HARRIS COUNTY, TEXAS

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

	YES	NO	ABSTAIN
Judge Lina Hidalgo	☑	☐	☐
Comm. Rodney Ellis	☑	☐	☐
Comm. Adrian Garcia	☑	☐	☐
Comm. Steve Radack	☑	☐	☐
Comm. R. Jack Cagle	☑	☐	☐

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

Date: June 30, 2020

Re: First Quarter of Fiscal Year 2020-21 Investment Report

The Financial Management Section of the Budget Management Department has prepared the Investment Report covering the First Quarter of Fiscal Year 2020-21 (March through May 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

June 30, 2020

Approve: E/G

HARRIS COUNTY
INVESTMENT REPORT

Fiscal Year 2020-21

March through May 2020

First Quarter

Prepared By:
Budget Management Department
Financial Management Section

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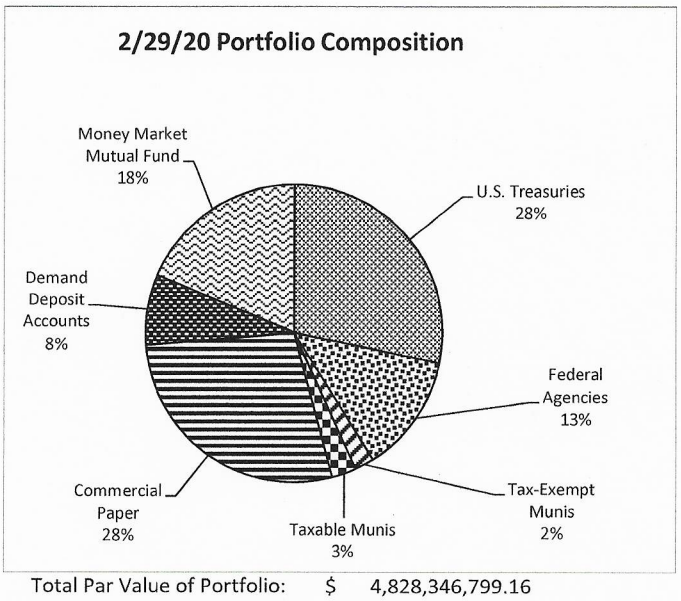
SECTION I

PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS

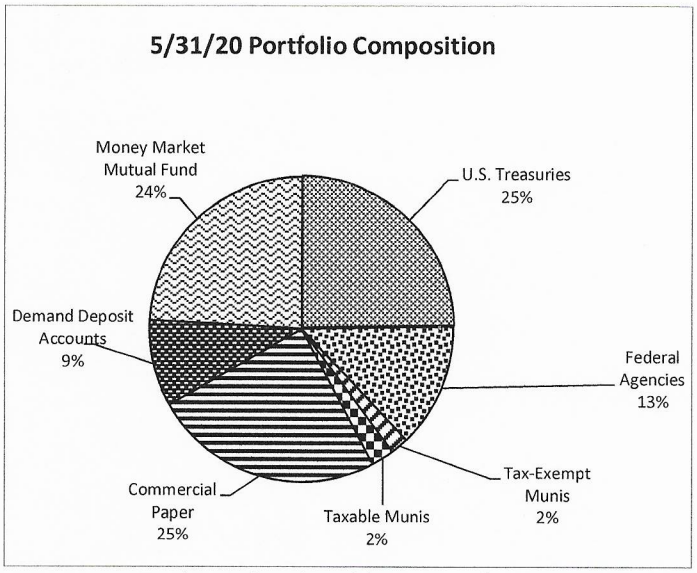
Harris County Investment Report

Fiscal Year 2020-21
March through May 2020
First Quarter

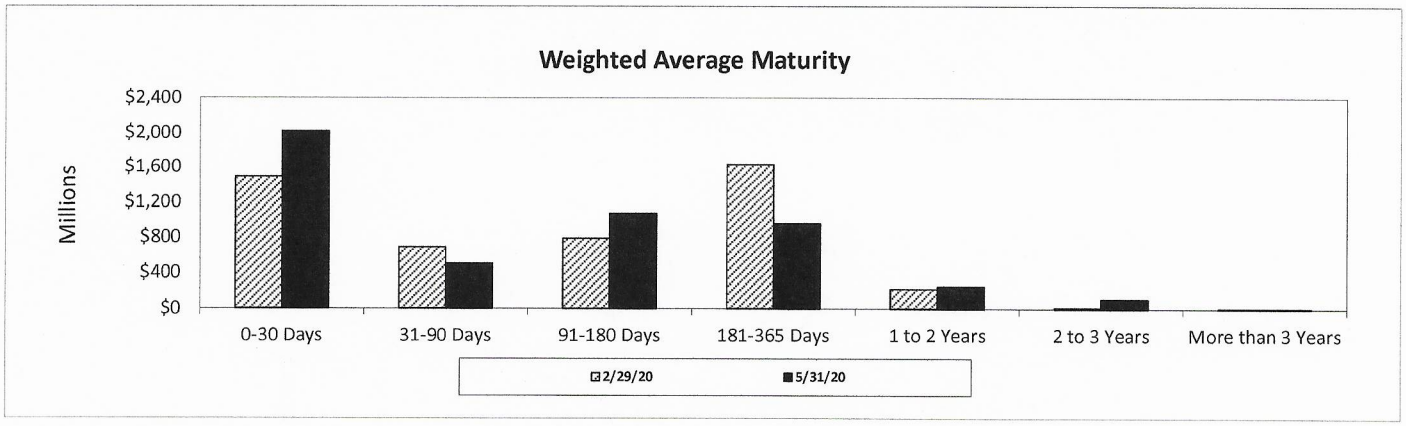
Portfolio interest earned and/or accrued for this quarter, excluding MMF/DDA interest: $ 16,601,244



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



Total Par Value of Portfolio: $ 4,920,221,296.89



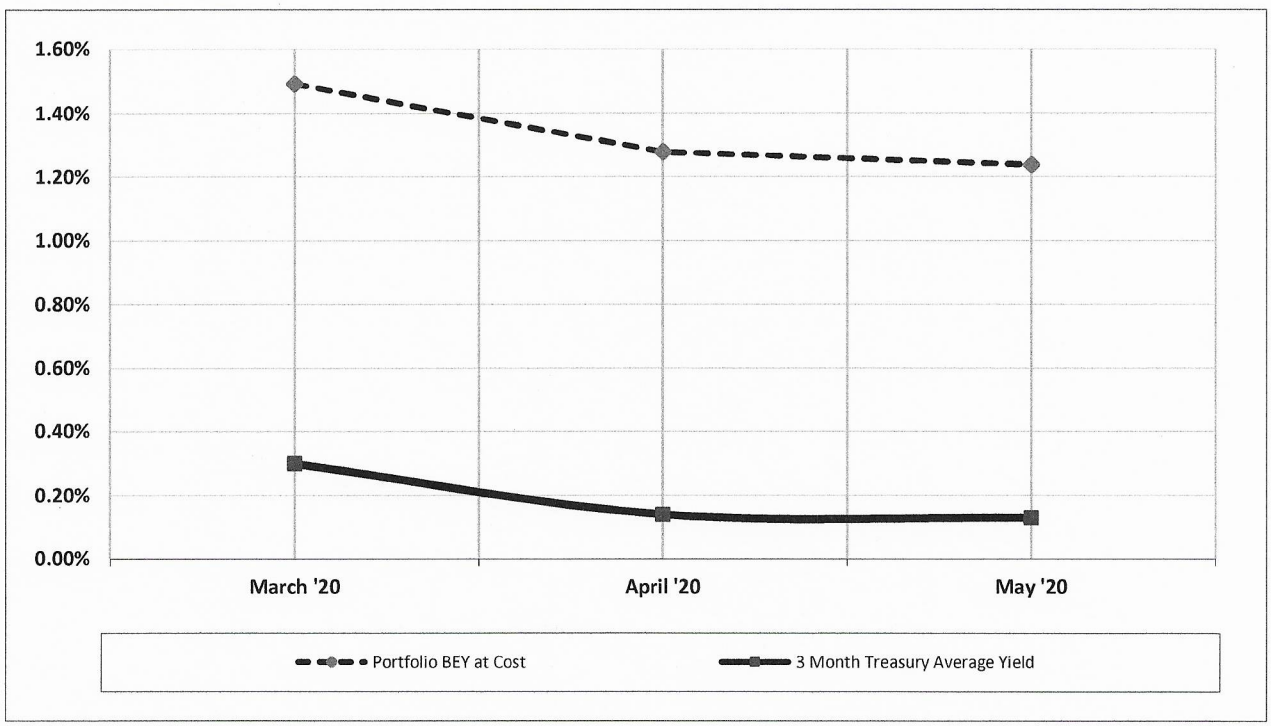
Portfolio's effective weighted average maturity for this period (in days): 146

* 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 2020-21
March through May 2020
First Quarter

Average 3 Month Constant Maturity UST Yield vs Monthly Portfolio Yield



The book value of the portfolio as of February 29, 2020 was $4,814,992,991 and the book value as of May 31, 2020 was $4,913,746,265.

The market value of the portfolio as of February 29, 2020 was $4,824,454,054 and the market value as of May 31, 2020 was $4,931,976,862.

The weighted average bond equivalent yield at cost for this quarter was 1.34% while the quarterly average for the benchmark 3 month constant maturity Treasury was 0.19%. This resulted in the portfolio exceeding the benchmark by 115 basis points.

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

OTHER
INVESTMENT PORTFOLIO SUMMARY
FIRST QUARTER FY 2020-21
(dollar amounts in thousands)

	911 EMERGENCY NETWORK			COMMUNITY SUPV. & CORRECTION			HOSPITAL DISTRICT			COMMUNITY HEALTH CHOICE			JUVENILE			SPORTS & CONVENTION CORPORATION			SPORTS AUTHORITY			COUNTY CLERK			DISTRICT CLERK			TOTAL OTHER FUNDS		
MARKET SECTOR	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	---	---	---	3,000	0.2%	0.09%	10,000	0.7%	1.39%	---	---	---	4,000	0.3%	0.11%	---	---	---	12,673	0.9%	2.15%	6,000	0.4%	1.58%	5,000	0.4%	1.54%	40,673	3.0%	1.45%
AGENCY	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TAX EXMPT MUNI	---	---	---	---	---	---	---	---	---	33,360	---	1.13%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	33,360	2.5%	1.13%
TAXABLE MUNI	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
COMM PAPER	7,000	0.5%	1.87%	8,000	0.6%	1.58%	340,000	25.2%	1.66%	---	---	---	---	---	---	---	---	---	29,075	2.2%	1.92%	18,900	1.4%	1.85%	45,000	3.3%	1.72%	447,975	33.2%	1.69%
TIME DEPOSITS	---	---	---	---	---	---	---	---	---	3,925	0.3%	0.07%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	3,925	0.3%	0.07%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
DEMAND DEPOSIT ACCTS	5,000	0.4%	0.35%	4,001	0.3%	0.35%	83,701	6.2%	0.35%	---	---	---	2,774	0.2%	0.35%	---	---	---	---	---	---	---	---	---	---	---	---	95,476	7.1%	0.35%
MONEY MARKET FUNDS	10,618	0.8%	0.11%	4,747	0.4%	0.25%	371,500	27.5%	0.55%	180,361	13.4%	0.08%	5,971	0.4%	0.55%	---	---	---	73,533	5.4%	1.95%	17,606	1.3%	0.53%	64,534	4.8%	0.48%	728,870	54.0%	0.56%
TAX EXMPT MMF	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	**$22,618**	**1.7%**	**0.71%**	**$19,748**	**1.5%**	**0.79%**	**$805,201**	**59.6%**	**1.01%**	**$217,646**	**13.6%**	**0.24%**	**$12,745**	**0.9%**	**0.37%**	**$0**	**0.0%**	**0.00%**	**$115,281**	**8.5%**	**1.96%**	**$42,506**	**3.1%**	**1.26%**	**$114,534**	**8.5%**	**1.02%**	**$1,350,279**	**100.0%**	**0.96%**
1ST QTR. '21 EARNINGS		**$51**			**$74**			**$2,568**			**$297**			**$25**			**$12**			**$414**			**$154**			**$349**			**$3,943**	
FISCAL YEAR EARNINGS		**$51**			**$74**			**$2,568**			**$297**			**$25**			**$12**			**$414**			**$154**			**$349**			**$3,943**	

INVESTMENT PORTFOLIO SUMMARY
FIRST QUARTER FY 2020-21
(dollar amounts in thousands)

	COUNTY FUNDS			OTHER FUNDS			TOLL ROAD AUTHORITY			FLOOD CONTROL DISTRICT			TAX			TOTAL FUNDS		
MARKET SECTOR	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	745,800	11.9%	1.43%	40,673	0.6%	1.45%	462,988	7.4%	1.32%	10,000	0.2%	1.62%	---	---	---	1,259,461	20.1%	1.39%
AGENCY	343,720	5.5%	1.28%	---	---	---	300,443	4.8%	1.33%	---	---	---	---	---	---	644,163	10.3%	1.30%
TAX EXEMPT MUNI	---	---	---	33,360	0.53%	1.13%	93,788	1.5%	1.74%	---	---	---	---	---	---	127,148	2.0%	1.58%
TAXABLE MUNI	32,215	0.5%	2.42%	---	---	---	83,545	1.3%	3.86%	3,000	0.0%	3.02%	---	---	---	118,760	1.9%	3.45%
COMM PAPER	855,600	13.6%	1.70%	447,975	7.1%	1.69%	319,200	5.1%	1.83%	31,800	0.5%	1.73%	---	---	---	1,654,575	26.4%	1.72%
TIME DEPOSITS	---	---	---	3,925	0.1%	0.07%	---	---	---	---	---	---	---	---	---	3,925	0.1%	0.07%
LOANS	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
DEMAND DEPOSIT ACCTS	250,415	4.0%	0.35%	95,476	1.5%	0.35%	38,912	0.6%	0.35%	13,743	0.2%	0.35%	148,834	2.4%	0.35%	547,380	8.7%	0.35%
MONEY MARKET FUNDS	808,458	12.9%	0.63%	728,870	11.6%	0.56%	301,741	4.8%	0.60%	40,428	0.6%	0.71%	35,590	0.6%	0.53%	1,915,087	30.5%	0.60%
TAX EXEMPT MMF	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	**$3,036,208**	**48.4%**	**1.20%**	**$1,350,279**	**21.5%**	**0.96%**	**$1,600,617**	**25.5%**	**1.42%**	**$98,971**	**1.6%**	**1.15%**	**$184,424**	**2.9%**	**0.38%**	**$6,270,499**	**100.0%**	**1.18%**
1ST QTR. '21 EARNINGS		**$10,244**			**$3,943**			**$6,657**			**$449**			**$251**			**$21,543**	
FISCAL YEAR EARNINGS		**$10,244**			**$3,943**			**$6,657**			**$449**			**$251**			**$21,543**	

SECTION II

MANAGEMENT REPORT SUMMARY

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

Management Report Summaries -- #1

Values are "As of":05/31/2020
Run Date: 06/17/2020 15:00:00

HARRIS COUNTY

	U.S. Treasuries	Federal Agencies	Tax Exmpt Municipals	Taxable Municipals	Commrcl Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE ($000)	1,218,788	644,163	93,788	118,760	1,206,600	0	0	0	451,905	1,186,218	0	4,920,221
ACCOUNTING BOOK VALUE	1,217,319	643,699	94,599	118,570	1,201,438	0	0	0	451,905	1,186,218	0	4,913,746
MARKET VALUE	1,224,383	647,770	95,916	119,945	1,205,840	0	0	0	451,905	1,186,218	0	4,931,977
VARIANCE	7,065	4,071	1,317	1,375	4,402	0	0	0	0	0	0	18,231
PORTFOLIO WTD AVGS:												
Maturity (days)	215	451	761	970	94				1	1		174
Effctv Maty (days)	215	325	373	224	94				1	1		132
Pcnt Of Total PAR:	24.771	13.092	1.906	2.414	24.523	0.000	0.000	0.000	9.185	24.109	0.000	100.000
BEY @ Cost	1.389	1.302	1.737	3.450	1.733				0.350	0.620		1.238
BEY @ Mkt	0.184	0.336	0.248	1.115	0.212				0.350	0.592		0.316
# of Securities	47	26	112	47	52	0	0	0	9	58	0	351
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	110,000	124,485	6,170	3,160	135,000	0	0	0	451,905	1,186,218	0	2,016,937
1 to 3 months	133,788	42,000	14,868	24,635	289,200	0	0	0	0	0	0	504,491
3 to 6 months	318,000	0	9,035	13,970	730,900	0	0	0	0	0	0	1,071,905
6 to 12 months	477,000	336,958	25,150	66,885	51,500	0	0	0	0	0	0	957,493
1 to 2 years	180,000	40,720	24,120	10,110	0	0	0	0	0	0	0	254,950
2 to 3 years	0	100,000	7,060	0	0	0	0	0	0	0	0	107,060
More than 3 years	0	0	7,385	0	0	0	0	0	0	0	0	7,385
Par Value Totals	1,218,788	644,163	93,788	118,760	1,206,600	0	0	0	451,905	1,186,218	0	4,920,221

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

Management Report Summaries -- #1

Values are "As of":05/31/2020
Run Date: 06/17/2020 15:03:00

DISTRICT CLERK & COUNTY CLERK REGISTRY

	U.S. Treasuries	Federal Agencies	Tax Exmpt Municipals	Taxable Municipals	Commrcl Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE ($000)	11,000	0	0	0	63,900	0	0	0	0	82,140	0	157,040
ACCOUNTING BOOK VALUE	10,994	0	0	0	63,648	0	0	0	0	82,140	0	156,782
MARKET VALUE	11,037	0	0	0	63,859	0	0	0	0	82,140	0	157,036
VARIANCE	42	0	0	0	212	0	0	0	0	0	0	254
PORTFOLIO WTD AVGS:												
Maturity (days)	107				89					1		44
Effctv Maty (days)	107				89					1		44
Pcnt Of Total PAR:	7.005	0.000	0.000	0.000	40.690	0.000	0.000	0.000	0.000	52.305	0.000	100.000
BEY @ Cost	1.564				1.758					0.493		1.082
BEY @ Mkt	0.232				0.198					0.446		0.330
# of Securities	2	0	0	0	12	0	0	0	0	9	0	23
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	0	0	0	18,000	0	0	0	0	82,140	0	100,140
1 to 3 months	0	0	0	0	24,900	0	0	0	0	0	0	24,900
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	10,000	0	0	0	0	0	0	10,000
1 to 2 years	0	0	0	0	0	0	0	0	0	0	0	0
2 to 3 years	0	0	0	0	0	0	0	0	0	0	0	0
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	11,000	0	0	0	63,900	0	0	0	0	82,140	0	157,040

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

Management Report Summaries -- #1

Values are "As of":05/31/2020
Run Date: 06/18/2020 9:05:41

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

	U.S. Treasuries	*Federal Agencies*	*Tax Exmpt Municipals*	*Taxable Municipals*	*Commrcl Paper*	*Time Deposits*	*Repos*	*Loans*	*DDA*	*MMF*	*TE MMF*	*Total*
PAR VALUE ($000)	29,673	0	33,360	0	384,075	3,925	0	0	95,476	646,729	0	1,193,239
ACCOUNTING BOOK VALUE	29,644	0	34,025	0	382,839	3,925	0	0	95,476	646,729	0	1,192,640
MARKET VALUE	29,823	0	34,215	0	383,903	3,925	0	0	95,476	646,729	0	1,194,071
VARIANCE	179	0	189	0	1,063	0	0	0	0	0	0	1,432
PORTFOLIO WTD AVGS:												
Maturity (days)	151		230		74	231			1	1		35
Effctv Maty (days)	151		230		74	231			1	1		35
Pcnt Of Total PAR:	2.487	0.000	2.796	0.000	32.188	0.329	0.000	0.000	8.001	54.199	0.000	100.000
BEY @ Cost	1.406		1.134		1.681	0.068			0.350	0.361		0.831
BEY @ Mkt	0.157		0.233		0.178	0.068			0.350	0.322		0.242
# of Securities	11	0	39	0	24	7	0	0	4	23	0	108
Maturity Distribution: Par Amt Maty/Avg Life												
Less than 1 month	5,000	0	1,770	0	71,075	1,356	0	0	95,476	646,729	0	821,406
1 to 3 months	4,400	0	6,245	0	156,000	0	0	0	0	0	0	166,645
3 to 6 months	3,400	0	0	0	157,000	0	0	0	0	0	0	160,400
6 to 12 months	16,873	0	21,845	0	0	2,570	0	0	0	0	0	41,288
1 to 2 years	0	0	3,500	0	0	0	0	0	0	0	0	3,500
2 to 3 years	0	0	0	0	0	0	0	0	0	0	0	0
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	29,673	0	33,360	0	384,075	3,925	0	0	95,476	646,729	0	1,193,239

SECTION III

CURRENT PORTFOLIO HOLDINGS

Book Value & Market Value Report

APS 2 AvantGard

Run Date: 6/17/2020 3:22:13PM

As Of Date: 05/31/2020

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2020	Book Value 04/30/2020	Market Value 05/31/2020	Market Value 04/30/2020	Purchase Date
C053120	10086/C-100	MMF - COGEN (TAX ACCT) (	55,599,106.26	0.110	06/01/2020	0.110	55,599,106.26	0.00	55,599,106.26	0.00	05/31/2020
C053120	10098/C-100	DDA - COGEN (TAX ACCT) (	70,020,590.47	0.350	06/01/2020	0.350	70,020,590.47	0.00	70,020,590.47	0.00	05/31/2020
Fund	**100 DDA-CNTYGEN**		**$125,619,696.73**	**0.244**		**0.244**	**$125,619,696.73**	**$0.00**	**$125,619,696.73**	**$0.00**	
A053120	10080/A-103	MMF - DA (CADENCE)	12,640,497.42	0.110	06/01/2020	0.110	12,640,497.42	0.00	12,640,497.42	0.00	05/31/2020
Fund	**103 MMF-DA**		**$12,640,497.42**	**0.110**		**0.110**	**$12,640,497.42**	**$0.00**	**$12,640,497.42**	**$0.00**	
J053120	10081/J-104	MMF - SHERIFF (CADENCE)	9,439,428.91	0.110	06/01/2020	0.110	9,439,428.91	0.00	9,439,428.91	0.00	05/31/2020
Fund	**104 MMF-SHERIFF**		**$9,439,428.91**	**0.110**		**0.110**	**$9,439,428.91**	**$0.00**	**$9,439,428.91**	**$0.00**	
C053120	10097/C-1005	DDA - COUNTY (CADENCE)	171,033,304.06	0.350	06/01/2020	0.350	171,033,304.06	0.00	171,033,304.06	0.00	05/31/2020
Fund	**1005 COUNTY DDA**		**$171,033,304.06**	**0.350**		**0.350**	**$171,033,304.06**	**$0.00**	**$171,033,304.06**	**$0.00**	
C053120	10085/C-1006	MMF - COUNTY (CADENCE)	62,316,531.55	0.110	06/01/2020	0.110	62,316,531.55	0.00	62,316,531.55	0.00	05/31/2020
Fund	**1006 MMF-COUNTY**		**$62,316,531.55**	**0.110**		**0.110**	**$62,316,531.55**	**$0.00**	**$62,316,531.55**	**$0.00**	
F053120	10082/F-1008	MMF - FLOOD (CADENCE)	4,548,429.95	0.110	06/01/2020	0.110	4,548,429.95	0.00	4,548,429.95	0.00	05/31/2020
Fund	**1008 MMF- FLOOD**		**$4,548,429.95**	**0.110**		**0.110**	**$4,548,429.95**	**$0.00**	**$4,548,429.95**	**$0.00**	
	25991/R-1015	LOGIC - POOL	15,004,222.98	0.734	06/01/2020	0.734	15,004,222.98	0.00	15,004,222.98	0.00	05/18/2020
Fund	**1015 HCTO AUTOMOBILE INVENTORY TAX**		**$15,004,222.98**	**0.734**		**0.734**	**$15,004,222.98**	**$0.00**	**$15,004,222.98**	**$0.00**	
	25712/C-1050	LONE STAR (GOV) - POOL	5,066,483.32	0.312	06/01/2020	0.312	5,066,483.32	5,065,140.71	5,066,483.32	5,065,140.71	10/11/2019
	24414/C-1050	LOGIC - POOL	13,306,946.75	0.812	06/01/2020	0.812	13,306,946.75	13,297,780.72	13,306,946.75	13,297,780.72	04/27/2017
	23100/C-1050	LONE STAR - POOL	6,333,498.42	0.782	06/01/2020	0.782	6,333,498.42	11,326,407.52	6,333,498.42	11,326,407.52	01/08/2014
912828XU9	25623/C-1050	US TREASURY NOTE	10,000,000.00	1.500	06/15/2020	1.798	9,998,867.87	9,996,361.02	10,005,300.00	10,017,200.00	09/04/2019
912828XH8	25697/C-1050	US TREASURY NOTE	10,000,000.00	1.625	06/30/2020	1.678	9,999,574.13	9,999,118.89	10,012,100.00	10,025,100.00	10/08/2019
63873JGX2	25802/C-1050	NATX - DISC CP	20,000,000.00	1.900	07/31/2020	1.946	19,936,666.69	19,903,944.48	19,995,000.00	19,979,777.80	12/30/2019
912796XG9	26003/C-1050	US TREASURY BILL	5,000,000.00	0.136	08/27/2020	0.138	4,998,353.04	0.00	4,998,300.00	0.00	05/29/2020
89233GJ49	25770/C-1050	TMCC - DISC CP	10,000,000.00	1.820	09/04/2020	1.865	9,951,972.22	9,936,300.00	9,994,200.00	9,980,750.00	12/10/2019
63873JK25	25811/C-1050	NATX - DISC CP	10,000,000.00	1.790	10/02/2020	1.834	9,938,841.67	9,923,427.78	9,990,400.00	9,976,472.20	01/07/2020
9128285G1	25636/C-1050	US TREASURY NOTE	10,000,000.00	2.875	10/31/2020	1.721	10,047,159.09	10,056,777.06	10,110,600.00	10,137,500.00	09/09/2019
3135G0F73	25854/C-1050	FNMA NOTE	13,000,000.00	1.500	11/30/2020	1.630	12,991,717.46	12,990,329.32	13,084,370.00	13,100,750.00	12/06/2019
3133ELFJ8	25799/C-1050	FFCB NOTE	25,000,000.00	1.625	12/30/2020	1.640	24,997,822.92	24,997,510.42	25,199,250.00	25,232,500.00	12/30/2019
912828N89	25862/C-1050	US TREASURY NOTE	10,000,000.00	1.375	01/31/2021	1.540	9,989,121.94	9,987,739.89	10,079,300.00	10,093,800.00	01/29/2020
3133ELNT7	25921/C-1050	FFCB NOTE	10,000,000.00	1.500	02/24/2021	1.500	10,000,000.00	10,000,000.00	10,090,100.00	10,102,800.00	02/24/2020
912828S76	25852/C-1050	US TREASURY NOTE	10,000,000.00	1.125	07/31/2021	1.521	9,954,503.89	9,951,185.35	10,107,800.00	10,120,300.00	01/27/2020
912828T34	25940/C-1050	US TREASURY NOTE	10,000,000.00	1.125	09/30/2021	0.412	10,094,416.07	10,100,438.50	10,124,600.00	10,135,900.00	03/16/2020
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	12,024,000.00	12,035,280.00	01/28/2020

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3133ELSN5	25943/C-1050	FFCB NOTE	14,000,000.00	0.700	03/11/2022	0.708	13,997,950.23	13,997,854.14	14,112,700.00	14,099,400.00	03/16/2020
Fund	**1050 PUBLIC IMPROV CONTGCY 07**		**$203,706,928.49**	**1.437**		**1.410**	**$203,603,895.71**	**$203,530,315.80**	**$204,634,948.49**	**$204,726,858.95**	
	25988/C-1051	TX CLASS - POOL	130,048,925.10	0.687	06/01/2020	0.687	130,048,925.10	0.00	130,048,925.10	0.00	05/12/2020
	25989/C-1051	LONE STAR - POOL	130,050,816.05	0.713	06/01/2020	0.713	130,050,816.05	0.00	130,050,816.05	0.00	05/12/2020
	25990/C-1051	LOGIC - POOL	135,056,459.85	0.763	06/01/2020	0.763	135,056,459.85	0.00	135,056,459.85	0.00	05/12/2020
Fund	**1051 HC COVID-19 CARES ACT**		**$395,156,201.00**	**0.722**		**0.722**	**$395,156,201.00**	**$0.00**	**$395,156,201.00**	**$0.00**	
912828XM7	25671/C-1820	US TREASURY NOTE	2,800,000.00	1.625	07/31/2020	1.900	2,798,750.00	2,798,104.17	2,806,944.00	2,810,668.00	09/20/2019
Fund	**1820 TAX & SUB REV REF 19B DS**		**$2,800,000.00**	**1.625**		**1.900**	**$2,798,750.00**	**$2,798,104.17**	**$2,806,944.00**	**$2,810,668.00**	
30229AM48	25969/X-2165	XON - DISC CP	1,500,000.00	1.400	12/04/2020	1.431	1,489,150.00	1,487,341.66	1,496,985.00	1,493,670.84	03/16/2020
Fund	**2165 COMM.COURT ST.FORF.ASSETS CP59**		**$1,500,000.00**	**1.400**		**1.431**	**$1,489,150.00**	**$1,487,341.66**	**$1,496,985.00**	**$1,493,670.84**	
	25357/F-3320	TX CLASS - POOL	133,208.00	0.756	06/01/2020	0.756	133,208.00	133,122.58	133,208.00	133,122.58	03/26/2019
	23174/F-3320	LONE STAR - POOL	57,539.71	0.776	06/01/2020	0.776	57,539.71	58,101.46	57,539.71	58,101.46	03/04/2014
Fund	**3320 FLD CONTROL TAX & REF 2004A**		**$190,747.71**	**0.762**		**0.762**	**$190,747.71**	**$191,224.04**	**$190,747.71**	**$191,224.04**	
	25598/F-3330	LONE STAR (GOV) - POOL	53,705.65	0.312	06/01/2020	0.312	53,705.65	53,691.42	53,705.65	53,691.42	08/21/2019
	23175/F-3330	LONE STAR - POOL	375,955.78	0.776	06/01/2020	0.776	375,955.78	375,708.18	375,955.78	375,708.18	03/04/2014
Fund	**3330 FLOOD CONTROL IMP 2007**		**$429,661.43**	**0.718**		**0.718**	**$429,661.43**	**$429,399.60**	**$429,661.43**	**$429,399.60**	
	25355/C-3730	TX CLASS - POOL	290,839.00	0.755	06/01/2020	0.755	290,839.00	291,152.25	290,839.00	291,152.25	03/26/2019
Fund	**3730 UNLMTD TAX ROAD & REF 2004B**		**$290,839.00**	**0.755**		**0.755**	**$290,839.00**	**$291,152.25**	**$290,839.00**	**$291,152.25**	
	23680/C-3740	TX CLASS - POOL	3,437,182.29	0.755	06/01/2020	0.755	3,437,182.29	3,434,978.51	3,437,182.29	3,434,978.51	10/30/2015
	23681/C-3740	LONE STAR - POOL	910,226.30	0.776	06/01/2020	0.776	910,226.30	925,617.48	910,226.30	925,617.48	10/30/2015
	23430/C-3740	LOGIC - POOL	1,967,641.54	0.812	06/01/2020	0.812	1,967,641.54	1,966,286.21	1,967,641.54	1,966,286.21	12/29/2014
Fund	**3740 ROAD REF 06B**		**$6,315,050.13**	**0.776**		**0.776**	**$6,315,050.13**	**$6,326,882.20**	**$6,315,050.13**	**$6,326,882.20**	
B053120	10083/B-4001	MMF - TRA (CADENCE)	10,370,215.75	0.110	06/01/2020	0.110	10,370,215.75	0.00	10,370,215.75	0.00	05/31/2020
Fund	**4001 MMF DDA-TLRD**		**$10,370,215.75**	**0.110**		**0.110**	**$10,370,215.75**	**$0.00**	**$10,370,215.75**	**$0.00**	
K053120	10105/K-4003	MMF - TRA TRUST INVESCO	14,422,728.58	0.090	06/01/2020	0.090	14,422,728.58	0.00	14,422,728.58	0.00	05/31/2020
Fund	**4003 MMF-TLRDTRUST**		**$14,422,728.58**	**0.090**		**0.090**	**$14,422,728.58**	**$0.00**	**$14,422,728.58**	**$0.00**	
X053120	10087/X-4007	MMF - COMM CRT (CADENC	706,335.69	0.110	06/01/2020	0.110	706,335.69	0.00	706,335.69	0.00	05/31/2020
Fund	**4007 MMF-COMCRT**		**$706,335.69**	**0.110**		**0.110**	**$706,335.69**	**$0.00**	**$706,335.69**	**$0.00**	
R053120	10084/R-4008	MMF - TAX A-C (CADENCE)	20,585,904.27	0.110	06/01/2020	0.110	20,585,904.27	0.00	20,585,904.27	0.00	05/31/2020

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R053120	10096/R-4008	DDA - TAX A-C (CADENCE)	148,834,298.42	0.350	06/01/2020	0.350	148,834,298.42	0.00	148,834,298.42	0.00	05/31/2020
Fund	**4008 DDA-TAX**		**$169,420,202.69**	**0.321**		**0.321**	**$169,420,202.69**	**$0.00**	**$169,420,202.69**	**$0.00**	
K053120	10106/K-4871	MMF - TRA TRUST DSR (BN	31,773,964.00	0.090	06/01/2020	0.090	31,773,964.00	0.00	31,773,964.00	0.00	05/31/2020
Fund	**4871 TRA TRUST DSR (BNYM)**		**$31,773,964.00**	**0.090**		**0.090**	**$31,773,964.00**	**$0.00**	**$31,773,964.00**	**$0.00**	
	23930/J-5060	LOGIC - POOL	3,738,274.21	0.812	06/01/2020	0.812	3,738,274.21	3,735,699.21	3,738,274.21	3,735,699.21	05/12/2016
Fund	**5060 SHERIFF COMMISSARY**		**$3,738,274.21**	**0.812**		**0.812**	**$3,738,274.21**	**$3,735,699.21**	**$3,738,274.21**	**$3,735,699.21**	
A053120	10092/A-5101	DDA - DA (CADENCE)	2,611,269.26	0.350	06/01/2020	0.350	2,611,269.26	0.00	2,611,269.26	0.00	05/31/2020
Fund	**5101 DDA-DA**		**$2,611,269.26**	**0.350**		**0.350**	**$2,611,269.26**	**$0.00**	**$2,611,269.26**	**$0.00**	
J053120	10093/J-5102	DDA - SHERIFF (CADENCE)	2,980,302.28	0.350	06/01/2020	0.350	2,980,302.28	0.00	2,980,302.28	0.00	05/31/2020
Fund	**5102 DDA-SHERIFF**		**$2,980,302.28**	**0.350**		**0.350**	**$2,980,302.28**	**$0.00**	**$2,980,302.28**	**$0.00**	
F053120	10094/F-5103	DDA - FLOOD (CADENCE)	13,743,373.81	0.350	06/01/2020	0.350	13,743,373.81	0.00	13,743,373.81	0.00	05/31/2020
Fund	**5103 DDA-FLOOD**		**$13,743,373.81**	**0.350**		**0.350**	**$13,743,373.81**	**$0.00**	**$13,743,373.81**	**$0.00**	
B053120	10095/B-5104	DDA - TRA (CADENCE)	38,912,167.08	0.350	06/01/2020	0.350	38,912,167.08	0.00	38,912,167.08	0.00	05/31/2020
Fund	**5104 DDA-TRA**		**$38,912,167.08**	**0.350**		**0.350**	**$38,912,167.08**	**$0.00**	**$38,912,167.08**	**$0.00**	
X053120	10099/X-5108	DDA - COMM CRT (CADENCI	750,222.31	0.350	06/01/2020	0.350	750,222.31	0.00	750,222.31	0.00	05/31/2020
Fund	**5108 DDA-COMM CRT**		**$750,222.31**	**0.350**		**0.350**	**$750,222.31**	**$0.00**	**$750,222.31**	**$0.00**	
Z053120	10102/Z-5111	DDA - CONST (CADENCE)	3,019,152.40	0.350	06/01/2020	0.350	3,019,152.40	0.00	3,019,152.40	0.00	05/31/2020
Fund	**5111 DDA-CONST**		**$3,019,152.40**	**0.350**		**0.350**	**$3,019,152.40**	**$0.00**	**$3,019,152.40**	**$0.00**	
	25626/B-5160	TX CLASS (GOV) - POOL	22,331.18	0.371	06/01/2020	0.371	22,331.18	22,324.15	22,331.18	22,324.15	08/22/2019
	25356/B-5160	TX CLASS - POOL	1,199,773.09	0.756	06/01/2020	0.756	1,199,773.09	1,219,002.25	1,199,773.09	1,219,002.25	03/26/2019
Fund	**5160 TRA REV & REF 02 CONST**		**$1,222,104.27**	**0.749**		**0.749**	**$1,222,104.27**	**$1,241,326.40**	**$1,222,104.27**	**$1,241,326.40**	
567423MK1	24345/K-5170	MARICOPA CO AZ UNIF SCH	3,025,000.00	2.000	07/01/2020	1.470	3,026,298.40	3,027,596.80	3,028,690.50	3,029,295.50	03/17/2017
896576PF6	24069/K-5170	TRINITY RIVER TX REV TX I	1,215,000.00	2.000	08/01/2020	1.000	1,216,981.44	1,217,972.16	1,218,389.85	1,217,673.00	10/05/2016
199492QL6	24697/K-5170	COLUMBUS OHIO SERIES A	85,000.00	2.000	08/15/2020	1.550	85,076.68	85,107.76	85,315.35	85,270.30	01/09/2018
677522MR2	24346/K-5170	ST OF OHIO GO - TX EXEMF	1,340,000.00	2.000	09/01/2020	1.400	1,341,954.42	1,342,605.89	1,346,298.00	1,345,279.60	03/17/2017
587839YC9	24753/K-5170	MERCER CO NJ TAX-EXEMP	30,000.00	2.000	02/01/2021	1.590	30,079.72	30,089.69	30,359.70	30,246.30	02/09/2018
79152QAH5	25581/K-5170	ST LOUIS MO LIBRARY DIST	140,000.00	2.000	04/01/2021	1.161	140,966.62	141,063.29	142,336.60	141,278.20	07/24/2019
679506MX0	25428/K-5170	OLD BRIDGE TWP NJ GO	450,000.00	2.000	04/01/2021	1.601	451,468.72	451,615.60	455,836.50	453,640.50	04/16/2019
899576GT3	25464/K-5170	TULSA ISD #4 OK	1,800,000.00	2.000	06/01/2021	1.676	1,805,633.18	1,806,102.61	1,828,044.00	1,809,252.00	06/17/2019
103637HL1	25645/K-5170	BOZEMAN MT UT GO	790,000.00	2.000	07/01/2021	1.081	797,771.98	798,369.82	804,757.20	800,483.30	09/18/2019

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779240KW9	24134/K-5170	ROUND RK TX ISD TX EXMP	833,000.00	3.000	08/01/2021	1.190	850,050.81	851,268.73	861,988.40	856,065.77	11/02/2016
521841BV7	25083/K-5170	LEANDER TX ISD GO UNLTD	210,000.00	0.000	08/15/2021	2.400	204,159.53	203,755.81	209,294.40	207,700.50	10/16/2018
4897823V2	25634/K-5170	KENOSHA CITY WI UT GO	335,000.00	2.000	09/01/2021	1.160	338,466.61	338,697.72	342,587.75	339,850.80	09/10/2019
852634FZ2	25434/K-5170	STAMFORD CT GO	200,000.00	2.000	02/01/2022C	1.695	200,614.70	200,691.53	202,370.00	201,888.00	04/16/2019
705227EK8	24062/K-5170	PECOS BARSTOW TXISD	1,390,000.00	2.000	02/15/2022	1.181	1,408,754.01	1,409,670.33	1,428,030.40	1,410,627.60	10/05/2016
899525UB3	25892/K-5170	TULSA OK ISD #1 UT GO	275,000.00	2.000	03/01/2022	0.948	279,993.24	280,231.02	283,376.50	279,419.25	03/17/2020
355188GQ0	25436/K-5170	FRANKLIN WI SCH DIST GO	940,000.00	2.500	04/01/2022C	1.849	947,456.00	948,201.60	958,480.40	953,752.20	04/16/2019
121638EZ9	25472/K-5170	BURLINGTON CO NJ GO	20,000.00	2.000	05/01/2022	1.627	20,137.87	20,143.87	20,720.80	20,423.80	05/10/2019
432347LH3	21740/K-5170	HILLSBOROUGH CNTY FLA U	580,000.00	4.200	08/01/2022C	4.292	579,100.57	579,065.97	583,613.40	583,282.80	11/16/2010
646127EV8	25788/K-5170	NEW JERSEY ST HSG & MTG	2,000,000.00	1.350	12/01/2022	1.350	2,000,000.00	2,000,000.00	2,045,160.00	1,952,600.00	12/20/2019
Fund	**5170 TRA REV REF 04A DS RESERVE**		**$15,658,000.00**	**2.055**		**1.505**	**$15,724,964.50**	**$15,732,250.20**	**$15,875,649.75**	**$15,718,029.42**	
199492QL6	24696/K-5220	COLUMBUS OHIO SERIES A	55,000.00	2.000	08/15/2020	1.550	55,049.61	55,069.73	55,204.05	55,174.90	01/09/2018
199492QL6	24349/K-5220	CITY OF COLUMBUS OH GO	1,000,000.00	2.000	08/15/2020	1.380	1,001,240.18	1,001,742.96	1,003,710.00	1,003,180.00	03/20/2017
937785RT2	25197/K-5220	WASHINGTON COUNTY MN	400,000.00	2.000	02/01/2021	1.947	400,137.14	400,154.29	400,576.00	400,360.00	12/18/2018
088365JL6	25844/K-5220	BEXAR CO HOSP DIST TX C.	1,500,000.00	3.000	02/15/2021	0.971	1,521,325.27	1,523,844.00	1,528,515.00	1,522,740.00	02/20/2020
604115CU7	24060/K-5220	MINNESOTA PUB FACS REV	4,000,000.00	3.000	03/01/2021	1.022	4,057,867.84	4,064,297.60	4,089,960.00	4,074,720.00	10/05/2016
79152QAH5	25580/K-5220	ST LOUIS MO LIBRARY DIST	115,000.00	2.000	04/01/2021	1.161	115,794.01	115,873.41	116,919.35	116,049.95	07/24/2019
015752HV3	25080/K-5220	ALGONAC MI COMNTY SCHS	415,000.00	2.000	05/01/2021	2.311	413,858.00	413,754.18	421,714.70	419,220.55	10/16/2018
852634FZ2	25435/K-5220	STAMFORD CT GO	2,150,000.00	2.000	02/01/2022C	1.695	2,156,608.00	2,157,434.00	2,175,477.50	2,170,296.00	04/16/2019
574204XL2	25433/K-5220	MARYLAND ST DEPT OF TRA	2,000,000.00	2.000	02/15/2022C	1.693	2,006,506.10	2,007,274.54	2,027,920.00	2,017,020.00	04/16/2019
121638EZ9	25476/K-5220	BURLINGTON CO NJ GO	400,000.00	2.000	05/01/2022	1.627	402,757.42	402,877.31	414,416.00	408,476.00	05/10/2019
092059UR3	25784/K-5220	BLACK HAWK CO IA UT GO	1,315,000.00	2.000	06/01/2022	1.311	1,332,789.99	1,333,531.24	1,356,001.70	1,340,642.50	12/17/2019
432347LH3	21741/K-5220	HILLSBOROUGH CNTY FLA U	780,000.00	4.200	08/01/2022C	4.292	778,790.42	778,743.89	784,859.40	784,414.80	11/16/2010
779240KY5	24132/K-5220	ROUND RK TX ISD TX EXMP	700,000.00	3.000	08/01/2023	1.370	734,393.83	735,298.93	761,593.00	745,017.00	11/02/2016
882806CQ3	22309/K-5220	TEXAS ST TECH UNIV REV E	1,000,000.00	4.440	08/15/2031C	4.440	1,000,000.00	1,000,000.00	1,038,770.00	1,035,130.00	02/14/2012
442435K77	22269/K-5220	HOUSTON TX UTILITY SYS I	570,000.00	5.000	11/15/2033C	4.504	575,734.92	576,063.26	610,053.90	606,103.80	12/06/2011
Fund	**5220 TRA REV REF 05A DS RES**		**$16,400,000.00**	**2.736**		**1.805**	**$16,552,852.73**	**$16,565,959.34**	**$16,785,690.60**	**$16,698,545.50**	
59656NVA7	25609/K-5260	MIDDLESEX CO NJ UT GO	200,000.00	2.000	06/01/2020	0.971	200,000.00	200,170.36	200,020.00	200,180.00	08/27/2019
899593LT2	24382/K-5260	TULSA CNTY OK ISD #5 TAX	2,550,000.00	2.000	06/01/2020	1.282	2,550,000.00	2,551,489.38	2,550,229.50	2,551,530.00	04/11/2017
516840WV3	24603/K-5260	LAREDO TX ISD TAX-EXEMP	1,000,000.00	0.000	08/01/2020	0.960	998,424.70	997,637.05	999,390.00	997,350.00	10/17/2017
360065AA4	25426/K-5260	FULTON CO GA REDEV AGY	1,880,000.00	3.000	08/01/2020	1.523	1,884,571.24	1,886,856.86	1,888,234.40	1,888,591.60	04/24/2019
199492QL6	24695/K-5260	COLUMBUS OHIO SERIES A	110,000.00	2.000	08/15/2020	1.550	110,099.23	110,139.46	110,408.10	110,349.80	01/09/2018
937785RT2	25194/K-5260	WASHINGTON COUNTY MN	200,000.00	2.000	02/01/2021	1.947	200,068.57	200,077.14	200,288.00	200,180.00	12/18/2018
574204XL2	25432/K-5260	MARYLAND ST DEPT OF TRA	1,870,000.00	2.000	02/15/2022C	1.693	1,876,083.20	1,876,801.69	1,896,105.20	1,885,913.70	04/16/2019
043519VB0	25431/K-5260	ASCENSION PARISH LA SCH	1,525,000.00	2.000	03/01/2022	1.530	1,537,215.91	1,537,797.62	1,573,068.00	1,554,127.50	04/16/2019
899525UB3	25895/K-5260	TULSA ISD #1 OK UT GO	125,000.00	2.000	03/01/2022	0.948	127,269.66	127,377.73	128,807.50	127,008.75	03/17/2020
642305TT3	25466/K-5260	NEW BERLIN SCH DIST WI	300,000.00	2.000	03/01/2022	1.650	301,785.42	301,870.43	308,448.00	304,863.00	05/09/2019

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121638EZ9	25475/K-5260	BURLINGTON CO NJ GO	350,000.00	2.000	05/01/2022	1.627	352,412.75	352,517.65	362,614.00	357,416.50	05/10/2019
25009XCH6	25465/K-5260	DES MOINES IA GO	375,000.00	3.000	06/01/2022C	2.503	375,000.00	375,428.50	375,052.50	375,633.75	05/09/2019
432347LH3	21742/K-5260	HILLSBOROUGH CNTY FLA (	485,000.00	4.200	08/01/2022C	4.292	484,247.89	484,218.96	488,021.55	487,745.10	11/16/2010
779240KY5	24133/K-5260	ROUND RK TX ISD TX EXMP	268,000.00	3.000	08/01/2023	1.370	281,167.92	281,514.45	291,581.32	285,235.08	11/02/2016
Fund	**5260 TRA REV 06A DS RES**		**$11,238,000.00**	**2.141**		**1.594**	**$11,278,346.49**	**$11,283,897.28**	**$11,372,268.07**	**$11,326,124.78**	
678739UH4	24350/K-5290	OKLAHOMA CO ISD GO-TX I	1,760,000.00	2.000	08/01/2020	1.434	1,761,596.64	1,762,394.97	1,764,681.60	1,764,452.80	03/20/2017
199492QL6	24694/K-5290	COLUMBUS OHIO SERIES A	45,000.00	2.000	08/15/2020	1.550	45,040.59	45,057.05	45,166.95	45,143.10	01/09/2018
199492QL6	24757/K-5290	COLUMBUS OH SER A TAX-E	775,000.00	2.000	08/15/2020	1.530	775,731.12	776,027.52	777,875.25	777,464.50	02/09/2018
57582P5T3	24756/K-5290	MASSACHUSETTS ST GREEN	1,000,000.00	2.000	09/01/2020	1.550	1,001,098.16	1,001,464.21	1,004,690.00	1,003,910.00	02/09/2018
587839YC9	24755/K-5290	MERCER CO NJ TAX-EXEMP"	295,000.00	2.000	02/01/2021	1.590	295,783.95	295,881.95	298,537.05	297,421.95	02/09/2018
033162CC0	25657/K-5290	ANCHORAGE AK UT GO	885,000.00	3.000	04/01/2021	1.180	898,265.17	899,591.68	904,992.15	901,682.25	10/01/2019
679506MX0	25427/K-5290	OLD BRIDGE TWP NJ GO	305,000.00	2.000	04/01/2021	1.601	305,995.47	306,095.01	308,955.85	307,467.45	04/16/2019
79152QAH5	25583/K-5290	ST LOUIS MO LIBRARY DIST	580,000.00	2.000	04/01/2021	1.150	584,004.58	584,405.04	589,680.20	585,295.40	07/24/2019
779240KW9	24135/K-5290	ROUND RK TX ISD TX EXMP	167,000.00	3.000	08/01/2021	1.190	170,418.35	170,662.52	172,811.60	171,624.23	11/02/2016
447819GF4	25633/K-5290	HURST EULESS ISD TX UT (	350,000.00	2.500	08/15/2021	1.125	355,720.26	356,115.67	359,509.50	356,982.50	09/09/2019
521841BV7	25084/K-5290	LEANDER TX ISD GO UNLTD	275,000.00	0.000	08/15/2021	2.400	267,351.76	266,823.08	274,076.00	271,988.75	10/16/2018
208399K95	25196/K-5290	CITY OF CONROE TX GO LT	300,000.00	2.000	11/15/2021	2.000	300,000.00	300,000.00	307,569.00	305,088.00	12/19/2018
397040WP7	25618/K-5290	GREENWOOD AR SCH DIST	275,000.00	2.000	12/01/2021	1.171	278,367.97	278,555.07	282,323.25	278,643.75	09/05/2019
899525UB3	25894/K-5290	TULSA ISD #1 OK UT GO	100,000.00	2.000	03/01/2022	0.948	101,815.72	101,902.19	103,046.00	101,607.00	03/17/2020
462611LM4	25619/K-5290	IOWA ST WESTERN COMM (	835,000.00	1.250	06/01/2022C	1.154	836,233.84	836,336.66	842,715.40	836,703.40	08/30/2019
103637HM9	25644/K-5290	BOZEMAN MT UT GO	510,000.00	2.000	07/01/2022	1.091	519,491.95	519,871.63	527,717.40	521,653.50	09/18/2019
779240KX7	24129/K-5290	ROUND RK TX ISD TX EXMP	127,000.00	3.000	08/01/2022	1.270	131,576.20	131,752.21	134,990.84	133,082.03	11/02/2016
646127EU0	25790/K-5290	NEW JERSEY ST HSG & MTC	900,000.00	1.350	12/01/2022C	1.350	900,000.00	900,000.00	916,965.00	903,942.00	12/20/2019
779240KY5	24131/K-5290	ROUND RK TX ISD TX EXMP	32,000.00	3.000	08/01/2023	1.370	33,572.29	33,613.67	34,815.68	34,057.92	11/02/2016
199492QP7	24063/K-5290	CTY COLUMBUS OH GO UNL	6,385,000.00	3.000	08/15/2023	1.244	6,728,356.35	6,737,282.42	6,923,063.95	6,690,330.70	10/05/2016
121265CT7	21645/K-5290	BURIEN WASH BAB TAXABL	1,160,000.00	5.125	12/01/2025C	5.125	1,160,000.00	1,160,000.00	1,162,227.20	1,163,491.60	09/01/2010
92812QV38	22270/K-5290	VIRGINIA ST HSG DEV AUTI	1,375,000.00	5.251	01/01/2039C	5.251	1,375,000.00	1,375,000.00	1,430,893.75	1,406,625.00	12/08/2011
Fund	**5290 TRA REV REF 2008B D/S RES**		**$18,436,000.00**	**2.765**		**1.862**	**$18,825,420.37**	**$18,838,832.55**	**$19,167,303.62**	**$18,858,657.83**	
	23530/B-5300	LOGIC - POOL	2,816,409.65	0.812	06/01/2020	0.812	2,816,409.65	2,814,469.67	2,816,409.65	2,814,469.67	03/27/2015
	23009/B-5300	LONE STAR - POOL	1,851,416.32	0.776	06/01/2020	0.776	1,851,416.32	1,850,196.98	1,851,416.32	1,850,196.98	09/16/2013
	23233/B-5300	TX CLASS - POOL	1,900,359.67	0.767	06/01/2020	0.767	1,900,359.67	2,999,053.99	1,900,359.67	2,999,053.99	04/16/2014
Fund	**5300 TRA REV REF 2008B CONST**		**$6,568,185.64**	**0.789**		**0.789**	**$6,568,185.64**	**$7,663,720.64**	**$6,568,185.64**	**$7,663,720.64**	
912828XM7	25667/K-5340	US TREASURY NOTE	1,000,000.00	1.625	07/31/2020	1.893	999,563.78	999,338.40	1,002,480.00	1,003,810.00	09/18/2019
62478XGX2	25833/K-5340	MUFG - DISC CP	400,000.00	1.690	07/31/2020	1.728	398,873.33	398,291.22	399,900.00	399,595.56	01/13/2020
Fund	**5340 TRA REV REF 2007B DS**		**$1,400,000.00**	**1.644**		**1.846**	**$1,398,437.11**	**$1,397,629.62**	**$1,402,380.00**	**$1,403,405.56**	

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09659BF96	25661/K-5370	BNPP - DISC CP	34,000,000.00	1.940	06/09/2020	1.989	33,985,342.22	33,928,543.33	33,998,980.00	33,990,791.78	09/16/2019
62478XGX2	25831/K-5370	MUFG - DISC CP	700,000.00	1.690	07/31/2020	1.703	698,028.33	697,009.64	699,825.00	699,292.22	01/13/2020
Fund	**5370 TRA REV REF 2007C DS**		**$34,700,000.00**	**1.935**		**1.984**	**$34,683,370.55**	**$34,625,552.97**	**$34,698,805.00**	**$34,690,084.00**	
	25354/B-5410	LOGIC - POOL	494,191.18	0.818	06/01/2020	0.818	494,191.18	793,828.10	494,191.18	793,828.10	03/26/2019
Fund	**5410 TRA REV 09A CONST**		**$494,191.18**	**0.818**		**0.818**	**$494,191.18**	**$793,828.10**	**$494,191.18**	**$793,828.10**	
199492QL6	24693/K-5420	COLUMBUS OHIO SERIES A	310,000.00	2.000	08/15/2020	1.550	310,279.64	310,393.01	311,150.10	310,985.80	01/09/2018
4897823U4	25616/K-5420	KENOSHA CITY WI UT GO	250,000.00	2.000	09/01/2020	1.020	250,607.69	250,810.26	251,137.50	250,950.00	09/10/2019
033896KX8	25118/K-5420	ANDERSON IN SCH BLDG RI	550,000.00	3.000	01/15/2021	2.250	552,487.85	552,821.04	558,750.50	556,957.50	11/20/2018
587839YC9	24754/K-5420	MERCER CO NJ TAX-EXEMP	40,000.00	2.000	02/01/2021	1.590	40,106.30	40,119.59	40,479.60	40,328.40	02/09/2018
79152QAH5	25582/K-5420	ST LOUIS MO LIBRARY DIST	305,000.00	2.000	04/01/2021	1.161	307,105.86	307,316.44	310,090.45	307,784.65	07/24/2019
236092EA6	25639/K-5420	DANE CO WI UT GO	320,000.00	2.000	06/01/2021	1.200	322,524.51	322,734.89	325,766.40	322,748.80	09/25/2019
246381HM2	24061/K-5420	ST OF DELAWARE GO UNLT	2,620,000.00	3.000	07/01/2021	1.010	2,675,025.07	2,679,257.77	2,702,687.20	2,686,390.80	10/05/2016
397040WP7	25617/K-5420	GREENWOOD AR SCH DIST	300,000.00	2.000	12/01/2021	1.171	303,674.14	303,878.26	307,989.00	303,975.00	09/05/2019
937785RU9	25430/K-5420	WASHINGTON CO MN GO	545,000.00	2.125	02/01/2022C	1.953	545,163.88	545,109.90	545,866.55	545,572.25	04/16/2019
899525UB3	25896/K-5420	TULSA ISD #1 OK UT GO	265,000.00	2.000	03/01/2022	0.948	269,811.67	270,040.80	273,071.90	269,258.55	03/17/2020
121638EZ9	25473/K-5420	BURLINGTON CO NJ GO	25,000.00	2.000	05/01/2022	1.627	25,172.34	25,179.83	25,901.00	25,529.75	05/10/2019
462308L54	25471/K-5420	IOWA CITY IA GO	500,000.00	2.000	06/01/2022	1.640	503,496.38	503,642.06	517,285.00	510,235.00	06/04/2019
779240KX7	24130/K-5420	ROUND RK TX ISD TX EXMP	836,000.00	3.000	08/01/2022	1.270	866,123.64	867,282.24	888,601.12	876,036.04	11/02/2016
646127EU0	25789/K-5420	NEW JERSEY ST HSG & MTG	100,000.00	1.350	12/01/2022C	1.350	100,000.00	100,000.00	101,885.00	100,438.00	12/20/2019
779240HB9	21789/K-5420	ROUND ROCK TEX INDPT S(	1,000,000.00	4.658	08/01/2023C	4.658	1,000,000.00	1,000,000.00	1,006,990.00	1,006,540.00	12/16/2010
235219CB6	21746/K-5420	DALLAS TEX REF GO BOND	1,000,000.00	4.660	02/15/2024C	4.660	1,000,000.00	1,000,000.00	1,002,760.00	1,002,500.00	11/18/2010
432347LK6	21743/K-5420	HILLSBOROUGH CNTY FLA (	5,195,000.00	4.600	08/01/2024C	4.689	5,181,025.61	5,180,746.12	5,230,741.60	5,229,390.90	11/16/2010
662903MD2	21773/K-5420	NORTH TEX MUN WTR DIST	1,200,000.00	4.870	09/01/2024C	4.870	1,200,000.00	1,200,000.00	1,211,976.00	1,214,628.00	11/30/2010
833085J53	21668/K-5420	SNOHOMISH CNTY WASH B	2,760,000.00	4.712	12/01/2025C	4.712	2,760,000.00	2,760,000.00	2,809,017.60	2,816,248.80	09/29/2010
395460W20	21732/K-5420	GREENSBORO NC BUILD AM	2,000,000.00	4.708	10/01/2027C	4.708	2,000,000.00	2,000,000.00	2,024,820.00	2,030,060.00	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	3,592,002.60	3,612,711.60	10/07/2010
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH SALI	1,630,000.00	4.750	11/01/2029C	4.800	1,624,985.46	1,624,941.08	1,683,790.00	1,685,028.80	11/09/2010
796237VY8	21667/K-5420	SAN ANTONIO TEX BUILD A	1,635,000.00	6.038	08/01/2035C	5.475	1,637,098.82	1,638,148.23	1,650,107.40	1,651,088.40	09/29/2010
Fund	**5420 TRA 09A DS RES**		**$26,926,000.00**	**4.215**		**3.874**	**$27,014,688.86**	**$27,022,421.52**	**$27,372,866.52**	**$27,355,387.04**	
	25596/B-5850	LONE STAR (GOV) - POOL	1,921,012.81	0.312	06/01/2020	0.312	1,921,012.81	1,920,503.75	1,921,012.81	1,920,503.75	08/21/2019
	23028/B-5850	LONE STAR - POOL	905,228.02	0.776	06/01/2020	0.776	905,228.02	904,631.84	905,228.02	904,631.84	09/19/2013
	23173/B-5850	LOGIC - POOL	1,208,518.03	0.812	06/01/2020	0.812	1,208,518.03	1,207,685.57	1,208,518.03	1,207,685.57	02/26/2014
	23235/B-5850	TX CLASS - POOL	1,458,369.46	0.755	06/01/2020	0.755	1,458,369.46	1,457,434.42	1,458,369.46	1,457,434.42	04/16/2014
Fund	**5850 TRA SR LN REV 2009C CONST**		**$5,493,128.32**	**0.616**		**0.616**	**$5,493,128.32**	**$5,490,255.58**	**$5,493,128.32**	**$5,490,255.58**	
979098EA4	25575/K-5852	WOODBURY HEIGHTS NJ U	438,000.00	2.000	07/15/2020	1.254	438,396.05	438,666.09	438,876.00	438,819.06	07/31/2019

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199492QL6	24692/K-5852	COLUMBUS OHIO SERIES A	245,000.00	2.000	08/15/2020	1.550	245,221.01	245,310.61	245,908.95	245,779.10	01/09/2018
199492QL6	24070/K-5852	CTY COLUMBUS OH GO UNL	2,550,000.00	2.000	08/15/2020	1.026	2,554,991.73	2,557,015.40	2,559,460.50	2,558,109.00	10/05/2016
764771BS9	25088/K-5852	RICHMOND IN CMNTY SCHS	570,000.00	3.000	01/15/2021	2.199	572,751.39	573,119.88	578,897.70	576,777.30	11/01/2018
960906DX0	25568/K-5852	WESTONKA MN ISD #277 U	1,460,000.00	2.000	02/01/2021	1.170	1,467,978.53	1,468,975.85	1,477,374.00	1,472,877.20	07/15/2019
79152QAH5	25579/K-5852	ST LOUIS MO LIBRARY DIST	460,000.00	2.000	04/01/2021	1.161	463,176.05	463,493.65	467,677.40	464,199.80	07/24/2019
658909QA7	25566/K-5852	NORTH DAKOTA ST HSG FIN	600,000.00	2.250	07/01/2021	1.200	606,721.70	607,238.75	611,496.00	606,978.00	07/15/2019
279533UW1	25586/K-5852	EDEN PRAIRIE MN ISD #27	1,225,000.00	2.000	02/01/2022C	1.473	1,231,937.55	1,232,804.75	1,239,614.25	1,235,486.00	07/15/2019
899525UB3	25891/K-5852	TULSA OK ISD #1 UT GO	400,000.00	2.000	03/01/2022	0.948	407,262.90	407,608.75	412,184.00	406,428.00	03/17/2020
355188GQ0	25437/K-5852	FRANKLIN WI SCH DIST GO	690,000.00	2.500	04/01/2022C	1.849	695,473.02	696,020.32	703,565.40	700,094.70	04/16/2019
543145GP5	25567/K-5852	LONGPORT NJ UT GO	360,000.00	2.000	07/15/2022	1.330	365,000.49	365,196.85	372,024.00	366,084.00	07/23/2019
779240KX7	24128/K-5852	ROUND RK TX ISD TX EXMP	412,000.00	3.000	08/01/2022	1.270	426,845.62	427,416.61	437,923.04	431,730.68	11/02/2016
208423AP8	22176/K-5852	CONROE TEX INDL DEV REV	1,865,000.00	4.000	09/01/2025C	4.100	1,857,576.68	1,857,458.85	1,882,549.65	1,884,302.75	09/22/2011
208423AQ6	22180/K-5852	CONROE TEX INDL DEV REV	400,000.00	4.000	09/01/2026C	4.204	396,235.36	396,185.16	403,764.00	404,140.00	09/22/2011
208423AR4	22177/K-5852	CONROE TEX INDL DEV REV	1,040,000.00	4.125	09/01/2027C	4.300	1,030,507.40	1,030,398.29	1,050,108.80	1,051,190.40	09/22/2011
208423AS2	22178/K-5852	CONROE TEX INDL DEV REV	1,085,000.00	4.250	09/01/2028C	4.400	1,075,589.96	1,075,494.91	1,095,882.55	1,097,108.60	09/22/2011
208423AU7	22179/K-5852	CONROE TEX INDL DEV REV	1,055,000.00	4.375	09/01/2030C	4.600	1,038,855.02	1,038,723.76	1,065,908.70	1,067,206.35	09/22/2011
052396J90	22196/K-5852	AUSTIN TX REV 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,984,686.06	1,984,572.62	2,090,140.00	2,072,320.00	10/04/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY SYS I	1,530,000.00	5.000	11/15/2033C	4.504	1,545,393.74	1,546,275.06	1,637,513.10	1,626,910.20	12/06/2011
Fund	**5852 TRA SL REV 09C DS RES**		**$18,385,000.00**	**3.183**		**2.760**	**$18,404,600.26**	**$18,411,976.16**	**$18,770,868.04**	**$18,706,541.14**	
62478XGX2	25832/K-5857	MUFG - DISC CP	400,000.00	1.690	07/31/2020	1.728	398,873.33	398,291.22	399,900.00	399,595.56	01/13/2020
Fund	**5857 TRA REV 2010D D/S**		**$400,000.00**	**1.690**		**1.728**	**$398,873.33**	**$398,291.22**	**$399,900.00**	**$399,595.56**	
912828XM7	25665/K-5858	US TREASURY NOTE	5,000,000.00	1.625	07/31/2020	1.865	4,998,053.00	4,997,047.05	5,012,400.00	5,019,050.00	09/16/2019
62478XGX2	25829/K-5858	MUFG - DISC CP	600,000.00	1.690	07/31/2020	1.703	598,310.00	597,436.83	599,850.00	599,393.33	01/13/2020
Fund	**5858 TRA REV 2012C D/S**		**$5,600,000.00**	**1.632**		**1.847**	**$5,596,363.00**	**$5,594,483.88**	**$5,612,250.00**	**$5,618,443.33**	
912828XM7	25662/K-5861	US TREASURY NOTE	7,500,000.00	1.625	07/31/2020	1.865	7,497,079.50	7,495,570.57	7,518,600.00	7,528,575.00	09/16/2019
62478XGX2	25827/K-5861	MUFG - DISC CP	500,000.00	1.690	07/31/2020	1.703	498,591.67	497,864.03	499,875.00	499,494.45	01/13/2020
Fund	**5861 TRA SR LN REV REF 15B D/S**		**$8,000,000.00**	**1.629**		**1.854**	**$7,995,671.17**	**$7,993,434.60**	**$8,018,475.00**	**$8,028,069.45**	
09659BF96	25660/K-5862	BNPP - DISC CP	37,000,000.00	1.940	06/09/2020	1.989	36,984,048.89	36,922,238.33	36,998,890.00	36,989,979.29	09/16/2019
Fund	**5862 TRA SR LN REV & REF SER 12B D/S**		**$37,000,000.00**	**1.940**		**1.989**	**$36,984,048.89**	**$36,922,238.33**	**$36,998,890.00**	**$36,989,979.29**	
	25605/B-5900	TX CLASS (GOV) - POOL	9,164,133.03	0.374	06/01/2020	0.374	9,164,133.03	15,160,914.30	9,164,133.03	15,160,914.30	08/23/2019
	25714/B-5900	LONE STAR (GOV) - POOL	9,070,932.01	0.312	06/01/2020	0.312	9,070,932.01	9,068,528.23	9,070,932.01	9,068,528.23	10/16/2019
	25987/B-5900	TX CLASS - POOL	18,009,657.10	0.725	06/01/2020	0.725	18,009,657.10	0.00	18,009,657.10	0.00	05/05/2020
912828VJ6	23985/B-5900	US TREASURY NOTE	15,000,000.00	1.875	06/30/2020	1.800	15,000,864.01	15,001,787.61	15,021,150.00	15,043,800.00	09/09/2019
45506DWL5	25191/B-5900	INDIANA FINANCE AUTH RE	1,550,000.00	1.581	07/01/2020	2.850	1,548,406.91	1,546,813.83	1,550,511.50	1,550,403.00	12/17/2018

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HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2020	Book Value 04/30/2020	Market Value 05/31/2020	Market Value 04/30/2020	Purchase Date
63873JGX2	25766/B-5900	NATX - DISC CP	15,000,000.00	1.850	07/31/2020	1.895	14,953,750.02	14,929,854.19	14,996,250.00	14,984,833.35	12/05/2019
89233GGX8	25781/B-5900	TMCC - DISC CP	2,000,000.00	1.830	07/31/2020	1.874	1,993,900.00	1,990,748.33	1,999,500.00	1,997,977.78	12/13/2019
09659BGX2	25809/B-5900	BNPP - DISC CP	5,000,000.00	1.800	07/31/2020	1.842	4,985,000.00	4,977,250.00	4,998,750.00	4,994,944.45	01/07/2020
24917DAE3	25192/B-5900	CITY & COUNTY OF DENVEF	3,285,000.00	2.168	08/01/2020	2.851	3,281,368.50	3,279,552.75	3,287,003.85	3,295,117.80	12/17/2018
09659BHX1	25916/B-5900	BNPP - DISC CP	15,000,000.00	1.590	08/31/2020	1.625	14,939,712.50	14,919,175.00	14,991,600.00	14,972,041.65	02/20/2020
89233GJ49	25775/B-5900	TMCC - DISC CP	15,000,000.00	1.820	09/04/2020	1.865	14,927,958.33	14,904,450.00	14,991,300.00	14,971,125.00	12/10/2019
2354167C2	25193/B-5900	CITY OF DALLAS TX WATER	2,285,000.00	2.210	10/01/2020	2.850	2,280,269.62	2,279,087.03	2,293,088.90	2,295,236.80	12/17/2018
89233GKF2	25934/B-5900	TMCC - DISC CP	15,000,000.00	1.180	10/15/2020	1.204	14,933,133.33	14,917,891.67	14,984,100.00	14,961,729.15	03/13/2020
3130AHVD2	25819/B-5900	FHLB NOTE	9,000,000.00	1.500	01/13/2021	1.575	8,995,886.17	8,995,330.25	9,076,950.00	9,071,100.00	01/13/2020
882806FL1	25186/B-5900	TEXAS TECH UNIV REV BON	3,380,000.00	2.299	02/15/2021	2.900	3,366,182.33	3,364,550.33	3,410,217.20	3,404,167.00	12/14/2018
3133ELNT7	25920/B-5900	FFCB NOTE	10,000,000.00	1.500	02/24/2021	1.500	10,000,000.00	10,000,000.00	10,090,100.00	10,102,800.00	02/24/2020
64990FJN5	25187/B-5900	NEW YORK ST DORM REV B	1,500,000.00	3.100	03/15/2021	3.100	1,500,000.00	1,500,000.00	1,519,725.00	1,520,085.00	12/21/2018
6500356Y9	25150/B-5900	NEW YORK STATE REVENUE	10,000,000.00	2.380	03/15/2021	3.002	9,952,826.54	9,947,843.43	10,075,400.00	10,072,300.00	11/26/2018
Fund	**5900 TR SL REV & REF SER 2018A CONSTR**		**$159,244,722.14**	**1.482**		**1.583**	**$158,903,980.40**	**$146,783,776.95**	**$159,530,368.59**	**$147,467,103.51**	
	25603/Y-5912	TX CLASS (GOV) - POOL	660,947.35	0.373	06/01/2020	0.373	660,947.35	1,010,727.59	660,947.35	1,010,727.59	08/23/2019
Fund	**5912 METRO STREET IMPROV**		**$660,947.35**	**0.373**		**0.373**	**$660,947.35**	**$1,010,727.59**	**$660,947.35**	**$1,010,727.59**	
	24792/Y-5913	TX CLASS - POOL	7,344,105.19	0.755	06/01/2020	0.755	7,344,105.19	7,339,396.44	7,344,105.19	7,339,396.44	02/23/2018
	24224/Y-5913	LOGIC - POOL	10,420,975.36	0.812	06/01/2020	0.812	10,420,975.36	10,413,797.22	10,420,975.36	10,413,797.22	12/30/2016
	24225/Y-5913	LONE STAR - POOL	5,623,998.75	0.782	06/01/2020	0.782	5,623,998.75	10,617,375.12	5,623,998.75	10,617,375.12	12/30/2016
912828XH8	25698/Y-5913	US TREASURY NOTE	15,000,000.00	1.625	06/30/2020	1.678	14,999,361.20	14,998,678.34	15,018,150.00	15,037,650.00	10/08/2019
09659BGX2	25805/Y-5913	BNPP - DISC CP	4,000,000.00	1.800	07/31/2020	1.842	3,988,000.00	3,981,800.00	3,999,000.00	3,995,955.56	01/06/2020
09659BGX2	25813/Y-5913	BNPP - DISC CP	4,000,000.00	1.760	07/31/2020	1.801	3,988,266.67	3,982,204.44	3,999,000.00	3,995,955.56	01/08/2020
89233GJ49	25771/Y-5913	TMCC - DISC CP	17,000,000.00	1.820	09/04/2020	1.865	16,918,352.78	16,891,710.00	16,990,140.00	16,967,275.00	12/10/2019
3135G0F73	25853/Y-5913	FNMA NOTE	15,000,000.00	1.500	11/30/2020	1.630	14,990,443.22	14,988,841.53	15,097,350.00	15,116,250.00	12/06/2019
3130AHVD2	25818/Y-5913	FHLB NOTE	10,000,000.00	1.500	01/13/2021	1.575	9,995,429.08	9,994,811.39	10,085,500.00	10,079,000.00	01/13/2020
9127962Y4	26008/Y-5913	US TREASURY BILL	5,000,000.00	0.169	05/20/2021	0.171	4,991,724.11	0.00	4,992,000.00	0.00	05/29/2020
912828T34	25939/Y-5913	US TREASURY NOTE	15,000,000.00	1.125	09/30/2021	0.412	15,141,624.11	15,150,657.75	15,186,900.00	15,203,850.00	03/16/2020
3133ELSN5	25945/Y-5913	FFCB NOTE	10,000,000.00	0.700	03/11/2022	0.708	9,998,535.88	9,998,467.25	10,080,500.00	10,071,000.00	03/16/2020
Fund	**5913 METRO GENERAL MOBIL PROGRAM**		**$118,389,079.30**	**1.269**		**1.218**	**$118,400,816.35**	**$118,357,739.48**	**$118,837,619.30**	**$118,837,504.90**	
	23895/C-8349	TX CLASS - POOL	10,811,879.62	0.755	06/01/2020	0.755	10,811,879.62	10,804,947.46	10,811,879.62	10,804,947.46	04/06/2016
	24041/C-8349	LOGIC - POOL	5,608,561.01	0.812	06/01/2020	0.812	5,608,561.01	5,604,697.73	5,608,561.01	5,604,697.73	08/31/2016
30229AFW4	25913/C-8349	XON - DISC CP	4,000,000.00	1.610	06/30/2020	1.642	3,994,812.22	3,989,266.67	3,999,600.00	3,998,000.00	02/20/2020
912828T34	25942/C-8349	US TREASURY NOTE	5,000,000.00	1.125	09/30/2021	0.412	5,047,208.04	5,050,219.25	5,062,300.00	5,067,950.00	03/16/2020
3133ELSN5	25946/C-8349	FFCB NOTE	4,720,000.00	0.700	03/11/2022	0.708	4,719,308.93	4,719,276.54	4,757,996.00	4,753,512.00	03/16/2020
Fund	**8349 WORKMEN COMP**		**$30,140,440.63**	**0.932**		**0.819**	**$30,181,769.82**	**$30,168,407.65**	**$30,240,336.63**	**$30,229,107.19**	

Book Value & Market Value Report

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HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2020	Book Value 04/30/2020	Market Value 05/31/2020	Market Value 04/30/2020	Purchase Date
	23011/B-8573	LONE STAR - POOL	22,856,944.24	0.785	06/01/2020	0.785	22,856,944.24	72,812,693.96	22,856,944.24	72,812,693.96	09/16/2013
	23129/B-8573	LOGIC - POOL	31,327,977.45	0.812	06/01/2020	0.812	31,327,977.45	31,306,398.22	31,327,977.45	31,306,398.22	01/23/2014
	23248/B-8573	TX CLASS - POOL	80,354,424.17	0.755	06/01/2020	0.755	80,354,424.17	80,302,903.99	80,354,424.17	80,302,903.99	05/19/2014
3135G0D75	25560/B-8573	FNMA NOTE	24,485,000.00	1.500	06/22/2020	2.000	24,477,948.75	24,467,875.53	24,504,588.00	24,532,990.60	07/10/2019
63873JGF1	25740/B-8573	NATX - DISC CP	25,000,000.00	1.880	07/15/2020	1.926	24,942,555.57	24,902,083.36	24,996,000.00	24,984,375.00	11/18/2019
912828XM7	24989/B-8573	US TREASURY NOTE	1,488,000.00	1.625	07/31/2020	2.654	1,485,567.74	1,484,311.07	1,491,690.24	1,493,669.28	07/25/2018
912828L32	25658/B-8573	US TREASURY NOTE	50,000,000.00	1.375	08/31/2020	1.818	49,945,622.34	49,927,098.09	50,154,000.00	50,213,000.00	09/13/2019
63873JHX1	25812/B-8573	NATX - DISC CP	50,000,000.00	1.790	08/31/2020	1.833	49,773,763.89	49,696,694.45	49,972,000.00	49,906,805.50	01/07/2020
63873JHX1	25850/B-8573	NATX - DISC CP	30,000,000.00	1.710	08/31/2020	1.749	29,870,325.00	29,826,150.00	29,983,200.00	29,944,083.30	01/24/2020
09659BHX1	25808/B-8573	BNPP - DISC CP	50,000,000.00	1.800	08/31/2020	1.843	49,772,500.00	49,695,000.00	49,972,000.00	49,906,805.50	01/07/2020
9128282V1	25690/B-8573	US TREASURY NOTE	50,000,000.00	1.375	09/15/2020	1.772	49,943,214.29	49,926,607.14	50,166,000.00	50,234,500.00	10/01/2019
882724GR2	25028/B-8573	STATE OF TEXAS GO BONDS	2,595,000.00	2.777	10/01/2020	2.777	2,595,000.00	2,595,000.00	2,609,532.00	2,613,268.80	09/11/2018
912828L99	25709/B-8573	US TREASURY NOTE	50,000,000.00	1.375	10/31/2020	1.611	49,951,546.31	49,941,664.31	50,244,000.00	50,316,500.00	10/11/2019
914072D91	25106/B-8573	UNIV OF ARKANSAS REV BC	150,000.00	1.920	11/01/2020C	2.997	149,351.49	149,221.79	150,321.00	150,637.50	10/29/2018
249174WW9	25206/B-8573	DENVER CITY & COUNTY SC	7,160,000.00	2.438	12/01/2020	2.815	7,146,927.89	7,144,749.20	7,207,757.20	7,214,272.80	12/21/2018
313384S67	25785/B-8573	FHLB - DISC NOTE	50,000,000.00	1.500	12/09/2020	1.538	49,602,083.33	49,537,500.00	49,952,500.00	49,957,000.00	12/16/2019
3133ELFJ8	25800/B-8573	FFCB NOTE	50,000,000.00	1.625	12/30/2020	1.640	49,995,645.83	49,995,020.83	50,398,500.00	50,465,000.00	12/30/2019
190760HC5	25202/B-8573	COBB-MARIETTA COLISEUM	1,435,000.00	2.450	01/01/2021	2.800	1,432,167.89	1,431,763.30	1,446,666.55	1,443,954.40	12/20/2018
358776DG4	25201/B-8573	CITY OF FRISCO TX GO LTD	1,955,000.00	2.400	02/15/2021	2.800	1,949,669.08	1,949,039.44	1,971,324.25	1,974,041.70	12/20/2018
912796XE4	26000/B-8573	US TREASURY BILL	50,000,000.00	0.170	02/25/2021	0.173	49,936,486.11	0.00	49,933,500.00	0.00	05/29/2020
6500356Y9	25147/B-8573	NEW YORK STATE REVENUE	5,000,000.00	2.380	03/15/2021	3.002	4,976,413.27	4,973,921.71	5,037,700.00	5,036,150.00	11/26/2018
9127962F5	26001/B-8573	US TREASURY BILL	50,000,000.00	0.160	03/25/2021	0.162	49,934,000.00	0.00	49,919,000.00	0.00	05/29/2020
914026TT6	25121/B-8573	UNIV OF ALABAMA REV BOI	330,000.00	1.800	07/01/2021	3.000	325,903.54	325,588.43	333,613.50	333,059.10	10/29/2018
912828YJ3	25724/B-8573	US TREASURY NOTE	50,000,000.00	1.500	09/30/2021	1.596	49,937,164.40	49,933,156.36	50,867,000.00	50,935,500.00	10/21/2019
912828Z60	25883/B-8573	US TREASURY NOTE	30,000,000.00	1.375	01/31/2022	1.438	29,969,186.87	29,967,618.39	30,597,600.00	30,612,900.00	02/13/2020
3130AJEL9	25930/B-8573	FHLB NOTE	50,000,000.00	0.940	03/30/2022C	0.940	50,000,000.00	50,000,000.00	50,004,000.00	50,006,000.00	03/30/2020
235219CA8	21745/B-8573	DALLAS TEX REF GO BOND	1,000,000.00	4.510	02/15/2023C	4.510	1,000,000.00	1,000,000.00	1,002,680.00	1,002,410.00	11/18/2010
3130AJES4	25931/B-8573	FHLB NOTE	50,000,000.00	0.735	03/16/2023	0.735	50,000,000.00	50,000,000.00	50,429,500.00	50,386,500.00	03/16/2020
432347LJ9	21738/B-8573	HILLSBOROUGH CNTY FLA I	4,025,000.00	4.350	08/01/2023C	4.440	4,016,334.50	4,016,106.47	4,051,041.75	4,049,230.50	11/16/2010
432347LL4	21739/B-8573	HILLSBOROUGH CNTY FLA I	3,100,000.00	4.800	08/01/2025C	4.888	3,090,155.88	3,089,997.10	3,122,351.00	3,122,010.00	11/16/2010
882806CN0	22308/B-8573	TEXAS ST TECH UNIV REV E	850,000.00	3.820	08/15/2025C	3.820	850,000.00	850,000.00	878,007.50	875,219.50	02/14/2012
662903ME0	21774/B-8573	NORTH TEX MUN WTR DIST	1,500,000.00	5.020	09/01/2025C	5.020	1,500,000.00	1,500,000.00	1,515,525.00	1,519,005.00	11/30/2010
451152PH9	21734/B-8573	IDAHO BOND BANK AUTH R	4,240,000.00	5.467	09/15/2025C	5.467	4,240,000.00	4,240,000.00	4,291,049.60	4,302,624.80	11/10/2010
050625CM2	21784/B-8573	AUBURN WASH UTIL SYS RI	1,865,000.00	5.661	12/01/2025C	5.661	1,865,000.00	1,865,000.00	1,899,950.10	1,904,220.95	12/15/2010
Fund	**8573 TRA REVENUE**		**$880,717,345.86**	**1.280**		**1.384**	**$879,213,879.83**	**$828,853,163.14**	**$883,641,943.55**	**$833,857,730.40**	
	23465/B-8577	TX CLASS - POOL	19,135,634.24	0.755	06/01/2020	0.755	19,135,634.24	19,123,365.19	19,135,634.24	19,123,365.19	01/28/2015
	23466/B-8577	LOGIC - POOL	27,925,926.68	0.812	06/01/2020	0.812	27,925,926.68	27,906,690.87	27,925,926.68	27,906,690.87	01/28/2015
	23010/B-8577	LONE STAR - POOL	13,551,151.02	0.782	06/01/2020	0.782	13,551,151.02	25,535,219.05	13,551,151.02	25,535,219.05	09/16/2013

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2020	Book Value 04/30/2020	Market Value 05/31/2020	Market Value 04/30/2020	Purchase Date
912828XH8	25696/B-8577	US TREASURY NOTE	10,000,000.00	1.625	06/30/2020	1.678	9,999,574.13	9,999,118.89	10,012,100.00	10,025,100.00	10/08/2019
9128282J8	25562/B-8577	US TREASURY NOTE	10,000,000.00	1.500	07/15/2020	2.020	9,993,838.44	9,989,497.35	10,016,700.00	10,028,800.00	07/10/2019
09659BHX1	25917/B-8577	BNPP - DISC CP	10,000,000.00	1.590	08/31/2020	1.625	9,959,808.33	9,946,116.66	9,994,400.00	9,981,361.10	02/20/2020
89233GJ49	25776/B-8577	TMCC - DISC CP	12,000,000.00	1.820	09/04/2020	1.865	11,942,366.67	11,923,560.00	11,993,040.00	11,976,900.00	12/10/2019
912828L99	25867/B-8577	US TREASURY NOTE	10,000,000.00	1.375	10/31/2020	1.535	9,993,402.78	9,992,057.29	10,048,800.00	10,063,300.00	02/04/2020
3135G0F73	25957/B-8577	FNMA NOTE	9,958,000.00	1.500	11/30/2020	1.630	9,951,655.57	9,950,592.26	10,022,627.42	10,035,174.50	12/06/2019
3133ELFJ8	25798/B-8577	FFCB NOTE	10,000,000.00	1.625	12/30/2020	1.640	9,999,129.17	9,999,004.17	10,079,700.00	10,093,000.00	12/30/2019
3130AHVD2	25820/B-8577	FHLB NOTE	11,000,000.00	1.500	01/13/2021	1.575	10,994,971.99	10,994,292.53	11,094,050.00	11,086,900.00	01/13/2020
3133ELNT7	25922/B-8577	FFCB NOTE	14,000,000.00	1.500	02/24/2021	1.500	14,000,000.00	14,000,000.00	14,126,140.00	14,143,920.00	02/24/2020
912796XE4	26002/B-8577	US TREASURY BILL	12,000,000.00	0.170	02/25/2021	0.173	11,984,756.67	0.00	11,984,040.00	0.00	05/29/2020
59164GEJ7	25772/B-8577	METRO WSTWTR RECL DIS	1,000,000.00	1.787	04/01/2021	1.787	1,000,000.00	1,000,000.00	1,006,420.00	1,005,900.00	12/10/2019
912828T34	25941/B-8577	US TREASURY NOTE	10,000,000.00	1.125	09/30/2021	0.412	10,094,416.07	10,100,438.50	10,124,600.00	10,135,900.00	03/16/2020
3133ELSN5	25953/B-8577	FFCB NOTE	12,000,000.00	0.700	03/11/2022	0.708	11,998,243.05	11,998,160.70	12,096,600.00	12,085,200.00	03/16/2020
Fund	**8577 TRA R&R**		**$192,570,711.94**	**1.156**		**1.174**	**$192,524,874.81**	**$192,458,113.46**	**$193,211,929.36**	**$193,226,730.71**	
62478XGX2	25830/K-8591	MUFG - DISC CP	600,000.00	1.690	07/31/2020	1.703	598,310.00	597,436.83	599,850.00	599,393.33	01/13/2020
Fund	**8591 TRA TAX 97 REF DS**		**$600,000.00**	**1.690**		**1.703**	**$598,310.00**	**$597,436.83**	**$599,850.00**	**$599,393.33**	
912828XM7	25663/K-8595	US TREASURY NOTE	13,000,000.00	1.625	07/31/2020	1.860	12,995,033.31	12,992,467.18	13,032,240.00	13,049,530.00	09/16/2019
62478XGX2	25823/K-8595	MUFG - DISC CP	100,000.00	1.690	07/31/2020	1.703	99,718.33	99,572.81	99,975.00	99,898.89	01/13/2020
Fund	**8595 HCTR SR LN REV REF 2016A DS INV**		**$13,100,000.00**	**1.625**		**1.859**	**$13,094,751.64**	**$13,092,039.99**	**$13,132,215.00**	**$13,149,428.89**	
60636PS92	25113/K-8597	MISSOURI ST REV BONDS	375,000.00	2.500	07/01/2020	2.028	375,143.90	375,287.79	375,731.25	376,005.00	10/29/2018
438670K26	25107/K-8597	HONOLULU CITY & CNTY HI	250,000.00	2.000	11/01/2020	2.110	249,888.33	249,866.00	252,007.50	251,477.50	10/29/2018
438670K26	25109/K-8597	HONOLULU CITY & CNTY HI	750,000.00	2.000	11/01/2020	2.079	749,760.04	749,712.05	756,022.50	754,432.50	10/29/2018
587839YC9	24850/K-8597	MERCER CNTY NJ TX-EXMPT	1,000,000.00	2.000	02/01/2021	1.740	1,001,681.42	1,001,891.60	1,011,990.00	1,008,210.00	04/09/2018
751120DJ2	25112/K-8597	RALEIGH NC REVENUE BON	400,000.00	2.500	02/01/2021	2.150	400,903.46	401,016.39	405,504.00	404,376.00	10/26/2018
791400WF7	24847/K-8597	ST LOUIS CNTY TAX EXMPT	1,000,000.00	2.250	03/01/2021	1.780	1,003,418.44	1,003,798.27	1,016,380.00	1,012,360.00	04/10/2018
557215CP3	25116/K-8597	MADISON CNTY KY GO UNL	150,000.00	2.000	03/01/2021	2.320	149,650.80	149,612.00	151,674.00	150,984.00	10/29/2018
789220HQ6	25110/K-8597	SAINT CROIX WI SCH DIST	300,000.00	3.000	03/01/2021	2.143	301,869.23	302,076.92	305,835.00	304,731.00	10/26/2018
862335PN0	24869/K-8597	CITY OF STOUGHTON WI G	525,000.00	2.000	04/01/2021	1.948	525,210.50	525,231.55	532,344.75	529,536.00	04/26/2018
602369AM2	25114/K-8597	MILWAUKEE WI TECH CLG (	300,000.00	2.000	06/01/2021	2.203	299,410.48	299,361.35	304,854.00	303,258.00	11/15/2018
46256QGH3	25115/K-8597	IOWA ST BRD REGENTS HO	375,000.00	1.250	09/01/2021	2.090	371,195.30	370,941.66	378,093.75	375,093.75	10/26/2018
56052FMD4	25087/K-8597	MAINE ST HSG AUTH REVEN	2,680,000.00	2.400	11/15/2021	2.300	2,683,733.66	2,683,947.42	2,752,386.80	2,724,809.60	11/08/2018
937785RU9	25429/K-8597	WASHINGTON CO MN GO	2,500,000.00	2.125	02/01/2022C	1.953	2,500,751.73	2,500,504.15	2,503,975.00	2,502,625.00	04/16/2019
899525UB3	25893/K-8597	TULSA OK ISD #1 UT GO	1,400,000.00	2.000	03/01/2022	0.948	1,425,420.14	1,426,630.62	1,442,644.00	1,422,498.00	03/17/2020
121638EZ9	25474/K-8597	BURLINGTON CO NJ GO	80,000.00	2.000	05/01/2022	1.627	80,551.48	80,575.46	82,883.20	81,695.20	05/10/2019
Fund	**8597 TRA SR LN REV&REF 2018A REV**		**$12,085,000.00**	**2.169**		**1.919**	**$12,118,588.91**	**$12,120,453.23**	**$12,272,325.75**	**$12,202,091.55**	

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912828XM7	25664/K-8598	US TREASURY NOTE	27,000,000.00	1.625	07/31/2020	1.855	26,989,882.94	26,984,655.79	27,066,960.00	27,102,870.00	09/16/2019
62478XGX2	25824/K-8598	MUFG - DISC CP	300,000.00	1.690	07/31/2020	1.703	299,155.00	298,718.42	299,925.00	299,696.67	01/13/2020
Fund	**8598 TRA SR LN REV & REF SER 18A D/S**		**$27,300,000.00**	**1.626**		**1.854**	**$27,289,037.94**	**$27,283,374.21**	**$27,366,885.00**	**$27,402,566.67**	
912828XM7	25668/K-8606	US TREASURY NOTE	3,000,000.00	1.625	07/31/2020	1.893	2,998,691.35	2,998,015.21	3,007,440.00	3,011,430.00	09/18/2019
912828XM7	25669/K-8606	US TREASURY NOTE	8,000,000.00	1.625	07/31/2020	1.893	7,996,510.25	7,994,707.22	8,019,840.00	8,030,480.00	09/18/2019
6278XGX25	25828/K-8606	MUFG - DISC CP	600,000.00	1.690	07/31/2020	1.703	598,310.00	597,436.83	599,850.00	599,393.33	01/13/2020
Fund	**8606 TRA SL REV & REF 19A DS**		**$11,600,000.00**	**1.628**		**1.884**	**$11,593,511.60**	**$11,590,159.26**	**$11,627,130.00**	**$11,641,303.33**	
	24542/C-9990	LONE STAR - POOL	31,257.49	0.776	06/01/2020	0.776	31,257.49	31,236.90	31,257.49	31,236.90	09/11/2017
	24544/C-9990	LOGIC - POOL	29,591.12	0.811	06/01/2020	0.811	29,591.12	29,570.74	29,591.12	29,570.74	09/11/2017
30229AJR1	25951/C-9990	XON - DISC CP	22,000,000.00	1.400	09/25/2020	1.430	21,900,755.56	21,874,233.34	21,984,380.00	21,950,591.74	03/16/2020
62478XJR2	25858/C-9990	MUFG - DISC CP	47,000,000.00	1.600	09/25/2020	1.637	46,757,688.89	46,692,933.33	46,966,630.00	46,894,445.99	01/28/2020
89233GJR8	25936/C-9990	TMCC - DISC CP	50,000,000.00	1.190	09/25/2020	1.214	49,808,277.78	49,757,041.67	49,964,500.00	49,887,708.50	03/13/2020
Fund	**9990 Constitutional Debt Service Fund**		**$119,060,848.61**	**1.390**		**1.420**	**$118,527,570.84**	**$118,385,015.98**	**$118,976,358.61**	**$118,793,553.87**	
	24561/C-9991	TX CLASS - POOL	76,004,207.88	0.755	06/01/2020	0.755	76,004,207.88	75,955,476.90	76,004,207.88	75,955,476.90	09/19/2017
	24560/C-9991	LOGIC - POOL	55,954,962.36	0.761	06/01/2020	0.761	55,954,962.36	5,933,414.18	55,954,962.36	5,933,414.18	09/19/2017
	25971/C-9991	LONE STAR - POOL	65,058,795.84	0.757	06/01/2020	0.757	65,058,795.84	15,021,147.18	65,058,795.84	15,021,147.18	03/31/2020
912828XU9	25526/C-9991	US TREASURY NOTE	50,000,000.00	1.500	06/15/2020	2.056	49,989,523.18	49,966,324.52	50,026,500.00	50,086,000.00	06/13/2019
09659BFR6	25810/C-9991	BNPP - DISC CP	50,000,000.00	1.800	06/25/2020	1.841	49,940,000.00	49,862,500.00	49,995,500.00	49,980,903.00	01/07/2020
09659BG95	25845/C-9991	BNPP - DISC CP	50,000,000.00	1.720	07/09/2020	1.758	49,909,222.22	49,835,166.67	49,993,000.00	49,971,250.00	01/23/2020
45462THC9	25270/C-9991	INDIANA BOND BANK REV	3,000,000.00	2.834	07/15/2020	2.834	3,000,000.00	3,000,000.00	3,005,730.00	3,008,520.00	02/14/2019
63873JGG9	25801/C-9991	NATX - DISC CP	50,000,000.00	1.900	07/16/2020	1.945	49,881,249.97	49,799,444.40	49,992,000.00	49,968,333.50	12/30/2019
09659BGP9	25817/C-9991	BNPP - DISC CP	50,000,000.00	1.760	07/23/2020	1.801	49,872,888.89	49,797,111.11	49,990,500.00	49,965,416.50	01/09/2020
09659BH60	25807/C-9991	BNPP - DISC CP	50,000,000.00	1.790	08/06/2020	1.832	49,835,916.67	49,758,847.22	49,986,500.00	49,946,111.00	01/07/2020
9128282Q2	25815/C-9991	US TREASURY NOTE	50,000,000.00	1.500	08/15/2020	1.558	49,993,980.10	49,991,491.87	50,141,000.00	50,207,000.00	01/09/2020
63873JJ35	25848/C-9991	NATX - DISC CP	50,000,000.00	1.710	09/03/2020	1.750	49,776,750.00	49,703,125.00	49,971,500.00	49,904,514.00	01/24/2020
9128282V1	25863/C-9991	US TREASURY NOTE	50,000,000.00	1.375	09/15/2020	1.564	49,972,878.00	49,964,946.10	50,166,000.00	50,234,500.00	01/30/2020
62478XK25	25864/C-9991	MUFG - DISC CP	50,000,000.00	1.600	10/02/2020	1.637	49,726,666.67	49,657,777.78	49,952,000.00	49,882,361.00	01/30/2020
912796TN9	25726/C-9991	US TREASURY BILL	38,000,000.00	1.522	10/08/2020	1.557	37,792,699.87	37,742,883.56	37,978,340.00	37,982,140.00	10/23/2019
63873JKF6	25874/C-9991	NATX - DISC CP	50,000,000.00	1.660	10/15/2020	1.699	49,686,444.47	49,614,972.26	49,947,000.00	49,872,430.50	02/05/2020
62478XKS8	25873/C-9991	MUFG - DISC CP	50,000,000.00	1.560	10/26/2020	1.596	49,681,500.00	49,614,333.33	49,943,000.00	49,864,028.00	02/05/2020
89233GKV7	25875/C-9991	TMCC - DISC CP	50,000,000.00	1.680	10/29/2020	1.720	49,650,000.00	49,577,666.66	49,941,500.00	49,824,028.00	02/06/2020
912828L99	25876/C-9991	US TREASURY NOTE	50,000,000.00	1.375	10/31/2020	1.552	49,963,444.50	49,955,989.10	50,244,000.00	50,316,500.00	02/06/2020
62478XLC2	25908/C-9991	MUFG - DISC CP	50,000,000.00	1.540	11/12/2020	1.575	49,649,222.22	49,582,916.67	49,936,000.00	49,810,416.50	02/20/2020
912796TU3	25879/C-9991	US TREASURY BILL	50,000,000.00	1.440	12/03/2020	1.473	49,630,000.00	49,568,000.00	49,956,000.00	49,966,000.00	02/07/2020
912796TU3	25882/C-9991	US TREASURY BILL	50,000,000.00	1.404	12/03/2020	1.436	49,639,314.23	49,578,875.00	49,956,000.00	49,966,000.00	02/13/2020
30229AM48	25958/C-9991	XON - DISC CP	50,000,000.00	2.000	12/04/2020	2.051	49,483,333.33	49,397,222.22	49,899,500.00	49,789,028.00	03/19/2020

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3130AJ4L0	25877/C-9991	FHLB NOTE	50,000,000.00	1.500	01/07/2021	1.510	49,997,152.73	49,996,757.27	50,415,500.00	50,382,500.00	02/07/2020
912796UC1	25888/C-9991	US TREASURY BILL	50,000,000.00	1.435	01/28/2021	1.470	49,519,673.61	49,457,888.89	49,941,000.00	49,944,500.00	02/18/2020
912828N89	25847/C-9991	US TREASURY NOTE	50,000,000.00	1.375	01/31/2021	1.565	49,937,395.28	49,929,441.40	50,396,500.00	50,469,000.00	01/24/2020
912828N89	25886/C-9991	US TREASURY NOTE	50,000,000.00	1.375	01/31/2021	1.523	49,951,260.65	49,945,068.36	50,396,500.00	50,469,000.00	02/14/2020
3133ELNT7	25889/C-9991	FFCB NOTE	50,000,000.00	1.500	02/24/2021	1.514	49,994,886.11	49,994,302.78	50,450,500.00	50,514,000.00	02/24/2020
912828P87	25887/C-9991	US TREASURY NOTE	50,000,000.00	1.125	02/28/2021	1.516	49,856,003.29	49,839,591.90	50,347,500.00	50,406,500.00	02/14/2020
64990AKR5	24970/C-9991	NY ST DORM AUTH SALES T	10,000,000.00	2.850	03/15/2021	2.850	10,000,000.00	10,000,000.00	10,116,400.00	10,118,700.00	07/19/2018
64990AJF3	25172/C-9991	NY ST DORM REV BONDS	5,000,000.00	2.550	03/15/2021	2.916	4,986,078.77	4,984,608.22	5,046,550.00	5,046,450.00	12/10/2018
912828Q37	25890/C-9991	US TREASURY NOTE	50,000,000.00	1.250	03/31/2021	1.491	49,901,124.85	49,891,008.91	50,435,500.00	50,504,000.00	02/18/2020
885205MA9	25291/C-9991	THORNAPPLE KELLOG MI SC	900,000.00	2.900	05/01/2021	2.900	900,000.00	900,000.00	915,813.00	915,696.00	02/20/2019
677522S96	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	3,284,091.40	3,273,789.80	11/20/2019
88213APC3	25584/C-9991	TEXAS A&M UNIV REVS	3,500,000.00	1.964	05/15/2021	1.964	3,500,000.00	3,500,000.00	3,540,005.00	3,527,230.00	08/14/2019
880461L97	25927/C-9991	TENNESSEE HSG DEV AGY F	610,000.00	1.399	07/01/2021	1.399	610,000.00	610,000.00	611,232.20	614,745.80	03/25/2020
3130AHYT4	25846/C-9991	FHLB NOTE	30,000,000.00	1.550	07/29/2021C	1.550	30,000,000.00	30,000,000.00	30,063,600.00	30,093,000.00	01/29/2020
912828T34	25938/C-9991	US TREASURY NOTE	50,000,000.00	1.125	09/30/2021	0.412	50,472,080.37	50,502,192.50	50,623,000.00	50,679,500.00	03/16/2020
235241TK2	25926/C-9991	DALLAS TX AREA RAPID TR/	765,000.00	0.945	12/01/2021C	0.945	765,000.00	765,000.00	764,257.95	762,697.35	03/26/2020
8648136T2	25689/C-9991	SUFFOLK VA UT GO	2,670,000.00	1.905	02/01/2022	1.905	2,670,000.00	2,670,000.00	2,724,868.50	2,705,350.80	10/17/2019
3130AJEL9	25933/C-9991	FHLB NOTE	50,000,000.00	0.940	03/30/2022C	0.940	50,000,000.00	50,000,000.00	50,004,000.00	50,006,000.00	03/30/2020
59164GEK4	25779/C-9991	METRO WSTWTR RECL DIS	2,510,000.00	1.843	04/01/2022	1.843	2,510,000.00	2,510,000.00	2,546,897.00	2,542,002.50	12/10/2019
3130AJES4	25932/C-9991	FHLB NOTE	50,000,000.00	0.735	03/16/2023	0.735	50,000,000.00	50,000,000.00	50,429,500.00	50,386,500.00	03/16/2020
Fund	**9991 COUNTY GENERAL**		**$1,697,232,966.08**	**1.422**		**1.478**	**$1,692,923,656.06**	**$1,591,635,491.96**	**$1,701,092,751.13**	**$1,600,816,680.51**	
	25141/F-9992	TX CLASS - POOL	15,588,098.40	0.755	06/01/2020	0.755	15,588,098.40	15,578,103.91	15,588,098.40	15,578,103.91	11/19/2018
	24533/F-9992	LOGIC - POOL	19,670,779.75	0.821	06/01/2020	0.821	19,670,779.75	25,654,651.14	19,670,779.75	25,654,651.14	08/17/2017
30229AFB0	25912/F-9992	XON - DISC CP	10,000,000.00	1.610	06/11/2020	1.641	9,995,527.78	9,981,663.89	9,999,600.00	9,997,152.80	02/20/2020
63873JGX2	25765/F-9992	NATX - DISC CP	10,000,000.00	1.850	07/31/2020	1.895	9,969,166.68	9,953,236.13	9,997,500.00	9,989,888.90	12/05/2019
912828L32	25763/F-9992	US TREASURY NOTE	10,000,000.00	1.375	08/31/2020	1.615	9,994,075.52	9,992,057.29	10,030,800.00	10,042,600.00	12/05/2019
63873JJ35	25849/F-9992	NATX - DISC CP	10,000,000.00	1.710	09/03/2020	1.750	9,955,350.00	9,940,625.00	9,994,300.00	9,980,902.80	01/24/2020
64971QTX1	25148/F-9992	NEW YORK CITY NY REVENI	3,000,000.00	2.350	05/01/2021	3.019	2,982,383.66	2,980,782.17	3,028,680.00	3,027,480.00	11/26/2018
Fund	**9992 FLD CONTROL GENERAL**		**$78,258,878.15**	**1.283**		**1.354**	**$78,155,381.79**	**$84,081,119.53**	**$78,309,758.15**	**$84,270,779.55**	
63873JJR2	25860/C-9994	NATX - DISC CP	25,000,000.00	1.690	09/25/2020	1.729	24,863,861.12	24,827,479.18	24,982,250.00	24,943,854.25	01/28/2020
89233GJR8	25937/C-9994	TMCC - DISC CP	41,100,000.00	1.190	09/25/2020	1.214	40,942,404.34	40,900,288.25	41,070,819.00	41,007,696.39	03/13/2020
Fund	**9994 Road Debt Service Fund**		**$66,100,000.00**	**1.379**		**1.409**	**$65,806,265.46**	**$65,727,767.43**	**$66,053,069.00**	**$65,951,550.64**	
89233GJR8	25935/F-9999	TMCC - DISC CP	1,800,000.00	1.198	09/25/2020	1.214	1,793,060.49	1,791,205.96	1,798,722.00	1,795,957.51	03/13/2020
Fund	**9999 Flood Control Debt Service Fund**		**$1,800,000.00**	**1.198**		**1.214**	**$1,793,060.49**	**$1,791,205.96**	**$1,798,722.00**	**$1,795,957.51**	

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HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2020	Book Value 04/30/2020	Market Value 05/31/2020	Market Value 04/30/2020	Purchase Date
Grand Totals			**$4,920,221,296.89**	**1.206**		**1.238**	**$4,913,746,264.60**	**$3,672,702,209.97**	**$4,931,976,861.85**	**$3,692,239,758.86**	

Book Value & Market Value Report

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Run Date: 6/17/2020 3:38:14PM

As Of Date: 05/31/2020

DISTRICT CLERK & COUNTY CLERK REGISTRY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2020	Book Value 04/30/2020	Market Value 05/31/2020	Market Value 04/30/2020	Purchase Date
T053120	10090/T-4005	MMF - DIST CLERK (CADEN(	18,850,526.97	0.110	06/01/2020	0.110	18,850,526.97	0.00	18,850,526.97	0.00	05/31/2020
Fund	**4005 DISTRICT CLERK MMF**		**$18,850,526.97**	**0.110**		**0.110**	**$18,850,526.97**	**$0.00**	**$18,850,526.97**	**$0.00**	
U053120	10091/U-4006	MMF - CO CLRK (CADENCE)	6,026,439.45	0.110	06/01/2020	0.110	6,026,439.45	0.00	6,026,439.45	0.00	05/31/2020
Fund	**4006 MMF-COCLRK**		**$6,026,439.45**	**0.110**		**0.110**	**$6,026,439.45**	**$0.00**	**$6,026,439.45**	**$0.00**	
	23956/T-5944	LONE STAR - POOL	7,723,859.84	0.776	06/01/2020	0.776	7,723,859.84	7,718,772.93	7,723,859.84	7,718,772.93	06/17/2016
	23961/T-5944	LOGIC - POOL	20,838,154.84	0.807	06/01/2020	0.807	20,838,154.84	17,825,280.78	20,838,154.84	17,825,280.78	06/29/2016
	25587/T-5944	TX CLASS (GOV) - POOL	17,121,393.67	0.371	06/01/2020	0.371	17,121,393.67	17,116,005.65	17,121,393.67	17,116,005.65	08/13/2019
89233GFW1	25792/T-5944	TMCC - DISC CP	6,000,000.00	1.880	06/30/2020	1.925	5,990,913.33	5,981,200.00	5,999,400.00	5,997,000.00	12/20/2019
09659BFW5	25806/T-5944	BNPP - DISC CP	9,000,000.00	1.800	06/30/2020	1.841	8,986,950.00	8,973,000.00	8,999,100.00	8,995,500.00	01/06/2020
09659BGH7	25842/T-5944	BNPP - DISC CP	7,000,000.00	1.730	07/17/2020	1.770	6,984,526.11	6,974,098.05	6,998,810.00	6,995,508.31	01/17/2020
89233GHU3	25755/T-5944	TMCC - DISC CP	6,000,000.00	1.820	08/28/2020	1.865	5,973,306.67	5,963,903.33	5,997,780.00	5,992,066.68	12/03/2019
9128282V1	25872/T-5944	US TREASURY NOTE	5,000,000.00	1.375	09/15/2020	1.542	4,997,596.96	4,996,894.19	5,016,600.00	5,023,450.00	02/04/2020
63873JL65	25885/T-5944	NATX - DISC CP	7,000,000.00	1.580	11/06/2020	1.617	6,951,458.89	6,941,935.00	6,991,390.00	6,974,275.00	02/13/2020
30229AM48	25952/T-5944	XON - DISC CP	10,000,000.00	1.400	12/04/2020	1.431	9,927,666.67	9,915,611.11	9,979,900.00	9,957,805.60	03/17/2020
Fund	**5944 DISTRICT CLERK**		**$95,683,408.35**	**1.166**		**1.193**	**$95,495,826.98**	**$92,406,701.04**	**$95,666,388.35**	**$92,595,664.95**	
	23112/U-5945	LOGIC - POOL	3,101,256.65	0.812	06/01/2020	0.812	3,101,256.65	3,099,120.44	3,101,256.65	3,099,120.44	01/15/2014
	23113/U-5945	LONE STAR - POOL	2,768,112.53	0.776	06/01/2020	0.776	2,768,112.53	2,766,289.46	2,768,112.53	2,766,289.46	01/15/2014
	23266/U-5945	TX CLASS - POOL	4,659,978.62	0.755	06/01/2020	0.755	4,659,978.62	4,656,990.80	4,659,978.62	4,656,990.80	05/30/2014
	25601/U-5945	TX CLASS (GOV) - POOL	1,050,182.03	0.371	06/01/2020	0.371	1,050,182.03	1,049,851.53	1,050,182.03	1,049,851.53	07/31/2019
89233GFW1	25791/U-5945	TMCC - DISC CP	3,000,000.00	1.880	06/30/2020	1.925	2,995,456.67	2,990,600.00	2,999,700.00	2,998,500.00	12/20/2019
09659BGQ7	25731/U-5945	BNPP - DISC CP	4,000,000.00	1.850	07/24/2020	1.896	3,989,105.56	3,982,733.33	3,999,240.00	3,997,200.00	10/29/2019
09659BGX2	25735/U-5945	BNPP - DISC CP	2,900,000.00	1.830	07/31/2020	1.875	2,891,155.00	2,886,585.08	2,899,275.00	2,897,067.78	11/05/2019
89233GHJ8	25749/U-5945	TMCC - DISC CP	5,000,000.00	1.820	08/18/2020	1.865	4,980,283.33	4,972,447.22	4,998,400.00	4,993,944.45	11/22/2019
89233GJ49	25774/U-5945	TMCC - DISC CP	2,000,000.00	1.820	09/04/2020	1.865	1,990,394.44	1,987,260.00	1,998,840.00	1,996,150.00	12/10/2019
9128282V1	25843/U-5945	US TREASURY NOTE	6,000,000.00	1.375	09/15/2020	1.582	5,996,435.92	5,995,393.59	6,019,920.00	6,028,140.00	01/22/2020
62478XL65	25881/U-5945	MUFG - DISC CP	2,000,000.00	1.540	11/06/2020	1.576	1,986,482.22	1,983,830.00	1,997,540.00	1,992,650.00	02/12/2020
Fund	**5945 COUNTY CLERK**		**$36,479,529.83**	**1.398**		**1.455**	**$36,408,842.97**	**$36,371,101.45**	**$36,492,444.83**	**$36,475,904.46**	
Grand Totals			**$157,039,904.60**	**1.053**		**1.082**	**$156,781,636.37**	**$128,777,802.49**	**$157,035,799.60**	**$129,071,569.41**	

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

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2020	Book Value 04/30/2020	Market Value 05/31/2020	Market Value 04/30/2020	Purchase Date
I053120	10088/I-106	MMF - JUVPROB (CADE	1,982,208.19	0.110	06/01/2020	0.110	1,982,208.19	0.00	1,982,208.19	0.00	05/31/2020
Fund	**106 MMF-JUVPROB**		**$1,982,208.19**	**0.110**		**0.110**	**$1,982,208.19**	**$0.00**	**$1,982,208.19**	**$0.00**	
H053120	10074/H-1010	MMF - HOSP (AMEGY)	3,663,502.04	0.080	06/01/2020	0.080	3,663,502.04	0.00	3,663,502.04	0.00	05/31/2020
Fund	**1010 MMF-AMEGY-ML-HOSP**		**$3,663,502.04**	**0.080**		**0.080**	**$3,663,502.04**	**$0.00**	**$3,663,502.04**	**$0.00**	
D053120	10089/D-1012	MMF - CS&C (CADENCE	3,741,004.53	0.110	06/01/2020	0.110	3,741,004.53	0.00	3,741,004.53	0.00	05/31/2020
Fund	**1012 MMF-COMSUPVCORR**		**$3,741,004.53**	**0.110**		**0.110**	**$3,741,004.53**	**$0.00**	**$3,741,004.53**	**$0.00**	
H053120	10077/H-1024	MMF - CHCI (AMEGY)	49,839,779.47	0.080	06/01/2020	0.080	49,839,779.47	0.00	49,839,779.47	0.00	05/31/2020
Fund	**1024 MMF-AMEGY CHCI**		**$49,839,779.47**	**0.080**		**0.080**	**$49,839,779.47**	**$0.00**	**$49,839,779.47**	**$0.00**	
H053120	10076/H-1026	MMF - CHCTX (AMEGY)	130,521,228.74	0.080	06/01/2020	0.080	130,521,228.74	0.00	130,521,228.74	0.00	05/31/2020
Fund	**1026 MMF-AMEGY CHCTX**		**$130,521,228.74**	**0.080**		**0.080**	**$130,521,228.74**	**$0.00**	**$130,521,228.74**	**$0.00**	
N053120	10078/N-1027	MMF - 911 EMERG (CAI	10,618,449.20	0.110	06/01/2020	0.110	10,618,449.20	0.00	10,618,449.20	0.00	05/31/2020
Fund	**1027 MMF - 911 EMERG (CADENCE)**		**$10,618,449.20**	**0.110**		**0.110**	**$10,618,449.20**	**$0.00**	**$10,618,449.20**	**$0.00**	
H053120	10104/H-1028	DDA - HOSP (CADENCE	83,700,461.87	0.350	06/01/2020	0.350	83,700,461.87	0.00	83,700,461.87	0.00	05/31/2020
Fund	**1028 DDA - HOSP (CADENCE)**		**$83,700,461.87**	**0.350**		**0.350**	**$83,700,461.87**	**$0.00**	**$83,700,461.87**	**$0.00**	
30229AFH7	25965/V-2854	XON - DISC CP	5,400,000.00	2.110	06/17/2020	2.151	5,394,936.00	5,385,124.50	5,399,676.00	5,398,237.49	03/20/2020
912828Y46	25013/V-2854	US TREASURY NOTE	2,400,000.00	2.625	07/31/2020	2.662	2,399,860.15	2,399,787.90	2,409,912.00	2,415,144.00	08/07/2018
912828M98	25640/V-2854	US TREASURY NOTE	1,600,000.00	1.625	11/30/2020	1.777	1,598,801.29	1,598,597.11	1,611,504.00	1,614,000.00	09/11/2019
Fund	**2854 HSA 2001H JL DS RES**		**$9,400,000.00**	**2.159**		**2.217**	**$9,393,597.44**	**$9,383,509.51**	**$9,421,092.00**	**$9,427,381.49**	
89233GFG6	25762/W-3128	TMCC - DISC CP	1,000,000.00	1.840	06/16/2020	1.883	999,233.33	997,648.89	999,950.00	999,680.56	12/04/2019
Fund	**3128 HSA-OPERATING**		**$1,000,000.00**	**1.840**		**1.883**	**$999,233.33**	**$997,648.89**	**$999,950.00**	**$999,680.56**	
W053120	100135/W-4010	MMF - HSA-AMEGY W3:	6,937,041.80	0.120	06/01/2020	0.120	6,937,041.80	0.00	6,937,041.80	0.00	05/31/2020
Fund	**4010 HSA-Amegy Operation MMF**		**$6,937,041.80**	**0.120**		**0.120**	**$6,937,041.80**	**$0.00**	**$6,937,041.80**	**$0.00**	
W053120	100137/W-4011	MMF - HSA AMEGY W3:	1,317,062.73	0.120	06/01/2020	0.120	1,317,062.73	0.00	1,317,062.73	0.00	05/31/2020
Fund	**4011 HSA-Amegy Mkting & Sports Ev**		**$1,317,062.73**	**0.120**		**0.120**	**$1,317,062.73**	**$0.00**	**$1,317,062.73**	**$0.00**	
V113019	100139/V-4023	MMF - HSA-UMB TRUST	4,418,744.40	0.110	06/01/2020	0.110	4,418,744.40	0.00	4,418,744.40	0.00	05/31/2020
Fund	**4023 HSA-UMB Trust MMF**		**$4,418,744.40**	**0.110**		**0.110**	**$4,418,744.40**	**$0.00**	**$4,418,744.40**	**$0.00**	
V053120	100140/V-4024	MMF - HSA-UMB DEBT :	44,358,195.07	0.110	06/01/2020	0.110	44,358,195.07	0.00	44,358,195.07	0.00	05/31/2020

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

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2020	Book Value 04/30/2020	Market Value 05/31/2020	Market Value 04/30/2020	Purchase Date
Fund	**4024 HSA-UMB DS MMF**		**$44,358,195.07**	**0.110**		**0.110**	**$44,358,195.07**	**$0.00**	**$44,358,195.07**	**$0.00**	
V053120	10042/V-4025	MMF - HSA-ZIONS TRU	1,529.07	0.120	06/01/2020	0.120	1,529.07	0.00	1,529.07	0.00	05/31/2020
Fund	**4025 HSA-Zions Trust MMF**		**$1,529.07**	**0.120**		**0.120**	**$1,529.07**	**$0.00**	**$1,529.07**	**$0.00**	
V053120	10043/V-4026	MMF - HSA-ZIONS DEB	12,902,847.35	0.120	06/01/2020	0.120	12,902,847.35	0.00	12,902,847.35	0.00	05/31/2020
Fund	**4026 HSA-Zions DS MMF**		**$12,902,847.35**	**0.120**		**0.120**	**$12,902,847.35**	**$0.00**	**$12,902,847.35**	**$0.00**	
V053120	10038/V-4027	MMF - HSA BNYM DEBT	2,339,014.20	0.110	06/01/2020	0.110	2,339,014.20	0.00	2,339,014.20	0.00	05/31/2020
Fund	**4027 HSA-BNYM DS MMF**		**$2,339,014.20**	**0.110**		**0.110**	**$2,339,014.20**	**$0.00**	**$2,339,014.20**	**$0.00**	
W053120	10036/W-4030	MMF - AMEGY- ASTROS	1,257,066.60	0.120	06/01/2020	0.120	1,257,066.60	0.00	1,257,066.60	0.00	05/31/2020
Fund	**4030 HSA-Amegy Astros ARR**		**$1,257,066.60**	**0.120**		**0.120**	**$1,257,066.60**	**$0.00**	**$1,257,066.60**	**$0.00**	
I053120	10100/I-5109	DDA - JUVPROB (CADEI	2,774,637.09	0.350	06/01/2020	0.350	2,774,637.09	0.00	2,774,637.09	0.00	05/31/2020
Fund	**5109 DDA-JUV PROB**		**$2,774,637.09**	**0.350**		**0.350**	**$2,774,637.09**	**$0.00**	**$2,774,637.09**	**$0.00**	
D053120	10101/D-5110	DDA - CS&C (CADENCE	4,001,177.45	0.350	06/01/2020	0.350	4,001,177.45	0.00	4,001,177.45	0.00	05/31/2020
Fund	**5110 DDA-CS&C**		**$4,001,177.45**	**0.350**		**0.350**	**$4,001,177.45**	**$0.00**	**$4,001,177.45**	**$0.00**	
N053120	10103/N-5112	DDA - 911 EMERG (CAI	5,000,000.00	0.350	06/01/2020	0.350	5,000,000.00	0.00	5,000,000.00	0.00	05/31/2020
Fund	**5112 DDA - 911 EMERG (CADENCE)**		**$5,000,000.00**	**0.350**		**0.350**	**$5,000,000.00**	**$0.00**	**$5,000,000.00**	**$0.00**	
89233GJ49	25773/N-5910	TMCC - DISC CP	7,000,000.00	1.820	09/04/2020	1.865	6,966,380.56	6,955,410.00	6,995,940.00	6,986,525.00	12/10/2019
Fund	**5910 911 EMERGENCY NETWRK**		**$7,000,000.00**	**1.820**		**1.865**	**$6,966,380.56**	**$6,955,410.00**	**$6,995,940.00**	**$6,986,525.00**	
912828M98	25641/V-7444	US TREASURY NOTE	3,000,000.00	1.625	11/30/2020	1.777	2,997,752.42	2,997,369.59	3,021,570.00	3,026,250.00	09/11/2019
Fund	**7444 HSA 2004A 3RD L DSR CASH**		**$3,000,000.00**	**1.625**		**1.777**	**$2,997,752.42**	**$2,997,369.59**	**$3,021,570.00**	**$3,026,250.00**	
912828L32	25675/V-7905	US TREASURY NOTE	1,740,000.00	1.375	08/31/2020	1.890	1,737,801.23	1,737,052.20	1,745,359.20	1,747,412.40	09/20/2019
912828N89	25176/V-7905	US TREASURY NOTE	2,273,000.00	1.375	01/31/2021	2.746	2,252,934.12	2,250,384.77	2,291,024.89	2,294,320.74	12/07/2018
Fund	**7905 HSA 2014 TOYOTA CENTER DS**		**$4,013,000.00**	**1.375**		**2.375**	**$3,990,735.35**	**$3,987,436.97**	**$4,036,384.09**	**$4,041,733.14**	
30229AFJ3	25966/V-7909	XON - DISC CP	6,200,000.00	2.110	06/18/2020	2.151	6,193,822.39	6,182,557.33	6,199,628.00	6,197,933.35	03/20/2020
Fund	**7909 HSA SERIES 2014C DS RES**		**$6,200,000.00**	**2.110**		**2.151**	**$6,193,822.39**	**$6,182,557.33**	**$6,199,628.00**	**$6,197,933.35**	
30229AF38	25954/V-7910	XON - DISC CP	5,900,000.00	1.560	06/03/2020	1.587	5,899,488.67	5,891,563.00	5,899,941.00	5,898,647.90	03/17/2020
Fund	**7910 HSA SERIES 2014 NRG DS RES**		**$5,900,000.00**	**1.560**		**1.587**	**$5,899,488.67**	**$5,891,563.00**	**$5,899,941.00**	**$5,898,647.90**	
30229AF38	25955/V-8507	XON - DISC CP	2,500,000.00	0.000	06/03/2020	1.587	2,499,783.33	2,496,425.00	2,499,975.00	2,499,427.08	03/17/2020

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2020	Book Value 04/30/2020	Market Value 05/31/2020	Market Value 04/30/2020	Purchase Date
Fund	**8507 HSA Astros Renewal & Replace**		**$2,500,000.00**	**0.000**		**1.587**	**$2,499,783.33**	**$2,496,425.00**	**$2,499,975.00**	**$2,499,427.08**	
912828L32	25674/V-8546	US TREASURY NOTE	1,660,000.00	1.375	08/31/2020	1.890	1,657,902.32	1,657,187.73	1,665,112.80	1,667,071.60	09/20/2019
Fund	**8546 HSA NRG SURPLUS**		**$1,660,000.00**	**1.375**		**1.890**	**$1,657,902.32**	**$1,657,187.73**	**$1,665,112.80**	**$1,667,071.60**	
30229AF38	25956/V-8547	XON - DISC CP	3,075,000.00	1.560	06/03/2020	1.587	3,074,733.50	3,070,602.75	3,074,969.25	3,074,295.30	03/17/2020
Fund	**8547 HSA NATIONAL INSURED BONI**		**$3,075,000.00**	**1.560**		**1.587**	**$3,074,733.50**	**$3,070,602.75**	**$3,074,969.25**	**$3,074,295.30**	
30229AFH7	25963/V-8550	XON - DISC CP	2,000,000.00	2.110	06/17/2020	2.151	1,998,124.44	1,994,490.55	1,999,880.00	1,999,347.22	03/20/2020
Fund	**8550 HSA SERIES 2014A SR LIEN IN**		**$2,000,000.00**	**2.110**		**2.151**	**$1,998,124.44**	**$1,994,490.55**	**$1,999,880.00**	**$1,999,347.22**	
30229AFH7	25964/V-8551	XON - DISC CP	3,000,000.00	2.110	06/17/2020	2.151	2,997,186.67	2,991,735.83	2,999,820.00	2,999,020.83	03/20/2020
Fund	**8551 HSA SERIES 2014B SR LIEN PR**		**$3,000,000.00**	**2.110**		**2.151**	**$2,997,186.67**	**$2,991,735.83**	**$2,999,820.00**	**$2,999,020.83**	
	25985/H-9902	TX CLASS - POOL	169,609,638.54	0.740	06/01/2020	0.740	169,609,638.54	127,510,358.82	169,609,638.54	127,510,358.82	04/28/2020
	25986/H-9902	TX CLASS (GOV) - POO	177,550,789.24	0.366	06/01/2020	0.366	177,550,789.24	127,504,590.77	177,550,789.24	127,504,590.77	04/28/2020
63873JF54	25836/H-9902	NATX - DISC CP	40,000,000.00	1.770	06/05/2020	1.807	39,992,133.34	39,931,166.70	39,999,600.00	39,990,277.60	01/14/2020
63873JG79	25900/H-9902	NATX - DISC CP	30,000,000.00	1.590	07/07/2020	1.622	29,952,299.97	29,911,224.95	29,996,100.00	29,983,250.10	02/19/2020
09659BG87	25878/H-9902	BNPP - DISC CP	30,000,000.00	1.740	07/08/2020	1.779	29,946,350.00	29,901,400.00	29,996,100.00	29,982,999.90	01/14/2020
09659BGL8	25838/H-9902	BNPP - DISC CP	30,000,000.00	1.740	07/20/2020	1.780	29,928,950.00	29,884,000.00	29,994,600.00	29,979,999.90	01/14/2020
63873JH45	25901/H-9902	NATX - DISC CP	30,000,000.00	1.590	08/04/2020	1.624	29,915,200.04	29,874,125.06	29,991,900.00	29,968,333.20	02/19/2020
09659BHJ2	25898/H-9902	BNPP - DISC CP	30,000,000.00	1.590	08/18/2020	1.625	29,896,650.00	29,855,575.00	29,990,400.00	29,963,666.70	02/19/2020
09659BJ27	25899/H-9902	BNPP - DISC CP	30,000,000.00	1.590	09/02/2020	1.625	29,876,775.00	29,835,700.00	29,982,900.00	29,943,166.80	02/19/2020
62478XJM3	25904/H-9902	MUFG - DISC CP	30,000,000.00	1.550	09/21/2020	1.584	29,855,333.34	29,815,291.67	29,979,600.00	29,934,458.40	02/19/2020
62478XK25	25905/H-9902	MUFG - DISC CP	30,000,000.00	1.550	10/02/2020	1.585	29,841,125.00	29,801,083.33	29,971,200.00	29,929,416.60	02/19/2020
62478XKF6	25906/H-9902	MUFG - DISC CP	30,000,000.00	1.550	10/15/2020	1.585	29,824,333.34	29,784,291.67	29,968,200.00	29,923,458.30	02/19/2020
63873JL32	25902/H-9902	NATX - DISC CP	30,000,000.00	1.550	11/03/2020	1.586	29,799,791.73	29,759,750.07	29,963,700.00	29,891,499.90	02/19/2020
Fund	**9902 HOSP DIST GENERAL**		**$687,160,427.78**	**1.081**		**1.098**	**$685,989,369.54**	**$593,368,558.04**	**$686,994,727.78**	**$594,505,476.99**	
	26029/H-9906	TX CLASS - POOL	870,157.16	0.659	06/01/2020	0.659	870,157.16	0.00	870,157.16	0.00	05/22/2020
Fund	**9906 HOSP DIST SPFC**		**$870,157.16**	**0.659**		**0.659**	**$870,157.16**	**$0.00**	**$870,157.16**	**$0.00**	
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
H052820	26025/H-9907	CD - AMEGY	1,969,545.70	0.040	05/28/2021	0.040	1,969,545.70	0.00	1,969,545.70	0.00	05/28/2020
Fund	**9907 COMM.HEALTH CHOICE, INC.**		**$3,325,057.70**	**0.064**		**0.064**	**$3,325,057.70**	**$1,355,512.00**	**$3,325,057.70**	**$1,355,512.00**	
	25995/H-9917	TX CLASS - POOL	6,001,897.26	0.679	06/01/2020	0.679	6,001,897.26	0.00	6,001,897.26	0.00	05/15/2020

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2020	Book Value 04/30/2020	Market Value 05/31/2020	Market Value 04/30/2020	Purchase Date
Fund	**9917 HOSP DIST SERIES 2010 D/S**		**$6,001,897.26**	**0.679**		**0.679**	**$6,001,897.26**	**$0.00**	**$6,001,897.26**	**$0.00**	
	25996/H-9918	TX CLASS - POOL	6,802,150.25	0.679	06/01/2020	0.679	6,802,150.25	0.00	6,802,150.25	0.00	05/15/2020
Fund	**9918 HOSP DIST SERIES 2010 D/S R**		**$6,802,150.25**	**0.679**		**0.679**	**$6,802,150.25**	**$0.00**	**$6,802,150.25**	**$0.00**	
	25997/H-9920	TX CLASS - POOL	7,002,213.48	0.679	06/01/2020	0.679	7,002,213.48	0.00	7,002,213.48	0.00	05/15/2020
Fund	**9920 HOSP DIST SERIES 2016 RR D/**		**$7,002,213.48**	**0.679**		**0.679**	**$7,002,213.48**	**$0.00**	**$7,002,213.48**	**$0.00**	
912828N89	25923/H-9921	US TREASURY NOTE	10,000,000.00	1.375	01/31/2021	1.379	9,999,719.67	9,999,684.06	10,079,300.00	10,093,800.00	02/26/2020
Fund	**9921 HOSP DIST SERIES 2016 RR DS**		**$10,000,000.00**	**1.375**		**1.379**	**$9,999,719.67**	**$9,999,684.06**	**$10,079,300.00**	**$10,093,800.00**	
59656NVA7	25610/H-9922	MIDDLESEX CO NJ UT (	800,000.00	2.000	06/01/2020	0.971	800,000.00	800,681.46	800,080.00	800,720.00	08/27/2019
731367DK1	24425/H-9922	POLK CNTY OR SCHL D	970,000.00	0.000	06/15/2020	1.040	969,614.87	968,789.58	969,864.20	968,690.50	05/15/2017
438701SP0	25565/H-9922	HONOLULU HI WTR SW	250,000.00	3.000	07/01/2020	1.140	250,384.13	250,768.26	250,567.50	250,825.00	07/16/2019
882724LZ8	25535/H-9922	STATE OF TEXAS GO	250,000.00	5.000	08/01/2020	1.353	251,503.74	252,255.61	251,990.00	252,535.00	06/20/2019
8800643U2	25590/H-9922	TEMPLE TX LT GO	2,230,000.00	4.000	08/01/2020	1.023	2,240,991.61	2,246,487.41	2,243,536.10	2,247,349.40	09/10/2019
880162FG2	25591/H-9922	TEMPLE TX UTILITY SY	250,000.00	5.000	08/01/2020	1.023	251,645.79	252,468.69	251,992.50	252,322.50	09/10/2019
882724AX5	25592/H-9922	STATE OF TEXAS UT G(	575,000.00	5.000	08/01/2020	0.980	578,824.51	580,736.77	579,577.00	580,830.50	08/22/2019
574193PF9	25350/H-9922	MARYLAND STATE GO	520,000.00	5.000	08/01/2020	1.530	522,963.68	524,445.52	524,160.00	525,257.20	03/26/2019
249002FD3	25600/H-9922	DENTON TX ISD UT GC	750,000.00	5.000	08/15/2020	0.971	756,167.02	758,667.16	757,282.50	757,507.50	08/26/2019
622205PM8	25572/H-9922	MOUNT OLIVE TWP NJ	300,000.00	4.000	08/15/2020	1.180	301,722.22	302,420.41	302,247.00	302,406.00	07/17/2019
3886402R4	25588/H-9922	GRAPEVINE COLLEYVIL	1,000,000.00	5.000	08/15/2020	1.010	1,008,140.00	1,011,440.00	1,009,580.00	1,011,490.00	08/22/2019
164663WE2	25539/H-9922	CHERRY HILL NJ UT GC	120,000.00	4.000	08/15/2020	1.230	120,676.05	120,950.12	120,958.80	120,747.60	06/24/2019
24588TBT2	25571/H-9922	DELAWARE CO OH WTF	250,000.00	2.000	12/01/2020	1.210	250,975.61	251,138.21	252,440.00	251,642.50	07/17/2019
0118326Y3	25353/H-9922	ALASKA ST HSG FIN CC	550,000.00	5.000	12/01/2020	1.600	559,185.82	560,716.79	563,403.50	564,443.00	03/28/2019
7962535E8	25388/H-9922	SAN ANTONIO ELEC AN	20,000.00	5.000	02/01/2021	1.520	20,455.71	20,512.67	20,644.80	20,604.40	04/05/2019
860745JZ2	25602/H-9922	STILLWATER MN UT GC	285,000.00	5.000	02/01/2021	1.082	292,371.07	293,292.46	293,854.95	293,310.60	09/19/2019
7962373W3	25972/H-9922	SAN ANTONIO TX LT G	1,205,000.00	5.000	02/01/2021	1.260	1,234,774.01	1,238,495.77	1,243,680.50	1,241,246.40	04/03/2020
597834F70	25589/H-9922	MIDLOTHIAN TX LT GC	1,470,000.00	3.000	02/01/2021	1.041	1,489,013.55	1,491,390.24	1,496,136.60	1,491,359.10	09/05/2019
199820J77	25925/H-9922	COMAL ISD TX UT GO	15,000.00	5.000	02/01/2021	0.851	15,412.39	15,463.94	15,480.90	15,474.90	03/06/2020
825214FN4	25537/H-9922	SHOREVIEW MN UT GC	340,000.00	2.000	02/01/2021	1.381	341,382.98	341,555.85	343,702.60	342,414.00	06/21/2019
421020ZL5	25536/H-9922	HAYS CO. TX LT GO	290,000.00	5.000	02/15/2021	1.350	297,358.58	298,227.71	299,364.10	299,346.70	06/19/2019
088365EY3	25349/H-9922	BEXAR CO HOSP DIST	340,000.00	5.000	02/15/2021	1.680	347,804.15	348,725.90	351,233.60	350,424.40	03/25/2019
743596PR3	25979/H-9922	PROSPER TX LT GO	400,000.00	4.000	02/15/2021	0.941	408,576.24	409,589.18	410,576.00	409,936.00	04/09/2020
661838PK2	25980/H-9922	N. RICHLAND HILLS TX	210,000.00	4.000	02/15/2021	1.160	214,173.07	214,665.95	215,287.80	215,063.10	04/09/2020
232769CA5	25973/H-9922	CYPRESS-FAIRBANKS I	2,140,000.00	5.000	02/15/2021	1.150	2,197,648.72	2,204,457.62	2,214,236.60	2,208,779.60	04/03/2020
7632613A0	25974/H-9922	RICHARDSON ISD TX U	1,375,000.00	5.000	02/15/2021	1.150	1,412,040.65	1,416,415.53	1,421,090.00	1,419,825.00	04/03/2020
914302BB9	25976/H-9922	UNIVERSITY OF HOUST	5,045,000.00	5.000	02/15/2021	1.201	5,179,073.24	5,194,908.66	5,214,310.20	5,198,922.95	04/06/2020
7632613A0	25977/H-9922	RICHARDSON ISD TX U	6,250,000.00	5.000	02/15/2021	1.151	6,418,357.20	6,438,241.91	6,459,500.00	6,453,750.00	04/06/2020
H021720	25967/H-9922	CD - AMEGY	100,000.00	0.100	02/17/2021	0.100	100,000.00	100,000.00	100,000.00	100,000.00	02/17/2020

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89453PF95	25386/H-9922	TRAVIS CO TX LT GO	155,000.00	5.000	03/01/2021	1.594	158,876.79	159,307.55	160,657.50	160,316.50	04/08/2019
76541VPA9	25359/H-9922	RICHMOND VA GO	350,000.00	5.000	03/01/2021	1.480	359,073.64	360,081.82	362,694.50	361,830.00	03/28/2019
H031020	25968/H-9922	CD - AMEGY	400,000.00	0.100	03/10/2021	0.100	400,000.00	400,000.00	400,000.00	400,000.00	03/10/2020
476772JU3	25345/H-9922	JERSEY VILLAGE TX	585,000.00	3.000	03/15/2021	1.660	591,058.26	591,698.22	597,220.65	594,465.30	03/25/2019
H032220	25983/H-9922	CD - AMEGY	100,000.00	0.040	03/22/2021	0.040	100,000.00	100,000.00	100,000.00	100,000.00	03/22/2020
797400KY3	25924/H-9922	SAN DIEGO CA REGL TI	570,000.00	4.000	04/01/2021	0.640	585,880.47	587,468.51	587,892.30	585,732.00	03/04/2020
736742WL7	25978/H-9922	PORTLAND OR SWR RE	610,000.00	5.000	06/01/2021	0.750	635,760.36	637,907.06	639,694.80	637,260.90	04/09/2020
340200LP7	25884/H-9922	FLORENCE KY UT GO	500,000.00	2.000	06/01/2021	0.901	505,446.25	505,900.11	507,440.00	504,300.00	02/14/2020
548210PC1	25982/H-9922	LOWER MAKEFIELD TW	200,000.00	4.000	06/15/2021	1.181	205,797.88	206,262.95	206,590.00	205,374.00	04/09/2020
977123P77	25975/H-9922	WISCONSIN ST TRANSI	490,000.00	5.000	07/01/2021	1.201	509,951.70	511,486.44	515,891.60	513,583.70	04/06/2020
4197916R4	25981/H-9922	STATE OF HAWAII UT (	285,000.00	5.000	08/01/2021	1.140	297,697.84	298,604.83	301,264.95	298,377.90	04/09/2020
03588HQL3	25984/H-9922	ANNE ARUNDEL CO MD	100,000.00	5.000	10/01/2021	0.701	105,693.13	106,048.95	106,453.00	105,878.00	04/17/2020
908726CC4	25897/H-9922	UNION TWP NJ UT GO	1,315,000.00	2.000	01/15/2022	0.871	1,338,846.00	1,340,070.96	1,351,990.95	1,337,802.10	02/20/2020
Fund	**9922 COMM HEALTH CHOICE TEXAS,**		**$33,960,000.00**	**4.233**		**1.116**	**$34,625,318.93**	**$34,712,746.78**	**$34,814,568.00**	**$34,752,144.25**	
	23114/I-9995	LONE STAR - POOL	1,922,912.74	0.785	06/01/2020	0.785	1,922,912.74	5,919,310.57	1,922,912.74	5,919,310.57	01/15/2014
	25142/I-9995	TX CLASS - POOL	2,065,602.84	0.755	06/01/2020	0.755	2,065,602.84	2,064,278.47	2,065,602.84	2,064,278.47	11/19/2018
9127962W8	26006/I-9995	US TREASURY BILL	2,000,000.00	0.100	06/23/2020	0.101	1,999,877.78	0.00	1,999,880.00	0.00	05/29/2020
912796WW5	26007/I-9995	US TREASURY BILL	2,000,000.00	0.113	07/09/2020	0.115	1,999,760.85	0.00	1,999,740.00	0.00	05/29/2020
Fund	**9995 JUVENILE BOARD**		**$7,988,515.58**	**0.438**		**0.438**	**$7,988,154.21**	**$7,983,589.04**	**$7,988,135.58**	**$7,983,589.04**	
	25970/D-9996	LONE STAR - POOL	1,006,147.26	0.786	06/01/2020	0.786	1,006,147.26	4,003,732.81	1,006,147.26	4,003,732.81	03/31/2020
30229AFB0	25962/D-9996	XON - DISC CP	2,000,000.00	2.010	06/11/2020	2.047	1,998,883.33	1,995,421.67	1,999,920.00	1,999,430.56	03/20/2020
912796TZ2	26004/D-9996	US TREASURY BILL	2,000,000.00	0.076	06/11/2020	0.077	1,999,957.55	0.00	1,999,960.00	0.00	05/29/2020
9127962W8	26005/D-9996	US TREASURY BILL	1,000,000.00	0.100	06/23/2020	0.101	999,938.89	0.00	999,940.00	0.00	05/29/2020
30229AG94	25947/D-9996	XON - DISC CP	2,000,000.00	1.400	07/09/2020	1.426	1,997,044.45	1,994,633.34	1,999,720.00	1,998,850.00	03/16/2020
30229AGP8	25949/D-9996	XON - DISC CP	2,000,000.00	1.400	07/23/2020	1.427	1,995,955.56	1,993,544.45	1,999,620.00	1,998,616.66	03/16/2020
30229AH69	25950/D-9996	XON - DISC CP	2,000,000.00	1.400	08/06/2020	1.427	1,994,866.67	1,992,455.56	1,999,460.00	1,997,844.44	03/16/2020
Fund	**9996 COMM SUPV&CORR(TDCJ)**		**$12,006,147.26**	**1.121**		**1.141**	**$11,992,793.71**	**$11,979,787.83**	**$12,004,767.26**	**$11,998,474.47**	
Grand Totals			**$1,193,238,516.27**	**0.901**		**0.831**	**$1,192,639,522.13**	**$708,005,814.90**	**$1,194,071,186.41**	**$709,506,310.22**	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

PORTFOLIO PERFORMANCE
Fiscal Year 2020-21
March through May 2020
First Quarter

Average Monthly Yield on Selected U.S. Treasury Maturities

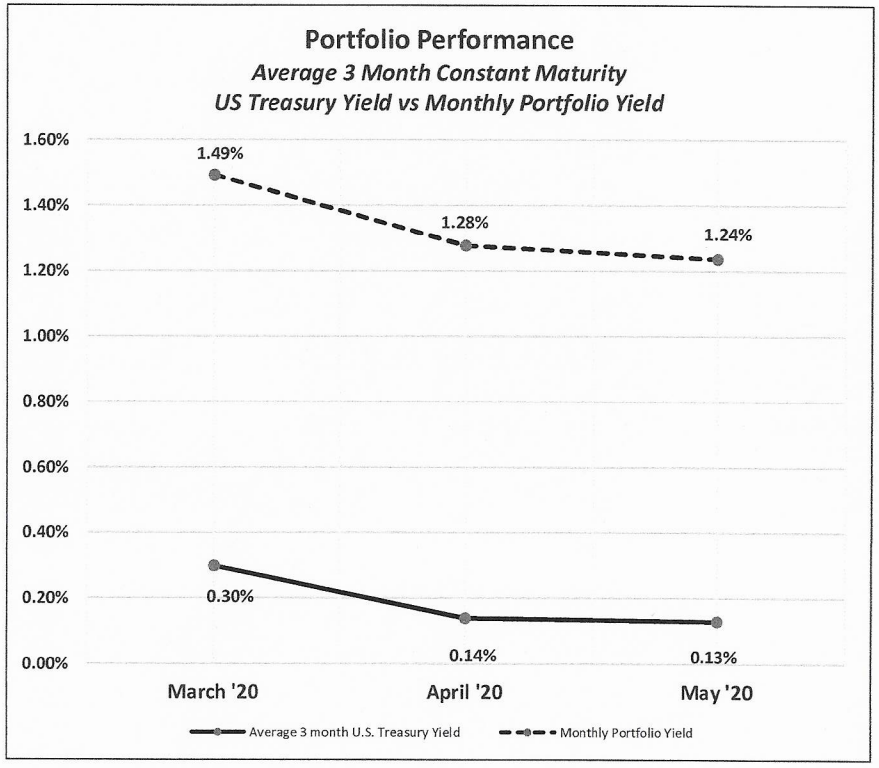
MATURITIES	March '20	April '20	May '20	Quarterly Average
6 MONTH	0.30%	0.17%	0.15%	0.21%
1 YEAR	0.33%	0.18%	0.16%	0.22%
2 YEAR	0.45%	0.22%	0.17%	0.28%
3 YEAR	0.50%	0.28%	0.22%	0.33%
5 YEAR	0.59%	0.39%	0.34%	0.44%
7 YEAR	0.78%	0.55%	0.53%	0.62%
10 YEAR	0.87%	0.66%	0.67%	0.73%

Harris County Investment Portfolio - Maturity Distribution

DAYS	March '20	April '20	May '20	Quarterly Average
0-90	43.97%	51.12%	51.25%	48.78%
91-180	22.77%	22.37%	21.79%	22.31%
181-365	25.43%	19.18%	19.46%	21.36%
>365	7.83%	7.34%	7.51%	7.56%

Harris County Investment Portfolio Averages

	March '20	April '20	May '20	Quarterly Average
Weighted Avg. Mty (Days)	167	138	132	146
Weighted Avg. Portfolio Yield	1.49%	1.28%	1.24%	1.34%

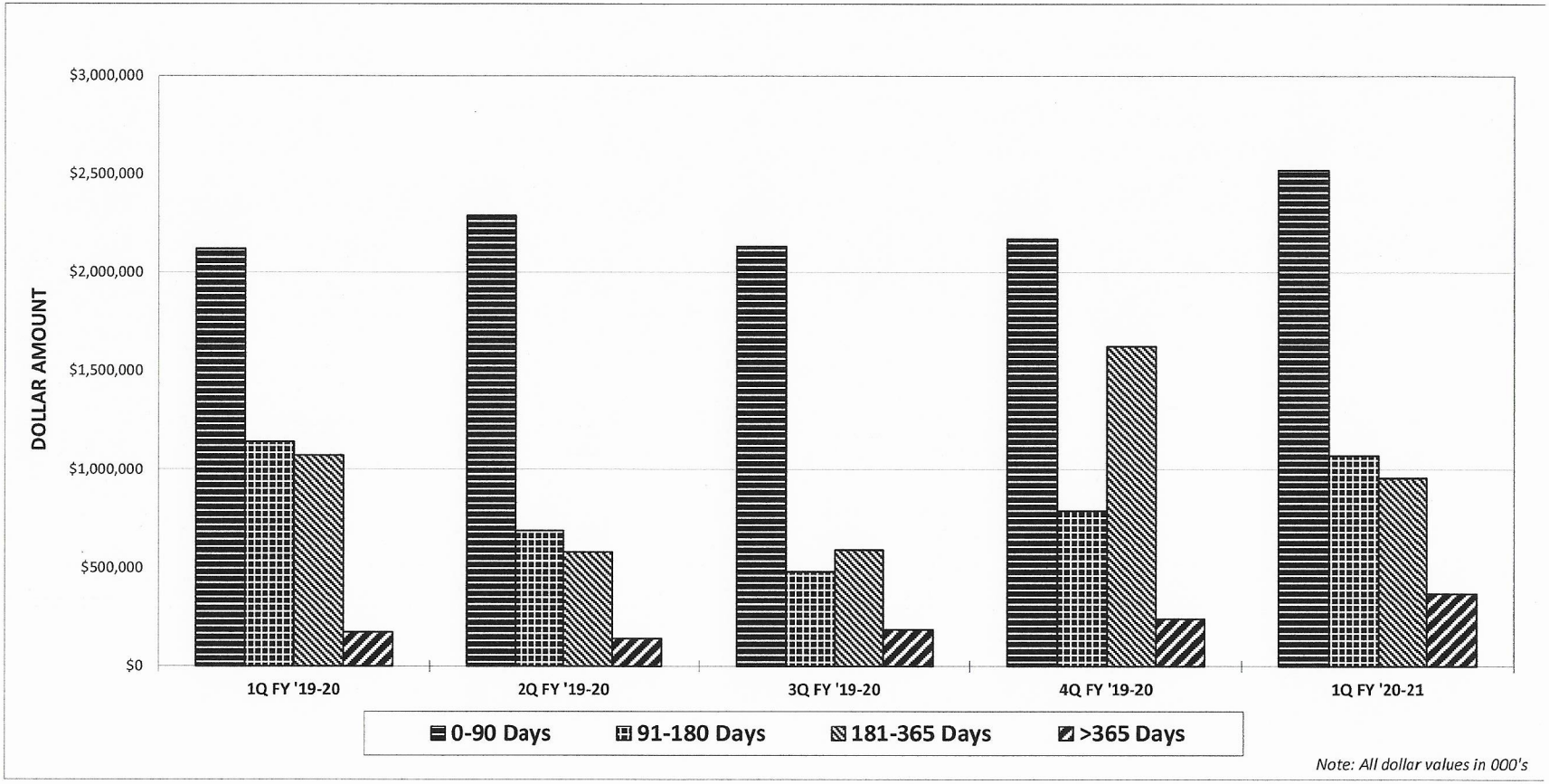


SECTION V

GRAPHS

Total Portfolio Maturity Distribution

	0-90 Days	91-180 Days	181-365 Days	>365 Days	Total
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
1Q FY '20-21	$2,521,428	$1,071,905	$957,493	$369,395	$4,920,221

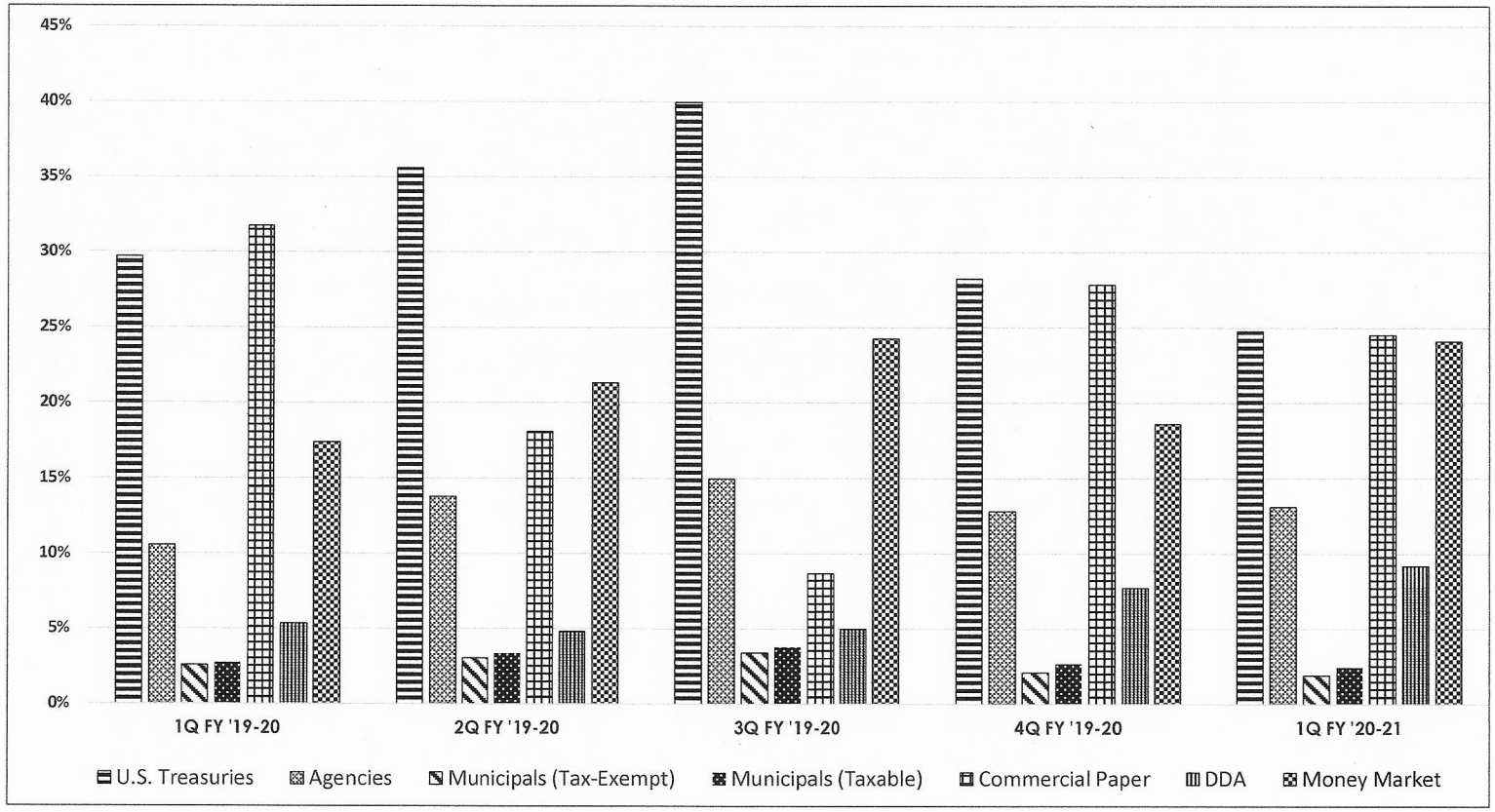


Note: All dollar values in 000's

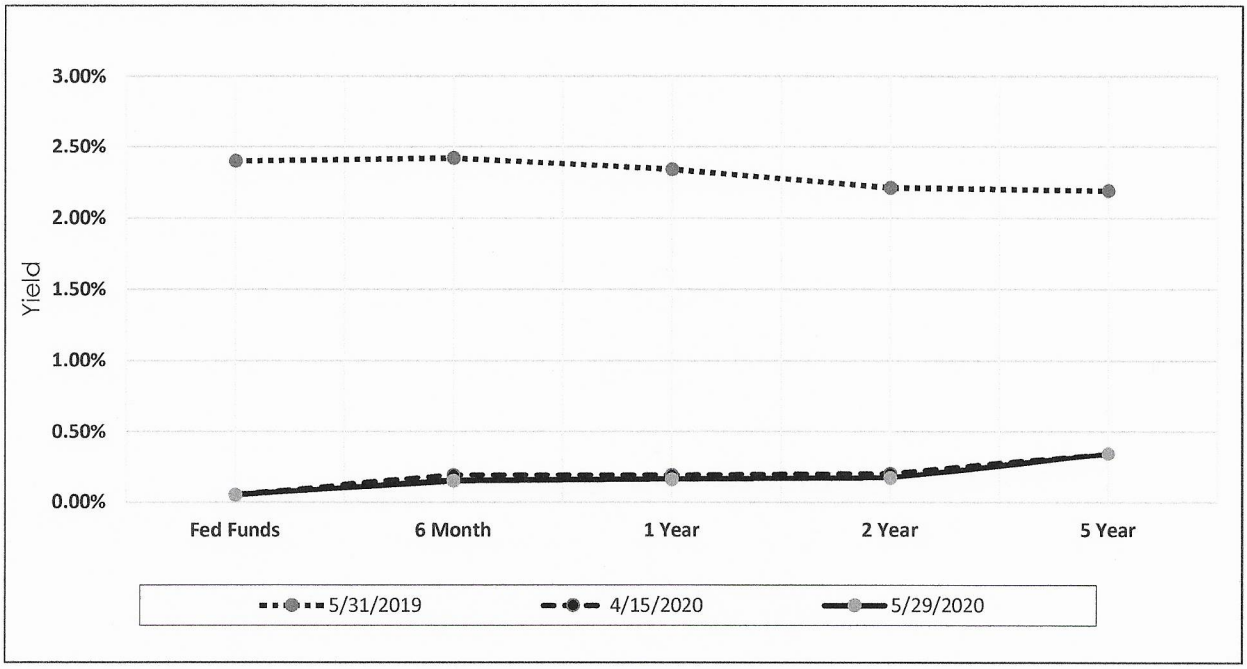
PORTFOLIO SECTOR DISTRIBUTION PERCENTAGES

	U.S. Treasuries	Agencies	Municipals (Tax-Exempt)	Municipals (Taxable)	Commercial Paper	DDA	Money Market	Money Market (Tax-Exempt)
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%
1Q FY '20-21	24.77%	13.09%	1.91%	2.41%	24.52%	9.19%	24.11%	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
May 31, 2019	2.40%	2.42%	2.34%	2.21%	2.19%
April 15, 2020	0.05%	0.19%	0.19%	0.20%	0.34%
May 29, 2020	0.05%	0.15%	0.16%	0.17%	0.34%