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

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

Date: December 17, 2019

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

The Financial Management Section of the Budget Management Department has prepared the Investment Report covering the Third Quarter of Fiscal Year 2019-20 (September through November 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.

[Redacted Signature]

Amy Perez
Director, Financial Management

[Redacted Signature]

Diana Elizondo
Investment Manager

[Redacted Signature]

Mark LaRue
Financial Analyst

Presented to Commissioners Court

DEC 17 2019

APPROVE E/G
Recorded Vol _____ Page _____

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HARRIS COUNTY
CLERK OF COUNTY COURT
JUDICIAL DEPARTMENT

**HARRIS COUNTY
INVESTMENT REPORT**

Fiscal Year 2019-20

September through November 2019

Third 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

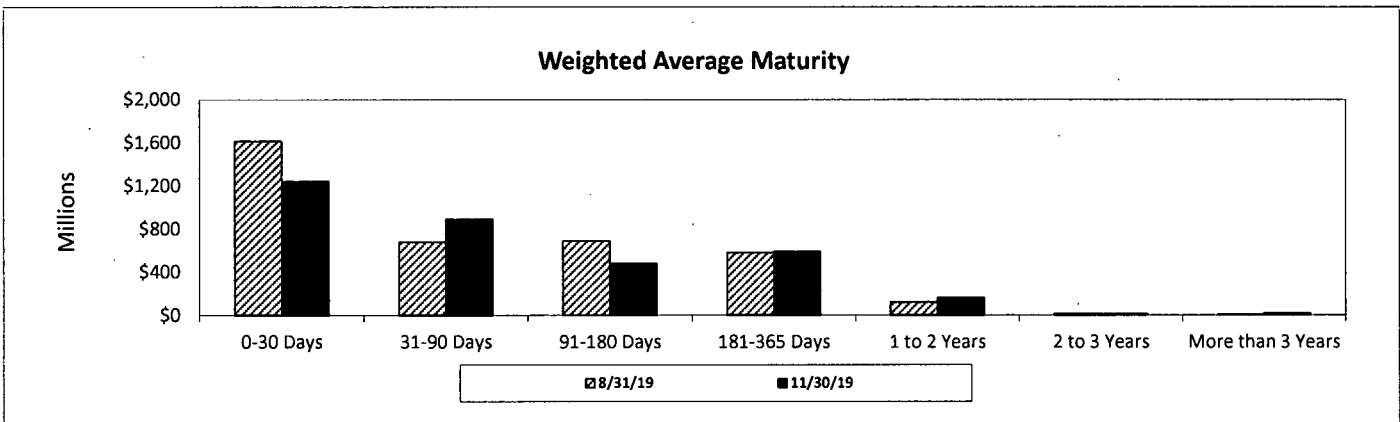
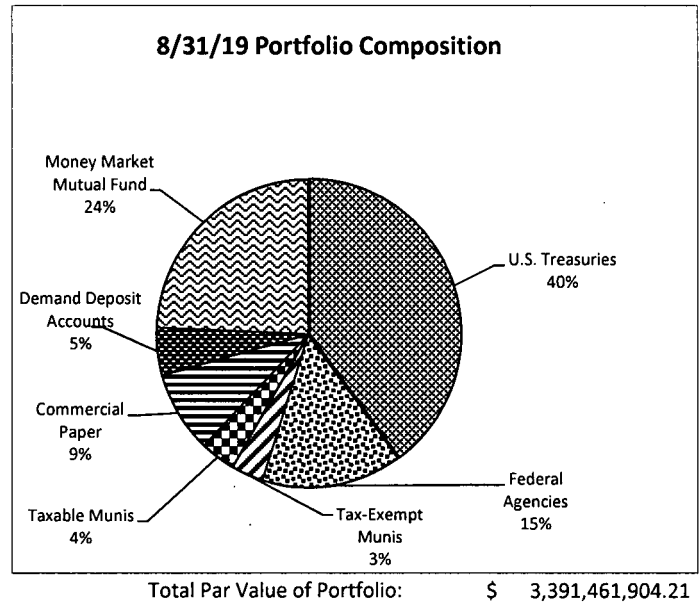
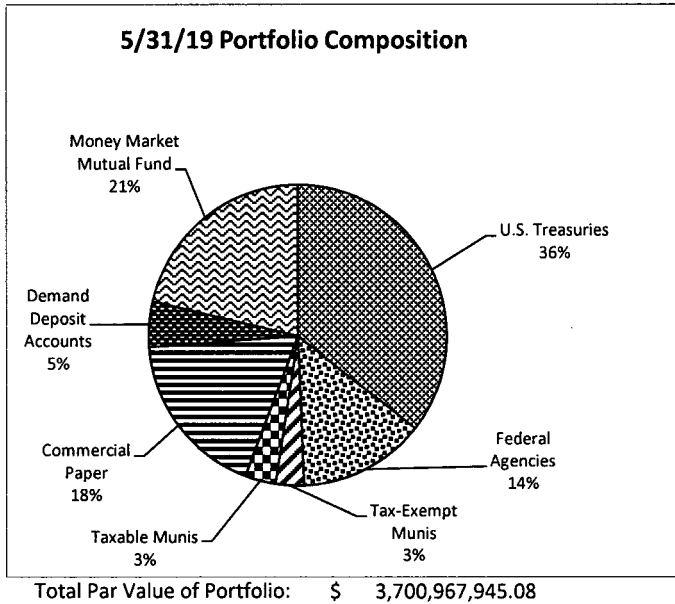
Fiscal Year 2019-20

September through November 2019

Third Quarter

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

\$ 16,549,492



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

120

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

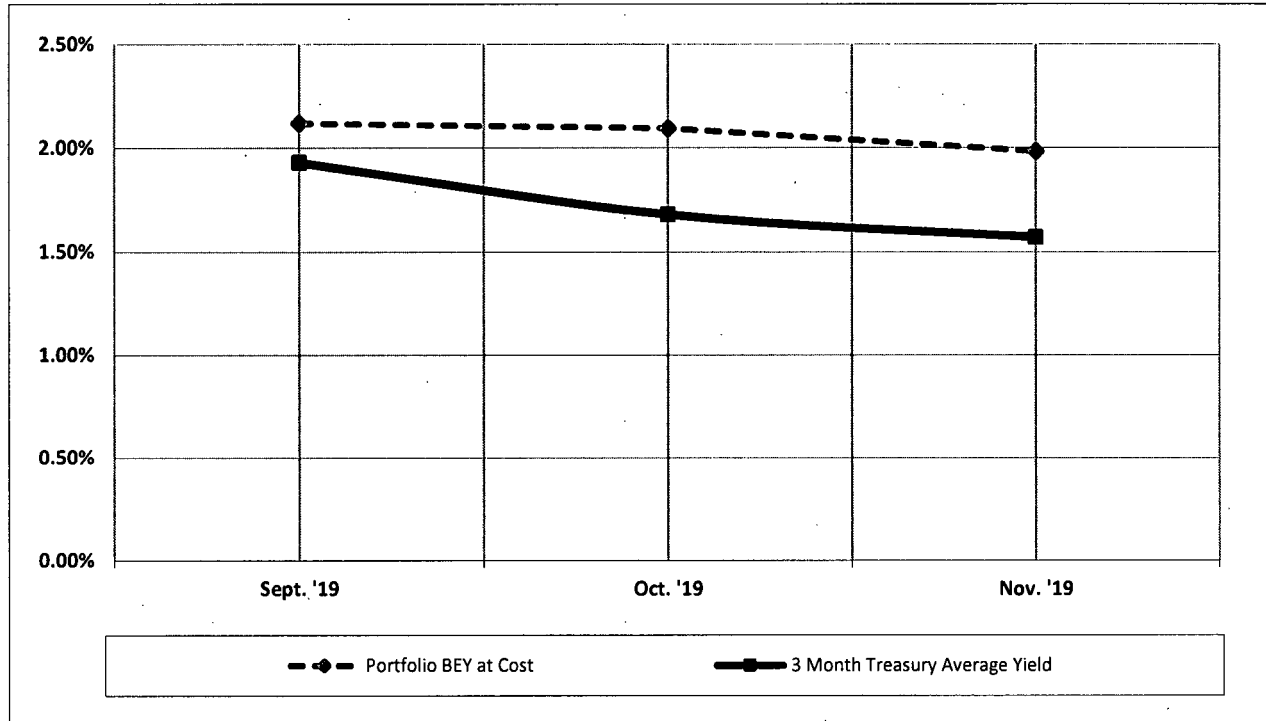
Harris County Investment Report

Fiscal Year 2019-20

September through November 2019

Third Quarter

Average 3 Month Constant Maturity UST Yield vs Monthly Portfolio Yield



The book value of the portfolio as of August 31, 2019 was \$3,693,210,168 and the book value as of November 30, 2019 was \$3,386,486,952.

The market value of the portfolio as of August 31, 2019 was \$3,700,026,050 and the market value as of November 30, 2019 was \$3,391,353,016.

The weighted average bond equivalent yield at cost for this quarter was 2.06% while the quarterly average for the benchmark 3 month constant maturity Treasury was 1.73%. This resulted in the portfolio exceeding the benchmark by 34 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
THIRD 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				6,000	6.2%	1.83%	19,000	2.1%	2.44%	2,000	0.2%	1.42%				47,101	5.2%	2.38%				23,000	2.6%	1.78%	97,101	10.8%	2.20%	
AGENCY																												
TAX EXMPT MUNI							60,253	6.7%	1.53%																60,253	6.7%	1.53%	
TAXABLE MUNI																												
COMM PAPER	12,000	1.3%	2.51%	6,000	0.7%	2.02%	193,800	21.5%	1.97%					4,000	0.4%	2.00%	29,100	3.2%	1.92%	15,900	1.8%	1.89%	30,000	3.3%	2.19%	290,800	32.3%	2.00%
TIME DEPOSITS																												
LOAN																												
DEMAND DEPOSIT ACCTS				2,501	0.3%	0.50%				1,467	0.2%	0.50%																
MONEY MARKET FUNDS				4,387	0.5%	1.57%	338,585	37.6%	1.52%	8,710	1.0%	1.72%		14,806	1.6%	1.42%				23,681	2.6%	1.71%	55,312	6.1%	1.67%	445,481	49.4%	1.55%
TAX EXMPT MMF																												
TOTALS	\$12,000	1.3%	2.51%	\$18,888	7.6%	1.65%	\$615,563	68.3%	1.68%	\$12,177	1.4%	1.52%	\$18,806	2.1%	1.54%	\$76,201	8.5%	2.21%	\$39,581	4.4%	1.78%	\$108,312	12.0%	1.84%	\$901,528	100.0%	1.75%	

3RD QTR. '20 EARNINGS \$116 \$99 \$3,329 \$48 \$90 \$703 \$182 \$529 \$5,096

*FISCAL YEAR EARNINGS \$347 \$396 \$14,046 \$189 \$298 \$2,283 \$677 \$1,723 \$19,959

*1st & 2nd Qtr. Earnings have been revised and are reflected under the Total Fiscal Year Earnings

INVESTMENT PORTFOLIO SUMMARY
THIRD 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	625,650	15.0%	2.30%	97,101	2.3%	2.20%	675,797	16.2%	2.09%	5,000	0.1%	2.60%	22,000	0.5%	2.28%	1,425,548	34.1%	2.19%
AGENCY	225,000	5.4%	2.00%	---	0.0%	---	271,485	6.5%	2.02%	---	---	---	---	---	---	496,485	11.9%	2.01%
TAX EXEMPT MUNI	---	---	---	60,253	1.44%	1.53%	115,608	2.8%	1.93%	---	---	---	---	---	---	175,861	4.2%	1.79%
TAXABLE MUNI	30,530	0.7%	2.54%	---	---	---	93,875	2.2%	3.87%	3,000	0.1%	3.02%	---	---	---	127,405	3.0%	3.53%
COMM PAPER	44,400	1.1%	2.39%	290,800	7.0%	2.00%	189,600	4.5%	2.12%	30,000	0.7%	2.02%	10,000	0.2%	2.00%	564,800	13.5%	2.07%
TIME DEPOSITS	---	---	---	3,925	0.1%	0.10%	---	---	---	---	---	---	---	---	---	3,925	0.1%	0.10%
LOANS	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
DEMAND DEPOSIT ACCTS	97,917	2.3%	0.50%	3,968	0.1%	0.50%	8,953	0.2%	0.50%	9,625	0.2%	0.50%	44,244	1.1%	0.50%	164,707	3.9%	0.50%
MONEY MARKET FUNDS	213,719	5.1%	1.67%	445,481	10.7%	1.55%	310,846	7.4%	1.71%	31,381	0.8%	1.70%	217,680	5.2%	1.57%	1,219,107	29.2%	1.62%
TAX EXEMPT MMF	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	\$1,237,216	29.6%	2.00%	\$901,528	21.6%	1.75%	\$1,666,164	39.9%	2.09%	\$79,006	1.9%	1.78%	\$293,924	7.0%	1.48%	\$4,177,838	100.0%	1.94%

3RD QTR. '20 EARNINGS \$8,540 \$5,096 \$9,248 \$572 \$739 \$24,195

*FISCAL YEAR EARNINGS \$36,429 \$19,958 \$30,289 \$2,835 \$2,619 \$92,130

*1st & 2nd Qtr. Earnings have been revised and are reflected under the Total Fiscal Year Earnings

SECTION II

MANAGEMENT REPORT SUMMARY

Management Report Summaries -- #1

Values are "As of":11/30/2019
Run Date: 12/09/2019 15:45:10

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

HARRIS COUNTY

	U.S. Treasuries	Federal Agencies	Tax Exempt Municipals	Taxable Municipals	Commrc'l Paper	Time Deposits	Repos	Loans	DDA	MMF	TEMMF	Total
PAR VALUE (\$000)	1,355,447	506,485	115,608	127,405	294,000	0	0	0	169,298	823,219	0	3,391,462
ACCOUNTING BOOK VALUE	1,351,641	506,295	116,554	127,061	292,418	0	0	0	169,298	823,219	0	3,386,487
MARKET VALUE	1,353,476	506,560	117,416	128,832	292,551	0	0	0	169,298	823,219	0	3,391,353
VARIANCE	1,835	265	862	1,771	134	0	0	0	0	0	0	4,866
PORTFOLIO WTD AVGS:												
Maturity (days)	163	262	1,030	1,120	100				1	25		196
Effectv Maty (days)	163	76	408	366	100				1	25		119
Pcnt Of Total PAR:	39.966	14.934	3.409	3.757	8.669	0.000	0.000	0.000	4.992	24.273	0.000	100.000
BEY @ Cost	2.183	1.998	1.930	3.532	2.142				0.500	1.662		1.983
BEY @ MKT	1.654	1.758	1.177	1.949	1.695				0.500	0.571		1.322
# of Securities	63	18	120	52	29	0	0	0	9	53	0	344
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	54,000	100,000	1,350	200	102,000	0	0	0	169,298	814,199	0	1,241,047
1 to 3 months	506,959	282,000	21,905	4,000	77,000	0	0	0	0	0	0	891,864
3 to 6 months	340,700	100,000	9,990	11,330	19,000	0	0	0	0	0	0	481,020
6 to 12 months	403,788	24,485	27,028	39,765	96,000	0	0	0	0	0	0	591,066
1 to 2 years	50,000	0	40,540	69,440	0	0	0	0	0	0	0	159,980
2 to 3 years	0	0	7,410	2,670	0	0	0	0	0	0	0	10,080
More than 3 years	0	0	7,385	0	0	0	0	0	0	9,020	0	16,405
Par Value Totals	1,355,447	506,485	115,608	127,405	294,000	0	0	0	169,298	823,219	0	3,391,462

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)	23,000	0	0	0	45,900	0	0	0	0	78,993	0	147,893
ACCOUNTING BOOK VALUE	22,942	0	0	0	45,589	0	0	0	0	78,993	0	147,525
MARKET VALUE	22,946	0	0	0	45,608	0	0	0	0	78,993	0	147,547
VARIANCE	3	0	0	0	19	0	0	0	0	0	0	22
PORTFOLIO WTD AVGS:												
Maturity (days)	66				127					1		50
Effectv Maty (days)	66				127					1		50
Pcnt Of Total PAR:	15.552	0.000	0.000	0.000	31.036	0.000	0.000	0.000	0.000	53.412	0.000	100.000
BEY @ Cost	1.775				2.083					1.683		1.821
BEY @ Mkt	1.585				1.780					0.845		1.249
# of Securities	3	0	0	0	10	0	0	0	0	9	0	22
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	0	0	0	4,000	0	0	0	0	78,993	0	82,993
1 to 3 months	15,000	0	0	0	17,000	0	0	0	0	0	0	32,000
3 to 6 months	8,000	0	0	0	13,000	0	0	0	0	0	0	21,000
6 to 12 months	0	0	0	0	11,900	0	0	0	0	0	0	11,900
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	23,000	0	0	0	45,900	0	0	0	0	78,993	0	147,893

	U.S. Treasuries	Federal Agencies	Tax Exempt Municipals	Taxable Municipals	Commrc'l Paper	Time Deposits	Repos	Loans	DDA	MMF	TEMMF	Total
PAR VALUE (\$000)	74,101	0	60,253	0	244,900	3,925	0	0	3,968	366,488	0	753,634
ACCOUNTING BOOK VALUE	73,889	0	60,777	0	243,319	3,925	0	0	3,968	366,488	0	752,365
MARKET VALUE	74,074	0	60,823	0	243,413	3,925	0	0	3,968	366,488	0	752,690
VARIANCE	185	0	46	0	94	0	0	0	0	0	0	325
PORTFOLIO WTD AVGS:												
Maturity (days)	144		127		121	175			1	1		65
Effectv Maty (days)	144		127		121	175			1	1		65
Pcnt Of Total PAR:	9.832	0.000	7.995	0.000	32.496	0.521	0.000	0.000	0.526	48.629	0.000	100.000
BEY @ Cost	2.328		1.526		1.988	0.100			0.500	1.521		1.740
BEY @ Mkt	1.654		1.356		1.818	0.100			0.500	0.019		0.870
# of Securities	28	0	39	0	20	7	0	0	2	8	0	104
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	4,000	0	10	0	9,000	0	0	0	3,968	366,488	0	383,465
1 to 3 months	27,654	0	47,243	0	34,500	100	0	0	0	0	0	109,497
3 to 6 months	22,250	0	350	0	201,400	2,470	0	0	0	0	0	226,470
6 to 12 months	13,324	0	8,015	0	0	1,356	0	0	0	0	0	22,695
1 to 2 years	6,873	0	4,635	0	0	0	0	0	0	0	0	11,508
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	74,101	0	60,253	0	244,900	3,925	0	0	3,968	366,488	0	753,634

SECTION III

CURRENT PORTFOLIO HOLDINGS

Book Value & Market Value Report



Run Date: 12/9/2019 3:35:25PM
As Of Date: 11/30/2019

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 11/30/2019	Book Value 10/31/2019	Market Value 11/30/2019	Market Value 10/31/2019	Purchase Date
C113019	9878/C-100	MMF - COGEN (TAX AC)	83,855,435.48	1.570	12/01/2019	1.570	83,855,435.48	0.00	83,855,435.48	0.00	11/30/2019
C113019	9890/C-100	DDA - COGEN (TAX AC)	25,009,910.99	0.500	12/01/2019	0.500	25,009,910.99	0.00	25,009,910.99	0.00	11/30/2019
Fund	100 DDA-CNTYGEN		\$108,865,346.47	1.324		1.324	\$108,865,346.47	\$0.00	\$108,865,346.47	\$0.00	
A113019	9872/A-103	MMF - DA (CADENCE)	12,087,106.07	1.570	12/01/2019	1.570	12,087,106.07	0.00	12,087,106.07	0.00	11/30/2019
Fund	103 MMF-DA		\$12,087,106.07	1.570		1.570	\$12,087,106.07	\$0.00	\$12,087,106.07	\$0.00	
J113019	9873/J-104	MMF - SHERIFF (CADE)	7,482,799.09	1.570	12/01/2019	1.570	7,482,799.09	0.00	7,482,799.09	0.00	11/30/2019
Fund	104 MMF-SHERIFF		\$7,482,799.09	1.570		1.570	\$7,482,799.09	\$0.00	\$7,482,799.09	\$0.00	
C113019	9889/C-1005	DDA - COUNTY (CADEN)	72,906,901.34	0.500	12/01/2019	0.500	72,906,901.34	0.00	72,906,901.34	0.00	11/30/2019
Fund	1005 COUNTY DDA		\$72,906,901.34	0.500		0.500	\$72,906,901.34	\$0.00	\$72,906,901.34	\$0.00	
C113019	9877/C-1006	MMF - COUNTY (CADEN)	56,333,400.92	1.570	12/01/2019	1.570	56,333,400.92	0.00	56,333,400.92	0.00	11/30/2019
Fund	1006 MMF-COUNTY		\$56,333,400.92	1.570		1.570	\$56,333,400.92	\$0.00	\$56,333,400.92	\$0.00	
F113019	9874/F-1008	MMF - FLOOD (CADENC)	18,306,226.82	1.570	12/01/2019	1.570	18,306,226.82	0.00	18,306,226.82	0.00	11/30/2019
Fund	1008 MMF-FLOOD		\$18,306,226.82	1.570		1.570	\$18,306,226.82	\$0.00	\$18,306,226.82	\$0.00	
30229BZ77	25694/R-1015	XON - DISC CP	10,000,000.00	1.960	12/27/2019	1.997	9,985,844.44	9,969,511.11	9,988,300.00	9,971,533.30	10/01/2019
912828UF5	25438/R-1015	US TREASURY NOTE	12,000,000.00	1.125	12/31/2019	2.452	11,987,132.00	11,974,264.00	11,994,120.00	11,986,560.00	04/16/2019
912828G95	25570/R-1015	US TREASURY NOTE	10,000,000.00	1.625	12/31/2019	2.070	9,996,394.23	9,992,788.46	9,999,000.00	9,996,800.00	07/15/2019
Fund	1015 HCTO AUTOMOBILE INVENTOR		\$32,000,000.00	1.542		2.190	\$31,969,370.67	\$31,936,563.57	\$31,981,420.00	\$31,954,893.30	
23100/C-1050	LONE STAR - POOL		3,302,596.63	1.863	12/01/2019	1.863	3,302,596.63	3,297,546.86	3,302,596.63	3,297,546.86	01/08/2014
24414/C-1050	LOGIC - POOL		5,261,322.65	1.843	12/01/2019	1.843	5,261,322.65	5,253,365.33	5,261,322.65	5,253,365.33	04/27/2017
25712/C-1050	LONE STAR (GOV) - PO		10,024,978.68	1.713	12/01/2019	1.713	10,024,978.68	10,010,887.19	10,024,978.68	10,010,887.19	10/11/2019
25398/C-1050	MUFG - DISC CP		10,000,000.00	2.480	12/13/2019	2.550	9,991,733.33	9,971,066.67	9,994,600.00	9,978,650.00	04/09/2019
25373/C-1050	TMCC - DISC CP		20,000,000.00	2.530	12/27/2019	2.594	19,963,455.56	19,921,288.89	19,976,600.00	19,943,066.60	04/02/2019
25559/C-1050	US TREASURY NOTE		10,000,000.00	2.000	01/31/2020	2.077	9,998,721.42	9,998,092.61	10,005,200.00	10,009,400.00	07/10/2019
25401/C-1050	FHLB - DISC NOTE		10,000,000.00	2.350	02/28/2020	2.421	9,941,902.78	9,922,319.44	9,960,900.00	9,946,800.00	04/10/2019
25361/C-1050	US TREASURY BILL		20,000,000.00	2.320	03/26/2020	2.394	19,850,488.89	19,811,822.22	19,901,251.20	19,875,800.00	03/28/2019
25691/C-1050	US TREASURY NOTE		15,000,000.00	1.375	04/30/2020	1.849	14,970,786.04	14,964,981.95	14,983,050.00	14,982,450.00	10/01/2019
25623/C-1050	US TREASURY NOTE		10,000,000.00	1.500	06/15/2020	1.798	9,984,069.36	9,981,643.37	9,993,400.00	9,994,900.00	09/04/2019
25697/C-1050	US TREASURY NOTE		10,000,000.00	1.625	06/30/2020	1.678	9,996,886.75	9,996,446.19	9,998,400.00	10,000,000.00	10/08/2019
25636/C-1050	US TREASURY NOTE		10,000,000.00	2.875	10/31/2020	1.721	10,103,936.15	10,113,243.87	10,105,500.00	10,122,700.00	09/09/2019
3130AHLU5	25746/C-1050	FHLB NOTE	10,000,000.00	1.570	11/25/2020C	1.570	10,000,000.00	0.00	9,991,400.00	0.00	11/25/2019
3130AHCN1	25710/C-1050	FHLB NOTE	15,000,000.00	1.825	04/15/2021C	1.825	15,000,000.00	15,000,000.00	14,973,300.00	14,991,450.00	10/15/2019

Book Value & Market Value Report



Run Date: 12/9/2019 3:35:25PM

As Of Date: 11/30/2019

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CUSIP	Agency-Fund	Item	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 11/30/2019	Book Value 10/31/2019	Market Value 11/30/2019	Market Value 10/31/2019	Purchase Date
Fund	1050	PUBLIC IMPROV	CONTCGY 07	\$158,588,897.96	2.031		2.056	\$158,390,878.24	\$148,242,704.59	\$158,472,499.16	\$148,407,015.98	
	25604/C-1605	TX CLASS (GOV) - POO		2,010,686.35	1.698	12/01/2019	1.698	2,010,686.35	2,007,883.77	2,010,686.35	2,007,883.77	08/23/2019
	25638/C-1605	LONE STAR (GOV) - PO		2,008,907.74	1.713	12/01/2019	1.713	2,008,907.74	2,006,083.94	2,008,907.74	2,006,083.94	09/06/2019
912828U73	25635/C-1605	US TREASURY NOTE		2,000,000.00	1.375	12/15/2019	1.917	1,999,582.80	1,998,688.79	1,999,740.00	1,998,940.00	09/09/2019
Fund	1605	GEN OB REV CERT	OB SR 2002	\$6,019,594.09	1.596		1.776	\$6,019,176.89	\$6,012,656.50	\$6,019,334.09	\$6,012,907.71	
62478YZ68	25646/C-1817	MUFG - DISC CP		2,000,000.00	2.010	12/06/2019	2.048	1,999,441.67	1,996,091.67	1,999,550.00	1,996,441.66	09/11/2019
89233GBA3	25677/C-1817	TMCC - DISC CP		4,000,000.00	2.030	02/10/2020	2.075	3,983,985.56	3,977,218.89	3,986,431.12	3,978,790.00	09/20/2019
89233GCA2	25679/C-1817	TMCC - DISC CP		2,000,000.00	2.040	03/10/2020	2.089	1,988,666.67	1,985,266.67	1,990,111.12	1,986,205.56	09/20/2019
912828XE5	25672/C-1817	US TREASURY NOTE		2,000,000.00	1.500	05/31/2020	1.897	1,996,081.45	1,995,435.53	1,998,280.00	1,998,440.00	09/20/2019
Fund	1817	Sub Lien Revenue Ref	2012A	\$10,000,000.00	1.922		2.037	\$9,968,175.35	\$9,954,012.76	\$9,974,372.24	\$9,959,877.22	
62478XB74	25649/C-1820	MUFG - DISC CP		400,000.00	1.960	02/07/2020	2.003	398,519.11	397,865.78	398,700.44	397,942.00	09/12/2019
912828XM7	25671/C-1820	US TREASURY NOTE		2,800,000.00	1.625	07/31/2020	1.900	2,794,937.50	2,794,312.50	2,799,356.00	2,800,224.00	09/20/2019
Fund	1820	TAX & SUB REV REF	19B DS	\$3,200,000.00	1.667		1.913	\$3,193,456.61	\$3,192,178.28	\$3,198,056.44	\$3,198,166.00	
23174/F-3320	LONE STAR - POOL			67,983.33	1.867	12/01/2019	1.867	67,983.33	67,983.33	67,983.33	67,983.33	03/04/2014
25357/F-3320	TX CLASS - POOL			845,884.55	1.939	12/01/2019	1.939	845,884.55	844,538.28	845,884.55	844,538.28	03/26/2019
Fund	3320	FLD CONTROL TAX & REF	2004	\$913,867.88	1.934		1.934	\$913,867.88	\$942,400.62	\$913,867.88	\$942,400.62	
23175/F-3330	LONE STAR - POOL			972,144.24	1.863	12/01/2019	1.863	972,144.24	970,657.80	972,144.24	970,657.80	03/04/2014
25598/F-3330	LONE STAR (GOV) - PO			668,589.03	1.713	12/01/2019	1.713	668,589.03	667,649.24	668,589.03	667,649.24	08/21/2019
Fund	3330	FLOOD CONTROL IMP	2007	\$1,640,733.27	1.802		1.802	\$1,640,733.27	\$1,638,307.04	\$1,640,733.27	\$1,638,307.04	
25355/C-3730	TX CLASS - POOL			320,150.32	1.939	12/01/2019	1.939	320,150.32	319,640.80	320,150.32	319,640.80	03/26/2019
Fund	3730	UNLIMITD TAX ROAD & REF	2004	\$320,150.32	1.939		1.939	\$320,150.32	\$319,640.80	\$320,150.32	\$319,640.80	
23430/C-3740	LOGIC - POOL			1,953,459.55	1.843	12/01/2019	1.843	1,953,459.55	1,963,503.07	1,953,459.55	1,963,503.07	12/29/2014
23680/C-3740	TX CLASS - POOL			3,461,884.92	1.939	12/01/2019	1.939	3,461,884.92	3,456,375.21	3,461,884.92	3,456,375.21	10/30/2015
23681/C-3740	LONE STAR - POOL			1,143,924.34	1.864	12/01/2019	1.864	1,143,924.34	1,217,132.64	1,143,924.34	1,217,132.64	10/30/2015
Fund	3740	ROAD REF	06B	\$6,559,268.81	1.898		1.898	\$6,559,268.81	\$6,637,010.92	\$6,559,268.81	\$6,637,010.92	
B113019	9875/B-4001	MMF - TRA (CADENCE)		136,777,064.24	1.570	12/01/2019	1.570	136,777,064.24	0.00	136,777,064.24	0.00	11/30/2019
Fund	4001	MMF DDA-TLRD		\$136,777,064.24	1.570		1.570	\$136,777,064.24	\$0.00	\$136,777,064.24	\$0.00	
K113019	9871/K-4003	MMF - TRA TRUST INVI		22,389,523.20	1.540	12/01/2019	1.540	22,389,523.20	0.00	22,389,523.20	0.00	11/30/2019
Fund	4003	MMF-TLRDTRUST		\$22,389,523.20	1.540		1.540	\$22,389,523.20	\$0.00	\$22,389,523.20	\$0.00	
X113019	9879/X-4007	MMF - COMM CRT (CAE)		2,090,285.19	1.570	12/01/2019	1.570	2,090,285.19	0.00	2,090,285.19	0.00	11/30/2019

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Fund	4007 MMF-COMCRT		\$2,090,285.19	1.570		1.570	\$2,090,285.19	\$0.00	\$2,090,285.19	\$0.00	
R113019	9876/R-4008	MMF - TAX A-C (CADEN)	217,680,234.40	1.570	12/04/2019	1.570	217,680,234.40	0.00	217,680,234.40	0.00	11/30/2019
R113019	9888/R-4008	DDA - TAX A-C (CADEN)	44,243,747.91	0.500	12/04/2019	0.500	44,243,747.91	0.00	44,243,747.91	0.00	11/30/2019
Fund	4008 DDA-TAX		\$261,923,982.31	1.389		1.389	\$261,923,982.31	\$0.00	\$261,923,982.31	\$0.00	
	23930/J-5060	LOGIC - POOL	3,711,330.12	1.843	12/04/2019	1.843	3,711,330.12	3,705,717.01	3,711,330.12	3,705,717.01	05/12/2016
Fund	5060 SHERIFF COMMISSARY		\$3,711,330.12	1.843		1.843	\$3,711,330.12	\$3,705,717.01	\$3,711,330.12	\$3,705,717.01	
A113019	9884/A-5101	DDA - DA (CADENCE)	2,702,132.89	0.500	12/04/2019	0.500	2,702,132.89	0.00	2,702,132.89	0.00	11/30/2019
Fund	5101 DDA-DA		\$2,702,132.89	0.500		0.500	\$2,702,132.89	\$0.00	\$2,702,132.89	\$0.00	
J113019	9885/J-5102	DDA - SHERIFF (CADEN)	2,226,788.79	0.500	12/04/2019	0.500	2,226,788.79	0.00	2,226,788.79	0.00	11/30/2019
Fund	5102 DDA-SHERIFF		\$2,226,788.79	0.500		0.500	\$2,226,788.79	\$0.00	\$2,226,788.79	\$0.00	
F113019	9886/F-5103	DDA - FLOOD (CADENC)	9,625,172.89	0.500	12/04/2019	0.500	9,625,172.89	0.00	9,625,172.89	0.00	11/30/2019
Fund	5103 DDA-FLOOD		\$9,625,172.89	0.500		0.500	\$9,625,172.89	\$0.00	\$9,625,172.89	\$0.00	
B113019	9887/B-5104	DDA - TRA (CADENCE)	8,953,095.02	0.500	12/04/2019	0.500	8,953,095.02	0.00	8,953,095.02	0.00	11/30/2019
Fund	5104 DDA-TRA		\$8,953,095.02	0.500		0.500	\$8,953,095.02	\$0.00	\$8,953,095.02	\$0.00	
X113019	9891/X-5108	DDA - COMM CRT (CAD)	750,308.09	0.500	12/04/2019	0.500	750,308.09	0.00	750,308.09	0.00	11/30/2019
Fund	5108 DDA-COMM CRT		\$750,308.09	0.500		0.500	\$750,308.09	\$0.00	\$750,308.09	\$0.00	
Z113019	9894/Z-5111	DDA - CONST (CADENC)	2,879,873.03	0.500	12/04/2019	0.500	2,879,873.03	0.00	2,879,873.03	0.00	11/30/2019
Fund	5111 DDA-CONST		\$2,879,873.03	0.500		0.500	\$2,879,873.03	\$0.00	\$2,879,873.03	\$0.00	
	25356/B-5160	TX CLASS - POOL	1,246,793.19	1.939	12/04/2019	1.939	1,246,793.19	1,244,808.85	1,246,793.19	1,244,808.85	03/26/2019
	25626/B-5160	TX CLASS (GOV) - POO	32,172.87	1.698	12/04/2019	1.698	32,172.87	32,128.03	32,172.87	32,128.03	08/22/2019
Fund	5160 TRA REV & REF 02 CONST		\$1,278,966.06	1.933		1.933	\$1,278,966.06	\$1,276,936.88	\$1,278,966.06	\$1,276,936.88	
796116SC6	24388/K-5170	SAN ANGELO ISD REF 1	820,000.00	0.000	02/15/2020	1.090	818,195.60	817,464.09	818,089.40	817,228.40	04/11/2017
7742853H1	24601/K-5170	ROCKWALL TX ISD TAX	1,000,000.00	0.000	02/15/2020	0.870	998,233.01	997,516.66	997,780.00	996,720.00	10/17/2017
564386QJ2	25651/K-5170	MANSFIELD TX ISD UT	570,000.00	2.000	02/15/2020	1.115	571,032.91	571,451.66	570,980.40	571,493.40	10/08/2019
882854ZL9	24593/K-5170	TX WTR DEV BRD SER.	1,000,000.00	1.500	04/15/2020	1.030	1,001,721.37	1,002,106.76	1,001,360.00	1,001,670.00	10/12/2017
567423MK1	24345/K-5170	MARICOPA CO AZ UNIF	3,025,000.00	2.000	07/01/2020	1.470	3,034,088.80	3,035,387.20	3,037,947.00	3,040,306.50	03/17/2017
896576PF6	24069/K-5170	TRINITY RIVER TX REV	1,215,000.00	2.000	08/01/2020	1.000	1,222,925.76	1,223,916.48	1,221,099.30	1,221,330.15	10/05/2016
199492QL6	24697/K-5170	COLUMBUS OHIO SERII	85,000.00	2.000	08/15/2020	1.550	85,263.19	85,294.27	85,532.95	85,565.25	01/09/2018
677522MR2	24346/K-5170	ST OF OHIO GO - TX E	1,340,000.00	2.000	09/01/2020	1.400	1,345,863.25	1,346,514.73	1,348,870.80	1,349,889.20	03/17/2017
587839YC9	24753/K-5170	MERCER CO NJ TAX-EX	30,000.00	2.000	02/01/2021	1.590	30,139.52	30,149.48	30,292.20	30,114.00	02/09/2018

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679506MX0	25428/K-5170	OLD BRIDGE TWP NJ G	450,000.00	2.000	04/01/2021	1.601	452,349.96	452,496.83	454,306.50	454,783.50	04/16/2019
79152QAHS	25581/K-5170	ST LOUIS MO LIBRARY	140,000.00	2.000	04/01/2021	1.161	141,546.60	141,643.26	141,601.60	141,549.80	07/24/2019
899576GT3	25464/K-5170	TULSA ISD #4 OK	1,800,000.00	2.000	06/01/2021	1.676	1,808,449.77	1,808,919.20	1,821,600.00	1,821,384.00	06/17/2019
103637HL1	25645/K-5170	BOZEMAN MT UT GO	790,000.00	2.000	07/01/2021	1.081	801,359.05	801,956.89	800,854.60	800,657.10	09/18/2019
779240KW9	24134/K-5170	ROUND RK TX ISD TX F	833,000.00	3.000	08/01/2021	1.190	857,358.30	858,576.22	858,881.31	858,806.34	11/02/2016
521841BV7	25083/K-5170	LEANDER TX ISD GO UI	210,000.00	0.000	08/15/2021	2.400	201,737.21	201,333.49	204,386.70	205,401.00	10/16/2018
4897823V2	25634/K-5170	KENOSHA CITY WI UT	335,000.00	2.000	09/01/2021	1.160	339,853.26	340,084.37	340,199.20	339,870.90	09/10/2019
852634FZ2	25434/K-5170	STAMFORD CT GO	200,000.00	2.000	02/01/2022C	1.695	201,075.72	201,152.56	202,456.00	202,322.00	04/16/2019
705227EK8	24062/K-5170	PECOS BARSTOW TX IS	1,390,000.00	2.000	02/15/2022	1.181	1,414,251.93	1,415,168.25	1,414,338.90	1,413,894.10	10/05/2016
355188GQ0	25436/K-5170	FRANKLIN WI SCH DIS	940,000.00	2.500	04/01/2022C	1.849	951,929.60	952,675.20	956,121.00	957,183.20	04/16/2019
121638EZ9	25472/K-5170	BURLINGTON CO NJ G	20,000.00	2.000	05/01/2022	1.627	20,173.84	20,179.83	20,377.80	20,395.00	05/10/2019
432347LH3	21740/K-5170	HILLSBOROUGH CNTY I	580,000.00	4.200	08/01/2022C	4.292	578,893.00	578,858.41	588,879.80	590,161.60	11/16/2010
Fund	5170 TRA REV REF 04A DS RESERVE		\$16,773,000.00	1.882		1.433	\$16,876,441.65	\$16,882,845.84	\$16,915,955.46	\$16,920,725.44	

10146HKP0	24068/K-5220	CITY BOULDER CO WTR	1,350,000.00	2.000	12/01/2019	0.912	1,350,000.00	1,351,203.95	1,350,000.00	1,350,945.00	10/05/2016
7961165C6	24389/K-5220	SAN ANGELO TX ISD RI	155,000.00	0.000	02/15/2020	1.090	154,658.92	154,520.65	154,638.85	154,476.10	04/11/2017
199492QL6	24696/K-5220	COLUMBUS OHIO SERII	55,000.00	2.000	08/15/2020	1.550	55,170.30	55,190.41	55,344.85	55,365.75	01/09/2018
199492QL6	24349/K-5220	CITY OF COLUMBUS OH	1,000,000.00	2.000	08/15/2020	1.380	1,004,256.83	1,004,759.61	1,006,270.00	1,006,650.00	03/20/2017
93778FR2	25197/K-5220	WASHINGTON COUNTY	400,000.00	2.000	02/01/2021	1.947	400,240.00	400,257.14	400,604.00	400,848.00	12/18/2018
604115CU7	24060/K-5220	MINNESOTA PUB FACS	4,000,000.00	3.000	03/01/2021	1.022	4,096,446.41	4,102,876.17	4,092,720.00	4,092,960.00	10/05/2016
79152QAHS	25580/K-5220	ST LOUIS MO LIBRARY	115,000.00	2.000	04/01/2021	1.161	116,270.42	116,349.82	116,315.60	116,273.05	07/24/2019
015752HV3	25080/K-5220	ALGNAC MI COMNTY	415,000.00	2.000	05/01/2021	2.311	413,235.09	413,131.28	419,623.10	419,672.90	10/16/2018
852634FZ2	25435/K-5220	STAMFORD CT GO	2,150,000.00	2.000	02/01/2022C	1.695	2,161,564.00	2,162,390.00	2,176,402.00	2,174,961.50	04/16/2019
574204XL2	25433/K-5220	MARYLAND ST DEPT OF	2,000,000.00	2.000	02/15/2022C	1.693	2,011,116.72	2,011,885.16	2,019,940.00	2,018,480.00	04/16/2019
121638EZ9	25476/K-5220	BURLINGTON CO NJ G	400,000.00	2.000	05/01/2022	1.627	403,476.75	403,596.64	407,556.00	407,900.00	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	1,010,930.00	1,013,720.00	11/23/2010
432347LH3	21741/K-5220	HILLSBOROUGH CNTY I	780,000.00	4.200	08/01/2022C	4.292	778,511.28	778,464.76	791,941.80	793,665.60	11/16/2010
779240KY5	24132/K-5220	ROUND RK TX ISD TX F	700,000.00	3.000	08/01/2023	1.370	739,824.44	740,729.54	745,843.00	745,437.00	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	1,035,130.00	1,039,580.00	02/14/2012
864855S28	21974/K-5220	SUGAR LAND TEX CTFS	5,400,000.00	4.500	02/15/2032C	4.671	5,328,512.19	5,328,024.10	5,436,342.00	5,450,274.00	05/17/2011
442435K77	22269/K-5220	HOUSTON TX UTILITY	570,000.00	5.000	11/15/2033C	4.504	577,704.93	578,033.27	612,328.20	613,080.60	12/06/2011
Fund	5220 TRA REV REF 05A DS RES		\$21,490,000.00	3.216		2.672	\$21,590,988.28	\$21,601,412.50	\$21,831,929.40	\$21,854,289.50	

3434876G4	25577/K-5260	FLOWER MOUND TX LI	150,000.00	4.000	03/01/2020	1.169	151,054.09	151,405.45	151,038.00	151,375.50	08/13/2019
59656NVA7	25609/K-5260	MIDDLESEX CO NJ UT	200,000.00	2.000	06/01/2020	0.971	201,022.19	201,192.55	200,912.00	200,982.00	08/27/2019
899593LT2	24382/K-5260	TULSA CNTY OK ISD #1	2,550,000.00	2.000	06/01/2020	1.282	2,558,936.28	2,560,425.66	2,560,404.00	2,561,322.00	04/11/2017
360065AA4	25426/K-5260	FULTON CO GA REDEV	1,880,000.00	3.000	08/01/2020	1.523	1,898,284.95	1,900,570.57	1,903,255.60	1,905,154.40	04/24/2019
516840WW3	24603/K-5260	LAREDO TX ISD TAX-E	1,000,000.00	0.000	08/01/2020	0.960	993,698.80	992,911.16	991,920.00	991,210.00	10/17/2017
199492QL6	24695/K-5260	COLUMBUS OHIO SERII	110,000.00	2.000	08/15/2020	1.550	110,340.59	110,380.82	110,689.70	110,731.50	01/09/2018

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937785RT2	25194/K-5260	WASHINGTON COUNTY	200,000.00	2.000	02/01/2021	1.947	200,120.00	200,120.00	200,302.00	200,424.00	12/18/2018
574204XL2	25432/K-5260	MARYLAND ST DEPT OI	1,870,000.00	2.000	02/15/2022C	1.693	1,880,394.14	1,881,112.62	1,888,643.90	1,887,278.80	04/16/2019
043519VB0	25431/K-5260	ASCENSION PARISH LA	1,525,000.00	2.000	03/01/2022	1.530	1,540,706.17	1,541,287.88	1,553,441.25	1,551,489.25	04/16/2019
642305TT3	25466/K-5260	NEW BERLIN SCH DIST	300,000.00	2.000	03/01/2022	1.650	302,295.53	302,380.55	303,948.00	303,921.00	05/09/2019
121638EZ9	25475/K-5260	BURLINGTON CO NJ GC	350,000.00	2.000	05/01/2022	1.627	353,042.16	353,147.06	356,611.50	356,912.50	05/10/2019
25009XCH6	25465/K-5260	DES MOINES IA GO	375,000.00	3.000	06/01/2022C	2.503	377,571.01	377,999.51	378,532.50	379,080.00	05/09/2019
432347LH3	21742/K-5260	HILLSBOROUGH CNTY I	485,000.00	4.200	08/01/2022C	4.292	484,074.32	484,045.40	492,425.35	493,497.20	11/16/2010
779240KY5	24133/K-5260	ROUND RK TX ISD TX E	268,000.00	3.000	08/01/2023	1.370	283,247.07	283,593.59	285,551.32	285,395.88	11/02/2016
Fund	5260 TRA REV 06A DS RES		\$11,263,000.00	2.168		1.596	\$11,334,787.30	\$11,340,581.39	\$11,377,675.12	\$11,378,774.03	
7742853H1	24385/K-5290	ROCKWALL TX ISD-REF	1,000,000.00	0.000	02/15/2020	1.060	997,858.77	996,990.70	997,780.00	996,720.00	04/11/2017
678739UL5	24386/K-5290	OKLAHOMA CNTY OK I	690,000.00	2.000	03/01/2020	1.308	691,163.77	691,551.69	691,490.40	691,718.10	04/27/2017
851035RJ6	24758/K-5290	SPRINGFIELD MO SCH	1,515,000.00	2.000	03/01/2020	1.430	1,517,118.75	1,517,825.01	1,518,287.55	1,519,438.95	02/09/2018
678739UH4	24350/K-5290	OKLAHOMA CO ISD GO	1,760,000.00	2.000	08/01/2020	1.434	1,766,386.58	1,767,184.90	1,770,172.80	1,769,715.20	03/20/2017
199492QL6	24694/K-5290	COLUMBUS OHIO SERII	45,000.00	2.000	08/15/2020	1.550	45,139.33	45,155.79	45,282.15	45,299.25	01/09/2018
199492QL6	24757/K-5290	COLUMBUS OH SER A T	775,000.00	2.000	08/15/2020	1.530	777,509.51	777,805.91	779,859.25	780,153.75	02/09/2018
57582PST3	24756/K-5290	MASSACHUSETTS ST G	1,000,000.00	2.000	09/01/2020	1.550	1,003,294.47	1,003,660.52	1,006,700.00	1,007,210.00	02/09/2018
587839YC9	24755/K-5290	MERCER CO NJ TAX-EX	295,000.00	2.000	02/01/2021	1.590	296,371.92	296,469.91	297,873.30	296,121.00	02/09/2018
679506MX0	25427/K-5290	OLD BRIDGE TWP NJ G	305,000.00	2.000	04/01/2021	1.601	306,592.75	306,692.30	307,918.85	308,242.15	04/16/2019
79152QAH5	25583/K-5290	ST LOUIS MO LIBRARY	580,000.00	2.000	04/01/2021	1.150	586,407.33	586,807.79	586,635.20	586,420.60	07/24/2019
033162CC0	25657/K-5290	ANCHORAGE AK UT GO	885,000.00	3.000	04/01/2021	1.180	906,224.27	907,550.78	906,921.45	907,434.75	10/01/2019
779240KW9	24135/K-5290	ROUND RK TX ISD TX E	167,000.00	3.000	08/01/2021	1.190	171,883.36	172,127.53	172,188.69	172,173.66	11/02/2016
521841BV7	25084/K-5290	LEANDER TX ISD GO UI	275,000.00	0.000	08/15/2021	2.400	264,179.68	263,651.00	267,649.25	268,977.50	10/16/2018
447819GF4	25633/K-5290	HURST EULESS ISD TX	350,000.00	2.500	08/15/2021	1.125	358,092.71	358,488.12	358,102.50	358,295.00	09/09/2019
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	304,389.00	305,103.00	12/19/2018
397040WP7	25618/K-5290	GREENWOOD AR SCH I	275,000.00	2.000	12/01/2021	1.171	279,490.62	279,677.73	279,334.00	278,847.25	09/05/2019
462611LM4	25619/K-5290	IOWA ST WESTERN CO	835,000.00	1.250	06/01/2022C	1.154	836,850.76	836,953.58	835,250.50	832,436.55	08/30/2019
103637HM9	25644/K-5290	BOZEMAN MT UT GO	510,000.00	2.000	07/01/2022	1.091	521,770.02	522,149.69	521,281.20	520,878.30	09/18/2019
779240KX7	24129/K-5290	ROUND RK TX ISD TX E	127,000.00	3.000	08/01/2022	1.270	132,632.24	132,808.25	133,210.30	133,130.29	11/02/2016
779240KY5	24131/K-5290	ROUND RK TX ISD TX E	32,000.00	3.000	08/01/2023	1.370	33,820.55	33,861.92	34,095.68	34,077.12	11/02/2016
199492QP7	24063/K-5290	CTY COLUMBUS OH GO	6,385,000.00	3.000	08/15/2023	1.244	6,781,912.80	6,790,838.87	6,814,710.50	6,814,072.00	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	1,178,003.20	1,181,541.20	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	1,433,671.25	1,439,748.75	12/08/2011
Fund	5290 TRA REV REF 2008B D/S RES		\$20,641,000.00	2.615		1.799	\$21,109,700.19	\$21,123,251.99	\$21,240,807.02	\$21,247,754.37	
23009/B-5300		LONE STAR - POOL	1,840,050.17	1.863	12/01/2019	1.863	1,840,050.17	1,837,236.68	1,840,050.17	1,837,236.68	09/16/2013
23233/B-5300		TX CLASS - POOL	3,263,343.14	1.939	12/01/2019	1.939	3,263,343.14	3,258,149.41	3,263,343.14	3,258,149.41	04/16/2014
23530/B-5300		LOGIC - POOL	2,796,110.06	1.843	12/01/2019	1.843	2,796,110.06	2,791,881.17	2,796,110.06	2,791,881.17	03/27/2015

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Fund	5300 TRA REV REF 2008B CONST		\$7,899,503.37	1.888		1.888	\$7,899,503.37	\$7,887,267.26	\$7,899,503.37	\$7,887,267.26	
62478XB74	25647/K-5340	MUFG - DISC CP	1,700,000.00	1.960	02/07/2020	2.003	1,693,706.22	1,690,929.55	1,694,476.89	1,691,253.50	09/11/2019
912828K58	25673/K-5340	US TREASURY NOTE	1,700,000.00	1.375	04/30/2020	1.878	1,696,492.68	1,695,795.86	1,698,079.00	1,698,011.00	09/20/2019
912828XM7	25667/K-5340	US TREASURY NOTE	1,000,000.00	1.625	07/31/2020	1.893	998,233.31	998,015.20	999,770.00	1,000,080.00	09/18/2019
Fund	5340 TRA REV REF 2007B DS		\$4,400,000.00	1.658		1.930	\$4,388,432.21	\$4,384,740.61	\$4,392,325.89	\$4,389,344.50	
912828H52	25653/K-5370	US TREASURY NOTE	5,200,000.00	1.250	01/31/2020	1.915	5,194,288.01	5,191,478.84	5,196,412.00	5,195,528.00	09/12/2019
09659BF96	25664/K-5370	BNPP - DISC CP	34,000,000.00	1.940	06/09/2020	1.989	33,650,045.56	33,595,078.89	33,669,888.22	33,601,340.48	09/16/2019
Fund	5370 TRA REV REF 2007C DS		\$39,200,000.00	1.848		1.979	\$38,844,333.57	\$38,786,557.73	\$38,866,300.22	\$38,796,868.48	
25354/B-5410		LOGIC - POOL	803,621.38	1.843	12/04/2019	1.843	803,621.38	807,405.16	803,621.38	807,405.16	03/26/2019
Fund	5410 TRA REV 09A CONST		\$803,621.38	1.843		1.843	\$803,621.38	\$807,405.16	\$803,621.38	\$807,405.16	
7961165C6	24390/K-5420	SAN ANGELO TX ISD RI	10,000.00	0.000	02/15/2020	1.090	9,978.00	9,969.07	9,976.70	9,966.20	04/11/2017
199492Q16	24693/K-5420	COLUMBUS OHIO SERII	310,000.00	2.000	08/15/2020	1.550	311,959.85	311,073.22	311,943.70	312,061.50	01/09/2018
4897823U4	25616/K-5420	KENOSHA CITY WI UT	250,000.00	2.000	09/01/2020	1.020	251,823.08	252,025.64	251,680.00	251,720.00	09/10/2019
033896KX8	25118/K-5420	ANDERSON IN SCH BLL	550,000.00	3.000	01/15/2021	2.250	554,487.01	554,820.20	560,862.50	561,225.50	11/20/2018
587839YC9	24754/K-5420	MERCER CO NJ TAX-EX	40,000.00	2.000	02/01/2021	1.590	40,186.02	40,199.31	40,389.60	40,152.00	02/09/2018
79152QAHS	25582/K-5420	ST LOUIS MO LIBRARY	305,000.00	2.000	04/01/2021	1.161	308,369.37	308,579.96	308,489.20	308,376.35	07/24/2019
236092EA6	24064/K-5420	DANE CO WI UT GO	320,000.00	2.000	06/01/2021	1.200	323,786.77	323,997.15	323,715.20	323,865.60	09/25/2019
246381HM2	24064/K-5420	ST OF DELAWARE GO I	2,620,000.00	3.000	07/01/2021	1.010	2,700,421.25	2,704,653.95	2,698,338.00	2,701,351.00	10/05/2016
397040WP7	25617/K-5420	GREENWOOD AR SCH I	300,000.00	2.000	12/01/2021	1.171	304,898.86	305,102.98	304,728.00	304,197.00	09/05/2019
937785RU9	25430/K-5420	WASHINGTON CO MN (545,000.00	2.125	02/01/2022C	1.953	545,533.53	545,800.29	545,981.00	546,351.60	04/16/2019
121638EZ9	25473/K-5420	BURLINGTON CO NJ GK	25,000.00	2.000	05/01/2022	1.627	25,217.30	25,224.79	25,472.25	25,493.75	05/10/2019
462308L54	25474/K-5420	IOWA CITY IA GO	500,000.00	2.000	06/01/2022	1.640	504,370.47	504,516.16	510,590.00	510,420.00	06/04/2019
779240KX7	24130/K-5420	ROUND RK TX ISD TX E	836,000.00	3.000	08/01/2022	1.270	873,075.25	874,233.85	876,880.40	876,353.72	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	1,017,910.00	1,020,810.00	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	1,004,470.00	1,007,910.00	11/18/2010
432347LK6	21743/K-5420	HILLSBOROUGH CNTY I	5,195,000.00	4.600	08/01/2024C	4.689	5,179,348.68	5,179,069.19	5,288,146.35	5,300,926.05	11/16/2010
662903MD2	21773/K-5420	NORTH TEX MUN WTR	1,200,000.00	4.870	09/01/2024C	4.870	1,200,000.00	1,200,000.00	1,226,448.00	1,228,944.00	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	2,835,706.80	2,844,649.20	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	2,048,240.00	2,055,240.00	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	3,637,810.20	3,648,005.40	10/07/2010
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH	1,630,000.00	4.750	11/01/2029C	4.800	1,624,719.20	1,624,674.82	1,692,037.80	1,698,215.50	11/09/2010
796237VY8	21667/K-5420	SAN ANTONIO TEX BUI	1,635,000.00	6.038	08/01/2035C	5.475	1,643,395.28	1,644,444.69	1,679,210.40	1,686,486.15	09/29/2010
Fund	5420 TRA 09A DS RES		\$26,571,000.00	4.246		3.912	\$26,700,569.92	\$26,708,385.27	\$27,199,026.10	\$27,262,720.52	
23028/B-5850		LONE STAR - POOL	898,696.94	1.863	12/01/2019	1.863	898,696.94	897,322.81	898,696.94	897,322.81	09/19/2013

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	23173/B-5850	LOGIC - POOL	1,199,807.43	1.843	12/01/2019	1.843	1,199,807.43	1,197,992.82	1,199,807.43	1,197,992.82	02/26/2014
	23235/B-5850	TX CLASS - POOL	1,447,676.44	1.939	12/01/2019	1.939	1,447,676.44	1,445,372.39	1,447,676.44	1,445,372.39	04/16/2014
	25596/B-5850	LONE STAR (GOV) - PO	1,910,254.38	1.713	12/01/2019	1.713	1,910,254.38	1,907,569.25	1,910,254.38	1,907,569.25	08/21/2019
Fund	5850 TRA SR LN REV 2009C CONST		\$5,456,435.19	1.826		1.826	\$5,456,435.19	\$5,448,257.27	\$5,456,435.19	\$5,448,257.27	
117583G40	24594/K-5852	BRYAN TX ISD TAX-EXE	250,000.00	2.000	02/15/2020	1.220	250,393.67	250,553.27	250,435.00	250,575.00	10/11/2017
678739UL5	24387/K-5852	OKLAHOMA CNTY OK I	260,000.00	2.000	03/01/2020	1.308	260,438.52	260,584.70	260,561.60	260,647.40	04/27/2017
979098EA4	25575/K-5852	WOODBURY HEIGHTS I	438,000.00	2.000	07/15/2020	1.254	440,016.27	440,286.31	440,137.44	439,979.76	07/31/2019
199492QL6	24692/K-5852	COLUMBUS OHIO SERI	245,000.00	2.000	08/15/2020	1.550	245,758.59	245,848.19	246,536.15	246,629.25	01/09/2018
199492QL6	24070/K-5852	CTY COLUMBUS OH GO	2,550,000.00	2.000	08/15/2020	1.026	2,567,133.76	2,569,157.43	2,565,988.50	2,566,957.50	10/05/2016
764771BS9	25088/K-5852	RICHMOND IN CMNTY	570,000.00	3.000	01/15/2021	2.199	574,962.33	575,330.82	580,527.90	580,869.90	11/01/2018
960906DX0	25568/K-5852	WESTONKA MN ISD #2	1,460,000.00	2.000	02/01/2021	1.170	1,473,962.43	1,474,959.75	1,474,016.00	1,474,410.20	07/15/2019
79152QAHS	25579/K-5852	ST LOUIS MO LIBRARY	460,000.00	2.000	04/01/2021	1.161	465,081.67	465,399.28	465,262.40	465,092.20	07/24/2019
658909QA7	25566/K-5852	NORTH DAKOTA ST HS	600,000.00	2.250	07/01/2021	1.200	609,824.02	610,341.08	609,498.00	608,376.00	07/15/2019
279533UW1	25586/K-5852	EDEN PRAIRIE MN ISD	1,225,000.00	2.000	02/01/2022C	1.473	1,237,140.72	1,238,007.91	1,236,037.25	1,235,853.50	07/15/2019
355188GQ0	25437/K-5852	FRANKLIN WI SCH DIS	690,000.00	2.500	04/01/2022C	1.849	698,756.83	699,304.14	701,833.50	702,613.20	04/16/2019
543145GP5	25567/K-5852	LONGPORT NJ UT GO	360,000.00	2.000	07/15/2022	1.330	366,178.62	366,374.98	366,775.20	366,800.40	07/23/2019
779240KX7	24128/K-5852	ROUND RK TX ISD TX E	412,000.00	3.000	08/01/2022	1.270	430,271.53	430,842.52	432,146.80	431,887.24	11/02/2016
208423AP8	22176/K-5852	CONROE TEX INDL DEVA	1,865,000.00	4.000	09/01/2025C	4.100	1,856,869.69	1,856,751.86	1,904,538.00	1,908,081.50	09/22/2011
208423AQ6	22180/K-5852	CONROE TEX INDL DEVA	400,000.00	4.000	09/01/2026C	4.204	395,934.19	395,883.99	408,480.00	409,240.00	09/22/2011
208423AR4	22177/K-5852	CONROE TEX INDL DEVA	1,040,000.00	4.125	09/01/2027C	4.300	1,029,852.74	1,029,743.63	1,063,004.80	1,065,095.20	09/22/2011
208423AS2	22178/K-5852	CONROE TEX INDL DEVA	1,085,000.00	4.250	09/01/2028C	4.400	1,075,019.65	1,074,924.60	1,110,009.25	1,112,287.75	09/22/2011
208423AU7	22179/K-5852	CONROE TEX INDL DEVA	1,055,000.00	4.375	09/01/2030C	4.600	1,038,067.46	1,037,936.20	1,080,288.35	1,082,609.35	09/22/2011
052396J90	22196/K-5852	AUSTIN TX REV 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,984,005.44	1,983,892.01	2,093,760.00	2,097,980.00	10/04/2011
756872HB6	22233/K-5852	RED RIVER TEX ED FIN	1,175,000.00	4.125	03/15/2032C	4.320	1,156,404.64	1,156,278.54	1,185,081.50	1,187,619.50	10/27/2011
756872HC4	22234/K-5852	RED RIVER TEX ED FIN	1,360,000.00	4.250	03/15/2033C	4.368	1,346,265.73	1,346,179.61	1,372,076.80	1,375,150.40	10/27/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY	1,530,000.00	5.000	11/15/2033C	4.504	1,550,681.67	1,551,562.99	1,643,617.80	1,645,637.40	12/06/2011
Fund	5852 TRA SL REV 09C DS RES		\$21,030,000.00	3.299		2.949	\$21,053,020.17	\$21,060,143.81	\$21,490,612.24	\$21,514,392.65	
62478XBA7	25654/K-5857	MUFG - DISC CP	500,000.00	1.930	02/10/2020	1.973	498,096.81	497,292.64	498,303.89	497,348.75	09/12/2019
Fund	5857 TRA REV 2010D D/S		\$500,000.00	1.930		1.973	\$498,096.81	\$497,292.64	\$498,303.89	\$497,348.75	
62478XBA7	25655/K-5858	MUFG - DISC CP	5,600,000.00	1.930	02/10/2020	1.973	5,578,684.22	5,569,677.55	5,581,003.57	5,570,306.00	09/12/2019
912828XM7	25665/K-5858	US TREASURY NOTE	5,000,000.00	1.625	07/31/2020	1.865	4,992,114.64	4,991,141.14	4,998,850.00	5,000,400.00	09/16/2019
Fund	5858 TRA REV 2012C D/S		\$10,600,000.00	1.786		1.922	\$10,570,798.86	\$10,560,818.69	\$10,579,853.57	\$10,570,706.00	
89233GBA3	25678/K-5861	TMCC - DISC CP	4,100,000.00	2.030	02/10/2020	2.075	4,083,585.19	4,076,649.36	4,086,091.90	4,078,259.75	09/20/2019
912828XM7	25662/K-5861	US TREASURY NOTE	7,500,000.00	1.625	07/31/2020	1.865	7,488,171.96	7,486,711.71	7,498,275.00	7,500,600.00	09/16/2019

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 11/30/2019	Book Value 10/31/2019	Market Value 11/30/2019	Market Value 10/31/2019	Purchase Date
Fund	5861	TRA SR LN REV REF 15B D/S	\$11,600,000.00	1.768		1.939	\$11,571,757.15	\$11,563,361.07	\$11,584,366.90	\$11,578,859.75	
89233GBA3	25680/K-5862	TMCC - DISC CP	700,000.00	2.030	02/10/2020	2.075	697,197.47	696,013.30	697,625.45	696,288.25	09/20/2019
09659BF96	25660/K-5862	BNPP - DISC CP	37,000,000.00	1.940	06/09/2020	1.989	36,619,167.22	36,559,350.56	36,640,760.71	36,566,164.64	09/16/2019
Fund	5862	TRA SR LN REV & REF SER 12B	\$37,700,000.00	1.942		1.991	\$37,316,364.69	\$37,255,363.86	\$37,338,386.16	\$37,262,452.89	
912828G95	25605/B-5900	TX CLASS (GOV) - POO	15,080,147.35	1.698	12/01/2019	1.698	15,080,147.35	15,059,128.11	15,080,147.35	15,059,128.11	08/23/2019
912828U12	25138/B-5900	US TREASURY NOTE	15,000,000.00	1.625	12/31/2019	2.734	14,986,621.57	14,973,243.15	14,998,500.00	14,995,200.00	11/20/2018
62478XBEB	25146/B-5900	US TREASURY NOTE	15,000,000.00	1.375	01/31/2020	2.751	14,966,307.25	14,949,737.05	14,992,650.00	14,990,700.00	11/21/2018
313560T29	25505/B-5900	MUFG - DISC CP	9,000,000.00	2.420	02/14/2020	2.488	8,954,625.00	8,936,475.00	8,967,750.03	8,950,387.50	05/29/2019
9128284C1	25447/B-5900	FNMA NOTE	15,000,000.00	1.500	02/28/2020	2.429	14,966,840.16	14,955,405.74	14,992,950.00	14,995,050.00	04/23/2019
912828VA5	25204/B-5900	US TREASURY NOTE	15,000,000.00	2.250	03/31/2020	2.677	14,979,245.54	14,974,099.81	15,027,000.00	15,039,300.00	12/19/2018
977100DE3	25561/B-5900	US TREASURY NOTE	10,000,000.00	1.125	04/30/2020	2.071	9,961,410.23	9,953,743.38	9,978,500.00	9,976,200.00	07/10/2019
88213AEF8	25195/B-5900	STATE OF WISCONSIN	1,580,000.00	1.446	05/01/2020	2.800	1,571,308.40	1,569,570.08	1,577,487.80	1,577,282.40	12/18/2018
912828VF4	25190/B-5900	TEXAS A&M UNIV REV	4,750,000.00	1.678	05/15/2020	2.800	4,726,338.64	4,722,010.34	4,745,155.00	4,745,392.50	12/17/2018
912828V16	25622/B-5900	US TREASURY NOTE	15,000,000.00	1.375	05/31/2020	1.814	14,967,544.16	14,962,194.29	14,977,800.00	14,978,400.00	08/29/2019
45506DWL5	23985/B-5900	US TREASURY NOTE	15,000,000.00	1.875	06/30/2020	1.800	15,006,316.21	15,007,210.01	15,018,750.00	15,023,400.00	09/09/2019
24917DAE3	25191/B-5900	INDIANA FINANCE AUT	1,550,000.00	1.581	07/01/2020	2.850	1,538,848.39	1,537,255.31	1,546,094.00	1,546,435.00	12/17/2018
3130AH6M0	25192/B-5900	CITY & COUNTY OF DE	3,285,000.00	2.168	08/01/2020	2.851	3,270,474.00	3,268,658.25	3,289,336.20	3,291,208.65	12/17/2018
2354167C2	25683/B-5900	FHLB NOTE	10,000,000.00	1.950	09/24/2020C	1.950	10,000,000.00	10,000,000.00	10,000,000.00	10,000,900.00	09/26/2019
882806FL1	25193/B-5900	CITY OF DALLAS TX W/	2,285,000.00	2.210	10/01/2020	2.850	2,273,174.06	2,271,991.47	2,292,563.35	2,291,306.60	12/17/2018
6500356Y9	25186/B-5900	TEXAS TECH UNIV REV	3,380,000.00	2.299	02/15/2021	2.900	3,356,390.29	3,354,758.28	3,396,359.20	3,396,697.20	12/14/2018
64990FJN5	25150/B-5900	NEW YORK STATE REV	10,000,000.00	2.360	03/15/2021	3.002	9,922,927.86	9,917,944.75	10,047,700.00	10,051,300.00	11/26/2018
	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	1,523,505.00	1,520,460.00	12/21/2018
	25714/B-5900	LONE STAR (GOV) - PO	9,020,131.21	1.713	12/31/2025	1.713	9,020,131.21	9,007,452.17	9,020,131.21	9,007,452.17	10/16/2019
Fund	5900	TR SL REV & REF SER 2018A CC	\$171,430,278.56	1.777		2.329	\$171,048,650.32	\$170,920,877.19	\$171,472,379.14	\$171,436,200.13	
	25603/Y-5912	TX CLASS (GOV) - POO	1,005,343.16	1.698	12/01/2019	1.698	1,005,343.16	1,003,941.87	1,005,343.16	1,003,941.87	08/23/2019
Fund	5912	METRO STREET IMPROV	\$1,005,343.16	1.698		1.698	\$1,005,343.16	\$1,003,941.87	\$1,005,343.16	\$1,003,941.87	
09659CZD3	24792/Y-5913	TX CLASS - POOL	7,290,256.92	1.939	12/01/2019	1.939	7,290,256.92	7,278,654.20	7,290,256.92	7,278,654.20	02/23/2018
912796RT8	24224/Y-5913	LOGIC - POOL	5,377,294.52	1.843	12/01/2019	1.843	5,377,294.52	5,369,161.79	5,377,294.52	5,369,161.79	12/30/2016
63873BSB8	24225/Y-5913	LONE STAR - POOL	10,547,719.01	1.863	12/01/2019	1.863	10,547,719.01	10,531,591.24	10,547,719.01	10,531,591.24	12/30/2016
912796RT8	25627/Y-5913	BNPP - DISC CP	10,000,000.00	2.050	12/13/2019	2.090	9,993,166.67	9,976,083.34	9,994,600.00	9,978,650.00	09/04/2019
912796RT8	25727/Y-5913	US TREASURY BILL	12,000,000.00	1.608	01/02/2020	1.613	11,982,848.00	11,966,768.00	11,984,407.32	11,968,080.00	10/23/2019
912828XH8	25704/Y-5913	NATX - DISC CP	10,000,000.00	1.970	02/26/2020	2.013	9,952,391.69	9,935,975.03	9,958,433.30	9,938,575.00	10/08/2019
3130AHLI5	25698/Y-5913	US TREASURY NOTE	15,000,000.00	1.625	06/30/2020	1.678	14,995,330.13	14,994,669.29	14,997,600.00	15,000,000.00	10/08/2019
	25745/Y-5913	FHLB NOTE	10,000,000.00	1.570	11/25/2020C	1.570	10,000,000.00	0.00	9,991,400.00	0.00	11/25/2019

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 11/30/2019	Book Value 10/31/2019	Market Value 11/30/2019	Market Value 10/31/2019	Purchase Date
Fund	5913 METRO GENERAL MOBIL PROG		\$80,215,270.45	1.786		1.807	\$80,139,006.94	\$70,052,902.89	\$80,141,711.07	\$70,064,712.23	
23895/C-8349	TX CLASS - POOL		6,758,377.62	1.939	12/01/2019	1.939	6,758,377.62	6,747,621.40	6,758,377.62	6,747,621.40	04/06/2016
24041/C-8349	LOGIC - POOL		5,568,136.60	1.843	12/01/2019	1.843	5,568,136.60	5,559,715.23	5,568,136.60	5,559,715.23	08/31/2016
912796SW0	25620/C-8349	US TREASURY BILL	2,000,000.00	1.875	12/12/2019	1.893	1,998,854.17	1,995,729.17	1,999,193.34	1,996,640.00	08/29/2019
30229AAAX7	25703/C-8349	XON - DISC CP	6,000,000.00	1.880	01/31/2020	1.918	5,980,886.67	5,971,486.67	5,982,513.36	5,971,335.00	10/08/2019
912828J50	25728/C-8349	US TREASURY NOTE	4,000,000.00	1.375	02/29/2020	1.627	3,997,492.73	3,996,656.98	3,996,400.00	3,996,400.00	10/23/2019
Fund	8349 WORKMEN COMP		\$24,326,514.22	1.805		1.857	\$24,303,747.79	\$24,271,209.45	\$24,304,620.92	\$24,271,711.63	
23011/B-8573	LONE STAR - POOL		22,620,257.57	1.863	12/01/2019	1.863	22,620,257.57	22,585,670.54	22,620,257.57	22,585,670.54	09/16/2013
23129/B-8573	LOGIC - POOL		22,655,607.40	1.843	12/01/2019	1.843	22,655,607.40	22,621,342.60	22,655,607.40	22,621,342.60	01/23/2014
23248/B-8573	TX CLASS - POOL		21,611,618.16	1.939	12/01/2019	1.939	21,611,618.16	21,577,222.42	21,611,618.16	21,577,222.42	05/19/2014
62478YZC5	25368/B-8573	MUFG - DISC CP	30,000,000.00	2.460	12/12/2019	2.530	29,977,450.00	29,915,950.00	29,985,150.00	29,937,474.90	03/28/2019
912828G95	25140/B-8573	US TREASURY NOTE	10,000,000.00	1.625	12/31/2019	2.734	9,991,081.05	9,982,162.10	9,999,000.00	9,996,800.00	11/20/2018
912828LUL2	25151/B-8573	US TREASURY NOTE	10,000,000.00	1.375	01/31/2020	2.751	9,977,538.17	9,966,491.36	9,995,100.00	9,993,800.00	11/21/2018
912796SD2	25419/B-8573	US TREASURY BILL	50,000,000.00	2.338	02/27/2020	2.408	49,714,244.45	49,616,827.78	49,814,112.50	49,752,000.00	04/12/2019
313560T29	25446/B-8573	FNMA NOTE	25,000,000.00	1.500	02/28/2020	2.429	24,944,733.61	24,925,676.23	24,988,250.00	24,991,750.00	04/23/2019
912828UQ1	25255/B-8573	US TREASURY NOTE	49,909,000.00	1.250	02/29/2020	2.555	49,751,843.80	49,699,458.40	49,850,606.47	49,846,613.75	02/01/2019
9128283Y4	25453/B-8573	US TREASURY NOTE	50,000,000.00	2.250	02/29/2020	2.449	49,975,695.84	49,967,594.46	50,062,500.00	50,099,500.00	04/24/2019
912828W63	25119/B-8573	US TREASURY NOTE	9,000,000.00	1.625	03/15/2020	2.735	8,971,965.86	8,963,956.11	8,998,290.00	8,999,640.00	10/29/2018
3130ADUJ9	25528/B-8573	FHLB NOTE	50,000,000.00	2.375	03/30/2020	2.133	50,039,182.93	50,049,060.98	50,106,500.00	50,167,000.00	06/13/2019
912828J84	25527/B-8573	US TREASURY NOTE	50,000,000.00	1.375	03/31/2020	2.118	49,878,598.57	49,848,499.04	49,949,000.00	49,949,000.00	06/13/2019
313560D75	25560/B-8573	FNMA NOTE	24,485,000.00	1.500	06/22/2020	2.000	24,417,509.46	24,407,436.25	24,461,494.40	24,464,677.45	07/10/2019
63873JGF1	25740/B-8573	NATX - DISC CP	25,000,000.00	1.880	07/15/2020	1.926	24,703,638.97	0.00	24,711,520.75	0.00	11/18/2019
912828XM7	24989/B-8573	US TREASURY NOTE	1,488,000.00	1.625	07/31/2020	2.654	1,478,149.35	1,476,933.22	1,487,657.76	1,488,119.04	07/25/2018
912828L32	25658/B-8573	US TREASURY NOTE	50,000,000.00	1.375	08/31/2020	1.818	49,836,269.48	49,818,342.78	49,886,500.00	49,906,500.00	09/13/2019
9128282V1	25690/B-8573	US TREASURY NOTE	50,000,000.00	1.375	09/15/2020	1.772	49,845,178.57	49,829,107.14	49,885,000.00	49,908,000.00	10/01/2019
3130AHA60	25692/B-8573	FHLB NOTE	50,000,000.00	1.950	09/15/2020C	1.950	50,000,000.00	50,000,000.00	50,006,000.00	50,017,000.00	10/02/2019
3130AH4U4	25670/B-8573	FHLB NOTE	50,000,000.00	2.020	09/18/2020C	2.020	50,000,000.00	50,000,000.00	50,006,000.00	50,019,500.00	09/20/2019
882724GR2	25028/B-8573	STATE OF TEXAS GO BI	2,595,000.00	2.777	10/01/2020	2.777	2,595,000.00	2,595,000.00	2,615,578.35	2,618,303.10	09/11/2018
912828L99	25709/B-8573	US TREASURY NOTE	50,000,000.00	1.375	10/31/2020	1.611	49,893,210.62	49,883,647.39	49,853,500.00	49,881,000.00	10/11/2019
914072D91	25106/B-8573	UNIV OF ARKANSAS RE	150,000.00	1.920	11/01/2020C	2.997	148,573.28	148,443.57	150,070.50	150,220.50	10/29/2018
3130AHLU5	25744/B-8573	FHLB NOTE	25,000,000.00	1.570	11/25/2020C	1.570	25,000,000.00	0.00	24,978,500.00	0.00	11/25/2019
249174WW9	25206/B-8573	DENVER CITY & COUNT	7,160,000.00	2.438	12/01/2020	2.815	7,133,855.77	7,131,677.09	7,197,590.00	7,205,036.40	12/21/2018
190760HC5	25202/B-8573	COBB-MARIETTA COLL	1,435,000.00	2.450	01/01/2021	2.800	1,429,740.36	1,429,335.77	1,442,978.60	1,444,585.80	12/20/2018
358776DG4	25201/B-8573	CITY OF FRISCO TX GC	1,955,000.00	2.400	02/15/2021	2.800	1,945,891.26	1,945,261.63	1,965,459.25	1,969,349.70	12/20/2018
6500356V9	25147/B-8573	NEW YORK STATE REV	5,000,000.00	2.380	03/15/2021	3.002	4,961,463.93	4,958,972.38	5,023,850.00	5,025,650.00	11/26/2018
914026TT6	25121/B-8573	UNIV OF ALABAMA REV	330,000.00	1.800	07/01/2021	3.000	324,012.87	323,697.75	327,990.30	328,376.40	10/29/2018
912828YJ3	25724/B-8573	US TREASURY NOTE	50,000,000.00	1.500	09/30/2021	1.596	49,913,504.08	49,909,625.34	49,873,000.00	49,953,000.00	10/21/2019

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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	1,004,040.00	1,007,190.00	11/18/2010
432347LJ9	21738/B-8573	HILLSBOROUGH CNTY I	4,025,000.00	4.350	08/01/2023C	4.440	4,014,966.27	4,014,738.23	4,090,567.25	4,099,945.50	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	1,006,440.00	1,009,340.00	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	1,013,380.00	1,016,610.00	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	1,006,730.00	1,009,750.00	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	1,014,280.00	1,017,660.00	11/23/2010
432347LL4	21739/B-8573	HILLSBOROUGH CNTY I	3,100,000.00	4.800	08/01/2025C	4.888	3,089,203.22	3,089,044.44	3,159,613.00	3,167,766.00	11/16/2010
882806CN0	22308/B-8573	TEXAS ST TECH UNIV F	850,000.00	3.820	08/15/2025C	3.820	850,000.00	850,000.00	874,930.50	877,072.50	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	1,534,725.00	1,538,055.00	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	4,355,709.60	4,366,818.40	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	1,933,687.95	1,940,364.65	12/15/2010
Fund	8573 TRA REVENUE		\$815,974,483.13	1.855		2.156	\$814,294,984.90	\$764,136,175.00	\$815,502,785.31	\$765,947,704.65	
23010/B-8577	LONE STAR - POOL		15,430,814.37	1.863	12/01/2019	1.863	15,430,814.37	15,407,220.21	15,430,814.37	15,407,220.21	09/16/2013
23465/B-8577	TX CLASS - POOL		18,995,328.50	1.939	12/01/2019	1.939	18,995,328.50	18,965,096.70	18,995,328.50	18,965,096.70	01/28/2015
23466/B-8577	LOGIC - POOL		10,826,907.14	1.843	12/01/2019	1.843	10,826,907.14	10,810,532.34	10,826,907.14	10,810,532.34	01/28/2015
62478YZ35	25508/B-8577	MUFG - DISC CP	10,000,000.00	2.440	12/03/2019	2.505	9,998,644.44	9,978,311.11	9,999,100.00	9,983,733.30	05/29/2019
912828G95	25139/B-8577	US TREASURY NOTE	10,000,000.00	1.625	12/31/2019	2.734	9,991,081.05	9,982,162.10	9,999,000.00	9,996,800.00	11/20/2018
912828H52	25208/B-8577	US TREASURY NOTE	10,000,000.00	1.250	01/31/2020	2.671	9,976,758.77	9,965,328.66	9,993,100.00	9,991,400.00	12/21/2018
912828W22	25532/B-8577	US TREASURY NOTE	15,000,000.00	1.375	02/15/2020	2.113	14,977,276.23	14,968,306.33	14,988,900.00	14,987,100.00	06/17/2019
912796TH2	25730/B-8577	US TREASURY BILL	10,000,000.00	1.570	03/05/2020	1.601	9,958,569.44	9,945,486.11	9,959,625.00	9,946,800.00	10/25/2019
096598BCH1	25599/B-8577	BNPP - DISC CP	10,000,000.00	1.960	03/17/2020	2.008	9,941,744.45	9,925,411.11	9,947,094.40	9,927,313.90	08/22/2019
912828X21	25624/B-8577	US TREASURY NOTE	10,000,000.00	1.500	04/15/2020	1.821	9,988,141.74	9,985,525.95	9,994,500.00	9,996,500.00	09/04/2019
63873JEV8	25699/B-8577	NATX - DISC CP	7,000,000.00	1.930	05/29/2020	1.977	6,932,450.00	6,921,191.67	6,935,950.00	6,922,008.31	10/08/2019
912828XH8	25696/B-8577	US TREASURY NOTE	10,000,000.00	1.625	06/30/2020	1.678	9,996,886.75	9,996,446.19	9,998,400.00	10,000,000.00	10/08/2019
912828ZJ8	25562/B-8577	US TREASURY NOTE	10,000,000.00	1.500	07/15/2020	2.020	9,968,211.97	9,964,010.91	9,989,800.00	9,991,800.00	07/10/2019
3130AHDQ3	25720/B-8577	FHLB NOTE	10,000,000.00	1.830	10/21/2020C	1.830	10,000,000.00	10,000,000.00	10,002,100.00	10,001,700.00	10/18/2019
3130AHLU5	25747/B-8577	FHLB NOTE	12,000,000.00	1.570	11/25/2020C	1.570	12,000,000.00	0.00	11,989,680.00	0.00	11/25/2019
Fund	8577 TRA R&R		\$169,253,050.01	1.722		2.001	\$168,982,814.85	\$156,815,029.39	\$169,050,299.41	\$156,928,004.76	
62478XB74	25648/K-8591	MUFG - DISC CP	700,000.00	1.960	02/07/2020	2.003	697,408.44	696,265.11	697,725.78	696,398.50	09/11/2019
Fund	8591 TRA TAX 97 REF DS		\$700,000.00	1.960		2.003	\$697,408.44	\$696,265.11	\$697,725.78	\$696,398.50	
62478XB74	25656/K-8595	MUFG - DISC CP	13,100,000.00	1.930	02/10/2020	1.973	13,050,136.31	13,029,067.14	13,055,561.92	13,030,537.25	09/12/2019
912828XM7	25663/K-8595	US TREASURY NOTE	13,000,000.00	1.625	07/31/2020	1.860	12,979,884.89	12,977,401.55	12,997,010.00	13,001,040.00	09/16/2019
Fund	8595 HCTR SR LN REV REF 2016A DS		\$26,100,000.00	1.778		1.917	\$26,030,021.20	\$26,006,468.69	\$26,052,571.92	\$26,031,577.25	
088365FW6	24868/K-8597	BEXAR CTY TX HOSP D	9,655,000.00	2.500	02/15/2020	1.788	9,668,784.55	9,674,372.88	9,680,006.45	9,689,468.35	04/24/2018
951173LM3	25108/K-8597	CITY OF WEST ALLIS W	300,000.00	2.000	04/01/2020	2.221	299,783.44	299,729.30	300,714.00	300,846.00	10/29/2018

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HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 11/30/2019	Book Value 10/31/2019	Market Value 11/30/2019	Market Value 10/31/2019	Purchase Date
899607H57	24867/K-8597	TULSA CO ISD #9 GO 1	3,540,000.00	2.000	04/03/2020	1.666	3,543,809.18	3,544,761.48	3,550,124.40	3,551,257.20	04/24/2018
60636P592	25113/K-8597	MISSOURI ST REV BON	375,000.00	2.500	07/03/2020	2.028	376,007.27	376,151.16	378,052.50	378,311.25	10/29/2018
438670K26	25107/K-8597	HONOLULU CITY & CNT	250,000.00	2.000	11/03/2020	2.110	249,754.33	249,731.99	252,045.00	252,042.50	10/29/2018
438670K26	25109/K-8597	HONOLULU CITY & CNT	750,000.00	2.000	11/03/2020	2.079	749,472.09	749,424.10	756,135.00	756,127.50	10/29/2018
751120D32	25112/K-8597	RALEIGH NC REVENUE	400,000.00	2.500	02/03/2021	2.150	401,581.06	401,693.99	406,668.00	406,896.00	10/26/2018
587839YC9	24850/K-8597	MERCER CNTY NJ TX-E	1,000,000.00	2.000	02/03/2021	1.740	1,002,942.49	1,003,152.67	1,009,740.00	1,003,800.00	04/09/2018
789220HQ6	25110/K-8597	SAINT CROIX WI SCH I	300,000.00	3.000	03/03/2021	2.143	303,115.38	303,323.08	306,009.00	306,369.00	10/26/2018
557215CP3	25116/K-8597	MADISON CNTY KY GO	150,000.00	2.000	03/03/2021	2.320	149,417.99	149,379.19	151,279.50	151,494.00	10/29/2018
791400WF7	24847/K-8597	ST LOUIS CNTY TAX EX	1,000,000.00	2.250	03/03/2021	1.780	1,005,697.41	1,006,077.23	1,013,290.00	1,014,590.00	04/10/2018
862335PNO	24869/K-8597	CITY OF STOUGHTON MA	525,000.00	2.000	04/03/2021	1.948	525,336.80	525,357.85	530,570.25	530,622.75	04/26/2018
602369AM2	25114/K-8597	MILWAUKEE WI TECH I	300,000.00	2.000	06/03/2021	2.203	299,115.72	299,066.59	303,573.00	303,330.00	11/15/2018
46256QGH3	25115/K-8597	IOWA ST BRD REGENT	375,000.00	1.250	09/03/2021	2.090	369,673.43	369,419.78	375,352.50	374,692.50	10/26/2018
56052FMD4	25087/K-8597	MAINE ST HSG AUTH R	2,680,000.00	2.400	11/15/2021	2.300	2,685,016.21	2,685,229.97	2,721,513.20	2,720,280.40	11/08/2018
937785RU9	25429/K-8597	WASHINGTON CO MN I	2,500,000.00	2.125	02/01/2022C	1.953	2,502,447.37	2,503,671.05	2,504,500.00	2,506,200.00	04/16/2019
121638EZ9	25474/K-8597	BURLINGTON CO NJ GC	80,000.00	2.000	05/03/2022	1.627	80,695.35	80,719.33	81,511.20	81,580.00	05/10/2019
Fund	8597 TRA SR LN REV&REF 2018A RE		\$24,180,000.00	2.284		1.890	\$24,212,650.07	\$24,221,261.64	\$24,321,084.00	\$24,327,907.45	
912796TE9	25959/K-8598	US TREASURY BILL	12,800,000.00	1.857	02/06/2020	1.897	12,755,764.52	12,735,957.58	12,763,930.37	12,747,264.00	09/13/2019
912828XM7	25664/K-8598	US TREASURY NOTE	27,000,000.00	1.625	07/31/2020	1.855	26,959,025.89	26,953,967.36	26,993,790.00	27,002,160.00	09/16/2019
Fund	8598 TRA SR LN REV & REF SER 18A		\$39,800,000.00	1.700		1.869	\$39,714,790.41	\$39,689,924.94	\$39,757,720.37	\$39,749,424.00	
912828H52	25652/K-8606	US TREASURY NOTE	1,200,000.00	1.250	01/31/2020	1.894	1,198,722.41	1,198,094.09	1,199,172.00	1,198,968.00	09/12/2019
89233GBA3	25676/K-8606	TMCC - DISC CP	1,200,000.00	2.030	02/10/2020	2.075	1,195,195.67	1,193,165.67	1,195,929.34	1,193,637.00	09/20/2019
912828XM7	25668/K-8606	US TREASURY NOTE	3,000,000.00	1.625	07/31/2020	1.893	2,994,699.95	2,994,045.62	2,999,310.00	3,000,240.00	09/18/2019
912828XM7	25669/K-8606	US TREASURY NOTE	8,000,000.00	1.625	07/31/2020	1.893	7,985,866.52	7,984,121.65	7,998,160.00	8,000,640.00	09/18/2019
Fund	8606 TRA SL REV & REF 19A DS		\$13,400,000.00	1.628		1.910	\$13,374,484.55	\$13,369,427.03	\$13,392,571.34	\$13,393,485.00	
24542/C-9990		LONE STAR - POOL	31,031.97	1.863	12/01/2019	1.863	31,031.97	30,984.52	31,031.97	30,984.52	09/11/2017
24544/C-9990		LOGIC - POOL	29,377.83	1.843	12/01/2019	1.843	29,377.83	29,333.39	29,377.83	29,333.39	09/11/2017
Fund	9990 Constitutional Debt Service Fur		\$60,409.80	1.854		1.854	\$60,409.80	\$60,317.91	\$60,409.80	\$60,317.91	
24560/C-9991		LOGIC - POOL	15,823,805.45	1.843	12/01/2019	1.843	15,799,873.20	15,799,873.20	15,823,805.45	15,799,873.20	09/19/2017
24561/C-9991		TX CLASS - POOL	15,831,953.20	1.939	12/01/2019	1.939	15,831,953.20	15,806,756.02	15,831,953.20	15,806,756.02	09/19/2017
24184/C-9991		AKRON OH TXBL REF V	200,000.00	1.450	12/01/2019	1.450	200,000.00	200,000.00	200,000.00	199,930.00	12/06/2016
010033V62	25391/C-9991	US TREASURY NOTE	50,000,000.00	1.375	12/15/2019	2.410	49,980,421.88	49,938,468.75	49,993,500.00	49,973,500.00	04/09/2019
912828U73	25218/C-9991	US TREASURY NOTE	49,850,000.00	2.000	01/31/2020	2.592	49,801,629.52	49,777,840.76	49,875,922.00	49,896,859.00	01/08/2019
912828S57	25344/C-9991	US TREASURY NOTE	50,000,000.00	1.375	02/15/2020	2.507	49,884,200.87	49,838,490.68	49,963,000.00	49,957,000.00	03/20/2019
912796SD2	25362/C-9991	US TREASURY BILL	50,000,000.00	2.317	02/27/2020	2.388	49,716,798.89	49,620,253.06	49,814,112.50	49,752,000.00	03/28/2019
912828UQ1	25351/C-9991	US TREASURY NOTE	50,000,000.00	1.250	02/29/2020	2.443	49,855,755.98	49,807,674.63	49,941,500.00	49,937,500.00	03/26/2019

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HARRIS COUNTY

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912796SH3	25360/C-9991	US TREASURY BILL	50,000,000.00	2.320	03/26/2020	2.394	49,626,222.22	49,529,555.56	49,753,128.00	49,689,500.00	03/28/2019
9128284C1	25264/C-9991	US TREASURY NOTE	50,000,000.00	2.250	03/31/2020	2.559	49,949,681.33	49,937,205.63	50,090,000.00	50,131,000.00	02/07/2019
912828X21	25380/C-9991	US TREASURY NOTE	50,000,000.00	1.500	04/15/2020	2.368	49,841,593.43	49,806,650.80	49,972,500.00	49,982,500.00	03/28/2019
3130AGC94	25454/C-9991	FHLB NOTE	50,000,000.00	2.375	04/24/2020	2.450	49,985,311.72	49,982,230.26	50,138,000.00	50,183,000.00	04/24/2019
912828K58	25392/C-9991	US TREASURY NOTE	50,000,000.00	1.375	04/30/2020	2.409	49,790,430.19	49,748,793.81	49,943,500.00	49,941,500.00	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	2,007,020.00	2,008,900.00	01/29/2019
912828XU9	25526/C-9991	US TREASURY NOTE	50,000,000.00	1.500	06/15/2020	2.056	49,852,576.22	49,830,125.89	49,967,000.00	49,974,500.00	06/13/2019
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	3,014,790.00	3,017,610.00	02/14/2019
3130AH6M0	25682/C-9991	FHLB NOTE	40,000,000.00	1.950	09/24/2020C	1.950	40,000,000.00	40,000,000.00	40,000,000.00	40,003,600.00	09/26/2019
912796TN9	25726/C-9991	US TREASURY BILL	38,000,000.00	1.522	10/08/2020	1.557	37,498,622.93	37,450,413.60	37,490,911.72	37,463,060.00	10/23/2019
3130AHDQ3	25719/C-9991	FHLB NOTE	50,000,000.00	1.830	10/21/2020C	1.830	50,000,000.00	50,000,000.00	50,010,500.00	50,008,500.00	10/18/2019
3130AHF24	25729/C-9991	FHLB NOTE	50,000,000.00	1.800	11/27/2020C	1.800	50,000,000.00	50,000,000.00	49,963,500.00	50,002,000.00	10/28/2019
64990AJF3	25172/C-9991	NY ST DORM REV BONI	5,000,000.00	2.550	03/15/2021	2.916	4,977,255.46	4,975,784.91	5,038,150.00	5,045,750.00	12/10/2018
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	10,114,200.00	10,131,700.00	07/19/2018
885205MA9	25291/C-9991	THORNAPPLE KELLOG I	900,000.00	2.900	05/01/2021	2.900	900,000.00	900,000.00	912,204.00	914,679.00	02/20/2019
677522596	25739/C-9991	STATE OF OHIO UT GO	3,260,000.00	1.750	05/01/2021	1.750	3,260,000.00	3,260,000.00	3,259,511.00	0.00	11/20/2019
88213APC3	25584/C-9991	TEXAS A&M UNIV REVS	3,500,000.00	1.964	05/15/2021	1.964	3,500,000.00	3,500,000.00	3,502,730.00	3,506,720.00	08/14/2019
8648136T2	25689/C-9991	SUFFOLK VA UT GO	2,670,000.00	1.905	02/01/2022	1.905	2,670,000.00	2,670,000.00	2,669,839.80	2,673,657.90	10/17/2019
Fund	9991 COUNTY GENERAL		\$790,035,758.65	1.816		2.259	\$787,946,259.29	\$784,120,117.56	\$789,291,277.67	\$786,001,595.12	
25141/F-9992	TX CLASS - POOL		5,126,143.38	1.939	12/01/2019	1.939	5,126,143.38	5,117,984.92	5,126,143.38	5,117,984.92	11/19/2018
24533/F-9992	LOGIC - POOL		5,394,278.04	1.843	12/01/2019	1.843	5,394,278.04	5,386,119.65	5,394,278.04	5,386,119.65	08/17/2017
62478YZD3	25557/F-9992	MUFG - DISC CP	10,000,000.00	2.140	12/13/2019	2.190	9,992,866.67	9,975,033.33	9,994,600.00	9,978,650.00	07/08/2019
9128283S7	25222/F-9992	US TREASURY NOTE	5,000,000.00	2.000	01/31/2020	2.597	4,995,105.07	4,992,697.73	5,002,600.00	5,004,700.00	01/09/2019
30229ABD0	25725/F-9992	XON - DISC CP	10,000,000.00	1.820	02/13/2020	1.856	9,962,588.89	9,947,422.23	9,964,644.40	9,945,400.00	10/22/2019
63873JBS8	25705/F-9992	NATX - DISC CP	10,000,000.00	1.970	02/26/2020	2.013	9,952,391.69	9,935,975.03	9,958,433.30	9,938,575.00	10/08/2019
64971QTX1	25148/F-9992	NEW YORK CITY NY RE	3,000,000.00	2.350	05/01/2021	3.019	2,972,774.74	2,971,173.26	3,016,710.00	3,017,580.00	11/26/2018
Fund	9992 FLD CONTROL GENERAL		\$48,520,421.42	1.983		2.113	\$48,396,148.48	\$48,326,406.15	\$48,457,409.12	\$48,389,009.57	
Grand Totals			\$3,391,461,904.21	1.767		1.983	\$3,386,486,951.52	\$2,573,456,138.88	\$3,391,353,015.67	\$2,579,772,030.12	

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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 11/30/2019	Book Value 10/31/2019	Market Value 11/30/2019	Market Value 10/31/2019	Purchase Date
T113019	9882/T-4005	MMF - DIST CLERK (CA)	29,824,382.18	1.570	12/01/2019	1.570	29,824,382.18	0.00	29,824,382.18	0.00	11/30/2019
Fund	4005 DISTRICT CLERK MMF		\$29,824,382.18	1.570			\$29,824,382.18	\$0.00	\$29,824,382.18	\$0.00	
U113019	9883/U-4006	MMF - CO CLRK (CADEI)	10,183,667.85	1.570	12/01/2019	1.570	10,183,667.85	0.00	10,183,667.85	0.00	11/30/2019
Fund	4006 MMF-COCLRK		\$10,183,667.85	1.570			\$10,183,667.85	\$0.00	\$10,183,667.85	\$0.00	
23956/T-5944	LONE STAR - POOL		7,668,133.33	1.863	12/01/2019	1.863	7,668,133.33	7,656,408.53	7,668,133.33	7,656,408.53	06/17/2016
23961/T-5944	LOGIC - POOL		7,765,287.96	1.843	12/01/2019	1.843	7,765,287.96	7,753,543.59	7,765,287.96	7,753,543.59	06/29/2016
25587/T-5944	TX CLASS (GOV) - POO		10,054,430.62	1.698	12/01/2019	1.698	10,054,430.62	10,040,416.40	10,054,430.62	10,040,416.40	08/13/2019
89233HZ6	25493/T-5944	TMCC - DISC CP	3,000,000.00	2.430	12/18/2019	2.495	2,996,557.50	2,990,482.50	2,997,705.00	2,992,832.49	05/16/2019
9128283N8	25538/T-5944	US TREASURY NOTE	7,000,000.00	1.875	12/31/2019	2.165	6,998,359.38	6,996,718.75	7,000,700.00	7,000,630.00	06/19/2019
912796TB5	25713/T-5944	US TREASURY BILL	8,000,000.00	1.630	01/16/2020	1.659	7,983,338.80	7,972,472.80	7,984,731.92	7,974,080.00	10/17/2019
62478XAX8	25492/T-5944	MUFG - DISC CP	5,000,000.00	2.420	01/31/2020	2.488	4,979,497.22	4,969,413.89	4,985,427.80	4,976,112.50	05/16/2019
89233GBA3	25491/T-5944	TMCC - DISC CP	5,000,000.00	2.430	02/10/2020	2.499	4,976,037.50	4,965,912.50	4,983,038.90	4,973,487.50	05/16/2019
63873JB3	25693/T-5944	NATX - DISC CP	7,000,000.00	1.980	02/28/2020	2.024	6,965,735.00	6,954,185.00	6,970,234.46	6,956,267.50	10/01/2019
63873JCG3	25733/T-5944	NATX - DISC CP	10,000,000.00	1.860	03/16/2020	1.899	9,945,233.31	0.00	9,947,588.90	0.00	11/04/2019
912796SH3	25738/T-5944	US TREASURY BILL	8,000,000.00	1.521	03/26/2020	1.551	7,960,799.73	0.00	7,960,500.48	0.00	11/13/2019
Fund	5944 DISTRICT CLERK		\$78,487,851.91	1.886		1.938	\$78,293,410.35	\$60,299,553.96	\$78,317,779.37	\$60,323,778.51	
23112/U-5945	LOGIC - POOL		3,078,903.92	1.843	12/01/2019	1.843	3,078,903.92	3,074,247.31	3,078,903.92	3,074,247.31	01/15/2014
23113/U-5945	LONE STAR - POOL		2,748,141.00	1.863	12/01/2019	1.863	2,748,141.00	2,743,939.01	2,748,141.00	2,743,939.01	01/15/2014
23266/U-5945	TX CLASS - POOL		2,639,094.61	1.939	12/01/2019	1.939	2,639,094.61	2,634,894.38	2,639,094.61	2,634,894.38	05/30/2014
25601/U-5945	TX CLASS (GOV) - POO		5,031,151.12	1.698	12/01/2019	1.698	5,031,151.12	5,024,138.53	5,031,151.12	5,024,138.53	07/31/2019
62478YZG6	25695/U-5945	MUFG - DISC CP	1,000,000.00	1.890	12/16/2019	1.924	999,212.50	997,637.50	999,325.00	997,712.50	10/03/2019
096598DQ0	25732/U-5945	BNPP - DISC CP	3,000,000.00	1.870	04/24/2020	1.914	2,977,404.17	2,972,729.17	2,977,887.51	2,972,145.84	10/29/2019
096598GQ7	25731/U-5945	BNPP - DISC CP	4,000,000.00	1.850	07/24/2020	1.896	3,951,488.89	3,945,322.23	3,952,013.32	3,945,026.68	10/29/2019
096598GX2	25735/U-5945	BNPP - DISC CP	2,900,000.00	1.830	07/31/2020	1.875	2,864,177.75	0.00	2,863,199.00	0.00	11/05/2019
89233GHJ8	25749/U-5945	TMCC - DISC CP	5,000,000.00	1.820	08/18/2020	1.865	4,934,025.00	0.00	4,931,850.00	0.00	11/22/2019
Fund	5945 COUNTY CLERK		\$29,397,290.65	1.829		1.853	\$29,223,598.96	\$21,392,908.13	\$29,221,565.48	\$21,392,104.25	
Grand Totals			\$147,893,192.59	1.789		1.821	\$147,525,059.34	\$81,692,462.09	\$147,547,394.88	\$81,715,882.76	

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 11/30/2019	Book Value 10/31/2019	Market Value 11/30/2019	Market Value 10/31/2019	Purchase Date
I113019	9880/I-106	MMF - JUVPROB (CADE)	4,756,516.67	1.570	12/01/2019	1.570	4,756,516.67	0.00	4,756,516.67	0.00	11/30/2019
Fund	106 MMF-JUVPROB		\$4,756,516.67	1.570		1.570	\$4,756,516.67	\$0.00	\$4,756,516.67	\$0.00	
S113019	9867/S-109	MMF - AMEGY-S&CC	14,805,721.40	1.420	12/01/2019	1.420	14,805,721.40	0.00	14,805,721.40	0.00	11/30/2019
Fund	109 MMF - SPORTS & CONV CORP		\$14,805,721.40	1.420		1.420	\$14,805,721.40	\$0.00	\$14,805,721.40	\$0.00	
H113019	9868/H-1010	MMF - AMEGY-HOSP	127,541,152.79	1.520	12/01/2019	1.520	127,541,152.79	0.00	127,541,152.79	0.00	11/30/2019
Fund	1010 MMF-AMEGY-ML-HOSP		\$127,541,152.79	1.520		1.520	\$127,541,152.79	\$0.00	\$127,541,152.79	\$0.00	
D113019	9881/D-1012	MMF - CS&C (CADENCE)	4,387,002.61	1.570	12/01/2019	1.570	4,387,002.61	0.00	4,387,002.61	0.00	11/30/2019
Fund	1012 MMF-COMSUPVCORR		\$4,387,002.61	1.570		1.570	\$4,387,002.61	\$0.00	\$4,387,002.61	\$0.00	
H113019	9870/H-1024	MMF - AMEGY-CHCI	67,906,233.40	1.520	12/01/2019	1.520	67,906,233.40	0.00	67,906,233.40	0.00	11/30/2019
Fund	1024 MMF-AMEGY CHCI		\$67,906,233.40	1.520		1.520	\$67,906,233.40	\$0.00	\$67,906,233.40	\$0.00	
H113019	9869/H-1026	MMF - AMEGY-CHCTX	143,137,549.19	1.520	12/01/2019	1.520	143,137,549.19	0.00	143,137,549.19	0.00	11/30/2019
Fund	1026 MMF-AMEGY CHCTX		\$143,137,549.19	1.520		1.520	\$143,137,549.19	\$0.00	\$143,137,549.19	\$0.00	
912828H52	27419/V-2854	US TREASURY NOTE	1,989,000.00	2.250	01/31/2020	2.060	1,986,374.80	1,985,083.72	1,987,627.59	1,987,289.46	01/19/2018
9128283Y4	25014/V-2854	US TREASURY NOTE	3,600,000.00	2.250	02/29/2020	2.613	3,596,852.56	3,595,803.42	3,604,500.00	3,607,164.00	08/07/2018
912828Y46	25013/V-2854	US TREASURY NOTE	2,400,000.00	2.625	07/31/2020	2.662	2,399,433.62	2,399,363.69	2,415,000.00	2,417,904.00	08/07/2018
912828M98	25640/V-2854	US TREASURY NOTE	1,600,000.00	1.625	11/30/2020	1.777	1,597,595.99	1,597,398.40	1,598,816.00	1,600,192.00	09/11/2019
Fund	2854 HSA 2001H JL DS RES		\$9,589,000.00	2.032		2.371	\$9,580,256.97	\$9,577,649.23	\$9,605,943.59	\$9,612,549.46	
89233GCQ9	25748/W-3128	TMCC - DISC CP	2,600,000.00	1.890	03/16/2020	1.928	2,585,531.00	0.00	2,586,373.11	0.00	11/21/2019
89233GCQ7	25753/W-3128	TMCC - DISC CP	1,300,000.00	1.900	03/24/2020	1.939	1,292,178.34	0.00	1,292,672.33	0.00	11/25/2019
912828XE5	25168/W-3128	US TREASURY NOTE	2,200,000.00	1.500	05/31/2020	2.822	2,185,911.94	2,183,589.73	2,198,108.00	2,198,284.00	12/04/2018
Fund	3128 HSA-OPERATING		\$6,100,000.00	1.751		2.253	\$6,063,621.28	\$2,183,589.73	\$6,077,153.44	\$2,198,284.00	
89233GCQ7	25754/W-3930	TMCC - DISC CP	1,200,000.00	1.900	03/24/2020	1.939	1,192,780.00	0.00	1,193,236.00	0.00	11/25/2019
Fund	3930 HSA-REMARKETING		\$1,200,000.00	1.900		1.939	\$1,192,780.00	\$0.00	\$1,193,236.00	\$0.00	
I113019	9892/I-5109	DDA - JUVPROB (CADEI)	1,466,612.64	0.500	12/01/2019	0.500	1,466,612.64	0.00	1,466,612.64	0.00	11/30/2019
Fund	5109 DDA-JUV PROB		\$1,466,612.64	0.500		0.500	\$1,466,612.64	\$0.00	\$1,466,612.64	\$0.00	
D113019	9893/D-5110	DDA - CS&C (CADENCE)	2,501,017.66	0.500	12/01/2019	0.500	2,501,017.66	0.00	2,501,017.66	0.00	11/30/2019
Fund	5110 DDA-CS&C		\$2,501,017.66	0.500		0.500	\$2,501,017.66	\$0.00	\$2,501,017.66	\$0.00	
89233HZ98	25333/N-5910	TMCC - DISC CP	7,000,000.00	2.590	12/09/2019	2.666	6,995,971.11	6,980,862.78	6,997,480.00	6,986,478.31	03/14/2019

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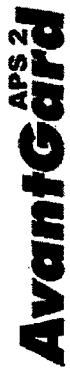


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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 11/30/2019	Book Value 10/31/2019	Market Value 11/30/2019	Market Value 10/31/2019	Purchase Date
89233GC61	25525/N-5910	TMCC - DISC CP	5,000,000.00	2.230	03/06/2020	2.291	4,970,266.67	4,960,975.00	4,976,266.65	4,966,575.00	06/13/2019
Fund	5910 911 EMERGENCY NETWORK		\$12,000,000.00	2.440		2.510	\$11,966,237.78	\$11,941,837.78	\$11,973,746.65	\$11,953,053.31	
912828M98	25641/V-7444	US TREASURY NOTE	3,000,000.00	1.625	11/30/2020	1.777	2,995,492.49	2,995,122.01	2,997,780.00	3,000,360.00	09/11/2019
Fund	7444 HSA 2004A 3RD L DSR CASH		\$3,000,000.00	1.625		1.777	\$2,995,492.49	\$2,995,122.01	\$2,997,780.00	\$3,000,360.00	
912828L32	25675/V-7905	US TREASURY NOTE	1,740,000.00	1.375	08/31/2020	1.890	1,733,379.53	1,732,654.66	1,736,050.20	1,736,746.20	09/20/2019
912828N89	25176/V-7905	US TREASURY NOTE	2,273,000.00	1.375	01/31/2021	2.746	2,237,884.72	2,235,417.60	2,264,476.25	2,266,953.82	12/07/2018
Fund	7905 HSA 2014 TOYOTA CENTER DS		\$4,013,000.00	1.375		2.375	\$3,971,264.25	\$3,968,072.26	\$4,000,526.45	\$4,003,700.02	
89233GCQ7	25752/V-7906	TMCC - DISC CP	5,000,000.00	1.900	03/24/2020	1.939	4,969,916.66	0.00	4,971,816.65	0.00	11/25/2019
89233GDP8	25751/V-7906	TMCC - DISC CP	5,000,000.00	1.880	04/23/2020	1.921	4,962,400.00	0.00	4,963,400.00	0.00	11/25/2019
89233GEN2	25750/V-7906	TMCC - DISC CP	3,500,000.00	1.870	05/22/2020	1.914	3,468,547.64	0.00	3,469,220.41	0.00	11/25/2019
Fund	7906 HSA DEBT REPAYMENT ACCT		\$13,500,000.00	1.885		1.926	\$13,400,864.30	\$0.00	\$13,404,437.06	\$0.00	
9128284C1	25268/V-7907	US TREASURY NOTE	2,000,000.00	2.250	03/31/2020	2.559	1,997,987.25	1,997,488.23	2,003,600.00	2,005,240.00	02/07/2019
Fund	7907 HSA SERIES 2001G DS RES		\$2,000,000.00	2.250		2.559	\$1,997,987.25	\$1,997,488.23	\$2,003,600.00	\$2,005,240.00	
912828357	25221/V-7909	US TREASURY NOTE	3,050,000.00	2.000	01/31/2020	2.592	3,047,040.52	3,045,585.04	3,051,586.00	3,052,867.00	01/08/2019
912828W22	25543/V-7909	US TREASURY NOTE	3,150,000.00	1.375	02/15/2020	2.048	3,145,652.34	3,143,936.16	3,147,669.00	3,147,291.00	07/02/2019
Fund	7909 HSA SERIES 2014C DS RES		\$6,200,000.00	1.682		2.316	\$6,192,692.86	\$6,189,521.20	\$6,199,255.00	\$6,200,156.00	
912828H52	24684/V-7910	US TREASURY NOTE	3,000,000.00	1.250	01/31/2020	1.914	2,996,750.71	2,995,152.70	2,997,930.00	2,997,420.00	01/02/2018
912828UQ1	25254/V-7910	US TREASURY NOTE	3,065,000.00	1.250	02/29/2020	2.555	3,055,348.76	3,052,131.68	3,061,413.95	3,061,168.75	02/01/2019
Fund	7910 HSA SERIES 2014 NRG DS RES		\$6,065,000.00	1.250		2.238	\$6,052,099.47	\$6,047,284.38	\$6,059,343.95	\$6,058,588.75	
096598B58	25700/S-8324	BNPP - DISC CP	4,000,000.00	1.960	02/05/2020	2.000	3,985,626.67	3,979,093.34	3,987,386.68	3,979,840.00	10/08/2019
Fund	8324 HCS&CC GENERAL DISBURSEM		\$4,000,000.00	1.960		2.000	\$3,985,626.67	\$3,979,093.34	\$3,987,386.68	\$3,979,840.00	
89233GB70	25741/V-8507	TMCC - DISC CP	10,500,000.00	1.860	02/07/2020	1.894	10,463,110.00	0.00	10,465,886.66	0.00	11/18/2019
Fund	8507 HSA Astros Renewal & Replace		\$10,500,000.00	1.860		1.894	\$10,463,110.00	\$0.00	\$10,465,886.66	\$0.00	
912828357	25220/V-8546	US TREASURY NOTE	2,800,000.00	2.000	01/31/2020	2.592	2,797,283.10	2,795,946.92	2,801,456.00	2,802,632.00	01/08/2019
912828VF4	24888/V-8546	US TREASURY NOTE	1,079,000.00	1.375	05/31/2020	2.563	1,072,818.30	1,071,799.34	1,077,403.08	1,077,446.24	05/10/2018
912828VF4	24898/V-8546	US TREASURY NOTE	1,250,000.00	1.375	05/31/2020	2.607	1,242,578.52	1,241,355.20	1,248,150.00	1,248,200.00	05/16/2018
912828L32	25674/V-8546	US TREASURY NOTE	1,660,000.00	1.375	08/31/2020	1.890	1,653,683.92	1,652,992.38	1,656,231.80	1,656,895.80	09/20/2019
Fund	8546 HSA NRG SURPLUS		\$6,789,000.00	1.633		2.418	\$6,766,363.84	\$6,762,093.84	\$6,783,240.88	\$6,785,174.04	
912828357	25223/V-8547	US TREASURY NOTE	3,000,000.00	2.000	01/31/2020	2.597	2,997,063.05	2,995,618.64	3,001,560.00	3,002,820.00	01/09/2019
9128284J6	25179/V-8547	US TREASURY NOTE	1,250,000.00	2.375	04/30/2020	2.770	1,248,003.74	1,247,607.13	1,253,512.50	1,254,637.50	12/11/2018

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912828VF4	24899/V-8547	US TREASURY NOTE	1,555,000.00	1.375	05/31/2020	2.602	1,545,799.33	1,544,282.73	1,552,698.60	1,552,760.80	05/17/2018
912828VF4	24883/V-8547	US TREASURY NOTE	1,440,000.00	1.375	05/31/2020	2.565	1,431,739.11	1,430,377.43	1,437,868.80	1,437,926.40	05/11/2018
Fund	8547 HSA NATIONAL INSURED BONI		\$7,245,000.00	1.806		2.622	\$7,222,605.23	\$7,217,885.93	\$7,245,639.90	\$7,248,144.70	
89233GDE3	25721/H-9902	TMCC - DISC CP	50,000,000.00	1.950	04/14/2020	1.997	49,634,375.00	49,553,125.00	49,656,875.00	49,562,291.50	10/17/2019
63873JDE7	25722/H-9902	NATX - DISC CP	50,000,000.00	1.940	04/14/2020	1.986	49,636,250.00	49,555,416.67	49,656,875.00	49,562,291.50	10/17/2019
63873JDE7	25715/H-9902	NATX - DISC CP	27,000,000.00	1.940	04/14/2020	1.986	26,803,575.00	26,759,925.00	26,814,712.50	26,763,637.41	10/17/2019
09659BDH0	25723/H-9902	BNPP - DISC CP	50,000,000.00	1.940	04/17/2020	1.986	49,628,166.67	49,547,333.34	49,649,250.00	49,554,333.50	10/17/2019
Fund	9902 HOSP DIST GENERAL		\$177,000,000.00	1.943		1.989	\$175,702,366.67	\$175,415,800.01	\$175,777,712.50	\$175,442,553.91	
89233GD78	25708/H-9906	TMCC - DISC CP	800,000.00	1.870	04/07/2020	1.914	794,680.89	793,434.22	794,794.66	793,293.78	10/10/2019
Fund	9906 HOSP DIST SPFC		\$800,000.00	1.870		1.914	\$794,680.89	\$793,434.22	\$794,794.66	\$793,293.78	
140861JU0	24457/H-9907	CARBON CNTY PA REF	10,000.00	1.500	12/01/2019	1.000	10,000.00	10,004.10	10,000.00	10,001.50	05/26/2017
216147JW9	25293/H-9907	COOK CTY MN	320,000.00	1.100	02/01/2020	1.691	319,688.50	319,532.74	319,920.00	319,817.60	02/22/2019
364496MN6	2307/H-9907	GALVESTON ISD TX CA	450,000.00	0.000	02/01/2020	3.331	448,893.58	448,340.37	448,978.50	448,402.50	03/04/2019
208418M19	25304/H-9907	CONROE ISD TX	500,000.00	5.000	02/15/2020	1.551	503,504.69	504,925.51	503,810.00	505,355.00	03/04/2019
587839J36	25308/H-9907	MERCER CTY NJ BANS	880,552.00	5.000	02/26/2020	1.591	887,528.50	889,990.79	888,327.27	890,810.43	03/04/2019
587839J36	25310/H-9907	MERCER CTY NJ BANS	23,052,000.00	5.000	02/26/2020	1.591	23,234,640.02	23,299,101.21	23,255,549.16	23,320,555.80	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	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
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
Fund	9907 COMM.HEALTH CHOICE, INC.		\$28,537,609.70	4.305		1.445	\$28,729,312.99	\$28,796,952.42	\$28,751,642.63	\$28,820,000.53	
912828X21	25441/H-9917	US TREASURY NOTE	5,500,000.00	1.500	04/15/2020	2.444	5,481,055.98	5,476,877.15	5,496,975.00	5,498,075.00	04/17/2019
Fund	9917 HOSP DIST SERIES 2010 D/S		\$5,500,000.00	1.500		2.444	\$5,481,055.98	\$5,476,877.15	\$5,496,975.00	\$5,498,075.00	
912828X21	25442/H-9918	US TREASURY NOTE	6,500,000.00	1.500	04/15/2020	2.444	6,477,611.61	6,472,672.99	6,496,425.00	6,497,725.00	04/17/2019
Fund	9918 HOSP DIST SERIES 2010 D/S R		\$6,500,000.00	1.500		2.444	\$6,477,611.61	\$6,472,672.99	\$6,496,425.00	\$6,497,725.00	
30229ABD0	25737/H-9919	XON - DISC CP	6,000,000.00	1.680	02/13/2020	1.711	5,979,280.00	0.00	5,978,786.64	0.00	11/07/2019
Fund	9919 HOSP DIST BEN TAUB LEVEL 1		\$6,000,000.00	1.680		1.711	\$5,979,280.00	\$0.00	\$5,978,786.64	\$0.00	
912828X21	25440/H-9920	US TREASURY NOTE	7,000,000.00	1.500	04/15/2020	2.444	6,975,889.42	6,970,570.91	6,996,150.00	6,997,550.00	04/17/2019
Fund	9920 HOSP DIST SERIES 2016 RR D/		\$7,000,000.00	1.500		2.444	\$6,975,889.42	\$6,970,570.91	\$6,996,150.00	\$6,997,550.00	
30229AB57	25736/H-9921	XON - DISC CP	10,000,000.00	1.680	02/05/2020	1.711	9,969,200.00	0.00	9,968,466.70	0.00	11/07/2019
Fund	9921 HOSP DIST SERIES 2016 RR Ds		\$10,000,000.00	1.680		1.711	\$9,969,200.00	\$0.00	\$9,968,466.70	\$0.00	

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717146V10	25292/H-9922	PHARR SAN JUAN ALAN	1,770,000.00	4.000	02/01/2020	1.591	1,777,023.61	1,780,535.42	1,778,035.80	1,782,018.30	02/22/2019
306297V25	25303/H-9922	FALL RIVER MA BANS	16,225,000.00	3.500	02/07/2020	1.771	16,275,482.93	16,298,429.71	16,297,525.75	16,290,062.25	03/01/2019
306297V25	25305/H-9922	FALL RIVER MA BANS	295,000.00	3.500	02/07/2020	1.770	295,917.95	296,335.21	296,318.65	296,182.95	03/04/2019
388625CC7	25348/H-9922	GRAPEVINE TX	425,000.00	5.000	02/15/2020	1.640	427,900.28	429,076.07	428,238.50	429,547.50	03/25/2019
7742853H1	24426/H-9922	ROCKWALL TXISD CAB	1,000,000.00	0.000	02/15/2020	0.910	998,156.73	997,409.45	997,780.00	996,720.00	05/15/2017
090874KK3	24437/H-9922	BIRDSVILLE TX ISD CA	1,000,000.00	0.000	02/15/2020	0.850	998,276.32	997,577.54	997,720.00	996,650.00	05/15/2017
487694PQ8	24438/H-9922	KELLER TXISD CABS RE	760,000.00	0.000	02/15/2020	0.830	758,720.11	758,201.24	758,229.20	757,408.40	05/15/2017
442403NQ0	25573/H-9922	HOUSTON ISD TX LT G	180,000.00	5.000	02/15/2020	1.231	181,384.77	181,946.16	181,378.80	181,974.60	07/18/2019
386155DZ5	25574/H-9922	GRAND PRAIRIE ISD TX	385,000.00	5.000	02/15/2020	1.231	387,961.86	389,162.61	387,937.55	389,096.40	07/18/2019
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	352,459.55	353,279.39	352,422.00	353,209.50	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	804,088.76	804,770.22	803,648.00	803,928.00	08/27/2019
731367DK1	24425/H-9922	POLK CNTY OR SCHL D	970,000.00	0.000	06/15/2020	1.040	964,663.15	963,837.86	962,880.20	961,396.10	05/15/2017
438701SP0	25565/H-9922	HONOLULU HI WTR SW	250,000.00	3.000	07/01/2020	1.140	252,688.91	253,073.04	252,710.00	252,985.00	07/16/2019
8800643J2	25590/H-9922	TEMPLE TX LT GO	2,230,000.00	4.000	08/01/2020	1.023	2,273,966.43	2,279,462.23	2,271,344.20	2,276,339.40	09/10/2019
880162FG2	25591/H-9922	TEMPLE TX UTILITY SY	250,000.00	5.000	08/01/2020	1.023	256,583.18	257,406.07	256,232.50	256,935.00	09/10/2019
882724AX5	25592/H-9922	STATE OF TEXAS UT G	575,000.00	5.000	08/01/2020	0.980	590,298.05	592,210.31	589,714.25	591,508.25	08/22/2019
574193PF9	25350/H-9922	MARYLAND STATE GO	520,000.00	5.000	08/01/2020	1.530	531,854.71	533,336.55	533,348.40	534,736.80	03/26/2019
882724LZ8	25535/H-9922	STATE OF TEXAS GO	250,000.00	5.000	08/01/2020	1.353	256,014.96	256,766.83	256,400.00	257,177.50	06/20/2019
249002FD3	25600/H-9922	DENTON TX ISD UT GC	750,000.00	5.000	08/15/2020	0.971	771,167.88	773,668.02	769,980.00	771,105.00	08/26/2019
164663WE2	25539/H-9922	CHERRY HILL NJ UT GC	120,000.00	4.000	08/15/2020	1.230	122,320.48	122,594.56	122,421.60	122,642.40	06/24/2019
622205PM8	25572/H-9922	MOUNT OLIVE TWP NJ	300,000.00	4.000	08/15/2020	1.180	305,911.39	306,609.59	305,679.00	306,474.00	07/17/2019
3886402R4	25588/H-9922	GRAPEVINE COLLEYVIL	1,000,000.00	5.000	08/15/2020	1.010	1,027,940.00	1,031,240.00	1,026,880.00	1,029,680.00	08/22/2019
0118326Y3	25353/H-9922	ALASKA ST HSG FIN CC	550,000.00	5.000	12/01/2020	1.600	568,371.64	569,902.61	570,135.50	571,411.50	03/28/2019
245888BT2	25571/H-9922	DELAWARE CO OH WTI	250,000.00	2.000	12/01/2020	1.210	251,951.21	252,113.82	252,260.00	252,307.50	07/17/2019
860745JZ2	25602/H-9922	STILLWATER MN UT G	285,000.00	5.000	02/01/2021	1.082	297,899.38	298,820.76	297,198.00	297,964.65	09/19/2019
7962535E8	25388/H-9922	SAN ANTONIO ELEC AN	20,000.00	5.000	02/01/2021	1.520	20,797.49	20,854.45	20,902.20	20,943.00	04/05/2019
597834F70	25589/H-9922	MIDLOTHIAN TX LT GC	1,470,000.00	3.000	02/01/2021	1.041	1,503,273.71	1,505,650.41	1,501,046.40	1,501,810.80	09/05/2019
825214FN4	25537/H-9922	SHOREVIEW MN UT GC	340,000.00	2.000	02/01/2021	1.381	342,420.21	342,593.09	342,900.20	342,563.60	06/21/2019
088365EY3	25349/H-9922	BEXAR CO HOSP DIST	340,000.00	5.000	02/15/2021	1.680	353,334.65	354,256.40	355,269.40	356,214.60	03/25/2019
421020ZL5	25536/H-9922	HAYS CO. TX LT GO	290,000.00	5.000	02/15/2021	1.350	302,573.33	303,442.45	303,229.80	304,018.60	06/19/2019
76541VP49	25359/H-9922	RICHMOND VA GO	350,000.00	5.000	03/01/2021	1.480	365,122.73	366,130.91	366,744.00	367,699.50	03/28/2019
89453PF95	25386/H-9922	TRAVIS CO TX LT GO	155,000.00	5.000	03/01/2021	1.594	161,461.32	161,892.08	162,329.95	162,734.50	04/08/2019
476772J03	25345/H-9922	JERSEY VILLAGE TX	585,000.00	3.000	03/15/2021	1.660	594,898.00	595,537.96	597,758.85	598,367.25	03/25/2019
Fund	9922 COMM HEALTH CHOICE TEXAS,		\$35,640,000.00	3.319		1.433	\$35,972,885.68	\$36,028,123.02	\$35,996,598.70	\$36,013,812.85	
	25142/I-9995	TX CLASS - POOL	2,050,457.43	1.939	12/01/2019	1.939	2,050,457.43	2,047,194.04	2,050,457.43	2,047,194.04	11/19/2018
	23114/I-9995	LONE STAR - POOL	1,903,010.47	1.863	12/01/2019	1.863	1,903,010.47	1,900,100.71	1,903,010.47	1,900,100.71	01/15/2014

Book Value & Market Value Report



Run Date: 12/9/2019 3:42:04PM
As Of Date: 11/30/2019

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 11/30/2019	Book Value 10/31/2019	Market Value 11/30/2019	Market Value 10/31/2019	Purchase Date
912796SW0	25743/1-9995	US TREASURY BILL	2,000,000.00	1.400	12/12/2019	1.421	1,999,144.45	0.00	1,999,193.34	0.00	11/20/2019
Fund	9995 JUVENILE BOARD		\$5,953,467.90	1.734		1.741	\$5,952,612.35	\$3,947,294.75	\$5,952,661.24	\$3,947,294.75	
30229BZC4	25686/D-9996	XON - DISC CP	2,000,000.00	1.950	12/12/2019	1.985	1,998,808.33	1,995,558.33	1,999,010.00	1,995,831.66	09/25/2019
912796SY6	25684/D-9996	US TREASURY BILL	2,000,000.00	1.883	12/26/2019	1.918	1,997,385.00	1,994,247.00	1,998,019.24	1,995,300.00	09/26/2019
89233GA97	25688/D-9996	TMCC - DISC CP	2,000,000.00	1.990	01/09/2020	2.030	1,995,688.33	1,992,371.67	1,996,490.00	1,992,831.66	09/25/2019
912796TC3	25685/D-9996	US TREASURY BILL	2,000,000.00	1.850	01/23/2020	1.887	1,994,552.78	1,991,469.44	1,995,563.70	1,993,000.00	09/26/2019
89233GB62	25687/D-9996	TMCC - DISC CP	2,000,000.00	1.990	02/06/2020	2.033	1,992,592.78	1,989,276.11	1,993,597.78	1,989,815.00	09/25/2019
912828W22	25706/D-9996	US TREASURY NOTE	2,000,000.00	1.375	02/15/2020	1.688	1,998,701.17	1,998,188.48	1,998,520.00	1,998,280.00	10/10/2019
Fund	9996 COMM SUPV&CORR(TDCJ)		\$12,000,000.00	1.840		1.923	\$11,977,728.39	\$11,961,111.03	\$11,981,200.72	\$11,965,058.32	
Grand Totals			\$753,633,883.96	1.855		1.740	\$752,365,432.73	\$338,722,474.43	\$752,690,396.41	\$339,020,456.42	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

PORTFOLIO PERFORMANCE
Fiscal Year 2019-20
September through November 2019
Third Quarter

Average Monthly Yield on Selected U.S. Treasury Maturities

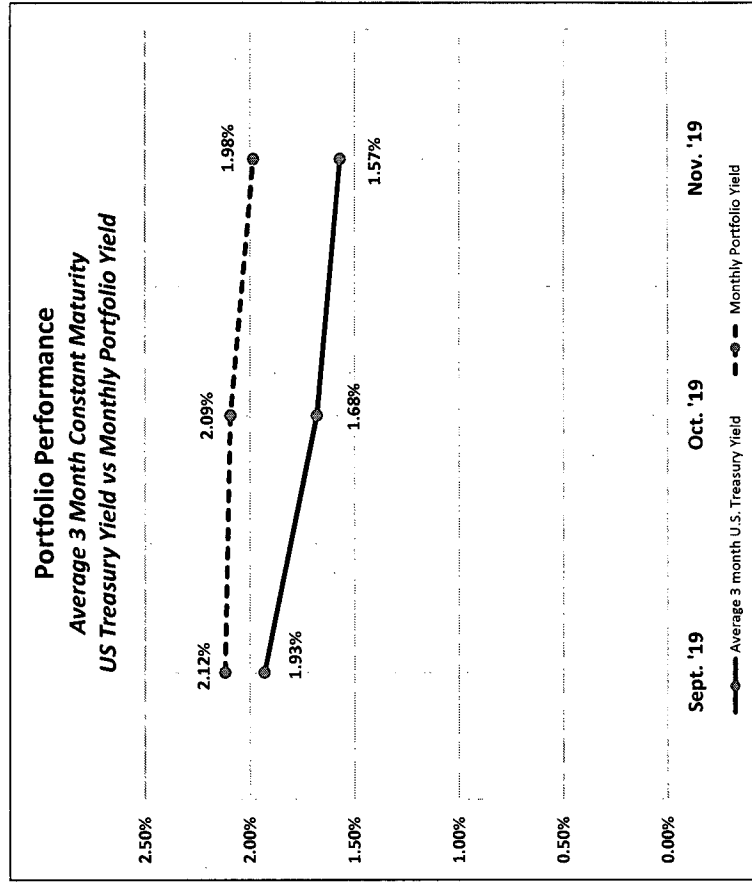
MATURITIES	Sept. '19	Oct. '19	Nov. '19	Quarterly Average
6 MONTH	1.89%	1.67%	1.59%	1.72%
1 YEAR	1.80%	1.61%	1.57%	1.66%
2 YEAR	1.65%	1.55%	1.61%	1.60%
3 YEAR	1.59%	1.53%	1.61%	1.58%
5 YEAR	1.57%	1.53%	1.64%	1.58%
7 YEAR	1.64%	1.62%	1.74%	1.67%
10 YEAR	1.70%	1.71%	1.81%	1.74%

Harris County Investment Portfolio - Maturity Distribution

DAYS	Sept. '19	Oct. '19	Nov. '19	Quarterly Average
0-90	58.17%	47.92%	62.89%	56.33%
91-180	20.07%	30.13%	14.18%	21.46%
181-365	18.06%	14.96%	17.43%	16.82%
>365	3.69%	6.99%	5.50%	5.39%

Harris County Investment Portfolio Averages

	Sept. '19	Oct. '19	Nov. '19	Quarterly Average
Weighted Avg. Mty (Days)	108	134	119	120
Weighted Avg. Portfolio Yield	2.12%	2.09%	1.98%	2.06%



SECTION V

GRAPHS

Total Portfolio Maturity Distribution

	0-90 Days	91-180 Days	181-365 Days	>365 Days	Total
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
3Q FY '19-20	\$2,132,911	\$481,020	\$591,066	\$186,465	\$3,391,462



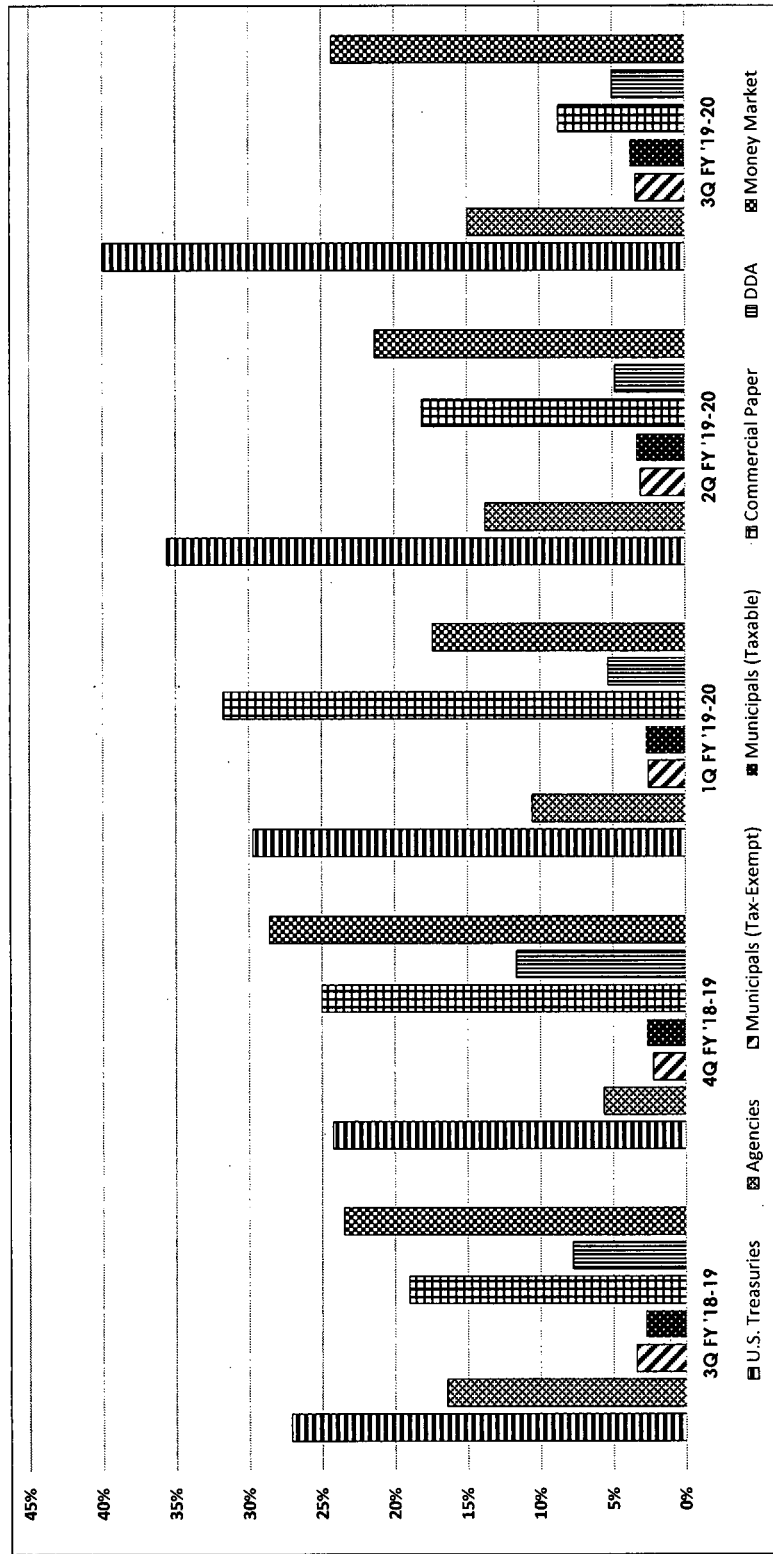
Legend: 0-90 Days, 91-180 Days, 181-365 Days, 181-365 Days, >365 Days

Note: All dollar values in 000's

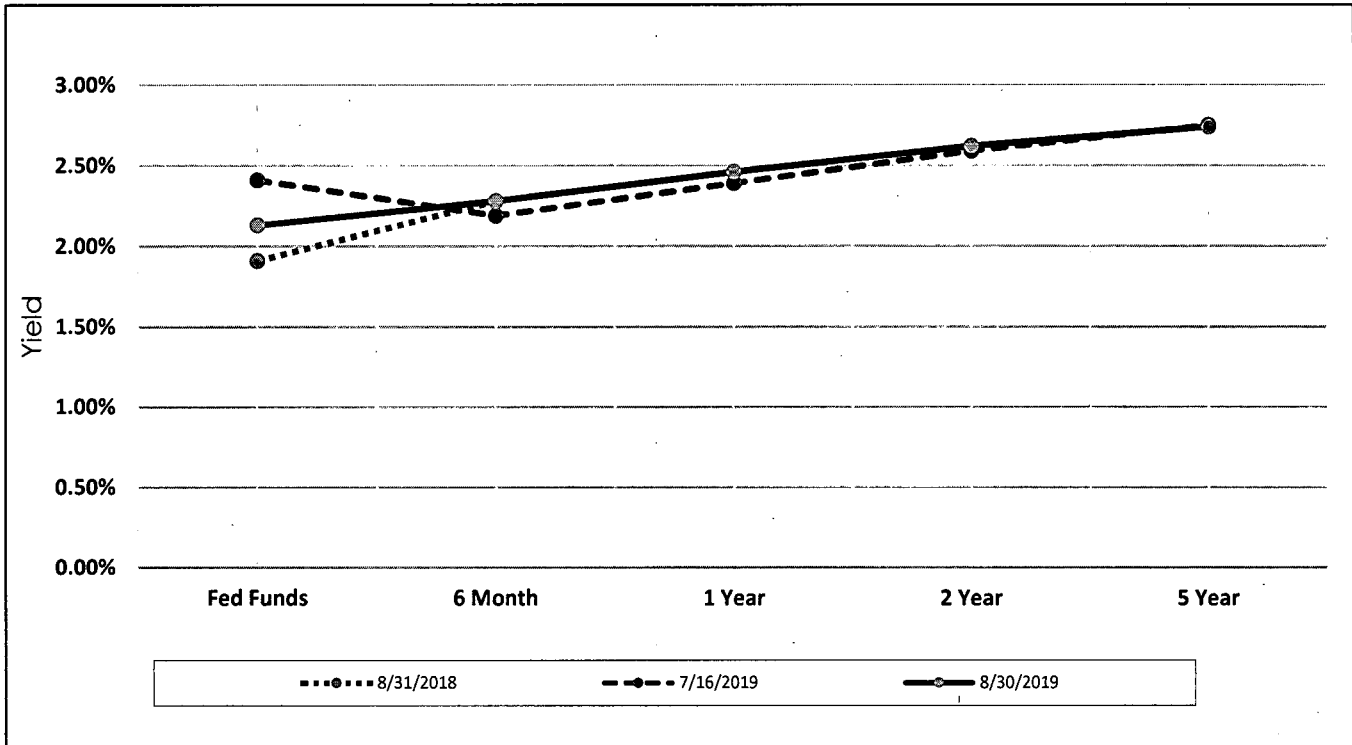
PORTFOLIO SECTOR DISTRIBUTION PERCENTAGES

	U.S. Treasuries	Agencies	Municipals (Tax-Exempt)	Municipals (Taxable)	Commercial Paper	DDA	Money Market	Money Market (Tax-Exempt)
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%
3Q FY '19-20	39.97%	14.93%	3.41%	3.76%	8.67%	4.99%	24.27%	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%	2.19%	2.39%	2.59%	2.75%
August 30, 2019	2.13%	2.28%	2.46%	2.62%	2.74%