740 ROAD REF 06B		\$7,473,681.86	2.549		2.549	\$7,473,681.86	\$7,482,512.29	\$7,473,681.86	\$7,482,512.29	
B053119	9664/B-4001	MMF - TRA (CADENCE)	133,937,518.41	2.280	06/01/2019	2.280	133,937,518.41	0.00	133,937,518.41	0.00	05/31/2019
Fund	4001 MMF DDA-TLRD		\$133,937,518.41	2.280		2.280	\$133,937,518.41	\$0.00	\$133,937,518.41	\$0.00	
K053119	9660/K-4003	MMF - TRA TRUST INVI	34,650,165.73	2.290	06/01/2019	2.290	34,650,165.73	0.00	34,650,165.73	0.00	05/31/2019
Fund	4003 MMF-TLRDTRUST		\$34,650,165.73	2.290		2.290	\$34,650,165.73	\$0.00	\$34,650,165.73	\$0.00	
X053119	9668/X-4007	MMF - COMM CRT (CAL)	1,944,170.96	2.280	06/01/2019	2.280	1,944,170.96	0.00	1,944,170.96	0.00	05/31/2019
Fund	4007 MMF-COMCRT		\$1,944,170.96	2.280		2.280	\$1,944,170.96	\$0.00	\$1,944,170.96	\$0.00	
R053119	9665/R-4008	MMF - TAX A-C (CADEN)	143,732,269.15	2.280	06/01/2019	2.280	143,732,269.15	0.00	143,732,269.15	0.00	05/31/2019
R053119	9677/R-4008	DDA - TAX A-C (CADEN)	53,968,725.47	0.250	06/01/2019	0.250	53,968,725.47	0.00	53,968,725.47	0.00	05/31/2019
Fund	4008 DDA-TAX		\$197,700,994.62	1.726		1.726	\$197,700,994.62	\$0.00	\$197,700,994.62	\$0.00	

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	23930/J-5060	LOGIC - POOL		3,669,950.71	2.541	06/01/2019	2.541	3,669,950.71	3,662,047.78	3,669,950.71	3,662,047.78	05/12/2016
Fund	5060	SHERIFF COMMISSARY		\$3,669,950.71	2.541		2.541	\$3,669,950.71	\$3,662,047.78	\$3,669,950.71	\$3,662,047.78	
A053119	9673/A-5101	DDA - DA (CADENCE)		2,843,308.46	0.250	06/01/2019	0.250	2,843,308.46	0.00	2,843,308.46	0.00	05/31/2019
Fund	5101	DDA-DA		\$2,843,308.46	0.250		0.250	\$2,843,308.46	\$0.00	\$2,843,308.46	\$0.00	
J053119	9674/J-5102	DDA - SHERIFF (CADEN)		3,593,675.57	0.250	06/01/2019	0.250	3,593,675.57	0.00	3,593,675.57	0.00	05/31/2019
Fund	5102	DDA-SHERIFF		\$3,593,675.57	0.250		0.250	\$3,593,675.57	\$0.00	\$3,593,675.57	\$0.00	
F053119	9675/F-5103	DDA - FLOOD (CADENC)		5,933,098.23	0.250	06/01/2019	0.250	5,933,098.23	0.00	5,933,098.23	0.00	05/31/2019
Fund	5103	DDA-FLOOD		\$5,933,098.23	0.250		0.250	\$5,933,098.23	\$0.00	\$5,933,098.23	\$0.00	
B053119	9676/B-5104	DDA - TRA (CADENCE)		7,634,984.49	0.250	06/01/2019	0.250	7,634,984.49	0.00	7,634,984.49	0.00	05/31/2019
Fund	5104	DDA-TRA		\$7,634,984.49	0.250		0.250	\$7,634,984.49	\$0.00	\$7,634,984.49	\$0.00	
X053119	9680/X-5108	DDA - COMM CRT (CAD)		750,159.00	0.250	06/01/2019	0.250	750,159.00	0.00	750,159.00	0.00	05/31/2019
Fund	5108	DDA-COMM CRT		\$750,159.00	0.250		0.250	\$750,159.00	\$0.00	\$750,159.00	\$0.00	
Z053119	9683/Z-5111	DDA - CONST (CADENC)		2,627,865.99	0.250	06/01/2019	0.250	2,627,865.99	0.00	2,627,865.99	0.00	05/31/2019
Fund	5111	DDA-CONST		\$2,627,865.99	0.250		0.250	\$2,627,865.99	\$0.00	\$2,627,865.99	\$0.00	
25356/B-5160	TX CLASS - POOL			1,237,830.73	2.559	06/01/2019	2.559	1,237,830.73	1,235,146.13	1,237,830.73	1,235,146.13	03/26/2019
Fund	5160	TRA REV & REF 02 CONST		\$1,237,830.73	2.559		2.559	\$1,237,830.73	\$1,235,146.13	\$1,237,830.73	\$1,235,146.13	
5946548L8	24845/K-5170	MI ST MTGE WEB TX-E		125,000.00	1.500	06/01/2019	1.416	125,000.00	125,008.56	125,000.00	124,978.75	04/09/2018
798781T7	24384/K-5170	SAN MARCOS TX CONS		1,605,000.00	0.000	08/01/2019	1.150	1,601,971.77	1,600,457.66	1,601,324.55	1,598,355.30	04/11/2017
95662M3K4	24351/K-5170	WEST VIRGINIA HSG D		915,000.00	1.650	11/01/2019	1.700	914,813.39	914,776.07	913,956.90	914,158.20	04/19/2017
7961165C6	24388/K-5170	SAN ANGELO ISD REF 1		820,000.00	0.000	02/15/2020	1.090	813,806.52	813,075.00	811,832.80	809,184.20	04/11/2017
7742853H1	24601/K-5170	ROCKWALL TX ISD TAX		1,000,000.00	0.000	02/15/2020	0.870	993,934.92	993,218.57	989,940.00	987,080.00	10/17/2017
882854ZL9	24593/K-5170	TX WTR DEV BRD SER.		1,000,000.00	1.500	04/15/2020	1.030	1,004,033.67	1,004,419.05	1,000,860.00	999,150.00	10/12/2017
567423MK1	24345/K-5170	MARICOPA CO AZ UNIF		3,025,000.00	2.000	07/01/2020	1.470	3,041,879.19	3,043,177.59	3,042,212.25	3,037,190.75	03/17/2017
896576PF6	24069/K-5170	TRINITY RIVER TX REV		1,215,000.00	2.000	08/01/2020	1.000	1,228,870.07	1,229,860.79	1,221,816.15	1,220,078.70	10/05/2016
199492QL6	24697/K-5170	COLUMBUS OHIO SERII		85,000.00	2.000	08/15/2020	1.550	85,449.70	85,480.78	85,565.25	85,391.85	01/09/2018
677522MR2	24346/K-5170	ST OF OHIO GO - TX E		1,340,000.00	2.000	09/01/2020	1.400	1,349,772.09	1,350,423.56	1,349,433.60	1,347,061.80	03/17/2017
587839VC9	24753/K-5170	MERCER CO NJ TAX-EX		30,000.00	2.000	02/01/2021	1.590	30,199.31	30,209.28	30,228.30	30,112.20	02/09/2018
679506WX0	25428/K-5170	OLD BRIDGE TWP NJ G		450,000.00	2.000	04/01/2021	1.601	453,231.19	453,378.06	453,001.50	452,043.00	04/16/2019
779240KW9	24134/K-5170	ROUND RK TX ISD TX E		833,000.00	3.000	08/01/2021	1.190	864,665.80	865,883.71	860,347.39	857,515.19	11/02/2016
521841BV7	25083/K-5170	LEANDER TX ISD GO UI		210,000.00	0.000	08/15/2021	2.400	199,314.89	198,911.18	202,521.90	201,585.30	10/16/2018
852634FZ2	25434/K-5170	STAMFORD CT GO		200,000.00	2.000	02/01/2022C	1.695	201,536.74	201,613.58	201,696.00	200,994.00	04/16/2019

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705227EK8	24062/K-5170	PECOS BARSTOW TX ISI	1,390,000.00	2.000	02/15/2022	1.181	1,419,749.85	1,420,666.17	1,407,416.70	1,399,966.30	10/05/2016
355188GQ0	25436/K-5170	FRANKLIN WI SCH DIS	940,000.00	2.500	04/01/2022C	1.849	956,403.20	957,148.80	955,923.60	954,241.00	04/16/2019
121638EZ9	25472/K-5170	BURLINGTON CO NJ GC	20,000.00	2.000	05/01/2022	1.627	20,209.80	0.00	20,292.20	0.00	05/10/2019
432347LH3	21740/K-5170	HILLSBOROUGH CNTY I	580,000.00	4.200	08/01/2022C	4.292	578,685.44	578,650.85	593,148.60	591,803.00	11/16/2010
882270QS3	21128/K-5170	TEXAS CITY TX INDPT	1,285,000.00	4.300	08/15/2028C	4.116	1,285,644.31	1,285,905.52	1,292,170.30	1,294,791.70	10/13/2009
Fund	5170 TRA REV REF 04A DS RESERVE		\$17,068,000.00	1.847		1.631	\$17,169,171.85	\$17,152,264.78	\$17,158,687.99	\$17,105,681.24	
594654BL8	24846/K-5220	MI ST MTGE REV TX-E	50,000.00	1.500	06/01/2019	1.416	50,000.00	50,003.42	50,000.00	49,991.50	04/09/2018
10146HKP0	24068/K-5220	CITY BOULDER CO WTR	1,350,000.00	2.000	12/01/2019	0.912	1,357,223.69	1,358,427.64	1,354,090.50	1,353,928.50	10/05/2016
796116SC6	24389/K-5220	SAN ANGELO TX ISD RI	155,000.00	0.000	02/15/2020	1.090	153,829.28	153,691.01	153,456.20	152,955.55	04/11/2017
199492QL6	24349/K-5220	CITY OF COLUMBUS OH	1,000,000.00	2.000	08/15/2020	1.380	1,007,273.49	1,007,776.26	1,006,650.00	1,004,610.00	03/20/2017
199492QL6	24696/K-5220	COLUMBUS OHIO SERII	55,000.00	2.000	08/15/2020	1.550	55,290.98	55,311.09	55,365.75	55,253.55	01/09/2018
937785RT2	25197/K-5220	WASHINGTON COUNTY	400,000.00	2.000	02/01/2021	1.947	400,342.86	400,360.00	401,072.00	400,236.00	12/18/2018
604115CU7	24060/K-5220	MINNESOTA PUB FACS	4,000,000.00	3.000	03/01/2021	1.022	4,135,024.97	4,141,454.73	4,112,360.00	4,101,040.00	10/05/2016
015752HV3	25080/K-5220	ALGONAC MI COMINTY	415,000.00	2.000	05/01/2021	2.311	412,612.19	412,508.37	418,523.35	417,120.65	10/16/2018
852634FZ2	25435/K-5220	STAMFORD CT GO	2,150,000.00	2.000	02/01/2022C	1.695	2,166,520.00	2,167,346.00	2,168,232.00	2,160,685.50	04/16/2019
574204XL2	25433/K-5220	MARYLAND ST DEPT OI	2,000,000.00	2.000	02/15/2022C	1.693	2,015,727.34	2,016,495.78	2,011,620.00	2,006,300.00	04/16/2019
121638EZ9	25476/K-5220	BURLINGTON CO NJ GC	400,000.00	2.000	05/01/2022	1.627	404,196.08	0.00	405,844.00	0.00	05/10/2019
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	1,016,980.00	1,017,530.00	11/23/2010
432347LH3	21741/K-5220	HILLSBOROUGH CNTY I	780,000.00	4.200	08/01/2022C	4.292	778,232.15	778,185.63	797,682.60	795,873.00	11/16/2010
779240KY5	24132/K-5220	ROUND RK TX ISD TX E	700,000.00	3.000	08/01/2023	1.370	745,255.04	746,160.14	742,665.00	737,443.00	11/02/2016
194475MK2	21103/K-5220	COLLEGE STATION TEX	1,280,000.00	4.250	08/15/2026C	4.292	1,277,273.96	1,277,242.43	1,287,014.40	1,289,574.40	09/15/2009
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	1,036,520.00	1,027,600.00	02/14/2012
864855S28	21974/K-5220	SUGAR LAND TEX CTFS	5,400,000.00	4.500	02/15/2032C	4.671	5,325,583.69	5,325,095.61	5,513,076.00	5,519,124.00	05/17/2011
442435K77	22269/K-5220	HOUSTON TX UTILITY	570,000.00	5.000	11/15/2033C	4.504	579,674.95	580,003.28	616,067.40	614,243.40	12/06/2011
Fund	5220 TRA REV REF 05A DS RES		\$22,705,000.00	3.276		2.768	\$22,864,060.67	\$22,470,061.39	\$23,147,219.20	\$22,703,509.05	
594654BL8	24844/K-5260	MI ST MTGE REV TX-E	145,000.00	1.500	06/01/2019	1.416	145,000.00	145,009.92	145,000.00	144,975.35	04/09/2018
833715BV6	25078/K-5260	SOCORRO TX ISD GO L	150,000.00	4.000	08/15/2019	1.601	150,731.34	151,027.83	150,757.50	150,912.00	10/16/2018
604552CD9	25085/K-5260	MIO-AUSABLE SCHOOL	40,000.00	2.000	05/01/2020	2.212	39,923.89	39,916.97	40,141.60	40,092.80	10/16/2018
899593LT2	24382/K-5260	TULSA CNTY OK ISD #1	2,550,000.00	2.000	06/01/2020	1.282	2,567,872.57	2,569,361.95	2,562,571.50	2,559,231.00	04/11/2017
516840WV3	24603/K-5260	LAREDO TX ISD TAX-E	1,000,000.00	0.000	08/01/2020	0.960	988,972.91	988,185.26	982,750.00	978,340.00	10/17/2017
360065AAA	25426/K-5260	FULTON CO GA REDEV	1,880,000.00	3.000	08/01/2020	1.523	1,911,998.67	1,914,284.29	1,913,407.60	1,913,031.60	04/24/2019
199492QL6	24695/K-5260	COLUMBUS OHIO SERII	110,000.00	2.000	08/15/2020	1.550	110,581.96	110,622.19	110,731.50	110,507.10	01/09/2018
937785RT2	25194/K-5260	WASHINGTON COUNTY	200,000.00	2.000	02/01/2021	1.947	200,171.43	200,180.00	200,536.00	200,118.00	12/18/2018
574204XL2	25432/K-5260	MARYLAND ST DEPT OI	1,870,000.00	2.000	02/15/2022C	1.693	1,884,705.07	1,885,423.56	1,880,864.70	1,875,890.50	04/16/2019
642305TT3	25466/K-5260	NEW BERLIN SCH DIST	300,000.00	2.000	03/01/2022	1.650	302,805.65	0.00	302,169.00	0.00	05/09/2019
043519VB0	25431/K-5260	ASCENSION PARISH LA	1,525,000.00	2.000	03/01/2022	1.530	1,544,196.43	1,544,778.14	1,546,243.25	1,543,208.50	04/16/2019
121638EZ9	25475/K-5260	BURLINGTON CO NJ GC	350,000.00	2.000	05/01/2022	1.627	353,671.57	0.00	355,113.50	0.00	05/10/2019

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5260	TRA REV 06A DS RES		\$11,248,000.00	2.162		1.612	\$11,350,000.49	\$10,318,334.68	\$11,351,461.95	\$10,293,511.92	
5946548L8	24843/K-5290	MI ST MTGE REV TX-E	215,000.00	1.500	06/01/2019	1.416	215,000.00	215,014.72	215,000.00	214,963.45	04/09/2018
567438SM9	24602/K-5290	MARICOPA CNTY AZ UN	100,000.00	2.000	07/01/2019	0.989	100,082.38	100,164.76	100,046.00	100,021.00	10/17/2017
587839E31	24348/K-5290	MERCER CO NJ - TX EX	2,485,000.00	1.500	07/15/2019	1.190	2,485,925.08	2,486,555.82	2,485,124.25	2,483,931.45	03/17/2017
521838XA5	24383/K-5290	LEANDER TX REF FED 1	1,000,000.00	2.000	08/15/2019	1.080	1,001,861.40	1,002,616.02	1,001,030.00	1,001,110.00	04/11/2017
7742853H1	24385/K-5290	ROCKWALL TX ISD-REF	1,000,000.00	0.000	02/15/2020	1.060	992,650.37	991,782.30	989,940.00	987,080.00	04/11/2017
851035R36	24758/K-5290	SPRINGFIELD MO SCH	1,515,000.00	2.000	03/01/2020	1.430	1,521,356.26	1,522,062.51	1,521,878.10	1,519,802.55	02/09/2018
678739UL5	24386/K-5290	OKLAHOMA CNTY OK I:	690,000.00	2.000	03/01/2020	1.308	693,491.31	693,879.23	692,380.50	691,711.20	04/27/2017
678739UH4	24350/K-5290	OKLAHOMA CO ISD GO	1,760,000.00	2.000	08/01/2020	1.434	1,771,176.51	1,771,974.83	1,769,310.40	1,766,001.60	03/20/2017
199492QL6	24757/K-5290	COLUMBUS OH SER A 1	775,000.00	2.000	08/15/2020	1.530	779,287.91	779,584.30	780,153.75	778,572.75	02/09/2018
199492QL6	24694/K-5290	COLUMBUS OHIO SERII	45,000.00	2.000	08/15/2020	1.550	45,238.07	45,254.53	45,299.25	45,207.45	01/09/2018
57582P5T3	24756/K-5290	MASSACHUSETTS ST G	1,000,000.00	2.000	09/01/2020	1.550	1,005,490.78	1,005,856.83	1,007,840.00	1,005,560.00	02/09/2018
587839YC9	24755/K-5290	MERCER CO NJ TAX-EX	295,000.00	2.000	02/01/2021	1.590	296,959.88	297,057.87	297,244.95	296,103.30	02/09/2018
679506MX0	25427/K-5290	OLD BRIDGE TWP NJ G	305,000.00	2.000	04/01/2021	1.601	307,190.03	307,289.58	307,034.35	306,384.70	04/16/2019
779240KW9	24135/K-5290	ROUND RK TX ISD TX E	167,000.00	3.000	08/01/2021	1.190	173,348.36	173,592.53	172,482.61	171,914.81	11/02/2016
521841BV7	25084/K-5290	LEANDER TX ISD GO UI	275,000.00	0.000	08/15/2021	2.400	261,007.60	260,478.92	265,207.25	263,980.75	10/16/2018
208399K95	25196/K-5290	CITY OF CONROE TX G	300,000.00	2.000	11/15/2021	2.000	300,000.00	300,000.00	303,492.00	302,331.00	12/19/2018
779240KX7	24129/K-5290	ROUND RK TX ISD TX E	127,000.00	3.000	08/01/2022	1.270	133,688.29	133,864.30	133,003.29	132,358.13	11/02/2016
779240KY5	24131/K-5290	ROUND RK TX ISD TX E	32,000.00	3.000	08/01/2023	1.370	34,068.80	34,110.18	33,950.40	33,711.68	11/02/2016
199492QP7	24063/K-5290	CTY COLUMBUS OH GO	6,385,000.00	3.000	08/15/2023	1.244	6,835,469.25	6,844,395.32	6,785,084.10	6,735,281.10	10/05/2016
121265CT7	21645/K-5290	BURIEN WASH BAB TAJ	1,160,000.00	5.125	12/01/2025C	5.125	1,160,000.00	1,160,000.00	1,193,164.40	1,192,166.80	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	1,447,063.75	1,436,435.00	12/08/2011
Fund	5290 TRA REV REF 2008B D/S RES		\$21,006,000.00	2.519		1.791	\$21,488,292.28	\$21,500,534.55	\$21,545,729.35	\$21,464,628.72	
	23009/B-5300	LONE STAR - POOL	2,032,922.20	2.540	06/01/2019	2.540	2,032,922.20	2,028,546.71	2,032,922.20	2,028,546.71	09/16/2013
	23233/B-5300	TX CLASS - POOL	3,435,678.80	2.559	06/01/2019	2.559	3,435,678.80	3,428,227.45	3,435,678.80	3,428,227.45	04/16/2014
	23530/B-5300	LOGIC - POOL	2,904,597.97	2.541	06/01/2019	2.541	2,904,597.97	2,923,320.45	2,904,597.97	2,923,320.45	03/27/2015
Fund	5300 TRA REV REF 2008B CONST		\$8,373,198.97	2.548		2.548	\$8,373,198.97	\$8,380,094.61	\$8,373,198.97	\$8,380,094.61	
62478YVC9	25463/K-5340	MUFG - DISC CP	1,600,000.00	2.500	08/12/2019	2.552	1,592,000.00	0.00	1,592,064.00	0.00	05/07/2019
Fund	5340 TRA REV REF 2007B DS		\$1,600,000.00	2.500		2.552	\$1,592,000.00	\$0.00	\$1,592,064.00	\$0.00	
62478YVC9	25461/K-5370	MUFG - DISC CP	34,900,000.00	2.500	08/12/2019	2.552	34,725,500.00	0.00	34,726,896.00	0.00	05/08/2019
Fund	5370 TRA REV REF 2007C DS		\$34,900,000.00	2.500		2.552	\$34,725,500.00	\$0.00	\$34,726,896.00	\$0.00	

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89233HVC5	25483/K-5400	TMCC - DISC CP		3,800,000.00	2.430	08/12/2019	2.480	3,781,532.00	0.00	3,781,152.00	0.00	05/09/2019
Fund	5400 TRA REV 09A DS			\$3,800,000.00	2.430		2.480	\$3,781,532.00	\$0.00	\$3,781,152.00	\$0.00	
25354/B-5410	LOGIC - POOL			784,683.36	2.541	06/01/2019	2.541	784,683.36	782,993.62	784,683.36	782,993.62	03/26/2019
Fund	5410 TRA REV 09A CONST			\$784,683.36	2.541		2.541	\$784,683.36	\$782,993.62	\$784,683.36	\$782,993.62	
594654BL8	24848/K-5420	MI ST MTGE REV TX-EX		110,000.00	1.500	06/01/2019	1.416	110,000.00	110,007.53	110,000.00	109,981.30	04/09/2018
833715BV6	25079/K-5420	SOCORRO TX ISD GO L		120,000.00	4.000	08/15/2019	1.601	120,585.07	120,822.26	120,606.00	120,729.60	10/16/2018
796116SC6	24390/K-5420	SAN ANGELO TX ISD RI		10,000.00	0.000	02/15/2020	1.090	9,924.47	9,915.55	9,900.40	9,868.10	04/11/2017
199492QL6	24693/K-5420	COLUMBUS OHIO SERII		310,000.00	2.000	08/15/2020	1.550	311,640.07	311,753.43	312,061.50	311,429.10	01/09/2018
033896KX8	25118/K-5420	ANDERSON IN SCH BLI		550,000.00	3.000	01/15/2021	2.250	556,486.17	556,819.36	562,919.50	562,666.50	11/20/2018
587839YC9	24754/K-5420	MERCER CO NJ TAX-EX		40,000.00	2.000	02/01/2021	1.590	40,265.75	40,279.03	40,304.40	40,149.60	02/09/2018
246381HM2	24061/K-5420	ST OF DELAWARE GO L		2,620,000.00	3.000	07/01/2021	1.010	2,725,817.44	2,730,050.14	2,705,647.80	2,698,704.80	10/05/2016
937785RU9	25430/K-5420	WASHINGTON CO MN (545,000.00	2.125	02/01/2022C	1.953	547,134.11	547,400.87	547,714.10	547,011.05	04/16/2019
121638EZ9	25473/K-5420	BURLINGTON CO NJ GC		25,000.00	2.000	05/01/2022	1.627	25,262.25	0.00	25,365.25	0.00	05/10/2019
779240KX7	24130/K-5420	ROUND RK TX ISD TX E		836,000.00	3.000	08/01/2022	1.270	880,026.86	881,185.46	875,517.72	871,270.84	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	1,029,120.00	1,027,460.00	12/16/2010
235219CB6	21746/K-5420	DALLAS TEX REF GO BC		1,000,000.00	4.660	02/15/2024C	4.660	1,000,000.00	1,000,000.00	1,012,730.00	1,014,380.00	11/18/2010
432347LK6	21743/K-5420	HILLSBOROUGH CNTY I		5,195,000.00	4.600	08/01/2024C	4.689	5,177,671.75	5,177,392.27	5,336,823.50	5,325,030.85	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	1,237,176.00	1,236,204.00	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	2,862,892.80	2,849,617.20	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	2,067,020.00	2,059,440.00	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	3,661,386.60	3,635,473.80	10/07/2010
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH		1,630,000.00	4.750	11/01/2029C	4.800	1,624,452.94	1,624,408.57	1,700,823.50	1,687,539.00	11/09/2010
796237VY8	21667/K-5420	SAN ANTONIO TEX BUI		1,635,000.00	6.038	08/01/2035C	5.475	1,649,691.74	1,650,741.14	1,707,463.20	1,704,618.30	09/29/2010
Fund	5420 TRA 09A DS RES			\$25,126,000.00	4.383		4.065	\$25,278,958.62	\$25,260,775.61	\$25,925,472.27	\$25,811,574.04	
23028/B-5850	LONE STAR - POOL			888,715.08	2.540	06/01/2019	2.540	888,715.08	886,802.28	888,715.08	886,802.28	09/19/2013
23173/B-5850	LOGIC - POOL			1,186,430.16	2.541	06/01/2019	2.541	1,186,430.16	1,203,857.11	1,186,430.16	1,203,857.11	02/26/2014
23235/B-5850	TX CLASS - POOL			1,431,518.99	2.559	06/01/2019	2.559	1,431,518.99	1,428,414.28	1,431,518.99	1,428,414.28	04/16/2014
89233HTT1	25334/B-5850	TMCC - DISC CP		1,000,000.00	2.510	06/27/2019	2.564	998,187.22	996,025.84	998,216.11	996,105.00	03/14/2019
62478YUR7	25324/B-5850	MUFG - DISC CP		1,000,000.00	2.480	07/25/2019	2.538	996,280.00	994,144.45	996,295.00	994,097.22	03/14/2019
89233HVN1	25325/B-5850	MUFG - DISC CP		1,000,000.00	2.560	08/22/2019	2.626	994,168.89	991,964.44	994,351.11	992,090.00	03/14/2019
Fund	5850 TRA SR LN REV 2009C CONST			\$6,506,664.23	2.534		2.561	\$6,495,300.34	\$6,501,208.40	\$6,495,526.45	\$6,501,365.89	
89233HVC5	25481/K-5851	TMCC - DISC CP		8,900,000.00	2.430	08/12/2019	2.480	8,856,746.00	0.00	8,855,856.00	0.00	05/09/2019
Fund	5851 TRA SL REV 09C DS			\$8,900,000.00	2.430		2.480	\$8,856,746.00	\$0.00	\$8,855,856.00	\$0.00	
117583G40	24594/K-5852	BRYAN TX ISD TAX-EX		250,000.00	2.000	02/15/2020	1.220	251,351.26	251,510.85	250,917.50	250,647.50	10/11/2017

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678739UL5	24387/K-5852	OKLAHOMA CNTY OK I:	260,000.00	2.000	03/01/2020	1.308	261,315.56	261,461.74	260,897.00	260,644.80	04/27/2017
604552CD9	25081/K-5852	MIO-AUSABLE SCHOOL	50,000.00	2.000	05/01/2020	2.212	49,904.86	49,896.22	50,177.00	50,116.00	10/16/2018
199492QL6	24070/K-5852	CTY COLUMBUS OH GO	2,550,000.00	2.000	08/15/2020	1.026	2,579,275.80	2,581,299.47	2,566,957.50	2,561,755.50	10/05/2016
199492QL6	24692/K-5852	COLUMBUS OHIO SERII	245,000.00	2.000	08/15/2020	1.550	246,296.18	246,385.78	246,629.25	246,129.45	01/09/2018
764771BS9	25088/K-5852	RICHMOND IN CMNTY:	570,000.00	3.000	01/15/2021	2.199	577,173.27	577,541.76	582,779.40	582,272.10	11/01/2018
355188GQ0	25437/K-5852	FRANKLIN WI SCH DIS	690,000.00	2.500	04/01/2022C	1.849	702,040.65	702,587.95	701,688.60	700,453.50	04/16/2019
779240KX7	24128/K-5852	ROUND RK TX ISD TX E	412,000.00	3.000	08/01/2022	1.270	433,697.45	434,268.43	431,475.24	429,382.28	11/02/2016
208423AP8	22176/K-5852	CONROE TEX INDL DE	1,865,000.00	4.000	09/01/2025C	4.100	1,856,162.71	1,856,044.88	1,922,703.10	1,921,826.55	09/22/2011
208423AQ6	22180/K-5852	CONROE TEX INDL DE	400,000.00	4.000	09/01/2026C	4.204	395,633.02	395,582.82	412,376.00	412,188.00	09/22/2011
208423AR4	22177/K-5852	CONROE TEX INDL DE	1,040,000.00	4.125	09/01/2027C	4.300	1,029,198.08	1,029,088.97	1,073,768.80	1,073,394.40	09/22/2011
208423AS2	22178/K-5852	CONROE TEX INDL DE	1,085,000.00	4.250	09/01/2028C	4.400	1,074,449.35	1,074,354.30	1,121,890.00	1,121,618.75	09/22/2011
208423AU7	22179/K-5852	CONROE TEX INDL DE	1,055,000.00	4.375	09/01/2030C	4.600	1,037,279.90	1,037,148.64	1,092,484.15	1,092,325.90	09/22/2011
052396J90	22196/K-5852	AUSTIN TX REV 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,983,324.82	1,983,211.39	2,103,560.00	2,092,980.00	10/04/2011
756872HB6	22233/K-5852	RED RIVER TEX ED FIN	1,175,000.00	4.125	03/15/2032C	4.320	1,155,648.05	1,155,521.95	1,198,053.50	1,198,312.00	10/27/2011
756872HC4	22234/K-5852	RED RIVER TEX ED FIN	1,360,000.00	4.250	03/15/2033C	4.368	1,345,748.97	1,345,662.85	1,387,784.80	1,388,220.00	10/27/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY	1,530,000.00	5.000	11/15/2033C	4.504	1,555,969.59	1,556,850.91	1,653,654.60	1,648,758.60	12/06/2011
088281FZ8	22204/K-5852	BEXAR COUNTY TEX G	4,500,000.00	4.250	06/15/2037C	4.360	4,446,416.07	4,446,168.53	4,503,825.00	4,514,040.00	10/11/2011
Fund	5852	TRA SL REV 09C DS RES	\$21,037,000.00	3.772		3.611	\$20,980,885.59	\$20,984,587.44	\$21,561,621.44	\$21,545,065.33	
62478YVC9	25477/K-5857	MUFG - DISC CP	400,000.00	2.470	08/12/2019	2.521	398,024.00	0.00	398,016.00	0.00	05/09/2019
Fund	5857	TRA REV 2010D D/S	\$400,000.00	2.470		2.521	\$398,024.00	\$0.00	\$398,016.00	\$0.00	
89233HVC5	25482/K-5858	TMCC - DISC CP	5,700,000.00	2.430	08/12/2019	2.480	5,672,298.00	0.00	5,671,728.00	0.00	05/09/2019
Fund	5858	TRA REV 2012C D/S	\$5,700,000.00	2.430		2.480	\$5,672,298.00	\$0.00	\$5,671,728.00	\$0.00	
62478YVC9	25484/K-5861	MUFG - DISC CP	4,100,000.00	2.470	08/12/2019	2.521	4,079,746.00	0.00	4,079,664.00	0.00	05/10/2019
Fund	5861	TRA SR LN REV REF 15B D/S	\$4,100,000.00	2.470		2.521	\$4,079,746.00	\$0.00	\$4,079,664.00	\$0.00	
89233HVC5	25480/K-5862	TMCC - DISC CP	20,000,000.00	2.430	08/12/2019	2.480	19,902,800.00	0.00	19,900,800.00	0.00	05/09/2019
Fund	5862	TRA SR LN REV & REF SER 12B	\$20,000,000.00	2.430		2.480	\$19,902,800.00	\$0.00	\$19,900,800.00	\$0.00	
89233HT46	25077/B-5900	TMCC - DISC CP	15,000,000.00	2.640	06/04/2019	2.715	14,996,700.00	14,962,600.00	14,996,912.55	14,965,150.05	10/15/2018
89233HU93	25126/B-5900	TMCC - DISC CP	15,000,000.00	2.800	07/09/2019	2.884	14,955,666.67	14,919,500.00	14,960,891.70	14,928,124.95	11/05/2018
89233HUW2	25123/B-5900	TMCC - DISC CP	15,000,000.00	2.860	07/30/2019	2.949	14,929,691.67	14,892,750.00	14,939,279.10	14,905,500.00	11/02/2018
912828T6	25122/B-5900	US TREASURY NOTE	15,000,000.00	1.250	08/31/2019	2.708	14,948,439.43	14,930,874.84	14,956,050.00	14,935,500.00	11/01/2018
912828TR1	25127/B-5900	US TREASURY NOTE	15,000,000.00	1.000	09/30/2019	2.701	14,916,959.93	14,895,685.21	14,930,850.00	14,909,700.00	11/07/2018
912828F62	25129/B-5900	US TREASURY NOTE	15,000,000.00	1.500	10/31/2019	2.743	14,923,910.19	14,908,391.87	14,946,150.00	14,929,650.00	11/08/2018
9128283H1	25132/B-5900	US TREASURY NOTE	15,000,000.00	1.750	11/30/2019	2.741	14,927,405.59	14,915,040.61	14,953,650.00	14,937,300.00	11/16/2018
912828G95	25138/B-5900	US TREASURY NOTE	15,000,000.00	1.625	12/31/2019	2.734	14,905,013.18	14,891,188.81	14,937,900.00	14,915,700.00	11/20/2018

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CUSIP	Agency-Fund	Item	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 05/31/2019	Book Value 04/30/2019	Market Value 05/31/2019	Market Value 04/30/2019	Purchase Date
912828UL2	25146/B-5900		US TREASURY NOTE	15,000,000.00	1.375	01/31/2020	2.751	14,865,229.00	14,848,106.46	14,907,450.00	14,881,650.00	11/21/2018
62478XBE9	25505/B-5900		MUFG - DISC CP	9,000,000.00	2.420	02/14/2020	2.488	8,843,910.00	0.00	8,832,944.97	0.00	05/29/2019
3135G0T29	25447/B-5900		FNMA NOTE	15,000,000.00	1.500	02/28/2020	2.429	14,898,233.61	14,886,799.18	14,919,000.00	14,889,750.00	04/23/2019
9128284C1	25204/B-5900		US TREASURY NOTE	15,000,000.00	2.250	03/31/2020	2.677	14,947,856.57	14,942,539.31	14,991,750.00	14,980,050.00	12/19/2018
977100DE3	25195/B-5900		STATE OF WISCONSIN	1,580,000.00	1.446	05/01/2020	2.800	1,560,878.47	1,559,140.15	1,565,795.80	1,561,924.80	12/18/2018
88213AEF8	25190/B-5900		TEXAS A&M UNIV REV	4,750,000.00	1.678	05/15/2020	2.800	4,700,368.86	4,696,040.56	4,717,367.50	4,708,627.50	12/17/2018
3130AGAP0	25400/B-5900		FHLB NOTE	15,000,000.00	2.490	06/01/2020C	2.490	15,000,000.00	15,000,000.00	15,002,850.00	14,994,750.00	04/12/2019
45506DWL5	25191/B-5900		INDIANA FINANCE AUT	1,550,000.00	1.581	07/01/2020	2.850	1,529,289.87	1,527,696.79	1,536,856.00	1,532,702.00	12/17/2018
24917DAE3	25192/B-5900		CITY & COUNTY OF DE	3,285,000.00	2.168	08/01/2020	2.851	3,259,579.50	3,257,763.75	3,278,462.85	3,267,359.55	12/17/2018
3130AGAW5	25412/B-5900		FHLB NOTE	15,000,000.00	2.510	09/01/2020C	2.510	15,000,000.00	15,000,000.00	15,007,350.00	14,994,750.00	04/18/2019
2354167C2	25193/B-5900		CITY OF DALLAS TX W/	2,285,000.00	2.210	10/01/2020	2.850	2,266,078.50	2,264,895.90	2,276,019.95	2,272,432.50	12/17/2018
3130AGAZ8	25417/B-5900		FHLB NOTE	15,000,000.00	2.535	10/30/2020C	2.535	15,000,000.00	15,000,000.00	15,006,450.00	14,995,650.00	04/18/2019
882806FL1	25186/B-5900		TEXAS TECH UNIV REV	3,380,000.00	2.299	02/15/2021	2.900	3,346,598.24	3,344,966.24	3,381,960.40	3,369,319.20	12/14/2018
6500356Y9	25150/B-5900		NEW YORK STATE REV	10,000,000.00	2.380	03/15/2021	3.002	9,893,029.19	9,888,046.08	9,998,800.00	9,989,400.00	11/26/2018
64990FJN5	25187/B-5900		NEW YORK ST DORM R	1,500,000.00	3.100	03/15/2021	3.100	1,500,000.00	1,500,000.00	1,519,890.00	1,514,145.00	12/21/2018
Fund	5900 TR SL REV & REF SER 2018A CC			\$247,330,000.00	2.038		2.702	\$246,114,838.47	\$237,032,025.76	\$246,564,630.82	\$237,379,135.55	

Fund	5913 METRO GENERAL MOBIL PROGI	2.350	\$112,456,451.71	\$82,539,945.51	\$112,462,068.50	\$82,540,011.17
23895/C-8349	TX CLASS - POOL	2.559	6,682,947.78	6,668,453.69	6,668,947.78	6,668,453.69
24041/C-8349	LOGIC - POOL	2.541	5,506,054.68	5,494,197.84	5,506,054.68	5,494,197.84
25376/C-8349	US TREASURY BILL	2.353	2,000,000.00	1,997,516.38	1,997,860.00	1,993,380.00
25365/C-8349	XON - DISC CP	2.500	2,000,000.00	1,994,722.22	1,994,785.56	1,990,416.66
25403/C-8349	XON - DISC CP	2.480	2,000,000.00	1,991,733.33	1,991,733.34	1,987,260.00
25404/C-8349	TMCC - DISC CP	2.510	2,000,000.00	1,989,820.55	1,989,942.22	1,985,440.00
25507/C-8349	MUFG - DISC CP	2.460	2,000,000.00	1,987,700.00	1,987,550.00	0.00
25516/C-8349	MUFG - DISC CP	2.460	2,000,000.00	1,985,786.66	1,985,613.34	0.00
Fund	5913 METRO GENERAL MOBIL PROGI	2.350	\$112,956,796.30	\$82,539,945.51	\$112,462,068.50	\$82,540,011.17

Book Value & Market Value Report



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HARRIS COUNTY

Table with columns: CUSIP, Agency-Fund, Item, Security Title, Par/Face Amount, Coupon Rate, Maturity Date, Bond Eq Y @ Cost, Book Value (05/31/2019), Book Value (04/30/2019), Market Value (05/31/2019), Market Value (04/30/2019), Purchase Date. Includes sub-totals for Fund 8349 WORKMEN COMP.

Book Value & Market Value Report



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CUSIP	Agency-Fund	Securty Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Est	Bank Value 05/31/2019	Bank Value 04/30/2019	Market Value 05/31/2019	Market Value 04/30/2019	Purchase Date
79642BK7	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	1,023,940.00	1,025,170.00	11/23/2010
432347L4	21739/B-8573	HILLSBOROUGH CNTY I	3,100,000.00	4.800	08/01/2025C	4.888	3,088,250.56	3,088,091.78	3,191,698.00	3,184,692.00	11/16/2010
882806CNO	22308/B-8573	TEXAS ST TECH UNIV F	850,000.00	3.820	08/15/2025C	3.820	850,000.00	850,000.00	878,135.00	869,490.50	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	1,549,245.00	1,547,895.00	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	4,411,168.80	4,407,225.60	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	1,951,946.30	1,953,923.20	12/15/2010
Fund	8573 TRA REVENUE		\$759,744,434.63	2.070		2.610	\$755,331,242.67	\$757,423,774.63	\$756,123,638.51		
23010/B-8577		LONE STAR - POOL	15,259,423.69	2.540	06/01/2019	2.540	15,259,423.69	15,226,580.58	15,259,423.69	15,226,580.58	09/16/2013
23465/B-8577		TX CLASS - POOL	18,783,322.78	2.559	06/01/2019	2.559	18,783,322.78	18,742,585.12	18,783,322.78	18,742,585.12	01/28/2015
23466/B-8577		LOGIC - POOL	10,706,192.70	2.541	06/01/2019	2.541	10,706,192.70	10,683,137.75	10,706,192.70	10,683,137.75	01/28/2015
30229BT49	25252/B-8577	XON - DISC CP	15,000,000.00	2.460	06/04/2019	2.515	14,996,925.00	14,965,150.00	14,996,912.55	14,965,150.05	02/01/2019
912828R85	25019/B-8577	US TREASURY NOTE	10,000,000.00	0.875	06/15/2019	2.346	9,994,438.56	9,982,123.94	9,994,900.00	9,980,700.00	08/24/2018
89233HUH5	25130/B-8577	TMCC - DISC CP	10,000,000.00	2.810	07/17/2019	2.894	9,964,094.44	9,939,897.22	9,968,438.90	9,946,527.80	11/13/2018
9127965A8	25452/B-8577	US TREASURY BILL	10,000,000.00	2.373	07/25/2019	2.420	9,964,411.00	9,943,980.28	9,966,900.00	9,944,200.00	04/24/2019
89233HVD3	25406/B-8577	TMCC - DISC CP	10,000,000.00	2.510	08/13/2019	2.567	9,949,102.78	9,927,488.89	9,949,711.10	9,927,200.00	04/10/2019
3135G0P49	25050/B-8577	FNMA - DISC NOTE	10,000,000.00	1.000	08/28/2019	3.101	9,962,590.00	9,949,690.00	9,966,600.00	9,953,500.00	09/18/2018
3130AEXR6	25051/B-8577	FHLB - DISC NOTE	10,000,000.00	2.500	09/17/2019	2.596	9,997,216.76	9,996,429.05	10,002,200.00	10,001,100.00	09/19/2018
89233HWS9	25413/B-8577	TMCC - DISC CP	10,000,000.00	2.530	09/26/2019	2.596	9,917,775.00	9,895,988.89	9,919,075.00	9,894,755.60	04/11/2019
62478YX86	25409/B-8577	MUFG - DISC CP	10,000,000.00	2.500	10/08/2019	2.567	9,910,416.67	9,888,888.89	9,910,058.30	9,886,222.20	04/10/2019
912828F62	25149/B-8577	US TREASURY NOTE	10,000,000.00	1.500	10/31/2019	2.693	9,951,262.79	9,941,322.97	9,964,100.00	9,953,100.00	11/21/2018
44244CTC1	25015/B-8577	HOUSTON TX UTILITY	600,000.00	2.647	11/15/2019	2.647	600,000.00	600,000.00	599,838.00	600,000.00	08/21/2018
62478YF9	25509/B-8577	MUFG - DISC CP	5,000,000.00	2.450	11/15/2019	2.513	4,943,173.61	0.00	4,941,781.95	0.00	05/29/2019
912828U32	25207/B-8577	US TREASURY NOTE	5,000,000.00	1.000	11/15/2019	2.652	4,962,921.50	4,956,038.66	4,969,750.00	4,960,950.00	12/21/2018
62478YZ35	25508/B-8577	MUFG - DISC CP	10,000,000.00	2.440	12/03/2019	2.505	9,874,611.11	0.00	9,869,472.20	0.00	05/29/2019
912828G95	25139/B-8577	US TREASURY NOTE	10,000,000.00	1.625	12/31/2019	2.734	9,936,675.46	9,927,459.21	9,958,600.00	9,943,800.00	11/20/2018
912828H52	25208/B-8577	US TREASURY NOTE	10,000,000.00	1.250	01/31/2020	2.671	9,907,035.10	9,895,223.98	9,928,900.00	9,911,700.00	12/21/2018
Fund	8577 TRA R&R		\$190,348,939.17	2.148		2.606	\$189,581,588.95	\$174,461,985.43	\$189,656,177.17	\$174,521,209.10	
62478YVC9	25462/K-8591	MUFG - DISC CP	600,000.00	2.500	08/12/2019	2.552	597,000.00	0.00	597,024.00	0.00	05/07/2019
Fund	8591 TRA TAX 97 REF DS		\$600,000.00	2.500		2.552	\$597,000.00	\$0.00	\$597,024.00	\$0.00	
62478YVC9	25479/K-8595	MUFG - DISC CP	17,300,000.00	2.470	08/12/2019	2.521	17,214,538.00	0.00	17,214,192.00	0.00	05/09/2019
Fund	8595 HCTR SR LN REV REF 2016A DS		\$17,300,000.00	2.470		2.521	\$17,214,538.00	\$0.00	\$17,214,192.00	\$0.00	
546589K27	25111/K-8597	LOUISVILLE & JEFFERSON	1,000,000.00	4.000	11/01/2019	2.041	1,008,002.84	1,009,603.41	1,010,290.00	1,011,820.00	11/09/2018
088365FW6	24868/K-8597	BEXAR CTY TX HOSP D.	9,655,000.00	2.500	02/15/2020	1.788	9,702,314.54	9,707,902.87	9,724,129.80	9,722,102.25	04/24/2018
899607HS7	24867/K-8597	TULSA CO ISD #9 GO T	3,540,000.00	2.000	04/01/2020	1.666	3,549,522.96	3,550,475.25	3,553,629.00	3,549,735.00	04/24/2018
951173LM3	25108/K-8597	CITY OF WEST ALLIS W	300,000.00	2.000	04/01/2020	2.221	299,458.59	299,404.45	300,744.00	300,744.00	10/29/2018

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CUSIP	Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cnst	Book Value 05/31/2019	Book Value 04/30/2019	Market Value 05/31/2019	Market Value 04/30/2019	Purchase Date
60636PS92	25113/K-8597	MISSOURI ST REV BON	375,000.00	2.500	07/01/2020	2.028	376,870.64	377,014.53	379,312.50	378,768.75	10/29/2018
438670K26	25107/K-8597	HONOLULU CITY & CNT	250,000.00	2.000	11/01/2020	2.110	249,597.99	249,597.99	252,030.00	251,487.50	10/29/2018
438670K26	25109/K-8597	HONOLULU CITY & CNT	750,000.00	2.000	11/01/2020	2.079	749,184.14	749,136.15	756,090.00	754,462.50	10/29/2018
587839YC9	24850/K-8597	MERCER CNTY NJ TX-E	1,000,000.00	2.000	02/01/2021	1.740	1,004,203.56	1,004,413.74	1,007,610.00	1,003,740.00	04/09/2018
751120DJ2	25112/K-8597	RALEIGH NC REVENUE	400,000.00	2.500	02/01/2021	2.150	402,258.65	402,371.58	407,104.00	406,396.00	10/26/2018
791400WF7	24847/K-8597	ST LOUIS CNTY TAX EX	1,000,000.00	2.250	03/01/2021	1.780	1,007,976.37	1,008,356.20	1,014,210.00	1,009,430.00	04/10/2018
557215CP3	25116/K-8597	MADISON CNTY KY GO	150,000.00	2.000	03/01/2021	2.320	149,185.19	149,146.39	150,955.50	150,262.50	10/29/2018
789220HQ6	25110/K-8597	SAINT CROIX WI SCH I	300,000.00	3.000	03/01/2021	2.143	304,361.54	304,569.23	305,445.00	305,856.00	10/26/2018
862335PNO	24869/K-8597	CITY OF STOUGHTON I	525,000.00	2.000	04/01/2021	1.948	525,463.09	525,484.14	529,620.00	528,171.00	04/26/2018
602369AM2	25114/K-8597	MILWAUKEE WI TECH I	300,000.00	2.000	06/01/2021	2.203	298,820.96	298,771.83	303,159.00	302,181.00	11/15/2018
46256QGH3	25115/K-8597	IOWA ST BRD REGENT:	375,000.00	1.250	09/01/2021	2.090	368,151.55	367,897.90	373,098.75	371,085.00	10/26/2018
56052FMD4	25087/K-8597	MAINE ST HSG AUTH R	2,680,000.00	2.400	11/15/2021	2.300	2,686,298.76	2,686,512.52	2,720,494.80	2,718,243.60	11/08/2018
93778SRU9	25429/K-8597	WASHINGTON CO MIN C	2,500,000.00	2.125	02/01/2022C	1.953	2,509,789.47	2,511,013.16	2,512,450.00	2,509,225.00	04/16/2019
121638EZ9	25474/K-8597	BURLINGTON CO NJ GC	80,000.00	2.000	05/01/2022	1.627	80,839.22	81,168.80	81,168.80	0.00	05/10/2019
Fund	8597 TRA SR LN REV&REF 2018A RE		\$25,180,000.00	2.352		1.896	\$25,272,322.40	\$25,201,671.34	\$25,381,541.15	\$25,273,710.10	
89233HVC5	25467/K-8598	TMCC - DISC CP	32,200,000.00	2.440	08/12/2019	2.490	32,042,864.00	0.00	32,040,288.00	0.00	05/08/2019
Fund	8598 TRA SR LN REV & REF SER 18A		\$32,200,000.00	2.440		2.490	\$32,042,864.00	\$0.00	\$32,040,288.00	\$0.00	
89233HWS9	24542/C-9990	LONE STAR - POOL	30,687.29	2.540	06/01/2019	2.540	30,687.29	30,621.24	30,687.29	30,621.24	09/11/2017
89233HWS9	24544/C-9990	LOGIC - POOL	29,050.25	2.540	06/01/2019	2.540	29,050.25	28,987.71	29,050.25	28,987.71	09/11/2017
89233HWS9	25341/C-9990	TMCC - DISC CP	20,700,000.00	2.590	09/26/2019	2.661	20,525,757.75	20,479,591.00	20,532,485.25	20,482,144.09	03/18/2019
89233HWS9	25342/C-9990	TMCC - DISC CP	50,000,000.00	2.590	09/26/2019	2.661	49,579,125.00	49,467,611.11	49,595,375.00	49,473,778.00	03/18/2019
89233HWS9	25416/C-9990	TMCC - DISC CP	3,900,000.00	2.530	09/26/2019	2.596	3,867,932.25	3,859,435.67	3,868,439.25	3,858,954.68	04/11/2019
62478YWT1	25319/C-9990	MUFG - DISC CP	50,000,000.00	2.500	09/27/2019	2.568	49,590,277.78	49,482,638.89	49,591,916.50	49,470,222.00	03/12/2019
Fund	9990 Constitutional Debt Service Fur		\$124,659,737.54	2.552		2.621	\$123,622,830.32	\$123,348,885.62	\$123,647,953.54	\$123,344,707.72	
24560/C-9991	24560/C-9991	LOGIC - POOL	15,647,378.08	2.541	06/01/2019	2.541	15,647,378.08	15,613,682.72	15,647,378.08	15,613,682.72	09/19/2017
24561/C-9991	24561/C-9991	TX CLASS - POOL	15,655,253.65	2.559	06/01/2019	2.559	15,655,253.65	15,621,300.24	15,655,253.65	15,621,300.24	09/19/2017
30229BT31	25250/C-9991	XON - DISC CP	50,000,000.00	2.460	06/03/2019	2.515	49,993,166.67	49,887,250.00	49,993,139.00	49,887,250.00	02/01/2019
89233HTD6	25276/C-9991	TMCC - DISC CP	50,000,000.00	2.490	06/13/2019	2.545	49,958,500.00	49,851,291.67	49,958,833.50	49,853,083.50	02/15/2019
62478YTD0	25314/C-9991	MUFG - DISC CP	2,000,000.00	2.470	06/13/2019	2.520	1,998,353.33	1,994,099.44	1,998,353.34	1,994,123.34	03/12/2019
89233HTD6	25067/C-9991	TMCC - DISC CP	50,000,000.00	2.640	06/13/2019	2.716	49,956,000.00	49,842,333.33	49,958,833.50	49,853,083.50	10/10/2018
89232DTR5	25188/C-9991	TMCCI - DISC CP	30,000,000.00	2.860	06/25/2019	2.943	29,942,800.00	29,868,916.67	29,956,366.80	29,890,500.00	12/14/2018
62478YUB2	25210/C-9991	MUFG - DISC CP	50,000,000.00	2.570	07/11/2019	2.640	49,857,222.22	49,746,569.45	49,862,778.00	49,753,472.00	12/31/2018
62478YUR7	25211/C-9991	MUFG - DISC CP	50,000,000.00	2.570	07/25/2019	2.641	49,807,250.00	49,696,597.22	49,814,750.00	49,704,861.00	12/31/2018
62478YV96	25243/C-9991	MUFG - DISC CP	50,000,000.00	2.530	08/09/2019	2.599	49,757,541.67	49,648,611.11	49,762,333.50	49,650,000.00	01/28/2019
89232DV92	25227/C-9991	TCCI - DISC CP	10,000,000.00	2.810	08/09/2019	2.891	9,946,141.67	9,921,944.44	9,955,705.60	9,931,800.00	01/11/2019
89233HVN1	25212/C-9991	TMCC - DISC CP	50,000,000.00	2.770	08/22/2019	2.851	49,684,527.78	49,565,263.89	49,717,555.50	49,604,500.00	01/03/2019

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CUSIP	Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Rand Eq Y @ Cost	Book Value 05/31/2019	Book Value 04/30/2019	Market Value 05/31/2019	Market Value 04/30/2019	Purchase Date
89233HW59	25226/C-9991	TMCC - DISC CP	50,000,000.00	2.780	09/05/2019	2.862	49,629,333.33	49,509,638.89	49,668,000.00	49,548,444.50	01/11/2019
9128282G4	25235/C-9991	US TREASURY NOTE	50,000,000.00	0.875	09/15/2019	2.581	49,756,888.62	49,685,790.01	49,789,000.00	49,705,000.00	01/17/2019
62478YWK0	25233/C-9991	MUFG - DISC CP	50,000,000.00	2.570	09/19/2019	2.644	49,607,361.11	49,496,708.33	49,619,583.50	49,498,666.50	01/11/2019
62478YX37	25236/C-9991	MUFG - DISC CP	50,000,000.00	2.560	10/03/2019	2.634	49,559,111.11	49,448,888.89	49,567,722.00	49,448,889.00	01/17/2019
912828T59	25245/C-9991	US TREASURY NOTE	50,000,000.00	1.000	10/15/2019	2.566	49,712,754.36	49,647,279.25	49,750,000.00	49,678,000.00	01/30/2019
3134GARV8	24108/C-9991	FHLMC NOTE	1,000,000.00	1.300	10/25/2019C	1.312	999,953.20	999,943.45	996,120.00	991,760.00	10/28/2016
912828TV2	25244/C-9991	US TREASURY NOTE	50,000,000.00	1.250	10/31/2019	2.569	49,730,113.64	49,675,071.02	49,771,500.00	49,705,000.00	01/29/2019
89233HY16	25260/C-9991	TMCC - DISC CP	50,000,000.00	2.610	11/01/2019	2.687	49,445,375.00	49,333,000.00	49,466,625.00	49,338,111.00	02/07/2019
912828U32	25247/C-9991	US TREASURY NOTE	50,000,000.00	1.000	11/15/2019	2.578	49,645,514.60	49,579,711.92	49,697,500.00	49,609,500.00	01/31/2019
912828UB4	25267/C-9991	US TREASURY NOTE	50,000,000.00	1.000	11/30/2019	2.546	49,620,935.81	49,556,369.93	49,660,000.00	49,582,000.00	02/07/2019
010033V62	24184/C-9991	AKRON OH TXBL REF V	200,000.00	1.450	12/01/2019	1.450	200,000.00	200,000.00	198,986.00	198,734.00	12/06/2016
912828U73	25391/C-9991	US TREASURY NOTE	50,000,000.00	1.375	12/15/2019	2.410	49,724,507.82	49,681,156.25	49,740,500.00	49,670,000.00	04/09/2019
912828357	25218/C-9991	US TREASURY NOTE	49,850,000.00	2.000	01/31/2020	2.592	49,656,518.08	49,631,936.36	49,740,828.50	49,690,480.00	01/08/2019
912828W22	25344/C-9991	US TREASURY NOTE	50,000,000.00	1.375	02/15/2020	2.507	49,605,368.74	49,558,134.89	49,666,000.00	49,595,500.00	03/20/2019
912796SD2	25362/C-9991	US TREASURY BILL	50,000,000.00	2.317	02/27/2020	2.388	49,127,869.31	49,028,105.28	49,165,000.00	49,027,000.00	03/28/2019
912828UQ1	25351/C-9991	US TREASURY NOTE	50,000,000.00	1.250	02/29/2020	2.443	49,562,459.79	49,512,775.74	49,601,500.00	49,519,500.00	03/26/2019
912796SH3	25360/C-9991	US TREASURY BILL	50,000,000.00	2.320	03/26/2020	2.394	49,036,555.55	48,936,666.67	49,087,500.00	48,946,500.00	03/28/2019
9128284C1	25264/C-9991	US TREASURY NOTE	50,000,000.00	2.250	03/31/2020	2.559	49,873,579.55	49,860,687.99	49,972,500.00	49,933,500.00	02/07/2019
912828X21	25380/C-9991	US TREASURY NOTE	50,000,000.00	1.500	04/15/2020	2.368	49,628,443.40	49,592,336.02	49,662,000.00	49,578,000.00	03/28/2019
3130AGC94	25454/C-9991	FHILB NOTE	50,000,000.00	2.375	04/24/2020	2.450	49,966,822.97	49,963,741.51	50,004,500.00	49,988,500.00	04/24/2019
912828K58	25392/C-9991	US TREASURY NOTE	50,000,000.00	1.375	04/30/2020	2.409	49,536,448.24	49,493,423.98	49,592,000.00	49,490,500.00	04/09/2019
88213ANJ0	23661/C-9991	TEXAS ST A&M UNIV RI	2,000,000.00	2.700	05/15/2020	2.700	2,000,000.00	2,000,000.00	2,005,420.00	2,003,440.00	01/29/2019
3130AGAK1	25393/C-9991	FHILB NOTE	50,000,000.00	2.475	05/29/2020C	2.475	50,000,000.00	50,000,000.00	50,025,000.00	49,988,500.00	04/10/2019
3130AGAP0	25399/C-9991	FHILB NOTE	50,000,000.00	2.490	06/01/2020C	2.490	50,000,000.00	50,000,000.00	50,009,500.00	49,982,500.00	04/12/2019
45462THC9	25270/C-9991	Indiana Bond Bank Rev	3,000,000.00	2.834	07/15/2020	2.834	3,000,000.00	3,000,000.00	3,013,200.00	3,010,140.00	02/14/2019
64990AKR5	24970/C-9991	NY ST DORM AUTH SAI	10,000,000.00	2.850	03/15/2021	2.850	10,000,000.00	10,000,000.00	10,100,700.00	10,060,200.00	07/19/2018
64990AJF3	25172/C-9991	NY ST DORM REV BONI	5,000,000.00	2.550	03/15/2021	2.916	4,968,432.15	4,966,961.60	5,024,300.00	5,002,850.00	12/10/2018
885205MA9	25291/C-9991	THORNAPPLE KELLOG I	900,000.00	2.900	05/01/2021	2.900	900,000.00	900,000.00	910,296.00	904,752.00	02/20/2019
Fund	9991 COUNTY GENERAL		\$1,495,252,631.73	2.071		2.572	\$1,486,698,481.45	\$1,484,516,188.16	\$1,487,787,061.47	\$1,485,053,623.30	
24533/F-9992	LOGIC - POOL		5,334,134.63	2.541	06/01/2019	2.541	5,334,134.63	5,322,647.99	5,334,134.63	5,322,647.99	08/17/2017
25141/F-9992	TX CLASS - POOL		5,068,930.79	2.559	06/01/2019	2.559	5,068,930.79	5,057,937.18	5,068,930.79	5,057,937.18	11/19/2018
25253/F-9992	XON - DISC CP		10,000,000.00	2.460	06/07/2019	2.516	9,995,900.00	9,974,716.67	9,995,883.30	9,974,716.70	02/01/2019
25272/F-9992	XON - DISC CP		10,000,000.00	2.470	06/13/2019	2.525	9,991,766.67	9,970,497.22	9,991,766.70	9,970,616.70	02/14/2019
25232/F-9992	MUFG - DISC CP		20,000,000.00	2.530	06/25/2019	2.595	19,966,266.67	19,922,694.44	19,967,066.60	19,924,833.40	01/11/2019
25231/F-9992	MUFG - DISC CP		10,000,000.00	2.540	07/09/2019	2.608	9,973,188.89	9,951,316.67	9,973,927.80	9,952,083.30	01/11/2019
25269/F-9992	INDIANA BOND BK REV		1,000,000.00	2.749	07/15/2019	2.749	1,000,000.00	1,000,000.00	1,000,120.00	1,000,250.00	02/14/2019
25228/F-9992	TCCI - DISC CP		10,000,000.00	0.000	07/22/2019	2.869	9,960,475.00	9,936,450.00	9,967,605.60	9,944,650.00	01/11/2019
25330/F-9992	MUFG - DISC CP		10,000,000.00	2.490	08/08/2019	2.551	9,952,966.67	9,931,525.00	9,953,155.60	9,930,700.00	03/14/2019

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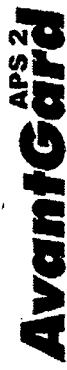


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HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 05/31/2019	Book Value 04/30/2019	Market Value 05/31/2019	Market Value 04/30/2019	Purchase Date
89233HWN1	25329/F-9992	TMCC - DISC CP	10,000,000.00	2.560	08/22/2019	2.626	9,941,688.89	9,919,644.44	9,943,511.10	9,920,900.00	03/14/2019
62478YW53	25331/F-9992	MUFG - DISC CP	10,000,000.00	2.500	09/05/2019	2.566	9,933,333.33	9,911,805.55	9,933,600.00	9,909,688.90	03/14/2019
62478YWK0	25339/F-9992	MUFG - DISC CP	10,000,000.00	2.500	09/19/2019	2.567	9,923,611.11	9,902,083.34	9,923,916.70	9,899,733.30	03/18/2019
89233HX33	25343/F-9992	TMCC - DISC CP	10,000,000.00	2.590	10/03/2019	2.661	9,910,788.89	9,888,486.11	9,913,544.40	9,889,777.80	03/18/2019
62478YXH6	25332/F-9992	MUFG - DISC CP	10,000,000.00	2.510	10/17/2019	2.579	9,903,783.33	9,882,169.45	9,903,783.30	9,879,822.20	03/14/2019
912828F62	25394/F-9992	US TREASURY NOTE	10,000,000.00	1.500	10/31/2019	2.456	9,960,899.39	9,952,924.93	9,964,100.00	9,953,100.00	04/09/2019
912828U32	25395/F-9992	US TREASURY NOTE	10,000,000.00	1.000	11/15/2019	2.426	9,935,951.70	9,924,062.50	9,939,500.00	9,921,900.00	04/09/2019
912828S7	25222/F-9992	US TREASURY NOTE	5,000,000.00	2.000	01/31/2020	2.597	4,980,420.30	4,977,932.71	4,989,050.00	4,984,000.00	01/09/2019
64971QTX1	25148/F-9992	NEW YORK CITY NY RE	3,000,000.00	2.350	05/01/2021	3.019	2,963,165.83	2,961,564.34	3,002,370.00	2,989,500.00	11/26/2018
Fund	9992 FLD CONTROL GENERAL		\$159,403,065.42	2.184		2.589	\$158,697,272.09	\$158,388,458.54	\$158,765,966.52	\$158,426,857.47	
89233HWS9	25415/C-9994	TMCC - DISC CP	3,300,000.00	2.530	09/26/2019	2.596	3,272,865.75	3,265,676.33	3,273,294.75	3,265,269.35	04/11/2019
62478YWT1	25317/C-9994	MUFG - DISC CP	50,000,000.00	2.500	09/27/2019	2.568	49,590,277.78	49,482,638.89	49,591,916.50	49,470,222.00	03/12/2019
62478YWT1	25318/C-9994	MUFG - DISC CP	10,900,000.00	3.500	09/27/2019	2.568	10,810,680.56	10,787,215.28	10,811,037.80	10,784,508.40	03/12/2019
Fund	9994 Road Debt Service Fund		\$64,200,000.00	2.671		2.569	\$63,673,824.09	\$63,535,530.50	\$63,676,249.05	\$63,519,999.75	
89233HWS9	25414/F-9999	TMCC - DISC CP	200,000.00	2.530	09/26/2019	2.596	198,355.50	197,919.78	198,381.50	197,895.11	04/11/2019
62478YWT1	25320/F-9999	MUFG - DISC CP	1,700,000.00	2.500	09/27/2019	2.568	1,686,069.44	1,682,409.72	1,686,125.16	1,681,987.55	03/12/2019
Fund	9999 Flood Control Debt Service Fun		\$1,900,000.00	2.503		2.570	\$1,884,424.94	\$1,880,329.50	\$1,884,506.66	\$1,879,882.66	
Grand Totals			\$4,508,090,498.32	2.094		2.421	\$4,489,822,249.39	\$3,492,817,429.52	\$4,494,511,028.01	\$3,486,183,286.07	

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DISTRICT CLERK & COUNTY CLERK REGISTRY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 05/31/2019	Book Value 04/30/2019	Market Value 05/31/2019	Market Value 04/30/2019	Purchase Date
T053119	9671/T-4005	MMF - DIST CLERK (CA)	14,665,841.11	2.280	06/01/2019	2.280	14,665,841.11	0.00	14,665,841.11	0.00	05/31/2019
Fund	4005 DISTRICT CLERK MMF		\$14,665,841.11	2.280		2.280	\$14,665,841.11	\$0.00	\$14,665,841.11	\$0.00	
U053119	9672/U-4006	MMF - CO CLERK (CADEI)	16,669,030.00	2.280	06/01/2019	2.280	16,669,030.00	0.00	16,669,030.00	0.00	05/31/2019
Fund	4006 MMF-COCLERK		\$16,669,030.00	2.280		2.280	\$16,669,030.00	\$0.00	\$16,669,030.00	\$0.00	
89233HTE4	23956/T-5944	LONE STAR - POOL	5,091,609.25	2.540	06/01/2019	2.540	5,091,609.25	80,650.50	5,091,609.25	80,650.50	06/17/2016
	23961/T-5944	LOGIC - POOL	5,186,849.81	2.541	06/01/2019	2.541	5,186,849.81	175,680.34	5,186,849.81	175,680.34	06/29/2016
62478YTR9	25124/T-5944	TMCC - DISC CP	3,500,000.00	2.780	06/14/2019	2.861	3,496,486.39	3,488,107.78	3,496,486.39	3,488,107.78	11/02/2018
89233HU10	25241/T-5944	MUFG - DISC CP	11,000,000.00	2.520	06/25/2019	2.582	10,981,520.00	10,957,650.00	10,981,886.63	10,958,658.37	01/28/2019
89233HUG7	25144/T-5944	TMCC - DISC CP	5,000,000.00	2.770	07/01/2019	2.850	4,988,458.33	4,976,531.94	4,989,708.35	4,978,819.45	11/20/2018
89233HUX0	25170/T-5944	TMCC - DISC CP	5,000,000.00	2.850	07/16/2019	2.934	4,982,187.50	4,969,916.67	4,984,562.50	4,973,611.10	12/04/2018
62478YVD7	25242/T-5944	MUFG - DISC CP	6,000,000.00	2.870	07/31/2019	2.956	5,971,300.00	5,956,471.67	5,975,200.02	5,961,780.00	12/04/2018
62478YVT2	25458/T-5944	MUFG - DISC CP	10,000,000.00	2.530	08/13/2019	2.599	9,948,697.22	9,926,911.11	9,949,711.10	9,927,200.00	01/28/2019
912796SK6	25422/T-5944	US TREASURY BILL	5,000,000.00	2.470	08/27/2019	2.525	4,970,154.16	0.00	4,970,033.35	0.00	05/01/2019
912796SQ3	25457/T-5944	US TREASURY BILL	7,000,000.00	2.377	09/26/2019	2.436	6,945,927.80	6,931,600.98	6,948,410.00	6,931,750.00	04/15/2019
912796RM3	25459/T-5944	US TREASURY BILL	5,000,000.00	2.376	10/31/2019	2.438	4,949,840.00	0.00	4,952,200.00	0.00	05/02/2019
89233HZJ6	25493/T-5944	TMCC - DISC CP	5,000,000.00	2.336	11/07/2019	2.397	4,948,414.71	0.00	4,949,800.00	0.00	05/02/2019
62478XAX8	25492/T-5944	MUFG - DISC CP	3,000,000.00	2.430	12/18/2019	2.495	2,959,500.00	0.00	2,957,666.67	0.00	05/16/2019
89233GBA3	25491/T-5944	TMCC - DISC CP	5,000,000.00	2.420	01/31/2020	2.488	4,917,988.89	0.00	4,912,227.80	0.00	05/16/2019
Fund	5944 DISTRICT CLERK		\$85,778,459.06	2.545		2.605	\$85,253,209.06	\$47,463,520.99	\$85,255,374.24	\$47,477,626.42	
23112/U-5945	23112/U-5945	LOGIC - POOL	3,144,256.76	2.541	06/01/2019	2.541	3,144,256.76	3,137,485.86	3,144,256.76	3,137,485.86	01/15/2014
23266/U-5945	23113/U-5945	LONE STAR - POOL	2,717,617.29	2.540	06/01/2019	2.540	2,717,617.29	2,711,768.12	2,717,617.29	2,711,768.12	01/15/2014
25230/U-5945	23266/U-5945	TX CLASS - POOL	2,609,639.84	2.559	06/01/2019	2.559	2,609,639.84	2,603,980.01	2,609,639.84	2,603,980.01	05/30/2014
25125/U-5945	25230/U-5945	MUFG - DISC CP	5,000,000.00	2.530	06/25/2019	2.595	4,991,566.67	4,980,673.61	4,991,766.65	4,981,208.35	01/11/2019
25385/U-5945	25125/U-5945	TMCC - DISC CP	3,000,000.00	2.860	07/30/2019	2.949	2,985,938.33	2,978,550.00	2,987,855.82	2,981,100.00	11/02/2018
25490/U-5945	25385/U-5945	TMCC - DISC CP	2,000,000.00	2.510	08/16/2019	2.569	1,989,402.22	1,985,079.44	1,989,528.88	1,985,020.00	04/03/2019
24106/U-5945	25490/U-5945	MUFG - DISC CP	1,000,000.00	2.470	09/30/2019	2.528	991,698.06	0.00	991,563.61	0.00	05/16/2019
25263/U-5945	3134GARV8	FHLMC NOTE	5,000,000.00	1.300	10/25/2019C	1.312	4,999,766.02	4,999,717.27	4,980,600.00	4,958,800.00	10/28/2016
	89233HY16	TMCC - DISC CP	2,900,000.00	2.610	11/01/2019	2.687	2,867,831.75	2,861,314.00	2,869,064.25	2,861,610.44	02/07/2019
Fund	5945 COUNTY CLERK		\$27,371,513.89	2.351		2.390	\$27,297,716.94	\$26,258,568.31	\$27,281,893.10	\$26,220,972.78	
Grand Totals			\$144,484,844.06	2.451		2.494	\$143,885,797.11	\$73,722,089.30	\$143,872,138.45	\$73,698,599.20	

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911 EMERGENCY NETWORK, COMM. SUPERVISION & CORRECTIONS, HOSPITAL DISTRICT, JUV. PROBATION, SPORTS & CONVENTION CORP., & SPORTS AUTHORITY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2019	Book Value 04/30/2019	Market Value 05/31/2019	Market Value 04/30/2019	Purchase Date
I053119	9669/I-106	MMF - JUVPROB (CADE)	5,438,660.00	2.280	06/01/2019	2.280	5,438,660.00	0.00	5,438,660.00	0.00	05/31/2019
Fund	106 MMF-JUVPROB		\$5,438,660.00	2.280		2.280	\$5,438,660.00	\$0.00	\$5,438,660.00	\$0.00	
S053119	9656/S-109	MMF - AMEGY-S&CC	6,794,411.64	2.290	06/01/2019	2.290	6,794,411.64	0.00	6,794,411.64	0.00	05/31/2019
Fund	109 MMF - SPORTS & CONV CORP		\$6,794,411.64	2.290		2.290	\$6,794,411.64	\$0.00	\$6,794,411.64	\$0.00	
H053119	9657/H-1010	MMF - AMEGY-HOSP	237,494,068.43	2.290	06/01/2019	2.290	237,494,068.43	0.00	237,494,068.43	0.00	05/31/2019
Fund	1010 MMF-AMEGY-ML-HOSP		\$237,494,068.43	2.290		2.290	\$237,494,068.43	\$0.00	\$237,494,068.43	\$0.00	
D053119	9670/D-1012	MMF - CS&C (CADENCE)	4,714,009.28	2.280	06/01/2019	2.280	4,714,009.28	0.00	4,714,009.28	0.00	05/31/2019
Fund	1012 MMF-CONSUPV CORR		\$4,714,009.28	2.280		2.280	\$4,714,009.28	\$0.00	\$4,714,009.28	\$0.00	
H053119	9659/H-1024	MMF - AMEGY-CHCI	79,390,962.74	2.290	06/01/2019	2.290	79,390,962.74	0.00	79,390,962.74	0.00	05/31/2019
Fund	1024 MMF-AMEGY CHCI		\$79,390,962.74	2.290		2.290	\$79,390,962.74	\$0.00	\$79,390,962.74	\$0.00	
H053119	9658/H-1026	MMF - AMEGY-CHCTX	109,143,793.94	2.290	06/01/2019	2.290	109,143,793.94	0.00	109,143,793.94	0.00	05/31/2019
Fund	1026 MMF-AMEGY CHCTX		\$109,143,793.94	2.290		2.290	\$109,143,793.94	\$0.00	\$109,143,793.94	\$0.00	
912828WW6	25008/V-2854	US TREASURY NOTE	1,200,000.00	1.625	07/31/2019	2.444	1,198,413.06	1,197,593.14	1,198,416.00	1,197,564.00	08/07/2018
9128283H1	25136/V-2854	US TREASURY NOTE	3,700,000.00	1.750	11/30/2019	2.721	3,682,440.22	3,679,449.27	3,682,449.27	3,684,534.00	11/19/2018
912828H52	27419/V-2854	US TREASURY NOTE	1,989,000.00	1.250	01/31/2020	2.060	1,978,499.20	1,977,165.08	1,974,858.21	1,971,437.13	01/19/2018
9128283Y4	25014/V-2854	US TREASURY NOTE	3,600,000.00	2.250	02/29/2020	2.613	3,590,452.77	3,589,368.65	3,597,624.00	3,594,816.00	08/07/2018
912828Y46	25013/V-2854	US TREASURY NOTE	2,400,000.00	2.625	07/31/2020	2.662	2,399,007.08	2,398,934.82	2,411,808.00	2,407,680.00	08/07/2018
Fund	2854 HSA 2001H JL DS RES		\$12,889,000.00	1.964		2.552	\$12,848,812.33	\$12,842,510.96	\$12,871,273.21	\$12,856,031.13	
89233HUC6	25375/W-3128	TMCC - DISC CP	1,000,000.00	2.490	07/12/2019	2.543	997,164.17	995,020.00	997,186.94	995,000.00	04/01/2019
9128283H1	25163/W-3128	US TREASURY NOTE	4,789,000.00	1.750	11/30/2019	2.731	4,766,053.39	4,762,144.90	4,774,201.99	4,768,981.98	11/30/2018
912828XE5	25168/W-3128	US TREASURY NOTE	2,200,000.00	1.500	05/31/2020	2.822	2,171,746.47	2,169,346.86	2,184,182.00	2,179,122.00	12/04/2018
Fund	3128 HSA-OPERATING		\$7,989,000.00	1.774		2.732	\$7,934,964.03	\$7,926,511.76	\$7,955,570.93	\$7,943,103.98	
30229BTT4	25506/W-3930	XON - DISC CP	1,190,000.00	2.420	06/27/2019	2.460	1,187,920.15	0.00	1,187,877.17	0.00	05/21/2019
912828TNO	25160/W-3930	US TREASURY NOTE	1,500,000.00	1.000	08/31/2019	2.643	1,493,967.41	1,491,912.35	1,494,675.00	1,492,560.00	11/30/2018
Fund	3930 HSA-REMARKETING		\$2,690,000.00	1.628		2.562	\$2,681,887.56	\$1,491,912.35	\$2,682,552.17	\$1,492,560.00	
I053119	9681/I-5109	DDA - JUVPROB (CADEI)	1,362,447.67	0.250	06/01/2019	0.250	1,362,447.67	0.00	1,362,447.67	0.00	05/31/2019
Fund	5109 DDA-JUV PROB		\$1,362,447.67	0.250		0.250	\$1,362,447.67	\$0.00	\$1,362,447.67	\$0.00	
D053119	9682/D-5110	DDA - CS&C (CADENCE)	2,500,524.05	0.250	06/01/2019	0.250	2,500,524.05	0.00	2,500,524.05	0.00	05/31/2019

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911 EMERGENCY NETWORK, COMM. SUPERVISION & CORRECTIONS, HOSPITAL DISTRICT, JUV. PROBATION, SPORTS & CONVENTION CORP., & SPORTS AUTHORITY

CUSIP	Agency-Fund	Item	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 05/31/2019	Book Value 04/30/2019	Market Value 05/31/2019	Market Value 04/30/2019	Purchase Date
Fund	5110 DDA-CS&C			\$2,500,524.05	0.250		0.250	\$2,500,524.05	\$0.00	\$2,500,524.05	\$0.00	
3130AELA6	24961/N-5910	FHLB - DISC NOTE		5,000,000.00	2.220	06/06/2019	2.220	5,000,000.00	5,000,000.00	4,999,900.00	4,997,800.00	07/06/2018
89233HZ98	25333/N-5910	TMCC - DISC CP		7,000,000.00	2.590	12/09/2019	2.666	6,903,810.28	6,888,198.33	6,905,667.23	6,888,198.31	03/14/2019
Fund	5910 911 EMERGENCY NETWORK			\$12,000,000.00	2.436		2.480	\$11,903,810.28	\$11,888,198.33	\$11,905,567.23	\$11,885,998.31	
89233HW3	25374/V-7444	TMCC - DISC CP		1,400,000.00	2.520	08/29/2019	2.582	1,391,278.00	1,388,240.00	1,391,416.45	1,388,053.34	04/01/2019
9128282T6	25018/V-7444	US TREASURY NOTE		1,590,000.00	1.250	08/31/2019	2.443	1,585,357.86	1,583,776.47	1,585,341.30	1,583,163.00	08/21/2018
Fund	7444 HSA 2004A 3RD L DSR CASH			\$2,990,000.00	1.845		2.508	\$2,976,635.86	\$2,972,016.47	\$2,976,757.75	\$2,971,216.34	
912828F62	25503/V-7700	US TREASURY NOTE		1,420,000.00	1.500	10/31/2019	2.434	1,414,568.83	1,414,902.20	1,414,902.20	0.00	05/21/2019
Fund	7700 HSA 2001A REV SL INT DS			\$1,420,000.00	1.500		2.434	\$1,414,568.83	\$0.00	\$1,414,902.20	\$0.00	
912828W55	24921/V-7905	US TREASURY NOTE		1,600,000.00	1.625	06/30/2019	2.358	1,599,084.41	1,598,105.67	1,599,040.00	1,597,792.00	06/07/2018
912828N89	25176/V-7905	US TREASURY NOTE		2,273,000.00	1.375	01/31/2021	2.746	2,222,835.31	2,220,285.95	2,248,928.93	2,236,677.46	12/07/2018
Fund	7905 HSA 2014 TOYOTA CENTER DS			\$3,873,000.00	1.478		2.586	\$3,821,919.72	\$3,818,391.62	\$3,847,968.93	\$3,834,469.46	
30229BT49	25485/V-7906	XON - DISC CP		20,100,000.00	2.420	06/04/2019	2.458	20,095,946.50	0.00	20,095,862.82	0.00	05/10/2019
Fund	7906 HSA DEBT REPAYMENT ACCT			\$20,100,000.00	2.420		2.458	\$20,095,946.50	\$0.00	\$20,095,862.82	\$0.00	
9128284C1	25268/N-7907	US TREASURY NOTE		2,000,000.00	2.250	03/31/2020	2.559	1,994,943.19	1,994,427.52	1,998,900.00	1,997,340.00	02/07/2019
Fund	7907 HSA SERIES 2001G DS RES			\$2,000,000.00	2.250		2.559	\$1,994,943.19	\$1,994,427.52	\$1,998,900.00	\$1,997,340.00	
912828XV7	24930/V-7909	US TREASURY NOTE		3,095,000.00	1.250	06/30/2019	2.353	3,092,333.54	3,089,483.18	3,092,276.40	3,088,810.00	06/18/2018
9128283S7	25221/V-7909	US TREASURY NOTE		3,050,000.00	2.000	01/31/2020	2.592	3,038,162.09	3,036,658.09	3,043,320.50	3,040,240.00	01/08/2019
Fund	7909 HSA SERIES 2014C DS RES			\$6,145,000.00	1.622		2.472	\$6,130,495.63	\$6,126,141.27	\$6,135,596.90	\$6,129,050.00	
912828H52	24684/V-7910	US TREASURY NOTE		3,000,000.00	1.250	01/31/2020	1.914	2,987,002.84	2,985,351.56	2,978,670.00	2,973,510.00	01/02/2018
912828UQ1	25254/V-7910	US TREASURY NOTE		3,065,000.00	1.250	02/29/2020	2.555	3,035,724.57	3,032,400.25	3,040,571.95	3,035,545.35	02/01/2019
Fund	7910 HSA SERIES 2014 NRG DS RES			\$6,065,000.00	1.250		2.238	\$6,022,727.41	\$6,017,751.81	\$6,019,241.95	\$6,009,055.35	
89233HV50	25286/V-7911	TMCC - DISC CP		1,800,000.00	2.490	08/05/2019	2.554	1,791,907.50	1,788,048.00	1,791,940.00	1,787,904.00	02/19/2019
Fund	7911 HSA 2014 TOYOTA CENTER DEI			\$1,800,000.00	2.490		2.554	\$1,791,907.50	\$1,788,048.00	\$1,791,940.00	\$1,787,904.00	
62478YV13	25456/S-8324	MUFG - DISC CP		2,000,000.00	2.480	08/01/2019	2.531	1,991,595.56	1,987,324.45	1,991,595.56	1,987,120.00	04/30/2019
912828ZG4	25234/S-8324	US TREASURY NOTE		2,000,000.00	0.875	09/15/2019	2.581	1,990,275.55	1,987,431.60	1,991,560.00	1,988,200.00	01/17/2019
89233HX74	25224/S-8324	TMCC - DISC CP		4,000,000.00	2.790	10/07/2019	2.876	3,960,320.00	3,950,710.00	3,964,302.24	3,954,773.32	01/11/2019
Fund	8324 HCS&C GENERAL DISBURSEM			\$8,000,000.00	2.234		2.716	\$7,942,191.11	\$7,925,466.05	\$7,947,457.80	\$7,930,093.32	
89233HXW9	25495/V-8500	TMCC - DISC CP		2,200,000.00	2.430	10/30/2019	2.492	2,177,576.50	0.00	2,176,838.27	0.00	05/16/2019

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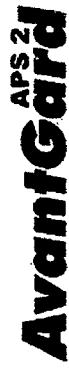


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9111 EMERGENCY NETWORK, COMM. SUPERVISION & CORRECTIONS, HOSPITAL DISTRICT, JUV. PROBATION, SPORTS & CONVENTION CORP., & SPORTS AUTHORITY

CUSIP	Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 05/31/2019	Book Value 04/30/2019	Market Value 05/31/2019	Market Value 04/30/2019	Purchase Date
89233HXW9	25496/V-8500	TMCC - DISC CP	800,000.00	2.430	10/30/2019	2.492	791,846.00	0.00	791,577.55	0.00	05/16/2019
912828F62	25439/V-8500	US TREASURY NOTE	3,520,000.00	1.500	10/31/2019	2.439	3,506,488.89	3,503,733.33	3,507,363.20	3,503,491.20	04/16/2019
89233HYC2	25487/V-8500	TMCC - DISC CP	2,600,000.00	2.470	11/12/2019	2.536	2,570,744.23	0.00	2,570,270.46	0.00	05/10/2019
89233HYD0	25455/V-8500	TMCC - DISC CP	1,900,000.00	2.510	11/13/2019	2.578	1,878,142.08	1,874,035.44	1,878,142.08	1,873,207.89	04/25/2019
89233HYD0	25460/V-8500	TMCC - DISC CP	2,000,000.00	2.510	11/13/2019	2.578	1,976,991.67	0.00	1,976,991.66	0.00	05/03/2019
Fund	8500 HSA PLEDGED REV		\$13,020,000.00	2.211		2.512	\$12,901,789.37	\$5,377,768.77	\$12,901,183.22	\$5,376,699.09	
89233HYC2	25488/V-8507	TMCC - DISC CP	5,000,000.00	2.470	11/12/2019	2.536	4,943,738.89	0.00	4,942,827.80	0.00	05/10/2019
912828LY4	25504/V-8507	US TREASURY NOTE	3,850,000.00	3.375	11/15/2019	2.410	3,866,649.42	0.00	3,866,401.00	0.00	05/21/2019
Fund	8507 HSA Astros Renewal & Replace		\$8,850,000.00	2.864		2.481	\$8,810,388.31	\$0.00	\$8,809,228.80	\$0.00	
89233HYD0	25502/V-8508	TMCC - DISC CP	1,500,000.00	2.440	11/13/2019	2.505	1,483,225.00	0.00	1,482,743.75	0.00	05/16/2019
Fund	8508 HSA HC DEBT SERVICE		\$1,500,000.00	2.440		2.505	\$1,483,225.00	\$0.00	\$1,482,743.75	\$0.00	
89233HUW2	25500/V-8545	TMCC - DISC CP	860,000.00	2.400	07/30/2019	2.446	856,617.33	0.00	856,518.67	0.00	05/16/2019
Fund	8545 HSA 2001 RESERVE & REPLACE		\$860,000.00	2.400		2.446	\$856,617.33	\$0.00	\$856,518.67	\$0.00	
912828F62	25104/V-8546	US TREASURY NOTE	1,425,000.00	1.500	10/31/2019	2.694	1,418,058.86	1,416,643.23	1,419,884.25	1,418,316.75	10/23/2018
9128283S7	25220/V-8546	US TREASURY NOTE	2,800,000.00	2.000	01/31/2020	2.592	2,789,132.41	2,787,751.69	2,793,868.00	2,791,040.00	01/08/2019
912828VF4	24888/V-8546	US TREASURY NOTE	1,079,000.00	1.375	05/31/2020	2.563	1,066,602.64	1,065,549.72	1,069,806.92	1,067,325.22	05/10/2018
912828VF4	24898/V-8546	US TREASURY NOTE	1,250,000.00	1.375	05/31/2020	2.607	1,235,116.26	1,233,852.16	1,239,350.00	1,236,475.00	05/16/2018
Fund	8546 HSA NRG SURPLUS		\$6,554,000.00	1.669		2.612	\$6,508,910.17	\$6,503,796.80	\$6,522,909.17	\$6,513,156.97	
9128283H1	25137/V-8547	US TREASURY NOTE	1,700,000.00	1.750	11/30/2019	2.721	1,691,931.99	1,690,557.77	1,694,747.00	1,692,894.00	11/19/2018
9128283H1	25165/V-8547	US TREASURY NOTE	1,307,000.00	1.750	11/30/2019	2.731	1,300,737.48	1,299,670.79	1,302,961.37	1,301,536.74	11/30/2018
9128283S7	25223/V-8547	US TREASURY NOTE	3,000,000.00	2.000	01/31/2020	2.597	2,988,252.18	2,986,759.63	2,993,430.00	2,990,400.00	01/09/2019
9128284J6	25179/V-8547	US TREASURY NOTE	1,250,000.00	2.375	04/30/2020	2.770	1,245,584.43	1,245,174.61	1,250,975.00	1,249,612.50	12/11/2018
912828VF4	24883/V-8547	US TREASURY NOTE	1,440,000.00	1.375	05/31/2020	2.565	1,423,432.84	1,422,025.77	1,427,731.20	1,424,419.20	05/11/2018
912828VF4	24899/V-8547	US TREASURY NOTE	1,555,000.00	1.375	05/31/2020	2.602	1,536,548.10	1,534,980.95	1,541,751.40	1,538,174.90	05/17/2018
Fund	8547 HSA NATIONAL INSURED BONI		\$10,252,000.00	1.790		2.652	\$10,186,487.02	\$10,179,169.52	\$10,211,595.97	\$10,197,037.34	
89233HUW2	25499/V-8548	TMCC - DISC CP	3,370,000.00	2.400	07/30/2019	2.446	3,356,744.67	0.00	3,356,358.04	0.00	05/16/2019
Fund	8548 HSA DRG DS MISC NFL		\$3,370,000.00	2.400		2.446	\$3,356,744.67	\$0.00	\$3,356,358.04	\$0.00	
30229BT49	25489/V-8549	XON - DISC CP	3,000,000.00	2.420	06/04/2019	2.458	2,999,395.00	0.00	2,999,382.51	0.00	05/10/2019
Fund	8549 HSA COUNTY REPAYMENT ACC		\$3,000,000.00	2.420		2.458	\$2,999,395.00	\$0.00	\$2,999,382.51	\$0.00	
89233HXW9	25497/V-8550	TMCC - DISC CP	1,185,000.00	2.430	10/30/2019	2.492	1,172,921.89	0.00	1,172,524.25	0.00	05/16/2019
89233HYC2	25486/V-8550	TMCC - DISC CP	1,200,000.00	2.470	11/12/2019	2.536	1,186,497.33	0.00	1,186,278.67	0.00	05/10/2019

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911 EMERGENCY NETWORK, COMM. SUPERVISION & CORRECTIONS, HOSPITAL DISTRICT, JUV. PROBATION, SPORTS & CONVENTION CORP., & SPORTS AUTHORITY

CUSIP	Agency-Fund	Item Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 05/31/2019	Book Value 04/30/2019	Market Value 05/31/2019	Market Value 04/30/2019	Purchase Date
Fund	8550 HSA SERIES 2014A SR LIEN IN		\$2,385,000.00	2.450		2.514	\$2,359,419.22	\$0.00	\$2,358,802.92	\$0.00	
89233HXW9	25498/V-8554	TMCC - DISC CP	950,000.00	2.430	10/30/2019	2.492	940,317.12	0.00	939,998.34	0.00	05/16/2019
Fund	8554 HSA SECOND LIEN DS REV HOL		\$950,000.00	2.430		2.492	\$940,317.12	\$0.00	\$939,998.34	\$0.00	
89233HYD0	25501/V-8557	TMCC - DISC CP	3,470,000.00	2.440	11/13/2019	2.505	3,431,193.83	0.00	3,430,080.53	0.00	05/16/2019
Fund	8557 HSA NRG DS PRINCIPAL		\$3,470,000.00	2.440		2.505	\$3,431,193.83	\$0.00	\$3,430,080.53	\$0.00	
89233HXW9	25494/V-8561	TMCC - DISC CP	5,700,000.00	2.430	10/30/2019	2.492	5,641,902.75	0.00	5,639,990.06	0.00	05/16/2019
Fund	8561 HSA SER 14A SR LN PRIN		\$5,700,000.00	2.430		2.492	\$5,641,902.75	\$0.00	\$5,639,990.06	\$0.00	
89233HTE4	25279/H-9902	TMCC - DISC CP	20,000,000.00	2.500	06/14/2019	2.556	19,981,944.44	19,938,888.89	19,982,161.20	19,939,866.60	02/15/2019
62478YTK4	25209/H-9902	MUFG - DISC CP	50,000,000.00	2.590	06/19/2019	2.660	49,935,250.00	49,823,736.11	49,938,250.00	49,832,583.50	12/21/2018
89233HU36	25278/H-9902	TMCC - DISC CP	50,000,000.00	2.510	07/03/2019	2.570	49,888,444.45	49,780,375.00	49,890,222.00	49,781,250.00	02/15/2019
89233HUC6	25280/H-9902	TMCC - DISC CP	20,000,000.00	2.520	07/12/2019	2.582	19,942,600.00	19,899,200.00	19,943,738.80	19,900,000.00	02/15/2019
89233HV19	25294/H-9902	TMCC - DISC CP	20,000,000.00	2.490	08/01/2019	2.553	19,915,616.67	19,872,733.33	19,915,955.60	19,871,200.00	02/21/2019
89233HVD3	25295/H-9902	TMCC - DISC CP	35,000,000.00	2.500	08/13/2019	2.566	34,822,569.44	34,747,222.22	34,823,988.85	34,745,200.00	02/21/2019
89233HW34	25296/H-9902	TMCC - DISC CP	50,000,000.00	2.520	09/03/2019	2.588	49,671,000.00	49,562,500.00	49,674,916.50	49,555,555.50	02/21/2019
89233HW34	25297/H-9902	TMCC - DISC CP	45,000,000.00	2.520	09/03/2019	2.588	44,703,900.00	44,606,250.00	44,707,424.85	44,599,999.95	02/21/2019
89233HX33	25298/H-9902	TMCC - DISC CP	35,000,000.00	2.540	10/03/2019	2.610	34,693,788.89	34,617,236.11	34,697,405.40	34,614,222.30	02/21/2019
89233HXF6	25299/H-9902	TMCC - DISC CP	27,000,000.00	2.540	10/15/2019	2.611	26,740,920.00	26,681,865.00	26,743,980.06	26,679,359.88	02/21/2019
Fund	9902 HOSP DIST GENERAL		\$352,000,000.00	2.527		2.593	\$350,296,033.89	\$349,530,006.66	\$350,318,043.26	\$349,519,237.73	
239019E24	24454/H-9907	DAVIS CO UT SD TAX-E	110,000.00	2.000	06/01/2019	0.950	110,000.00	110,000.00	110,000.00	110,036.30	05/22/2017
H061818	24965/H-9907	CD - AMEGY	400,000.00	0.100	06/18/2019	0.100	400,000.00	400,000.00	0.00	0.00	06/18/2018
H061818	24966/H-9907	CD - AMEGY	455,512.00	0.100	06/18/2019	0.100	455,512.00	455,512.00	0.00	0.00	06/18/2018
H061818	25097/H-9907	CD - AMEGY	500,000.00	0.100	06/18/2019	0.100	500,000.00	500,000.00	0.00	0.00	06/18/2018
748508PE2	25012/H-9907	CITY OF QUINCY MA GI	4,275,000.00	3.000	07/12/2019	1.533	4,282,026.65	4,287,168.10	4,281,669.00	4,287,696.75	08/06/2018
572835J49	25011/H-9907	TOWN OF MARSHFIELD	1,250,000.00	3.000	07/26/2019	1.551	1,252,724.46	1,254,210.54	1,252,962.50	1,254,475.00	08/06/2018
140861JU0	24457/H-9907	CARBON CNTY PA REF	10,000.00	1.500	12/01/2019	1.000	10,024.62	10,028.73	9,994.90	9,985.60	05/26/2017
364496MNG	2307/H-9907	GALVESTON ISD TX CA	450,000.00	0.000	02/01/2020	3.331	445,574.31	445,021.10	444,771.00	443,754.00	03/04/2019
216147JW9	25293/H-9907	COOK CTY MN	320,000.00	1.100	02/01/2020	1.691	318,753.98	318,598.23	318,886.40	318,588.80	02/22/2019
208418MJ9	25304/H-9907	CONROE ISD TX	500,000.00	5.000	02/15/2020	1.551	512,029.62	513,450.44	512,290.00	513,000.00	03/04/2019
587839J36	25308/H-9907	MERCER CTY NJ BANS	880,552.00	5.000	02/26/2020	1.591	902,302.26	904,764.55	903,287.85	904,784.79	03/04/2019
587839J36	25310/H-9907	MERCER CTY NJ BANS	23,052,000.00	5.000	02/26/2020	1.591	23,621,407.13	23,685,868.31	23,647,202.64	23,686,391.04	03/01/2019
H052819	25519/H-9907	CD - AMEGY	1,969,545.70	0.100	05/28/2020	0.100	1,969,545.70	0.00	1,969,545.70	0.00	05/28/2019
Fund	9907 COMM.HEALTH CHOICE, INC.		\$34,172,609.70	4.087		1.458	\$34,779,900.73	\$32,884,717.06	\$33,450,609.99	\$31,528,712.28	
912828X21	25441/H-9917	US TREASURY NOTE	5,500,000.00	1.500	04/15/2020	2.444	5,455,565.12	5,451,247.00	5,462,820.00	5,453,580.00	04/17/2019

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911 EMERGENCY NETWORK, COMM. SUPERVISION & CORRECTIONS, HOSPITAL DISTRICT, JUV. PROBATION, SPORTS & CONVENTION CORP., & SPORTS AUTHORITY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 05/31/2019	Book Value 04/30/2019	Market Value 05/31/2019	Market Value 04/30/2019	Purchase Date
Fund	9917	HOSP DIST SERIES 2010 D/S	\$5,500,000.00	1.500		2.444	\$5,455,565.12	\$5,451,247.00	\$5,462,820.00	\$5,453,580.00	
912828X21	25442/H-9918	US TREASURY NOTE	6,500,000.00	1.500	04/15/2020	2.444	6,447,486.05	6,442,382.82	6,456,060.00	6,445,140.00	04/17/2019
Fund	9918	HOSP DIST SERIES 2010 D/S R	\$6,500,000.00	1.500		2.444	\$6,447,486.05	\$6,442,382.82	\$6,456,060.00	\$6,445,140.00	
62478YX22	25445/H-9919	MUFG - DISC CP	10,000,000.00	2.500	10/18/2019	2.567	9,903,472.22	9,881,944.44	9,903,086.10	9,879,111.10	04/22/2019
3130AGBQ7	25443/H-9919	FHLB NOTE	10,000,000.00	2.510	04/15/2020C	2.510	10,000,000.00	10,000,000.00	10,002,100.00	9,999,200.00	04/18/2019
Fund	9919	HOSP DIST BEN TAUB LEVEL 1	\$20,000,000.00	2.505		2.538	\$19,903,472.22	\$19,881,944.44	\$19,905,186.10	\$19,878,311.10	
912828X21	25440/H-9920	US TREASURY NOTE	7,000,000.00	1.500	04/15/2020	2.444	6,943,446.51	6,937,950.72	6,952,680.00	6,940,920.00	04/17/2019
Fund	9920	HOSP DIST SERIES 2016 RR D/	\$7,000,000.00	1.500		2.444	\$6,943,446.51	\$6,937,950.72	\$6,952,680.00	\$6,940,920.00	
3130AGBQ7	25444/H-9921	FHLB NOTE	11,000,000.00	2.510	04/15/2020C	2.510	11,000,000.00	11,000,000.00	11,002,310.00	10,999,120.00	04/18/2019
Fund	9921	HOSP DIST SERIES 2016 RR D/	\$11,000,000.00	2.510		2.510	\$11,000,000.00	\$11,000,000.00	\$11,002,310.00	\$10,999,120.00	
625482FP4	24432/H-9922	MULTNOMAH CLACKAN	1,000,000.00	0.000	06/15/2019	0.610	999,764.61	999,550.00	999,550.00	998,100.00	05/15/2017
93974DLK2	25346/H-9922	WASHINGTON STATE C	650,000.00	5.000	07/01/2019	1.507	651,874.84	653,749.69	651,774.50	653,542.50	03/25/2019
917542RU8	25347/H-9922	UTAH STATE GO	1,065,000.00	5.000	07/01/2019	1.481	1,068,095.16	1,071,190.31	1,067,907.45	1,071,006.60	03/25/2019
590760GQ1	24436/H-9922	MESQUITE TX ISD REF	1,000,000.00	0.000	08/15/2019	0.590	998,796.81	998,309.04	997,170.00	995,390.00	05/15/2017
521841FA9	24439/H-9922	LEANDER TX ISD TAX E	1,075,000.00	0.000	08/15/2019	0.590	1,073,706.58	1,073,182.21	1,071,990.00	1,070,087.25	05/15/2017
910678A43	25009/H-9922	UNITED TX ISD TXEMP	5,000.00	4.000	08/15/2019	1.421	5,026.22	5,036.85	5,025.20	5,033.90	08/08/2018
150429Z27	24433/H-9922	CEDAR HILLS TXISD RE	1,255,000.00	0.000	08/15/2019	0.600	1,253,464.78	1,253,842.39	1,251,486.00	1,249,013.65	05/15/2017
304752BB3	24434/H-9922	FAIRFIELD SUISUN CA U	2,645,000.00	2.000	08/15/2019	1.112	2,649,753.10	2,651,680.03	2,648,861.70	2,649,099.75	05/15/2017
521841GG5	24435/H-9922	LEANDER TXISD CAB R	1,380,000.00	0.000	08/15/2019	0.590	1,378,339.60	1,377,666.47	1,376,136.00	1,373,693.40	05/15/2017
717146VJ0	25292/H-9922	PHARR SAN JUAN ALAN	1,770,000.00	4.000	02/01/2020	1.591	1,798,094.44	1,801,606.25	1,799,806.80	1,800,090.00	02/22/2019
306297V25	25303/H-9922	FALL RIVER MA BANS	16,225,000.00	3.500	02/07/2020	1.771	16,413,163.64	16,436,110.43	16,444,199.75	16,429,110.50	03/01/2019
306297V25	25305/H-9922	FALL RIVER MA BANS	295,000.00	3.500	02/07/2020	1.770	298,421.47	298,838.72	298,985.45	298,711.10	03/04/2019
388625CC7	25348/H-9922	GRAPEVINE TX	425,000.00	5.000	02/15/2020	1.640	434,955.01	436,130.80	435,391.25	436,062.75	03/25/2019
090874KK3	24437/H-9922	BIRDSVILLE TX ISD CA	1,000,000.00	0.000	02/15/2020	0.850	994,083.60	993,384.81	990,410.00	987,290.00	05/15/2017
487694PQ8	24438/H-9922	KELLER TXISD CABS RE	760,000.00	0.000	02/15/2020	0.830	755,606.88	755,088.00	752,324.00	750,279.60	05/15/2017
7742853H1	24426/H-9922	ROCKWALL TXISD CAB	1,000,000.00	0.000	02/15/2020	0.910	993,673.09	992,925.82	989,940.00	987,080.00	05/15/2017
H021718	25309/H-9922	CD - AMEGY	100,000.00	0.100	02/17/2020	0.100	100,000.00	100,000.00	0.00	0.00	02/17/2019
H031019	25389/H-9922	CD - AMEGY	400,000.00	0.100	03/10/2020	0.100	400,000.00	400,000.00	0.00	0.00	03/10/2019
H032219	25390/H-9922	CD - AMEGY	100,000.00	0.100	03/22/2020	0.100	100,000.00	100,000.00	0.00	0.00	03/22/2019
731367DK1	24425/H-9922	POLK CNTY OR SCHL D	970,000.00	0.000	06/15/2020	1.040	959,711.43	958,886.14	952,365.40	950,803.70	05/15/2017
574193PF9	25350/H-9922	MARYLAND STATE GO	520,000.00	5.000	08/01/2020	1.530	540,745.75	542,227.59	541,387.60	540,488.00	03/26/2019
0118326Y3	25353/H-9922	ALASKA ST HSG FIN CC	550,000.00	5.000	12/01/2020	1.600	577,557.46	579,088.43	578,693.50	579,199.50	03/28/2019
7962535E8	25388/H-9922	SAN ANTONIO ELEC AN	20,000.00	5.000	02/01/2021	1.520	21,139.27	21,196.23	21,179.60	21,146.00	04/05/2019
088365EY3	25349/H-9922	BEXAR CO HOSP DIST	340,000.00	5.000	02/15/2021	1.680	358,865.15	359,786.90	359,941.00	359,998.80	03/25/2019

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911 EMERGENCY NETWORK, COMM. SUPERVISION & CORRECTIONS, HOSPITAL DISTRICT, JUV. PROBATION, SPORTS & CONVENTION CORP., & SPORTS AUTHORITY

CUSIP	Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 05/31/2019	Book Value 04/30/2019	Market Value 05/31/2019	Market Value 04/30/2019	Purchase Date
76541VPA9	25359/H-9922	RICHMOND VA GO	350,000.00	5.000	03/01/2021	1.480	371,171.82	372,180.00	371,626.50	371,493.50	03/28/2019
89453PF95	25386/H-9922	TRAVIS CO TX LT GO	155,000.00	5.000	03/01/2021	1.594	164,045.85	164,476.60	164,422.45	164,346.50	04/08/2019
476772J03	25345/H-9922	JERSEY VILLAGE TX	585,000.00	3.000	03/15/2021	1.660	598,737.74	599,377.70	599,174.55	597,694.50	03/25/2019
Fund	9922 COMM HEALTH CHOICE TEXAS,		\$35,640,000.00	2.593		1.379	\$35,958,794.30	\$35,994,221.62	\$35,369,748.70	\$35,338,761.50	
23114/I-9995	LONE STAR - POOL		1,881,873.66	2.540	06/01/2019	2.540	1,881,873.66	1,877,823.27	1,881,873.66	1,877,823.27	01/15/2014
25142/I-9995	TX CLASS - POOL		2,027,572.37	2.559	06/01/2019	2.559	2,027,572.37	2,023,174.92	2,027,572.37	2,023,174.92	11/19/2018
89233HTD6	25468/I-9995	TMCC - DISC CP	2,000,000.00	2.390	06/13/2019	2.429	1,998,406.67	0.00	1,998,353.34	0.00	05/08/2019
89233HTS3	25469/I-9995	TMCC - DISC CP	2,000,000.00	2.400	06/26/2019	2.441	1,996,666.67	0.00	1,996,569.44	0.00	05/08/2019
Fund	9995 JUVENILE BOARD		\$7,909,446.03	2.471		2.492	\$7,904,519.37	\$3,900,998.19	\$7,904,368.81	\$3,900,998.19	
62478YTD0	25327/D-9996	MUFG - DISC CP	2,000,000.00	2.470	06/13/2019	2.520	1,998,353.33	1,994,099.45	1,998,353.34	1,994,123.34	03/14/2019
30229BT4	25326/D-9996	XON - DISC CP	2,000,000.00	2.490	06/27/2019	2.543	1,996,403.33	1,992,115.00	1,996,432.22	1,992,210.00	03/14/2019
30229BUB1	25336/D-9996	XON - DISC CP	2,000,000.00	2.500	07/11/2019	2.556	1,994,444.44	1,990,138.89	1,994,511.12	1,990,138.88	03/15/2019
62478YUR7	25337/D-9996	MUFG - DISC CP	2,000,000.00	2.480	07/25/2019	2.538	1,992,560.00	1,988,288.89	1,992,590.00	1,988,194.44	03/15/2019
62478YV88	25338/D-9996	MUFG - DISC CP	2,000,000.00	2.490	08/08/2019	2.550	1,990,593.33	1,986,305.00	1,990,631.12	1,986,140.00	03/15/2019
89233HVN1	25340/D-9996	TMCC - DISC CP	2,000,000.00	2.560	08/22/2019	2.625	1,988,337.78	1,983,928.89	1,988,702.22	1,984,180.00	03/18/2019
89233HW42	25397/D-9996	TMCC - DISC CP	2,000,000.00	2.500	09/04/2019	2.561	1,986,805.55	1,982,500.00	1,986,858.34	1,982,080.00	04/09/2019
Fund	9996 COMM SUPV&CORR(TDCJ)		\$14,000,000.00	2.499		2.556	\$13,947,497.76	\$13,917,376.12	\$13,948,078.36	\$13,917,066.66	
Grand Totals			\$1,088,432,933.48	2.400		2.371	\$1,086,512,793.44	\$572,792,955.86	\$1,084,761,166.84	\$570,845,562.75	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

PORTFOLIO PERFORMANCE
 Fiscal Year 2019-20
 March through May 2019
 First Quarter

Average Monthly Yield on Selected U.S. Treasury Maturities

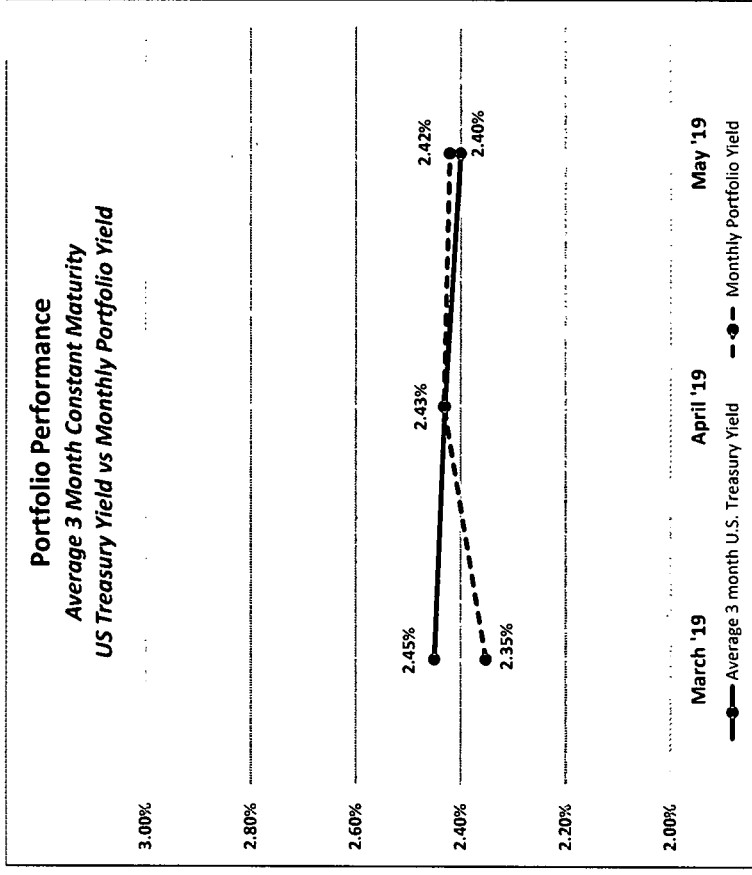
MATURITIES	March '19	April '19	May '19	Quarterly Average
6 MONTH	2.51%	2.46%	2.42%	2.46%
1 YEAR	2.49%	2.42%	2.34%	2.42%
2 YEAR	2.41%	2.34%	2.21%	2.32%
3 YEAR	2.37%	2.31%	2.16%	2.28%
5 YEAR	2.37%	2.33%	2.19%	2.30%
7 YEAR	2.47%	2.43%	2.29%	2.40%
10 YEAR	2.57%	2.53%	2.40%	2.50%

Harris County Investment Portfolio - Maturity Distribution

DAYS	March '19	April '19	May '19	Quarterly Average
0-90	53.19%	44.21%	47.05%	48.15%
91-180	20.43%	24.72%	25.30%	23.49%
181-365	20.18%	26.07%	23.80%	23.35%
>365	6.20%	5.00%	3.84%	5.01%

Harris County Investment Portfolio Averages

	March '19	April '19	May '19	Quarterly Average
Weighted Avg. Mty (Days)	128	211	129	156
Weighted Avg. Portfolio Yield	2.35%	2.43%	2.42%	2.40%

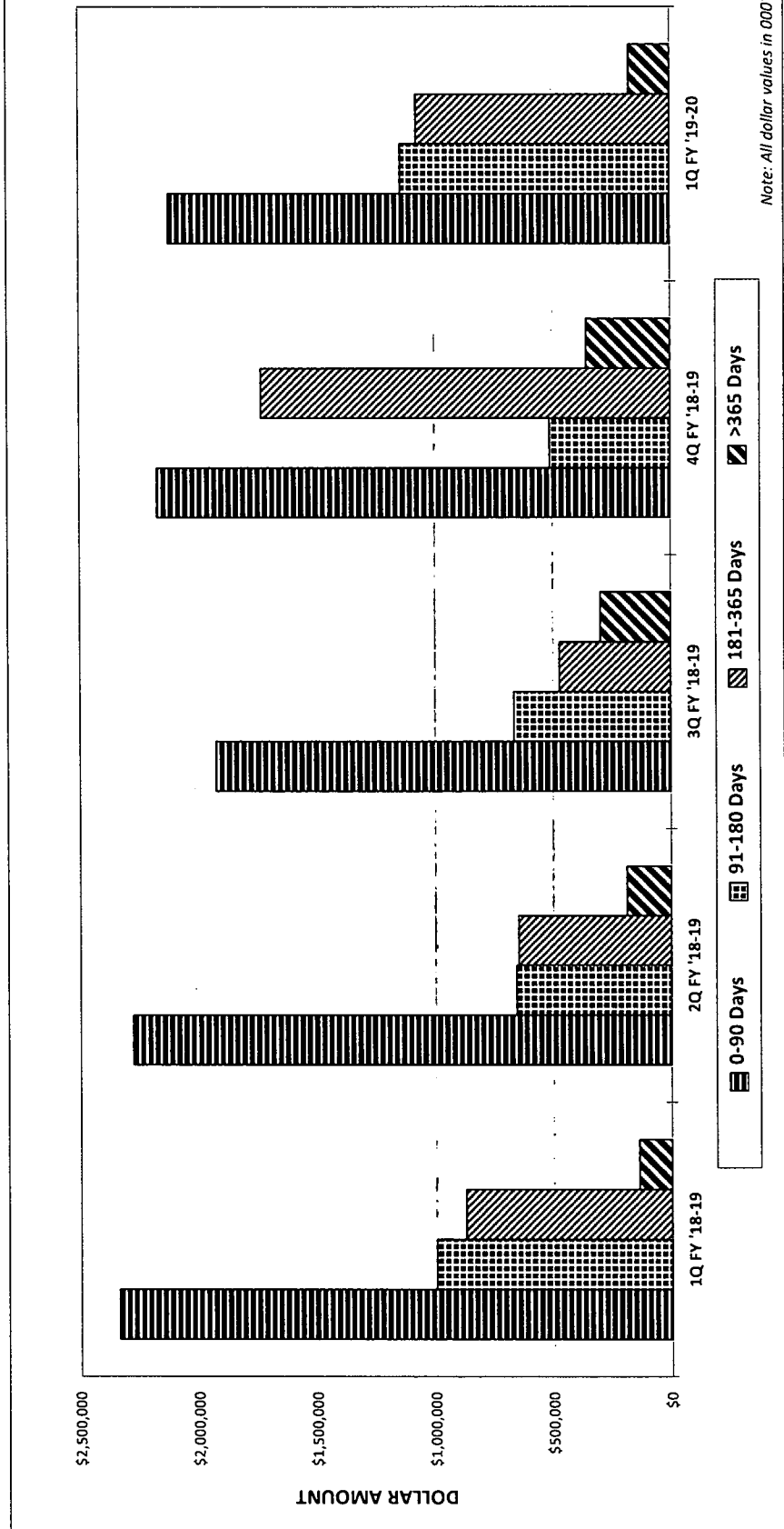


SECTION V

GRAPHS

Total Portfolio Maturity Distribution

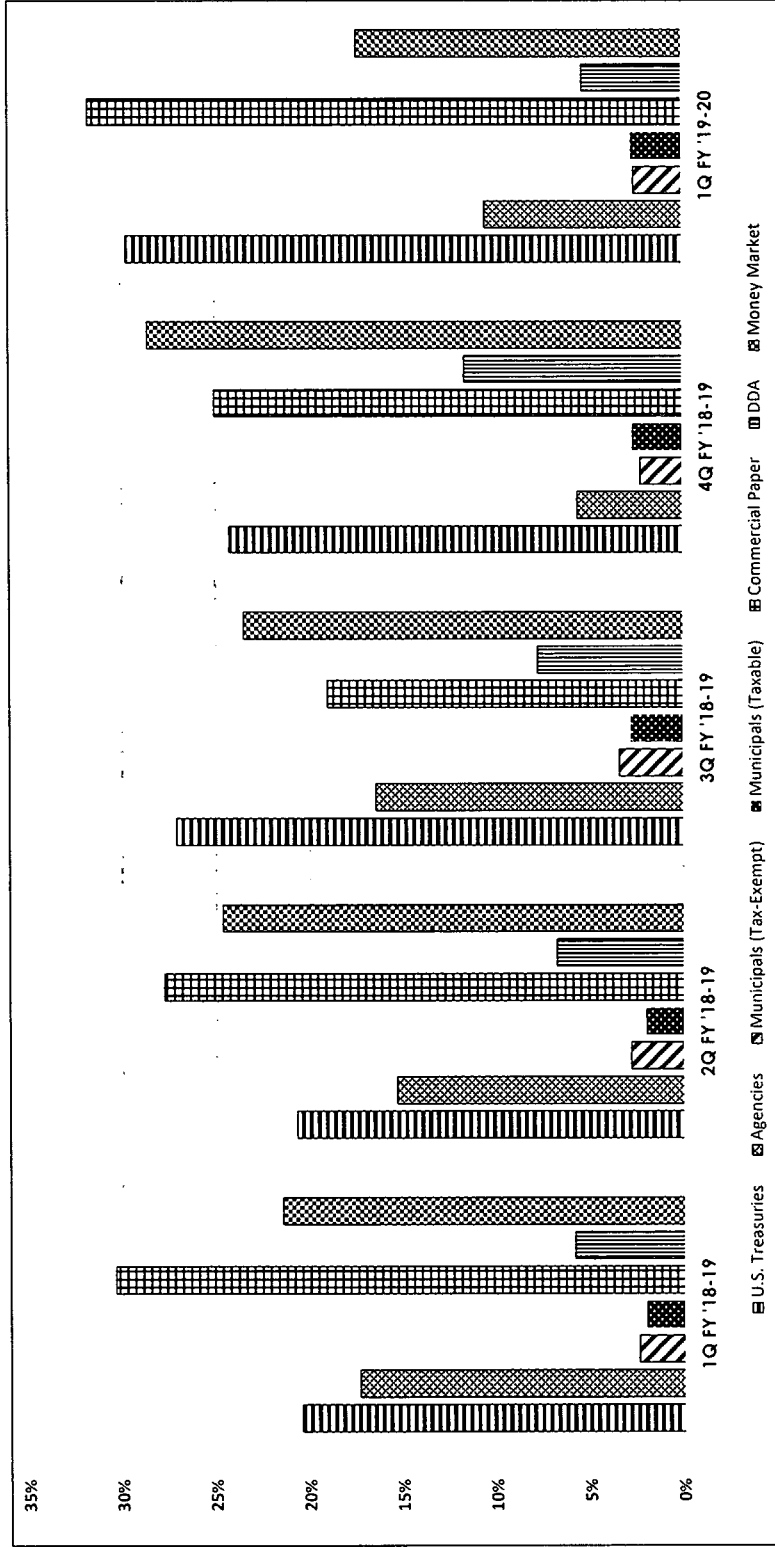
	0-90 Days	91-180 Days	181-365 Days	>365 Days	Total
1Q FY '18-19	\$2,339,420	\$998,236	\$873,400	\$138,885	\$4,349,941
2Q FY '18-19	\$2,278,944	\$657,400	\$647,600	\$188,073	\$3,772,017
3Q FY '18-19	\$1,924,801	\$664,700	\$472,185	\$298,123	\$3,359,809
4Q FY '18-19	\$2,171,687	\$510,200	\$1,731,875	\$354,872	\$4,768,634
1Q FY '19-20	\$2,121,208	\$1,140,715	\$1,072,904	\$173,263	\$4,508,090



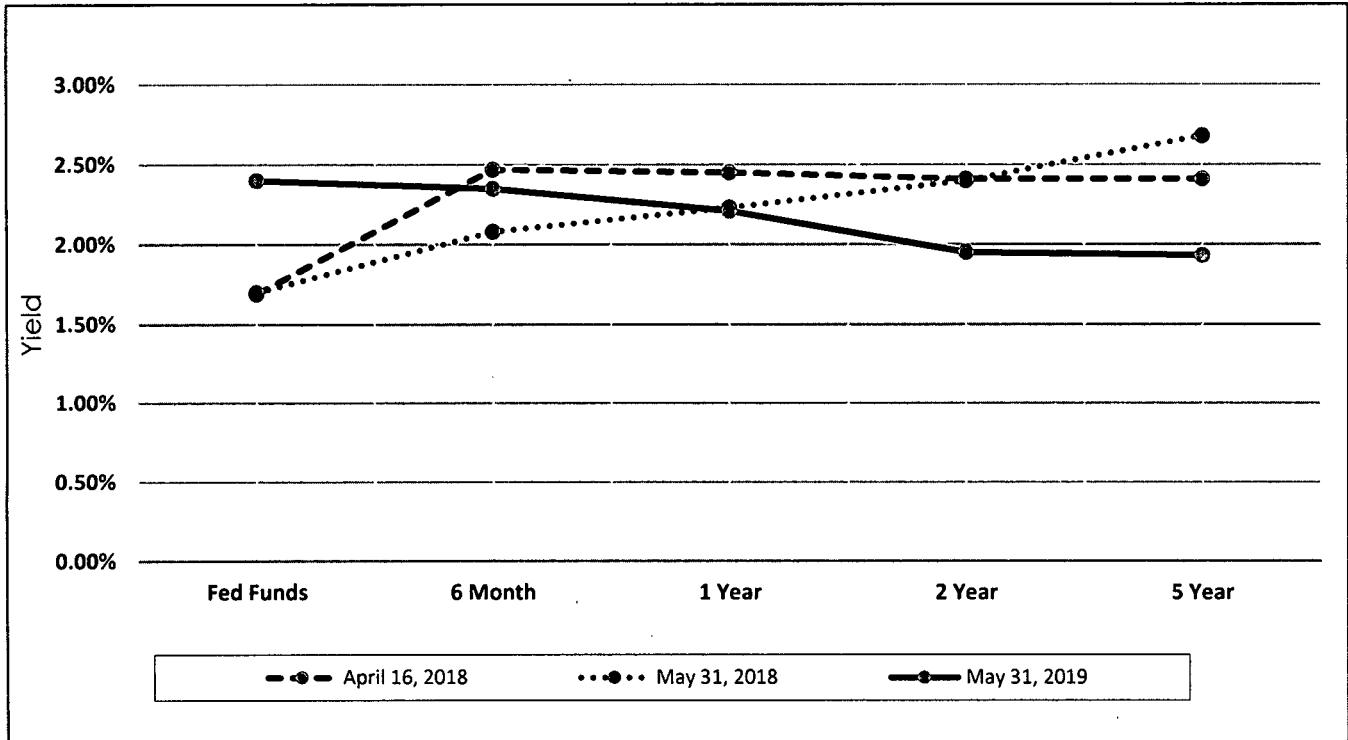
PORTFOLIO SECTOR DISTRIBUTION PERCENTAGES

	U.S. Treasuries	Agencies	Municipals (Tax-Exempt)	Municipals (Taxable)	Commercial Paper	DDA	Money Market	Money Market (Tax-Exempt)
1Q FY '18-19	20.46%	17.36%	2.44%	2.05%	30.40%	5.84%	21.45%	0.00%
2Q FY '18-19	20.67%	15.32%	2.82%	2.03%	27.77%	6.77%	24.62%	0.00%
3Q FY '18-19	27.10%	16.43%	3.41%	2.78%	19.02%	7.78%	23.48%	0.00%
4Q FY '18-19	24.23%	5.62%	2.25%	2.68%	25.01%	11.63%	28.59%	0.00%
1Q FY '19-20	29.71%	10.54%	2.57%	2.71%	31.76%	5.34%	17.38%	0.00%

*Percentages may not total 100 due to rounding.



U.S. Treasury Yield Curve



	U.S. Treasury Yields				
	Fed Funds	6 Month	1 Year	2 Year	5 Year
April 16, 2018	1.69%	2.47%	2.45%	2.41%	2.41%
May 31, 2018	1.70%	2.08%	2.23%	2.40%	2.68%
May 31, 2019	2.40%	2.35%	2.21%	1.95%	1.93%