



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	☐	☐	☐
Comm. Ellis	☐	☐	☐
Comm. A. Garcia	☐	☐	☐
Comm. Radack	☐	☐	☐
Comm. Cagle	☐	☐	☐

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

Date: September 24, 2019

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

The Financial Management Section of the Budget Management Department has prepared the Investment Report covering the Second Quarter of Fiscal Year 2019-20 (June through August 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

SEP 24 2019

APPROVE ELG

Recorded Vol _____ Page _____

HARRIS COUNTY INVESTMENT REPORT

Fiscal Year 2019-20

June through August 2019

Second Quarter



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

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SECTION I

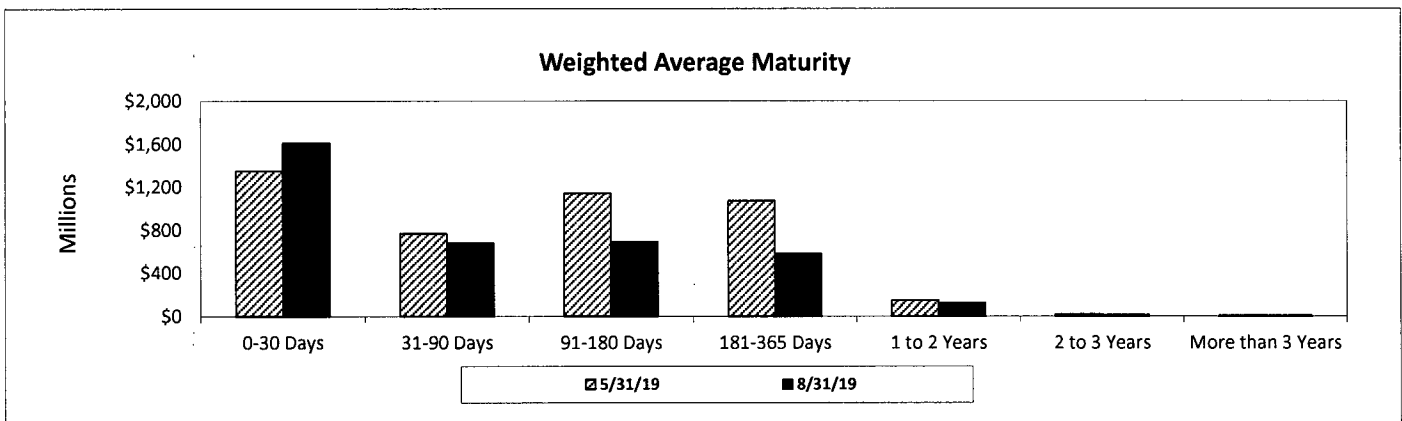
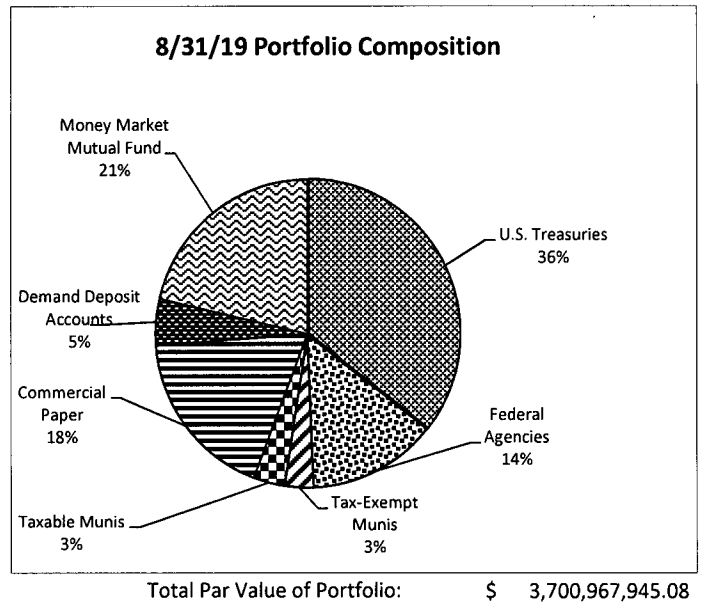
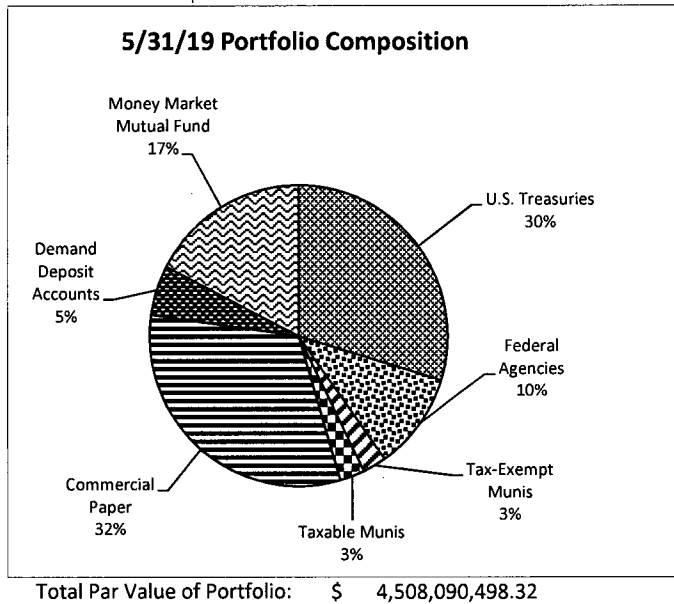
PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS

Harris County Investment Report

Fiscal Year 2019-20
June through August 2019
Second Quarter

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

\$ 21,969,321



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

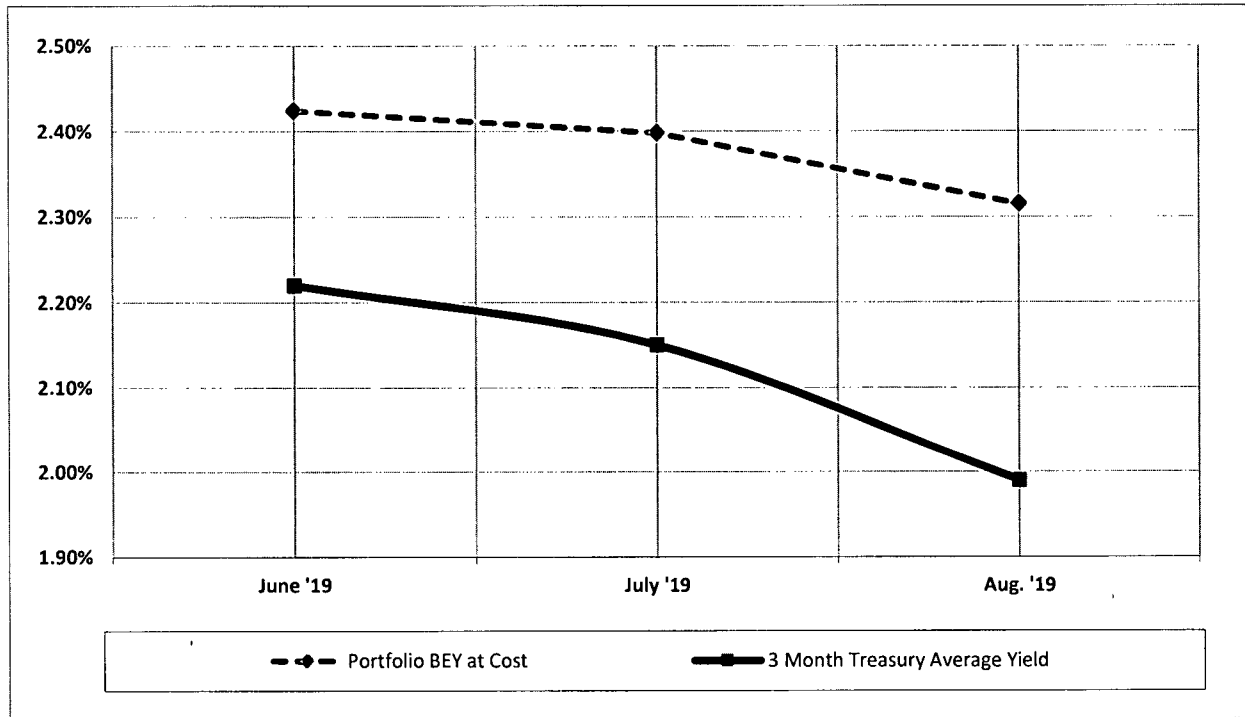
115

* 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
June through August 2019
Second Quarter

Average 3 Month Constant Maturity UST Yield vs Monthly Portfolio Yield



The book value of the portfolio as of May 31, 2019 was \$4,489,822,249 and the book value as of August 31, 2019 was \$3,693,210,168.

The market value of the portfolio as of May 31, 2019 was \$4,494,511,028 and the market value as of August 31, 2019 was \$3,700,026,050.

The weighted average bond equivalent yield at cost for this quarter was 2.38% while the quarterly average for the benchmark 3 month constant maturity Treasury was 2.12%. This resulted in the portfolio exceeding the benchmark by 26 basis points.

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

OTHER
INVESTMENT PORTFOLIO SUMMARY
SECOND QUARTER FY 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	1.8%	2.44%	2,000	0.2%	1.89%	2,000	0.2%	2.58%	60,812	5.7%	2.54%	---	---	---	29,000	2.7%	2.34%	112,812	10.6%	2.46%
AGENCY	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TAX EXMPT MUNI	---	---	---	---	---	---	56,018	5.2%	1.56%	---	---	---	---	---	---	---	---	---	5,000	0.5%	1.31%	---	---	---	5,000	0.5%	1.31%
TAXABLE MUNI	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	56,018	5.2%	1.56%
COMM PAPER	12,000	1.1%	2.51%	14,000	1.3%	2.27%	267,000	25.0%	2.48%	---	---	---	4,000	0.4%	2.88%	29,505	2.8%	2.52%	8,900	0.8%	2.43%	21,000	2.0%	2.41%	356,405	33.4%	2.48%
TIME DEPOSITS	---	---	---	---	---	---	3,925	0.4%	0.10%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	3,925	0.4%	0.10%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
DEMAND DEPOSIT ACCTS	---	---	---	2,501	0.2%	0.50%	---	---	---	1,423	0.1%	0.50%	---	---	---	---	---	---	---	---	---	---	---	---	3,924	0.4%	0.50%
MONEY MARKET FUNDS	---	---	---	5,432	0.5%	2.04%	430,520	40.3%	2.01%	8,647	0.8%	2.15%	16,179	1.5%	1.91%	---	---	---	22,058	2.1%	2.17%	47,108	4.4%	2.15%	529,944	49.6%	2.03%
TAX EXMPT MMF	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	\$12,000	1.1%	2.51%	\$21,933	2.1%	2.01%	\$776,463	72.7%	2.14%	\$12,070	1.1%	1.91%	\$22,179	2.1%	2.14%	\$90,317	8.5%	2.53%	\$35,958	3.4%	2.12%	\$97,108	9.1%	2.26%	\$1,068,028	100.0%	2.18%

2ND QTR. '20 EARNINGS \$136 \$150 \$5,642 \$78 \$139 \$772 \$242 \$648 \$7,807

FISCAL YEAR EARNINGS \$302 \$319 \$12,253 \$157 \$302 \$1,608 \$490 ##### \$16,706

INVESTMENT PORTFOLIO SUMMARY
SECOND 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	804,850	16.9%	2.45%	112,812	2.4%	2.46%	455,397	9.5%	2.49%	35,000	0.7%	2.38%	22,000	0.5%	2.28%	1,430,059	30.0%	2.46%
AGENCY	236,000	4.9%	2.35%	5,000	0.1%	1.31%	263,485	5.5%	2.21%	10,000	0.2%	2.02%	---	---	---	514,485	10.8%	2.27%
TAX EXEMPT MUNI	---	---	---	56,018	1.17%	1.56%	112,938	2.4%	1.96%	---	---	---	---	---	---	168,956	3.5%	1.83%
TAXABLE MUNI	26,100	0.5%	2.65%	---	---	---	94,475	2.0%	3.86%	3,000	0.1%	3.02%	---	---	---	123,575	2.6%	3.59%
COMM PAPER	508,800	10.7%	2.63%	356,405	7.5%	2.48%	109,000	2.3%	2.56%	51,900	1.1%	2.52%	---	---	---	1,026,105	21.5%	2.56%
TIME DEPOSITS	---	---	---	3,925	0.1%	0.10%	---	---	---	---	---	---	---	---	---	3,925	0.1%	0.10%
LOANS	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
DEMAND DEPOSIT ACCTS	110,464	2.3%	0.50%	3,924	0.1%	0.50%	8,809	0.2%	0.50%	5,572	0.1%	0.50%	53,493	1.1%	0.50%	182,262	3.8%	0.50%
MONEY MARKET FUNDS	256,922	5.4%	2.13%	529,944	11.1%	2.03%	417,534	8.8%	2.12%	24,426	0.5%	2.18%	90,802	1.9%	2.04%	1,319,628	27.7%	2.08%
TAX EXEMPT MMF	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	\$1,943,136	40.7%	2.33%	\$1,068,028	22.4%	2.18%	\$1,461,638	30.6%	2.38%	\$129,898	2.7%	2.30%	\$166,295	3.5%	1.58%	\$4,768,995	100.0%	2.29%

2ND QTR. '20 EARNINGS	\$11,595	\$7,807	\$10,830	\$983	\$1,150	\$32,364
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FISCAL YEAR EARNINGS	\$25,501	\$16,706	\$21,890	\$2,184	\$2,491	\$68,772
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SECTION II

MANAGEMENT REPORT SUMMARY

Management Report Summaries -- #1

Values are "As of" 08/31/2019
Run Date: 09/12/2019 10:33:05

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

HARRIS COUNTY

	U.S. Treasuries	Federal Agencies	Tax Exempt Municipals	Taxable Municipals	Commrcl Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE (\$000)	1,317,247	509,485	112,938	123,575	669,700	0	0	0	178,338	789,685	0	3,700,968
ACCOUNTING BOOK VALUE	1,311,231	509,134	113,979	123,152	667,691	0	0	0	178,338	789,685	0	3,693,210
MARKET VALUE	1,313,914	509,541	115,181	125,410	667,957	0	0	0	178,338	789,685	0	3,700,026
VARIANCE	2,683	407	1,202	2,258	266	0	0	0	0	0	0	6,816
PORTFOLIO WTD AVGS:												
Maturity (days)	151	297	1,123	1,215	45				1	1		178
Effectv Maty (days)	151	102	486	437	45				1	1		106
Pct Of Total PAR:	35.592	13.766	3.052	3.339	18.095	0.000	0.000	0.000	4.819	21.337	0.000	100.000
BEY @ Cost	2.457	2.275	1.962	3.587	2.606				0.500	2.117		2.315
BEY @ Mkt	1.914	1.984	0.804	1.973	2.072				0.500	0.668		1.562
# of Securities	51	20	112	52	38	0	0	0	9	50	0	332
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	75,000	190,000	0	0	379,700	0	0	0	178,338	789,685	0	1,612,723
1 to 3 months	338,000	145,000	1,915	2,100	191,000	0	0	0	0	0	0	678,015
3 to 6 months	523,759	50,000	22,685	4,200	89,000	0	0	0	0	0	0	689,644
6 to 12 months	380,488	124,485	27,983	37,125	10,000	0	0	0	0	0	0	580,081
1 to 2 years	0	0	39,190	80,150	0	0	0	0	0	0	0	119,340
2 to 3 years	0	0	13,780	0	0	0	0	0	0	0	0	13,780
More than 3 years	0	0	7,385	0	0	0	0	0	0	0	0	7,385
Par Value Totals	1,317,247	509,485	112,938	123,575	669,700	0	0	0	178,338	789,685	0	3,700,968

DISTRICT CLERK & COUNTY CLERK REGISTRY

	U.S. Treasuries	Federal Agencies	Tax Exempt Municipals	Taxable Municipals	Commrcl Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE (\$000)	29,000	5,000	0	0	29,900	0	0	0	0	69,166	0	133,066
ACCOUNTING BOOK VALUE	28,937	5,000	0	0	29,735	0	0	0	0	69,166	0	132,838
MARKET VALUE	28,955	4,994	0	0	29,755	0	0	0	0	69,166	0	132,869
VARIANCE	18	-6	0	0	19	0	0	0	0	0	0	31
PORTFOLIO WTD AVGS:												
Maturity (days)	60	55			83					1		34
Effectv Maty (days)	60	55			83					1		34
Pcnt Of Total PAR:	21,794	3,758	0,000	0,000	22,470	0,000	0,000	0,000	0,000	51,979	0,000	100,000
BEY @ Cost	2,342	1,312			2,417					2,155		2,223
BEY @ Mkt	1,741	2,093			2,027					1,074		1,471
# of Securities	5	1	0	0	7	0	0	0	0	9	0	22
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	12,000	0	0	0	6,000	0	0	0	0	69,166	0	87,166
1 to 3 months	10,000	5,000	0	0	10,900	0	0	0	0	0	0	25,900
3 to 6 months	7,000	0	0	0	13,000	0	0	0	0	0	0	20,000
6 to 12 months	0	0	0	0	0	0	0	0	0	0	0	0
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	29,000	5,000	0	0	29,900	0	0	0	0	69,166	0	133,066

Harris County Financial Svcs Houston, Texas Portfolio ID: HARRIS COUNTY			Management Report Summaries -- #1					Values are "As of" 08/31/2019 Run Date: 09/12/2019 10:34:48				
911 EMERGENCY NETWORK; COMM SUPERVISION & CORR; HOSPITAL DIST; JUV PROBATION; SPORTS & CONVENTION CORP; & SPORTS AUTHORITY												
U.S. Treasuries	Federal Agencies	Tax Exmpt Municipals	Taxable Municipals	Commrcl Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total	
PAR VALUE (\$000)	83,812	0	56,018	0	326,505	3,925	0	0	3,924	460,779	0	934,962
ACCOUNTING BOOK VALUE	83,481	0	56,785	0	325,567	3,925	0	0	3,924	460,779	0	934,461
MARKET VALUE	83,733	0	56,921	0	325,650	3,925	0	0	3,924	460,779	0	934,931
VARIANCE	251	0	136	0	82	0	0	0	0	0	0	470
PORTFOLIO WTD AVGS:												
Maturity (days)	176		203		45	266		1	1	1		45
Effectv Maty (days)	176		203		45	266		1	1	1		45
Pcnt Of Total PAR:	8.964	0.000	5.991	0.000	34.922	0.420	0.000	0.420	49.283	0.000		100.000
BEY @ Cost	2.500		1.563		2.481	0.100		0.500	2.010			2.177
BEY @ Mkt	1.911		0.443		1.935	0.100		0.500	0.018			0.881
# of Securities	30	0	35	0	31	7	0	2	8	0		113
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	4,000	0	0	0	100,000	0	0	3,924	460,779	0		568,702
1 to 3 months	21,711	0	0	0	214,505	0	0	0	0	0		236,216
3 to 6 months	23,654	0	47,253	0	7,000	100	0	0	0	0		78,007
6 to 12 months	32,174	0	5,885	0	5,000	3,825	0	0	0	0		46,884
1 to 2 years	2,273	0	2,880	0	0	0	0	0	0	0		5,153
2 to 3 years	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
Par Value Totals	83,812	0	56,018	0	326,505	3,925	0	3,924	460,779	0		934,962

SECTION III

CURRENT PORTFOLIO HOLDINGS

Book Value & Market Value Report

Run Date: 9/12/2019 10:12:36AM

As Of Date: 08/31/2019

HARRIS COUNTY

CUSIP	Agency-Fund	Item	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 08/31/2019	Book Value 07/31/2019	Market Value 08/31/2019	Market Value 07/31/2019	Purchase Date
C083119	9787/C-100	MMF	- COGEN (TAX AC)	80,819,218.82	2.040	09/01/2019	2.040	80,819,218.82	0.00	80,819,218.82	0.00	08/31/2019
C083119	9799/C-100	DDA	- COGEN (TAX AC)	25,010,305.16	0.500	09/01/2019	0.500	25,010,305.16	0.00	25,010,305.16	0.00	08/31/2019
Fund	100 DDA-CNTYGEN			\$105,829,523.98	1.676		1.676	\$105,829,523.98	\$0.00	\$105,829,523.98	\$0.00	
A083119	9781/A-103	MMF	- DA (CADENCE)	10,040,874.60	2.040	09/01/2019	2.040	10,040,874.60	0.00	10,040,874.60	0.00	08/31/2019
Fund	103 MMF-DA			\$10,040,874.60	2.040		2.040	\$10,040,874.60	\$0.00	\$10,040,874.60	\$0.00	
J083119	9782/J-104	MMF	- SHERIFF (CADET)	9,260,880.92	2.040	09/01/2019	2.040	9,260,880.92	0.00	9,260,880.92	0.00	08/31/2019
Fund	104 MMF-SHERIFF			\$9,260,880.92	2.040		2.040	\$9,260,880.92	\$0.00	\$9,260,880.92	\$0.00	
C083119	9798/C-1005	DDA	- COUNTY (CADEN)	76,838,995.25	0.500	09/01/2019	0.500	76,838,995.25	0.00	76,838,995.25	0.00	08/31/2019
Fund	1005 COUNTY DDA			\$76,838,995.25	0.500		0.500	\$76,838,995.25	\$0.00	\$76,838,995.25	\$0.00	
C083119	9786/C-1006	MMF	- COUNTY (CADEN)	65,668,296.61	2.040	09/01/2019	2.040	65,668,296.61	0.00	65,668,296.61	0.00	08/31/2019
Fund	1006 MMF-COUNTY			\$65,668,296.61	2.040		2.040	\$65,668,296.61	\$0.00	\$65,668,296.61	\$0.00	
F083119	9783/F-1008	MMF	- FLOOD (CADENC)	11,348,062.28	2.040	09/01/2019	2.040	11,348,062.28	0.00	11,348,062.28	0.00	08/31/2019
Fund	1008 MMF-FLOOD			\$11,348,062.28	2.040		2.040	\$11,348,062.28	\$0.00	\$11,348,062.28	\$0.00	
912828UF5	25438/R-1015	US TREASURY NOTE		12,000,000.00	1.125	12/31/2019	2.452	11,948,099.06	11,934,802.12	11,966,760.00	11,947,560.00	04/16/2019
912828G95	25570/R-1015	US TREASURY NOTE		10,000,000.00	1.625	12/31/2019	2.070	9,985,456.73	9,981,730.77	9,988,700.00	9,976,600.00	07/15/2019
Fund	1015 HCTO AUTOMOBILE INVENTOR			\$22,000,000.00	1.352		2.279	\$21,933,555.79	\$21,916,532.89	\$21,955,460.00	\$21,924,160.00	
24414/C-1050	LOGIC - POOL			5,234,537.65	2.332	09/01/2019	2.332	5,234,537.65	5,224,188.99	5,234,537.65	5,224,188.99	04/27/2017
23100/C-1050	LONE STAR - POOL			3,285,813.12	2.297	09/01/2019	2.297	3,285,813.12	3,279,416.06	3,285,813.12	3,279,416.06	01/08/2014
25369/C-1050	MUFG - DISC CP			20,000,000.00	2.480	09/27/2019	2.546	19,964,177.78	19,921,466.67	19,969,088.80	19,927,800.00	03/28/2019
24109/C-1050	FHLMC NOTE			5,000,000.00	1.300	10/25/2019C	1.312	4,999,912.26	4,999,863.51	4,994,000.00	4,989,100.00	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	1,498,695.00	1,496,835.00	01/22/2016
89233HYV0	25396/C-1050	TMCC - DISC CP		20,000,000.00	2.530	11/29/2019	2.601	19,874,905.56	19,831,333.33	19,893,694.40	19,849,333.40	04/09/2019
62478VZD3	25398/C-1050	MUFG - DISC CP		10,000,000.00	2.480	12/13/2019	2.550	9,929,044.45	9,907,688.89	9,939,058.30	9,915,877.80	04/09/2019
89233HZT4	25373/C-1050	TMCC - DISC CP		20,000,000.00	2.530	12/27/2019	2.594	19,835,550.00	19,791,977.78	19,861,550.00	19,814,177.80	04/02/2019
9128283S7	25559/C-1050	US TREASURY NOTE		10,000,000.00	2.000	01/31/2020	2.077	9,996,814.03	9,996,164.26	10,002,000.00	9,990,600.00	07/10/2019
313384TR0	25401/C-1050	FHLB - DISC NOTE		10,000,000.00	2.350	02/28/2020	2.421	9,882,500.00	9,862,263.89	9,907,500.00	9,881,600.00	04/10/2019
912796SH3	25361/C-1050	US TREASURY BILL		20,000,000.00	2.320	03/26/2020	2.394	19,733,200.00	19,693,244.44	19,801,160.60	19,744,600.00	03/28/2019
3134GTD7	25372/C-1050	FHLMC NOTE		20,000,000.00	2.520	09/09/2020C	2.520	20,000,000.00	20,000,000.00	20,002,600.00	20,007,000.00	04/09/2019
3134GTD2D	25370/C-1050	FHLMC NOTE		20,000,000.00	2.550	03/26/2021C	2.550	20,000,000.00	20,000,000.00	20,008,600.00	20,008,200.00	04/01/2019
Fund	1050 PUBLIC IMPROV CONTGCY 07			\$165,020,350.77	2.397		2.444	\$164,236,454.85	\$164,007,607.82	\$164,398,297.87	\$164,128,729.05	
25604/C-1605	TX CLASS (GOV) - POO			2,001,063.02	2.156	09/01/2019	2.156	2,001,063.02	0.00	2,001,063.02	0.00	08/23/2019

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Fund	1605 GEN OB REV CERT OB SR 2002		\$2,001,063.02	2.156		2.156	\$2,001,063.02	\$0.00	\$2,001,063.02	\$0.00	
	23174/F-3320 LONE STAR - POOL		97,514.11	2.297	09/01/2019	2.297	97,514.11	97,324.26	97,514.11	97,324.26	03/04/2014
	25357/F-3320 TX CLASS - POOL		881,439.80	2.283	09/01/2019	2.283	881,439.80	879,733.69	881,439.80	879,733.69	03/26/2019
Fund	3320 FLD CONTROL TAX & REF 2004		\$978,953.91	2.285		2.285	\$978,953.91	\$977,057.95	\$978,953.91	\$977,057.95	
	23175/F-3330 LONE STAR - POOL		967,203.89	2.297	09/01/2019	2.297	967,203.89	965,320.87	967,203.89	965,320.87	03/04/2014
	25598/F-3330 LONE STAR (GOV) - PO		665,428.47	2.138	09/01/2019	2.138	665,428.47	0.00	665,428.47	0.00	08/21/2019
Fund	3330 FLOOD CONTROL IMP 2007		\$1,632,632.36	2.232		2.232	\$1,632,632.36	\$965,320.87	\$1,632,632.36	\$965,320.87	
	25355/C-3730 TX CLASS - POOL		328,491.34	2.281	09/01/2019	2.281	328,491.34	275,920.98	328,491.34	275,920.98	03/26/2019
Fund	3730 UNLMTD TAX ROAD & REF 2004		\$328,491.34	2.281		2.281	\$328,491.34	\$275,920.98	\$328,491.34	\$275,920.98	
	23680/C-3740 TX CLASS - POOL		3,463,994.55	2.284	09/01/2019	2.284	3,463,994.55	3,537,152.01	3,463,994.55	3,537,152.01	10/30/2015
	23681/C-3740 LONE STAR - POOL		1,262,687.60	2.297	09/01/2019	2.297	1,262,687.60	1,260,229.31	1,262,687.60	1,260,229.31	10/30/2015
	23430/C-3740 LOGIC - POOL		1,956,466.02	2.332	09/01/2019	2.332	1,956,466.02	1,944,608.89	1,956,466.02	1,944,608.89	12/29/2014
Fund	3740 ROAD REF 06B		\$6,683,148.17	2.300		2.300	\$6,683,148.17	\$6,741,990.21	\$6,683,148.17	\$6,741,990.21	
B083119	9784/B-4001 MMF - TRA (CADENCE)		252,963,272.76	2.040	09/01/2019	2.040	252,963,272.76	0.00	252,963,272.76	0.00	08/31/2019
Fund	4001 MMF DDA-TLRD		\$252,963,272.76	2.040		2.040	\$252,963,272.76	\$0.00	\$252,963,272.76	\$0.00	
K083119	9780/K-4003 MMF - TRA TRUST INVI		22,361,402.60	2.000	09/01/2019	2.000	22,361,402.60	0.00	22,361,402.60	0.00	08/31/2019
Fund	4003 MMF-TLRDTRUST		\$22,361,402.60	2.000		2.000	\$22,361,402.60	\$0.00	\$22,361,402.60	\$0.00	
X083119	9788/X-4007 MMF - COMM CRT (CAC		1,993,256.71	2.040	09/01/2019	2.040	1,993,256.71	0.00	1,993,256.71	0.00	08/31/2019
Fund	4007 MMF-COMCRT		\$1,993,256.71	2.040		2.040	\$1,993,256.71	\$0.00	\$1,993,256.71	\$0.00	
R083119	9785/R-4008 MMF - TAX A-C (CADEN		90,802,227.87	2.040	09/01/2019	2.040	90,802,227.87	0.00	90,802,227.87	0.00	08/31/2019
R083119	9797/R-4008 DDA - TAX A-C (CADEN		53,492,977.77	0.500	09/01/2019	0.500	53,492,977.77	0.00	53,492,977.77	0.00	08/31/2019
Fund	4008 DDA-TAX		\$144,295,205.64	1.469		1.469	\$144,295,205.64	\$0.00	\$144,295,205.64	\$0.00	
	23930/J-5060 LOGIC - POOL		3,692,436.02	2.332	09/01/2019	2.332	3,692,436.02	3,685,136.11	3,692,436.02	3,685,136.11	05/12/2016
Fund	5060 SHERIFF COMMISSARY		\$3,692,436.02	2.332		2.332	\$3,692,436.02	\$3,685,136.11	\$3,692,436.02	\$3,685,136.11	
A083119	9793/A-5101 DDA - DA (CADENCE)		2,838,686.08	0.500	09/01/2019	0.500	2,838,686.08	0.00	2,838,686.08	0.00	08/31/2019
Fund	5101 DDA-DA		\$2,838,686.08	0.500		0.500	\$2,838,686.08	\$0.00	\$2,838,686.08	\$0.00	
J083119	9794/J-5102 DDA - SHERIFF (CADEN		2,421,071.22	0.500	09/01/2019	0.500	2,421,071.22	0.00	2,421,071.22	0.00	08/31/2019
Fund	5102 DDA-SHERIFF		\$2,421,071.22	0.500		0.500	\$2,421,071.22	\$0.00	\$2,421,071.22	\$0.00	

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F083119	9795/F-5103	DDA - FLOOD (CADENC	5,572,080.27	0.500	09/01/2019	0.500	5,572,080.27	0.00	5,572,080.27	0.00	08/31/2019
Fund	5103 DDA-FLOOD		\$5,572,080.27	0.500		0.500	\$5,572,080.27	\$0.00	\$5,572,080.27	\$0.00	
B083119	9796/B-5104	DDA - TRA (CADENCE)	8,809,196.05	0.500	09/01/2019	0.500	8,809,196.05	0.00	8,809,196.05	0.00	08/31/2019
Fund	5104 DDA-TRA		\$8,809,196.05	0.500		0.500	\$8,809,196.05	\$0.00	\$8,809,196.05	\$0.00	
X083119	9800/X-5108	DDA - COMM CRT (CAD	750,318.08	0.500	09/01/2019	0.500	750,318.08	0.00	750,318.08	0.00	08/31/2019
Fund	5108 DDA-COMM CRT		\$750,318.08	0.500		0.500	\$750,318.08	\$0.00	\$750,318.08	\$0.00	
Z083119	9803/Z-5111	DDA - CONST (CADENC	2,604,682.52	0.500	09/01/2019	0.500	2,604,682.52	0.00	2,604,682.52	0.00	08/31/2019
Fund	5111 DDA-CONST		\$2,604,682.52	0.500		0.500	\$2,604,682.52	\$0.00	\$2,604,682.52	\$0.00	
25356/B-5160	TX CLASS - POOL		1,245,336.90	2.283	09/01/2019	2.283	1,245,336.90	1,242,926.44	1,245,336.90	1,242,926.44	03/26/2019
25626/B-5160	TX CLASS (GOV) - POO		32,018.90	2.156	09/01/2019	2.156	32,018.90	0.00	32,018.90	0.00	08/22/2019
Fund	5160 TRA REV & REF 02 CONST		\$1,277,355.80	2.280		2.280	\$1,277,355.80	\$1,242,926.44	\$1,277,355.80	\$1,242,926.44	
95662M3K4	24351/K-5170	WEST VIRGINIA HSG D	915,000.00	1.650	11/01/2019	1.700	914,925.36	914,888.03	915,594.75	915,667.95	04/19/2017
796116SC6	24388/K-5170	SAN ANGELO ISD REF 1	820,000.00	0.000	02/15/2020	1.090	816,001.06	815,269.54	816,187.00	814,883.20	04/11/2017
7742853H1	24601/K-5170	ROCKWALL TX ISD TAX	1,000,000.00	0.000	02/15/2020	0.870	996,083.96	995,367.61	994,840.00	993,880.00	10/17/2017
882854ZL9	24593/K-5170	TX WTR DEV BRD SER.	1,000,000.00	1.500	04/15/2020	1.030	1,002,877.52	1,003,262.90	1,002,600.00	1,002,830.00	10/12/2017
567423MK1	24345/K-5170	MARICOPA CO AZ UNIF	3,025,000.00	2.000	07/01/2020	1.470	3,037,983.99	3,039,282.39	3,047,869.00	3,048,837.00	03/17/2017
896576PF6	24069/K-5170	TRINITY RIVER TX REV	1,215,000.00	2.000	08/01/2020	1.000	1,225,897.91	1,226,888.63	1,224,161.10	1,223,918.10	10/05/2016
199492QL6	24697/K-5170	COLUMBUS OHIO SERII	85,000.00	2.000	08/15/2020	1.550	85,356.44	85,387.53	85,790.50	85,777.75	01/09/2018
677522MR2	24346/K-5170	ST OF OHIO GO - TX E	1,340,000.00	2.000	09/01/2020	1.400	1,347,817.67	1,348,469.14	1,352,381.60	1,352,971.20	03/17/2017
587839YC9	24753/K-5170	MERCER CO NJ TAX-EX	30,000.00	2.000	02/01/2021	1.590	30,169.41	30,179.38	30,399.00	30,365.40	02/09/2018
79152QAH5	25581/K-5170	ST LOUIS MO LIBRARY	140,000.00	2.000	04/01/2021	1.161	141,836.58	141,933.25	142,104.20	142,059.40	07/24/2019
679506MX0	25428/K-5170	OLD BRIDGE TWP NJ G	450,000.00	2.000	04/01/2021	1.601	452,790.57	452,937.45	455,962.50	455,292.00	04/16/2019
899576GT3	25464/K-5170	TULSA ISD #4 OK	1,800,000.00	2.000	06/01/2021	1.676	1,809,858.07	1,810,327.50	1,827,396.00	1,825,866.00	06/17/2019
779240KW9	24134/K-5170	ROUND RK TX ISD TX E	833,000.00	3.000	08/01/2021	1.190	861,012.05	862,229.97	864,254.16	863,487.80	11/02/2016
521841BV7	25083/K-5170	LEANDER TX ISD GO UI	210,000.00	0.000	08/15/2021	2.400	200,526.05	200,122.33	205,340.10	204,766.80	10/16/2018
852634FZ2	25434/K-5170	STAMFORD CT GO	200,000.00	2.000	02/01/2022C	1.695	201,306.23	201,383.07	202,964.00	202,868.00	04/16/2019
705227EK8	24062/K-5170	PECOS BARSTOW TXIS	1,390,000.00	2.000	02/15/2022	1.181	1,417,000.89	1,417,917.21	1,418,439.40	1,416,549.00	10/05/2016
355188GQ0	25436/K-5170	FRANKLIN WI SCH DIS	940,000.00	2.500	04/01/2022C	1.849	954,166.40	954,912.00	960,219.40	960,482.60	04/16/2019
121638EZ9	25472/K-5170	BURLINGTON CO NJ G	20,000.00	2.000	05/01/2022	1.627	20,191.82	20,197.82	20,492.20	20,425.40	05/10/2019
432347LH3	21740/K-5170	HILLSBOROUGH CNTY I	580,000.00	4.200	08/01/2022C	4.292	578,789.22	578,754.63	592,412.00	591,716.00	11/16/2010
Fund	5170 TRA REV REF 04A DS RESERVE		\$15,993,000.00	1.856		1.482	\$16,094,591.20	\$16,099,710.38	\$16,159,406.91	\$16,152,643.60	
10146HKP0	24068/K-5220	CTY BOULDER CO WTR	1,350,000.00	2.000	12/01/2019	0.912	1,353,611.84	1,354,815.79	1,353,091.50	1,353,793.50	10/05/2016
796116SC6	24389/K-5220	SAN ANGELO TX ISD RI	155,000.00	0.000	02/15/2020	1.090	154,244.10	154,105.83	154,279.25	154,032.80	04/11/2017

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199492QL6	24349/K-5220	CITY OF COLUMBUS OH	1,000,000.00	2.000	08/15/2020	1.380	1,005,765.16	1,006,267.93	1,009,300.00	1,009,150.00	03/20/2017
199492QL6	24696/K-5220	COLUMBUS OHIO SERII	55,000.00	2.000	08/15/2020	1.550	55,230.64	55,250.75	55,511.50	55,503.25	01/09/2018
937785RT2	25197/K-5220	WASHINGTON COUNTY	400,000.00	2.000	02/01/2021	1.947	400,291.43	400,308.57	401,660.00	401,764.00	12/18/2018
604115CU7	24060/K-5220	MINNESOTA PUB FACS	4,000,000.00	3.000	03/01/2021	1.022	4,115,735.69	4,122,165.45	4,112,880.00	4,118,840.00	10/05/2016
79152QAH5	25580/K-5220	ST LOUIS MO LIBRARY	115,000.00	2.000	04/01/2021	1.161	116,508.62	116,588.02	116,728.45	116,691.65	07/24/2019
015752HV3	25080/K-5220	ALGONAC MI COMNTY	415,000.00	2.000	05/01/2021	2.311	412,923.64	412,819.82	420,868.10	420,478.00	10/16/2018
852634FZ2	25435/K-5220	STAMFORD CT GO	2,150,000.00	2.000	02/01/2022C	1.695	2,164,042.00	2,164,868.00	2,181,863.00	2,180,831.00	04/16/2019
574204XL2	25433/K-5220	MARYLAND ST DEPT OI	2,000,000.00	2.000	02/15/2022C	1.693	2,013,422.03	2,014,190.47	2,026,500.00	2,024,440.00	04/16/2019
121638EZ9	25476/K-5220	BURLINGTON CO NJ GC	400,000.00	2.000	05/01/2022	1.627	403,836.41	403,956.30	409,844.00	408,508.00	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	1,015,440.00	1,015,610.00	11/23/2010
432347LH3	21741/K-5220	HILLSBOROUGH CNTY I	780,000.00	4.200	08/01/2022C	4.292	778,371.72	778,325.19	796,692.00	795,756.00	11/16/2010
779240KY5	24132/K-5220	ROUND RK TX ISD TX E	700,000.00	3.000	08/01/2023	1.370	742,539.74	743,444.84	753,354.00	749,609.00	11/02/2016
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	1,048,020.00	1,036,410.00	02/14/2012
864855S28	21974/K-5220	SUGAR LAND TEX CTFS	5,400,000.00	4.500	02/15/2032C	4.671	5,327,047.94	5,326,559.86	5,481,972.00	5,495,958.00	05/17/2011
442435K77	22269/K-5220	HOUSTON TX UTILITY	570,000.00	5.000	11/15/2033C	4.504	578,689.94	579,018.28	618,478.50	614,596.80	12/06/2011
Fund	5220 TRA REV 05A DS RES		\$21,490,000.00	3.216		2.672	\$21,622,260.90	\$21,632,685.10	\$21,956,482.30	\$21,951,972.00	
3434876G4	25577/K-5260	FLOWER MOUND TX LT	150,000.00	4.000	03/01/2020	1.169	152,108.18	0.00	152,181.00	0.00	08/13/2019
899593LT2	24382/K-5260	TULSA CNTY OK ISD #1	2,550,000.00	2.000	06/01/2020	1.282	2,563,404.42	2,564,893.81	2,566,626.00	2,566,932.00	04/11/2017
59656NVA7	25609/K-5260	MIDDLESEX CO NJ UT (	200,000.00	2.000	06/01/2020	0.971	201,533.28	0.00	201,434.00	0.00	08/27/2019
516840WV3	24603/K-5260	LAREDO TX ISD TAX-E	1,000,000.00	0.000	08/01/2020	0.960	991,335.86	990,548.21	988,230.00	987,950.00	10/17/2017
360065AA4	25426/K-5260	FULTON CO GA REDEV	1,880,000.00	3.000	08/01/2020	1.523	1,905,141.81	1,907,427.43	1,913,746.00	1,914,742.40	04/24/2019
199492QL6	24695/K-5260	COLUMBUS OHIO SERII	110,000.00	2.000	08/15/2020	1.550	110,461.28	110,501.50	111,023.00	111,006.50	01/09/2018
937785RT2	25194/K-5260	WASHINGTON COUNTY	200,000.00	2.000	02/01/2021	1.947	200,145.71	200,154.29	200,830.00	200,882.00	12/18/2018
574204XL2	25432/K-5260	MARYLAND ST DEPT OI	1,870,000.00	2.000	02/15/2022C	1.693	1,882,549.60	1,883,268.09	1,894,777.50	1,892,851.40	04/16/2019
043519VB0	25431/K-5260	ASCENSION PARISH LA	1,525,000.00	2.000	03/01/2022	1.530	1,542,451.30	1,543,033.01	1,558,367.00	1,557,070.75	04/16/2019
642305TT3	25466/K-5260	NEW BERLIN SCH DIST	300,000.00	2.000	03/01/2022	1.650	302,550.59	302,635.61	304,932.00	304,389.00	05/09/2019
121638EZ9	25475/K-5260	BURLINGTON CO NJ GC	350,000.00	2.000	05/01/2022	1.627	353,356.86	353,461.76	358,613.50	357,444.50	05/10/2019
25009XCH6	25465/K-5260	DES MOINES IA GO	375,000.00	3.000	06/01/2022C	2.503	378,856.51	379,285.01	380,433.75	380,940.00	05/09/2019
432347LH3	21742/K-5260	HILLSBOROUGH CNTY I	485,000.00	4.200	08/01/2022C	4.292	483,987.54	483,958.61	495,379.00	494,797.00	11/16/2010
779240KY5	24133/K-5260	ROUND RK TX ISD TX E	268,000.00	3.000	08/01/2023	1.370	284,286.64	284,633.17	288,426.96	286,993.16	11/02/2016
Fund	5260 TRA REV 06A DS RES		\$11,263,000.00	2.168		1.596	\$11,352,169.58	\$11,003,800.50	\$11,414,999.71	\$11,055,998.71	
7742853H1	24385/K-5290	ROCKWALL TX ISD-REF	1,000,000.00	0.000	02/15/2020	1.060	995,254.57	994,386.50	994,840.00	993,880.00	04/11/2017
851035RB6	24758/K-5290	SPRINGFIELD MO SCH	1,515,000.00	2.000	03/01/2020	1.430	1,519,237.51	1,519,943.76	1,521,726.60	1,523,605.20	02/09/2018
678739UL5	24386/K-5290	OKLAHOMA CNTY OK I	690,000.00	2.000	03/01/2020	1.308	692,327.54	692,715.46	693,146.40	693,525.90	04/27/2017
678739UH4	24350/K-5290	OKLAHOMA CO ISD GO	1,760,000.00	2.000	08/01/2020	1.434	1,768,781.54	1,769,579.86	1,774,678.40	1,775,294.40	03/20/2017
199492QL6	24757/K-5290	COLUMBUS OH SER A T	775,000.00	2.000	08/15/2020	1.530	778,398.71	778,695.11	782,207.50	782,091.25	02/09/2018
199492QL6	24694/K-5290	COLUMBUS OHIO SERII	45,000.00	2.000	08/15/2020	1.550	45,188.70	45,205.16	45,418.50	45,411.75	01/09/2018

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57582P5T3	24756/K-5290	MASSACHUSETTS ST G	1,000,000.00	2.000	09/01/2020	1.550	1,004,392.62	1,004,758.68	1,009,520.00	1,009,890.00	02/09/2018
587839YC9	24755/K-5290	MERCER CO NJ TAX-EX	295,000.00	2.000	02/01/2021	1.590	296,665.90	296,763.89	298,923.50	298,593.10	02/09/2018
679506MX0	25427/K-5290	OLD BRIDGE TWP NJ G	305,000.00	2.000	04/01/2021	1.601	306,891.39	306,990.94	309,041.25	308,586.80	04/16/2019
79152QAH5	25583/K-5290	ST LOUIS MO LIBRARY	580,000.00	2.000	04/01/2021	1.150	587,608.70	588,009.16	588,717.40	588,531.80	07/24/2019
779240KW9	24135/K-5290	ROUND RK TX ISD TX E	167,000.00	3.000	08/01/2021	1.190	172,615.86	172,860.03	173,265.84	173,112.20	11/02/2016
521841BV7	25084/K-5290	LEANDER TX ISD GO UI	275,000.00	0.000	08/15/2021	2.400	262,593.64	262,064.96	268,897.75	268,147.00	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	306,018.00	305,487.00	12/19/2018
462611LM4	25619/K-5290	IOWA ST WESTERN CO	835,000.00	1.250	06/01/2022C	1.154	837,159.22	0.00	836,828.65	0.00	08/30/2019
779240KX7	24129/K-5290	ROUND RK TX ISD TX E	127,000.00	3.000	08/01/2022	1.270	133,160.27	133,336.27	134,232.65	133,871.97	11/02/2016
779240KY5	24131/K-5290	ROUND RK TX ISD TX E	32,000.00	3.000	08/01/2023	1.370	33,944.67	33,986.05	34,439.04	34,267.84	11/02/2016
199492QP7	24063/K-5290	CTY COLUMBUS OH GO	6,385,000.00	3.000	08/15/2023	1.244	6,808,691.02	6,817,617.10	6,870,323.85	6,858,000.80	10/05/2016
121265CT7	21645/K-5290	BURIEN WASH BAB TA	1,160,000.00	5.125	12/01/2025C	5.125	1,160,000.00	1,160,000.00	1,186,494.40	1,187,909.60	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	1,456,633.75	1,449,593.75	12/08/2011
Fund	5290 TRA REV REF 2008B D/S RES		\$18,621,000.00	2.625		1.870	\$19,077,911.86	\$18,251,912.93	\$19,285,353.48	\$18,429,800.36	
	23009/B-5300	LONE STAR - POOL	2,030,242.84	2.297	09/01/2019	2.297	2,030,242.84	2,026,290.21	2,030,242.84	2,026,290.21	09/16/2013
	23233/B-5300	TX CLASS - POOL	3,306,413.83	2.283	09/01/2019	2.283	3,306,413.83	3,424,819.07	3,306,413.83	3,424,819.07	04/16/2014
	23530/B-5300	LOGIC - POOL	2,781,875.25	2.332	09/01/2019	2.332	2,781,875.25	2,771,381.92	2,781,875.25	2,771,381.92	03/27/2015
Fund	5300 TRA REV REF 2008B CONST		\$8,118,531.92	2.304		2.304	\$8,118,531.92	\$8,222,491.20	\$8,118,531.92	\$8,222,491.20	
	25354/B-5410	LOGIC - POOL	809,508.69	2.332	09/01/2019	2.332	809,508.69	787,930.20	809,508.69	787,930.20	03/26/2019
Fund	5410 TRA REV 09A CONST		\$809,508.69	2.332		2.332	\$809,508.69	\$787,930.20	\$809,508.69	\$787,930.20	
796116SC6	24390/K-5420	SAN ANGELO TX ISD RI	10,000.00	0.000	02/15/2020	1.090	9,951.23	9,942.31	9,953.50	9,937.60	04/11/2017
199492QL6	24693/K-5420	COLUMBUS OHIO SERII	310,000.00	2.000	08/15/2020	1.550	311,299.96	311,413.33	312,883.00	312,836.50	01/09/2018
033896KX8	25118/K-5420	ANDERSON IN SCH BLC	550,000.00	3.000	01/15/2021	2.250	555,486.59	555,819.78	563,354.00	563,370.50	11/20/2018
587839YC9	24754/K-5420	MERCER CO NJ TAX-EX	40,000.00	2.000	02/01/2021	1.590	40,225.88	40,239.17	40,532.00	40,487.20	02/09/2018
79152QAH5	25582/K-5420	ST LOUIS MO LIBRARY	305,000.00	2.000	04/01/2021	1.161	309,001.13	309,211.71	309,584.15	309,486.55	07/24/2019
246381HM2	24061/K-5420	ST OF DELAWARE GO L	2,620,000.00	3.000	07/01/2021	1.010	2,713,119.35	2,717,352.04	2,713,900.80	2,715,787.20	10/05/2016
937785RU9	25430/K-5420	WASHINGTON CO MN (	545,000.00	2.125	02/01/2022C	1.953	546,333.82	546,600.58	547,556.05	547,741.35	04/16/2019
121638EZ9	25473/K-5420	BURLINGTON CO NJ G(	25,000.00	2.000	05/01/2022	1.627	25,239.78	25,247.27	25,615.25	25,531.75	05/10/2019
462308L54	25471/K-5420	IOWA CITY IA GO	500,000.00	2.000	06/01/2022	1.640	504,807.52	504,953.20	512,730.00	511,205.00	06/04/2019
779240KX7	24130/K-5420	ROUND RK TX ISD TX E	836,000.00	3.000	08/01/2022	1.270	876,551.05	877,709.65	883,610.20	881,235.96	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	1,024,620.00	1,024,750.00	12/16/2010
235219CB6	21746/K-5420	DALLAS TEX REF GO BK	1,000,000.00	4.660	02/15/2024C	4.660	1,000,000.00	1,000,000.00	1,012,390.00	1,012,680.00	11/18/2010
4323247LK6	21743/K-5420	HILLSBOROUGH CNTY I	5,195,000.00	4.600	08/01/2024C	4.689	5,178,510.22	5,178,230.73	5,321,550.20	5,320,407.30	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	1,232,976.00	1,234,164.00	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	2,858,394.00	2,853,757.20	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	2,065,760.00	2,059,860.00	11/02/2010

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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	3,671,652.60	3,656,713.80	10/07/2010
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH	1,630,000.00	4.750	11/01/2029C	4.800	1,624,586.07	1,624,541.69	1,709,348.40	1,699,063.10	11/09/2010
796237VY8	21667/K-5420	SAN ANTONIO TEX BUI	1,635,000.00	6.038	08/01/2035C	5.475	1,646,543.51	1,647,592.92	1,692,437.55	1,698,617.85	09/29/2010
Fund	5420 TRA 09A DS RES		\$25,701,000.00	4.322		4.006	\$25,841,656.11	\$25,848,854.38	\$26,508,847.70	\$26,477,632.86	
23028/B-5850	LONE STAR - POOL		894,129.84	2.297	09/01/2019	2.297	894,129.84	892,389.08	894,129.84	892,389.08	09/19/2013
23173/B-5850	LOGIC - POOL		1,193,699.28	2.332	09/01/2019	2.332	1,193,699.28	1,191,339.33	1,193,699.28	1,191,339.33	02/26/2014
23235/B-5850	TX CLASS - POOL		1,440,199.72	2.283	09/01/2019	2.283	1,440,199.72	1,437,412.07	1,440,199.72	1,437,412.07	04/16/2014
25596/B-5850	LONE STAR (GOV) - PO		1,901,224.20	2.138	09/01/2019	2.138	1,901,224.20	0.00	1,901,224.20	0.00	08/21/2019
Fund	5850 TRA SR LN REV 2009C CONST		\$5,429,253.04	2.245		2.245	\$5,429,253.04	\$3,521,140.48	\$5,429,253.04	\$3,521,140.48	
117583G40	24594/K-5852	BRYAN TX ISD TAX-EXE	250,000.00	2.000	02/15/2020	1.220	250,872.46	251,032.06	251,077.50	251,167.50	10/11/2017
678739UL5	24387/K-5852	OKLAHOMA CNTY OK I	260,000.00	2.000	03/01/2020	1.308	260,877.04	261,023.22	261,185.60	261,328.60	04/27/2017
979098EA4	25575/K-5852	WOODBURY HEIGHTS I	438,000.00	2.000	07/15/2020	1.254	440,826.38	441,096.42	440,934.60	441,131.70	07/31/2019
199492QL6	24070/K-5852	CTY COLUMBUS OH GO	2,550,000.00	2.000	08/15/2020	1.026	2,573,204.78	2,575,228.45	2,573,715.00	2,573,332.50	10/05/2016
199492QL6	24692/K-5852	COLUMBUS OHIO SERII	245,000.00	2.000	08/15/2020	1.550	246,027.39	246,116.99	247,278.50	247,241.75	01/09/2018
764771BS9	25088/K-5852	RICHMOND IN CMNTY	570,000.00	3.000	01/15/2021	2.199	576,067.80	576,436.29	583,018.80	583,024.50	11/01/2018
960906DX0	25568/K-5852	WESTONKA MN ISD #2	1,460,000.00	2.000	02/01/2021	1.170	1,476,954.38	1,477,951.70	1,478,585.80	1,479,359.60	07/15/2019
79152QA45	25579/K-5852	ST LOUIS MO LIBRARY	460,000.00	2.000	04/01/2021	1.161	466,034.49	466,352.09	466,913.80	466,766.60	07/24/2019
658909QA7	25566/K-5852	NORTH DAKOTA ST HS	600,000.00	2.250	07/01/2021	1.200	611,375.18	611,892.24	609,714.00	608,232.00	07/15/2019
279533UW1	25586/K-5852	EDEN PRAIRIE MN ISD	1,225,000.00	2.000	02/01/2022C	1.473	1,239,742.30	1,240,609.50	1,239,871.50	1,239,136.50	07/15/2019
355188GQ0	25437/K-5852	FRANKLIN WI SCH DIS	690,000.00	2.500	04/01/2022C	1.849	700,398.74	700,946.04	704,841.90	705,035.10	04/16/2019
543145GP5	25567/K-5852	LONGPORT NJ UT GO	360,000.00	2.000	07/15/2022	1.330	366,767.68	366,964.04	368,697.60	367,516.80	07/23/2019
779240KX7	24128/K-5852	ROUND RK TX ISD TX E	412,000.00	3.000	08/01/2022	1.270	431,984.49	432,555.47	435,463.40	434,293.32	11/02/2016
208423AP8	22176/K-5852	CONROE TEX INDL DEV	1,865,000.00	4.000	09/01/2025C	4.100	1,856,516.20	1,856,398.37	1,918,394.95	1,921,509.50	09/22/2011
208423AQ6	22180/K-5852	CONROE TEX INDL DEV	400,000.00	4.000	09/01/2026C	4.204	395,783.60	395,733.41	411,452.00	412,120.00	09/22/2011
208423AR4	22177/K-5852	CONROE TEX INDL DEV	1,040,000.00	4.125	09/01/2027C	4.300	1,029,525.41	1,029,416.30	1,071,054.40	1,072,905.60	09/22/2011
208423AS2	22178/K-5852	CONROE TEX INDL DEV	1,085,000.00	4.250	09/01/2028C	4.400	1,074,734.50	1,074,639.45	1,118,732.65	1,120,772.45	09/22/2011
208423AU7	22179/K-5852	CONROE TEX INDL DEV	1,055,000.00	4.375	09/01/2030C	4.600	1,037,673.68	1,037,542.42	1,089,097.60	1,091,197.05	09/22/2011
052396J90	22196/K-5852	AUSTIN TX REV 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,983,665.13	1,983,551.70	2,109,920.00	2,104,140.00	10/04/2011
756872HB6	22233/K-5852	RED RIVER TEX ED FIN	1,175,000.00	4.125	03/15/2032C	4.320	1,156,026.34	1,155,900.25	1,193,482.75	1,194,552.00	10/27/2011
756872HC4	22234/K-5852	RED RIVER TEX ED FIN	1,360,000.00	4.250	03/15/2033C	4.368	1,346,007.35	1,345,921.23	1,382,113.60	1,383,296.80	10/27/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY	1,530,000.00	5.000	11/15/2033C	4.504	1,553,325.63	1,554,206.95	1,660,126.50	1,649,707.20	12/06/2011
Fund	5852 TRA SL REV 09C DS RES		\$21,030,000.00	3.299		2.949	\$21,074,390.95	\$21,081,514.59	\$21,615,672.45	\$21,607,767.07	
25605/B-5900	TX CLASS (GOV) - POO		15,007,972.59	2.156	09/01/2019	2.156	15,007,972.59	0.00	15,007,972.59	0.00	08/23/2019
912828TR1	25127/B-5900	US TREASURY NOTE	15,000,000.00	1.000	09/30/2019	2.701	14,980,097.84	14,958,823.11	14,988,150.00	14,971,650.00	11/07/2018
912828F62	25129/B-5900	US TREASURY NOTE	15,000,000.00	1.500	10/31/2019	2.743	14,969,964.55	14,954,446.23	14,985,750.00	14,972,400.00	11/08/2018
9128283H1	25132/B-5900	US TREASURY NOTE	15,000,000.00	1.750	11/30/2019	2.741	14,964,101.67	14,951,736.69	14,987,700.00	14,976,600.00	11/16/2018

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912828C95	25138/B-5900	US TREASURY NOTE	15,000,000.00	1.625	12/31/2019	2.734	14,946,040.35	14,932,215.98	14,983,050.00	14,964,900.00	11/20/2018
912828L2	25146/B-5900	US TREASURY NOTE	15,000,000.00	1.375	01/31/2020	2.751	14,916,044.30	14,898,921.75	14,964,900.00	14,940,300.00	11/21/2018
62478XB9	25505/B-5900	MUFG - DISC CP	9,000,000.00	2.420	02/14/2020	2.488	8,899,570.00	8,880,815.00	8,912,019.96	8,890,665.03	05/29/2019
3135G0T29	25447/B-5900	FNMA NOTE	15,000,000.00	1.500	02/28/2020	2.429	14,932,536.89	14,921,102.46	14,968,350.00	14,946,450.00	04/23/2019
9128284C1	25204/B-5900	US TREASURY NOTE	15,000,000.00	2.250	03/31/2020	2.677	14,963,636.82	14,958,319.56	15,029,850.00	15,011,100.00	12/19/2018
912828VA5	25561/B-5900	US TREASURY NOTE	10,000,000.00	1.125	04/30/2020	2.071	9,938,154.14	9,930,231.73	9,952,000.00	9,926,600.00	07/10/2019
977100DE3	25195/B-5900	STATE OF WISCONSIN	1,580,000.00	1.446	05/01/2020	2.800	1,566,093.44	1,564,355.12	1,573,885.40	1,569,366.60	12/18/2018
88213AEF8	25190/B-5900	TEXAS A&M UNIV REV	4,750,000.00	1.678	05/15/2020	2.800	4,713,353.75	4,709,025.45	4,738,457.50	4,730,477.50	12/17/2018
912828VF4	25622/B-5900	US TREASURY NOTE	15,000,000.00	1.375	05/31/2020	1.814	14,951,316.24	0.00	14,947,265.70	0.00	08/29/2019
45506DWL5	25191/B-5900	INDIANA FINANCE AUT	1,550,000.00	1.581	07/01/2020	2.850	1,534,069.13	1,532,476.05	1,542,095.00	1,537,848.00	12/17/2018
24917DAE3	25192/B-5900	CITY & COUNTY OF DE	3,285,000.00	2.168	08/01/2020	2.851	3,265,026.75	3,263,211.00	3,290,387.40	3,277,411.65	12/17/2018
3130AGVK5	25612/B-5900	PHLB NOTE	15,000,000.00	2.020	08/27/2020C	2.020	15,000,000.00	0.00	14,995,650.00	0.00	08/27/2019
2354167C2	25193/B-5900	CITY OF DALLAS TX W/	2,285,000.00	2.210	10/01/2020	2.850	2,269,626.28	2,268,443.68	2,287,376.40	2,281,641.05	12/17/2018
882806FL1	25186/B-5900	TEXAS TECH UNIV REV	3,380,000.00	2.299	02/15/2021	2.900	3,351,494.27	3,349,862.26	3,395,717.00	3,385,171.40	12/14/2018
6500356Y9	25150/B-5900	NEW YORK STATE REV	10,000,000.00	2.380	03/15/2021	3.002	9,907,978.53	9,902,995.42	10,049,500.00	10,026,600.00	11/26/2018
64990FEIN5	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	1,524,330.00	1,519,770.00	12/21/2018
Fund	5900 TR SL REV & REF SER 2018A CC		\$197,337,972.59	1.735		2.519	\$196,577,077.54	\$151,476,981.49	\$197,124,406.95	\$151,928,951.23	
9128283H1	25603/Y-5912	TX CLASS (GOV) - POO	1,000,531.50	2.156	09/01/2019	2.156	1,000,531.50	0.00	1,000,531.50	0.00	08/23/2019
	25608/Y-5912	US TREASURY NOTE	1,000,000.00	1.750	11/30/2019	1.966	999,450.68	0.00	999,180.00	0.00	08/26/2019
Fund	5912 METRO STREET IMPROV		\$2,000,531.50	1.953		2.061	\$1,999,982.18	\$0.00	\$1,999,711.50	\$0.00	
89233HWA8	24224/Y-5913	LOGIC - POOL	5,349,919.12	2.332	09/01/2019	2.332	5,349,919.12	5,339,342.38	5,349,919.12	5,339,342.38	12/30/2016
9128282G4	24225/Y-5913	LONE STAR - POOL	10,494,116.44	2.297	09/01/2019	2.297	10,494,116.44	10,473,685.72	10,494,116.44	10,473,685.72	12/30/2016
62478YX86	24792/Y-5913	TX CLASS - POOL	7,252,605.49	2.283	09/01/2019	2.283	7,252,605.49	7,238,567.33	7,252,605.49	7,238,567.33	02/23/2018
62478YX86	25450/Y-5913	TMCC - DISC CP	10,000,000.00	2.500	09/10/2019	2.559	9,993,750.00	9,972,222.22	9,994,650.00	9,974,666.70	04/24/2019
62478YX86	25031/Y-5913	US TREASURY NOTE	10,000,000.00	0.875	09/15/2019	2.471	9,993,993.10	9,980,692.11	9,996,100.00	9,984,400.00	09/04/2018
62478YX86	25513/Y-5913	MUFG - DISC CP	10,000,000.00	2.460	10/08/2019	2.517	9,974,716.67	9,953,533.33	9,978,005.60	9,957,122.20	05/29/2019
62478YX86	25515/Y-5913	MUFG - DISC CP	10,000,000.00	2.460	10/31/2019	2.521	9,959,000.00	9,937,816.67	9,964,166.70	9,942,619.40	05/30/2019
62478YX86	25556/Y-5913	MUFG - DISC CP	10,000,000.00	2.180	11/29/2019	2.230	9,946,105.56	9,927,333.33	9,946,847.20	9,924,666.70	07/08/2019
9128283H1	25606/Y-5913	US TREASURY NOTE	10,000,000.00	1.750	11/30/2019	1.966	9,994,506.84	0.00	9,991,800.00	0.00	08/26/2019
Fund	5913 METRO GENERAL MOBIL PROG		\$83,096,641.05	2.111		2.356	\$82,958,713.22	\$72,823,193.09	\$82,969,210.55	\$72,835,070.43	
23895/C-8349	TX CLASS - POOL		6,723,473.16	2.283	09/01/2019	2.283	6,723,473.16	6,710,459.20	6,723,473.16	6,710,459.20	04/06/2016
24041/C-8349	LOGIC - POOL		5,539,789.61	2.332	09/01/2019	2.332	5,539,789.61	5,528,837.47	5,539,789.61	5,528,837.47	08/31/2016
62478YWD6	25516/C-8349	MUFG - DISC CP	2,000,000.00	2.460	09/13/2019	2.512	1,998,360.00	1,994,123.33	1,998,573.34	1,994,553.34	05/30/2019
62478YVQ7	25511/C-8349	MUFG - DISC CP	2,000,000.00	2.460	09/24/2019	2.514	1,996,856.67	1,992,620.00	1,997,265.56	1,993,160.00	05/29/2019
62478YX86	25512/C-8349	MUFG - DISC CP	2,000,000.00	2.460	10/08/2019	2.517	1,994,943.33	1,990,706.67	1,995,601.12	1,991,424.44	05/29/2019
62478YX86	25558/C-8349	MUFG - DISC CP	4,000,000.00	2.200	10/31/2019	2.246	3,985,333.33	3,977,755.56	3,985,666.68	3,977,047.76	07/08/2019

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9128283H1	25607/C-8349	US TREASURY NOTE	2,000,000.00	1.750	11/30/2019	1.966	1,998,901.37	0.00	1,998,360.00	0.00	08/26/2019
912796SW0	25620/C-8349	US TREASURY BILL	2,000,000.00	1.875	12/12/2019	1.893	1,989,375.00	0.00	1,989,601.94	0.00	08/29/2019
Fund	8349 WORKMEN COMP		\$26,263,262.77	2.250		2.287	\$26,227,032.47	\$22,194,502.23	\$26,228,331.41	\$22,195,482.21	
23011/B-8573	LONE STAR - POOL		22,505,303.43	2.297	09/01/2019	2.297	22,505,303.43	22,461,488.45	22,505,303.43	22,461,488.45	09/16/2013
23129/B-8573	LOGIC - POOL		22,540,269.37	2.332	09/01/2019	2.332	22,540,269.37	22,495,707.41	22,540,269.37	22,495,707.41	01/23/2014
23248/B-8573	TX CLASS - POOL		21,500,002.28	2.283	09/01/2019	2.283	21,500,002.28	21,458,386.85	21,500,002.28	21,458,386.85	05/19/2014
89233HWD2	25205/B-8573	TMCC - DISC CP	25,000,000.00	2.790	09/13/2019	2.876	24,976,750.00	24,916,687.50	24,982,166.75	24,931,916.75	12/19/2018
3134GARV8	24105/B-8573	FHLMC NOTE	24,000,000.00	1.300	10/25/2019C	1.312	23,999,578.83	23,999,344.85	23,971,200.00	23,947,680.00	10/28/2016
912828G61	25203/B-8573	US TREASURY NOTE	50,000,000.00	1.500	11/30/2019	2.659	49,859,781.43	49,811,483.92	49,933,500.00	49,881,000.00	12/19/2018
62478VZC5	25368/B-8573	MUFG - DISC CP	30,000,000.00	2.460	12/12/2019	2.530	29,790,900.00	29,727,350.00	29,818,950.00	29,749,516.80	03/28/2019
912828G95	25140/B-8573	US TREASURY NOTE	10,000,000.00	1.625	12/31/2019	2.734	9,964,026.90	9,954,810.65	9,988,700.00	9,976,600.00	11/20/2018
912828UL2	25151/B-8573	US TREASURY NOTE	10,000,000.00	1.375	01/31/2020	2.751	9,944,029.53	9,932,614.50	9,976,600.00	9,960,200.00	11/21/2018
912796SD2	25419/B-8573	US TREASURY BILL	50,000,000.00	2.338	02/27/2020	2.408	49,418,747.22	49,318,083.34	49,552,500.00	49,418,500.00	04/12/2019
3135G0T29	25446/B-8573	FNMA NOTE	25,000,000.00	1.500	02/28/2020	2.429	24,887,561.48	24,868,504.10	24,947,250.00	24,910,750.00	04/23/2019
9128283Y4	25453/B-8573	US TREASURY NOTE	50,000,000.00	2.250	02/29/2020	2.449	49,951,121.64	49,942,750.20	50,078,000.00	50,019,500.00	04/24/2019
912828UQ1	25255/B-8573	US TREASURY NOTE	49,909,000.00	1.250	02/29/2020	2.555	49,592,941.42	49,538,809.83	49,751,287.56	49,641,986.85	02/01/2019
912828W63	25119/B-8573	US TREASURY NOTE	9,000,000.00	1.625	03/15/2020	2.735	8,947,669.61	8,939,392.86	8,988,398.46	8,970,120.00	10/29/2018
3130ADUJ9	25528/B-8573	FHLB NOTE	50,000,000.00	2.375	03/30/2020	2.133	50,068,817.07	50,078,695.12	50,146,000.00	50,097,000.00	06/13/2019
912828J84	25527/B-8573	US TREASURY NOTE	50,000,000.00	1.375	03/31/2020	2.118	49,787,296.66	49,756,193.81	49,851,500.00	49,750,000.00	06/13/2019
3134GTS2A	25514/B-8573	FHLMC NOTE	40,000,000.00	2.432	06/10/2020C	2.432	40,000,000.00	40,000,000.00	40,003,200.00	40,008,400.00	06/10/2019
3135G0D75	25560/B-8573	FNMA NOTE	24,485,000.00	1.500	06/22/2020	2.000	24,387,289.82	24,377,216.60	24,413,748.65	24,365,758.05	07/10/2019
912828XM7	24989/B-8573	US TREASURY NOTE	1,488,000.00	1.625	07/31/2020	2.654	1,474,460.42	1,473,203.76	1,485,381.12	1,481,497.44	07/25/2018
882724GR2	25028/B-8573	STATE OF TEXAS GO B	2,595,000.00	2.777	10/01/2020	2.777	2,595,000.00	2,595,000.00	2,616,019.50	2,609,843.40	09/11/2018
914072D91	25106/B-8573	UNIV OF ARKANSAS RE	150,000.00	1.920	11/01/2020C	2.997	148,184.17	148,054.47	150,009.00	149,362.50	10/29/2018
249174WW9	25206/B-8573	DENVER CITY & COUNT	7,160,000.00	2.438	12/01/2020	2.815	7,127,319.71	7,125,141.03	7,204,248.80	7,184,630.40	12/21/2018
190760HC5	25202/B-8573	COBB-MARIETTA COLLI	1,435,000.00	2.450	01/01/2021	2.800	1,428,526.60	1,428,122.01	1,444,471.00	1,439,061.05	12/20/2018
358776DG4	25201/B-8573	CITY OF FRISCO TX GC	1,955,000.00	2.400	02/15/2021	2.800	1,944,002.36	1,943,372.72	1,969,525.65	1,963,699.75	12/20/2018
6500356Y9	25147/B-8573	NEW YORK STATE REVI	5,000,000.00	2.380	03/15/2021	3.002	4,953,989.26	4,951,497.71	5,024,750.00	5,013,300.00	11/26/2018
3130AGSH4	25358/B-8573	FHLB NOTE	50,000,000.00	2.505	03/30/2021C	2.505	50,000,000.00	50,000,000.00	50,024,000.00	50,021,500.00	03/27/2019
914026TT6	25121/B-8573	UNIV OF ALABAMA REV	330,000.00	1.800	07/01/2021	3.000	323,067.53	322,752.42	328,402.80	326,251.20	10/29/2018
235219CA8	21745/B-8573	DALLAS TEX REF GO BK	1,000,000.00	4.510	02/15/2023C	4.510	1,000,000.00	1,000,000.00	1,010,580.00	1,011,750.00	11/18/2010
432347LJ9	21738/B-8573	HILLSBOROUGH CNTY I	4,025,000.00	4.350	08/01/2023C	4.440	4,014,282.15	4,014,054.11	4,116,005.25	4,112,423.00	11/16/2010
486063ME7	21808/B-8573	KATY TEX INDPT SCH I	1,000,000.00	5.138	02/15/2024C	5.138	1,000,000.00	1,000,000.00	1,013,250.00	1,015,130.00	12/29/2010
79642BLJ0	21752/B-8573	SAN ANTONIO TEX WT	1,000,000.00	4.920	05/15/2024C	4.920	1,000,000.00	1,000,000.00	1,018,210.00	1,019,660.00	11/23/2010
486063MF4	21807/B-8573	KATY TEX INDPT SCH I	1,000,000.00	5.288	02/15/2025C	5.288	1,000,000.00	1,000,000.00	1,013,830.00	1,015,900.00	12/29/2010
79642BLK7	21753/B-8573	SAN ANTONIO TEX WT	1,000,000.00	5.120	05/15/2025C	5.120	1,000,000.00	1,000,000.00	1,019,380.00	1,021,200.00	11/23/2010
432347LL4	21739/B-8573	HILLSBOROUGH CNTY I	3,100,000.00	4.800	08/01/2025C	4.888	3,088,726.89	3,088,568.11	3,180,755.00	3,180,910.00	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	882,155.50	875,993.00	02/14/2012

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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	1,543,185.00	1,545,105.00	11/30/2010
4511152PH9	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	4,386,364.80	4,389,968.80	11/10/2010
050625CM2	21784/B-8573	AUBURN WASH UTIL S	1,865,000.00	5.661	12/01/2025C	5.661	1,865,000.00	1,865,000.00	1,951,759.80	1,945,829.10	12/15/2010
Fund	8573 TRA REVENUE		\$654,632,575.08	2.098		2.475	\$652,122,286.33	\$652,122,286.33	\$654,330,859.72	\$653,367,525.80	
23010/B-8577		LONE STAR - POOL	15,352,396.35	2.297	09/01/2019	2.297	15,352,396.35	15,352,396.35	15,352,396.35	15,322,507.18	09/16/2013
23465/B-8577		TX CLASS - POOL	18,897,224.77	2.283	09/01/2019	2.283	18,897,224.77	18,860,647.26	18,897,224.77	18,860,647.26	01/28/2015
23466/B-8577		LOGIC - POOL	10,771,788.19	2.332	09/01/2019	2.332	10,771,788.19	10,750,492.45	10,771,788.19	10,750,492.45	01/28/2015
3130AEXR6	25051/B-8577	FHLB - DISC NOTE	10,000,000.00	2.500	09/17/2019	2.596	9,999,579.89	9,998,792.18	10,001,200.00	10,003,700.00	09/19/2018
89233HWS9	25413/B-8577	TMCC - DISC CP	10,000,000.00	2.530	09/26/2019	2.596	9,982,430.56	9,960,644.44	9,985,138.90	9,964,533.30	04/11/2019
62478YX86	25409/B-8577	MUFG - DISC CP	10,000,000.00	2.500	10/08/2019	2.567	9,974,305.56	9,952,777.78	9,978,005.60	9,957,122.20	04/10/2019
912828F62	25149/B-8577	US TREASURY NOTE	10,000,000.00	1.500	10/31/2019	2.693	9,980,761.63	9,970,821.80	9,990,500.00	9,981,600.00	11/21/2018
62478YF9	25509/B-8577	MUFG - DISC CP	5,000,000.00	2.450	11/15/2019	2.513	4,974,479.17	4,963,930.56	4,977,604.15	4,966,580.55	05/29/2019
44244CTC1	25015/B-8577	HOUSTON TX UTILITY	600,000.00	2.647	11/15/2019	2.647	600,000.00	600,000.00	600,570.00	599,994.00	08/21/2018
912828U32	25207/B-8577	US TREASURY NOTE	5,000,000.00	1.000	11/15/2019	2.652	4,983,347.98	4,976,465.14	4,990,050.00	4,983,600.00	12/21/2018
62478Y235	25508/B-8577	MUFG - DISC CP	10,000,000.00	2.440	12/03/2019	2.505	9,936,966.67	9,915,955.56	9,944,975.00	9,922,155.60	05/29/2019
912828G95	25139/B-8577	US TREASURY NOTE	10,000,000.00	1.625	12/31/2019	2.734	9,964,026.90	9,954,810.65	9,988,700.00	9,976,600.00	11/20/2018
912828H52	25208/B-8577	US TREASURY NOTE	10,000,000.00	1.250	01/31/2020	2.671	9,942,087.44	9,930,276.32	9,972,300.00	9,953,500.00	12/21/2018
912828W22	25532/B-8577	US TREASURY NOTE	15,000,000.00	1.375	02/15/2020	2.113	14,950,067.52	14,940,798.61	14,966,015.70	14,933,850.00	06/17/2019
09659BCH1	25599/B-8577	BNPP - CP	10,000,000.00	1.960	03/17/2020	2.008	9,892,200.00	0.00	9,887,250.00	0.00	08/22/2019
912828ZJ8	25562/B-8577	US TREASURY NOTE	10,000,000.00	1.500	07/15/2020	2.020	9,955,468.75	9,951,127.66	9,972,300.00	9,945,700.00	07/10/2019
3130AGYK5	25613/B-8577	FHLB NOTE	10,000,000.00	2.020	08/27/2020C	2.020	10,000,000.00	0.00	9,997,100.00	0.00	08/27/2019
Fund	8577 TRA R&R		\$170,621,409.31	2.000		2.384	\$170,157,131.38	\$150,050,047.59	\$170,273,118.66	\$150,122,582.54	
546589K27	25111/K-8597	LOUISVILLE & JEFFERSON	1,000,000.00	4.000	11/01/2019	2.041	1,003,201.14	1,004,801.70	1,004,360.00	1,007,160.00	11/09/2018
088365FW6	24868/K-8597	BEXAR CITY TX HOSP D	9,655,000.00	2.500	02/15/2020	1.788	9,685,549.55	9,691,137.88	9,718,240.25	9,724,709.10	04/24/2018
899607HS7	24867/K-8597	TULSA CO ISD #9 GO 1	3,540,000.00	2.000	04/01/2020	1.666	3,546,666.07	3,547,618.36	3,558,974.40	3,560,355.00	04/24/2018
951173LM3	25108/K-8597	CITY OF WEST ALLIS W	300,000.00	2.000	04/01/2020	2.221	299,621.02	299,566.88	301,260.00	301,254.00	10/29/2018
60636PS92	25113/K-8597	MISSOURI ST REV BON	375,000.00	2.500	07/01/2020	2.028	376,438.95	376,582.85	379,567.50	379,815.00	10/29/2018
438670K26	25107/K-8597	HONOLULU CITY & CNT	250,000.00	2.000	11/01/2020	2.110	249,687.33	249,664.99	252,697.50	252,862.50	10/29/2018
438670K26	25109/K-8597	HONOLULU CITY & CNT	750,000.00	2.000	11/01/2020	2.079	749,328.12	749,280.12	758,092.50	758,587.50	10/29/2018
587839YC9	24850/K-8597	MERCER CNTY NJ TX-E	1,000,000.00	2.000	02/01/2021	1.740	1,003,573.02	1,003,783.20	1,013,300.00	1,012,180.00	04/09/2018
751120DJ2	25112/K-8597	RALEIGH NC REVENUE	400,000.00	2.500	02/01/2021	2.150	401,919.85	402,032.79	408,132.00	408,176.00	10/26/2018
791400WF7	24847/K-8597	ST LOUIS CNTY TAX EX	1,000,000.00	2.250	03/01/2021	1.780	1,006,836.89	1,007,216.71	1,017,480.00	1,017,260.00	04/10/2018
557215CP3	25116/K-8597	MADISON CNTY KY GO	150,000.00	2.000	03/01/2021	2.320	149,301.59	149,262.79	151,965.00	151,927.50	10/29/2018
789220HQ6	25110/K-8597	SAINT CROIX WI SCH I	300,000.00	3.000	03/01/2021	2.143	303,738.46	303,946.15	307,482.00	307,455.00	10/26/2018
862335PN0	24869/K-8597	CITY OF STOUGHTON I	525,000.00	2.000	04/01/2021	1.948	525,399.95	525,421.00	532,119.00	532,119.00	04/26/2018
602369AM2	25114/K-8597	MILWAUKEE WI TECH I	300,000.00	2.000	06/01/2021	2.203	298,968.34	298,919.21	304,770.00	304,518.00	11/15/2018
46256QGH3	25115/K-8597	IOWA ST BRD REGENT	375,000.00	1.250	09/01/2021	2.090	368,912.49	368,658.84	375,832.50	375,000.00	10/26/2018

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56052FMD4	25087/K-8597	MAINE ST HSG AUTH R	2,680,000.00	2.400	11/15/2021	2.300	2,685,657.49	2,685,871.25	2,742,578.00	2,740,728.80	11/08/2018
937785RU9	25429/K-8597	WASHINGTON CO MN (	2,500,000.00	2.125	02/01/2022C	1.953	2,506,118.42	2,507,342.11	2,511,725.00	2,512,575.00	04/16/2019
121638EZ9	25474/K-8597	BURLINGTON CO NJ (	80,000.00	2.000	05/01/2022	1.627	80,767.28	80,791.26	81,968.80	81,701.60	05/10/2019
Fund	8597 TRA SR LN REV&REF 2018A RE		\$25,180,000.00	2.352		1.896	\$25,241,685.96	\$25,251,898.09	\$25,420,544.45	\$25,428,384.00	
	24542/C-9990	LONE STAR - POOL	30,874.27	2.297	09/01/2019	2.297	30,874.27	30,814.16	30,874.27	30,814.16	09/11/2017
	24544/C-9990	LOGIC - POOL	29,228.26	2.333	09/01/2019	2.333	29,228.26	29,170.47	29,228.26	29,170.47	09/11/2017
89233HWS9	25341/C-9990	TMCC - DISC CP	20,700,000.00	2.590	09/26/2019	2.661	20,662,768.75	20,616,602.00	20,669,237.52	20,626,583.93	03/18/2019
89233HWS9	25342/C-9990	TMCC - DISC CP	50,000,000.00	2.590	09/26/2019	2.661	49,910,069.44	49,798,555.55	49,925,694.50	49,822,666.50	03/18/2019
89233HWS9	25416/C-9990	TMCC - DISC CP	3,900,000.00	2.530	09/26/2019	2.596	3,893,147.92	3,884,651.33	3,894,204.17	3,886,167.99	04/11/2019
62478YWT1	25319/C-9990	MUFG - DISC CP	50,000,000.00	2.500	09/27/2019	2.568	49,909,722.22	49,802,083.33	49,922,722.00	49,819,500.00	03/12/2019
Fund	9990 Constitutional Debt Service Fur		\$124,660,102.53	2.552		2.621	\$124,435,810.86	\$124,161,876.84	\$124,471,960.72	\$124,214,903.05	
	24560/C-9991	LOGIC - POOL	15,743,247.60	2.332	09/01/2019	2.332	15,743,247.60	15,712,123.30	15,743,247.60	15,712,123.30	09/19/2017
	24561/C-9991	TX CLASS - POOL	15,750,187.06	2.283	09/01/2019	2.283	15,750,187.06	15,719,700.96	15,750,187.06	15,719,700.96	09/19/2017
89233HWS9	25226/C-9991	TMCC - DISC CP	50,000,000.00	2.780	09/05/2019	2.862	49,984,555.56	49,864,861.11	49,988,111.00	49,889,166.50	01/11/2019
912828G4	25235/C-9991	US TREASURY NOTE	50,000,000.00	0.875	09/15/2019	2.581	49,967,890.95	49,896,792.34	49,980,500.00	49,922,000.00	01/17/2019
62478YWK0	25233/C-9991	MUFG - DISC CP	50,000,000.00	2.570	09/19/2019	2.644	49,935,750.00	49,825,097.22	49,946,500.00	49,844,833.50	01/11/2019
62478YX37	25236/C-9991	MUFG - DISC CP	50,000,000.00	2.560	10/03/2019	2.634	49,886,222.22	49,776,000.00	49,904,889.00	49,801,375.00	01/17/2019
912828T59	25245/C-9991	US TREASURY NOTE	50,000,000.00	1.000	10/15/2019	2.566	49,907,067.59	49,841,592.48	49,937,500.00	49,875,000.00	01/30/2019
3134GARV8	24108/C-9991	FHLMC NOTE	1,000,000.00	1.300	10/25/2019C	1.312	999,982.45	999,972.70	998,800.00	997,820.00	10/28/2016
912828TV2	25244/C-9991	US TREASURY NOTE	50,000,000.00	1.250	10/31/2019	2.569	49,893,465.91	49,838,423.30	49,934,000.00	49,871,000.00	01/29/2019
89233HY16	25260/C-9991	TMCC - DISC CP	50,000,000.00	2.610	11/01/2019	2.687	49,778,875.00	49,666,500.00	49,817,847.00	49,709,944.50	02/07/2019
912828U32	25247/C-9991	US TREASURY NOTE	50,000,000.00	1.000	11/15/2019	2.578	49,840,799.97	49,774,997.29	49,900,500.00	49,836,000.00	01/31/2019
912828UB4	25267/C-9991	US TREASURY NOTE	50,000,000.00	1.000	11/30/2019	2.546	49,812,550.68	49,747,984.80	49,877,000.00	49,799,000.00	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	199,592.00	199,416.00	12/06/2016
912828U73	25391/C-9991	US TREASURY NOTE	50,000,000.00	1.375	12/15/2019	2.410	49,853,164.06	49,809,812.50	49,912,000.00	49,855,500.00	04/09/2019
912828357	25218/C-9991	US TREASURY NOTE	49,850,000.00	2.000	01/31/2020	2.592	49,729,470.28	49,704,888.56	49,859,970.00	49,803,141.00	01/08/2019
912828W22	25344/C-9991	US TREASURY NOTE	50,000,000.00	1.375	02/15/2020	2.507	49,745,546.64	49,698,312.79	49,886,719.00	49,779,500.00	03/20/2019
912796SD2	25362/C-9991	US TREASURY BILL	50,000,000.00	2.317	02/27/2020	2.388	49,423,943.20	49,324,179.17	49,552,500.00	49,418,500.00	03/28/2019
912828UQ1	25351/C-9991	US TREASURY NOTE	50,000,000.00	1.250	02/29/2020	2.443	49,709,909.24	49,660,225.19	49,842,000.00	49,732,500.00	03/26/2019
912796SH3	25360/C-9991	US TREASURY BILL	50,000,000.00	2.320	03/26/2020	2.394	49,333,000.00	49,233,111.11	49,502,901.50	49,361,500.00	03/28/2019
9128284C1	25264/C-9991	US TREASURY NOTE	50,000,000.00	2.250	03/31/2020	2.559	49,911,838.37	49,898,946.81	50,099,500.00	50,037,000.00	02/07/2019
912828X21	25380/C-9991	US TREASURY NOTE	50,000,000.00	1.500	04/15/2020	2.368	49,735,600.79	49,699,493.41	49,894,531.50	49,777,500.00	03/28/2019
3130AGC94	25454/C-9991	FHLB NOTE	50,000,000.00	2.375	04/24/2020	2.450	49,976,067.34	49,972,985.88	50,146,500.00	50,125,000.00	04/24/2019
912828K58	25392/C-9991	US TREASURY NOTE	50,000,000.00	1.375	04/30/2020	2.409	49,664,133.16	49,621,108.89	49,842,000.00	49,722,500.00	04/09/2019
88213ANJ0	23661/C-9991	TEXAS ST A&M UNIV RI	2,000,000.00	2.709	05/15/2020	2.709	2,000,000.00	2,000,000.00	2,009,260.00	2,007,380.00	01/29/2019
3130AGAK1	25393/C-9991	FHLB NOTE	50,000,000.00	2.475	05/29/2020C	2.475	50,000,000.00	50,000,000.00	50,024,500.00	50,027,500.00	04/10/2019
912828XU9	25526/C-9991	US TREASURY NOTE	50,000,000.00	1.500	06/15/2020	2.056	49,784,476.91	49,761,278.24	49,871,094.00	49,728,500.00	06/13/2019

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HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2019	Book Value 07/31/2019	Market Value 08/31/2019	Market Value 07/31/2019	Purchase Date
3130AGMP7	25529/C-9991	FHLB NOTE	50,000,000.00	2.305	06/17/2020C	2.305	50,000,000.00	50,000,000.00	50,002,000.00	49,960,500.00	06/17/2019
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	3,017,790.00	3,013,860.00	02/14/2019
3130AGYK5	256150/C-9991	FHLB NOTE	30,000,000.00	2.020	08/27/2020C	2.020	30,000,000.00	0.00	29,991,300.00	0.00	08/27/2019
64990AKR5	24970/C-9991	NY ST DORM AUTH SAL	10,000,000.00	2.850	03/15/2021	2.850	10,000,000.00	10,000,000.00	10,138,300.00	10,103,700.00	07/19/2018
64990AJF3	25172/C-9991	NY ST DORM REV BONI	5,000,000.00	2.550	03/15/2021	2.916	4,972,843.80	4,971,373.25	5,046,650.00	5,028,150.00	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	912,366.00	907,749.00	02/20/2019
88213APC3	25584/C-9991	TEXAS A&M UNIV REVS	3,500,000.00	1.964	05/15/2021	1.964	3,500,000.00	0.00	3,511,725.00	0.00	08/14/2019
Fund	9991 COUNTY GENERAL		\$1,186,943,434.66	1.855		2.487	\$1,182,940,588.78	\$1,148,119,761.30	\$1,185,042,280.66	\$1,149,567,359.76	
24533/F-9992	LOGIC - POOL		5,366,816.20	2.332	09/01/2019	2.332	5,366,816.20	5,356,206.04	5,366,816.20	5,356,206.04	08/17/2017
25141/F-9992	TX CLASS - POOL		5,099,668.78	2.283	09/01/2019	2.283	5,099,668.78	5,089,797.83	5,099,668.78	5,089,797.83	11/19/2018
62478YW53	25331/F-9992	MUFG - DISC CP	10,000,000.00	2.500	09/05/2019	2.566	9,997,222.22	9,975,694.44	9,997,622.20	9,977,833.30	03/14/2019
62478YWK0	25339/F-9992	MUFG - DISC CP	10,000,000.00	2.500	09/19/2019	2.567	9,987,500.00	9,965,972.22	9,989,300.00	9,968,966.70	03/18/2019
89233HX33	25343/F-9992	TMCC - DISC CP	10,000,000.00	2.590	10/03/2019	2.661	9,976,977.78	9,954,675.00	9,980,977.80	9,960,275.00	03/18/2019
62478YX6	25332/F-9992	MUFG - DISC CP	10,000,000.00	2.510	10/17/2019	2.579	9,967,927.78	9,946,313.89	9,972,655.60	9,951,447.20	03/14/2019
912828F62	25394/F-9992	US TREASURY NOTE	10,000,000.00	1.500	10/31/2019	2.456	9,984,565.55	9,976,591.08	9,990,500.00	9,981,600.00	04/09/2019
912828U32	25395/F-9992	US TREASURY NOTE	10,000,000.00	1.000	11/15/2019	2.426	9,971,235.80	9,959,346.59	9,980,100.00	9,967,200.00	04/09/2019
9128283H1	25531/F-9992	US TREASURY NOTE	10,000,000.00	1.750	11/30/2019	2.157	9,990,046.12	9,986,617.57	9,991,800.00	9,984,400.00	06/17/2019
62478YZD3	25557/F-9992	MUFG - DISC CP	10,000,000.00	2.140	12/13/2019	2.190	9,938,772.22	9,920,344.45	9,939,058.30	9,915,877.80	07/08/2019
9128283S7	25222/F-9992	US TREASURY NOTE	5,000,000.00	2.000	01/31/2020	2.597	4,987,802.81	4,985,315.22	5,001,000.00	4,995,300.00	01/09/2019
3130AGYK5	25614/F-9992	FHLB NOTE	10,000,000.00	2.020	08/27/2020C	2.020	10,000,000.00	0.00	9,997,100.00	0.00	08/27/2019
64971QTX1	25148/F-9992	NEW YORK CITY NY RE	3,000,000.00	2.350	05/01/2021	3.019	2,967,970.29	2,966,368.80	3,020,280.00	3,007,050.00	11/26/2018
Fund	9992 FLD CONTROL GENERAL		\$108,466,484.98	2.086		2.419	\$108,236,505.55	\$98,083,243.13	\$108,326,878.88	\$98,155,953.87	
89233HWS9	25415/C-9994	TMCC - DISC CP	3,300,000.00	2.530	09/26/2019	2.596	3,294,202.08	3,287,012.67	3,295,095.84	3,288,295.99	04/11/2019
62478YWT1	25317/C-9994	MUFG - DISC CP	50,000,000.00	2.500	09/27/2019	2.568	49,909,722.22	49,802,083.33	49,922,722.00	49,819,500.00	03/12/2019
62478YWT1	25318/C-9994	MUFG - DISC CP	10,900,000.00	2.500	09/27/2019	2.568	10,880,319.45	10,856,854.17	10,883,153.40	10,860,651.00	03/12/2019
Fund	9994 Road Debt Service Fund		\$64,200,000.00	2.502		2.569	\$64,084,243.75	\$63,945,950.17	\$64,100,971.24	\$63,968,446.99	
89233HWS9	25414/F-9999	TMCC - DISC CP	200,000.00	2.530	09/26/2019	2.596	199,648.61	199,212.89	199,702.78	199,290.67	04/11/2019
62478YWT1	25320/F-9999	MUFG - DISC CP	1,700,000.00	2.500	09/27/2019	2.568	1,696,930.55	1,693,270.83	1,697,372.55	1,693,863.00	03/12/2019
Fund	9999 Flood Control Debt Service Fund		\$1,900,000.00	2.503		2.570	\$1,896,579.16	\$1,892,483.72	\$1,897,075.33	\$1,893,153.67	
Grand Totals			\$3,700,967,945.08	1.977		2.315	\$3,693,210,167.71	\$2,836,384,757.01	\$3,700,026,050.33	\$2,841,826,431.64	

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DISTRICT CLERK & COUNTY CLERK REGISTRY

CUSIP	Agency-Fund	Item	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 08/31/2019	Book Value 07/31/2019	Market Value 08/31/2019	Market Value 07/31/2019	Purchase Date
T083119	9791/U-4005	MMF - DIST CLERK (CA		25,746,357.88	2.040	09/01/2019	2.040	25,746,357.88	0.00	25,746,357.88	0.00	08/31/2019
Fund	4005	DISTRICT CLERK MMF		\$25,746,357.88	2.040		2.040	\$25,746,357.88	\$0.00	\$25,746,357.88	\$0.00	
U083119	9792/U-4006	MMF - CO CLERK (CADET		8,628,080.45	2.040	09/01/2019	2.040	8,628,080.45	0.00	8,628,080.45	0.00	08/31/2019
Fund	4006	MMF-COCLERK		\$8,628,080.45	2.040		2.040	\$8,628,080.45	\$0.00	\$8,628,080.45	\$0.00	
912796RA9	23956/T-5944	LONE STAR - POOL		7,629,164.56	2.297	09/01/2019	2.297	7,629,164.56	7,614,311.54	7,629,164.56	7,614,311.54	06/17/2016
23961/T-5944	LOGIC - POOL			7,725,755.46	2.332	09/01/2019	2.332	7,725,755.46	7,710,481.69	7,725,755.46	7,710,481.69	06/29/2016
25587/T-5944	TX CLASS (GOV) - POO			6,006,783.77	2.172	09/01/2019	2.172	6,006,783.77	0.00	6,006,783.77	0.00	08/13/2019
25518/T-5944	US TREASURY BILL			5,000,000.00	2.262	09/12/2019	2.308	4,996,544.17	4,986,805.00	4,997,845.85	4,988,600.00	06/06/2019
25422/T-5944	US TREASURY BILL			7,000,000.00	2.377	09/26/2019	2.436	6,988,446.11	6,974,119.29	6,991,721.17	6,977,810.00	04/15/2019
25541/T-5944	XON - DISC CP			8,000,000.00	2.230	10/15/2019	2.276	7,978,195.56	7,962,833.33	7,979,075.52	7,962,166.64	06/27/2019
25457/T-5944	US TREASURY BILL			5,000,000.00	2.376	10/31/2019	2.438	4,980,200.00	4,969,970.00	4,984,606.55	4,974,250.00	05/02/2019
25459/T-5944	US TREASURY BILL			5,000,000.00	2.336	11/07/2019	2.397	4,978,262.80	4,968,205.29	4,982,708.10	4,972,250.00	05/02/2019
89233HZJ6	25493/T-5944	TMCC - DISC CP		3,000,000.00	2.430	12/18/2019	2.495	2,978,130.00	2,971,852.50	2,980,830.00	2,973,821.67	05/16/2019
9128283N8	25538/T-5944	US TREASURY NOTE		7,000,000.00	1.875	12/31/2019	2.165	6,993,382.81	6,991,687.50	6,997,830.00	6,992,860.00	06/19/2019
62478AXH8	25492/T-5944	MUFG - DISC CP		5,000,000.00	2.420	01/31/2020	2.488	4,948,911.11	4,938,491.67	4,955,244.45	4,943,575.00	05/16/2019
89233GBA3	25491/T-5944	TMCC - DISC CP		5,000,000.00	2.430	02/10/2020	2.499	4,945,325.00	4,934,862.50	4,952,300.00	4,940,491.65	05/16/2019
Fund	5944	DISTRICT CLERK		\$71,361,703.79	2.279		2.342	\$71,149,101.35	\$65,023,620.31	\$71,183,865.43	\$65,050,618.19	
23112/U-5945	LOGIC - POOL			3,063,229.44	2.332	09/01/2019	2.332	3,063,229.44	3,057,173.45	3,063,229.44	3,057,173.45	01/15/2014
23113/U-5945	LONE STAR - POOL			2,734,175.19	2.297	09/01/2019	2.297	2,734,175.19	2,728,852.10	2,734,175.19	2,728,852.10	01/15/2014
23266/U-5945	TX CLASS - POOL			2,625,464.68	2.283	09/01/2019	2.283	2,625,464.68	2,620,382.83	2,625,464.68	2,620,382.83	05/30/2014
25601/U-5945	TX CLASS (GOV) - POO			5,007,071.67	2.183	09/01/2019	2.183	5,007,071.67	3,000,000.00	5,007,071.67	3,000,193.57	07/31/2019
62478YW38	25542/U-5945	MUFG - DISC CP		5,000,000.00	2.220	09/03/2019	2.260	4,999,383.33	4,989,825.00	4,999,405.55	4,989,550.00	06/28/2019
62478YWW4	25490/U-5945	MUFG - DISC CP		1,000,000.00	2.470	09/30/2019	2.528	998,010.28	995,883.33	998,276.11	996,216.67	05/16/2019
3134GARV8	24106/U-5945	FHLMC NOTE		5,000,000.00	1.300	10/25/2019C	1.312	4,999,912.26	4,999,863.51	4,994,000.00	4,989,100.00	10/28/2016
89233HY16	25263/U-5945	TMCC - DISC CP		2,900,000.00	2.610	11/01/2019	2.687	2,887,174.75	2,880,657.00	2,889,435.13	2,883,176.78	02/07/2019
Fund	5945	COUNTY CLERK		\$27,329,940.98	2.122		2.142	\$27,314,421.60	\$25,272,637.22	\$27,311,057.77	\$25,264,645.40	
Grand Totals				\$133,066,083.10	2.185		2.223	\$132,837,961.28	\$90,296,257.53	\$132,869,361.53	\$90,315,263.59	

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911 EMERGENCY NETWORK; COMM SUPERVISION & CORR; HOSPITAL DIST; 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 08/31/2019	Book Value 07/31/2019	Market Value 08/31/2019	Market Value 07/31/2019	Purchase Date
I083119	9789/I-106	MMF - JUVPROB (CADE)	4,714,193.12	2.040	09/01/2019	2.040	4,714,193.12	0.00	4,714,193.12	0.00	08/31/2019
Fund	106 MMF-JUVPROB		\$4,714,193.12	2.040		2.040	\$4,714,193.12	\$0.00	\$4,714,193.12	\$0.00	
S083119	9776/S-109	MMF - AMEGY-S&CC	16,179,405.00	1.910	09/01/2019	1.910	16,179,405.00	0.00	16,179,405.00	0.00	08/31/2019
Fund	109 MMF - SPORTS & CONV CORP		\$16,179,405.00	1.910		1.910	\$16,179,405.00	\$0.00	\$16,179,405.00	\$0.00	
H083119	9777/H-1010	MMF - AMEGY-HOSP	233,919,345.28	2.010	09/01/2019	2.010	233,919,345.28	0.00	233,919,345.28	0.00	08/31/2019
Fund	1010 MMF-AMEGY-ML-HOSP		\$233,919,345.28	2.010		2.010	\$233,919,345.28	\$0.00	\$233,919,345.28	\$0.00	
D083119	9790/D-1012	MMF - CS&C (CADENCE)	5,431,807.99	2.040	09/01/2019	2.040	5,431,807.99	0.00	5,431,807.99	0.00	08/31/2019
Fund	1012 MMF-COMSUPV CORR		\$5,431,807.99	2.040		2.040	\$5,431,807.99	\$0.00	\$5,431,807.99	\$0.00	
H083119	9779/H-1024	MMF - AMEGY-CHCI	62,670,290.80	2.010	09/01/2019	2.010	62,670,290.80	0.00	62,670,290.80	0.00	08/31/2019
Fund	1024 MMF-AMEGY CHCI		\$62,670,290.80	2.010		2.010	\$62,670,290.80	\$0.00	\$62,670,290.80	\$0.00	
H083119	9778/H-1026	MMF - AMEGY-CHCTX	133,930,551.40	2.010	09/01/2019	2.010	133,930,551.40	0.00	133,930,551.40	0.00	08/31/2019
Fund	1026 MMF-AMEGY CHCTX		\$133,930,551.40	2.010		2.010	\$133,930,551.40	\$0.00	\$133,930,551.40	\$0.00	
9128283H1	25136/V-2854	US TREASURY NOTE	3,700,000.00	1.750	11/30/2019	2.721	3,691,316.59	3,688,325.64	3,696,966.00	3,694,228.00	11/19/2018
912828H52	27419/V-2854	US TREASURY NOTE	1,989,000.00	1.250	01/31/2020	2.060	1,982,458.52	1,981,124.40	1,983,490.47	1,979,751.15	01/19/2018
9128283Y4	25014/V-2854	US TREASURY NOTE	3,600,000.00	2.250	02/29/2020	2.613	3,593,670.15	3,592,586.03	3,605,616.00	3,601,404.00	08/07/2018
912828Y46	25013/V-2854	US TREASURY NOTE	2,400,000.00	2.625	07/31/2020	2.662	2,399,221.51	2,399,149.26	2,417,064.00	2,413,224.00	08/07/2018
Fund	2854 HSA 2001H JL DS RES		\$11,689,000.00	1.999		2.563	\$11,666,666.77	\$11,661,185.33	\$11,703,136.47	\$11,688,607.15	
89233HWC4	25520/W-3128	TMCC - DISC CP	1,000,000.00	2.330	09/12/2019	2.377	999,288.06	997,281.67	999,346.11	997,340.00	06/10/2019
9128283H1	25163/W-3128	US TREASURY NOTE	4,789,000.00	1.750	11/30/2019	2.731	4,777,652.78	4,773,744.29	4,785,073.02	4,781,529.16	11/30/2018
912828XE5	25168/W-3128	US TREASURY NOTE	2,200,000.00	1.500	05/31/2020	2.822	2,178,867.91	2,176,468.29	2,194,412.00	2,189,000.00	12/04/2018
Fund	3128 HSA-OPERATING		\$7,989,000.00	1.754		2.711	\$7,955,808.75	\$7,947,494.25	\$7,978,831.13	\$7,967,869.16	
I083119	9801/I-5109	DDA - JUVPROB (CADEI)	1,422,519.24	0.500	09/01/2019	0.500	1,422,519.24	0.00	1,422,519.24	0.00	08/31/2019
Fund	5109 DDA-JUV PROB		\$1,422,519.24	0.500		0.500	\$1,422,519.24	\$0.00	\$1,422,519.24	\$0.00	
D083119	9802/D-5110	DDA - CS&C (CADENCE)	2,501,051.65	0.500	09/01/2019	0.500	2,501,051.65	0.00	2,501,051.65	0.00	08/31/2019
Fund	5110 DDA-CS&C		\$2,501,051.65	0.500		0.500	\$2,501,051.65	\$0.00	\$2,501,051.65	\$0.00	
89233HZ98	25333/N-5910	TMCC - DISC CP	7,000,000.00	2.590	12/09/2019	2.666	6,950,142.50	6,934,530.56	6,958,997.50	6,942,872.23	03/14/2019
89233GC61	25525/N-5910	TMCC - DISC CP	5,000,000.00	2.230	03/06/2020	2.291	4,942,081.95	4,932,480.56	4,946,756.95	4,932,783.35	06/13/2019
Fund	5910 911 EMERGENCY NETWORK		\$12,000,000.00	2.440		2.510	\$11,892,224.45	\$11,867,011.12	\$11,905,754.45	\$11,875,655.58	

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2019	Book Value 07/31/2019	Market Value 08/31/2019	Market Value 07/31/2019	Purchase Date
912828F62	25503/V-7700	US TREASURY NOTE	1,420,000.00	1.500	10/31/2019	2.434	1,417,856.12	1,416,748.44	1,418,651.00	1,417,387.20	05/21/2019
Fund	7700 HSA 2001A REV SL INT DS		\$1,420,000.00	1.500		2.434	\$1,417,856.12	\$1,416,748.44	\$1,418,651.00	\$1,417,387.20	
912828N89	25176/V-7905	US TREASURY NOTE	2,273,000.00	1.375	01/31/2021	2.746	2,230,401.13	2,227,851.78	2,263,680.70	2,252,838.49	12/07/2018
Fund	7905 HSA 2014 TOYOTA CENTER DS		\$2,273,000.00	1.375		2.746	\$2,230,401.13	\$2,227,851.78	\$2,263,680.70	\$2,252,838.49	
9128284C1	25268/V-7907	US TREASURY NOTE	2,000,000.00	2.250	03/31/2020	2.559	1,996,473.54	1,995,957.88	2,003,980.00	2,001,480.00	02/07/2019
Fund	7907 HSA SERIES 2001G DS RES		\$2,000,000.00	2.250		2.559	\$1,996,473.54	\$1,995,957.88	\$2,003,980.00	\$2,001,480.00	
9128283S7	25221/V-7909	US TREASURY NOTE	3,050,000.00	2.000	01/31/2020	2.592	3,042,625.56	3,041,121.57	3,050,610.00	3,047,133.00	01/08/2019
912828W22	25543/V-7909	US TREASURY NOTE	3,150,000.00	1.375	02/15/2020	2.048	3,140,446.60	3,138,673.21	3,142,863.30	3,136,108.50	07/02/2019
Fund	7909 HSA SERIES 2014C DS RES		\$6,200,000.00	1.682		2.316	\$6,183,072.16	\$6,179,794.78	\$6,193,473.30	\$6,183,241.50	
912828H52	24684/V-7910	US TREASURY NOTE	3,000,000.00	1.250	01/31/2020	1.914	2,991,903.41	2,990,252.13	2,991,690.00	2,986,050.00	01/02/2018
912828UQ1	25254/V-7910	US TREASURY NOTE	3,065,000.00	1.250	02/29/2020	2.555	3,045,590.28	3,042,265.97	3,055,314.60	3,048,602.25	02/01/2019
Fund	7910 HSA SERIES 2014 NRG DS RES		\$6,065,000.00	1.250		2.238	\$6,037,493.69	\$6,032,518.10	\$6,047,004.60	\$6,034,652.25	
9128282G4	25234/S-8324	US TREASURY NOTE	2,000,000.00	0.875	09/15/2019	2.581	1,998,715.64	1,995,871.69	1,999,220.00	1,996,880.00	01/17/2019
89233HX74	25224/S-8324	TMCC - DISC CP	4,000,000.00	2.790	10/07/2019	2.876	3,988,840.00	3,979,230.00	3,991,440.00	3,983,101.12	01/11/2019
Fund	8324 HCS&CC GENERAL DISBURSEM		\$6,000,000.00	2.152		2.777	\$5,987,555.64	\$5,975,101.69	\$5,990,660.00	\$5,979,981.12	
89233HXW9	25495/V-8500	TMCC - DISC CP	2,200,000.00	2.430	10/30/2019	2.492	2,191,238.50	2,186,635.00	2,192,284.12	2,187,515.00	05/16/2019
89233HXW9	25496/V-8500	TMCC - DISC CP	800,000.00	2.430	10/30/2019	2.492	796,814.00	795,140.00	797,194.22	795,460.00	05/16/2019
912828F62	25439/V-8500	US TREASURY NOTE	3,520,000.00	1.500	10/31/2019	2.439	3,514,666.67	3,511,911.11	3,516,656.00	3,513,523.20	04/16/2019
89233HYC2	25487/V-8500	TMCC - DISC CP	2,600,000.00	2.470	11/12/2019	2.536	2,587,156.00	2,581,625.95	2,588,820.00	2,583,113.73	05/10/2019
89233HYD0	25455/V-8500	TMCC - DISC CP	1,900,000.00	2.510	11/13/2019	2.578	1,890,329.53	1,886,222.89	1,891,716.53	1,887,540.22	04/25/2019
89233HYD0	25460/V-8500	TMCC - DISC CP	2,000,000.00	2.510	11/13/2019	2.578	1,989,820.56	1,985,497.78	1,991,280.56	1,986,884.44	05/03/2019
Fund	8500 HSA PLEDGED REV		\$13,020,000.00	2.211		2.512	\$12,970,025.26	\$12,947,032.73	\$12,977,951.43	\$12,954,036.59	
89233HYC2	25488/V-8507	TMCC - DISC CP	5,000,000.00	2.470	11/12/2019	2.536	4,975,300.00	4,964,665.28	4,978,500.00	4,967,526.40	05/10/2019
912828LY4	25504/V-8507	US TREASURY NOTE	3,850,000.00	3.375	11/15/2019	2.410	3,857,477.29	3,860,567.90	3,859,625.00	3,862,050.50	05/21/2019
Fund	8507 HSA Astros Renewal & Replace		\$8,850,000.00	2.864		2.481	\$8,832,777.29	\$8,825,233.18	\$8,838,125.00	\$8,829,576.90	
89233HYD0	25502/V-8508	TMCC - DISC CP	1,500,000.00	2.440	11/13/2019	2.505	1,492,578.33	1,489,426.66	1,493,460.42	1,490,163.33	05/16/2019
Fund	8508 HSA HC DEBT SERVICE		\$1,500,000.00	2.440		2.505	\$1,492,578.33	\$1,489,426.66	\$1,493,460.42	\$1,490,163.33	
912828F62	25104/V-8546	US TREASURY NOTE	1,425,000.00	1.500	10/31/2019	2.694	1,422,260.08	1,420,844.45	1,423,646.25	1,422,378.00	10/23/2018
9128283S7	25220/V-8546	US TREASURY NOTE	2,800,000.00	2.000	01/31/2020	2.592	2,793,230.03	2,791,849.31	2,800,560.00	2,797,368.00	01/08/2019
912828VF4	24888/V-8546	US TREASURY NOTE	1,079,000.00	1.375	05/31/2020	2.563	1,069,727.46	1,068,674.53	1,075,206.65	1,072,472.05	05/10/2018
912828VF4	24898/V-8546	US TREASURY NOTE	1,250,000.00	1.375	05/31/2020	2.607	1,238,867.78	1,237,603.68	1,245,605.48	1,242,437.50	05/16/2018

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2019	Book Value 07/31/2019	Market Value 08/31/2019	Market Value 07/31/2019	Purchase Date
Fund	8546 HSA NRG SURPLUS		\$6,554,000.00	1.669		2.612	\$6,524,085.35	\$6,518,971.97	\$6,545,018.38	\$6,534,655.55	
9128283H1	25137/V-8547	US TREASURY NOTE	1,700,000.00	1.750	11/30/2019	2.721	1,696,010.33	1,694,636.11	1,698,606.00	1,697,348.00	11/19/2018
9128283H1	25165/V-8547	US TREASURY NOTE	1,307,000.00	1.750	11/30/2019	2.731	1,303,903.15	1,302,836.46	1,305,928.26	1,304,961.08	11/30/2018
912828357	25223/V-8547	US TREASURY NOTE	3,000,000.00	2.000	01/31/2020	2.597	2,992,681.69	2,991,189.14	3,000,600.00	2,997,180.00	01/09/2019
9128284J6	25179/V-8547	US TREASURY NOTE	1,250,000.00	2.375	04/30/2020	2.770	1,246,800.70	1,246,390.87	1,254,100.00	1,252,250.00	12/11/2018
912828VF4	24883/V-8547	US TREASURY NOTE	1,440,000.00	1.375	05/31/2020	2.565	1,427,608.67	1,426,201.60	1,434,937.51	1,431,288.00	05/11/2018
912828VF4	24899/V-8547	US TREASURY NOTE	1,555,000.00	1.375	05/31/2020	2.602	1,541,198.99	1,539,631.84	1,549,533.21	1,545,592.25	05/17/2018
Fund	8547 HSA NATIONAL INSURED BONI		\$10,252,000.00	1.790		2.652	\$10,208,203.53	\$10,200,886.02	\$10,243,704.98	\$10,228,619.33	
89233HXW9	25497/V-8550	TMCC - DISC CP	1,185,000.00	2.430	10/30/2019	2.492	1,180,280.74	1,177,801.13	1,180,843.94	1,178,275.13	05/16/2019
89233HYC2	25486/V-8550	TMCC - DISC CP	1,200,000.00	2.470	11/12/2019	2.536	1,194,072.00	1,191,519.67	1,194,840.00	1,192,206.34	05/10/2019
Fund	8550 HSA SERIES 2014A SR LIEN IN		\$2,385,000.00	2.450		2.514	\$2,374,352.74	\$2,369,320.80	\$2,375,683.94	\$2,370,481.47	
89233HXW9	25498/V-8554	TMCC - DISC CP	950,000.00	2.430	10/30/2019	2.492	946,216.62	944,228.75	946,668.14	944,608.75	05/16/2019
Fund	8554 HSA SECOND LIEN DS REV HOL		\$950,000.00	2.430		2.492	\$946,216.62	\$944,228.75	\$946,668.14	\$944,608.75	
89233HYD0	25501/V-8557	TMCC - DISC CP	3,470,000.00	2.440	11/13/2019	2.505	3,452,831.21	3,445,540.35	3,454,871.77	3,447,244.50	05/16/2019
Fund	8557 HSA NRG DS PRINCIPAL		\$3,470,000.00	2.440		2.505	\$3,452,831.21	\$3,445,540.35	\$3,454,871.77	\$3,447,244.50	
89233HXW9	25494/V-8561	TMCC - DISC CP	5,700,000.00	2.430	10/30/2019	2.492	5,677,299.75	5,665,372.50	5,680,008.85	5,667,652.50	05/16/2019
Fund	8561 HSA SER 14A SR LN PRIN		\$5,700,000.00	2.430		2.492	\$5,677,299.75	\$5,665,372.50	\$5,680,008.85	\$5,667,652.50	
89233HW34	25297/H-9902	TMCC - DISC CP	45,000,000.00	2.520	09/03/2019	2.588	44,993,700.00	44,896,050.00	44,994,649.95	44,905,950.00	02/21/2019
89233HW34	25296/H-9902	TMCC - DISC CP	50,000,000.00	2.520	09/03/2019	2.588	49,993,000.00	49,884,500.00	49,994,055.50	49,895,500.00	02/21/2019
89233HX33	25298/H-9902	TMCC - DISC CP	35,000,000.00	2.540	10/03/2019	2.610	34,920,977.78	34,844,425.00	34,933,422.30	34,860,962.50	02/21/2019
89233HXF6	25299/H-9902	TMCC - DISC CP	27,000,000.00	2.540	10/15/2019	2.611	26,916,180.00	26,857,125.00	26,929,379.88	26,872,312.41	02/21/2019
62478YY10	25533/H-9902	MUFG - DISC CP	30,000,000.00	2.280	11/01/2019	2.332	29,884,100.00	29,825,200.00	29,890,708.20	29,825,966.70	06/17/2019
62478YYF9	25534/H-9902	MUFG - DISC CP	20,000,000.00	2.250	11/15/2019	2.303	19,906,250.00	19,867,500.00	19,910,416.60	19,866,322.20	06/17/2019
62478YYF9	25540/H-9902	MUFG - DISC CP	50,000,000.00	2.210	11/15/2019	2.261	49,769,791.67	49,674,638.89	49,776,041.50	49,665,805.50	06/21/2019
Fund	9902 HOSP DIST GENERAL		\$257,000,000.00	2.415		2.478	\$256,383,999.45	\$255,849,438.89	\$256,428,673.93	\$255,892,819.31	
140861JU0	24457/H-9907	CARBON CNTY PA REF	10,000.00	1.500	12/01/2019	1.000	10,012.31	10,016.42	10,008.00	10,009.20	05/26/2017
216147JW9	25293/H-9907	COOK CTY MN	320,000.00	1.100	02/01/2020	1.691	319,221.24	319,065.49	319,776.00	319,590.40	02/22/2019
364496MN6	2307/H-9907	GALVESTON ISD TX CA	450,000.00	0.000	02/01/2020	3.331	447,233.94	446,680.73	447,412.50	446,868.00	03/04/2019
208418M19	25304/H-9907	CONROE ISD TX	500,000.00	5.000	02/15/2020	1.551	507,767.16	509,187.98	508,750.00	510,305.00	03/04/2019
587839J36	25308/H-9907	MERCER CTY NJ BANS	880,552.00	5.000	02/26/2020	1.591	894,915.38	897,377.67	897,141.60	899,677.59	03/04/2019
587839J36	25310/H-9907	MERCER CTY NJ BANS	23,052,000.00	5.000	02/26/2020	1.591	23,428,023.57	23,492,484.76	23,486,299.68	23,552,689.44	03/01/2019
H052819	25519/H-9907	CD - AMEGY	1,969,545.70	0.100	05/28/2020	0.100	1,969,545.70	1,969,545.70	1,969,545.70	1,969,545.70	05/28/2019
H061819	25555/H-9907	CD - AMEGY	500,000.00	0.100	06/18/2020	0.100	500,000.00	500,000.00	500,000.00	500,000.00	06/18/2019

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2019	Book Value 07/31/2019	Market Value 08/31/2019	Market Value 07/31/2019	Purchase Date
H061819	25553/H-9907	CD - AMEGY	400,000.00	0.100	06/18/2020	0.100	400,000.00	400,000.00	400,000.00	400,000.00	06/18/2019
H061819	25554/H-9907	CD - AMEGY	455,512.00	0.100	06/18/2020	0.100	455,512.00	455,512.00	455,512.00	455,512.00	06/18/2019
Fund	9907 COMM HEALTH CHOICE, INC.		\$28,537,609.70	4.305		1.445	\$28,932,231.30	\$28,999,870.75	\$28,994,445.48	\$29,064,197.33	
912828X21	25441/H-9917	US TREASURY NOTE	5,500,000.00	1.500	04/15/2020	2.444	5,468,380.20	5,464,062.07	5,488,398.47	5,475,525.00	04/17/2019
Fund	9917 HOSP DIST SERIES 2010 D/S		\$5,500,000.00	1.500		2.444	\$5,468,380.20	\$5,464,062.07	\$5,488,398.47	\$5,475,525.00	
912828X21	25442/H-9918	US TREASURY NOTE	6,500,000.00	1.500	04/15/2020	2.444	6,462,631.14	6,457,527.91	6,486,289.10	6,471,075.00	04/17/2019
Fund	9918 HOSP DIST SERIES 2010 D/S R		\$6,500,000.00	1.500		2.444	\$6,462,631.14	\$6,457,527.91	\$6,486,289.10	\$6,471,075.00	
62478YX02	25445/H-9919	MUFG - DISC CP	10,000,000.00	2.500	10/18/2019	2.567	9,967,361.11	9,945,833.33	9,972,061.10	9,950,816.70	04/22/2019
Fund	9919 HOSP DIST BEN TAUB LEVEL 1		\$10,000,000.00	2.500		2.567	\$9,967,361.11	\$9,945,833.33	\$9,972,061.10	\$9,950,816.70	
912828X21	25440/H-9920	US TREASURY NOTE	7,000,000.00	1.500	04/15/2020	2.444	6,959,756.61	6,954,260.82	6,985,234.41	6,968,850.00	04/17/2019
Fund	9920 HOSP DIST SERIES 2016 RR D/		\$7,000,000.00	1.500		2.444	\$6,959,756.61	\$6,954,260.82	\$6,985,234.41	\$6,968,850.00	
717146VJ0	25292/H-9922	PHARR SAN JUAN ALAN	1,770,000.00	4.000	02/01/2020	1.591	1,787,559.03	1,791,070.83	1,790,903.70	1,795,080.90	02/22/2019
306297V25	25303/H-9922	FALL RIVER MA BANS	16,225,000.00	3.500	02/07/2020	1.771	16,344,323.29	16,367,270.07	16,400,392.25	16,435,600.50	03/01/2019
306297V25	25305/H-9922	FALL RIVER MA BANS	295,000.00	3.500	02/07/2020	1.770	297,169.71	297,586.96	298,188.95	298,829.10	03/04/2019
388625CC7	25348/H-9922	GRAPEVINE TX	425,000.00	5.000	02/15/2020	1.640	431,427.65	432,603.44	432,505.50	433,806.00	03/25/2019
442403NQ0	25573/H-9922	HOUSTON ISD TX LT G	180,000.00	5.000	02/15/2020	1.231	183,068.94	183,630.33	182,926.80	183,760.20	07/18/2019
386155DZ5	25574/H-9922	GRAND PRAIRIE ISD TX	385,000.00	5.000	02/15/2020	1.231	391,564.12	392,764.87	391,479.55	392,981.05	07/18/2019
7742853H1	24426/H-9922	ROCKWALL TXISD CAB	1,000,000.00	0.000	02/15/2020	0.910	995,914.91	995,167.64	994,840.00	993,880.00	05/15/2017
090874KK3	24437/H-9922	BIRDSVILLE TX ISD CAI	1,000,000.00	0.000	02/15/2020	0.850	996,179.96	995,481.17	994,780.00	994,100.00	05/15/2017
487694PQ8	24438/H-9922	KELLER TXISD CABS RE	760,000.00	0.000	02/15/2020	0.830	757,163.50	756,644.62	756,192.40	755,364.00	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	100,000.00	100,000.00	02/17/2019
3434876G4	25576/H-9922	FLOWER MOUND TX LT	350,000.00	4.000	03/01/2020	1.169	354,919.09	354,919.09	355,089.00	355,089.00	08/13/2019
H031019	25389/H-9922	CD - AMEGY	400,000.00	0.100	03/10/2020	0.100	400,000.00	400,000.00	400,000.00	400,000.00	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	100,000.00	100,000.00	03/22/2019
59656NVA7	25610/H-9922	MIDDLESEX CO NJ UT (	800,000.00	2.000	06/01/2020	0.971	806,133.14	805,736.00	805,736.00	805,736.00	08/27/2019
731367DK1	24425/H-9922	POLK CNTY OR SCHL D	970,000.00	0.000	06/15/2020	1.040	962,187.29	959,630.70	959,630.70	958,098.10	05/15/2017
438701SP0	25565/H-9922	HONOLULU HI WTR SW	250,000.00	3.000	07/01/2020	1.140	253,841.30	254,225.43	254,022.50	254,342.50	07/16/2019
574193PF9	25350/H-9922	MARYLAND STATE GO	520,000.00	5.000	08/01/2020	1.530	536,300.23	537,782.07	538,465.20	540,066.80	03/26/2019
882724AX5	25592/H-9922	STATE OF TEXAS UT G	575,000.00	5.000	08/01/2020	0.980	596,034.82	595,355.00	595,355.00	595,355.00	08/22/2019
882724LZ8	25535/H-9922	STATE OF TEXAS GO	250,000.00	5.000	08/01/2020	1.353	258,270.57	259,022.44	258,850.00	259,542.50	06/20/2019
622205PM8	25572/H-9922	MOUNT OLIVE TWP NJ	300,000.00	4.000	08/15/2020	1.180	308,005.98	308,704.18	308,130.00	308,526.00	07/17/2019
3886402R4	25588/H-9922	GRAPEVINE COLLEYVIL	1,000,000.00	5.000	08/15/2020	1.010	1,037,840.00	1,036,930.00	1,036,930.00	1,036,930.00	08/22/2019
249002FD3	25600/H-9922	DENTON TX ISD UT GC	750,000.00	5.000	08/15/2020	0.971	778,668.31	778,668.31	778,185.00	778,185.00	08/26/2019
164663WE2	25539/H-9922	CHERRY HILL NJ UT GC	120,000.00	4.000	08/15/2020	1.230	123,142.70	123,416.78	123,381.60	123,570.00	06/24/2019
0118326V3	25353/H-9922	ALASKA ST HSG FIN CC	550,000.00	5.000	12/01/2020	1.600	572,964.55	574,495.52	576,224.00	577,241.50	03/28/2019

Book Value & Market Value Report

Run Date: 9/12/2019 10:21:54AM

As Of Date: 08/31/2019

911 EMERGENCY NETWORK; COMM SUPERVISION & CORR; HOSPITAL DIST; JUV PROBATION; SPORTS & CONVENTION CORP; & SPORTS AUTHORITY

CUSIP	Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 08/31/2019	Book Value 07/31/2019	Market Value 08/31/2019	Market Value 07/31/2019	Purchase Date
24588TBT2	25571/H-9922	DELAWARE CO OH WTI	250,000.00	2.000	12/01/2020	1.210	252,439.02	252,601.62	252,725.00	252,767.50	07/17/2019
7962535E8	25388/H-9922	SAN ANTONIO ELEC AN	20,000.00	5.000	02/01/2021	1.520	20,968.38	21,025.34	21,000.60	21,158.20	04/05/2019
825214FN4	25537/H-9922	SHOREVIEW MN UT GC	340,000.00	2.000	02/01/2021	1.381	342,938.83	343,111.70	343,893.00	343,546.20	06/21/2019
088365EY3	25349/H-9922	BEAR CO HOSP DIST	340,000.00	5.000	02/15/2021	1.680	356,099.90	357,021.65	359,254.20	359,788.00	03/25/2019
421020ZL5	25536/H-9922	HAYS CO. TX LT GO	290,000.00	5.000	02/15/2021	1.350	305,180.70	306,049.83	306,411.10	306,831.60	06/19/2019
76541VPA9	25359/H-9922	RICHMOND VA GO	350,000.00	5.000	03/01/2021	1.480	368,147.27	369,155.45	371,007.00	371,654.50	03/28/2019
89453PF95	25386/H-9922	TRAVIS CO TX LT GO	155,000.00	5.000	03/01/2021	1.594	162,753.59	163,184.34	163,847.40	164,324.80	04/08/2019
476772J03	25345/H-9922	JERSEY VILLAGE TX	585,000.00	3.000	03/15/2021	1.660	596,817.87	597,457.83	601,456.05	599,911.65	03/25/2019
Fund	9922 COMM HEALTH CHOICE TEXAS,		\$31,405,000.00	3.257		1.487	\$31,778,024.65	\$28,240,836.11	\$31,851,802.50	\$28,324,771.60	
912796VU0	25142/I-9995	TX CLASS - POOL	2,039,867.56	2.283	09/01/2019	2.283	2,039,867.56	2,035,919.18	2,039,867.56	2,035,919.18	11/19/2018
	23114/I-9995	LONE STAR - POOL	1,893,339.54	2.297	09/01/2019	2.297	1,893,339.54	1,889,653.45	1,893,339.54	1,889,653.45	01/15/2014
	25621/I-9995	US TREASURY BILL	2,000,000.00	2.015	09/10/2019	1.887	1,998,992.40	0.00	1,999,298.00	0.00	08/29/2019
Fund	9995 JUVENILE BOARD		\$5,933,207.10	2.197		2.154	\$5,932,199.50	\$3,925,572.63	\$5,932,505.10	\$3,925,572.63	
89233HW42	25397/D-9996	TMCC - DISC CP	2,000,000.00	2.500	09/04/2019	2.561	1,999,583.33	1,995,277.78	1,999,643.34	1,995,693.34	04/09/2019
30229BWK9	25546/D-9996	XON - DISC CP	2,000,000.00	2.230	09/19/2019	2.272	1,997,770.00	1,993,929.45	1,997,860.00	1,993,793.34	07/02/2019
62478YX37	25552/D-9996	MUFG - DISC CP	2,000,000.00	2.210	10/03/2019	2.254	1,996,071.11	1,992,265.00	1,996,195.56	1,992,055.00	07/02/2019
30229BXH5	25547/D-9996	XON - DISC CP	2,000,000.00	2.210	10/17/2019	2.256	1,994,352.22	1,990,546.11	1,994,531.12	1,990,289.44	07/02/2019
62478YXX1	25549/D-9996	MUFG - DISC CP	2,000,000.00	2.210	10/31/2019	2.257	1,992,633.33	1,988,827.22	1,992,833.34	1,988,523.88	07/02/2019
62478YYE2	25551/D-9996	MUFG - DISC CP	2,000,000.00	2.180	11/14/2019	2.228	1,991,037.78	1,987,283.33	1,991,161.12	1,986,758.34	07/02/2019
89233HYR9	25611/D-9996	TMCC - DISC CP	2,000,000.00	2.050	11/25/2019	2.089	1,990,319.44	0.00	1,989,847.22	0.00	08/26/2019
Fund	9996 COMM SUPV&CORR(TDCJ)		\$14,000,000.00	2.227		2.274	\$13,961,767.21	\$11,948,128.89	\$13,962,071.70	\$11,947,113.34	
Grand Totals			\$934,961,981.28	2.233		2.177	\$934,461,437.98	\$465,495,207.73	\$934,931,310.83	\$465,889,492.28	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

PORTFOLIO PERFORMANCE

Fiscal Year 2019-20

June through August 2019

Second Quarter

Average Monthly Yield on Selected U.S. Treasury Maturities

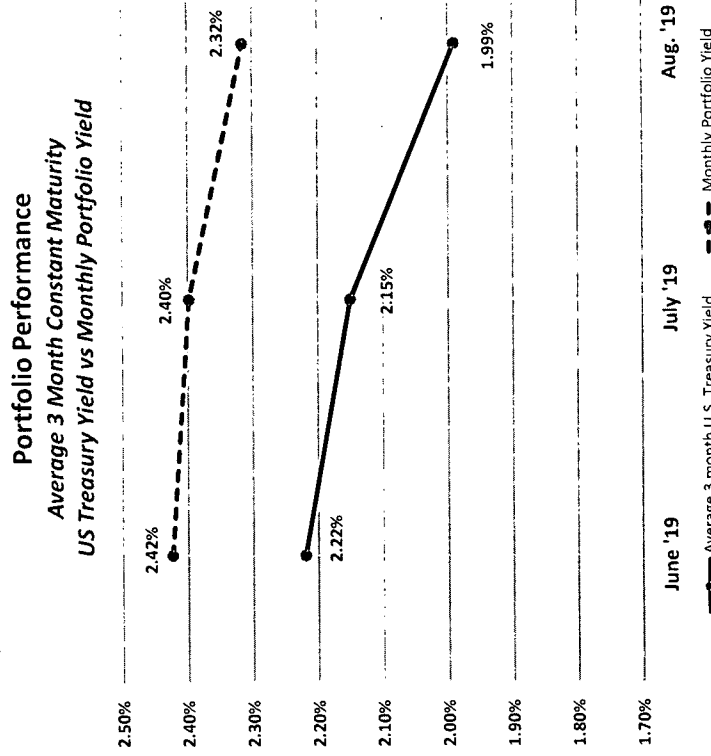
MATURITIES	June '19	July '19	Aug. '19	Quarterly Average
6 MONTH	2.17%	2.08%	1.93%	2.06%
1 YEAR	2.00%	1.96%	1.77%	1.91%
2 YEAR	1.81%	1.84%	1.57%	1.74%
3 YEAR	1.78%	1.80%	1.51%	1.70%
5 YEAR	1.83%	1.83%	1.49%	1.72%
7 YEAR	1.95%	1.93%	1.55%	1.81%
10 YEAR	2.07%	2.06%	1.63%	1.92%

Harris County Investment Portfolio - Maturity Distribution

DAYS	June '19	July '19	Aug. '19	Quarterly Average
0-90	55.01%	58.00%	61.90%	58.30%
91-180	17.41%	13.55%	18.63%	16.53%
181-365	23.57%	24.42%	15.67%	21.22%
>365	4.02%	4.04%	3.80%	3.95%

Harris County Investment Portfolio Averages

	June '19	July '19	Aug. '19	Quarterly Average
Weighted Avg. Mty (Days)	127	112	106	115
Weighted Avg. Portfolio Yield	2.42%	2.40%	2.32%	2.38%

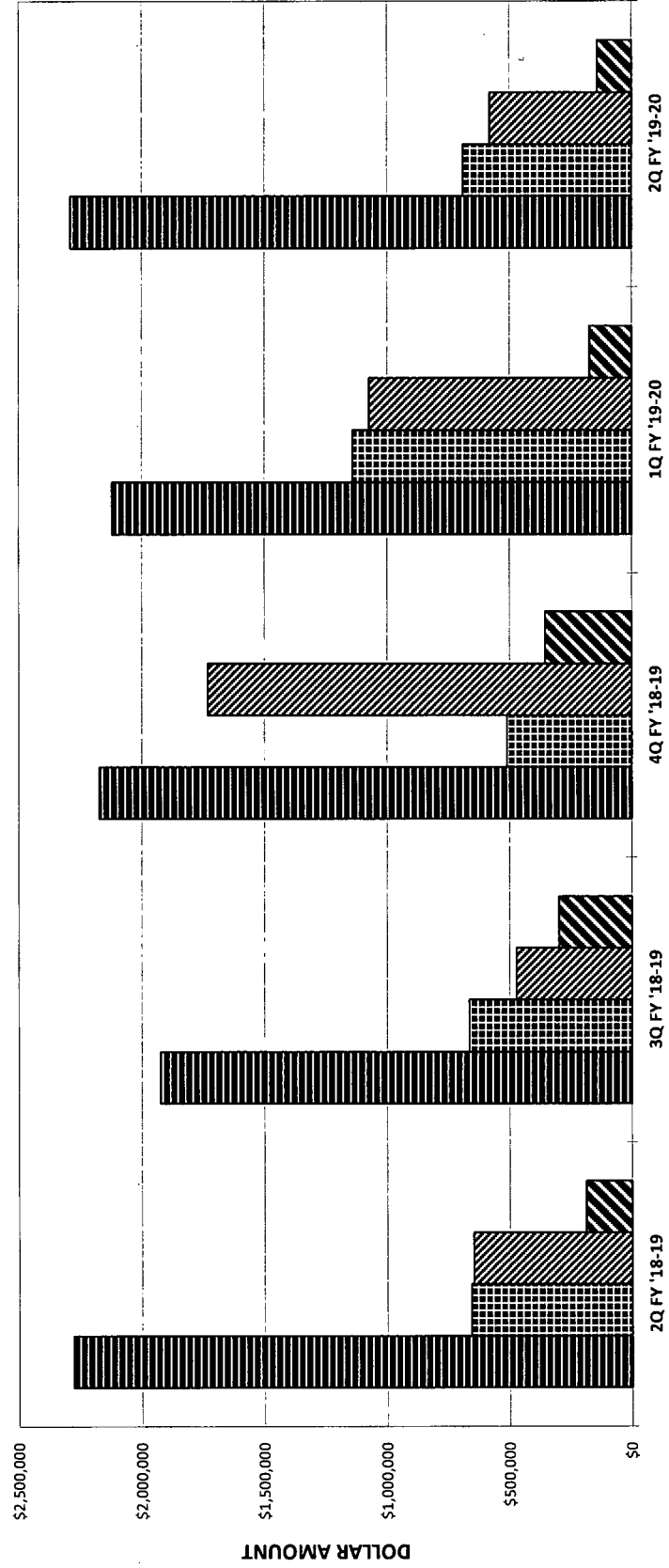


SECTION V

GRAPHS

Total Portfolio Maturity Distribution

	0-90 Days	91-180 Days	181-365 Days	>365 Days	Total
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
2Q FY '19-20	\$2,290,738	\$689,644	\$580,081	\$140,505	\$3,700,968



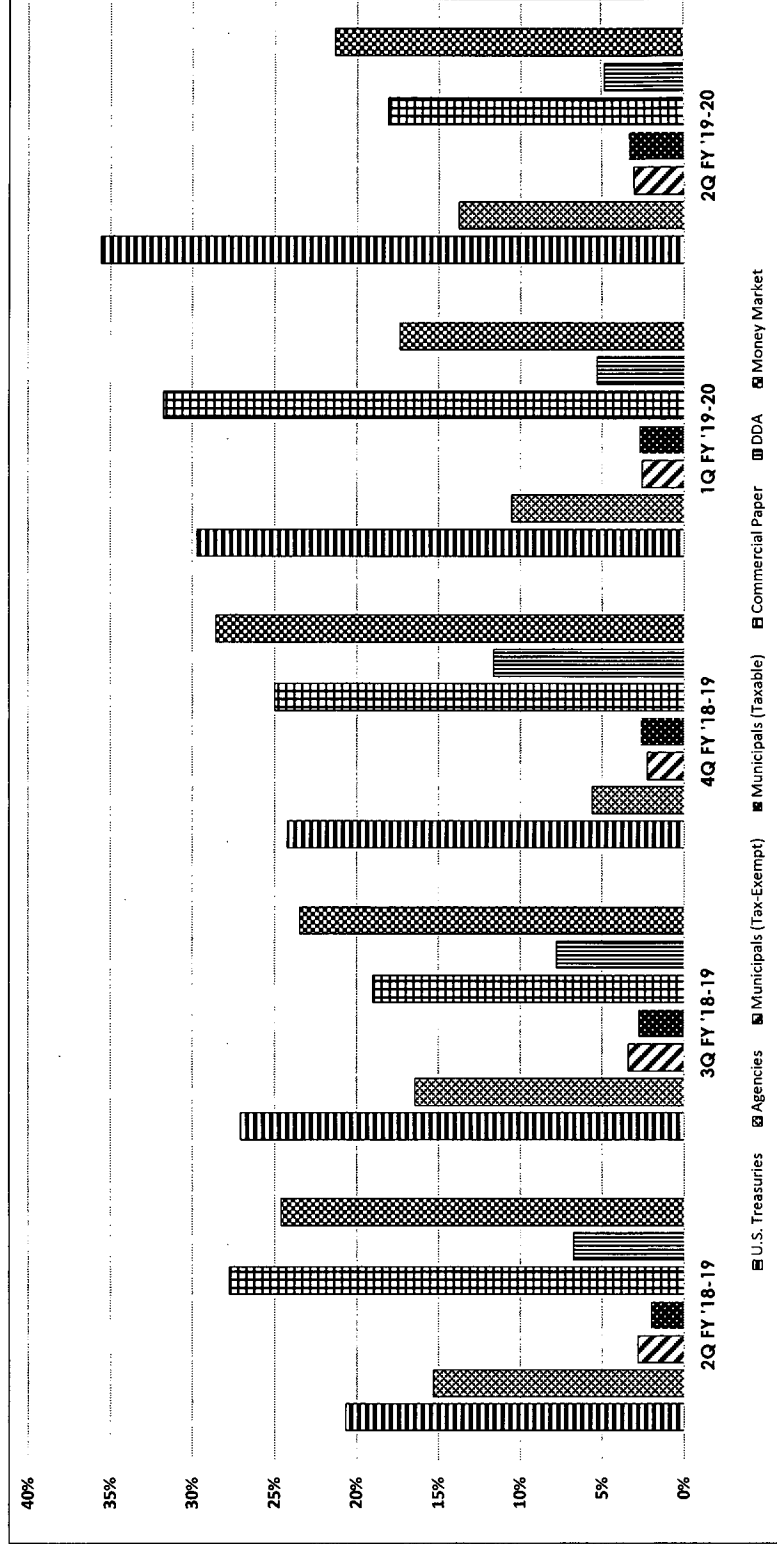
0-90 Days
 91-180 Days
 181-365 Days
 >365 Days

Note: All dollar values in 000's

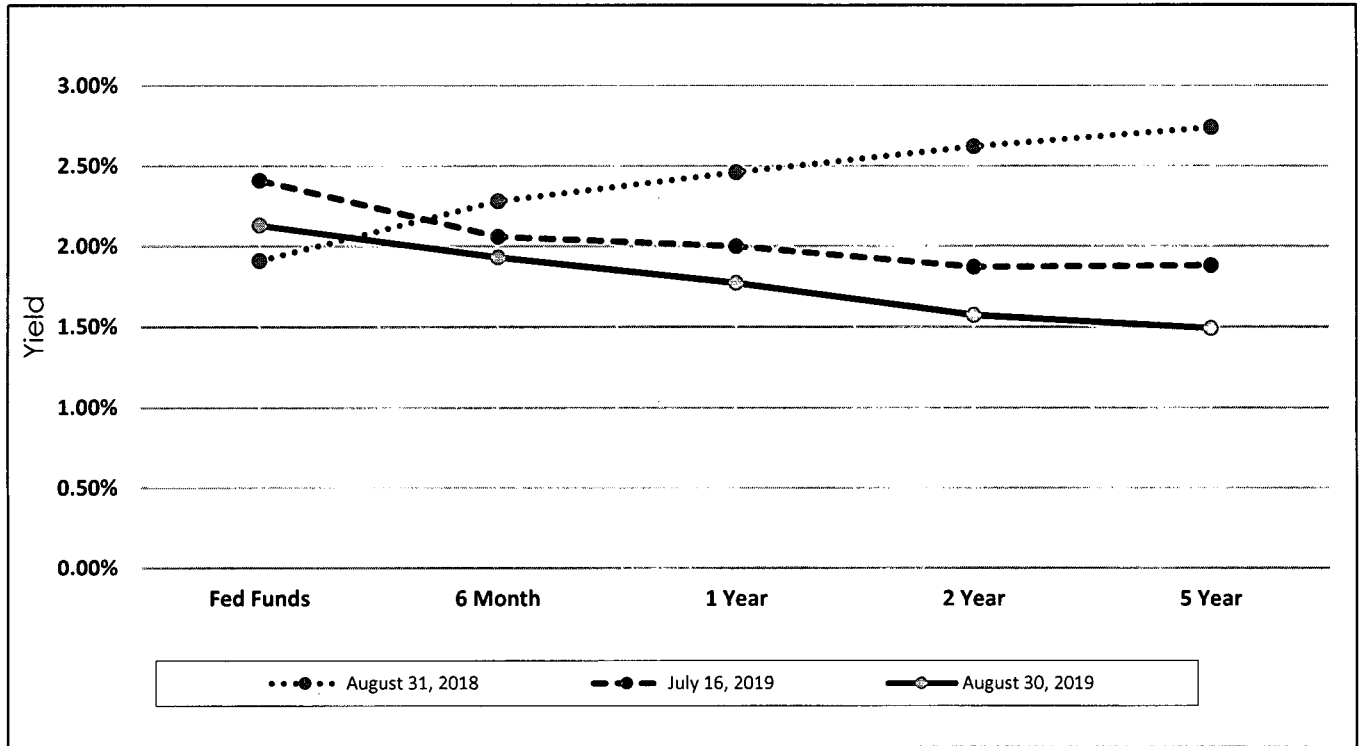
PORTFOLIO SECTOR DISTRIBUTION PERCENTAGES

	U.S. Treasuries	Agencies	Municipals (Tax-Exempt)	Municipals (Taxable)	Commercial Paper	DDA	Money Market	Money Market (Tax-Exempt)
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%
2Q FY '19-20	35.59%	13.77%	3.05%	3.34%	18.10%	4.82%	21.34%	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
August 31, 2018	1.91%	2.28%	2.46%	2.62%	2.74%
July 16, 2019	2.41%	2.06%	2.00%	1.87%	1.88%
August 30, 2019	2.13%	1.93%	1.77%	1.57%	1.49%