



HARRIS COUNTY, TEXAS

BUDGET MANAGEMENT DEPARTMENT

Administration Building
1001 Preston, Suite 500
Houston, TX 77002
(713) 274-1100

Vote of the Court:

	Yes	No	Abstain
Judge Hidalgo	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
Comm. Ellis	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
Comm. A. Garcia	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
Comm. Radack	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
Comm. Cagle	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

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

Date: March 24, 2020

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

The Financial Management Section of the Budget Management Department has prepared the Investment Report covering the Fourth Quarter of Fiscal Year 2019-20 (December 2019 through February 2020).

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

Amy Perez
Director, Financial Management

Diana Elizondo
Investment Manager

Mark LaRue
Financial Analyst

Presented to Commissioners Court

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**HARRIS COUNTY
INVESTMENT REPORT**

Fiscal Year 2019-20

December 2019 through February 2020

Fourth Quarter



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

TABLE OF CONTENTS

SECTION I:	Portfolio Summary of Balances, Earnings and Market Sectors Summary Investment Portfolio Other Investment Portfolio
SECTION II:	Management Report Summary
SECTION III:	Current Portfolio Holdings as of February 29, 2020
SECTION IV:	Portfolio Performance (Benchmark)
SECTION V:	Graphs Portfolio Sector Distribution Total Portfolio Maturity Distribution Yield Curve

SECTION I

PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS

Harris County Investment Report

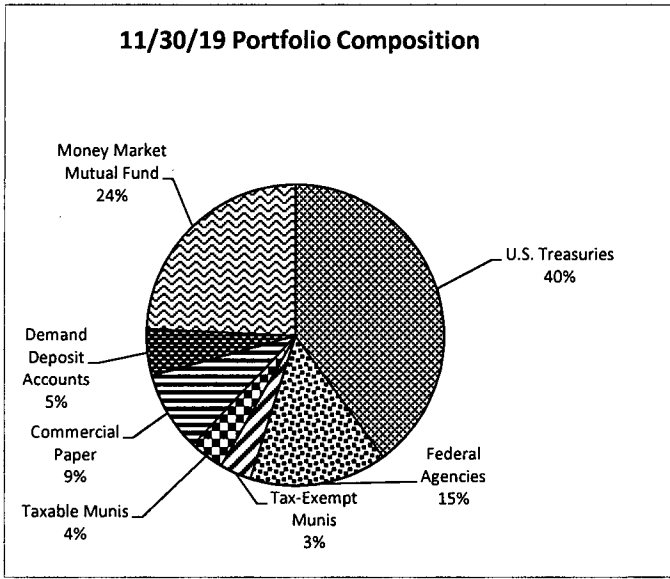
Fiscal Year 2019-20

December 2019 through February 2020

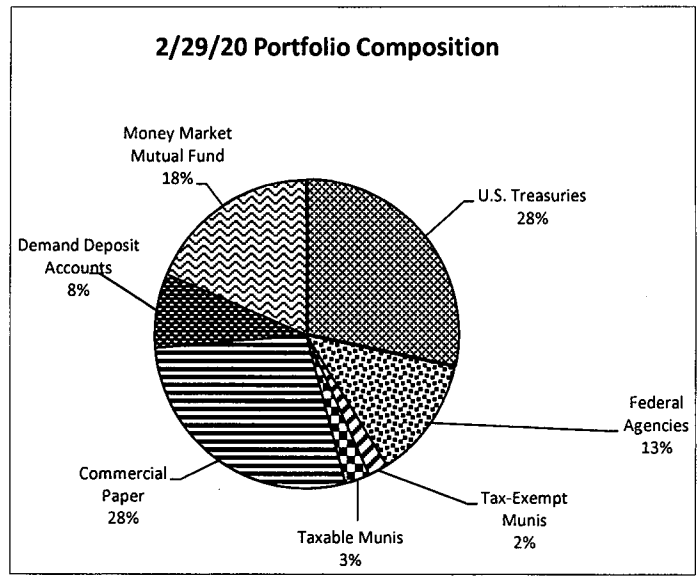
Fourth Quarter

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

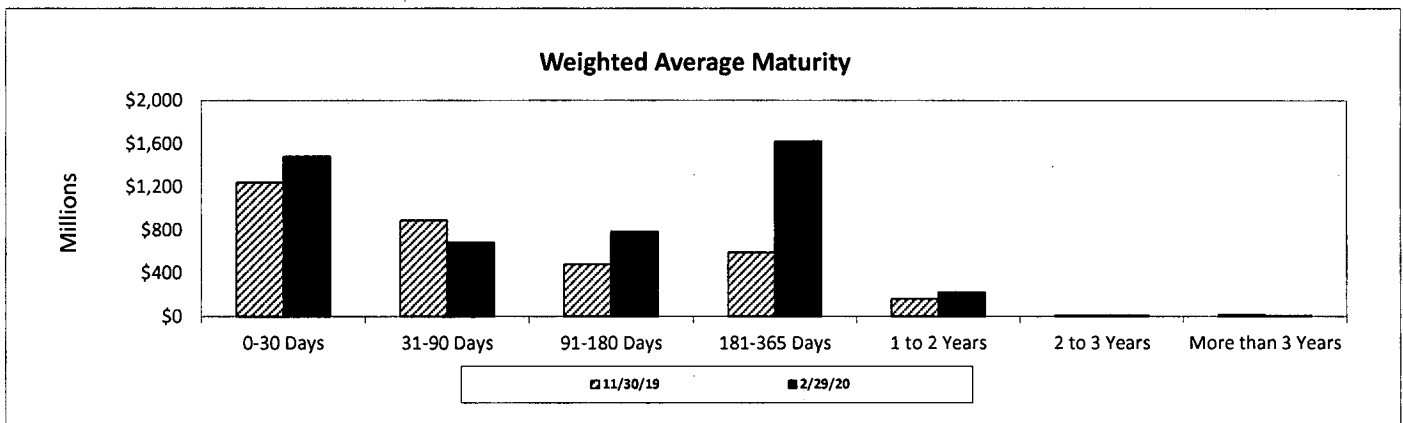
\$ 16,223,855



Total Par Value of Portfolio: \$ 3,391,461,904.21



Total Par Value of Portfolio: \$ 4,828,346,799.16



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

112

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

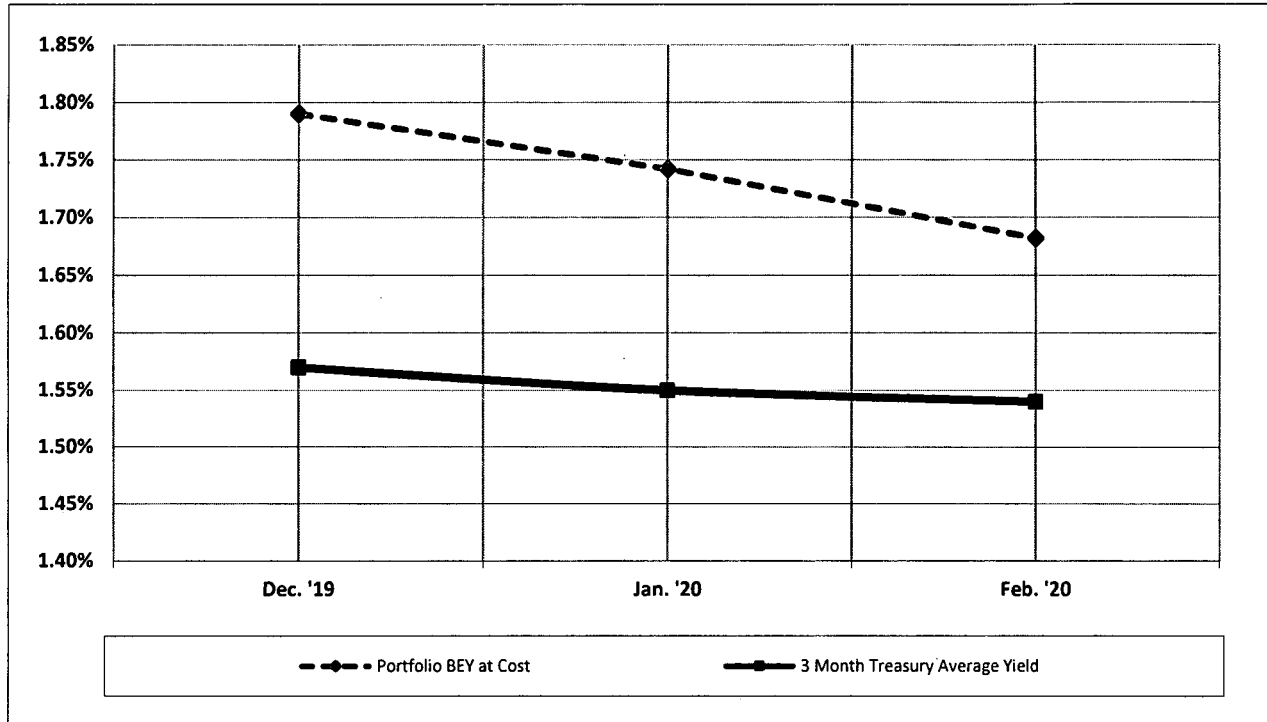
Harris County Investment Report

Fiscal Year 2019-20

December 2019 through February 2020

Fourth Quarter

Average 3 Month Constant Maturity UST Yield vs Monthly Portfolio Yield



The book value of the portfolio as of November 30, 2019 was \$3,386,486,952 and the book value as of February 29, 2020 was \$4,814,992,991.

The market value of the portfolio as of November 30, 2019 was \$3,391,353,016 and the market value as of February 29, 2020 was \$4,824,454,054.

The weighted average bond equivalent yield at cost for this quarter was 1.74% while the quarterly average for the benchmark 3 month constant maturity Treasury was 1.55%. This resulted in the portfolio exceeding the benchmark by 18 basis points.

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

OTHER
INVESTMENT PORTFOLIO SUMMARY
FOURTH QUARTER FY 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	---	---	---	4,000	0.3%	1.53%	29,000	2.0%	2.08%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	
AGENCY	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	
TAX EXMPT MUNI	---	---	---	---	---	1.13%	14,815	1.0%	1.13%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	
TAXABLE MUNI	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	
COMM PAPER	12,000	0.8%	2.04%	8,000	0.5%	1.70%	640,800	43.7%	1.76%	2,000	0.1%	1.60%	4,000	0.3%	1.66%	41,750	2.8%	1.91%	21,900	1.5%	1.86%	51,000	3.5%	1.81%	781,450	53.3%	1.78%		
TIME DEPOSITS	---	---	---	---	---	0.10%	3,825	0.3%	0.10%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
DEMAND DEPOSIT ACCTS	---	---	---	2,501	0.2%	0.50%	---	---	---	1,488	0.1%	0.50%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MONEY MARKET FUNDS	---	---	---	5,725	0.4%	1.47%	452,533	30.9%	1.46%	8,930	0.6%	1.59%	13,249	0.9%	1.36%	35,587	2.4%	1.47%	18,978	1.3%	1.60%	52,316	3.6%	1.58%	587,318	40.0%	1.48%		
TAX EXMPT MMF	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	
TOTALS	\$12,000	0.8%	2.04%	\$20,226	1.4%	1.45%	\$1,140,973	77.8%	1.64%	\$12,428	0.8%	1.46%	\$17,249	1.2%	1.43%	\$100,784	6.9%	1.86%	\$46,878	3.2%	1.72%	\$116,316	7.9%	1.68%	\$1,466,854	100.0%	1.66%		

4TH QTR. '20 EARNINGS \$96 \$90 \$3,360 \$42 \$66 \$549 \$191 \$531 \$4,925

FISCAL YEAR EARNINGS \$442 \$486 \$17,405 \$231 \$364 \$2,832 \$668 \$2,253 \$24,881

**INVESTMENT PORTFOLIO SUMMARY
FOURTH 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	892,800	14.2%	1.79%	75,447	1.2%	2.01%	461,688	7.3%	1.83%	10,000	0.2%	1.62%	---	---	1,439,935	22.9%	1.81%	
AGENCY	330,000	5.2%	1.69%	---	---	---	288,443	4.6%	1.73%	---	---	---	---	---	618,443	9.8%	1.71%	
TAX EXEMPT MUNI	---	---	---	14,815	0.24%	1.13%	101,213	1.6%	1.81%	---	---	---	---	---	116,028	1.8%	1.72%	
TAXABLE MUNI	32,840	0.5%	2.49%	---	---	---	92,875	1.5%	3.82%	3,000	0.0%	3.02%	---	---	128,715	2.0%	3.46%	
COMM PAPER	911,500	14.5%	1.76%	781,450	12.4%	1.78%	341,200	5.4%	1.87%	91,900	1.5%	1.68%	---	---	2,126,050	33.8%	1.78%	
TIME DEPOSITS	---	---	---	3,825	0.1%	0.10%	---	---	---	---	---	---	---	---	3,825	0.1%	0.10%	
LOANS	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	
DEMAND DEPOSIT ACCTS	305,410	4.9%	0.50%	3,999	0.1%	0.50%	8,871	0.1%	0.50%	13,889	0.2%	0.50%	44,207	0.7%	376,376	6.0%	0.50%	
MONEY MARKET FUNDS	324,447	5.2%	1.55%	587,318	9.3%	1.48%	379,540	6.0%	1.57%	25,573	0.4%	1.72%	168,951	2.7%	1,485,829	23.6%	1.52%	
TAX EXEMPT MMF	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	
TOTALS	\$2,796,997	44.4%	1.61%	\$1,466,854	23.3%	1.66%	\$1,673,830	26.6%	1.86%	\$144,362	2.3%	1.59%	\$213,158	3.4%	\$6,295,201	100.0%	1.68%	

4TH QTR. '20 EARNINGS \$8,896 \$4,925 \$8,787 \$434 \$2,602 \$25,644

FISCAL YEAR EARNINGS \$45,325 \$24,882 \$39,076 \$3,270 \$5,221 \$117,774

SECTION II

MANAGEMENT REPORT SUMMARY

HARRIS COUNTY

	U.S. Treasuries	Federal Agencies	Tax Exmpt Municipals	Taxable Municipals	Commrcl Paper	Time Deposits	Repos	Loans	DDA	NMF	TE MMF	Total
PAR VALUE (\$000)	1,364,488	618,443	101,213	128,715	1,344,600	0	0	0	372,376	898,511	0	4,828,347
ACCOUNTING BOOK VALUE	1,360,822	617,734	102,109	128,450	1,334,990	0	0	0	372,376	898,511	0	4,814,993
MARKET VALUE	1,364,623	619,375	103,095	130,327	1,336,147	0	0	0	372,376	898,511	0	4,824,454
VARIANCE	3,801	1,641	986	1,877	1,157	0	0	0	0	0	0	9,461
PORTFOLIO WTD AVGS:												
Maturity (days)	213	323	888	1,011	150				1	1		189
Effectv Maty (days)	213	209	412	291	150				1	1		146
Pct Of Total PAR:	28.260	12.809	2.096	2.666	27.848	0.000	0.000	0.000	7.712	18.609	0.000	100.000
BEY @ Cost	1.801	1.713	1.805	3.463	1.783				0.500	1.549		1.682
BEY @ Mkt	1.222	1.190	0.869	1.420	1.542				0.500	0.489		1.073
# of Securities	52	23	115	51	68	0	0	0	9	51	0	369
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	89,000	50,000	8,195	2,000	64,900	0	0	0	372,376	898,511	0	1,484,983
1 to 3 months	251,700	165,000	4,840	11,330	254,500	0	0	0	0	0	0	687,370
3 to 6 months	255,788	66,485	17,993	25,795	424,200	0	0	0	0	0	0	790,261
6 to 12 months	628,000	336,958	22,925	36,065	601,000	0	0	0	0	0	0	1,624,948
1 to 2 years	140,000	0	30,115	51,015	0	0	0	0	0	0	0	221,130
2 to 3 years	0	0	9,760	2,510	0	0	0	0	0	0	0	12,270
More than 3 years	0	0	7,385	0	0	0	0	0	0	0	0	7,385
Par Value Totals	1,364,488	618,443	101,213	128,715	1,344,600	0	0	0	372,376	898,511	0	4,828,347

DISTRICT CLERK & COUNTY CLERK REGISTRY

	U.S. Treasuries	Federal Agencies	Tax Exmpt Municipals	Taxable Municipals	Commrc'l Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE (\$000)	19,000	0	0	0	72,900	0	0	0	0	71,293	0	163,193
ACCOUNTING BOOK VALUE	18,980	0	0	0	72,437	0	0	0	0	71,293	0	162,711
MARKET VALUE	19,002	0	0	0	72,499	0	0	0	0	71,293	0	162,794
VARIANCE	22	0	0	0	62	0	0	0	0	0	0	84
PORTFOLIO WTD AVGS:												
Maturity (days)	126				131					1		74
Effectv Maty (days)	126				131					1		74
Pct Of Total PAR:	11.643	0.000	0.000	0.000	44.671	0.000	0.000	0.000	0.000	43.686	0.000	100.000
BEY @ Cost	1.558				1.827					1.583		1.689
BEY @ Mkt	1.231				1.537					0.793		1.175
# of Securities	3	0	0	0	14	0	0	0	0	9	0	26
Maturity Distribution:												
Par Amt Maty/Avg Life	8,000	0	0	0	10,000	0	0	0	0	71,293	0	89,293
Less than 1 month	0	0	0	0	9,000	0	0	0	0	0	0	9,000
1 to 3 months	0	0	0	0	42,900	0	0	0	0	0	0	42,900
3 to 6 months	11,000	0	0	0	11,000	0	0	0	0	0	0	22,000
6 to 12 months	0	0	0	0	0	0	0	0	0	0	0	0
1 to 2 years	0	0	0	0	0	0	0	0	0	0	0	0
2 to 3 years	0	0	0	0	0	0	0	0	0	0	0	0
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	19,000	0	0	0	72,900	0	0	0	0	71,293	0	163,193

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

	U.S. Treasuries	Federal Agencies	Tax Exmpt Municipals	Taxable Municipals	Commrc'l Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE (\$000)	56,447	0	14,815	0	708,550	3,825	0	0	3,999	516,024	0	1,303,660
ACCOUNTING BOOK VALUE	56,356	0	15,039	0	705,100	3,825	0	0	3,999	516,024	0	1,300,343
MARKET VALUE	56,508	0	15,070	0	705,382	3,825	0	0	3,999	516,024	0	1,300,808
VARIANCE	152	0	31	0	282	0	0	0	0	0	0	465
PORTFOLIO WTD AVGS:												
Maturity (days)	145		260		107	86			1		1	68
Effctv Maty (days)	145		260		107	86			1		1	68
Pct Of Total PAR:	4.330	0.000	1.136	0.000	54.351	0.293	0.000	0.000	0.307	39.583	0.000	100.000
BEY @ Cost	2.163		1.132		1.776	0.100			0.500	1.460		1.651
BEY @ MKT	1.302		0.804		1.512	0.100			0.500	0.013		0.891
# of Securities	19	0	26	0	44	6	0	0	2	16	0	113
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	2,000	0	350	0	79,100	500	0	0	3,999	516,024	0	601,972
1 to 3 months	24,250	0	0	0	281,450	1,970	0	0	0	0	0	307,670
3 to 6 months	9,924	0	8,015	0	191,000	1,356	0	0	0	0	0	210,295
6 to 12 months	20,273	0	3,545	0	157,000	0	0	0	0	0	0	180,818
1 to 2 years	0	0	2,905	0	0	0	0	0	0	0	0	2,905
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	56,447	0	14,815	0	708,550	3,825	0	0	3,999	516,024	0	1,303,660

SECTION III

CURRENT PORTFOLIO HOLDINGS

Book Value & Market Value Report



Run Date: 3/16/2020 10:04:25AM
As Of Date: 02/29/2020

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
C022920	9995/C-100	MMF - COGEN (TAX AC)	157,942,302.06	1.470	03/01/2020	1.470	157,942,302.06	0.00	157,942,302.06	0.00	02/29/2020
C022920	10007/C-100	DDA - COGEN (TAX AC)	25,009,536.78	0.500	03/01/2020	0.500	25,009,536.78	0.00	25,009,536.78	0.00	02/29/2020
Fund	100 DDA-CNTYGEN		\$182,951,838.84	1.337		1.337	\$182,951,838.84	\$0.00	\$182,951,838.84	\$0.00	
A022920	9989/A-103	MMF - DA (CADENCE)	12,466,741.85	1.470	03/01/2020	1.470	12,466,741.85	0.00	12,466,741.85	0.00	02/29/2020
Fund	103 MMF-DA		\$12,466,741.85	1.470		1.470	\$12,466,741.85	\$0.00	\$12,466,741.85	\$0.00	
J022920	700/J-104	MMF - SHERIFF (CADEP)	7,005,671.24	1.470	03/01/2020	1.470	7,005,671.24	0.00	7,005,671.24	0.00	02/29/2020
Fund	104 MMF-SHERIFF		\$7,005,671.24	1.470		1.470	\$7,005,671.24	\$0.00	\$7,005,671.24	\$0.00	
C022920	10006/C-1005	DDA - COUNTY (CADEN)	271,755,793.85	0.500	03/01/2020	0.500	271,755,793.85	0.00	271,755,793.85	0.00	02/29/2020
Fund	1005 COUNTY DDA		\$271,755,793.85	0.500		0.500	\$271,755,793.85	\$0.00	\$271,755,793.85	\$0.00	
C022920	9994/C-1006	MMF - COUNTY (CADEN)	52,319,459.19	1.470	03/01/2020	1.470	52,319,459.19	0.00	52,319,459.19	0.00	02/29/2020
Fund	1006 MMF-COUNTY		\$52,319,459.19	1.470		1.470	\$52,319,459.19	\$0.00	\$52,319,459.19	\$0.00	
F022920	9991/F-1008	MMF - FLOOD (CADENC)	3,666,882.20	1.470	03/01/2020	1.470	3,666,882.20	0.00	3,666,882.20	0.00	02/29/2020
Fund	1008 MMF-FLOOD		\$3,666,882.20	1.470		1.470	\$3,666,882.20	\$0.00	\$3,666,882.20	\$0.00	
23100/C-1050	LONE STAR - POOL		3,317,219.19	1.722	03/01/2020	1.722	3,317,219.19	3,312,686.23	3,317,219.19	3,312,686.23	01/08/2014
24414/C-1050	LOGIC - POOL		5,284,875.47	1.762	03/01/2020	1.762	5,284,875.47	5,277,488.50	5,284,875.47	5,277,488.50	04/27/2017
25712/C-1050	LONE STAR (GOV) - PO		5,058,078.98	1.562	03/01/2020	1.562	5,058,078.98	5,051,811.08	5,058,078.98	5,051,811.08	10/11/2019
9127965H3	25361/C-1050	US TREASURY BILL	20,000,000.00	2.320	03/26/2020	2.394	19,967,777.78	19,930,400.00	19,982,307.60	19,956,200.00	03/28/2019
912828K58	25691/C-1050	US TREASURY NOTE	15,000,000.00	1.375	04/30/2020	1.849	14,988,391.81	14,982,781.18	14,998,200.00	14,990,700.00	10/01/2019
912828XU9	25623/C-1050	US TREASURY NOTE	10,000,000.00	1.500	06/15/2020	1.798	9,991,428.18	9,989,083.06	10,003,500.00	9,996,900.00	09/04/2019
912828XH8	25697/C-1050	US TREASURY NOTE	10,000,000.00	1.625	06/30/2020	1.678	9,998,223.10	9,997,797.23	10,009,800.00	10,001,600.00	10/08/2019
63873JGX2	25802/C-1050	NATX - DISC CP	20,000,000.00	1.900	07/31/2020	1.946	19,839,555.62	19,808,944.52	19,870,800.00	19,830,061.20	12/30/2019
89233GJ49	25770/C-1050	TMCC - DISC CP	10,000,000.00	1.820	09/04/2020	1.865	9,905,461.11	9,890,800.00	9,922,083.30	9,898,600.00	12/10/2019
63873JK25	25811/C-1050	NATX - DISC CP	10,000,000.00	1.790	10/02/2020	1.834	9,893,097.22	9,878,677.78	9,910,416.70	9,883,422.20	01/07/2020
912828SG1	25636/C-1050	US TREASURY NOTE	10,000,000.00	2.875	10/31/2020	1.721	10,075,702.75	10,084,700.21	10,110,200.00	10,094,900.00	09/09/2019
3135G0F73	25854/C-1050	FNMA NOTE	13,000,000.00	1.500	11/30/2020	1.630	12,987,553.05	12,996,164.92	13,031,460.00	12,996,750.00	12/06/2019
3133ELF18	25799/C-1050	FFCB NOTE	25,000,000.00	1.625	12/30/2020	1.640	24,996,885.42	24,996,572.92	25,104,750.00	25,019,750.00	12/30/2019
912828N89	25862/C-1050	US TREASURY NOTE	10,000,000.00	1.375	01/31/2021	1.540	9,985,020.38	9,983,727.50	10,023,400.00	9,986,300.00	01/29/2020
3133ELN17	25921/C-1050	FFCB NOTE	10,000,000.00	1.500	02/24/2021	1.500	10,000,000.00	0.00	10,039,400.00	0.00	02/24/2020
912828S76	25852/C-1050	US TREASURY NOTE	10,000,000.00	1.125	07/31/2021	1.521	9,944,655.32	9,941,550.88	10,018,800.00	9,958,200.00	01/27/2020
3130A94N8	25822/C-1050	FHLB NOTE	15,000,000.00	1.700	08/25/2021C	1.710	14,997,809.23	14,997,686.15	15,010,200.00	15,001,500.00	01/10/2020
3134GU6A3	25851/C-1050	FHLMC NOTE	12,000,000.00	1.625	01/28/2022C	1.625	12,000,000.00	12,000,000.00	12,025,560.00	12,005,400.00	01/28/2020
Fund	1050 PUBLIC IMPROV CONTGCY 07		\$213,660,173.64	1.728		1.776	\$213,231,734.61	\$203,110,872.16	\$213,721,051.24	\$203,262,269.21	

Book Value & Market Value Report

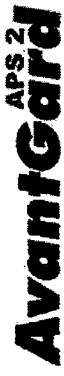


Run Date: 3/16/2020 10:04:25AM
As Of Date: 02/29/2020

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
89233GCA2	25679/C-1817	TMCC - DISC CP	2,000,000.00	2.040	03/10/2020	2.089	1,998,980.00	1,995,693.33	1,999,215.00	1,996,643.34	09/20/2019
912828XE5	25672/C-1817	US TREASURY NOTE	2,000,000.00	1.500	05/31/2020	1.897	1,998,040.72	1,997,416.34	2,000,080.00	1,999,060.00	09/20/2019
Fund	1817 Sub Lien Revenue Ref 2012A		\$4,000,000.00	1.770		1.993	\$3,997,020.72	\$3,993,109.67	\$3,999,295.00	\$3,995,703.34	
912828XM7	25671/C-1820	US TREASURY NOTE	2,800,000.00	1.625	07/31/2020	1.900	2,796,833.33	2,796,229.17	2,804,144.00	2,800,448.00	09/20/2019
Fund	1820 TAX & SUB REV REF 19B DS		\$2,800,000.00	1.625		1.900	\$2,796,833.33	\$2,796,229.17	\$2,804,144.00	\$2,800,448.00	
	23174/F-3320	LONE STAR - POOL	57,975.84	1.723	03/01/2020	1.723	57,975.84	68,191.02	57,975.84	68,191.02	03/04/2014
	25357/F-3320	TX CLASS - POOL	132,837.54	1.767	03/01/2020	1.767	132,837.54	132,651.27	132,837.54	132,651.27	03/26/2019
Fund	3320 FLD CONTROL TAX & REF 2004		\$190,813.38	1.754		1.754	\$190,813.38	\$200,842.29	\$190,813.38	\$200,842.29	
	23175/F-3330	LONE STAR - POOL	374,895.89	1.722	03/01/2020	1.722	374,895.89	374,383.61	374,895.89	374,383.61	03/04/2014
	25598/F-3330	LONE STAR (GOV) - PO	163,554.15	1.562	03/01/2020	1.562	163,554.15	163,351.47	163,554.15	163,351.47	08/21/2019
Fund	3330 FLOOD CONTROL IMP 2007		\$538,450.04	1.673		1.673	\$538,450.04	\$537,735.08	\$538,450.04	\$537,735.08	
	25355/C-3730	TX CLASS - POOL	290,528.80	1.767	03/01/2020	1.767	290,528.80	291,120.22	290,528.80	291,120.22	03/26/2019
Fund	3730 UNLMTD TAX ROAD & REF 200		\$290,528.80	1.767		1.767	\$290,528.80	\$291,120.22	\$290,528.80	\$291,120.22	
	23430/C-3740	LOGIC - POOL	1,962,204.39	1.762	03/01/2020	1.762	1,962,204.39	1,959,461.72	1,962,204.39	1,959,461.72	12/29/2014
	23680/C-3740	TX CLASS - POOL	3,427,623.39	1.767	03/01/2020	1.767	3,427,623.39	3,422,817.12	3,427,623.39	3,422,817.12	10/30/2015
	23681/C-3740	LONE STAR - POOL	923,616.27	1.723	03/01/2020	1.723	923,616.27	1,067,194.83	923,616.27	1,067,194.83	10/30/2015
Fund	3740 ROAD REF 068		\$6,313,444.05	1.759		1.759	\$6,313,444.05	\$6,449,473.67	\$6,313,444.05	\$6,449,473.67	
B022920	10012/B-4001	MMF - TRA (CADENCE)	191,067,316.33	1.470	03/01/2020	1.470	191,067,316.33	0.00	191,067,316.33	0.00	02/29/2020
Fund	4001 MMF DDA-TLRD		\$191,067,316.33	1.470		1.470	\$191,067,316.33	\$0.00	\$191,067,316.33	\$0.00	
K022920	9988/K-4003	MMF - TRA TRUST INVI	36,472,744.04	1.480	03/01/2020	1.480	36,472,744.04	0.00	36,472,744.04	0.00	02/29/2020
Fund	4003 MMF-TLRDTRUST		\$36,472,744.04	1.480		1.480	\$36,472,744.04	\$0.00	\$36,472,744.04	\$0.00	
X022920	9996/X-4007	MMF - COMM CRT (CAL	2,149,797.59	1.470	03/01/2020	1.470	2,149,797.59	0.00	2,149,797.59	0.00	02/29/2020
Fund	4007 MMF-COMCRT		\$2,149,797.59	1.470		1.470	\$2,149,797.59	\$0.00	\$2,149,797.59	\$0.00	
R022920	9993/R-4008	MMF - TAX A-C (CADEN	168,951,153.16	1.470	03/01/2020	1.470	168,951,153.16	0.00	168,951,153.16	0.00	02/29/2020
R022920	10005/R-4008	DDA - TAX A-C (CADEN	44,206,620.53	0.500	03/01/2020	0.500	44,206,620.53	0.00	44,206,620.53	0.00	02/29/2020
Fund	4008 DDA-TAX		\$213,157,773.69	1.269		1.269	\$213,157,773.69	\$0.00	\$213,157,773.69	\$0.00	
	23930/J-5060	LOGIC - POOL	3,727,944.25	1.762	03/01/2020	1.762	3,727,944.25	3,722,733.48	3,727,944.25	3,722,733.48	05/12/2016
Fund	5060 SHERIFF COMMISSARY		\$3,727,944.25	1.762		1.762	\$3,727,944.25	\$3,722,733.48	\$3,727,944.25	\$3,722,733.48	
A022920	10001/A-5101	DDA - DA (CADENCE)	2,710,217.10	0.500	03/01/2020	0.500	2,710,217.10	0.00	2,710,217.10	0.00	02/29/2020

Book Value & Market Value Report



Run Date: 3/16/2020 10:04:25AM
As Of Date: 02/29/2020

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
Fund	5101 DDA-DA		\$2,710,217.10	0.500		0.500	\$2,710,217.10	\$0.00	\$2,710,217.10	\$0.00	02/29/2020
J022920	10002/J-5102	DDA - SHERIFF (CADEN)	2,232,495.42	0.500	03/01/2020	0.500	2,232,495.42	0.00	2,232,495.42	0.00	02/29/2020
Fund	5102 DDA-SHERIFF		\$2,232,495.42	0.500		0.500	\$2,232,495.42	\$0.00	\$2,232,495.42	\$0.00	02/29/2020
F022920	10003/F-5103	DDA - FLOOD (CADENC)	13,889,233.76	0.500	03/01/2020	0.500	13,889,233.76	0.00	13,889,233.76	0.00	02/29/2020
Fund	5103 DDA-FLOOD		\$13,889,233.76	0.500		0.500	\$13,889,233.76	\$0.00	\$13,889,233.76	\$0.00	02/29/2020
B022920	10004/B-5104	DDA - TRA (CADENCE)	8,870,555.38	0.500	03/01/2020	0.500	8,870,555.38	0.00	8,870,555.38	0.00	02/29/2020
Fund	5104 DDA-TRA		\$8,870,555.38	0.500		0.500	\$8,870,555.38	\$0.00	\$8,870,555.38	\$0.00	02/29/2020
X022920	10008/X-5108	DDA - COMM CRT (CAD)	750,296.44	0.500	03/01/2020	0.500	750,296.44	0.00	750,296.44	0.00	02/29/2020
Fund	5108 DDA-COMM CRT		\$750,296.44	0.500		0.500	\$750,296.44	\$0.00	\$750,296.44	\$0.00	02/29/2020
Z022920	10011/Z-5111	DDA - CONST (CADENC)	2,951,634.20	0.500	03/01/2020	0.500	2,951,634.20	0.00	2,951,634.20	0.00	02/29/2020
Fund	5111 DDA-CONST		\$2,951,634.20	0.500		0.500	\$2,951,634.20	\$0.00	\$2,951,634.20	\$0.00	02/29/2020
25356/B-5160	TX CLASS - POOL		1,216,392.06	1.767	03/01/2020	1.767	1,216,392.06	1,220,682.62	1,216,392.06	1,220,682.62	03/26/2019
25626/B-5160	TX CLASS (GOV) - POO		22,294.87	1.604	03/01/2020	1.604	22,294.87	32,261.66	22,294.87	32,261.66	08/22/2019
Fund	5160 TRA REV & REF 02 CONST		\$1,238,686.93	1.764		1.764	\$1,238,686.93	\$1,252,944.28	\$1,238,686.93	\$1,252,944.28	02/29/2019
882854ZL9	24593/K-5170	TX WTR DEV BRD SER.	1,000,000.00	1.500	04/15/2020	1.030	1,000,565.23	1,000,950.61	1,000,800.00	1,001,280.00	10/12/2017
567423MK1	24345/K-5170	MARICOPA CO AZ UNIF	3,025,000.00	2.000	07/01/2020	1.470	3,030,193.60	3,031,492.00	3,036,222.75	3,037,584.00	03/17/2017
896576PF6	24069/K-5170	TRINITY RIVER TX REV	1,215,000.00	2.000	08/01/2020	1.000	1,219,953.60	1,220,944.32	1,220,358.15	1,221,026.40	10/05/2016
199492QL6	24697/K-5170	COLUMBUS OHIO SERII	85,000.00	2.000	08/15/2020	1.550	85,169.93	85,201.02	85,458.15	85,511.70	01/09/2018
677522MR2	24346/K-5170	ST OF OHIO GO - TX E	1,340,000.00	2.000	09/01/2020	1.400	1,343,908.84	1,344,560.31	1,348,093.60	1,348,777.00	03/17/2017
587839YC9	24753/K-5170	MERCER CO NJ TAX-EX	30,000.00	2.000	02/01/2021	1.590	30,109.62	30,119.59	30,301.50	30,335.70	02/09/2018
679506MX0	25428/K-5170	OLD BRIDGE TWP NJ G	450,000.00	2.000	04/01/2021	1.601	451,909.34	452,056.21	454,900.50	455,175.00	04/16/2019
79152QAH5	25581/K-5170	ST LOUIS MO LIBRARY	140,000.00	2.000	04/01/2021	1.161	141,256.61	141,353.27	141,671.60	141,486.80	07/24/2019
899576GT3	25464/K-5170	TULSA ISD #4 OK	1,800,000.00	2.000	06/01/2021	1.676	1,807,041.48	1,807,510.91	1,826,082.00	1,824,642.00	06/17/2019
103637HL1	25645/K-5170	BOZEMAN MT UT GO	790,000.00	2.000	07/01/2021	1.081	799,565.51	800,163.36	803,035.00	802,853.30	09/18/2019
779240KW9	24134/K-5170	ROUND RK TX ISD TX E	833,000.00	3.000	08/01/2021	1.190	853,704.56	854,922.47	858,972.94	859,714.31	11/02/2016
521841BV7	25083/K-5170	LEANDER TX ISD GO UI	210,000.00	0.000	08/15/2021	2.400	202,948.37	202,544.65	207,133.50	206,875.20	10/16/2018
4897823V2	25634/K-5170	KENOSHA CITY WI UT	335,000.00	2.000	09/01/2021	1.160	339,159.94	339,391.04	340,507.40	340,594.50	09/10/2019
852634FZ2	25434/K-5170	STAMFORD CT GO	200,000.00	2.000	02/01/2022C	1.695	200,845.21	200,922.05	202,192.00	202,330.00	04/16/2019
705227EK8	24062/K-5170	PECOS BARSTOW TXIS	1,390,000.00	2.000	02/15/2022	1.181	1,411,502.97	1,412,419.29	1,421,566.90	1,420,927.50	10/05/2016
355188G00	25436/K-5170	FRANKLIN WI SCH DIS	940,000.00	2.500	04/01/2022C	1.849	949,692.80	950,438.40	956,732.00	956,403.00	04/16/2019
121638EZ9	25472/K-5170	BURLINGTON CO NJ GC	20,000.00	2.000	05/01/2022	1.627	20,155.85	20,161.85	20,508.20	20,425.40	05/10/2019
432347LH3	21740/K-5170	HILLSBOROUGH CNTY I	580,000.00	4.200	08/01/2022C	4.292	578,996.79	578,962.19	586,530.80	586,994.80	11/16/2010

Book Value & Market Value Report



Run Date: 3/16/2020 10:04:25AM

As Of Date: 02/29/2020

HARRIS COUNTY

CUSIP	Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
646127EV8	25788/K-5170	NEW JERSEY ST HSG &	2,000,000.00	1.350	12/01/2022	1.350	2,000,000.00	2,000,000.00	2,018,940.00	2,014,040.00	12/20/2019
Fund	5170 TRA REV REF 04A DS RESERVE		\$16,383,000.00	2.022		1.485	\$16,466,680.25	\$16,474,113.54	\$16,560,006.99	\$16,556,976.61	
199492QL6	24349/K-5220	CITY OF COLUMBUS OF	1,000,000.00	2.000	08/15/2020	1.380	1,002,748.51	1,003,251.28	1,005,390.00	1,006,020.00	03/20/2017
199492QL6	24696/K-5220	COLUMBUS OHIO SERII	55,000.00	2.000	08/15/2020	1.550	55,109.96	55,130.07	55,296.45	55,331.10	01/09/2018
937785RT2	25197/K-5220	WASHINGTON COUNTY	400,000.00	2.000	02/01/2021	1.947	400,188.57	400,205.71	400,016.00	400,380.00	12/18/2018
088365JL6	25844/K-5220	BEXAR CO HOSP DIST	1,500,000.00	3.000	02/15/2021	0.971	1,528,881.46	0.00	1,530,870.00	0.00	02/20/2020
604115CU7	24060/K-5220	MINNESOTA PUB FACS	4,000,000.00	3.000	03/01/2021	1.022	4,077,157.12	4,083,586.89	4,084,360.00	4,092,320.00	10/05/2016
79152QAHS	25580/K-5220	ST LOUIS MO LIBRARY	115,000.00	2.000	04/01/2021	1.161	116,032.21	116,111.62	116,373.10	116,221.30	07/24/2019
015752HV3	25080/K-5220	ALGONAC MI COMINTY	415,000.00	2.000	05/01/2021	2.311	413,546.55	413,442.73	420,585.90	420,345.20	10/16/2018
852634FZ2	25435/K-5220	STAMFORD CT GO	2,150,000.00	2.000	02/01/2022C	1.695	2,159,086.00	2,159,912.00	2,173,564.00	2,175,047.50	04/16/2019
574204XL2	25433/K-5220	MARYLAND ST DEPT OI	2,000,000.00	2.000	02/15/2022C	1.693	2,008,811.41	2,009,579.85	2,024,320.00	2,024,960.00	04/16/2019
121638EZ9	25476/K-5220	BURLINGTON CO NJ GC	400,000.00	2.000	05/01/2022	1.627	403,117.09	403,236.97	410,164.00	408,508.00	05/10/2019
79642BLG6	21751/K-5220	SAN ANTONIO TEX WT	1,000,000.00	4.370	05/15/2022C	4.370	1,000,000.00	1,000,000.00	1,005,610.00	1,007,340.00	11/23/2010
092059UR3	25784/K-5220	BLACK HAWK CO IA UT	1,315,000.00	2.000	06/01/2022	1.311	1,335,013.73	1,335,754.98	1,343,693.30	1,344,022.05	12/17/2019
432347LH3	21741/K-5220	HILLSBOROUGH CNTY I	780,000.00	4.200	08/01/2022C	4.292	778,650.85	778,604.33	788,782.80	789,406.80	11/16/2010
779240KY5	24132/K-5220	ROUND RK TX ISD TX E	700,000.00	3.000	08/01/2023	1.370	737,109.14	738,014.24	751,947.00	751,254.00	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	1,043,690.00	1,038,820.00	02/14/2012
442435K77	22269/K-5220	HOUSTON TX UTILITY	570,000.00	5.000	11/15/2033C	4.504	576,719.93	577,048.26	609,529.50	612,294.00	12/06/2011
Fund	5220 TRA REV REF 05A DS RES		\$17,400,000.00	2.830		1.952	\$17,592,172.53	\$16,073,878.93	\$17,764,192.05	\$16,242,269.95	
3434876G4	25577/K-5260	FLOWER MOUND TX LT	150,000.00	4.000	03/01/2020	1.169	150,000.00	150,351.36	150,000.00	150,349.50	08/13/2019
899593L72	24382/K-5260	TULSA CNTY OK ISD #:	2,550,000.00	2.000	06/01/2020	1.282	2,554,468.14	2,555,957.52	2,557,293.00	2,558,746.50	04/11/2017
59656NVA7	25609/K-5260	MIDDLESEX CO NJ UT (	200,000.00	2.000	06/01/2020	0.971	200,511.09	200,681.46	200,576.00	200,770.00	08/27/2019
516840WV3	24603/K-5260	LAREDO TX ISD TAX-E)	1,000,000.00	0.000	08/01/2020	0.960	996,061.75	995,274.10	996,500.00	995,430.00	10/17/2017
360065AA4	25426/K-5260	FULTON CO GA REDEV	1,880,000.00	3.000	08/01/2020	1.523	1,891,428.10	1,893,713.72	1,897,183.20	1,899,401.60	04/24/2019
199492QL6	24695/K-5260	COLUMBUS OHIO SERII	110,000.00	2.000	08/15/2020	1.550	110,219.91	110,260.14	110,592.90	110,662.20	01/09/2018
937785RT2	25194/K-5260	WASHINGTON COUNTY	200,000.00	2.000	02/01/2021	1.947	200,094.29	200,102.86	200,008.00	200,190.00	12/18/2018
574204XL2	25432/K-5260	MARYLAND ST DEPT OI	1,870,000.00	2.000	02/15/2022C	1.693	1,878,238.67	1,878,957.16	1,892,739.20	1,893,337.60	04/16/2019
642305TT3	25466/K-5260	NEW BERLIN SCH DIST	300,000.00	2.000	03/01/2022	1.650	302,040.47	302,125.49	306,585.00	305,733.00	05/09/2019
043519VB0	25431/K-5260	ASCENSION PARISH LA	1,525,000.00	2.000	03/01/2022	1.530	1,538,961.04	1,539,542.75	1,560,014.00	1,558,001.00	04/16/2019
121638EZ9	25475/K-5260	BURLINGTON CO NJ GC	350,000.00	2.000	05/01/2022	1.627	352,727.45	352,832.35	358,893.50	357,444.50	05/10/2019
25009XCH6	25465/K-5260	DES MOINES IA GO	375,000.00	3.000	06/01/2022C	2.503	376,285.50	376,714.01	377,032.50	377,647.50	05/09/2019
432347LH3	21742/K-5260	HILLSBOROUGH CNTY I	485,000.00	4.200	08/01/2022C	4.292	484,161.11	484,132.18	490,461.10	490,849.10	11/16/2010
779240KY5	24133/K-5260	ROUND RK TX ISD TX E	268,000.00	3.000	08/01/2023	1.370	282,207.50	282,554.02	287,888.28	287,622.96	11/02/2016
Fund	5260 TRA REV 06A DS RES		\$11,263,000.00	2.168		1.596	\$11,317,405.02	\$11,323,199.12	\$11,385,766.68	\$11,386,185.46	
678739UL5	24386/K-5290	OKLAHOMA CNTY OK I:	690,000.00	2.000	03/01/2020	1.308	690,000.00	690,387.92	690,000.00	690,572.70	04/27/2017
851035RU6	24758/K-5290	SPRINGFIELD MO SCH	1,515,000.00	2.000	03/01/2020	1.430	1,515,000.00	1,515,706.25	1,515,000.00	1,516,272.60	02/09/2018

Book Value & Market Value Report



Run Date: 3/16/2020 10:04:25AM
As Of Date: 02/29/2020

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
678739UH4	24350/K-5290	OKLAHOMA CO ISD GO	1,760,000.00	2.000	08/01/2020	1.434	1,763,991.61	1,764,789.93	1,768,395.20	1,767,339.20	03/20/2017
199492QL6	24694/K-5290	COLUMBUS OHIO SERII	45,000.00	2.000	08/15/2020	1.550	45,089.96	45,106.42	45,242.55	45,270.90	01/09/2018
199492QL6	24757/K-5290	COLUMBUS OH SER A 1	775,000.00	2.000	08/15/2020	1.530	776,620.31	776,916.71	779,177.25	779,665.50	02/09/2018
57582PT3	24756/K-5290	MASSACHUSETTS ST G	1,000,000.00	2.000	09/01/2020	1.550	1,002,196.31	1,002,562.36	1,006,340.00	1,006,690.00	02/09/2018
587839YC9	24755/K-5290	MERCER CO NJ TAX-EX	295,000.00	2.000	02/01/2021	1.590	296,077.93	296,175.93	297,964.75	298,301.05	02/09/2018
033162CC0	25657/K-5290	ANCHORAGE AK UT GO	885,000.00	3.000	04/01/2021	1.180	902,244.72	903,571.23	905,868.30	906,514.35	10/01/2019
679506MX0	25427/K-5290	OLD BRIDGE TWP NJ G	305,000.00	2.000	04/01/2021	1.601	306,294.11	306,393.66	308,321.45	308,507.50	04/16/2019
79152QAH5	25583/K-5290	ST LOUIS MO LIBRARY	580,000.00	2.000	04/01/2021	1.150	585,205.95	585,606.41	586,925.20	586,159.60	07/24/2019
779240KW9	24135/K-5290	ROUND RK TX ISD TX E	167,000.00	3.000	08/01/2021	1.190	171,150.85	171,395.02	172,207.06	172,355.69	11/02/2016
447819GF4	25633/K-5290	HURST EULESS ISD TX	350,000.00	2.500	08/15/2021	1.125	356,906.49	357,301.90	358,295.00	358,676.50	09/09/2019
521841BV7	25084/K-5290	LEANDER TX ISD GO UI	275,000.00	0.000	08/15/2021	2.400	265,765.72	265,237.04	271,246.25	270,908.00	10/16/2018
208399K95	25196/K-5290	CITY OF CONROE TX G	300,000.00	2.000	11/15/2021	2.000	300,000.00	300,000.00	305,757.00	305,526.00	12/19/2018
397040WP7	25618/K-5290	GREENWOOD AR SCH I	275,000.00	2.000	12/01/2021	1.171	278,929.29	279,116.40	279,908.75	280,134.25	09/05/2019
462611LM4	25619/K-5290	IOWA ST WESTERN CO	835,000.00	1.250	06/01/2022C	1.154	836,542.30	836,645.12	838,281.55	838,790.90	08/30/2019
103637HM9	25644/K-5290	BOZEMAN MT UT GO	510,000.00	2.000	07/01/2022	1.091	520,630.98	521,010.66	524,698.20	524,070.90	09/18/2019
779240KX7	24129/K-5290	ROUND RK TX ISD TX E	127,000.00	3.000	08/01/2022	1.270	132,104.22	132,280.23	133,725.92	133,725.92	11/02/2016
646127EU0	25790/K-5290	NEW JERSEY ST HSG &	900,000.00	1.350	12/01/2022C	1.350	900,000.00	900,000.00	907,830.00	906,084.00	12/20/2019
779240KY5	24131/K-5290	ROUND RK TX ISD TX E	32,000.00	3.000	08/01/2023	1.370	33,696.42	33,737.79	34,374.72	34,343.04	11/02/2016
199492QP7	24063/K-5290	CTY COLUMBUS OH GO	6,385,000.00	3.000	08/15/2023	1.244	6,755,134.57	6,764,060.65	6,870,196.15	6,861,129.45	10/05/2016
121265CT7	21645/K-5290	BURIEN WASH BAB TAJ	1,160,000.00	5.125	12/01/2025C	5.125	1,160,000.00	1,160,000.00	1,169,465.60	1,172,180.00	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	1,448,521.25	1,424,362.50	12/08/2011
Fund	5290 TRA REV REF 2008B D/S RES		\$20,541,000.00	2.687		1.816	\$20,968,581.74	\$20,983,001.63	\$21,217,742.15	\$21,187,580.55	
23009/B-5300		LONE STAR - POOL	1,846,196.80	1.722	03/01/2020	1.722	1,846,196.80	1,845,671.62	1,846,196.80	1,845,671.62	09/16/2013
23233/B-5300		TX CLASS - POOL	2,992,632.29	1.767	03/01/2020	1.767	2,992,632.29	2,988,435.99	2,992,632.29	2,988,435.99	04/16/2014
23530/B-5300		LOGIC - POOL	2,808,627.10	1.762	03/01/2020	1.762	2,808,627.10	2,804,701.32	2,808,627.10	2,804,701.32	03/27/2015
Fund	5300 TRA REV REF 2008B CONST		\$7,647,456.19	1.754		1.754	\$7,638,808.93	\$7,647,456.19	\$7,647,456.19	\$7,638,808.93	
912828K58	25673/K-5340	US TREASURY NOTE	1,700,000.00	1.375	04/30/2020	1.878	1,698,606.36	1,697,932.77	1,699,796.00	1,698,946.00	09/20/2019
912828XM7	25667/K-5340	US TREASURY NOTE	1,000,000.00	1.625	07/31/2020	1.893	998,894.91	998,684.07	1,001,480.00	1,000,160.00	09/18/2019
62478XGX2	25833/K-5340	MUFG - DISC CP	400,000.00	1.690	07/31/2020	1.728	397,145.77	396,601.22	397,416.00	396,601.22	01/13/2020
Fund	5340 TRA REV REF 2007B DS		\$3,100,000.00	1.496		1.863	\$3,094,647.04	\$3,093,218.06	\$3,098,692.00	\$3,095,707.22	
09659BF96	25661/K-5370	BNPP - DISC CP	34,000,000.00	1.940	06/09/2020	1.989	33,816,777.78	33,763,643.33	33,851,722.26	33,796,538.22	09/16/2019
62478XGX2	25831/K-5370	MUFG - DISC CP	700,000.00	1.690	07/31/2020	1.703	695,005.11	694,052.14	695,478.00	694,052.14	01/13/2020
Fund	5370 TRA REV REF 2007C DS		\$34,700,000.00	1.935		1.984	\$34,511,782.89	\$34,457,695.47	\$34,547,200.26	\$34,490,590.36	
25354/B-5410		LOGIC - POOL	792,180.16	1.762	03/01/2020	1.762	792,180.16	791,072.89	792,180.16	791,072.89	03/26/2019

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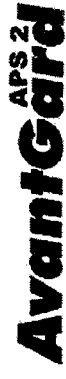
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As Of Date: 02/29/2020

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 03/31/2020	Market Value 02/29/2020	Market Value 03/31/2020	Purchase Date
Fund	5410 TRA REV 09A CONST		\$792,180.16	1.762		1.762	\$792,180.16	\$791,072.89	\$792,180.16	\$791,072.89	
1994920L6	24693/K-5420	COLUMBUS OHIO SERII	310,000.00	2.000	08/15/2020	1.550	310,619.75	310,733.12	311,670.90	311,866.20	01/09/2018
4897823U4	25616/K-5420	KENOSHA CITY WI UT	250,000.00	2.000	09/01/2020	1.020	251,215.38	251,417.95	251,365.00	251,535.00	09/10/2019
033896KX8	25118/K-5420	ANDERSON IN SCH BLL	550,000.00	3.000	01/15/2021	2.250	553,487.43	553,820.62	558,871.50	560,290.50	11/20/2018
587839YC9	24754/K-5420	MERCER CO NJ TAX-EX	40,000.00	2.000	02/01/2021	1.590	40,146.16	40,159.45	40,402.00	40,447.60	02/09/2018
79152QAH5	25582/K-5420	ST LOUIS MO LIBRARY	305,000.00	2.000	04/01/2021	1.161	307,737.61	307,948.20	308,641.70	308,239.10	07/24/2019
236092EA6	25639/K-5420	DANE CO WI UT GO	320,000.00	2.000	06/01/2021	1.200	323,155.64	323,366.02	324,646.40	324,617.60	09/25/2019
246381HM2	24061/K-5420	ST OF DELAWARE GO L	2,620,000.00	3.000	07/01/2021	1.010	2,687,723.16	2,691,955.86	2,697,997.40	2,699,752.80	10/05/2016
397040WP7	25617/K-5420	GREENWOOD AR SCH I	300,000.00	2.000	12/01/2021	1.171	304,286.50	304,490.62	305,355.00	305,601.00	09/05/2019
937785RU9	25430/K-5420	WASHINGTON CO MN (	545,000.00	2.125	02/01/2022C	1.953	545,165.44	545,000.00	545,604.95	545,604.95	04/16/2019
121638EZ9	25473/K-5420	BURLINGTON CO NJ GC	25,000.00	2.000	05/01/2022	1.627	25,194.82	25,202.31	25,635.25	25,531.75	05/10/2019
462308L54	25471/K-5420	IOWA CITY IA GO	500,000.00	2.000	06/01/2022	1.640	503,933.43	504,079.11	513,170.00	513,150.00	06/04/2019
779240KX7	24130/K-5420	ROUND RK TX ISD TX F	836,000.00	3.000	08/01/2022	1.270	869,599.44	870,758.04	880,274.56	880,274.56	11/02/2016
646127EU0	25789/K-5420	NEW JERSEY ST HSG &	100,000.00	1.350	12/01/2022C	1.350	100,000.00	100,000.00	100,870.00	100,676.00	12/20/2019
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	1,013,080.00	1,014,410.00	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	1,002,550.00	1,002,530.00	11/18/2010
432347LK6	21743/K-5420	HILLSBOROUGH CNTY I	5,195,000.00	4.600	08/01/2024C	4.689	5,180,187.14	5,179,907.66	5,261,911.60	5,267,781.95	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	1,220,676.00	1,222,188.00	11/30/2010
833085153	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	2,826,957.60	2,828,917.20	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	2,040,660.00	2,041,420.00	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	3,635,049.00	3,634,234.80	10/07/2010
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH	1,630,000.00	4.750	11/01/2029C	4.800	1,624,852.33	1,624,807.95	1,699,242.40	1,694,580.60	11/09/2010
796237VY8	21667/K-5420	SAN ANTONIO TEX BUJ	1,635,000.00	6.038	08/01/2035C	5.475	1,640,247.05	1,641,296.46	1,665,639.90	1,669,662.00	09/29/2010
Fund	5420 TRA 09A DS RES		\$26,661,000.00	4.237		3.904	\$26,767,551.28	\$26,774,943.37	\$27,230,271.16	\$27,243,311.61	
23028/B-5850	LONE STAR - POOL		902,676.00	1.722	03/01/2020	1.722	902,676.00	901,442.50	902,676.00	901,442.50	09/19/2013
23173/B-5850	LOGIC - POOL		1,205,178.53	1.762	03/01/2020	1.762	1,205,178.53	1,203,493.97	1,205,178.53	1,203,493.97	02/26/2014
23235/B-5850	TX CLASS - POOL		1,454,313.71	1.767	03/01/2020	1.767	1,454,313.71	1,452,274.46	1,454,313.71	1,452,274.46	04/16/2014
25596/B-5850	LONE STAR (GOV) - PO		1,917,826.22	1.562	03/01/2020	1.562	1,917,826.22	1,915,449.47	1,917,826.22	1,915,449.47	08/21/2019
Fund	5850 TRA SR LN REV 2009C CONST		\$5,479,994.46	1.687		1.687	\$5,479,994.46	\$5,472,660.40	\$5,479,994.46	\$5,472,660.40	
678739UL5	24387/K-5852	OKLAHOMA CNTY OK I	260,000.00	2.000	03/01/2020	1.308	260,000.00	260,146.17	260,000.00	260,215.80	04/27/2017
979098EA4	25575/K-5852	WOODBURY HEIGHTS I	438,000.00	2.000	07/15/2020	1.254	439,206.16	439,476.20	439,738.86	439,808.94	07/31/2019
1994920L6	24070/K-5852	CTY COLUMBUS OH GO	2,550,000.00	2.000	08/15/2020	1.026	2,561,062.74	2,563,086.42	2,563,744.50	2,565,351.00	10/05/2016
1994920L6	24692/K-5852	COLUMBUS OHIO SERII	245,000.00	2.000	08/15/2020	1.550	245,489.80	245,579.40	246,320.55	246,474.90	01/09/2018
764771BS9	25088/K-5852	RICHMOND IN CMNTY	570,000.00	3.000	01/15/2021	2.199	573,856.86	574,225.35	580,043.40	580,180.20	11/01/2018
960906DX0	25568/K-5852	WESTONKA MN ISD #2	1,460,000.00	2.000	02/01/2021	1.170	1,470,970.48	1,471,967.80	1,475,753.40	1,476,133.00	07/15/2019
79152QAH5	25579/K-5852	ST LOUIS MO LIBRARY	460,000.00	2.000	04/01/2021	1.161	464,128.86	464,446.46	465,492.40	464,885.20	07/24/2019

Book Value & Market Value Report



Run Date: 3/16/2020 10:04:25AM
As Of Date: 02/29/2020

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
658909QA7	25566/K-5852	NORTH DAKOTA ST HS	600,000.00	2.250	07/01/2021	1.200	608,272.86	608,789.92	610,662.00	610,584.00	07/15/2019
279533UW1	25586/K-5852	EDEN PRAIRIE MN ISD	1,225,000.00	2.000	02/01/2022C	1.473	1,234,539.14	1,235,406.33	1,238,352.50	1,238,560.75	07/15/2019
355188GQ0	25437/K-5852	FRANKLIN WI SCH DIS	690,000.00	2.500	04/01/2022C	1.849	697,114.93	697,662.23	702,282.00	702,040.50	04/16/2019
543145GP5	25567/K-5852	LONGPORT NJ UT GO	360,000.00	2.000	07/15/2022	1.330	365,589.56	365,785.91	369,259.20	368,474.40	07/23/2019
779240KX7	24128/K-5852	ROUND RK TX ISD TX E	412,000.00	3.000	08/01/2022	1.270	428,558.58	429,129.56	433,819.52	433,819.52	11/02/2016
208423AP8	22176/K-5852	CONROE TEX INDL DEI	1,865,000.00	4.000	09/01/2025C	4.100	1,857,223.18	1,857,105.35	1,893,683.70	1,897,879.95	09/22/2011
208423AQ6	22180/K-5852	CONROE TEX INDL DEI	400,000.00	4.000	09/01/2026C	4.204	396,084.77	396,034.58	406,152.00	407,052.00	09/22/2011
208423AR4	22177/K-5852	CONROE TEX INDL DEI	1,040,000.00	4.125	09/01/2027C	4.300	1,030,180.07	1,030,070.96	1,056,629.60	1,059,073.60	09/22/2011
208423AS2	22178/K-5852	CONROE TEX INDL DEI	1,085,000.00	4.250	09/01/2028C	4.400	1,075,304.81	1,075,209.76	1,103,021.85	1,105,680.10	09/22/2011
208423AU7	22179/K-5852	CONROE TEX INDL DEI	1,055,000.00	4.375	09/01/2030C	4.600	1,038,461.24	1,038,329.98	1,073,167.10	1,075,857.35	09/22/2011
052396J90	22196/K-5852	AUSTIN TX REV 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,984,345.75	1,984,232.31	2,093,920.00	2,097,860.00	10/04/2011
756872HB6	22233/K-5852	RED RIVER TEX ED FIN	1,175,000.00	4.125	03/15/2032C	4.320	1,156,782.94	1,156,656.84	1,176,186.75	1,179,194.75	10/27/2011
756872HC4	22234/K-5852	RED RIVER TEX ED FIN	1,360,000.00	4.250	03/15/2033C	4.368	1,346,524.11	1,346,437.98	1,361,428.00	1,365,045.60	10/27/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY	1,530,000.00	5.000	11/15/2033C	4.504	1,548,037.70	1,548,919.02	1,636,105.50	1,643,526.00	12/06/2011
Fund	5852 TRA SL REV 09C DS RES		\$20,780,000.00	3.314		2.970	\$20,781,734.54	\$20,788,698.53	\$21,185,762.83	\$21,217,697.56	
62478XGX2	25832/K-5857	MUFG - DISC CP	400,000.00	1.690	07/31/2020	1.728	397,145.77	396,601.22	397,416.00	396,601.22	01/13/2020
Fund	5857 TRA REV 2010D D/S		\$400,000.00	1.690		1.728	\$397,145.77	\$396,601.22	\$397,416.00	\$396,601.22	
912828XM7	25665/K-5858	US TREASURY NOTE	5,000,000.00	1.625	07/31/2020	1.865	4,995,067.60	4,994,126.54	5,007,400.00	5,000,800.00	09/16/2019
62478XGX2	25829/K-5858	MUFG - DISC CP	600,000.00	1.690	07/31/2020	1.703	595,718.67	594,901.84	596,124.00	594,901.84	01/13/2020
Fund	5858 TRA REV 2012C D/S		\$5,600,000.00	1.632		1.847	\$5,590,786.27	\$5,589,028.38	\$5,603,524.00	\$5,595,701.84	
912828XM7	25662/K-5861	US TREASURY NOTE	7,500,000.00	1.625	07/31/2020	1.865	7,492,601.39	7,491,189.82	7,511,100.00	7,501,200.00	09/16/2019
62478XGX2	25827/K-5861	MUFG - DISC CP	500,000.00	1.690	07/31/2020	1.703	496,432.23	495,751.53	496,770.00	495,751.53	01/13/2020
Fund	5861 TRA SR LN REV REF 15B D/S		\$8,000,000.00	1.629		1.854	\$7,989,033.62	\$7,986,941.35	\$8,007,870.00	\$7,996,951.53	
09659BF96	25660/K-5862	BNPP - DISC CP	37,000,000.00	1.940	06/09/2020	1.989	36,800,611.11	36,742,788.33	36,838,638.93	36,778,585.71	09/16/2019
Fund	5862 TRA SR LN REV & REF SER 12B		\$37,000,000.00	1.940		1.989	\$36,800,611.11	\$36,742,788.33	\$36,838,638.93	\$36,778,585.71	
9128284C1	25605/B-5900	TX CLASS (GOV) - POO	15,141,025.50	1.603	03/01/2020	1.603	15,141,025.50	15,121,761.60	15,141,025.50	15,121,761.60	08/23/2019
9128284C1	25714/B-5900	LONE STAR (GOV) - PO	9,055,885.06	1.562	03/01/2020	1.562	9,055,885.06	9,044,662.16	9,055,885.06	9,044,662.16	10/16/2019
912828VA5	25204/B-5900	US TREASURY NOTE	15,000,000.00	2.250	03/31/2020	2.677	14,994,854.27	14,989,880.06	15,009,450.00	15,014,100.00	12/19/2018
912828VA5	25561/B-5900	US TREASURY NOTE	10,000,000.00	1.125	04/30/2020	2.071	9,984,666.31	9,977,255.03	9,994,800.00	9,987,500.00	07/10/2019
977100DE3	25195/B-5900	STATE OF WISCONSIN	1,580,000.00	1.446	05/01/2020	2.800	1,576,523.36	1,574,785.04	1,579,589.20	1,578,530.60	12/18/2018
88213AEF8	25190/B-5900	TEXAS A&M UNIV REV	4,750,000.00	1.678	05/15/2020	2.800	4,739,323.53	4,734,995.24	4,751,187.50	4,749,715.00	12/17/2018
912828WF4	25622/B-5900	US TREASURY NOTE	15,000,000.00	1.375	05/31/2020	1.814	14,983,772.08	14,978,600.54	14,997,150.00	14,987,100.00	08/29/2019
912828VJ6	23985/B-5900	US TREASURY NOTE	15,000,000.00	1.875	06/30/2020	1.800	15,003,605.00	15,004,469.01	15,024,600.00	15,017,550.00	09/09/2019
45506DWL5	25191/B-5900	INDIANA FINANCE AUT	1,550,000.00	1.581	07/01/2020	2.850	1,543,627.65	1,542,034.57	1,549,101.00	1,547,442.50	12/17/2018

Book Value & Market Value Report



Run Date: 3/16/2020 10:04:25AM
 As Of Date: 02/29/2020

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
09659BGX2	25809/B-5900	BNPP - DISC CP	5,000,000.00	1.800	07/31/2020	1.842	4,962,000.00	4,954,750.00	4,967,700.00	4,957,515.30	01/07/2020
638731GX2	25766/B-5900	NATX - DISC CP	15,000,000.00	1.850	07/31/2020	1.895	14,882,833.38	14,860,479.22	14,903,100.00	14,872,545.90	12/05/2019
89233GGX8	25781/B-5900	TMCC - DISC CP	2,000,000.00	1.830	07/31/2020	1.874	1,984,546.67	1,981,598.33	1,987,080.00	1,983,006.12	12/13/2019
24917DAE3	25192/B-5900	CITY & COUNTY OF DE	3,285,000.00	2.168	08/01/2020	2.851	3,275,921.25	3,274,105.50	3,293,048.25	3,289,828.95	12/17/2018
09659BHX1	25916/B-5900	BNPP - DISC CP	15,000,000.00	1.590	08/31/2020	1.625	14,878,762.50	0.00	14,885,625.00	0.00	02/20/2020
89233GJ49	25775/B-5900	TMCC - DISC CP	15,000,000.00	1.820	09/04/2020	1.865	14,858,191.66	14,836,200.00	14,883,124.95	14,847,900.00	12/10/2019
2354167C2	25193/B-5900	CITY OF DALLAS TX W/	2,285,000.00	2.210	10/01/2020	2.850	2,276,721.84	2,275,539.25	2,296,904.85	2,294,368.50	12/17/2018
3130AHVD2	25819/B-5900	FHLB NOTE	9,000,000.00	1.500	01/13/2021	1.575	8,994,218.41	8,993,662.48	9,032,130.00	9,000,180.00	01/13/2020
882806FL1	25186/B-5900	TEXAS TECH UNIV REV	3,380,000.00	2.299	02/15/2021	2.900	3,361,286.31	3,359,654.30	3,411,738.20	3,399,164.60	12/14/2018
3133ELNT7	25920/B-5900	FFCB NOTE	10,000,000.00	1.500	02/24/2021	1.500	10,000,000.00	0.00	10,039,400.00	0.00	02/24/2020
6500356Y9	25150/B-5900	NEW YORK STATE REV	10,000,000.00	2.380	03/15/2021	3.002	9,937,877.20	9,932,894.09	10,095,200.00	10,071,100.00	11/26/2018
64990FEIN5	25187/B-5900	NEW YORK ST DORM R	1,500,000.00	3.100	03/15/2021	3.100	1,500,000.00	1,500,000.00	1,526,385.00	1,522,665.00	12/21/2018
Fund	5900 TR SL REV & REF SER 2018A CC		\$178,526,910.56	1.755		2.010	\$177,935,641.98	\$152,937,326.42	\$178,424,224.51	\$153,286,636.23	
62478XE14	25603/Y-5912	TX CLASS (GOV) - POO	1,009,401.67	1.603	03/01/2020	1.603	1,009,401.67	1,008,117.42	1,009,401.67	1,008,117.42	08/23/2019
	25783/Y-5912	MUFG - DISC CP	1,500,000.00	1.670	05/01/2020	1.704	1,495,755.42	1,493,737.50	1,496,035.01	1,493,812.50	12/13/2019
Fund	5912 METRO STREET IMPROV		\$2,509,401.67	1.643		1.664	\$2,505,157.09	\$2,501,854.92	\$2,505,436.68	\$2,501,929.92	
62478XC6	24224/Y-5913	LOGIC - POOL	5,401,366.49	1.762	03/01/2020	1.762	5,401,366.49	5,393,816.70	5,401,366.49	5,393,816.70	12/30/2016
	24225/Y-5913	LONE STAR - POOL	10,594,420.04	1.722	03/01/2020	1.722	10,594,420.04	10,579,942.83	10,594,420.04	10,579,942.83	12/30/2016
	24792/Y-5913	TX CLASS - POOL	7,323,681.06	1.767	03/01/2020	1.767	7,323,681.06	7,313,411.70	7,323,681.06	7,313,411.70	02/23/2018
	25907/Y-5913	MUFG - DISC CP	4,000,000.00	1.530	03/31/2020	1.554	3,994,900.00	0.00	3,994,766.68	0.00	02/20/2020
30229ADW6	25914/Y-5913	XON - DISC CP	5,000,000.00	1.600	04/30/2020	1.627	4,986,666.66	0.00	4,987,000.00	0.00	02/20/2020
30229AEV7	25910/Y-5913	XON - DISC CP	5,000,000.00	1.610	05/29/2020	1.640	4,980,098.61	0.00	4,980,716.65	0.00	02/20/2020
912828XH8	25698/Y-5913	US TREASURY NOTE	15,000,000.00	1.625	06/30/2020	1.678	14,997,334.65	14,996,695.84	15,014,700.00	15,002,400.00	10/08/2019
09659BGX2	25805/Y-5913	BNPP - DISC CP	4,000,000.00	1.800	07/31/2020	1.842	3,969,600.00	3,963,800.00	3,974,160.00	3,966,012.24	01/06/2020
09659BGX2	25813/Y-5913	BNPP - DISC CP	4,000,000.00	1.760	07/31/2020	1.801	3,970,275.55	3,964,604.44	3,974,160.00	3,966,012.24	01/08/2020
89233GJ49	25771/Y-5913	TMCC - DISC CP	17,000,000.00	1.820	09/04/2020	1.865	16,839,283.89	16,814,360.00	16,867,541.61	16,827,620.00	12/10/2019
3135G0F73	25853/Y-5913	FNMA NOTE	15,000,000.00	1.500	11/30/2020	1.630	14,985,638.14	14,984,036.44	15,036,300.00	14,996,250.00	12/06/2019
3130AHVD2	25818/Y-5913	FHLB NOTE	10,000,000.00	1.500	01/13/2021	1.575	9,993,576.01	9,992,958.32	10,035,700.00	10,000,200.00	01/13/2020
Fund	5913 METRO GENERAL MOBIL PROGI		\$102,319,467.59	1.661		1.709	\$102,036,841.10	\$88,003,626.27	\$102,184,512.53	\$88,045,665.71	
23895/C-8349	TX CLASS - POOL		6,789,363.19	1.767	03/01/2020	1.767	6,789,363.19	6,779,843.07	6,789,363.19	6,779,843.07	04/06/2016
24041/C-8349	LOGIC - POOL		5,593,062.86	1.762	03/01/2020	1.762	5,593,062.86	5,585,245.14	5,593,062.86	5,585,245.14	08/31/2016
25782/C-8349	MUFG - DISC CP		4,000,000.00	1.670	03/31/2020	1.702	3,994,433.33	3,989,052.22	3,994,766.68	3,989,576.68	12/13/2019
09659BDW7	25786/C-8349	BNPP - DISC CP	4,000,000.00	1.850	04/30/2020	1.889	3,987,666.66	3,981,705.55	3,989,600.00	3,984,276.68	12/16/2019
30229AEV7	25909/C-8349	XON - DISC CP	4,000,000.00	1.610	05/29/2020	1.640	3,984,078.89	0.00	3,984,573.32	0.00	02/20/2020
30229AFW4	25913/C-8349	XON - DISC CP	4,000,000.00	1.610	06/30/2020	1.642	3,978,354.45	0.00	3,979,430.00	0.00	02/20/2020

Book Value & Market Value Report



Run Date: 3/16/2020 10:04:25AM

As Of Date: 02/29/2020

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
8349	WORKMEN COMP		\$28,382,426.05	1.720		1.738	\$28,326,959.38	\$20,335,845.98	\$28,330,796.05	\$20,338,941.57	
23011/B-8573	LONE STAR - POOL		22,720,410.93	1.722	03/01/2020	1.722	22,720,410.93	22,689,363.62	22,720,410.93	22,689,363.62	09/16/2013
23129/B-8573	LOGIC - POOL		22,757,027.39	1.762	03/01/2020	1.762	22,757,027.39	22,725,218.61	22,757,027.39	22,725,218.61	01/23/2014
23248/B-8573	TX CLASS - POOL		21,710,702.29	1.767	03/01/2020	1.767	21,710,702.29	21,680,259.29	21,710,702.29	21,680,259.29	05/19/2014
25119/B-8573	US TREASURY NOTE		9,000,000.00	1.625	03/15/2020	2.735	8,996,262.11	8,988,519.35	9,000,540.00	8,999,820.00	10/29/2018
25528/B-8573	FHLB NOTE		50,000,000.00	2.375	03/30/2020	2.133	50,009,548.78	50,019,426.83	50,035,000.00	50,063,000.00	06/13/2019
25527/B-8573	US TREASURY NOTE		50,000,000.00	1.375	03/31/2020	2.118	49,969,900.47	49,940,804.26	49,997,000.00	49,979,500.00	06/13/2019
25780/B-8573	NATX - DISC CP		20,000,000.00	1.840	04/30/2020	1.879	19,938,666.64	19,909,022.18	19,948,000.00	19,921,383.40	12/11/2019
25560/B-8573	FNMA NOTE		24,485,000.00	1.500	06/22/2020	2.000	24,447,729.10	24,437,655.89	24,498,221.90	24,475,940.55	07/10/2019
25740/B-8573	NATX - DISC CP		25,000,000.00	1.880	07/15/2020	1.926	24,822,444.49	24,784,583.39	24,855,500.00	24,808,645.75	11/18/2019
24989/B-8573	US TREASURY NOTE		1,488,000.00	1.625	07/31/2020	2.654	1,481,838.28	1,480,662.68	1,490,202.24	1,488,238.08	07/25/2018
25808/B-8573	BNPP - DISC CP		50,000,000.00	1.800	08/31/2020	1.843	49,542,500.00	49,470,000.00	49,618,750.00	49,502,389.00	01/07/2020
25812/B-8573	NATX - DISC CP		50,000,000.00	1.790	08/31/2020	1.833	49,545,041.67	49,472,944.45	49,618,750.00	49,502,389.00	01/07/2020
25850/B-8573	NATX - DISC CP		30,000,000.00	1.710	08/31/2020	1.749	29,739,225.00	29,697,900.00	29,771,250.00	29,701,433.40	01/24/2020
25658/B-8573	US TREASURY NOTE		50,000,000.00	1.375	08/31/2020	1.818	49,890,647.13	49,873,317.99	50,039,000.00	49,941,500.00	09/13/2019
25690/B-8573	US TREASURY NOTE		50,000,000.00	1.375	09/15/2020	1.772	49,893,928.57	49,878,392.86	50,041,000.00	49,941,500.00	10/01/2019
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	2,616,798.00	2,614,099.20	09/11/2018
25709/B-8573	US TREASURY NOTE		50,000,000.00	1.375	10/31/2020	1.611	49,922,219.08	49,912,974.62	50,051,000.00	49,931,500.00	10/11/2019
25106/B-8573	UNIV OF ARKANSAS RE		150,000.00	1.920	11/01/2020C	2.997	148,962.38	148,832.68	150,427.50	150,132.00	10/29/2018
25206/B-8573	DENVER CITY & COUNT		7,160,000.00	2.438	12/01/2020	2.815	7,140,391.83	7,138,213.14	7,225,370.80	7,199,308.40	12/21/2018
25785/B-8573	FHLB - DISC NOTE		50,000,000.00	1.500	12/09/2020	1.538	49,410,416.66	49,350,000.00	49,518,500.00	49,354,000.00	12/16/2019
25800/B-8573	FFCB NOTE		50,000,000.00	1.625	12/30/2020	1.640	49,993,770.83	49,993,145.83	50,209,500.00	50,039,500.00	12/30/2019
25202/B-8573	COBB-MARIETTA COLI:		1,435,000.00	2.450	01/01/2021	2.800	1,430,954.12	1,430,549.54	1,448,747.30	1,445,719.45	12/20/2018
25201/B-8573	CITY OF FRISCO TX GC		1,955,000.00	2.400	02/15/2021	2.800	1,947,780.17	1,947,150.54	1,973,846.20	1,968,900.05	12/20/2018
25147/B-8573	NEW YORK STATE REV		5,000,000.00	2.380	03/15/2021	3.002	4,968,938.60	4,966,447.04	5,047,600.00	5,035,550.00	11/26/2018
25121/B-8573	UNIV OF ALABAMA REV		330,000.00	1.800	07/01/2021	3.000	324,958.20	324,643.09	332,768.70	329,155.20	10/29/2018
25824/B-8573	FHLB NOTE		50,000,000.00	1.700	08/25/2021C	1.710	49,992,697.44	49,992,287.18	50,034,000.00	50,005,000.00	01/10/2020
25724/B-8573	US TREASURY NOTE		50,000,000.00	1.500	09/30/2021	1.596	49,925,269.59	49,921,520.14	50,420,000.00	50,092,000.00	10/21/2019
25883/B-8573	US TREASURY NOTE		30,000,000.00	1.375	01/31/2022	1.438	29,964,532.02	0.00	30,271,800.00	0.00	02/13/2020
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	1,002,120.00	1,002,140.00	11/18/2010
21738/B-8573	HILLSBOROUGH CNTY I		4,025,000.00	4.350	08/01/2023C	4.440	4,015,650.39	4,015,422.35	4,072,776.75	4,076,520.00	11/16/2010
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	1,006,710.00	1,008,870.00	11/23/2010
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	1,007,100.00	1,009,420.00	11/23/2010
21739/B-8573	HILLSBOROUGH CNTY I		3,100,000.00	4.800	08/01/2025C	4.888	3,089,679.55	3,089,520.77	3,142,470.00	3,146,469.00	11/16/2010
22308/B-8573	TEXAS ST TECH UNIV F		850,000.00	3.820	08/15/2025C	3.820	850,000.00	850,000.00	880,532.00	877,718.50	02/14/2012
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	1,526,820.00	1,529,025.00	11/30/2010
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	4,326,199.20	4,332,135.20	11/10/2010
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	1,927,085.85	1,927,962.40	12/15/2010

Book Value & Market Value Report



Run Date: 3/16/2020 10:04:25AM
As Of Date: 02/29/2020

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
Fund	8573 TRA REVENUE		\$794,366,140.61	1.730		1.891	\$791,792,093.71	\$761,328,778.32	\$794,293,527.05	\$762,495,705.10	
	23010/B-8577	LONE STAR - POOL	15,499,135.78	1.722	03/01/2020	1.722	15,499,135.78	15,477,956.30	15,499,135.78	15,477,956.30	09/16/2013
	23465/B-8577	TX CLASS - POOL	19,082,417.54	1.767	03/01/2020	1.767	19,082,417.54	19,055,659.97	19,082,417.54	19,055,659.97	01/28/2015
	23466/B-8577	LOGIC - POOL	10,875,374.84	1.762	03/01/2020	1.762	10,875,374.84	10,860,173.69	10,875,374.84	10,860,173.69	01/28/2015
	25730/B-8577	US TREASURY BILL	10,000,000.00	1.570	03/05/2020	1.601	9,998,255.56	9,985,608.33	9,999,040.00	9,986,800.00	10/25/2019
	25599/B-8577	BNPP - DISC CP	10,000,000.00	1.960	03/17/2020	2.008	9,991,288.89	9,975,500.00	9,993,022.20	9,980,125.00	08/22/2019
	25624/B-8577	US TREASURY NOTE	10,000,000.00	1.500	04/15/2020	1.821	9,996,076.31	9,993,547.71	10,000,600.00	9,997,700.00	09/04/2019
	25699/B-8577	NATX - DISC CP	7,000,000.00	1.930	05/29/2020	1.977	6,966,600.28	6,955,717.22	6,973,003.31	6,962,141.69	10/08/2019
	25696/B-8577	US TREASURY NOTE	10,000,000.00	1.625	06/30/2020	1.678	9,998,223.10	9,997,797.23	10,009,800.00	10,001,600.00	10/08/2019
	25562/B-8577	US TREASURY NOTE	10,000,000.00	1.500	07/15/2020	2.020	9,980,955.19	9,976,894.16	10,007,000.00	9,997,300.00	07/10/2019
	25917/B-8577	BNPP - DISC CP	10,000,000.00	1.590	08/31/2020	1.625	9,919,175.00	0.00	9,923,750.00	0.00	02/20/2020
	89233GJ49	25776/B-8577	12,000,000.00	1.820	09/04/2020	1.865	11,886,553.34	11,868,960.00	11,906,499.96	11,878,320.00	12/10/2019
	912828L99	25867/B-8577	10,000,000.00	1.375	10/31/2020	1.535	9,989,409.72	0.00	10,010,200.00	0.00	02/04/2020
	3135G0F73	25855/B-8577	9,958,000.00	1.500	11/30/2020	1.625	9,948,769.59	9,947,740.18	9,982,098.36	9,955,510.50	12/06/2019
	3133ELFJ8	25798/B-8577	10,000,000.00	1.625	12/30/2020	1.640	9,998,754.17	9,998,629.17	10,041,900.00	10,007,900.00	12/30/2019
	3130AHDV2	25820/B-8577	11,000,000.00	1.500	01/13/2021	1.575	10,992,933.61	10,992,254.15	11,039,270.00	11,000,220.00	01/13/2020
	3133ELNT7	25922/B-8577	14,000,000.00	1.500	02/24/2021	1.500	14,000,000.00	0.00	14,055,160.00	0.00	02/24/2020
	59164GEJ7	25772/B-8577	1,000,000.00	1.787	04/01/2021	1.787	1,000,000.00	1,000,000.00	1,005,330.00	1,001,690.00	12/10/2019
Fund	8577 TRA R&R		\$180,414,928.16	1.644		1.726	\$180,123,922.92	\$146,086,438.11	\$180,403,601.99	\$146,163,097.15	
	62478XGX2	25830/K-8591	600,000.00	1.690	07/31/2020	1.703	595,718.67	594,901.84	596,124.00	594,901.84	01/13/2020
Fund	8591 TRA TAX 97 REF DS		\$600,000.00	1.690		1.703	\$595,718.67	\$594,901.84	\$596,124.00	\$594,901.84	
	912828M7	25663/K-8595	13,000,000.00	1.625	07/31/2020	1.860	12,987,417.71	12,985,017.14	13,019,240.00	13,002,080.00	09/16/2019
	62478XGX2	25823/K-8595	100,000.00	1.690	07/31/2020	1.703	99,286.44	99,150.30	99,354.00	99,150.31	01/13/2020
Fund	8595 HCTR SR LN REV REF 2016A DS		\$13,100,000.00	1.625		1.859	\$13,086,704.15	\$13,084,167.44	\$13,118,594.00	\$13,101,230.31	
	899607HS7	24867/K-8597	3,540,000.00	2.000	04/01/2020	1.666	3,540,952.30	3,541,904.59	3,543,256.80	3,546,195.00	04/24/2018
	951173LM3	25108/K-8597	300,000.00	2.000	04/01/2020	2.221	299,945.86	299,891.72	300,228.00	300,426.00	10/29/2018
	60636P592	25113/K-8597	375,000.00	2.500	07/01/2020	2.028	375,575.58	375,719.48	377,141.25	377,531.25	10/29/2018
	438670K26	25107/K-8597	250,000.00	2.000	11/01/2020	2.110	249,821.33	249,799.00	252,010.00	252,122.50	10/29/2018
	438670K26	25109/K-8597	750,000.00	2.000	11/01/2020	2.079	749,616.07	749,568.07	756,030.00	756,367.50	10/29/2018
	587839YC9	24850/K-8597	1,000,000.00	2.000	02/01/2021	1.740	1,002,311.96	1,002,522.13	1,010,050.00	1,011,190.00	04/09/2018
	751120D12	25112/K-8597	400,000.00	2.500	02/01/2021	2.150	401,242.26	401,355.19	406,180.00	406,504.00	10/26/2018
	791400WF7	24847/K-8597	1,000,000.00	2.250	03/01/2021	1.780	1,004,557.93	1,004,937.75	1,012,960.00	1,014,200.00	04/10/2018
	557215CP3	25116/K-8597	150,000.00	2.000	03/01/2021	2.320	149,534.39	149,495.59	151,411.50	151,437.00	10/29/2018
	789220H06	25110/K-8597	300,000.00	3.000	03/01/2021	2.143	302,492.31	302,700.00	306,021.00	306,189.00	10/26/2018
	862335PNO	24869/K-8597	525,000.00	2.000	04/01/2021	1.948	525,273.65	525,294.70	531,273.75	531,315.75	04/26/2018

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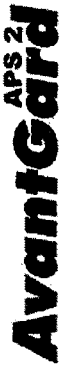


Run Date: 3/16/2020 10:04:25AM
As Of Date: 02/29/2020

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
602369AM2	25114/K-8597	MILWAUKEE WI TECH (	300,000.00	2.000	06/01/2021	2.203	299,263.10	299,213.97	304,467.00	304,455.00	11/15/2018
46256QGH3	25115/K-8597	IOWA ST BRD REGENT:	375,000.00	1.250	09/01/2021	2.090	370,434.37	370,180.72	377,351.25	376,980.00	10/26/2018
56052FMD4	25087/K-8597	MAINE ST HSG AUTH R	2,680,000.00	2.400	11/15/2021	2.300	2,684,374.93	2,684,588.69	2,736,521.20	2,727,543.20	11/08/2018
937785RU9	25429/K-8597	WASHINGTON CO MN (	2,500,000.00	2.125	02/01/2022C	1.953	2,500,758.90	2,500,000.00	2,502,775.00	2,502,775.00	04/16/2019
121638EZ9	25474/K-8597	BURLINGTON CO NJ GC	80,000.00	2.000	05/01/2022	1.627	80,623.42	80,647.39	82,032.80	81,701.60	05/10/2019
Fund	8597 TRA SR LN REV&REF 2018A RE		\$14,525,000.00	2.140		1.957	\$14,536,778.36	\$14,537,818.99	\$14,649,709.55	\$14,646,932.80	
912828XM7	25664/K-8598	US TREASURY NOTE	27,000,000.00	1.625	07/31/2020	1.855	26,974,370.10	26,969,480.19	27,039,960.00	27,004,320.00	09/16/2019
62478XGX2	25824/K-8598	MUFG - DISC CP	300,000.00	1.690	07/31/2020	1.703	297,859.33	297,450.91	298,062.00	297,450.92	01/13/2020
Fund	8598 TRA SR LN REV & REF SER 18A		\$27,300,000.00	1.626		1.854	\$27,272,229.43	\$27,266,931.10	\$27,338,022.00	\$27,301,770.92	
912828XM7	25668/K-8606	US TREASURY NOTE	3,000,000.00	1.625	07/31/2020	1.893	2,996,684.74	2,996,052.22	3,004,440.00	3,000,480.00	09/18/2019
912828XM7	25669/K-8606	US TREASURY NOTE	8,000,000.00	1.625	07/31/2020	1.893	7,991,159.31	7,989,472.59	8,011,840.00	8,001,280.00	09/18/2019
6278GXZ5	25828/K-8606	MUFG - DISC CP	600,000.00	1.690	07/31/2020	1.703	595,718.67	594,901.84	596,124.00	594,901.84	01/13/2020
Fund	8606 TRA SL REV & REF 19A DS		\$11,600,000.00	1.628		1.884	\$11,583,562.72	\$11,580,426.65	\$11,612,404.00	\$11,596,661.84	
24542/C-9990		LONE STAR - POOL	31,169.36	1.722	03/01/2020	1.722	31,169.36	31,126.77	31,169.36	31,126.77	09/11/2017
24544/C-9990		LOGIC - POOL	29,509.34	1.762	03/01/2020	1.762	29,509.34	29,468.08	29,509.34	29,468.08	09/11/2017
25861/C-9990		XON - DISC CP	25,000,000.00	1.580	03/23/2020	1.606	24,975,861.11	24,944,041.67	24,976,014.00	24,943,687.50	01/28/2020
25858/C-9990		MUFG - DISC CP	47,000,000.00	1.600	09/25/2020	1.637	46,565,511.11	46,504,933.34	46,592,666.51	46,477,085.99	01/28/2020
Fund	9990 Constitutional Debt Service Fur		\$72,060,678.70	1.593		1.626	\$71,602,050.92	\$71,509,569.86	\$71,629,359.21	\$71,481,368.34	
24560/C-9991		LOGIC - POOL	15,894,642.20	1.762	03/01/2020	1.762	15,894,642.20	15,872,425.37	15,894,642.20	15,872,425.37	09/19/2017
24561/C-9991		TX CLASS - POOL	15,904,538.92	1.767	03/01/2020	1.767	15,904,538.92	15,882,237.42	15,904,538.92	15,882,237.42	09/19/2017
25360/C-9991		US TREASURY BILL	50,000,000.00	2.320	03/26/2020	2.394	49,919,444.44	49,826,000.00	49,955,769.00	49,890,500.00	03/28/2019
25264/C-9991		US TREASURY NOTE	50,000,000.00	2.250	03/31/2020	2.559	49,987,524.30	49,975,464.45	50,031,500.00	50,047,000.00	02/07/2019
25380/C-9991		US TREASURY NOTE	50,000,000.00	1.500	04/15/2020	2.368	49,947,586.06	49,913,808.19	50,003,000.00	49,988,500.00	03/28/2019
25454/C-9991		FHLB NOTE	50,000,000.00	2.375	04/24/2020	2.450	49,994,556.09	49,991,474.63	50,074,000.00	50,089,000.00	04/24/2019
25392/C-9991		US TREASURY NOTE	50,000,000.00	1.375	04/30/2020	2.409	49,916,727.23	49,876,478.72	49,994,000.00	49,969,000.00	04/09/2019
25764/C-9991		NATX - DISC CP	50,000,000.00	1.860	05/04/2020	1.901	49,834,666.60	49,759,749.90	49,861,333.50	49,786,875.00	12/05/2019
25816/C-9991		NATX - DISC CP	50,000,000.00	1.780	05/14/2020	1.816	49,817,055.56	49,745,361.11	49,839,666.50	49,763,958.50	01/09/2020
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	2,004,600.00	2,005,680.00	01/29/2019
25797/C-9991		NATX - DISC CP	50,000,000.00	1.910	05/26/2020	1.952	49,771,861.11	49,694,930.56	49,813,666.50	49,736,458.50	12/27/2019
25526/C-9991		US TREASURY NOTE	50,000,000.00	1.500	06/15/2020	2.056	49,920,675.53	49,898,973.55	50,017,500.00	49,984,500.00	06/13/2019
25810/C-9991		BNPP - DISC CP	50,000,000.00	1.800	06/25/2020	1.841	49,710,000.00	49,637,500.00	49,747,055.50	49,663,680.50	01/07/2020
25845/C-9991		BNPP - DISC CP	50,000,000.00	1.720	07/09/2020	1.758	49,689,444.45	49,620,166.67	49,723,750.00	49,631,208.50	01/23/2020
25270/C-9991		INDIANA BOND BANK F	3,000,000.00	2.834	07/15/2020	2.834	3,000,000.00	3,000,000.00	3,012,000.00	3,011,550.00	02/14/2019
63873JG69		NATX - DISC CP	50,000,000.00	1.900	07/16/2020	1.945	49,638,472.15	49,561,944.35	49,708,875.00	49,614,972.00	12/30/2019
096598GP9		BNPP - DISC CP	50,000,000.00	1.760	07/23/2020	1.801	49,648,000.00	49,577,111.11	49,694,000.00	49,598,736.00	01/09/2020

Book Value & Market Value Report



Run Date: 3/16/2020 10:04:25AM -
As Of Date: 02/29/2020

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
09659BH60	25807/C-9991	BNPP - DISC CP	50,000,000.00	1.790	08/06/2020	1.832	49,607,194.44	49,535,097.22	49,664,250.00	49,561,069.50	01/07/2020
9128282Q2	25815/C-9991	US TREASURY NOTE	50,000,000.00	1.500	08/15/2020	1.558	49,986,595.68	49,984,267.98	50,043,000.00	49,976,500.00	01/09/2020
63873JJ35	25848/C-9991	NATX - DISC CP	50,000,000.00	1.710	09/03/2020	1.750	49,558,250.00	49,489,375.00	49,612,500.00	49,495,347.00	01/24/2020
9128282V1	25863/C-9991	US TREASURY NOTE	50,000,000.00	1.375	09/15/2020	1.564	49,949,338.16	49,941,917.99	50,041,000.00	49,941,500.00	01/30/2020
62478XK25	25864/C-9991	MUFG - DISC CP	50,000,000.00	1.600	10/02/2020	1.637	49,522,222.22	49,457,777.77	49,552,083.50	49,417,111.00	01/30/2020
912796TN9	25726/C-9991	US TREASURY BILL	38,000,000.00	1.522	10/08/2020	1.557	37,644,857.91	37,598,255.56	37,746,168.74	37,614,680.00	10/23/2019
63873JKF6	25874/C-9991	NATX - DISC CP	50,000,000.00	1.660	10/15/2020	1.699	49,474,333.38	0.00	49,525,000.00	0.00	02/05/2020
62478XKS8	25873/C-9991	MUFG - DISC CP	50,000,000.00	1.560	10/26/2020	1.596	49,482,166.67	0.00	49,502,083.50	0.00	02/05/2020
89233GKV7	25875/C-9991	TMCC - DISC CP	50,000,000.00	1.680	10/29/2020	1.720	49,435,333.33	0.00	49,499,194.50	0.00	02/06/2020
912828199	25876/C-9991	US TREASURY NOTE	50,000,000.00	1.375	10/31/2020	1.552	49,941,318.80	0.00	50,051,000.00	0.00	02/06/2020
62478XLC2	25908/C-9991	MUFG - DISC CP	50,000,000.00	1.540	11/12/2020	1.575	49,452,444.45	0.00	49,470,222.00	0.00	02/20/2020
912796TU3	25879/C-9991	US TREASURY BILL	50,000,000.00	1.440	12/03/2020	1.473	49,446,000.00	0.00	49,610,904.50	0.00	02/07/2020
912796TU3	25882/C-9991	US TREASURY BILL	50,000,000.00	1.404	12/03/2020	1.436	49,459,946.18	0.00	49,610,904.50	0.00	02/13/2020
3130AJ4L0	25877/C-9991	FHLB NOTE	50,000,000.00	1.500	01/07/2021	1.510	49,995,966.36	0.00	50,181,000.00	0.00	02/07/2020
912796UC1	25888/C-9991	US TREASURY BILL	50,000,000.00	1.435	01/28/2021	1.470	49,336,312.50	0.00	49,539,881.50	0.00	02/18/2020
912828N89	25886/C-9991	US TREASURY NOTE	50,000,000.00	1.375	01/31/2021	1.523	49,932,883.52	0.00	50,117,000.00	0.00	02/14/2020
912828N89	25847/C-9991	US TREASURY NOTE	50,000,000.00	1.375	01/31/2021	1.565	49,913,790.22	49,906,349.49	50,117,000.00	49,931,500.00	01/24/2020
3133ELN77	25889/C-9991	FFCB NOTE	50,000,000.00	1.500	02/24/2021	1.514	49,993,136.11	0.00	50,197,000.00	0.00	02/24/2020
912828P87	25887/C-9991	US TREASURY NOTE	50,000,000.00	1.125	02/28/2021	1.516	49,807,298.52	0.00	50,013,500.00	0.00	02/14/2020
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	10,149,100.00	10,121,700.00	07/19/2018
64990AJF3	25172/C-9991	NY ST DORM REV BONI	5,000,000.00	2.550	03/15/2021	2.916	4,981,667.12	4,980,196.56	5,059,200.00	5,044,350.00	12/10/2018
912828Q37	25890/C-9991	US TREASURY NOTE	50,000,000.00	1.250	03/31/2021	1.491	49,871,103.35	0.00	50,099,500.00	0.00	02/18/2020
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	3,278,516.80	3,264,335.80	11/20/2019
885205MA9	25291/C-9991	THORNAPPLE KELLOG I	900,000.00	2.900	05/01/2021	2.900	900,000.00	900,000.00	916,200.00	912,618.00	02/20/2019
88213APC3	25584/C-9991	TEXAS A&M UNIV REV5	3,500,000.00	1.964	05/15/2021	1.964	3,500,000.00	3,500,000.00	3,530,485.00	3,518,585.00	08/14/2019
3130AHY74	25846/C-9991	FHLB NOTE	30,000,000.00	1.550	07/29/2021C	1.550	30,000,000.00	30,000,000.00	30,069,900.00	30,020,700.00	01/29/2020
3130AJA74	25919/C-9991	FHLB NOTE	50,000,000.00	1.525	08/26/2021C	1.525	50,000,000.00	0.00	50,084,500.00	0.00	02/26/2020
864813672	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	2,699,663.70	2,683,697.10	10/17/2019
59164GEK4	25779/C-9991	METRO WSTWTR RECL	2,510,000.00	1.843	04/01/2022	1.843	2,510,000.00	2,510,000.00	2,546,746.40	2,526,365.20	12/10/2019
Fund	9991 COUNTY GENERAL		\$1,782,639,181.12	1.643		1.785	\$1,774,227,353.56	\$1,077,566,863.60	\$1,777,807,401.76	\$1,078,566,340.39	
24533/F-9992	LOGIC - POOL		10,622,354.63	1.762	03/01/2020	1.762	10,622,354.63	10,607,506.41	10,622,354.63	10,607,506.41	08/17/2017
25141/F-9992	TX CLASS - POOL		10,554,187.05	1.767	03/01/2020	1.767	10,554,187.05	10,539,387.84	10,554,187.05	10,539,387.84	11/19/2018
30229ACK3	25865/F-9992	XON - DISC CP	10,000,000.00	1.570	03/19/2020	1.595	9,992,150.00	9,979,502.78	9,992,150.00	9,979,241.70	01/30/2020
62478XD23	25866/F-9992	MUFG - DISC CP	10,000,000.00	1.630	04/02/2020	1.657	9,985,511.11	9,972,380.56	9,986,044.40	9,973,058.30	01/30/2020
63873JDG2	25871/F-9992	NATX - DISC CP	10,000,000.00	1.650	04/16/2020	1.679	9,978,916.69	0.00	9,979,938.90	0.00	02/03/2020
30229ADW6	25915/F-9992	XON - DISC CP	10,000,000.00	1.600	04/30/2020	1.627	9,973,333.33	0.00	9,974,000.00	0.00	02/20/2020
62478XEE6	25918/F-9992	MUFG - DISC CP	10,000,000.00	1.580	05/14/2020	1.608	9,967,522.22	0.00	9,967,933.30	0.00	02/20/2020
30229AEV7	25911/F-9992	XON - DISC CP	10,000,000.00	1.610	05/29/2020	1.640	9,960,197.22	0.00	9,961,433.30	0.00	02/20/2020

Book Value & Market Value Report



Run Date: 3/16/2020 10:04:25AM
 As Of Date: 02/29/2020

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
30229AFB0	25912/F-9992	XON - DISC CP	10,000,000.00	1.610	06/11/2020	1.641	9,954,383.33	0.00	9,955,516.70	0.00	02/20/2020
63873JGX2	25765/F-9992	NATX - DISC CP	10,000,000.00	1.850	07/31/2020	1.895	9,921,888.92	9,906,986.14	9,935,400.00	9,915,030.60	12/05/2019
912828L32	25763/F-9992	US TREASURY NOTE	10,000,000.00	1.375	08/31/2020	1.615	9,988,085.94	9,986,197.92	10,007,800.00	9,988,300.00	12/05/2019
63873J35	25849/F-9992	NATX - DISC CP	10,000,000.00	1.710	09/03/2020	1.750	9,911,650.00	9,897,875.00	9,922,500.00	9,899,069.40	01/24/2020
64971QTX1	25148/F-9992	NEW YORK CITY NY RE	3,000,000.00	2.350	05/01/2021	3.019	2,977,579.20	2,975,977.71	3,035,400.00	3,023,070.00	11/26/2018
Fund	9992 FLD CONTROL GENERAL		\$124,176,541.68	1.661		1.719	\$123,787,759.64	\$73,865,814.36	\$123,894,658.28	\$73,924,664.25	
30229ACP2	25859/C-9994	XON - DISC CP	16,000,000.00	1.580	03/23/2020	1.606	15,984,551.11	15,964,186.67	15,984,648.96	15,963,960.00	01/28/2020
63873J3R2	25860/C-9994	NATX - DISC CP	25,000,000.00	1.690	09/25/2020	1.729	24,755,888.91	24,721,854.19	24,783,333.25	24,721,854.25	01/28/2020
Fund	9994 Road Debt Service Fund		\$41,000,000.00	1.647		1.681	\$40,740,440.02	\$40,686,040.86	\$40,767,982.21	\$40,685,814.25	
62478XCP3	25856/F-9999	MUFG - DISC CP	1,900,000.00	1.630	03/23/2020	1.657	1,898,107.39	1,895,612.58	1,898,177.06	1,895,720.25	01/28/2020
Fund	9999 Flood Control Debt Service Fun		\$1,900,000.00	1.630		1.657	\$1,898,107.39	\$1,895,612.58	\$1,898,177.06	\$1,895,720.25	
Grand Totals			\$4,828,346,799.16	1.594		1.682	\$4,814,992,991.14	\$2,940,723,727.47	\$4,824,454,053.55	\$2,945,231,352.28	

Book Value & Market Value Report



Run Date: 3/16/2020 1:22:23PM
As Of Date: 02/29/2020

DISTRICT CLERK & COUNTY CLERK REGISTRY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maturity Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
T022920	9999T-4005	MMF - DIST CLERK (CA)	26,718,478.09	1.470	03/01/2020	1.470	26,718,478.09	0.00	26,718,478.09	0.00	02/29/2020
Fund	4005 DISTRICT CLERK MMF		\$26,718,478.09	1.470			\$26,718,478.09	\$0.00	\$26,718,478.09	\$0.00	
U022920	1000U-4006	MMF - CO CLRK (CADEI)	9,424,950.85	1.470	03/01/2020	1.470	9,424,950.85	0.00	9,424,950.85	0.00	02/29/2020
Fund	4006 MMF-COCLRK		\$9,424,950.85	1.470			\$9,424,950.85	\$0.00	\$9,424,950.85	\$0.00	
63873JCG3	23956T-5944	LONE STAR - POOL	7,702,084.72	1.722	03/01/2020	1.722	7,702,084.72	7,691,559.87	7,702,084.72	7,691,559.87	06/17/2016
23961T-5944	23961T-5944	LOGIC - POOL	7,800,050.00	1.762	03/01/2020	1.762	7,800,050.00	7,789,147.44	7,800,050.00	7,789,147.44	06/29/2016
25587T-5944	25587T-5944	TX CLASS (GOV) - POO	10,095,020.07	1.603	03/01/2020	1.603	10,095,020.07	10,082,176.20	10,095,020.07	10,082,176.20	08/13/2019
25733T-5944	25733T-5944	NATX - DISC CP	10,000,000.00	1.860	03/16/2020	1.899	9,992,250.00	9,977,266.66	9,993,458.30	9,980,566.70	11/04/2019
912796SH3	25738T-5944	US TREASURY BILL	8,000,000.00	1.521	03/26/2020	1.551	7,991,551.67	7,981,751.60	7,992,923.04	7,982,480.00	11/13/2019
09659BEJ5	25841T-5944	BNPP - DISC CP	6,000,000.00	1.710	05/18/2020	1.744	5,977,770.00	5,969,505.00	5,979,720.00	5,970,574.98	01/17/2020
89233GFV1	25792T-5944	TMCC - DISC CP	6,000,000.00	1.880	06/30/2020	1.925	5,962,086.67	5,953,000.00	5,969,145.00	5,958,250.02	12/20/2019
09659BRW5	25806T-5944	BNPP - DISC CP	9,000,000.00	1.800	06/30/2020	1.841	8,945,550.00	8,932,500.00	8,953,717.50	8,937,375.03	01/06/2020
09659BGH7	25842T-5944	BNPP - DISC CP	7,000,000.00	1.730	07/17/2020	1.770	6,953,578.33	6,943,823.05	6,958,945.00	6,945,771.42	01/17/2020
89233GHU3	25755T-5944	TMCC - DISC CP	6,000,000.00	1.820	08/28/2020	1.865	5,945,400.00	5,936,603.33	5,955,000.00	5,941,131.66	12/03/2019
9128282V1	25872T-5944	US TREASURY NOTE	5,000,000.00	1.375	09/15/2020	1.542	4,995,511.30	0.00	5,004,100.00	0.00	02/04/2020
63873JL65	25885T-5944	NATX - DISC CP	7,000,000.00	1.580	11/06/2020	1.617	6,923,194.45	0.00	6,927,569.46	0.00	02/13/2020
Fund	5944 DISTRICT CLERK		\$89,597,154.79	1.704		1.739	\$89,284,047.21	\$77,257,333.15	\$89,331,733.09	\$77,279,033.32	
23112U-5945	23112U-5945	LOGIC - POOL	3,092,686.92	1.762	03/01/2020	1.762	3,092,686.92	3,088,364.11	3,092,686.92	3,088,364.11	01/15/2014
23113U-5945	23113U-5945	LONE STAR - POOL	2,760,308.66	1.722	03/01/2020	1.722	2,760,308.66	2,756,536.71	2,760,308.66	2,756,536.71	01/15/2014
23266U-5945	23266U-5945	TX CLASS - POOL	2,651,194.25	1.767	03/01/2020	1.767	2,651,194.25	2,647,476.69	2,651,194.25	2,647,476.69	05/30/2014
25601U-5945	25601U-5945	TX CLASS (GOV) - POO	1,048,474.29	1.603	03/01/2020	1.603	1,048,474.29	5,045,034.82	1,048,474.29	5,045,034.82	07/31/2019
09659BDQ0	25732U-5945	BNPP - DISC CP	3,000,000.00	1.870	04/24/2020	1.914	2,991,585.00	2,987,065.83	2,992,935.00	2,989,002.51	10/29/2019
89233GFV1	25791U-5945	TMCC - DISC CP	3,000,000.00	1.880	06/30/2020	1.925	2,981,043.33	2,976,500.00	2,984,572.50	2,979,125.01	12/20/2019
09659BGQ7	25731U-5945	BNPP - DISC CP	4,000,000.00	1.850	07/24/2020	1.896	3,970,194.45	3,964,233.34	3,975,350.00	3,967,713.32	10/29/2019
09659BGX2	25735U-5945	BNPP - DISC CP	2,900,000.00	1.830	07/31/2020	1.875	2,877,592.67	2,873,317.59	2,881,266.00	2,875,358.87	11/05/2019
89233GHJ8	25749U-5945	TMCC - DISC CP	5,000,000.00	1.820	08/18/2020	1.865	4,957,027.78	4,949,697.22	4,963,875.00	4,953,290.30	11/22/2019
89233GJ49	25774U-5945	TMCC - DISC CP	2,000,000.00	1.820	09/04/2020	1.865	1,981,092.22	1,978,160.00	1,984,416.66	1,979,720.00	12/10/2019
9128282V1	25843U-5945	US TREASURY NOTE	6,000,000.00	1.375	09/15/2020	1.582	5,993,342.56	5,992,367.48	6,004,920.00	5,992,980.00	01/22/2020
62478XL65	25881U-5945	MUFG - DISC CP	2,000,000.00	1.540	11/06/2020	1.576	1,978,611.11	0.00	1,979,305.56	0.00	02/12/2020
Fund	5945 COUNTY CLERK		\$37,452,664.12	1.725		1.784	\$37,283,153.24	\$39,258,753.79	\$37,319,304.84	\$39,274,602.34	
Grand Totals			\$163,193,247.85	1.657		1.689	\$162,710,629.39	\$116,516,086.94	\$162,794,466.87	\$116,553,635.66	

Book Value & Market Value Report



Run Date: 3/16/2020 1:21:31PM
As Of Date: 02/29/2020

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 02/29/2020	Book Value 03/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
I022920	9997/H-106	MMF - JUVPROB (CADE)	4,959,062.73	1.470	03/01/2020	1.470	4,959,062.73	0.00	4,959,062.73	0.00	02/29/2020
Fund	106 MMF-JUVPROB		\$4,959,062.73	1.470		1.470	\$4,959,062.73	\$0.00	\$4,959,062.73	\$0.00	
S022920	9984/S-109	MMF - AMEGY-S&CC	13,248,746.00	1.360	03/01/2020	1.360	13,248,746.00	0.00	13,248,746.00	0.00	02/29/2020
Fund	109 MMF - SPORTS & CONV CORP		\$13,248,746.00	1.360		1.360	\$13,248,746.00	\$0.00	\$13,248,746.00	\$0.00	
H022920	9985/H-1010	MMF - AMEGY-HOSP	294,270,619.67	1.460	03/01/2020	1.460	294,270,619.67	0.00	294,270,619.67	0.00	02/29/2020
Fund	1010 MMF-AMEGY-ML-HOSP		\$294,270,619.67	1.460		1.460	\$294,270,619.67	\$0.00	\$294,270,619.67	\$0.00	
D022920	9998/D-1012	MMF - CS&C (CADENCE)	5,724,592.02	1.470	03/01/2020	1.470	5,724,592.02	0.00	5,724,592.02	0.00	02/29/2020
Fund	1012 MMF-COMSUPV CORR		\$5,724,592.02	1.470		1.470	\$5,724,592.02	\$0.00	\$5,724,592.02	\$0.00	
H022920	9987/H-1024	MMF - AMEGY-CHCI	59,487,088.02	1.460	03/01/2020	1.460	59,487,088.02	0.00	59,487,088.02	0.00	02/29/2020
Fund	1024 MMF-AMEGY CHCI		\$59,487,088.02	1.460		1.460	\$59,487,088.02	\$0.00	\$59,487,088.02	\$0.00	
H022920	9986/H-1026	MMF - AMEGY-CHCTX	98,775,047.71	1.460	03/01/2020	1.460	98,775,047.71	0.00	98,775,047.71	0.00	02/29/2020
Fund	1026 MMF-AMEGY CHCTX		\$98,775,047.71	1.460		1.460	\$98,775,047.71	\$0.00	\$98,775,047.71	\$0.00	
89233GE85	25778/V-2854	TMCC - DISC CP	3,750,000.00	1.860	05/08/2020	1.901	3,736,825.00	3,731,206.25	3,738,949.99	3,733,328.14	12/10/2019
912828V46	25013/V-2854	US TREASURY NOTE	2,400,000.00	2.625	07/31/2020	2.662	2,399,645.72	2,399,578.13	2,413,512.00	2,412,192.00	08/07/2018
912828M98	25640/V-2854	US TREASURY NOTE	1,600,000.00	1.625	11/30/2020	1.777	1,598,195.35	1,598,004.34	1,605,440.00	1,600,880.00	09/11/2019
Fund	2854 HSA 2001H JL DS RES		\$7,750,000.00	2.048		2.111	\$7,734,666.07	\$7,728,788.72	\$7,757,901.99	\$7,746,400.14	
89233GCG9	25748/W-3128	TMCC - DISC CP	2,600,000.00	1.890	03/16/2020	1.928	2,597,952.50	2,593,994.00	2,598,299.16	2,594,947.34	11/21/2019
89233GCG7	25753/W-3128	TMCC - DISC CP	1,300,000.00	1.900	03/24/2020	1.939	1,298,421.95	1,296,432.22	1,298,696.02	1,297,014.33	11/25/2019
89233GDD9	25760/W-3128	TMCC - DISC CP	1,000,000.00	1.870	04/02/2020	1.908	998,337.78	996,831.39	998,604.44	997,305.83	12/04/2019
89233GE10	25761/W-3128	TMCC - DISC CP	2,800,000.00	1.860	05/01/2020	1.900	2,791,175.33	2,786,980.00	2,792,598.68	2,788,450.00	12/04/2019
912828XE5	25168/W-3128	US TREASURY NOTE	2,200,000.00	1.500	05/31/2020	2.822	2,192,955.97	2,190,711.17	2,200,088.00	2,198,966.00	12/04/2018
89233GF66	25762/W-3128	TMCC - DISC CP	1,000,000.00	1.840	06/16/2020	1.883	994,531.11	993,048.89	995,333.61	993,691.11	12/04/2019
Fund	3128 HSA-OPERATING		\$10,900,000.00	1.798		2.097	\$10,873,374.64	\$10,857,997.67	\$10,883,619.91	\$10,870,374.61	
89233GCG7	25754/W-3930	TMCC - DISC CP	1,200,000.00	1.900	03/24/2020	1.939	1,198,543.33	1,196,706.67	1,198,796.33	1,197,244.00	11/25/2019
Fund	3930 HSA-REMARKETING		\$1,200,000.00	1.900		1.939	\$1,198,543.33	\$1,196,706.67	\$1,198,796.33	\$1,197,244.00	
W022920	100124/W-4010	MMF - HSA-AMEGY W3	2,340,365.56	1.460	03/01/2020	1.460	2,340,365.56	0.00	2,340,365.56	0.00	02/29/2020
Fund	4010 HSA-AMEGY Operation MMF		\$2,340,365.56	1.460		1.460	\$2,340,365.56	\$0.00	\$2,340,365.56	\$0.00	
W022920	100126/W-4011	MMF - HSA-AMEGY W3	212,782.07	1.460	03/01/2020	1.460	212,782.07	0.00	212,782.07	0.00	02/29/2020

Book Value & Market Value Report



Run Date: 3/16/2020 1:21:31PM
 As Of Date: 02/29/2020

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 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
Fund	4011 HSA-Amegy Mktng & Sports Ev		\$212,782.07	1.460		1.460	\$212,782.07	\$0.00	\$212,782.07	\$0.00	
V022920	100112/V-4023 MMF - HSA-UMB TRUST		6,579,910.54	1.480	03/01/2020	1.480	6,579,910.54	0.00	6,579,910.54	0.00	02/29/2020
Fund	4023 HSA-UMB Trust MMF		\$6,579,910.54	1.480		1.480	\$6,579,910.54	\$0.00	\$6,579,910.54	\$0.00	
V022920	100113/V-4024 MMF - HSA-UMB DEBT		1,876,702.76	1.480	03/01/2020	1.480	1,876,702.76	0.00	1,876,702.76	0.00	02/29/2020
Fund	4024 HSA-UMB DS MMF		\$1,876,702.76	1.480		1.480	\$1,876,702.76	\$0.00	\$1,876,702.76	\$0.00	
V022920	100115/V-4025 MMF - HSA-ZIONS TRU		1,526.04	1.460	03/01/2020	1.460	1,526.04	0.00	1,526.04	0.00	02/29/2020
Fund	4025 HSA-Zions Trust MMF		\$1,526.04	1.460		1.460	\$1,526.04	\$0.00	\$1,526.04	\$0.00	
V022920	100114/V-4026 MMF - HSA-ZIONS DEB		20,665,094.05	1.460	03/01/2020	1.460	20,665,094.05	0.00	20,665,094.05	0.00	02/29/2020
Fund	4026 HSA-Zions DS MMF		\$20,665,094.05	1.460		1.460	\$20,665,094.05	\$0.00	\$20,665,094.05	\$0.00	
V022920	100111/V-4027 MMF - HSA-BNYM DEBT		184,226.18	1.480	03/01/2020	1.480	184,226.18	0.00	184,226.18	0.00	02/29/2020
Fund	4027 HSA-BNYM DS MMF		\$184,226.18	1.480		1.480	\$184,226.18	\$0.00	\$184,226.18	\$0.00	
W022920	100125/W-4030 MMF - AMEGY- ASTROS		3,726,688.42	1.460	03/01/2020	1.460	3,726,688.42	0.00	3,726,688.42	0.00	02/29/2020
Fund	4030 HSA-Amegy Astros ARR		\$3,726,688.42	1.460		1.460	\$3,726,688.42	\$0.00	\$3,726,688.42	\$0.00	
I022920	10009/I-5109 DDA - JUVPROB (CADEI)		1,497,718.14	0.500	03/01/2020	0.500	1,497,718.14	0.00	1,497,718.14	0.00	02/29/2020
Fund	5109 DDA-JUV PROB		\$1,497,718.14	0.500		0.500	\$1,497,718.14	\$0.00	\$1,497,718.14	\$0.00	
D022920	10010/D-5110 DDA - CS&C (CADENCE)		2,500,980.20	0.500	03/01/2020	0.500	2,500,980.20	0.00	2,500,980.20	0.00	02/29/2020
Fund	5110 DDA-CS&C		\$2,500,980.20	0.500		0.500	\$2,500,980.20	\$0.00	\$2,500,980.20	\$0.00	
89233GC61	25525/N-5910 TMCC - DISC CP		5,000,000.00	2.230	03/06/2020	2.291	4,998,451.39	4,998,469.44	4,998,909.70	4,992,491.65	06/13/2019
89233GJ49	25773/N-5910 TMCC - DISC CP		7,000,000.00	1.820	09/04/2020	1.865	6,933,822.78	6,923,560.00	6,945,458.31	6,929,020.00	12/10/2019
Fund	5910 911 EMERGENCY NETWRK		\$12,000,000.00	1.991		2.042	\$11,932,274.17	\$11,913,029.44	\$11,944,368.01	\$11,921,511.65	
912828M98	25641/V-7444 US TREASURY NOTE		3,000,000.00	1.625	11/30/2020	1.777	2,996,616.28	2,996,258.15	3,010,200.00	3,001,650.00	09/11/2019
Fund	7444 HSA 2004A 3RD L DSR CASH		\$3,000,000.00	1.625		1.777	\$2,996,616.28	\$2,996,258.15	\$3,010,200.00	\$3,001,650.00	
912828L32	25675/V-7905 US TREASURY NOTE		1,740,000.00	1.375	08/31/2020	1.890	1,735,578.30	1,734,877.59	1,741,357.20	1,737,964.20	09/20/2019
912828N89	25176/V-7905 US TREASURY NOTE		2,273,000.00	1.375	04/31/2021	2.746	2,245,368.30	2,242,983.42	2,278,318.82	2,269,885.99	12/07/2018
Fund	7905 HSA 2014 TOYOTA CENTER DS		\$4,013,000.00	1.375		2.375	\$3,980,946.60	\$3,977,861.01	\$4,019,676.02	\$4,007,850.19	
89233GCQ7	25752/V-7906 TMCC - DISC CP		5,000,000.00	1.900	03/24/2020	1.939	4,993,930.55	4,986,277.78	4,994,984.70	4,988,516.65	11/25/2019
89233GDP8	25751/V-7906 TMCC - DISC CP		5,000,000.00	1.880	04/23/2020	1.921	4,986,161.11	4,978,588.89	4,988,443.05	4,981,891.65	11/25/2019
89233GEN2	25750/V-7906 TMCC - DISC CP		3,500,000.00	1.870	05/22/2020	1.914	3,485,091.95	3,479,819.59	3,487,563.35	3,482,193.75	11/25/2019

Book Value & Market Value Report



Run Date: 3/16/2020 1:21:31PM
As Of Date: 02/29/2020

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 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
Fund	7906 HSA DEBT REPAYMENT ACCT		\$13,500,000.00	1.885		1.926	\$13,465,183.61	\$13,444,686.26	\$13,470,991.10	\$13,452,602.05	
9128284C1	25268/V-7907	US TREASURY NOTE	2,000,000.00	2.250	03/31/2020	2.559	1,999,500.97	1,999,018.58	2,001,260.00	2,001,880.00	02/07/2019
Fund	7907 HSA SERIES 2001G DS RES		\$2,000,000.00	2.250		2.559	\$1,999,500.97	\$1,999,018.58	\$2,001,260.00	\$2,001,880.00	
09659BE63	25880/S-8324	BNPP - DISC CP	4,000,000.00	1.630	05/06/2020	1.659	3,988,046.67	0.00	3,988,560.00	0.00	02/06/2020
Fund	8324 HCS&CC GENERAL DISBURSEM		\$4,000,000.00	1.630		1.659	\$3,988,046.67	\$0.00	\$3,988,560.00	\$0.00	
89233GDV5	25759/V-8500	TMCC - DISC CP	5,600,000.00	1.860	04/29/2020	1.900	5,582,929.33	5,574,538.67	5,585,590.86	5,578,234.65	12/03/2019
89233GE85	25777/V-8500	TMCC - DISC CP	2,300,000.00	1.860	05/08/2020	1.901	2,291,919.33	2,288,473.17	2,293,222.66	2,289,774.59	12/10/2019
Fund	8500 HSA PLEDGED REV		\$7,900,000.00	1.860		1.900	\$7,874,848.66	\$7,863,011.84	\$7,878,813.52	\$7,868,009.24	
89233GDV5	25756/V-8546	TMCC - DISC CP	1,500,000.00	1.860	04/29/2020	1.900	1,495,427.50	1,493,180.00	1,496,140.41	1,494,170.00	12/03/2019
912828VF4	24888/V-8546	US TREASURY NOTE	1,079,000.00	1.375	05/31/2020	2.563	1,075,909.15	1,074,924.16	1,078,794.99	1,078,072.06	05/10/2018
912828VF4	24898/V-8546	US TREASURY NOTE	1,250,000.00	1.375	05/31/2020	2.607	1,246,289.26	1,245,106.72	1,249,762.50	1,248,925.00	05/16/2018
912828L32	25674/V-8546	US TREASURY NOTE	1,660,000.00	1.375	08/31/2020	1.890	1,655,781.60	1,655,113.11	1,661,294.80	1,658,057.80	09/20/2019
Fund	8546 HSA NRG SURPLUS		\$5,489,000.00	1.508		2.188	\$5,473,407.51	\$5,468,323.99	\$5,485,992.70	\$5,479,224.86	
89233GDV5	25758/V-8547	TMCC - DISC CP	3,300,000.00	1.860	04/29/2020	1.900	3,289,940.50	3,284,996.00	3,291,508.90	3,287,173.99	12/03/2019
9128284J6	25179/V-8547	US TREASURY NOTE	1,250,000.00	2.375	04/30/2020	2.770	1,249,206.78	1,248,823.40	1,251,862.50	1,252,100.00	12/11/2018
912828VF4	24883/V-8547	US TREASURY NOTE	1,440,000.00	1.375	05/31/2020	2.565	1,435,869.56	1,434,553.26	1,439,726.40	1,438,761.60	05/11/2018
912828VF4	24899/V-8547	US TREASURY NOTE	1,555,000.00	1.375	05/31/2020	2.602	1,550,399.66	1,548,933.62	1,554,704.55	1,553,662.70	05/17/2018
Fund	8547 HSA NATIONAL INSURED BONI		\$7,545,000.00	1.753		2.316	\$7,525,416.50	\$7,517,306.28	\$7,537,802.35	\$7,531,698.29	
89233GDV5	25757/V-8548	TMCC - DISC CP	1,900,000.00	1.860	04/29/2020	1.900	1,894,208.17	1,891,361.33	1,895,111.19	1,892,615.33	12/03/2019
Fund	8548 HSA DRG DS MISC NFL		\$1,900,000.00	1.860		1.900	\$1,894,208.17	\$1,891,361.33	\$1,895,111.19	\$1,892,615.33	
30229AC23	25837/H-9902	XON - DISC CP	30,000,000.00	1.580	03/02/2020	1.605	29,998,683.33	29,960,500.00	29,998,691.70	29,960,250.00	01/14/2020
63873JCD0	25834/H-9902	NATX - DISC CP	30,000,000.00	1.730	03/13/2020	1.759	29,982,699.99	29,940,891.62	29,984,300.10	29,945,675.10	01/14/2020
63873JDE7	25715/H-9902	NATX - DISC CP	27,000,000.00	1.940	04/14/2020	1.986	26,935,980.00	26,893,785.00	26,948,189.97	26,912,947.41	10/17/2019
89233GDE3	25721/H-9902	TMCC - DISC CP	50,000,000.00	1.950	04/14/2020	1.997	49,880,833.33	49,802,291.67	49,904,055.50	49,838,791.50	10/17/2019
63873JDE7	25722/H-9902	NATX - DISC CP	50,000,000.00	1.940	04/14/2020	1.986	49,881,444.44	49,803,305.56	49,904,055.50	49,838,791.50	10/17/2019
09659BDH0	25723/H-9902	BNPP - DISC CP	50,000,000.00	1.940	04/17/2020	1.986	49,873,361.11	49,795,222.22	49,897,514.00	49,832,166.50	10/17/2019
09659BE14	25840/H-9902	BNPP - DISC CP	30,000,000.00	1.720	05/01/2020	1.753	29,912,566.67	29,871,000.00	29,920,700.10	29,876,250.00	01/14/2020
63873JEE6	25835/H-9902	NATX - DISC CP	30,000,000.00	1.770	05/14/2020	1.805	29,890,849.94	29,848,074.91	29,903,799.90	29,858,375.10	01/14/2020
63873JF54	25836/H-9902	NATX - DISC CP	40,000,000.00	1.770	06/05/2020	1.807	39,811,200.09	39,754,166.78	39,832,533.20	39,768,055.60	01/14/2020
63873JG79	25900/H-9902	NATX - DISC CP	30,000,000.00	1.590	07/07/2020	1.622	29,830,399.91	0.00	29,836,800.00	0.00	02/19/2020
09659BG87	25878/H-9902	BNPP - DISC CP	30,000,000.00	1.740	07/08/2020	1.779	29,812,950.00	29,770,900.00	29,835,525.00	29,780,116.80	01/14/2020
09659BGL8	25838/H-9902	BNPP - DISC CP	30,000,000.00	1.740	07/20/2020	1.780	29,795,550.00	29,753,500.00	29,820,225.00	29,763,416.70	01/14/2020

Book Value & Market Value Report



Run Date: 3/16/2020 1:21:31PM
As Of Date: 02/29/2020

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	Maty Date	Bond Eq Y @ Cost	Book Value 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
63873JH45	25901/H-9902	NATX - DISC CP	30,000,000.00	1.590	08/04/2020	1.624	29,793,300.09	0.00	29,801,100.00	0.00	02/19/2020
09659BHJ2	25898/H-9902	BNPP - DISC CP	30,000,000.00	1.590	08/18/2020	1.625	29,774,750.00	0.00	29,783,250.00	0.00	02/19/2020
09659BJ27	25899/H-9902	BNPP - DISC CP	30,000,000.00	1.590	09/02/2020	1.625	29,754,875.00	0.00	29,768,750.10	0.00	02/19/2020
62478XJM3	25904/H-9902	MUFG - DISC CP	30,000,000.00	1.550	09/21/2020	1.584	29,736,500.00	0.00	29,745,000.00	0.00	02/19/2020
62478XK25	25905/H-9902	MUFG - DISC CP	30,000,000.00	1.550	10/02/2020	1.585	29,722,291.66	0.00	29,731,250.10	0.00	02/19/2020
62478XKF6	25906/H-9902	MUFG - DISC CP	30,000,000.00	1.550	10/15/2020	1.585	29,705,500.00	0.00	29,715,000.00	0.00	02/19/2020
63873JL32	25902/H-9902	NATX - DISC CP	30,000,000.00	1.550	11/03/2020	1.586	29,680,958.43	0.00	29,693,308.20	0.00	02/19/2020
Fund	9902 HOSP DIST GENERAL		\$637,000,000.00	1.727		1.764	\$633,774,693.99	\$395,193,637.76	\$634,024,048.37	\$395,374,836.21	
89233GD78	25708/H-9906	TMCC - DISC CP	800,000.00	1.870	04/07/2020	1.914	798,462.44	797,257.33	798,709.11	797,668.00	10/10/2019
Fund	9906 HOSP DIST SPFC		\$800,000.00	1.870		1.914	\$798,462.44	\$797,257.33	\$798,709.11	\$797,668.00	
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.		\$3,325,057.70	0.100		0.100	\$3,325,057.70	\$3,325,057.70	\$3,325,057.70	\$3,325,057.70	
912828X21	25441/H-9917	US TREASURY NOTE	5,500,000.00	1.500	04/15/2020	2.444	5,493,731.76	5,489,692.22	5,500,330.00	5,498,735.00	04/17/2019
Fund	9917 HOSP DIST SERIES 2010 D/S		\$5,500,000.00	1.500		2.444	\$5,493,731.76	\$5,489,692.22	\$5,500,330.00	\$5,498,735.00	
912828X21	25442/H-9918	US TREASURY NOTE	6,500,000.00	1.500	04/15/2020	2.444	6,492,592.08	6,487,818.08	6,500,390.00	6,498,505.00	04/17/2019
Fund	9918 HOSP DIST SERIES 2010 D/S R		\$6,500,000.00	1.500		2.444	\$6,492,592.08	\$6,487,818.08	\$6,500,390.00	\$6,498,505.00	
30229AEK1	25903/H-9919	XON - DISC CP	3,000,000.00	1.590	05/19/2020	1.619	2,989,532.50	0.00	2,989,730.01	0.00	02/19/2020
Fund	9919 HOSP DIST BEN TAUB LEVEL 1		\$3,000,000.00	1.590		1.619	\$2,989,532.50	\$0.00	\$2,989,730.01	\$0.00	
912828X21	25440/H-9920	US TREASURY NOTE	7,000,000.00	1.500	04/15/2020	2.444	6,992,022.24	6,986,881.01	7,000,420.00	6,998,390.00	04/17/2019
Fund	9920 HOSP DIST SERIES 2016 RR D/		\$7,000,000.00	1.500		2.444	\$6,992,022.24	\$6,986,881.01	\$7,000,420.00	\$6,998,390.00	
912828N89	25923/H-9921	US TREASURY NOTE	10,000,000.00	1.375	01/31/2021	1.379	9,999,613.98	0.00	10,023,400.00	0.00	02/26/2020
Fund	9921 HOSP DIST SERIES 2016 RR D's		\$10,000,000.00	1.375		1.379	\$9,999,613.98	\$0.00	\$10,023,400.00	\$0.00	
3434876G4	25576/H-9922	FLOWER MOUND TX LT	350,000.00	4.000	03/01/2020	1.169	350,000.00	350,819.85	350,000.00	350,815.50	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	802,044.38	802,725.84	802,304.00	803,080.00	08/27/2019
731367DK1	24425/H-9922	POLK CNTY OR SCHL D	970,000.00	0.000	06/15/2020	1.040	967,139.01	966,313.72	967,293.70	965,838.70	05/15/2017
43870ISP0	25565/H-9922	HONOLULU HI WTR SW	250,000.00	3.000	07/01/2020	1.140	251,536.52	251,920.65	251,817.50	252,140.00	07/16/2019

Book Value & Market Value Report



Run Date: 3/16/2020 1:21:31PM

As Of Date: 02/29/2020

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 02/29/2020	Book Value 01/31/2020	Market Value 02/29/2020	Market Value 01/31/2020	Purchase Date
574193PF9	25350/H-9922	MARYLAND STATE GO	520,000.00	5.000	08/01/2020	1.530	527,409.20	528,891.04	529,016.80	530,504.00	03/26/2019
882724AX5	25592/H-9922	STATE OF TEXAS UT GI	575,000.00	5.000	08/01/2020	0.980	584,561.28	586,473.54	585,091.25	586,666.75	08/22/2019
8800643U2	25590/H-9922	TEMPLE TX LT GO	2,230,000.00	4.000	08/01/2020	1.023	2,257,479.02	2,262,974.82	2,258,789.30	2,263,561.50	09/10/2019
880162FG2	25591/H-9922	TEMPLE TX UTILITY SY	250,000.00	5.000	08/01/2020	1.023	254,114.49	254,937.38	254,045.00	254,860.00	09/10/2019
882724LZ8	25535/H-9922	STATE OF TEXAS GO	250,000.00	5.000	08/01/2020	1.353	253,759.35	254,511.22	254,387.50	255,072.50	06/20/2019
249002FD3	25600/H-9922	DENTON TX ISD UT GC	750,000.00	5.000	08/15/2020	0.971	763,667.45	766,167.59	763,680.00	765,952.50	08/26/2019
622205PM8	25572/H-9922	MOUNT OLIVE TWP NJ	300,000.00	4.000	08/15/2020	1.180	303,816.80	304,515.00	304,173.00	304,803.00	07/17/2019
3886402R4	25588/H-9922	GRAPEVINE COLLEVAL	1,000,000.00	5.000	08/15/2020	1.010	1,018,040.00	1,021,340.00	1,018,900.00	1,022,020.00	08/22/2019
164663WE2	25539/H-9922	CHERRY HILL NJ UT GC	120,000.00	4.000	08/15/2020	1.230	121,498.27	121,772.34	121,708.80	122,013.60	06/24/2019
0118326Y3	25353/H-9922	ALASKA ST HSG FIN CC	550,000.00	5.000	12/01/2020	1.600	563,778.73	565,309.70	568,458.00	568,337.00	03/28/2019
24588TBT2	25571/H-9922	DELAWARE CO OH WTI	250,000.00	2.000	12/01/2020	1.210	251,463.41	251,626.01	252,282.50	252,405.00	07/17/2019
7962535E8	25388/H-9922	SAN ANTONIO ELEC AN	20,000.00	5.000	02/01/2021	1.520	20,626.60	20,683.56	20,762.60	20,817.60	04/05/2019
597045JZ2	25602/H-9922	STILLWATER MN UT GC	285,000.00	5.000	02/01/2021	1.082	295,135.23	296,056.61	295,670.40	296,254.65	09/19/2019
597834F70	25589/H-9922	MIDLOTHIAN TX LT GC	1,470,000.00	3.000	02/01/2021	1.041	1,496,143.63	1,498,520.32	1,498,606.20	1,500,502.50	09/05/2019
825214FN4	25537/H-9922	SHOREVIEW MN UT GC	340,000.00	2.000	02/01/2021	1.381	341,901.60	342,074.47	343,736.60	343,627.80	06/21/2019
088365EY3	25349/H-9922	BEXAR CO HOSP DIST	340,000.00	5.000	02/15/2021	1.680	350,569.40	351,491.15	353,416.40	354,348.00	03/25/2019
421020ZL5	25536/H-9922	HAYS CO. TX LT GO	290,000.00	5.000	02/15/2021	1.350	299,965.96	300,835.08	301,344.80	302,066.90	06/19/2019
76541VPA9	25359/H-9922	RICHMOND VA GO	350,000.00	5.000	03/01/2021	1.480	362,098.18	363,106.36	364,602.00	365,568.00	03/28/2019
89453PF95	25386/H-9922	TRAVIS CO TX LT GO	155,000.00	5.000	03/01/2021	1.594	160,169.06	160,599.81	161,452.65	161,799.85	04/08/2019
476772JU3	25345/H-9922	JERSEY VILLAGE TX	585,000.00	3.000	03/15/2021	1.660	592,978.13	593,618.09	596,577.15	597,641.85	03/25/2019
340200LP7	25884/H-9922	FLORENCE KY UT GO	500,000.00	2.000	06/01/2021	0.901	506,807.82	0.00	507,345.00	0.00	02/14/2020
908726CC4	25897/H-9922	UNION TWP NJ UT GO	1,315,000.00	2.000	01/15/2022	0.871	1,342,520.90	0.00	1,344,666.40	0.00	02/20/2020
Fund	9922 COMM HEALTH CHOICE TEXAS,		\$15,315,000.00	3.399		1.098	\$15,539,224.42	\$13,717,284.15	\$15,570,127.55	\$13,740,697.20	
	23114/I-9995	LONE STAR - POOL	1,911,436.23	1.722	03/01/2020	1.722	1,911,436.23	1,908,824.26	1,911,436.23	1,908,824.26	01/15/2014
	25142/I-9995	TX CLASS - POOL	2,059,858.32	1.767	03/01/2020	1.767	2,059,858.32	2,056,969.96	2,059,858.32	2,056,969.96	11/19/2018
	62478XC57	MUFG - DISC CP	2,000,000.00	1.580	03/05/2020	1.604	1,999,648.89	0.00	1,999,651.12	0.00	02/03/2020
Fund	9995 JUVENILE BOARD		\$5,971,294.55	1.690		1.698	\$5,970,943.44	\$3,965,794.22	\$5,970,945.67	\$3,965,794.22	
	912796TH2	US TREASURY BILL	2,000,000.00	1.498	03/05/2020	1.523	1,999,667.11	1,997,253.67	1,999,808.00	1,997,360.00	12/30/2019
	30229ACK3	XON - DISC CP	2,000,000.00	1.700	03/19/2020	1.730	1,998,300.00	1,995,561.11	1,998,430.00	1,995,848.34	12/27/2019
	912796TM1	US TREASURY BILL	2,000,000.00	1.508	04/02/2020	1.535	1,997,319.11	1,994,889.56	1,997,672.72	1,995,060.00	12/30/2019
	30229ADG1	XON - DISC CP	2,000,000.00	1.700	04/16/2020	1.733	1,995,655.56	1,992,916.67	1,995,987.78	1,993,375.00	12/27/2019
	62478XDW7	MUFG - DISC CP	2,000,000.00	1.660	04/30/2020	1.692	1,994,466.67	1,991,792.22	1,994,800.00	1,992,138.34	01/08/2020
	09659BEE6	BNPP - DISC CP	2,000,000.00	1.620	05/14/2020	1.650	1,993,340.00	0.00	1,993,586.66	0.00	02/03/2020
Fund	9996 COMM SUPV&CORR(TDCJ)		\$12,000,000.00	1.614		1.644	\$11,978,748.45	\$9,972,413.23	\$11,980,285.16	\$9,973,781.68	
Grand Totals			\$1,303,659,502.36	1.632		1.651	\$1,300,342,806.29	\$522,790,185.64	\$1,300,807,686.80	\$523,144,525.37	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

PORTFOLIO PERFORMANCE

Fiscal Year 2019-20

December 2019 through February 2020

Fourth Quarter

Average Monthly Yield on Selected U.S. Treasury Maturities

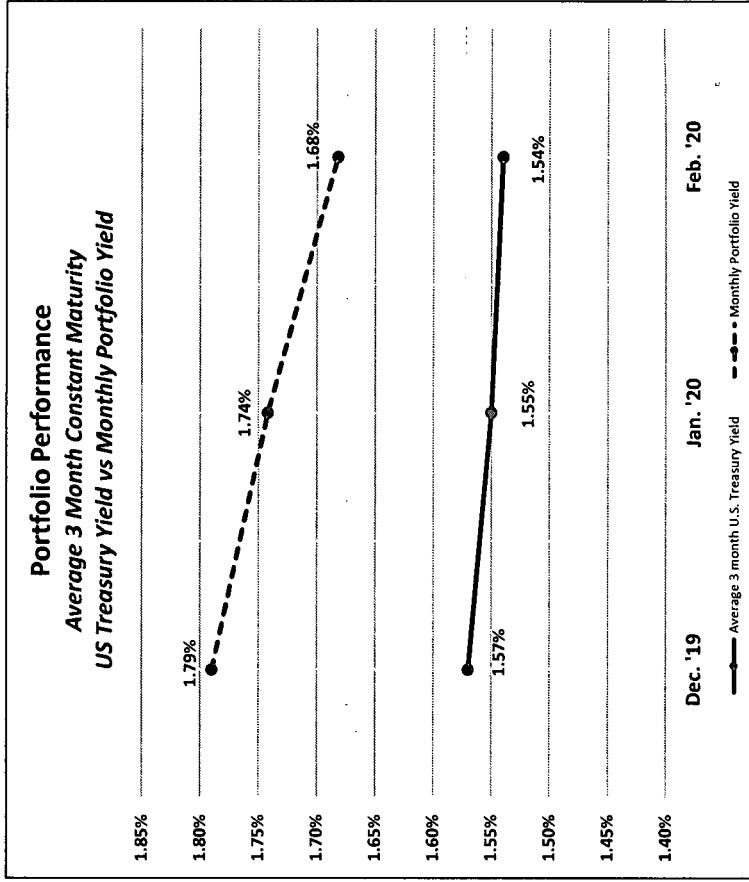
MATURITIES	Dec. '19	Jan. '20	Feb. '20	Quarterly Average
6 MONTH	1.58%	1.56%	1.51%	1.55%
1 YEAR	1.55%	1.53%	1.41%	1.50%
2 YEAR	1.61%	1.52%	1.33%	1.49%
3 YEAR	1.63%	1.52%	1.31%	1.49%
5 YEAR	1.68%	1.56%	1.32%	1.52%
7 YEAR	1.79%	1.67%	1.42%	1.63%
10 YEAR	1.86%	1.76%	1.50%	1.71%

Harris County Investment Portfolio - Maturity Distribution

DAYS	Dec. '19	Jan. '20	Feb. '20	Quarterly Average
0-90	70.51%	60.80%	44.99%	58.77%
91-180	11.47%	16.12%	16.57%	14.65%
181-365	14.56%	18.72%	33.65%	22.31%
>365	3.47%	4.36%	4.99%	4.27%

Harris County Investment Portfolio Averages

	Dec. '19	Jan. '20	Feb. '20	Quarterly Average
Weighted Avg. Mty (Days)	88	101	146	112
Weighted Avg. Portfolio Yield	1.79%	1.74%	1.68%	1.74%

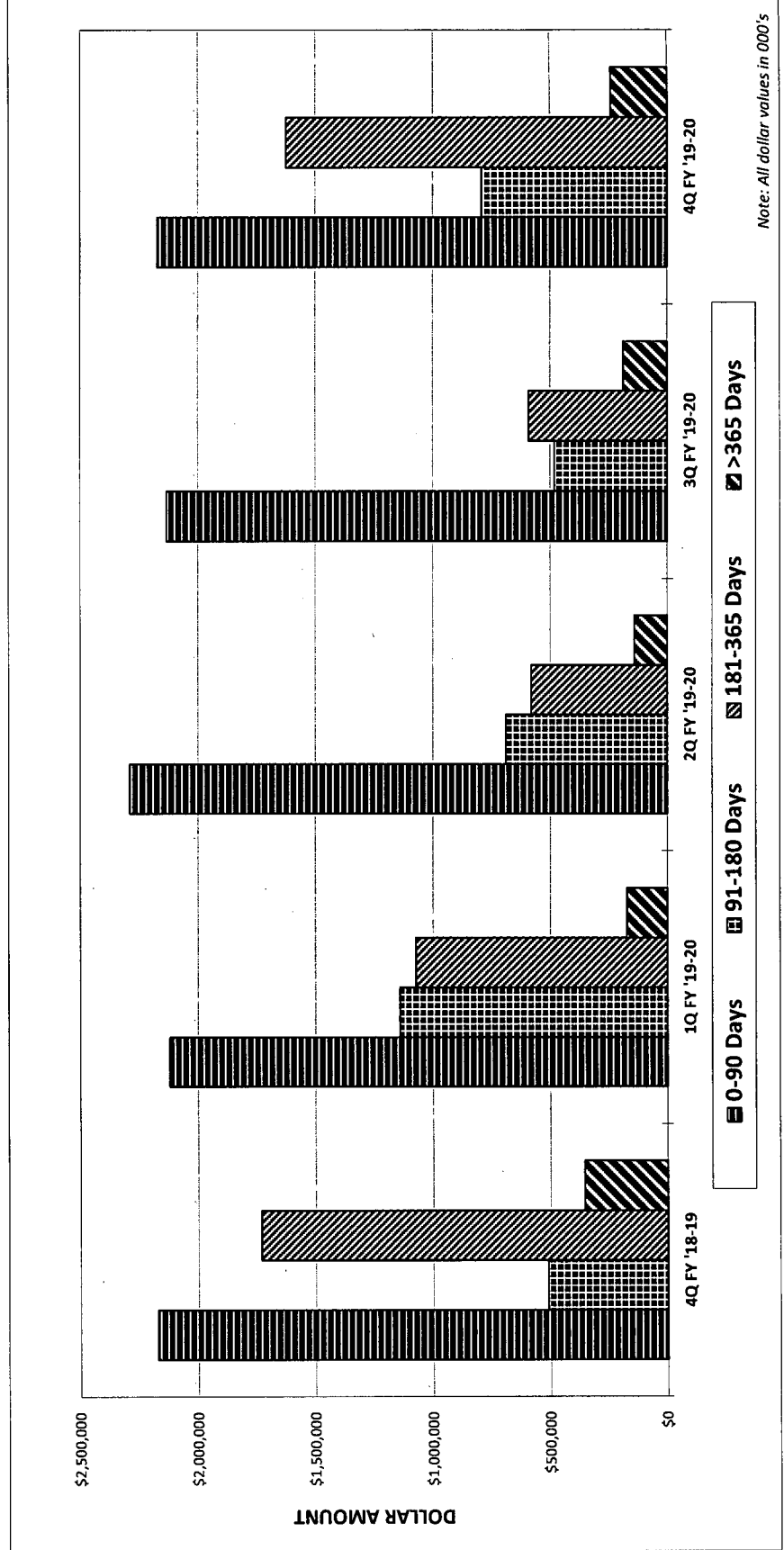


SECTION V

GRAPHS

Total Portfolio Maturity Distribution

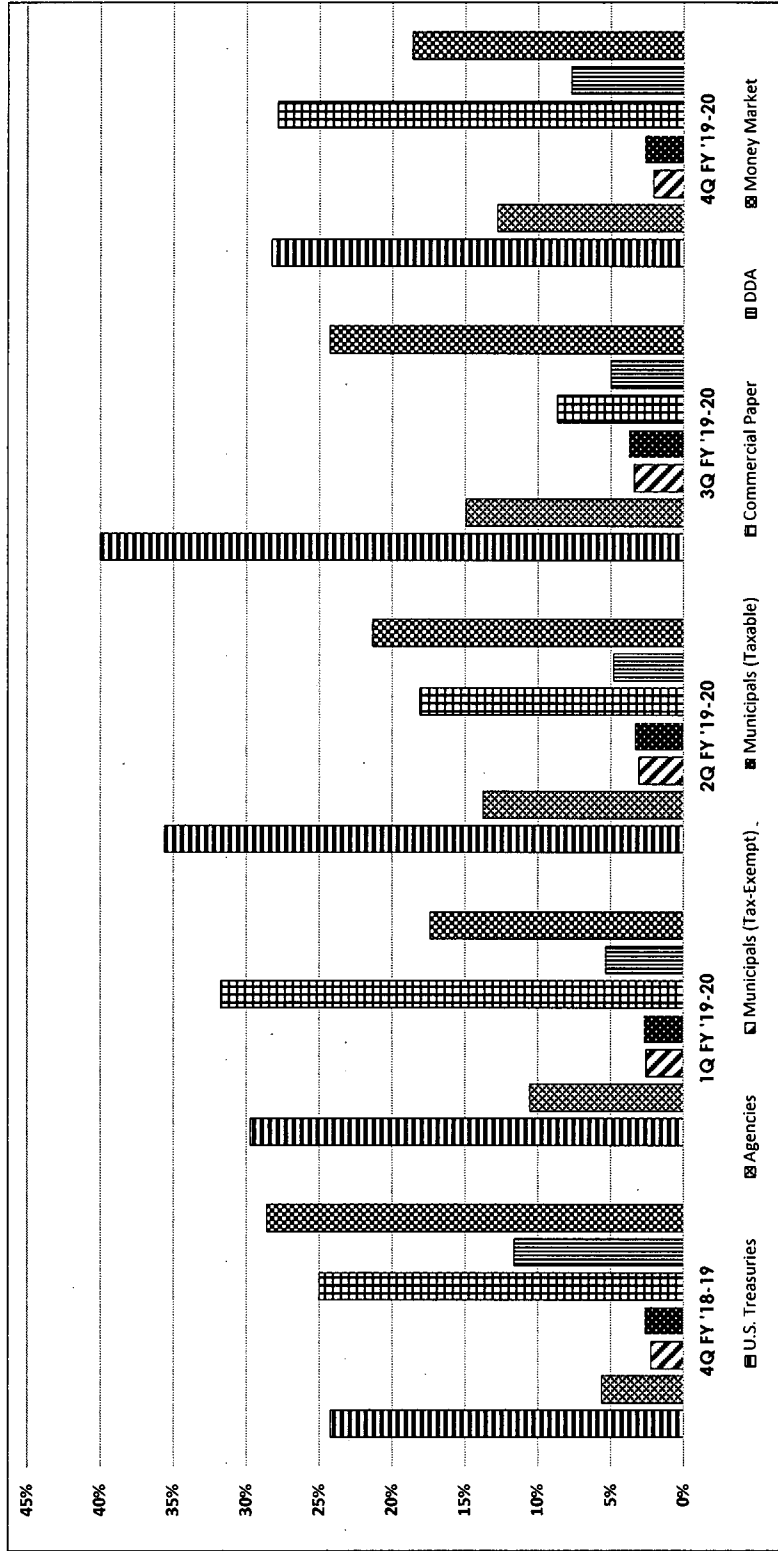
	0-90 Days	91-180 Days	181-365 Days	>365 Days	Total
4Q FY '18-19	\$2,171,687	\$510,200	\$1,731,875	\$354,872	\$4,768,634
1Q FY '19-20	\$2,121,208	\$1,140,715	\$1,072,904	\$173,263	\$4,508,090
2Q FY '19-20	\$2,290,738	\$689,644	\$580,081	\$140,505	\$3,700,968
3Q FY '19-20	\$2,132,911	\$481,020	\$591,066	\$186,465	\$3,391,462
4Q FY '19-20	\$2,172,353	\$790,261	\$1,624,948	\$240,785	\$4,828,347



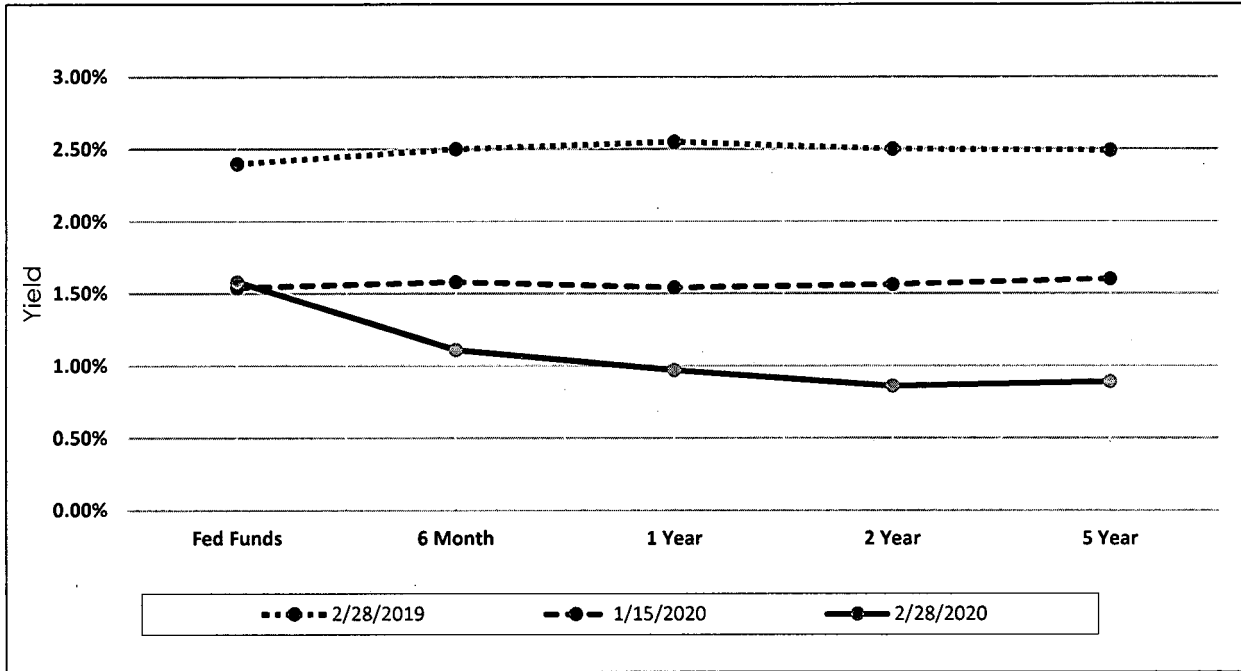
PORTFOLIO SECTOR DISTRIBUTION PERCENTAGES

	U.S. Treasuries	Agencies	Municipals (Tax-Exempt)	Municipals (Taxable)	Commercial Paper	DDA	Money Market	Money Market (Tax-Exempt)
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%
4Q FY '19-20	28.26%	12.81%	2.10%	2.67%	27.85%	7.71%	18.61%	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
February 28, 2019	2.40%	2.50%	2.55%	2.50%	2.49%
January 15, 2020	1.54%	1.58%	1.54%	1.56%	1.60%
February 28, 2020	1.58%	1.11%	0.97%	0.86%	0.89%