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HARRIS COUNTY, TEXAS

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

To: County Judge and Commissioners

Date: March 28, 2017

Re: Fourth Quarter of Fiscal Year 2016-17 Investment Report

The Harris County Office of Financial Management has prepared the Investment Report covering the Fourth Quarter of Fiscal Year 2016-17 (December 2016 through February 2017). This report is presented in accordance with the Texas Government Code - Public Funds Investment Act, Section 2256.023. The Office of Financial Management 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
Financial Administrator

Diana Elizondo
Investment Manager

Vote of the Court:

	Yes	No	Abstain
Judge Emmett	☒	☐	☐
Comm. Ellis	☒	☐	☐
Comm. Morman	☒	☐	☐
Comm. Radack	☒	☐	☐
Comm. Cagle	☒	☐	☐

Presented to Commissioners' Court

MAR 28 2017

APPROVE C/M

Recorded Vol._____ Page_____

Treasurer - copy
FM - copy
Lance - copy

HARRIS COUNTY
INVESTMENT REPORT

Fourth Quarter
December 2016 through February 2017
Fiscal Year 2016-17

Prepared By:
Office of Financial Management

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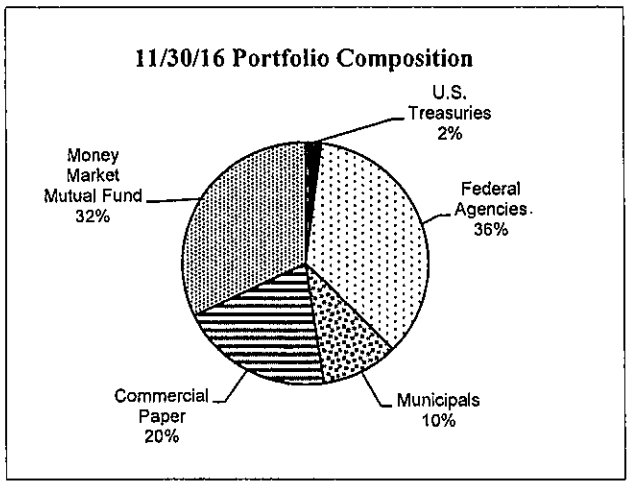
SECTION I

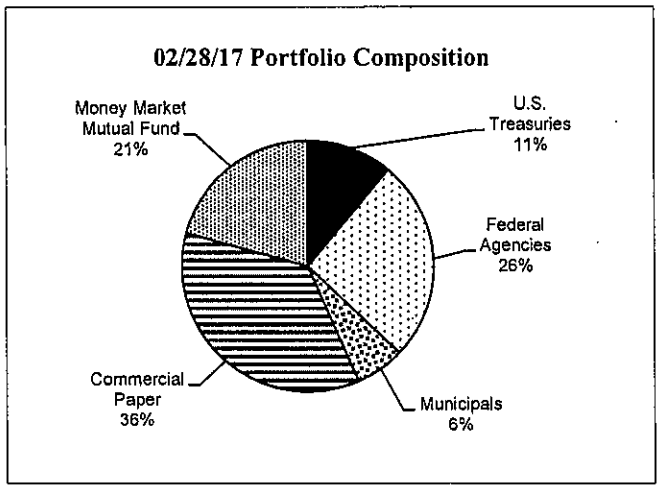
PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS

Fourth Quarter
Ending February 28, 2017
Fiscal Year 2016-17

Harris County Investment Report
Fourth Quarter
December 2016 through February 2017
Fiscal Year 2016-17

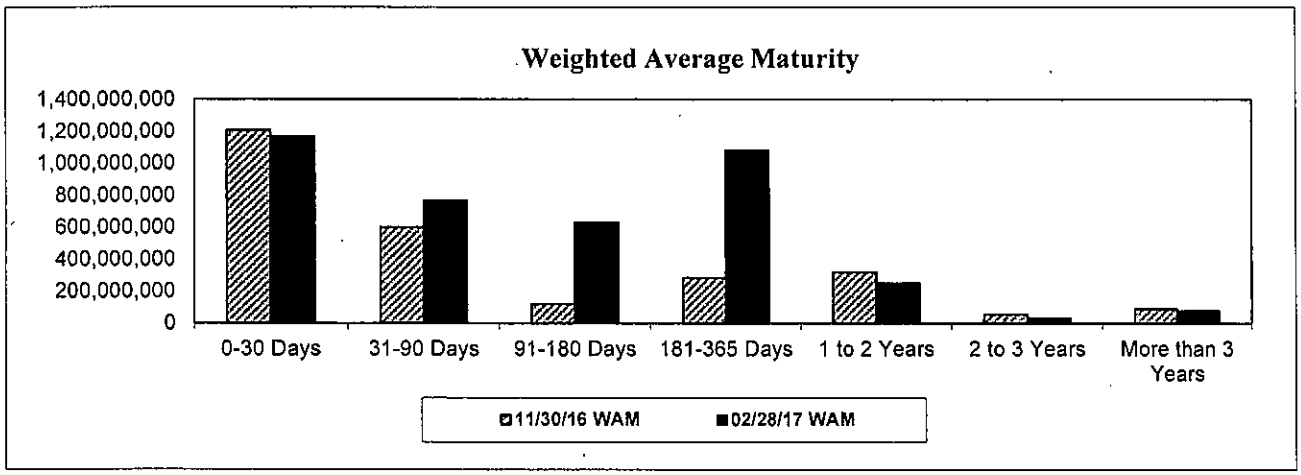
Portfolio interest earned and/or accrued for this quarter, excluding MMF/DDA interest: $ 6,965,354





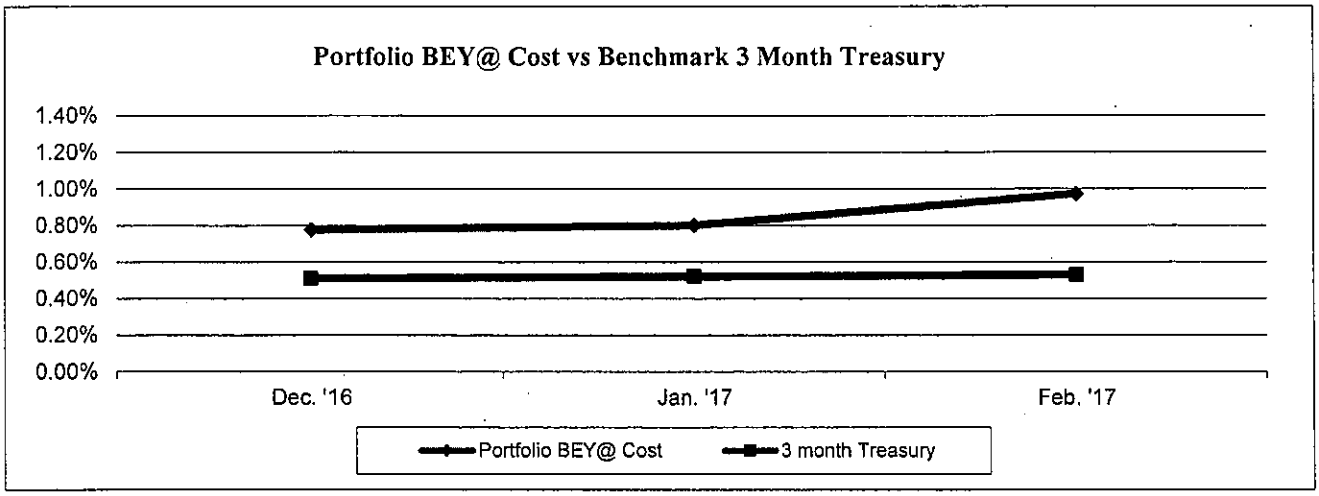
Total Par Value of Portfolio: $ 2,668,821,615.89

Total Par Value of Portfolio: $ 3,995,776,361.06



Portfolio's effective weighted average maturity for this period (in days): 128

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



The book value of the portfolio as of November 30, 2016 was $2,668,845,697 and the book value as of February 28, 2017 was $3,990,887,354.

The market value of the portfolio as of November 30, 2016 was $2,670,352,626 and the market value as of February 28, 2017 was $3,993,262,211.

The weighted average bond equivalent yield at cost for this quarter was .85%, while the average for the benchmark 3 month Treasury constant maturity was .52%. The portfolio's weighted average bond equivalent yield for this quarter exceeded the average benchmark by 33 basis points.

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

INVESTMENT PORTFOLIO SUMMARY
FOURTH QUARTER FY 2016-17
(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	390,200	7.3%	0.82%	167,776	3.1%	0.89%	18,000	0.3%	0.95%	32,000	0.6%	0.79%	---	---	---	607,976	11.3%	0.84%
AGENCY	373,000	6.9%	0.92%	167,500	3.1%	0.84%	539,400	10.0%	0.93%	131,000	2.4%	0.98%	---	---	---	1,210,900	22.5%	0.92%
COMM PAPER	1,043,717	19.4%	1.01%	700,199	13.0%	1.08%	296,889	5.5%	1.14%	90,920	1.7%	1.15%	---	---		2,131,725	39.6%	1.06%
TIME DEP	---	---	---	3,426	0.1%	0.10%	---	---	---	---	---	---	---	---	---	3,426	0.1%	0.10%
MUNICIPAL	66,095	1.2%	1.21%	11,440	0.2%	1.63%	162,435	3.0%	3.08%	23,925	0.4%	0.87%	---	---	---	263,895	4.9%	2.35%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MONEY MKT/DDA	432,670	8.0%	0.51%	334,614	6.2%	0.48%	201,419	3.7%	0.68%	26,215	0.5%	0.53%	167,891	---	0.45%	1,162,809	21.6%	0.52%
TAX EXEMPT MM	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	**$2,305,682**	**42.9%**	**0.88%**	**$1,384,955**	**25.7%**	**0.89%**	**$1,218,143**	**22.6%**	**1.23%**	**$304,060**	**5.7%**	**0.96%**	**$167,891**	**0.0%**	**0.45%**	**$5,380,731**	**100.0%**	**0.95%**
4RD QTR. '17 EARNINGS		$2,763			$2,091			$4,039			$625			$658			$10,175	
FISCAL YEAR EARNINGS		$10,180			$8,287			$14,186			$2,237			$1,119			$36,009	

OTHER

INVESTMENT PORTFOLIO SUMMARY

FOURTH QUARTER FY 2016-17

(dollar amounts in thousands)

	COUNTY CLERK			DISTRICT CLERK			COMMUNITY SUPV. & CORRECTION			JUVENILE			HOSPITAL			911 EMERGENCY NETWORK			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
TREASURY	5,000	0.4%	1.02%	6,000	0.4%	0.95%	---	---	---	---	---	---	154,776	11.2%	0.88%	2,000	0.1%	1.02%	167,776	12.1%	0.89%
AGENCY	34,000	2.5%	0.85%	12,500	0.9%	1.12%	---	---	---	---	---	---	110,000	7.9%	0.81%	11,000	0.8%	0.78%	167,500	12.1%	0.84%
COMM PAPER	19,400	1.4%	1.18%	37,000	2.7%	1.14%	8,287	0.6%	0.88%	3,127	0.2%	0.75%	619,885	44.8%	1.08%	12,500	0.9%	1.09%	700,199	50.6%	1.08%
TIME DEP	---	---	---	---	---	---	---	---	---	---	---	---	3,426	0.2%	0.10%	---	---	---	3,426	0.2%	0.10%
MUNICIPAL	3,495	0.3%	2.19%	5,650	0.4%	1.51%	---	---	---	---	---	---	2,295	0.2%	1.09%	---	---	---	11,440	0.8%	1.63%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MMF/DDA	6,743	0.5%	0.60%	21,093	1.5%	0.64%	11,522	0.8%	0.45%	6,892	0.5%	0.56%	288,364	20.8%	0.46%	---	---	---	334,614	24.2%	0.48%
TAX EXMPT MM	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	**$68,638**	**5.0%**	**1.00%**	**$82,243**	**5.9%**	**1.02%**	**$19,809**	**1.4%**	**0.63%**	**$10,019**	**0.7%**	**0.62%**	**$1,178,746**	**85.1%**	**0.87%**	**$25,500**	**1.8%**	**0.95%**	**$1,384,955**	**100.0%**	**0.89%**
4RD QTR. '17 EARNINGS		$171			$206			$36			$15			$1,608			$54			$2,091	
FISCAL YEAR EARNINGS		$662			$744			$103			$58			$6,508			$211			$8,287	

SECTION II

MANAGEMENT REPORT SUMMRY

Fourth Quarter
Ending February 28, 2017
Fiscal Year 2016-17

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

Management Report Summaries -- #1

Values are "As of":02/28/2017
Run Date: 03/23/2017 9:11:21

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)	440,200	1,043,400	67,770	184,685	1,431,526	0	0	0	0	828,195	0	3,995,776
ACCOUNTING BOOK VALUE	439,641	1,043,172	69,736	184,620	1,425,523	0	0	0	0	828,195	0	3,990,887
MARKET VALUE	439,510	1,040,326	71,972	187,930	1,425,328	0	0	0	0	828,195	0	3,993,262
VARIANCE	-131	-2,846	2,236	3,310	-195	0	0	0	0	0	0	2,375
PORTFOLIO WTD AVGS:												
Maturity (days)	308	420	3,542	1,123	141					1		306
Effctv Maty (days)	308	156	1,159	579	141					1		172
Pcnt Of Total PAR:	11.017	26.113	1.696	4.622	35.826	0.000	0.000	0.000	0.000	20.727	0.000	100.000
BEY @ Cost	0.827	0.934	3.040	2.143	1.047					0.539		0.973
BEY @ Mkt	0.867	1.084	1.526	1.608	1.003					0.175		0.876
# of Securities	13	45	42	83	84	0	0	0	0	34	0	301
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	130,000	2,730	275	204,287	0	0	0	0	828,195	0	1,165,487
1 to 3 months	0	622,400	0	21,835	120,700	0	0	0	0	0	0	764,935
3 to 6 months	3,000	65,000	2,640	13,840	545,790	0	0	0	0	0	0	630,270
6 to 12 months	387,000	80,000	3,500	46,690	560,749	0	0	0	0	0	0	1,077,939
1 to 2 years	50,000	146,000	6,475	47,150	0	0	0	0	0	0	0	249,625
2 to 3 years	200	0	18,810	11,975	0	0	0	0	0	0	0	30,985
More than 3 years	0	0	33,615	42,920	0	0	0	0	0	0	0	76,535
Par Value Totals	440,200	1,043,400	67,770	184,685	1,431,526	0	0	0	0	828,195	0	3,995,776

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

Management Report Summaries -- #1

Values are "As of":02/28/2017
Run Date: 03/22/2017 10:34:49

COUNTY CLERK & DISTRICT 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	46,500	0	9,145	56,400	0	0	0	0	27,835	0	150,880
ACCOUNTING BOOK VALUE	10,979	46,470	0	9,171	56,206	0	0	0	0	27,835	0	150,662
MARKET VALUE	10,991	46,356	0	9,226	56,241	0	0	0	0	27,835	0	150,650
VARIANCE	12	-114	0	55	35	0	0	0	0	0	0	-12
PORTFOLIO WTD AVGS:												
Maturity (days)	236	439		256	107					1		208
Effctv Maty (days)	236	211		256	107					1		138
Pcnt Of Total PAR:	7.291	30.819	0.000	6.061	37.381	0.000	0.000	0.000	0.000	18.449	0.000	100.000
BEY @ Cost	0.984	0.926		1.770	1.155					0.629		1.012
BEY @ Mkt	0.773	1.043		1.277	0.905					0.338		0.856
# of Securities	2	10	0	10	10	0	0	0	0	7	0	39
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	0	0	0	0	0	0	0	0	27,835	0	27,835
1 to 3 months	0	22,500	0	1,000	20,000	0	0	0	0	0	0	43,500
3 to 6 months	5,000	11,000	0	1,500	36,400	0	0	0	0	0	0	53,900
6 to 12 months	6,000	0	0	5,645	0	0	0	0	0	0	0	11,645
1 to 2 years	0	13,000	0	0	0	0	0	0	0	0	0	13,000
2 to 3 years	0	0	0	1,000	0	0	0	0	0	0	0	1,000
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	11,000	46,500	0	9,145	56,400	0	0	0	0	27,835	0	150,880

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

Management Report Summaries -- #1

Values are "As of":02/28/2017
Run Date: 03/22/2017 10:37:46

COMMUNITY SUPERVISION & CORRECTIONS, HOSPITAL DISTRICT, JUVENILE PROBATION, & 911 EMERGENCY NETWORK

	U.S. Treasuries	*Federal Agencies*	*Tax Exmpt Municipals*	*Taxable Municipals*	*Commrcl Paper*	*Time Deposits*	*Repos*	*Loans*	*DDA*	*MMF*	*TE MMF*	*Total*
PAR VALUE ($000)	156,776	121,000	0	2,295	643,799	3,426	0	0	0	306,778	0	1,234,074
ACCOUNTING BOOK VALUE	156,640	120,997	0	2,295	641,144	3,426	0	0	0	306,778	0	1,231,279
MARKET VALUE	156,632	120,880	0	2,293	641,154	3,425	0	0	0	306,778	0	1,231,162
VARIANCE	-8	-117	0	-2	11	-1	0	0	0	0	0	-117
PORTFOLIO WTD AVGS:												
Maturity (days)	323	219		186	138	105				1		135
Effctv Maty (days)	323	87		186	138	105				1		122
Pcnt Of Total PAR:	12.704	9.805	0.000	0.186	52.169	0.278	0.000	0.000	0.000	24.859	0.000	100.000
BEY @ Cost	0.884	0.809		1.087	1.077	0.100				0.462		0.870
BEY @ Mkt	0.858	0.821		1.275	0.980	0.133				0.005		0.704
# of Securities	5	8	0	2	32	5	0	0	0	5	0	57
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	6,000	0	0	62,127	0	0	0	0	306,778	0	374,905
1 to 3 months	24,876	100,000	0	0	159,449	1,970	0	0	0	0	0	286,295
3 to 6 months	2,000	15,000	0	1,240	220,000	1,357	0	0	0	0	0	239,597
6 to 12 months	79,900	0	0	1,055	202,223	100	0	0	0	0	0	283,278
1 to 2 years	50,000	0	0	0	0	0	0	0	0	0	0	50,000
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	156,776	121,000	0	2,295	643,799	3,426	0	0	0	306,778	0	1,234,074

SECTION III

CURRENT PORTFOLIO HOLDINGS

Fourth Quarter
Ending February 28, 2017
Fiscal Year 2016-17

Book Value & Market Value Report

AvantGard APS 2

Run Date: 3/23/2017 9:06:06AM
As Of Date: 02/28/2017

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2017	Book Value 01/31/2017	Market Value 02/28/2017	Market Value 01/31/2017	Purchase Date
C022817	7087/C-100	MMF - COGEN (TAX AC	183,246,216.39	0.450	03/01/2017	0.450	183,246,216.39	0.00	183,246,216.39	0.00	02/28/2017
Fund	**100 DDA-CNTYGEN**		**$183,246,216.39**	**0.450**		**0.450**	**$183,246,216.39**	**$0.00**	**$183,246,216.39**	**$0.00**	
A022817	7080/A-103	MMF - DA	9,737,992.07	0.450	03/01/2017	0.450	9,737,992.07	0.00	9,737,992.07	0.00	02/28/2017
Fund	**103 MMF-DA**		**$9,737,992.07**	**0.450**		**0.450**	**$9,737,992.07**	**$0.00**	**$9,737,992.07**	**$0.00**	
J022817	7081/J-104	MMF - SHERIFF	10,212,374.08	0.450	03/01/2017	0.450	10,212,374.08	0.00	10,212,374.08	0.00	02/28/2017
Fund	**104 MMF-SHERIFF**		**$10,212,374.08**	**0.450**		**0.450**	**$10,212,374.08**	**$0.00**	**$10,212,374.08**	**$0.00**	
Z022817	7091/Z-107	MMF - CONST	1,963,089.80	0.450	03/01/2017	0.450	1,963,089.80	0.00	1,963,089.80	0.00	02/28/2017
Fund	**107 MMF-CONST**		**$1,963,089.80**	**0.450**		**0.450**	**$1,963,089.80**	**$0.00**	**$1,963,089.80**	**$0.00**	
C022817	7086/C-1006	MMF - COUNTY	164,799,952.27	0.450	03/01/2017	0.450	164,799,952.27	0.00	164,799,952.27	0.00	02/28/2017
Fund	**1006 MMF-COUNTY**		**$164,799,952.27**	**0.450**		**0.450**	**$164,799,952.27**	**$0.00**	**$164,799,952.27**	**$0.00**	
F022817	7082/F-1008	MMF - FLOOD	21,335,997.70	0.450	03/01/2017	0.450	21,335,997.70	0.00	21,335,997.70	0.00	02/28/2017
Fund	**1008 MMF- FLOOD**		**$21,335,997.70**	**0.450**		**0.450**	**$21,335,997.70**	**$0.00**	**$21,335,997.70**	**$0.00**	
	23100/C-1050	LONE STAR INVESTMEI	5,060,516.40	0.859	03/01/2017	0.859	5,060,516.40	5,057,183.79	5,060,516.40	5,057,183.79	01/08/2014
650035J41	23184/C-1050	NY ST URBAN DEV COR	275,000.00	1.000	03/15/2017	1.003	274,999.64	274,998.88	274,978.00	274,942.25	03/17/2014
914378FZ2	23491/C-1050	UNIV OF KENTUCKY KY	905,000.00	0.830	04/01/2017	0.900	904,947.76	904,895.52	904,746.60	904,710.40	02/17/2015
182252TM8	22809/C-1050	CLARKSON MY CMNTY	1,000,000.00	1.300	05/01/2017	1.200	1,000,161.90	1,000,242.85	1,000,270.00	1,000,540.00	03/26/2013
182252TM8	22810/C-1050	CLARKSON MI CMNTY	1,555,000.00	1.300	05/01/2017	1.150	1,555,378.26	1,555,567.39	1,555,419.85	1,555,839.70	03/26/2013
3134G84F3	23688/C-1050	FHLMC NOTE	5,000,000.00	0.755	06/30/2017C	0.755	5,000,000.00	5,000,000.00	4,998,950.00	4,999,050.00	11/13/2015
939720LJ5	22804/C-1050	WSH ST CTFS PART	2,245,000.00	0.900	07/01/2017	1.070	2,243,757.82	2,243,447.28	2,243,787.70	2,243,720.35	03/19/2013
36164JV19	24292/C-1050	GECTSY - DISC CP	5,000,000.00	0.970	08/01/2017	0.988	4,979,387.50	0.00	4,977,687.50	0.00	02/06/2017
89233GVW3	24329/C-1050	TMCC - DISC CP	6,000,000.00	1.190	08/30/2017	1.214	5,963,903.34	0.00	5,964,510.00	0.00	02/21/2017
36164JW18	24293/C-1050	GECTSY - DISC CP	1,700,000.00	1.020	09/01/2017	1.040	1,691,137.33	0.00	1,689,834.00	0.00	02/06/2017
882723ZZ5	23672/C-1050	TEXAS ST TXBL REF PU	2,500,000.00	0.723	10/01/2017	0.723	2,500,000.00	2,500,000.00	2,495,425.00	2,496,025.00	10/29/2015
438670Q20	22871/C-1050	HONOLULU CITY & CNT	4,930,000.00	1.259	11/01/2017	1.070	4,936,049.11	4,936,805.25	4,935,916.00	4,938,233.10	05/21/2013
912828UE8	24201/C-1050	US TREASURY NOTE	13,000,000.00	0.750	12/31/2017	0.953	12,978,162.74	12,976,158.01	12,987,780.00	12,986,350.00	12/13/2016
92778VAC2	23537/C-1050	VIRGINIA ST CLG BLDG	750,000.00	1.368	02/01/2018	1.368	750,000.00	750,000.00	751,117.50	751,462.50	04/15/2015
882806EK4	23533/C-1050	TX ST TECH UNIV REV	5,000,000.00	1.411	02/15/2018	1.411	5,000,000.00	5,000,000.00	5,001,750.00	5,006,450.00	04/09/2015
3130A83M3	23939/C-1050	FHLB NOTE	4,000,000.00	0.876	02/23/2018C	0.876	4,000,000.00	4,000,000.00	3,989,080.00	3,986,600.00	05/20/2016
3134G8M71	23860/C-1050	FHLMC NOTE	5,000,000.00	1.050	02/26/2018C	1.095	4,997,812.68	4,997,627.83	4,999,350.00	4,998,200.00	03/10/2016
20772JZJ4	23526/C-1050	CONNECTICUT A-TXBL	1,000,000.00	1.422	03/15/2018	1.422	1,000,000.00	1,000,000.00	1,000,560.00	1,001,700.00	03/25/2015
3134G9JD0	23928/C-1050	FHLMC NOTE	6,000,000.00	1.000	05/11/2018C	1.000	6,000,000.00	6,000,000.00	5,997,360.00	5,991,000.00	05/12/2016
3133EGYN9	24099/C-1050	FFCB NOTE	6,000,000.00	0.940	10/17/2018	0.967	5,997,363.00	5,997,228.00	5,975,880.00	5,972,460.00	10/17/2016

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3134GATU8	24102/C-1050	FHLMC NOTE	6,000,000.00	1.155	04/30/2019C	1.155	6,000,000.00	6,000,000.00	5,950,320.00	5,947,620.00	10/21/2016
3134GARV8	24109/C-1050	FHLMC NOTE	5,000,000.00	1.300	10/25/2019C	1.312	4,998,449.86	4,998,401.11	4,939,850.00	4,937,300.00	10/28/2016
880558GM7	23776/C-1050	TENNESSEE ST SCH BC	1,500,000.00	1.599	11/01/2019	1.599	1,500,000.00	1,500,000.00	1,491,345.00	1,493,025.00	01/22/2016
Fund	**1050**	**PUBLIC IMPROV CONTGCY 07**	**$89,420,516.40**	**1.026**		**1.054**	**$89,332,027.34**	**$76,692,555.91**	**$89,186,433.55**	**$76,542,412.09**	
89233GV86	24331/C-1600	TMCC - DISC CP	12,601,000.00	1.150	08/08/2017	1.172	12,536,594.89	0.00	12,542,195.29	0.00	02/21/2017
Fund	**1600**	**GO & REV REF 2002 DS**	**$12,601,000.00**	**1.150**		**1.172**	**$12,536,594.89**	**$0.00**	**$12,542,195.29**	**$0.00**	
	23174/F-3320	LONE STAR - INVESTMI	2,331,600.40	0.859	03/01/2017	0.859	2,331,600.40	2,330,064.92	2,331,600.40	2,330,064.92	03/04/2014
Fund	**3320**	**FLD CONTROL TAX & REF 2004.**	**$2,331,600.40**	**0.859**		**0.859**	**$2,331,600.40**	**$2,330,064.92**	**$2,331,600.40**	**$2,330,064.92**	
	23175/F-3330	LONE STAR - INVESTMI	2,547,763.16	0.859	03/01/2017	0.859	2,547,763.16	2,546,085.33	2,547,763.16	2,546,085.33	03/04/2014
Fund	**3330**	**FLOOD CONTROL IMP 2007**	**$2,547,763.16**	**0.859**		**0.859**	**$2,547,763.16**	**$2,546,085.33**	**$2,547,763.16**	**$2,546,085.33**	
	23680/C-3740	TEXAS CLASS INVESTM	4,040,901.68	0.971	03/01/2017	0.971	4,040,901.68	4,037,894.45	4,040,901.68	4,037,894.45	10/30/2015
	23681/C-3740	LONE STAR INVESTMEI	3,230,963.34	0.859	03/01/2017	0.859	3,230,963.34	3,228,835.58	3,230,963.34	3,228,835.58	10/30/2015
	23430/C-3740	Logic Investment Pool	3,944,910.92	0.972	03/01/2017	0.972	3,944,910.92	3,941,972.75	3,944,910.92	3,941,972.75	12/29/2014
4546247B7	22911/C-3740	INDIANA ST BOND BAN	2,000,000.00	1.582	07/15/2017	1.582	2,000,000.00	2,000,000.00	2,003,220.00	2,004,740.00	06/19/2013
Fund	**3740**	**ROAD REF 06B**	**$13,216,775.94**	**1.036**		**1.036**	**$13,216,775.94**	**$13,208,702.78**	**$13,219,995.94**	**$13,213,442.78**	
B022817	7084/B-4001	MMF - TLRD	84,125,453.21	0.450	03/01/2017	0.450	84,125,453.21	0.00	84,125,453.21	0.00	02/28/2017
Fund	**4001**	**MMF DDA-TLRD**	**$84,125,453.21**	**0.450**		**0.450**	**$84,125,453.21**	**$0.00**	**$84,125,453.21**	**$0.00**	
K022817	7083/K-4003	MMF - TLRD TRUST	21,238,840.71	0.410	03/01/2017	0.410	21,238,840.71	0.00	21,238,840.71	0.00	02/28/2017
Fund	**4003**	**MMF-TLRDTRUST**	**$21,238,840.71**	**0.410**		**0.410**	**$21,238,840.71**	**$0.00**	**$21,238,840.71**	**$0.00**	
X022817	7088/X-4007	MMF - COMCRT	2,727,168.29	0.450	03/01/2017	0.450	2,727,168.29	0.00	2,727,168.29	0.00	02/28/2017
Fund	**4007**	**MMF-COMCRT**	**$2,727,168.29**	**0.450**		**0.450**	**$2,727,168.29**	**$0.00**	**$2,727,168.29**	**$0.00**	
R022817	7085/R-4008	MMF - TAX A-C	167,891,253.86	0.450	03/01/2017	0.450	167,891,253.86	0.00	167,891,253.86	0.00	02/28/2017
Fund	**4008**	**DDA-TAX**	**$167,891,253.86**	**0.450**		**0.450**	**$167,891,253.86**	**$0.00**	**$167,891,253.86**	**$0.00**	
	23930/J-5060	LOGIC - INVESTMENT F	3,521,280.56	0.972	03/01/2017	0.972	3,521,280.56	3,518,657.90	3,521,280.56	3,518,657.90	05/12/2016
Fund	**5060**	**SHERIFF COMMISSARY**	**$3,521,280.56**	**0.972**		**0.972**	**$3,521,280.56**	**$3,518,657.90**	**$3,521,280.56**	**$3,518,657.90**	
946371EA5	22867/B-5160	WAYNE TWP IN MET S(	245,000.00	0.930	07/05/2017	0.930	245,000.00	245,000.00	244,664.35	244,634.95	05/21/2013
Fund	**5160**	**TRA REV & REF 02 CONST**	**$245,000.00**	**0.930**		**0.930**	**$245,000.00**	**$245,000.00**	**$244,664.35**	**$244,634.95**	
42103QAB6	24071/K-5170	HAYS CNTY TX GO LTD	1,325,000.00	5.000	02/15/2019	0.921	1,429,319.96	1,433,765.42	1,424,613.50	1,423,407.75	10/05/2016
896576PF6	24069/K-5170	TRINITY RIVER TX REV	1,215,000.00	2.000	08/01/2020	1.000	1,255,619.50	1,256,610.22	1,239,178.50	1,232,641.80	10/05/2016

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779240KW9	24134/K-5170	ROUND RK TX ISD TX E	833,000.00	3.000	08/01/2021	1.190	897,549.51	898,767.42	886,386.97	879,548.04	11/02/2016
705227EK8	24062/K-5170	PECOS BARSTOW TXISI	1,390,000.00	2.000	02/15/2022	1.181	1,444,490.48	1,445,406.80	1,414,672.50	1,405,985.00	10/05/2016
432347LH3	21740/K-5170	HILLSBOROUGH CNTY I	580,000.00	4.200	08/01/2022C	4.292	577,751.42	577,716.82	612,723.60	613,286.20	11/16/2010
288713FN5	19638/K-5170	ELLIS CNTY TEX GENL	855,000.00	4.500	08/01/2024C	4.805	841,843.45	841,695.62	868,184.10	870,116.40	09/18/2007
288713FQ8	19636/K-5170	ELLIS CNTY TEX GENL	1,000,000.00	4.500	08/01/2026C	4.750	984,539.64	984,402.83	1,015,420.00	1,017,680.00	09/18/2007
882270QS3	21128/K-5170	TEXAS CITY TX INDPT	1,285,000.00	4.300	08/15/2028C	4.116	1,292,696.94	1,292,958.15	1,362,626.85	1,359,889.80	10/13/2009
68608KWA2	21159/K-5170	OREGON ST ALT ENER(	1,780,000.00	4.250	04/01/2031C	4.010	1,755,735.91	1,755,592.34	1,900,577.20	1,864,478.80	11/12/2009
Fund	**5170 TRA REV REF 04A DS RESERVE**		**$10,263,000.00**	**3.723**		**2.810**	**$10,479,546.81**	**$10,486,915.62**	**$10,724,383.22**	**$10,667,033.79**	
10146HKP0	24068/K-5220	CTY BOULDER CO WTR	1,350,000.00	2.000	12/01/2019	0.912	1,389,730.29	1,390,934.23	1,386,531.00	1,380,523.50	10/05/2016
604115CU7	24060/K-5220	MINNESOTA PUB FACS	4,000,000.00	3.000	03/01/2021	1.022	4,308,628.50	4,315,058.26	4,263,160.00	4,236,400.00	10/05/2016
79642BLG6	21751/K-5220	SAN ANTONIO TEX WT	1,000,000.00	4.370	05/15/2022C	4.370	1,000,000.00	1,000,000.00	1,057,980.00	1,059,260.00	11/23/2010
432347LH3	21741/K-5220	HILLSBOROUGH CNTY I	780,000.00	4.200	08/01/2022C	4.292	776,976.04	776,929.52	824,007.60	824,764.20	11/16/2010
779240KY5	24132/K-5220	ROUND RK TX ISD TX E	700,000.00	3.000	08/01/2023	1.370	769,692.77	770,597.87	745,696.00	739,585.00	11/02/2016
194475MK2	21103/K-5220	COLLEGE STATION TEX	1,280,000.00	4.250	08/15/2026C	4.292	1,276,422.73	1,276,391.20	1,375,744.00	1,373,913.60	09/15/2009
613681H99	21110/K-5220	MONTGOMERY CNTY TI	3,500,000.00	5.125	03/01/2031C	4.502	3,563,074.20	3,565,702.30	3,773,525.00	3,780,980.00	09/25/2009
882806CQ3	22309/K-5220	TEXAS ST TECH UNIV F	1,000,000.00	4.440	08/15/2031C	4.440	1,000,000.00	1,000,000.00	1,040,430.00	1,033,520.00	02/14/2012
864855S28	21974/K-5220	SUGAR LAND TEX CTFS	5,400,000.00	4.500	02/15/2032C	4.671	5,312,405.46	5,311,917.38	5,788,368.00	5,763,852.00	05/17/2011
442435K77	22269/K-5220	HOUSTON TX UTILITY :	570,000.00	5.000	11/15/2033C	4.504	588,540.00	588,868.33	642,464.10	641,802.90	12/06/2011
Fund	**5220 TRA REV REF 05A DS RES**		**$19,580,000.00**	**4.056**		**3.446**	**$19,985,469.99**	**$19,996,399.09**	**$20,897,905.70**	**$20,834,601.20**	
373384R24	24067/K-5260	ST OF GEORGIA GO UN	5,150,000.00	5.000	02/01/2019	0.834	5,556,357.18	5,574,024.88	5,552,730.00	5,551,030.50	10/05/2016
432347LH3	21742/K-5260	HILLSBOROUGH CNTY I	485,000.00	4.200	08/01/2022C	4.292	483,119.72	483,090.79	512,363.70	512,834.15	11/16/2010
779240KY5	24133/K-5260	ROUND RK TX ISD TX E	268,000.00	3.000	08/01/2023	1.370	294,682.37	295,028.90	285,495.04	283,155.40	11/02/2016
288713FN5	19637/K-5260	ELLIS CNTY TEX GENL	785,000.00	4.500	08/01/2024C	4.700	777,003.43	776,913.58	797,104.70	798,878.80	09/18/2007
7048628E4	19458/K-5260	PEARLAND TEX REF-PE	625,000.00	4.375	03/01/2025C	4.711	613,690.82	613,573.01	625,187.50	626,725.00	07/12/2007
7048627W5	23564/K-5260	PEARLAND TEX REF-PE	450,000.00	4.375	03/01/2025C	4.887	435,518.92	435,368.08	450,000.00	451,224.00	04/01/2015
89438VS98	19572/K-5260	TRAVIS CNTY TX CTFS	1,505,000.00	4.500	03/01/2026C	4.726	1,484,685.55	1,484,497.45	1,505,000.00	1,509,229.05	08/30/2007
68608KWA2	21160/K-5260	OREGON ST ALT ENER(	1,000,000.00	4.250	04/01/2031C	4.010	986,368.49	986,287.83	1,067,740.00	1,047,460.00	11/12/2009
Fund	**5260 TRA REV 06A DS RES**		**$10,268,000.00**	**4.660**		**2.600**	**$10,631,426.48**	**$10,648,784.52**	**$10,795,620.94**	**$10,780,536.90**	
89233GUL8	24111/K-5280	TMCC - DISC COMM PA	4,457,000.00	1.200	07/20/2017	1.225	4,436,052.10	4,431,892.24	4,438,670.59	4,433,984.54	10/27/2016
Fund	**5280 TRA REV REF 2008B DS**		**$4,457,000.00**	**1.200**		**1.225**	**$4,436,052.10**	**$4,431,892.24**	**$4,438,670.59**	**$4,433,984.54**	
779240KW9	24135/K-5290	ROUND RK TX ISD TX E	167,000.00	3.000	08/01/2021	1.190	179,940.90	180,185.07	177,703.03	176,331.96	11/02/2016
779240KX7	24129/K-5290	ROUND RK TX ISD TX E	127,000.00	3.000	08/01/2022	1.270	138,440.50	138,616.50	135,421.37	134,317.74	11/02/2016
779240KY5	24131/K-5290	ROUND RK TX ISD TX E	32,000.00	3.000	08/01/2023	1.370	35,185.96	35,227.33	34,088.96	33,809.60	11/02/2016
199492QP7	24063/K-5290	CTY COLUMBUS OH GO	6,385,000.00	3.000	08/15/2023	1.244	7,076,473.27	7,085,399.34	6,844,783.85	6,762,098.10	10/05/2016
121265CT7	21645/K-5290	BURIEN WASH BAB TA)	1,160,000.00	5.125	12/01/2025C	5.125	1,160,000.00	1,160,000.00	1,241,084.00	1,242,510.80	09/01/2010

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667825T29	23177/K-5290	NORTHWEST TEX	150,000.00	5.000	02/15/2028C	5.447	144,711.96	144,671.73	150,501.00	150,534.00	09/10/2015
66285WUF1	20698/K-5290	NORTH TEX TWY	1,845,000.00	5.625	01/01/2033C	5.662	1,838,972.66	1,838,940.94	1,915,534.35	1,924,205.85	10/07/2008
66285WQS8	23178/K-5290	NORTH TEX TWY	1,655,000.00	5.625	01/01/2033C	5.670	1,647,368.95	1,647,328.79	1,720,256.65	1,719,015.40	10/30/2015
92812QV38	22270/K-5290	VIRGINIA ST HSG DEV	1,375,000.00	5.251	01/01/2039C	5.251	1,375,000.00	1,375,000.00	1,462,188.75	1,435,458.75	12/08/2011
Fund	**5290**	**TRA REV REF 2008B D/S RES**	**$12,896,000.00**	**4.167**		**3.269**	**$13,596,094.20**	**$13,605,369.70**	**$13,681,561.96**	**$13,578,282.20**	
	23009/B-5300	Lone Star Investment P	4,660,180.48	0.859	03/01/2017	0.859	4,660,180.48	4,657,111.51	4,660,180.48	4,657,111.51	09/16/2013
	23233/B-5300	TX CLASS - INVESTMEN	3,467,041.34	0.971	03/01/2017	0.971	3,467,041.34	3,464,461.20	3,467,041.34	3,464,461.20	04/16/2014
	23530/B-5300	LOGIC LOGIC INVESTM	5,037,747.39	0.972	03/01/2017	0.972	5,037,747.39	5,033,995.26	5,037,747.39	5,033,995.26	03/27/2015
89233GQQ2	23959/B-5300	TMCC - DISCOUNT CON	3,000,000.00	0.930	03/24/2017	0.948	2,998,217.50	2,996,047.50	2,998,677.51	2,997,152.49	06/28/2016
Fund	**5300**	**TRA REV REF 2008B CONST**	**$16,164,969.21**	**0.931**		**0.935**	**$16,163,186.71**	**$16,151,615.47**	**$16,163,646.72**	**$16,152,720.46**	
89233GUL8	24112/K-5320	TMCC - DISC COMM PA	25,168,000.00	1.200	07/20/2017	1.225	25,049,710.40	25,026,220.26	25,064,496.60	25,038,035.22	10/27/2016
Fund	**5320**	**TRA REV REF 2007A DS**	**$25,168,000.00**	**1.200**		**1.225**	**$25,049,710.40**	**$25,026,220.26**	**$25,064,496.60**	**$25,038,035.22**	
89233GSB3	24110/K-5340	TMCC - DISC COMM PA	1,700,000.00	1.050	05/11/2017	1.070	1,696,479.58	1,695,091.25	1,697,518.95	1,695,558.75	10/27/2016
Fund	**5340**	**TRA REV REF 2007B DS**	**$1,700,000.00**	**1.050**		**1.070**	**$1,696,479.58**	**$1,695,091.25**	**$1,697,518.95**	**$1,695,558.75**	
89233GUL8	24113/K-5370	TMCC - DISC COMM PA	33,847,000.00	1.200	07/20/2017	1.225	33,687,919.10	33,656,328.56	33,707,804.21	33,672,217.82	10/27/2016
Fund	**5370**	**TRA REV REF 2007C DS**	**$33,847,000.00**	**1.200**		**1.225**	**$33,687,919.10**	**$33,656,328.56**	**$33,707,804.21**	**$33,672,217.82**	
89233GUL8	24114/K-5400	TMCC - DISC COMM PA	3,733,000.00	1.200	07/20/2017	1.225	3,715,454.90	3,711,970.76	3,717,648.04	3,713,723.20	10/27/2016
Fund	**5400**	**TRA REV 09A DS**	**$3,733,000.00**	**1.200**		**1.225**	**$3,715,454.90**	**$3,711,970.76**	**$3,717,648.04**	**$3,713,723.20**	
246381HM2	24061/K-5420	ST OF DELAWARE GO L	2,620,000.00	3.000	07/01/2021	1.010	2,840,100.27	2,844,332.97	2,805,129.20	2,788,413.60	10/05/2016
779240KX7	24130/K-5420	ROUND RK TX ISD TX E	836,000.00	3.000	08/01/2022	1.270	911,309.09	912,467.70	891,435.16	884,170.32	11/02/2016
779240HB9	21789/K-5420	ROUND ROCK TEX INDI	1,000,000.00	4.658	08/01/2023C	4.658	1,000,000.00	1,000,000.00	1,071,210.00	1,073,790.00	12/16/2010
235219CB6	21746/K-5420	DALLAS TEX REF GO BC	1,000,000.00	4.660	02/15/2024C	4.660	1,000,000.00	1,000,000.00	1,074,130.00	1,070,500.00	11/18/2010
432347LK6	21743/K-5420	HILLSBOROUGH CNTY I	5,195,000.00	4.600	08/01/2024C	4.689	5,170,125.58	5,169,846.09	5,534,337.40	5,539,688.25	11/16/2010
662903MD2	21773/K-5420	NORTH TEX MUN WTR	1,200,000.00	4.870	09/01/2024C	4.870	1,200,000.00	1,200,000.00	1,288,812.00	1,297,968.00	11/30/2010
833085J53	21668/K-5420	SNOHOMISH CNTY WA	2,760,000.00	4.712	12/01/2025C	4.712	2,760,000.00	2,760,000.00	2,936,667.60	2,947,707.60	09/29/2010
395460W20	21732/K-5420	GREENSBORO NC BUILI	2,000,000.00	4.708	10/01/2027C	4.708	2,000,000.00	2,000,000.00	2,140,480.00	2,142,500.00	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	3,752,152.20	3,750,842.40	10/07/2010
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH	1,630,000.00	4.750	11/01/2029C	4.800	1,623,254.78	1,623,210.40	1,755,493.70	1,752,771.60	11/09/2010
796237VY8	21667/K-5420	SAN ANTONIO TEX BUI	1,635,000.00	6.038	08/01/2035C	5.475	1,678,025.80	1,679,075.21	1,832,916.75	1,834,633.50	09/29/2010
Fund	**5420**	**TRA 09A DS RES**	**$23,416,000.00**	**4.524**		**4.223**	**$23,722,815.52**	**$23,728,932.37**	**$25,082,764.01**	**$25,082,985.27**	
	23028/B-5850	Lone Star Investment P	853,225.78	0.859	03/01/2017	0.859	853,225.78	952,600.42	853,225.78	952,600.42	09/19/2013
	23173/B-5850	LOGIC - INVESTMENT I	1,535,232.85	0.972	03/01/2017	0.972	1,535,232.85	1,534,089.39	1,535,232.85	1,534,089.39	02/26/2014
	23235/B-5850	TX CLASS - INVESTMEN	1,943,111.02	0.971	03/01/2017	0.971	1,943,111.02	1,941,664.96	1,943,111.02	1,941,664.96	04/16/2014

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2017	Book Value 01/31/2017	Market Value 02/28/2017	Market Value 01/31/2017	Purchase Date
3135G0XA6	22870/B-5850	FNMA NOTE	4,000,000.00	1.030	05/21/2018C	1.030	4,000,000.00	4,000,000.00	3,977,960.00	3,974,760.00	05/21/2013
Fund	**5850**	**TRA SR LN REV 2009C CONST**	**$8,331,569.65**	**0.988**		**0.988**	**$8,331,569.65**	**$8,428,354.77**	**$8,309,529.65**	**$8,403,114.77**	
39233GUL8	24115/K-5851	TMCC - DISC COMM PA	6,680,000.00	1.200	07/20/2017	1.225	6,648,604.00	6,642,369.34	6,652,528.50	6,645,505.21	10/27/2016
Fund	**5851**	**TRA SL REV 09C DS**	**$6,680,000.00**	**1.200**		**1.225**	**$6,648,604.00**	**$6,642,369.34**	**$6,652,528.50**	**$6,645,505.21**	
199492QL6	24070/K-5852	CTY COLUMBUS OH GO	2,550,000.00	2.000	08/15/2020	1.026	2,633,914.96	2,635,938.63	2,613,622.50	2,603,014.50	10/05/2016
779240KX7	24128/K-5852	ROUND RK TX ISD TX E	412,000.00	3.000	08/01/2022	1.270	449,114.05	449,685.04	439,319.72	435,739.44	11/02/2016
208423AP8	22176/K-5852	CONROE TEX INDL DEV	1,865,000.00	4.000	09/01/2025C	4.100	1,852,981.28	1,852,863.45	2,037,810.90	2,029,698.15	09/22/2011
208423AQ6	22180/K-5852	CONROE TEX INDL DEV	400,000.00	4.000	09/01/2026C	4.204	394,277.75	394,227.55	437,060.00	435,324.00	09/22/2011
208423AR4	22177/K-5852	CONROE TEX INDL DEV	1,040,000.00	4.125	09/01/2027C	4.300	1,026,252.10	1,026,142.99	1,140,786.40	1,136,356.00	09/22/2011
208423AS2	22178/K-5852	CONROE TEX INDL DEV	1,085,000.00	4.250	09/01/2028C	4.400	1,071,882.97	1,071,787.92	1,194,758.60	1,190,234.15	09/22/2011
208423AU7	22179/K-5852	CONROE TEX INDL DEV	1,055,000.00	4.375	09/01/2030C	4.600	1,033,735.88	1,033,604.62	1,166,218.10	1,161,892.60	09/22/2011
052396J90	22196/K-5852	Austin TX Rev 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,980,262.03	1,980,148.60	2,093,360.00	2,083,400.00	10/04/2011
756872HB6	22233/K-5852	RED RIVER TEX ED FIN	1,175,000.00	4.125	03/15/2032C	4.320	1,152,243.38	1,152,117.28	1,214,115.75	1,209,697.75	10/27/2011
756872HC4	22234/K-5852	RED RIVER TEX ED FIN	1,360,000.00	4.250	03/15/2033C	4.368	1,343,423.56	1,343,337.44	1,411,068.00	1,405,709.60	10/27/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY :	1,530,000.00	5.000	11/15/2033C	4.504	1,579,765.26	1,580,646.58	1,724,508.90	1,722,734.10	12/06/2011
088281FZ8	22204/K-5852	BEXAR COUNTY TEX G(	4,500,000.00	4.250	06/15/2037C	4.360	4,439,732.52	4,439,484.98	4,817,115.00	4,812,120.00	10/11/2011
Fund	**5852**	**TRA SL REV 09C DS RES**	**$18,972,000.00**	**3.917**		**3.811**	**$18,957,585.74**	**$18,959,985.08**	**$20,289,743.87**	**$20,225,920.29**	
39233GUL8	24116/K-5857	TMCC - DISC COMM PA	472,000.00	1.200	07/20/2017	1.225	469,781.60	469,341.06	470,058.90	469,562.64	10/27/2016
Fund	**5857**	**TRA REV 2010D D/S**	**$472,000.00**	**1.200**		**1.225**	**$469,781.60**	**$469,341.06**	**$470,058.90**	**$469,562.64**	
39233GUL8	24117/K-5858	TMCC - DISC COMM PA	5,603,000.00	1.200	07/20/2017	1.225	5,576,665.90	5,571,436.44	5,579,957.66	5,574,066.72	10/27/2016
Fund	**5858**	**TRA REV 2012C D/S**	**$5,603,000.00**	**1.200**		**1.225**	**$5,576,665.90**	**$5,571,436.44**	**$5,579,957.66**	**$5,574,066.72**	
39233GUL8	24118/K-5859	TMCC - DISC COMM PA	19,887,000.00	1.200	07/20/2017	1.225	19,793,531.10	19,774,969.90	19,805,214.71	19,784,305.72	10/27/2016
Fund	**5859**	**TRA REV 2012D D/S**	**$19,887,000.00**	**1.200**		**1.225**	**$19,793,531.10**	**$19,774,969.90**	**$19,805,214.71**	**$19,784,305.72**	
39233GUL8	24122/K-5860	TMCC - DISC COMM PA	19,399,000.00	1.200	07/20/2017	1.225	19,307,824.70	19,289,718.96	19,319,221.61	19,298,825.70	10/27/2016
Fund	**5860**	**TRA SR LN 2012A D/S**	**$19,399,000.00**	**1.200**		**1.225**	**$19,307,824.70**	**$19,289,718.96**	**$19,319,221.61**	**$19,298,825.70**	
39233GUL8	24119/K-5861	TMCC - DISC COMM PA	4,066,000.00	1.200	07/20/2017	1.225	4,046,889.80	4,043,094.86	4,049,278.58	4,045,003.62	10/27/2016
Fund	**5861**	**TRA SR LN REV REF 15B D/S**	**$4,066,000.00**	**1.200**		**1.225**	**$4,046,889.80**	**$4,043,094.86**	**$4,049,278.58**	**$4,045,003.62**	
39233GW10	24169/Y-5912	TMCC - DISC CP	116,000.00	1.240	09/01/2017	1.266	115,264.82	115,152.94	115,306.32	115,214.42	12/05/2016
64990E4E4	24100/Y-5912	NY ST DORM AUTH ST	2,500,000.00	0.750	02/15/2018	0.975	2,494,663.31	2,494,197.90	2,489,025.00	2,489,150.00	10/18/2016
602245K27	24139/Y-5912	MILWAUKEE CNTY WI	690,000.00	1.000	10/01/2018	1.080	689,133.70	689,088.11	686,087.70	686,322.30	11/10/2016
64990E4F1	24137/Y-5912	NY ST DORM AUTH ST	1,700,000.00	0.950	02/15/2019	1.150	1,693,448.18	1,693,168.98	1,680,960.00	1,680,025.00	11/03/2016

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Fund	**5912 METRO STREET IMPROV**		**$5,006,000.00**	**0.864**		**1.056**	**$4,992,510.01**	**$4,991,607.93**	**$4,971,379.02**	**$4,970,711.72**	
	24183/Y-5913	TX CLASS (GOV) MMF	7,008,219.08	0.543	03/01/2017	0.543	7,008,219.08	7,005,303.32	7,008,219.08	7,005,303.32	12/05/2016
	24224/Y-5913	LOGIC Inv pool	10,016,142.30	0.972	03/01/2017	0.972	10,016,142.30	10,008,682.28	10,016,142.30	10,008,682.28	12/30/2016
	24225/Y-5913	Lonestar Inv pool	10,014,038.61	0.859	03/01/2017	0.859	10,014,038.61	10,007,443.85	10,014,038.61	10,007,443.85	12/30/2016
89233GQW9	24264/Y-5913	TMCC - DISC CP	2,000,000.00	0.910	03/30/2017	0.924	1,998,533.89	1,997,118.34	1,998,888.34	1,997,878.34	01/11/2017
89233GRU2	24263/Y-5913	TMCC - DISC CP	2,000,000.00	0.980	04/28/2017	0.997	1,996,842.22	1,995,317.77	1,997,776.66	1,996,560.00	01/11/2017
89233GT14	24262/Y-5913	TMCC - DISC CP	2,000,000.00	1.070	06/01/2017	1.089	1,994,531.11	1,992,866.66	1,995,297.78	1,992,666.66	01/11/2017
89233GTV8	24261/Y-5913	TMCC - DISC CP	2,000,000.00	1.140	06/29/2017	1.162	1,992,400.00	1,990,626.67	1,993,000.00	1,990,955.56	01/11/2017
89233GUX2	24260/Y-5913	TMCC - DISC CP	2,000,000.00	1.200	07/31/2017	1.224	1,989,866.67	1,988,000.00	1,991,133.34	1,988,500.00	01/11/2017
89233GVX1	24259/Y-5913	TMCC - DISC CP	2,580,000.00	1.250	08/31/2017	1.276	2,563,606.25	2,561,097.92	2,564,655.45	2,562,610.08	01/11/2017
62478XW14	24322/Y-5913	MUFG - DISC CP	3,500,000.00	0.800	09/01/2017	0.814	3,485,688.89	0.00	3,479,070.00	0.00	02/17/2017
3134G9UY1	24221/Y-5913	FHLMC NOTE	15,000,000.00	1.000	06/29/2018	1.178	14,965,212.22	14,963,028.89	14,985,150.00	14,990,400.00	12/29/2016
3134GAG65	24256/Y-5913	FHLMC NOTE	15,000,000.00	1.362	01/11/2019	1.362	15,000,000.00	15,000,000.00	15,000,600.00	15,000,900.00	01/11/2017
Fund	**5913 METRO GENERAL MOBIL PROGI**		**$73,118,399.99**	**1.015**		**1.055**	**$73,025,081.24**	**$69,509,485.70**	**$73,043,971.56**	**$69,541,900.09**	
	23895/C-8349	TEXAS CLASS - INVEST	6,348,636.27	0.971	03/01/2017	0.971	6,348,636.27	6,343,911.65	6,348,636.27	6,343,911.65	04/06/2016
	24041/C-8349	LOGIC - INVESTMENT I	6,797,469.26	0.972	03/01/2017	0.972	6,797,469.26	6,792,406.49	6,797,469.26	6,792,406.49	08/31/2016
92812UF29	22702/C-8349	VA ST HSG DEV AU	1,100,000.00	1.050	04/01/2017	1.050	1,100,000.00	1,100,000.00	1,100,044.00	1,099,846.00	01/24/2013
880541TW7	22686/C-8349	TN ST SER C REFU	500,000.00	0.900	05/01/2017	0.900	500,000.00	500,000.00	500,010.00	500,040.00	01/09/2013
89233GSS6	24035/C-8349	TMCC - DISC COMM PA	5,000,000.00	1.180	05/26/2017	1.205	4,985,905.56	4,981,316.67	4,991,161.10	4,984,958.35	08/30/2016
912828TG5	23296/C-8349	TREASURY NOTE	3,000,000.00	0.500	07/31/2017	1.022	2,993,595.68	2,992,415.94	2,997,900.00	2,997,780.00	06/25/2014
258174BQ3	22887/C-8349	DORCHESTER CNTY SC	2,000,000.00	1.528	12/01/2017	1.470	2,000,839.55	2,000,932.84	1,996,980.00	1,997,480.00	06/13/2013
249218AQ1	22842/C-8349	DENVER CO PUBLIC SC	500,000.00	1.444	12/15/2017	1.444	500,000.00	500,000.00	500,910.00	501,025.00	04/23/2013
3135G0XD0	22872/C-8349	FNMA NOTE	10,000,000.00	1.000	05/21/2018C	1.011	9,998,655.56	9,998,563.89	9,992,000.00	9,983,600.00	05/21/2013
93974DHS0	23301/C-8349	WASHINGTON ST TXBL	910,000.00	1.400	08/01/2018	1.450	909,373.78	909,336.95	913,876.60	911,810.90	07/11/2014
845040JH8	23029/C-8349	SOUTHERN METHODIS	1,000,000.00	1.479	10/01/2018	2.050	991,454.75	991,005.00	994,420.00	996,930.00	09/30/2013
Fund	**8349 WORKMEN COMP**		**$37,156,105.53**	**1.031**		**1.093**	**$37,125,930.41**	**$37,109,889.43**	**$37,133,407.23**	**$37,109,788.39**	
	23248/B-8573	TEXAS CLASS INVESTM	8,568,500.37	0.971	03/01/2017	0.971	8,568,500.37	8,562,123.72	8,568,500.37	8,562,123.72	05/19/2014
	23011/B-8573	Lone Star Investment P	8,056,581.49	0.859	03/01/2017	0.859	8,056,581.49	8,051,275.82	8,056,581.49	8,051,275.82	09/16/2013
	23129/B-8573	LOGIC - INVESTMENT I	8,554,266.49	0.972	03/01/2017	0.972	8,554,266.49	8,547,895.25	8,554,266.49	8,547,895.25	01/23/2014
89233GQ17	24006/B-8573	TMCC CP	45,000,000.00	0.970	03/01/2017	0.989	45,000,000.00	44,966,050.00	45,000,000.00	44,976,550.05	07/21/2016
89233GQ90	24253/B-8573	TMCC - DISC CP	5,000,000.00	0.850	03/09/2017	0.863	4,999,055.56	4,995,750.00	4,999,233.35	4,996,650.00	01/10/2017
89233GQH2	24084/B-8573	TMCC - DISC COMM PA	50,000,000.00	1.020	03/17/2017	1.039	49,977,333.33	49,937,666.67	49,984,666.50	49,959,055.50	10/06/2016
89233GQP4	24254/B-8573	TMCC - DISC CP	5,000,000.00	0.890	03/23/2017	0.904	4,997,280.56	4,993,819.44	4,997,891.65	4,995,347.20	01/10/2017
313589HN6	23997/B-8573	FNMA DISCOUNT NOTE	25,000,000.00	0.500	06/30/2017	0.509	24,957,986.11	24,948,263.89	24,953,750.00	24,943,000.00	07/11/2016
3134G84F3	23686/B-8573	FHLMC NOTE	50,000,000.00	0.755	06/30/2017C	0.755	50,000,000.00	50,000,000.00	49,989,500.00	49,990,500.00	11/13/2015
3130A62S5	23935/B-8573	FHLB NOTE	40,000,000.00	0.750	08/28/2017	0.758	39,998,481.73	39,998,224.40	40,006,000.00	40,025,200.00	05/19/2016

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39233GVW3	24330/B-8573	TMCC - DISC CP	50,000,000.00	1.190	08/30/2017	1.214	49,699,194.44	0.00	49,704,250.00	0.00	02/21/2017
3134G7R86	23664/B-8573	FHLMC NOTE	20,000,000.00	0.830	10/30/2017C	0.830	20,000,000.00	20,000,000.00	20,013,600.00	20,021,000.00	10/15/2015
73358WKJ2	22668/B-8573	PORT AUTH NY NJ	15,220,000.00	1.050	12/01/2017C	1.334	15,188,780.59	15,185,311.76	15,193,060.60	15,206,606.40	12/24/2012
912828UE8	24200/B-8573	US TREASURY NOTE	18,000,000.00	0.750	12/31/2017	0.953	17,969,763.79	17,966,988.01	17,983,080.00	17,981,100.00	12/13/2016
956398SZ5	22857/B-8573	WEST UNIV PLACE TX	1,000,000.00	1.150	02/01/2018	1.150	999,998.06	999,997.88	998,830.00	997,630.00	05/09/2013
3130A83M3	23940/B-8573	FHLB NOTE	35,000,000.00	0.876	02/23/2018C	0.876	35,000,000.00	35,000,000.00	34,904,450.00	34,882,750.00	05/20/2016
3135G0WM1	22851/B-8573	FNMA NOTE	20,000,000.00	1.000	04/30/2018C	1.015	19,996,508.33	19,996,258.33	19,997,200.00	19,985,600.00	04/30/2013
3135G0XA6	22869/B-8573	FNMA NOTE	20,000,000.00	1.030	05/21/2018C	1.030	20,000,000.00	20,000,000.00	19,889,800.00	19,873,800.00	05/21/2013
3130AAEQ7	24188/B-8573	FHLB NOTE	50,000,000.00	1.040	06/08/2018	1.040	50,000,000.00	50,000,000.00	49,913,500.00	49,903,000.00	12/08/2016
040580GC0	23344/B-8573	ARIZONA ST SCH FACS	5,000,000.00	1.368	07/01/2018	1.533	4,989,339.17	4,988,672.87	5,007,700.00	5,007,150.00	09/10/2014
040580GC0	22833/B-8573	AZ ST SCH FACS BRD	13,000,000.00	1.368	07/01/2018	1.350	13,002,954.04	13,003,138.67	13,020,020.00	13,018,590.00	04/11/2013
040654UZ6	22841/B-8573	AZ TRANSPORTATIO	2,800,000.00	1.631	07/01/2018	1.300	2,811,907.49	2,812,651.71	2,812,236.00	2,807,616.00	04/23/2013
3136G3ZH1	24002/B-8573	FNMA NOTE	5,000,000.00	0.950	07/20/2018C	0.950	5,000,000.00	5,000,000.00	4,970,100.00	4,967,900.00	07/20/2016
3134G96C6	24014/B-8573	FHLMC NOTE	39,000,000.00	1.050	08/28/2018C	1.050	39,000,000.00	39,000,000.00	38,750,790.00	38,732,070.00	08/12/2016
3134G9KZ9	23931/B-8573	FHLMC NOTE	44,000,000.00	1.050	08/31/2018C	1.061	43,992,800.00	43,992,400.00	43,792,760.00	43,776,920.00	05/16/2016
3136G3A54	24003/B-8573	FNMA NOTE	25,000,000.00	1.073	01/18/2019C	1.073	25,000,000.00	25,000,000.00	24,725,000.00	24,713,500.00	07/22/2016
3134GATU8	24103/B-8573	FHLMC NOTE	12,000,000.00	1.155	04/30/2019C	1.155	12,000,000.00	12,000,000.00	11,900,640.00	11,895,240.00	10/21/2016
546415M23	22877/B-8573	LOUISIANA ST UTGO T.	2,000,000.00	2.000	05/15/2019	1.530	2,019,739.31	2,020,485.13	2,016,860.00	2,019,940.00	05/23/2013
3134GARV8	24105/B-8573	FHLMC NOTE	24,000,000.00	1.300	10/25/2019C	1.312	23,992,559.33	23,992,325.35	23,711,280.00	23,699,040.00	10/28/2016
235219CA8	21745/B-8573	DALLAS TEX REF GO B(	1,000,000.00	4.510	02/15/2023C	4.510	1,000,000.00	1,000,000.00	1,056,800.00	1,048,710.00	11/18/2010
432347LJ9	21738/B-8573	HILLSBOROUGH CNTY I	4,025,000.00	4.350	08/01/2023C	4.440	4,007,440.97	4,007,212.93	4,260,462.50	4,264,085.00	11/16/2010
486063ME7	21808/B-8573	KATY TEX INDPT SCH D	1,000,000.00	5.138	02/15/2024C	5.138	1,000,000.00	1,000,000.00	1,077,680.00	1,079,990.00	12/29/2010
79642BLJ0	21752/B-8573	SAN ANTONIO TEX WT	1,000,000.00	4.920	05/15/2024C	4.920	1,000,000.00	1,000,000.00	1,072,690.00	1,074,370.00	11/23/2010
486063MF4	21807/B-8573	KATY TEX INDPT SCH D	1,000,000.00	5.288	02/15/2025C	5.288	1,000,000.00	1,000,000.00	1,081,300.00	1,083,270.00	12/29/2010
79642BLK7	21753/B-8573	SAN ANTONIO TEX WT	1,000,000.00	5.120	05/15/2025C	5.120	1,000,000.00	1,000,000.00	1,078,380.00	1,080,180.00	11/23/2010
432347LL4	21739/B-8573	HILLSBOROUGH CNTY I	3,100,000.00	4.800	08/01/2025C	4.888	3,083,963.60	3,083,804.83	3,320,100.00	3,323,262.00	11/16/2010
882806CN0	22308/B-8573	TEXAS ST TECH UNIV F	850,000.00	3.820	08/15/2025C	3.820	850,000.00	850,000.00	877,769.50	875,602.00	02/14/2012
662903ME0	21774/B-8573	NORTH TEX MUN WTR	1,500,000.00	5.020	09/01/2025C	5.020	1,500,000.00	1,500,000.00	1,619,445.00	1,630,035.00	11/30/2010
451152PH9	21734/B-8573	IDAHO BOND BANK AU	4,240,000.00	5.467	09/15/2025C	5.467	4,240,000.00	4,240,000.00	4,549,732.00	4,549,901.60	11/10/2010
050625CM2	21784/B-8573	AUBURN WASH UTIL S\	1,865,000.00	5.661	12/01/2025C	5.661	1,865,000.00	1,865,000.00	2,079,885.30	2,064,405.80	12/15/2010
Fund	**8573 TRA REVENUE**		**$666,779,348.35**	**1.104**		**1.122**	**$666,319,434.76**	**$616,505,316.66**	**$666,489,790.75**	**$616,610,861.34**	
	23010/B-8577	Lone Star Investment P	16,139,387.51	0.859	03/01/2017	0.859	16,139,387.51	18,128,124.23	16,139,387.51	18,128,124.23	09/16/2013
	23465/B-8577	TEXAS CLASS INVESTM	18,121,248.24	0.971	03/01/2017	0.971	18,121,248.24	18,107,762.51	18,121,248.24	18,107,762.51	01/28/2015
	23466/B-8577	LOGIC INVESTMENT PC	19,118,057.74	0.972	03/01/2017	0.972	19,118,057.74	19,103,818.56	19,118,057.74	19,103,818.56	01/28/2015
938429D53	22646/B-8577	WASHINGTON CNTY OI	1,000,000.00	1.156	06/15/2017	1.156	1,000,000.00	1,000,000.00	1,000,680.00	1,001,350.00	12/11/2012
3134G7Y62	23670/B-8577	FHLMC NOTE	27,400,000.00	0.715	07/28/2017C	0.715	27,400,000.00	27,400,000.00	27,403,836.00	27,406,028.00	10/28/2015
661334DR0	22792/B-8577	N ORGANGE CNTY CA (	1,250,000.00	1.240	08/01/2017	1.100	1,250,709.27	1,250,851.12	1,251,862.50	1,252,612.50	02/19/2013
759136RR7	22837/B-8577	REGL TRANS DIST CO S	4,000,000.00	2.000	11/01/2017	1.170	4,021,488.51	4,024,174.57	4,022,160.00	4,025,880.00	04/15/2013

Book Value & Market Value Report

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As Of Date: 02/28/2017

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2017	Book Value 01/31/2017	Market Value 02/28/2017	Market Value 01/31/2017	Purchase Date
3130A93X7	24022/B-8577	FHLB Note	35,000,000.00	0.770	02/28/2018C	0.770	35,000,000.00	35,000,000.00	34,888,000.00	34,836,200.00	08/19/2016
184126YT1	22936/B-8577	CLAYTON CTY GA&WTF	945,000.00	1.500	05/01/2018	1.503	944,965.86	944,963.42	944,168.40	944,347.95	06/27/2013
3136G3ZH1	24001/B-8577	FNMA NOTE	25,000,000.00	0.950	07/20/2018C	0.950	25,000,000.00	25,000,000.00	24,850,500.00	24,839,500.00	07/20/2016
3134GAFL3	24038/B-8577	FHLMC NOTE	14,000,000.00	1.050	08/28/2018C	1.050	14,000,000.00	14,000,000.00	13,921,740.00	13,915,580.00	08/30/2016
3136G3A54	24004/B-8577	FNMA NOTE	25,000,000.00	1.073	01/18/2019C	1.073	25,000,000.00	25,000,000.00	24,725,000.00	24,713,500.00	07/22/2016
Fund	**8577 TRA R&R**		**$186,973,693.49**	**0.930**		**0.912**	**$186,995,857.13**	**$188,959,694.41**	**$186,386,640.39**	**$188,274,703.75**	
39233GUL8	24120/K-8591	TMCC - DISC COMM PA	664,000.00	1.200	07/20/2017	1.225	660,879.20	660,259.46	661,269.30	660,571.18	10/27/2016
Fund	**8591 TRA TAX 97 REF DS**		**$664,000.00**	**1.200**		**1.225**	**$660,879.20**	**$660,259.46**	**$661,269.30**	**$660,571.18**	
39233GUL8	24121/K-8595	TMCC - DISC COMM PA	13,213,000.00	0.200	07/20/2017	1.225	13,150,898.90	13,138,566.76	13,158,661.54	13,144,769.52	10/27/2016
Fund	**8595 HCTR SR LN REV REF 2016A DS**		**$13,213,000.00**	**0.200**		**1.225**	**$13,150,898.90**	**$13,138,566.76**	**$13,158,661.54**	**$13,144,769.52**	
39233GQW9	24192/C-9990	TMCC - DISC CP	6,706,000.00	0.860	03/30/2017	0.874	6,701,354.23	6,696,868.66	6,702,272.60	6,698,886.07	12/09/2016
39233GQW9	24196/C-9990	TMCC - DISC CP	1,119,000.00	0.850	03/30/2017	0.864	1,118,233.80	1,117,494.01	1,118,378.03	1,117,812.93	12/13/2016
39233GQW9	24206/C-9990	TMCC - DISC CP	3,830,000.00	0.940	03/30/2017	0.956	3,827,099.84	3,824,299.68	3,827,871.17	3,825,937.02	12/20/2016
39233GQW9	24240/C-9990	TMCC - DISC CP	40,481,000.00	0.900	03/30/2017	0.914	40,451,651.28	40,423,314.58	40,458,499.45	40,438,056.54	01/10/2017
62478XW14	24323/C-9990	MUFG - DISC CP	50,000,000.00	0.800	09/01/2017	0.814	49,795,555.55	0.00	49,701,000.00	0.00	02/17/2017
62478XW14	24324/C-9990	MUFG - DISC CP	50,000,000.00	0.800	09/01/2017	0.814	49,795,555.55	0.00	49,701,000.00	0.00	02/17/2017
62478XW14	24325/C-9990	MUFG - DISC CP	2,920,000.00	0.800	09/01/2017	0.814	2,908,060.45	0.00	2,902,538.40	0.00	02/17/2017
Fund	**9990 Constitutional Debt Service Fur**		**$155,056,000.00**	**0.833**		**0.847**	**$154,597,510.70**	**$52,061,976.93**	**$154,411,559.65**	**$52,080,692.56**	
62478XR69	24231/C-9991	MUFG CP	50,000,000.00	0.680	04/06/2017	0.691	49,966,000.00	49,939,555.56	49,965,500.00	49,936,000.00	12/30/2016
62478XRL6	24230/C-9991	MUFG CP	50,000,000.00	0.680	04/20/2017	0.691	49,952,777.78	49,926,333.34	49,952,083.50	49,922,000.00	12/30/2016
88213ABN4	23464/C-9991	TX A&M UNIV REV FIN	5,000,000.00	1.025	05/15/2017	1.025	5,000,000.00	5,000,000.00	4,999,850.00	5,000,450.00	01/27/2015
88213AFS9	24000/C-9991	TX ST A&M UNIV SYS B	2,000,000.00	0.535	05/15/2017	0.535	2,000,000.00	2,000,000.00	1,998,160.00	1,998,560.00	07/20/2016
769036AW4	23947/C-9991	RIVERSIDE CA PENS OI	2,000,000.00	0.980	06/01/2017	0.980	2,000,000.00	2,000,000.00	1,997,540.00	1,997,130.00	05/26/2016
86164JT12	24298/C-9991	GECTSY - DISC CP	50,000,000.00	0.810	06/01/2017	0.823	49,896,500.00	0.00	49,882,444.50	0.00	02/08/2017
89232CTG1	24190/C-9991	TCCI - DISC CP	50,000,000.00	1.160	06/16/2017	1.183	49,827,611.11	49,782,500.00	49,843,958.50	49,795,278.00	12/09/2016
62478XTV2	24310/C-9991	MUFG - DISC CP	50,000,000.00	0.720	06/29/2017	0.732	49,880,000.00	0.00	49,825,000.00	0.00	02/13/2017
89232CUD6	24270/C-9991	TMCC - DISC CP	50,000,000.00	1.220	07/13/2017	1.245	49,772,944.44	49,725,500.00	49,804,583.50	49,752,500.00	01/12/2017
86164JUU6	24291/C-9991	GECTSY - DISC CP	50,000,000.00	0.975	07/28/2017	0.988	49,799,263.89	0.00	49,782,708.50	0.00	02/06/2017
86164JV84	24302/C-9991	GECTSY - DISC CP	50,000,000.00	1.000	08/08/2017	1.019	49,777,777.78	0.00	49,766,666.50	0.00	02/09/2017
62478XVQ0	24314/C-9991	MUFG - DISC CP	50,000,000.00	0.780	08/24/2017	0.794	49,809,333.33	0.00	49,743,333.50	0.00	02/13/2017
3130A8CU5	23951/C-9991	FHLB NOTE	50,000,000.00	0.786	08/30/2017C	0.786	50,000,000.00	50,000,000.00	50,002,500.00	50,014,000.00	06/06/2016
912828TM2	24299/C-9991	US TREASURY NOTE	50,000,000.00	0.625	08/31/2017	0.650	49,993,720.59	0.00	49,961,000.00	0.00	02/08/2017
89233GW77	24271/C-9991	TMCC - DISC CP	50,000,000.00	1.260	09/07/2017	1.286	49,667,500.00	49,618,500.00	49,691,250.00	49,651,805.50	01/13/2017
3134G9VQ7	23955/C-9991	FHLMC NOTE	50,000,000.00	0.720	09/15/2017C	0.720	50,000,000.00	50,000,000.00	50,002,000.00	50,003,000.00	06/16/2016
89233GWL6	24273/C-9991	TMCC - DISC CP	50,000,000.00	1.280	09/20/2017	1.307	49,639,111.11	49,589,333.34	49,670,125.00	49,631,041.50	01/13/2017

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 02/28/2017	Book Value 01/31/2017	Market Value 02/28/2017	Market Value 01/31/2017	Purchase Date
912828TS9	24055/C-9991	US TREASURY NOTE	50,000,000.00	0.625	09/30/2017	0.629	49,998,863.35	49,998,713.93	49,965,000.00	49,957,000.00	09/29/2016
186387LP9	23534/C-9991	CLEVELAND OH INCOM	1,535,000.00	1.250	10/01/2017	1.250	1,535,000.00	1,535,000.00	1,532,897.05	1,533,035.20	04/09/2015
89233GX43	24269/C-9991	TMCC - DISC CP	38,000,000.00	1.300	10/04/2017	1.328	37,702,227.78	37,663,805.55	37,732,005.00	37,676,736.28	01/12/2017
3134G9J65	23978/C-9991	FHLMC NOTE	25,000,000.00	0.702	10/06/2017C	0.702	25,000,000.00	25,000,000.00	24,999,750.00	24,993,250.00	07/06/2016
36164JXS8	24288/C-9991	GECTSY - DISC CP	50,000,000.00	1.170	10/26/2017	1.194	49,611,625.00	0.00	49,611,625.00	0.00	02/01/2017
89233GXS0	24289/C-9991	TMCC - DISC CP	50,000,000.00	1.310	10/26/2017	1.338	49,565,152.78	0.00	49,611,625.00	0.00	02/02/2017
8923A0Y23	24307/C-9991	TMCPR - DISC CP	20,000,000.00	1.300	11/02/2017	1.328	19,822,333.33	0.00	19,814,133.40	0.00	02/10/2017
36164JY81	24309/C-9991	GECTSY - DISC CP	50,000,000.00	1.170	11/08/2017	1.194	49,590,500.00	0.00	49,552,000.00	0.00	02/13/2017
912828UA6	24301/C-9991	US TREASURY NOTE	50,000,000.00	0.625	11/30/2017	0.766	49,947,391.42	0.00	49,929,500.00	0.00	02/08/2017
1995073P7	23549/C-9991	COLUMBUS OH CITY SC	2,300,000.00	1.091	12/01/2017	1.091	2,300,000.00	2,300,000.00	2,301,656.00	2,299,149.00	05/21/2015
912828UE8	24306/C-9991	US TREASURY NOTE	50,000,000.00	0.750	12/31/2017	0.829	49,967,007.21	0.00	49,953,000.00	0.00	02/09/2017
3130AAQ43	24300/C-9991	FHLB NOTE	50,000,000.00	0.750	01/25/2018	0.850	49,955,228.24	0.00	49,931,500.00	0.00	02/08/2017
912828UJ7	24258/C-9991	US TREASURY NOTE	50,000,000.00	0.875	01/31/2018	0.897	49,989,772.73	49,988,920.45	49,982,500.00	49,998,000.00	01/11/2017
912828P20	24202/C-9991	US TREASURY NOTE	24,000,000.00	0.750	01/31/2018	0.972	23,951,304.35	23,947,246.38	23,967,120.00	23,970,000.00	12/13/2016
912828UR9	24341/C-9991	US TREASURY NOTE	50,000,000.00	0.750	02/28/2018	0.890	49,930,640.24	0.00	49,900,500.00	0.00	02/24/2017
650035YP7	23611/C-9991	NEW YORK ST URBAN I	6,800,000.00	1.350	03/15/2018	1.355	6,799,617.97	6,799,587.33	6,801,700.00	6,802,788.00	08/13/2015
3130A9NZ0	24104/C-9991	FHLB NOTE	15,000,000.00	0.850	04/27/2018C	0.884	14,994,222.22	14,993,805.56	14,958,900.00	14,954,850.00	10/27/2016
7599112M1	23923/C-9991	REGIONAL TRANSPORT	5,000,000.00	1.250	05/04/2018	1.250	5,000,000.00	5,000,000.00	4,964,400.00	4,962,550.00	05/04/2016
79642B2A0	23836/C-9991	SAN ANTONIO TX WTR	1,910,000.00	1.054	05/15/2018	1.054	1,910,000.00	1,910,000.00	1,899,628.70	1,900,870.20	02/25/2016
3134G9WP8	23957/C-9991	FHLMC NOTE	30,000,000.00	0.960	06/29/2018C	0.960	30,000,000.00	30,000,000.00	29,846,400.00	29,834,400.00	06/23/2016
912828R93	24308/C-9991	US TREASURY NOTE	50,000,000.00	0.625	06/30/2018	0.986	49,761,285.59	0.00	49,730,500.00	0.00	02/10/2017
3135G0L84	24054/C-9991	FNMA NOTE	50,000,000.00	0.875	07/27/2018C	0.914	49,973,125.95	49,971,532.63	49,848,000.00	49,698,000.00	09/28/2016
960028NL8	23921/C-9991	WESTERVILLE OH CITY	1,380,000.00	0.000	12/01/2018	1.250	1,350,386.35	1,348,976.18	1,343,057.40	1,343,195.40	04/28/2016
391003CM0	24276/C-9991	GREAT NECK NORTH W	1,610,000.00	1.200	01/01/2019	1.550	1,599,858.38	1,599,397.39	1,596,009.10	1,594,286.40	01/19/2017
3134GAG65	24257/C-9991	FHLMC NOTE	25,000,000.00	1.362	01/11/2019	1.362	25,000,000.00	25,000,000.00	25,001,000.00	25,001,500.00	01/11/2017
882806FJ6	24318/C-9991	TEXAS TECH UNIV REV	2,000,000.00	1.562	02/15/2019	1.562	2,000,000.00	0.00	1,997,500.00	0.00	02/22/2017
3134GARV8	24108/C-9991	FHLMC NOTE	1,000,000.00	1.300	10/25/2019C	1.312	999,689.97	999,680.22	987,970.00	987,460.00	10/28/2016
010033V62	24184/C-9991	AKRON OH TXBL REF V	200,000.00	1.450	12/01/2019	1.450	200,000.00	200,000.00	197,716.00	197,746.00	12/06/2016
Fund	**9991 COUNTY GENERAL**		**$1,459,735,000.00**	**0.914**		**0.961**	**$1,455,437,772.89**	**$735,838,387.86**	**$1,454,846,296.15**	**$735,406,581.48**	
89233GQ90	24026/F-9992	TMCC - DISC COMM PA	5,000,000.00	1.020	03/09/2017	1.040	4,998,866.67	4,994,900.00	4,999,233.35	4,996,650.00	08/22/2016
89233GQP4	24025/F-9992	TMCC - DISC COMM PA	5,000,000.00	1.050	03/23/2017	1.070	4,996,791.67	4,992,708.33	4,997,891.65	4,995,347.20	08/22/2016
650367KP9	22706/F-9992	NEWARK NJ TXBL REF	2,775,000.00	2.000	04/01/2017	1.601	2,775,890.70	2,776,781.39	2,774,944.50	2,774,500.50	01/29/2013
89233GR65	24024/F-9992	TMCC - DISC COMM PA	2,000,000.00	1.070	04/06/2017	1.091	1,997,860.00	1,996,195.56	1,998,620.00	1,997,440.00	08/22/2016
89233GRL2	24023/F-9992	TMCC - DISC COMM PA	5,000,000.00	1.090	04/20/2017	1.112	4,992,430.56	4,988,191.67	4,995,208.35	4,992,200.00	08/22/2016
89233GS49	24027/F-9992	TMCC - DISC COMM PA	5,000,000.00	1.110	05/04/2017	1.133	4,990,133.33	4,985,816.67	4,993,422.20	4,987,861.10	08/22/2016
052476M96	23613/F-9992	AUSTIN TX WTR & WST	1,000,000.00	0.981	05/15/2017	0.981	1,000,000.00	1,000,000.00	999,720.00	999,750.00	08/18/2015
19648CAF8	22799/F-9992	Colorado St HSG & FIN	6,000,000.00	1.850	05/15/2017	0.019	6,009,623.43	6,013,524.82	6,009,420.00	6,015,120.00	03/04/2013
582201AG4	23407/F-9992	MCLENNAN CNTY TX PI	815,000.00	1.560	06/01/2017	1.560	815,000.00	815,000.00	815,073.35	815,358.60	11/25/2014

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 02/28/2017	Book Value 01/31/2017	Market Value 02/28/2017	Market Value 01/31/2017	Purchase Date
89233GT14	24176/F-9992	TMCC - DISC CP	5,000,000.00	1.090	06/01/2017	1.111	4,986,072.22	4,981,833.33	4,988,244.45	4,981,666.65	12/05/2016
89233GTF3	24177/F-9992	TMCC - DISC CP	5,000,000.00	1.120	06/15/2017	1.142	4,983,511.11	4,979,155.55	4,986,455.55	4,979,527.80	12/05/2016
89233GUD6	24243/F-9992	TMCC - DISC CP	5,000,000.00	1.170	07/13/2017	1.193	4,978,225.00	4,973,675.00	4,980,458.35	4,975,250.00	01/10/2017
64985HWK9	24053/F-9992	NEW YORK ST ENVRNM	1,285,000.00	0.750	07/15/2017	0.750	1,285,000.00	1,285,000.00	1,284,473.15	1,284,601.65	09/22/2016
89233GUS3	24178/F-9992	TMCC - DISC CP	5,000,000.00	1.180	07/26/2017	1.204	4,975,908.33	4,971,319.45	4,978,562.50	4,977,847.20	12/05/2016
36164JUT9	24294/F-9992	GECTSY - DISC CP	5,000,000.00	0.950	07/27/2017	0.968	4,980,472.22	0.00	4,978,416.65	0.00	02/06/2017
93974DYT9	24010/F-9992	WASHINGTON STATE T	2,000,000.00	0.500	08/01/2017	0.571	1,999,411.76	1,999,294.12	1,997,860.00	1,995,900.00	08/04/2016
89233GVA1	24179/F-9992	TMCC - DISC CP	5,000,000.00	1.210	08/10/2017	1.235	4,972,775.00	4,968,069.44	4,976,375.00	4,969,652.80	12/05/2016
447819EB5	23594/F-9992	HURST EULESS BEDFOI	1,000,000.00	0.000	08/15/2017	1.306	994,149.59	993,079.40	994,940.00	994,160.00	06/30/2015
89233GVQ6	24180/F-9992	TMCC - DISC CP	5,000,000.00	1.220	08/24/2017	1.246	4,970,177.78	4,965,433.34	4,974,333.35	4,967,416.65	12/05/2016
89233GW10	24181/F-9992	TMCC - DISC CP	5,000,000.00	1.240	09/01/2017	1.266	4,968,311.11	4,963,488.89	4,970,100.00	4,966,138.90	12/05/2016
89233GW77	24244/F-9992	TMCC - DISC CP	5,000,000.00	1.260	09/07/2017	1.286	4,966,750.00	4,961,850.00	4,969,125.00	4,965,180.55	01/10/2017
89233GWL6	24245/F-9992	TMCC - DISC CP	5,000,000.00	1.270	09/20/2017	1.297	4,964,193.05	4,959,254.17	4,967,012.50	4,963,104.15	01/10/2017
3134G9J65	23979/F-9992	FHLMC NOTE	25,000,000.00	0.702	10/06/2017C	0.702	25,000,000.00	25,000,000.00	24,999,750.00	24,993,250.00	07/06/2016
36164JXL3	24295/F-9992	GECTSY - DISC CP	5,000,000.00	1.120	10/20/2017	1.143	4,963,755.56	0.00	4,962,137.50	0.00	02/06/2017
36164JY24	24296/F-9992	GECTSY - DISC CP	5,000,000.00	1.170	11/02/2017	1.194	4,960,025.00	0.00	4,956,266.65	0.00	02/06/2017
36164JY32	24303/F-9992	GECTSY - DISC CP	5,000,000.00	1.150	11/03/2017	1.174	4,960,548.61	0.00	4,956,088.90	0.00	02/09/2017
912828UA6	24313/F-9992	US TREASURY NOTE	32,000,000.00	0.625	11/30/2017	0.793	31,959,844.83	0.00	31,954,880.00	0.00	02/13/2017
661309HQ0	23524/F-9992	NORTH OLMSTEAD OH	1,300,000.00	1.200	12/01/2017	1.200	1,300,000.00	1,300,000.00	1,300,000.00	1,299,142.00	03/24/2015
791526MM5	23552/F-9992	SAINT LOUIS CNTY MO	850,000.00	1.100	12/01/2017	1.100	850,000.00	850,000.00	849,252.00	849,328.50	06/04/2015
602245YN6	22736/F-9992	MIL CNTY WIS GO	2,305,000.00	1.068	12/01/2017	1.068	2,305,000.00	2,305,000.00	2,304,723.40	2,305,968.10	02/12/2013
3134G8M71	23861/F-9992	FHLMC NOTE	30,000,000.00	1.050	02/26/2018C	1.095	29,986,876.06	29,985,767.00	29,996,100.00	29,989,200.00	03/10/2016
3134G9JD0	23929/F-9992	FHLMC NOTE	13,000,000.00	1.000	05/11/2018C	1.000	13,000,000.00	13,000,000.00	12,994,280.00	12,980,500.00	05/12/2016
3135G0XA6	22873/F-9992	FNMA NOTE	3,000,000.00	1.030	05/21/2018C	1.030	3,000,000.00	3,000,000.00	2,983,470.00	2,981,070.00	05/21/2013
880541XQ5	24029/F-9992	TENNESSEE ST TXBL RI	1,405,000.00	0.966	08/01/2018	0.966	1,405,000.00	1,405,000.00	1,399,422.15	1,399,478.35	08/25/2016
3130A9AE1	24107/F-9992	FHLB NOTE	35,000,000.00	0.875	10/01/2018	0.935	34,967,181.82	34,965,454.55	34,833,400.00	34,833,750.00	10/28/2016
3134GAFS8	24037/F-9992	FHLMC NOTE	25,000,000.00	1.157	02/28/2019C	1.157	25,000,000.00	25,000,000.00	24,827,000.00	24,817,000.00	08/30/2016
914378KR4	23800/F-9992	UNIV OF KENTUCKY GE	3,190,000.00	1.250	04/01/2019	1.350	3,183,484.62	3,183,224.00	3,161,098.60	3,159,057.00	02/10/2016
Fund	**9992 FLD CONTROL GENERAL**		**$273,925,000.00**	**1.004**		**1.006**	**$273,443,270.03**	**$221,559,016.68**	**$273,107,759.10**	**$221,202,417.70**	
89233GQW9	24191/C-9994	TMCC - DISC CP	6,295,000.00	0.860	03/30/2017	0.874	6,290,638.96	6,286,428.31	6,291,501.05	6,288,322.08	12/09/2016
89233GQW9	24197/C-9994	TMCC - DISC CP	596,000.00	0.850	03/30/2017	0.864	595,591.90	595,197.88	595,668.73	595,367.75	12/13/2016
89233GQW9	24208/C-9994	TMCC - DISC CP	2,009,000.00	0.940	03/30/2017	0.956	2,007,478.74	2,006,009.94	2,007,883.34	2,006,868.79	12/20/2016
89233GQW9	24241/C-9994	TMCC - DISC CP	21,264,000.00	0.900	03/30/2017	0.914	21,248,583.60	21,233,698.80	21,252,180.83	21,241,442.51	01/10/2017
62478XW14	24327/C-9994	MUFG - DISC CP	50,000,000.00	0.800	09/01/2017	0.814	49,795,555.55	0.00	49,701,000.00	0.00	02/17/2017
62478XW14	24328/C-9994	MUFG - DISC CP	4,000,000.00	0.800	09/01/2017	0.814	3,983,644.45	0.00	3,976,080.00	0.00	02/17/2017
Fund	**9994 Road Debt Service Fund**		**$84,164,000.00**	**0.833**		**0.848**	**$83,921,493.20**	**$30,121,334.93**	**$83,824,313.95**	**$30,132,001.13**	
89233GQW9	24189/F-9999	TMCC - DISC CP	813,000.00	0.860	03/30/2017	0.874	812,436.77	811,892.97	812,548.11	812,137.55	12/09/2016

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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 02/28/2017	Book Value 01/31/2017	Market Value 02/28/2017	Market Value 01/31/2017	Purchase Date
89233GQW9	24207/F-9999	TMCC - DISC CP	110,000.00	0.940	03/30/2017	0.956	109,916.71	109,836.28	109,938.86	109,883.31	12/20/2016
89233GQW9	24246/F-9999	TMCC - DISC CP	864,000.00	0.900	03/30/2017	0.914	863,373.60	862,768.80	863,519.76	863,083.44	01/10/2017
62478XQW3	24321/F-9999	MUFG - DISC CP	200,000.00	0.600	03/30/2017	0.609	199,903.33	0.00	199,888.83	0.00	02/17/2017
62478XW14	24326/F-9999	MUFG - DISC CP	1,933,000.00	0.800	09/01/2017	0.814	1,925,096.18	0.00	1,921,440.66	0.00	02/17/2017
Fund	**9999**	**Flood Control Debt Service Fun**	**$3,920,000.00**	**0.828**		**0.842**	**$3,910,726.59**	**$1,784,498.05**	**$3,907,336.22**	**$1,785,104.30**	
Grand Totals			**$3,995,776,361.06**	**0.961**		**0.973**	**$3,990,887,354.01**	**$2,317,099,891.89**	**$3,993,262,210.91**	**$2,319,411,385.15**	

Book Value & Market Value Report

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COUNTY CLERK & DISTRICT CLERK

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2017	Book Value 01/31/2017	Market Value 02/28/2017	Market Value 01/31/2017	Purchase Date
T022817	7092/T-4005	MMF - DISTCLRK	13,054,104.83	0.450	03/01/2017	0.450	13,054,104.83	0.00	13,054,104.83	0.00	02/28/2017
Fund	**4005 DISTRICT CLERK MMF**		**$13,054,104.83**	**0.450**		**0.450**	**$13,054,104.83**	**$0.00**	**$13,054,104.83**	**$0.00**	
U022817	7093/U-4006	MMF - CO CLRK	4,686,474.87	0.450	03/01/2017	0.450	4,686,474.87	0.00	4,686,474.87	0.00	02/28/2017
Fund	**4006 MMF-COCLRK**		**$4,686,474.87**	**0.450**		**0.450**	**$4,686,474.87**	**$0.00**	**$4,686,474.87**	**$0.00**	
	23956/T-5944	LONE STAR INVESTMEI	2,018,419.44	0.856	03/01/2017	0.856	2,018,419.44	6,014,936.92	2,018,419.44	6,014,936.92	06/17/2016
	23961/T-5944	LOGIC INVESTMENT PC	6,020,357.81	0.972	03/01/2017	0.972	6,020,357.81	6,015,873.84	6,020,357.81	6,015,873.84	06/29/2016
89233GR40	24205/T-5944	TMCC - DISC CP	5,000,000.00	0.930	04/04/2017	0.946	4,995,608.33	4,991,991.66	4,996,741.65	4,993,800.00	12/19/2016
89233GS15	24204/T-5944	TMCC - DISC CP	5,000,000.00	1.000	05/01/2017	1.018	4,991,527.78	4,987,638.89	4,993,730.55	4,991,100.00	12/19/2016
184126YS3	22934/T-5944	CLAYTON CTY GA&WTF	500,000.00	1.300	05/01/2017	1.500	499,838.51	499,757.77	500,065.00	500,310.00	06/27/2013
89233GT14	24203/T-5944	TMCC - DISC CP	9,000,000.00	1.100	06/01/2017	1.121	8,974,700.00	8,967,000.00	8,978,840.01	8,966,999.97	12/19/2016
150528MN4	22486/T-5944	CITY OF CEDAR RAPID!	1,000,000.00	2.500	06/01/2017	1.300	1,002,895.54	1,003,860.72	1,003,720.00	1,005,220.00	06/06/2012
928075FM7	22304/T-5944	VIRGINIA ST PORT AUT	500,000.00	1.754	07/01/2017	1.754	500,000.00	500,000.00	500,740.00	501,200.00	01/25/2012
89233GUU8	24127/T-5944	TMCC - DISC COMM PA	5,000,000.00	1.210	07/28/2017	1.236	4,974,959.72	4,970,254.17	4,978,270.85	4,972,958.35	11/01/2016
89233GVB9	24144/T-5944	TMCC - DISC COMM PA	8,000,000.00	1.220	08/11/2017	1.246	7,955,808.89	7,948,217.78	7,961,966.64	7,951,188.88	11/14/2016
89233GVR4	24165/T-5944	TMCC - DISC COMM PA	5,000,000.00	1.210	08/25/2017	1.236	4,970,254.17	4,965,548.61	4,974,187.50	4,967,256.95	11/28/2016
592646Z63	22191/T-5944	MET WASHINGTON DC	1,000,000.00	4.000	10/01/2017	2.460	1,008,302.87	1,009,488.99	1,017,680.00	1,019,440.00	09/29/2011
882722J44	22479/T-5944	STATE OF TEXAS GO B!	500,000.00	2.503	10/01/2017	1.200	503,669.55	504,193.77	504,195.00	505,050.00	05/25/2012
759136RR7	22830/T-5944	REGL TRANS DIST CO !	2,150,000.00	2.000	11/01/2017	1.180	2,161,407.14	2,162,833.03	2,161,911.00	2,163,910.50	04/04/2013
912828UE8	24199/T-5944	US TREASURY NOTE	6,000,000.00	0.750	12/31/2017	0.953	5,989,921.26	5,988,996.00	5,994,360.00	5,993,700.00	12/13/2016
3135G0XD0	22875/T-5944	FNMA NOTE	3,500,000.00	1.000	05/21/2018C	1.011	3,499,529.44	3,499,497.36	3,497,200.00	3,494,260.00	05/21/2013
3134G9UY1	24220/T-5944	FHLMC NOTE	5,000,000.00	1.000	06/29/2018	1.177	4,988,404.07	4,987,676.30	4,995,050.00	4,996,800.00	12/29/2016
3134GATU8	24101/T-5944	FHLMC NOTE	4,000,000.00	1.155	04/30/2019C	1.155	4,000,000.00	4,000,000.00	3,966,880.00	3,965,080.00	10/21/2016
Fund	**5944 DISTRICT CLERK**		**$69,188,777.25**	**1.159**		**1.129**	**$69,055,604.52**	**$73,017,765.81**	**$69,064,315.45**	**$73,019,085.41**	
	23112/U-5945	LOGIC INVESTMENT PC	520,597.18	0.972	03/01/2017	0.972	520,597.18	520,209.43	520,597.18	520,209.43	01/15/2014
	23113/U-5945	LONE STAR INVESTMEI	520,994.47	0.859	03/01/2017	0.859	520,994.47	520,651.37	520,994.47	520,651.37	01/15/2014
	23266/U-5945	TEXAS CLASS INVESTM	1,014,513.26	0.971	03/01/2017	0.971	1,014,513.26	1,013,758.26	1,014,513.26	1,013,758.26	05/30/2014
89233GRH1	24005/U-5945	TMCC CP	5,000,000.00	1.040	04/17/2017	1.061	4,993,211.11	4,989,166.67	4,995,495.85	4,992,500.00	07/21/2016
3133EFKR7	23679/U-5945	FFCB NOTE	5,000,000.00	0.500	04/21/2017	0.572	4,999,501.88	4,999,203.01	4,999,700.00	4,999,250.00	10/29/2015
184126YS3	22933/U-5945	CLAYTON CTY GA&WTF	500,000.00	1.300	05/01/2017	1.500	499,838.51	499,757.77	500,065.00	500,310.00	06/27/2013
89233GSS6	24034/U-5945	TMCC - DISC COMM PA	5,000,000.00	1.180	05/26/2017	1.205	4,985,905.56	4,981,316.67	4,991,161.10	4,984,958.35	08/30/2016
89233GT22	24043/U-5945	TMCC - DISC COMM PA	4,400,000.00	1.170	06/02/2017	1.194	4,386,701.00	4,382,697.00	4,389,542.65	4,383,732.23	09/06/2016
313589HN6	23998/U-5945	FNMA DISCOUNT NOTE	3,000,000.00	0.500	06/30/2017	0.509	2,994,958.33	2,993,791.67	2,994,450.00	2,993,160.00	07/11/2016
89233GUA2	24096/U-5945	TMCC - DISC COMM PA	5,000,000.00	1.240	07/10/2017	1.266	4,977,438.89	4,972,616.67	4,980,895.85	4,975,708.35	10/13/2016
912828TG5	23295/U-5945	TREASURY NOTE	5,000,000.00	0.500	07/31/2017	1.022	4,989,326.14	4,987,359.90	4,996,500.00	4,996,300.00	06/25/2014
3130A92E0	24018/U-5945	FHLB Note	8,000,000.00	0.625	08/11/2017	0.663	7,998,650.07	7,998,396.96	7,997,520.00	8,000,080.00	08/15/2016

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COUNTY CLERK & DISTRICT CLERK

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2017	Book Value 01/31/2017	Market Value 02/28/2017	Market Value 01/31/2017	Purchase Date
882723PK9	23300/U-5945	TX ST TXB REF PUB FIN	735,000.00	1.204	10/01/2017	1.204	735,000.00	735,000.00	735,683.55	736,153.95	07/08/2014
60636VBJ5	22528/U-5945	MISS ST DEV FIN BRD	1,260,000.00	1.750	11/01/2017	1.750	1,260,000.00	1,260,000.00	1,261,474.20	1,261,738.80	08/30/2012
3130A97F2	24097/U-5945	FHLB NOTE	5,000,000.00	0.875	04/12/2018C	0.875	5,000,000.00	5,000,000.00	4,988,550.00	4,987,300.00	10/14/2016
3134G9UY1	24222/U-5945	FHLMC NOTE	3,000,000.00	1.000	06/29/2018	1.177	2,993,042.44	2,992,605.78	2,997,030.00	2,998,080.00	12/29/2016
3133EGYN9	24098/U-5945	FFCB NOTE	5,000,000.00	0.940	10/17/2018	0.967	4,997,802.50	4,997,690.00	4,979,900.00	4,977,050.00	10/17/2016
79642BLD3	21750/U-5945	SAN ANTONIO TEX WT	1,000,000.00	3.820	05/15/2019	3.820	1,000,000.00	1,000,000.00	1,040,900.00	1,043,360.00	11/23/2010
3134GARV8	24106/U-5945	FHLMC NOTE	5,000,000.00	1.300	10/25/2019C	1.312	4,998,449.86	4,998,401.11	4,939,850.00	4,937,300.00	10/28/2016
Fund	**5945 COUNTY CLERK**		**$63,951,104.91**	**0.970**		**1.042**	**$63,865,931.20**	**$63,842,622.27**	**$63,844,823.11**	**$63,821,600.74**	
Grand Totals			**$150,880,461.86**	**0.995**		**1.012**	**$150,662,115.42**	**$136,860,388.08**	**$150,649,718.26**	**$136,840,686.15**	

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COMMUNITY SUPERVISION & CORRECTIONS, HOSPITAL DISTRICT, JUVENILE PROBATION, AND 911 EMERGENCY NETWORK

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2017	Book Value 01/31/2017	Market Value 02/28/2017	Market Value 01/31/2017	Purchase Date
I022817	7089/I-106	MMF - JUVPROB	5,085,151.30	0.450	03/01/2017	0.450	5,085,151.30	0.00	5,085,151.30	0.00	02/28/2017
Fund	**106 MMF-JUVPROB**		**$5,085,151.30**	**0.450**		**0.450**	**$5,085,151.30**	**$0.00**	**$5,085,151.30**	**$0.00**	
H022817	7077/H-1010	MMF - AMEGY-HOSP	71,848,042.37	0.460	03/01/2017	0.460	71,848,042.37	0.00	71,848,042.37	0.00	02/28/2017
Fund	**1010 MMF-JPM-ML-HOSP**		**$71,848,042.37**	**0.460**		**0.460**	**$71,848,042.37**	**$0.00**	**$71,848,042.37**	**$0.00**	
D022817	7090/D-1012	MMF - COMSUPCOR	11,521,562.41	0.450	03/01/2017	0.450	11,521,562.41	0.00	11,521,562.41	0.00	02/28/2017
Fund	**1012 MMF-COMSUPVCORR**		**$11,521,562.41**	**0.450**		**0.450**	**$11,521,562.41**	**$0.00**	**$11,521,562.41**	**$0.00**	
H022817	7079/H-1024	MMF - AMEGY-CHCI	216,516,247.70	0.460	03/01/2017	0.460	216,516,247.70	0.00	216,516,247.70	0.00	02/28/2017
Fund	**1024 MMF JPM CHCI**		**$216,516,247.70**	**0.460**		**0.460**	**$216,516,247.70**	**$0.00**	**$216,516,247.70**	**$0.00**	
3133EFKR7	23678/N-5910	FFCB NOTE	5,000,000.00	0.500	04/21/2017	0.572	4,999,501.88	4,999,203.01	4,999,700.00	4,999,250.00	10/29/2015
89233GT22	24042/N-5910	TMCC - DISC COMM PA	5,000,000.00	1.170	06/02/2017	1.194	4,984,887.50	4,980,337.50	4,988,116.65	4,981,513.90	09/06/2016
912828TG5	23294/N-5910	TREASURY NOTE	2,000,000.00	0.500	07/31/2017	1.022	1,995,730.46	1,994,943.96	1,998,600.00	1,998,520.00	06/25/2014
89233GW77	24198/N-5910	TMCC - DISC CP	3,000,000.00	1.240	09/07/2017	1.266	2,980,366.67	2,977,473.34	2,981,475.00	2,979,108.33	12/13/2016
62478XYH7	24338/N-5910	MUFG - DISC CP	4,500,000.00	0.850	11/17/2017	0.866	4,472,268.75	0.00	4,468,887.00	0.00	02/21/2017
3134G9WP8	23958/N-5910	FHLMC NOTE	6,000,000.00	0.960	06/29/2018C	0.960	6,000,000.00	6,000,000.00	5,969,280.00	5,966,880.00	06/23/2016
Fund	**5910 911 EMERGENCY NETWRK**		**$25,500,000.00**	**0.888**		**0.954**	**$25,432,755.26**	**$20,951,957.81**	**$25,406,058.65**	**$20,925,272.23**	
89233GQ90	24275/H-9902	TMCC - DISC CP	30,000,000.00	0.810	03/09/2017	0.822	29,994,600.00	29,975,700.00	29,995,400.10	29,979,900.00	01/17/2017
89233GRT5	24290/H-9902	TMCC - DISC CP	40,000,000.00	0.940	04/27/2017	0.955	39,940,466.67	39,911,222.22	39,956,300.00	39,932,000.00	01/25/2017
912828SS0	23799/H-9902	US TREASURY NOTE	24,876,000.00	0.875	04/30/2017	0.663	24,884,608.52	24,888,625.82	24,892,169.40	24,898,637.16	02/08/2016
89233GSC1	24274/H-9902	TMCC - DISC CP	30,000,000.00	0.990	05/12/2017	1.007	29,940,600.00	29,917,500.00	29,955,600.00	29,920,833.30	01/17/2017
62478XSX9	24312/H-9902	MUFG - DISC CP	35,000,000.00	0.670	05/31/2017	0.681	34,940,723.61	0.00	34,918,605.40	0.00	02/13/2017
3134G8M30	23828/H-9902	FHLMC NOTE	25,000,000.00	0.770	06/19/2017C	0.770	25,000,000.00	25,000,000.00	24,999,750.00	25,000,000.00	02/19/2016
89233GTV8	24283/H-9902	TMCC - DISC CP	50,000,000.00	1.120	06/29/2017	1.141	49,813,333.33	49,769,777.77	49,825,000.00	49,773,889.00	01/26/2017
3134G8HW2	23782/H-9902	FHLMC NOTE	20,000,000.00	0.850	07/28/2017C	0.850	20,000,000.00	20,000,000.00	20,008,600.00	20,012,600.00	01/28/2016
89233GUX2	24146/H-9902	TMCC - DISC COMM PA	30,000,000.00	1.190	07/31/2017	1.215	29,849,266.67	29,821,500.00	29,867,000.10	29,827,500.00	11/15/2016
89233GVB9	24145/H-9902	TMCC - DISC COMM PA	30,000,000.00	1.220	08/11/2017	1.246	29,834,283.34	29,805,816.67	29,857,374.90	29,816,958.30	11/15/2016
89233GVF0	24236/H-9902	TMCC - DISC CP	30,000,000.00	1.230	08/15/2017	1.255	29,828,825.00	29,800,125.00	29,853,875.10	29,813,124.90	01/04/2017
3134G8M97	23835/H-9902	FHLMC NOTE	25,000,000.00	0.840	08/15/2017C	0.840	25,000,000.00	25,000,000.00	25,011,250.00	25,003,250.00	02/26/2016
8923A0VR1	24163/H-9902	TMCPR - DISC COMM P	20,000,000.00	1.250	08/25/2017	1.277	19,877,083.33	19,857,638.89	19,879,050.00	19,857,200.00	11/28/2016
89232CVR4	24164/H-9902	TCCI - DISC COMM PAF	20,000,000.00	1.250	08/25/2017	1.277	19,877,083.33	19,857,638.89	19,879,050.00	19,857,200.00	11/28/2016
36164JWF7	24311/H-9902	GECTSY - DISC CP	35,000,000.00	1.060	09/15/2017	1.081	34,795,950.00	0.00	34,774,775.00	0.00	02/13/2017
36164JX25	24305/H-9902	GECTSY - DISC CP	50,000,000.00	1.070	10/02/2017	1.091	49,680,486.11	0.00	49,650,625.00	0.00	02/09/2017
36164JY16	23420/H-9902	GECTSY - DISC CP	30,000,000.00	1.110	11/01/2017	1.133	29,773,375.00	0.00	29,738,666.70	0.00	02/14/2017
36164JYA6	24319/H-9902	GECTSY - DISC CP	30,000,000.00	1.150	11/10/2017	1.174	29,756,583.33	0.00	29,729,066.70	0.00	02/14/2017

Book Value & Market Value Report

AvantGard APS 2

Run Date: 3/22/2017 9:30:16AM

As Of Date: 02/28/2017

COMMUNITY SUPERVISION & CORRECTIONS, HOSPITAL DISTRICT, JUVENILE PROBATION, AND 911 EMERGENCY NETWORK

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2017	Book Value 01/31/2017	Market Value 02/28/2017	Market Value 01/31/2017	Purchase Date
912828G20	24237/H-9902	US TREASURY NOTE	29,900,000.00	0.875	11/15/2017	0.866	29,901,920.66	29,902,128.30	29,918,837.00	29,919,734.00	01/04/2017
62478XYH7	24337/H-9902	MUFG - DISC CP	35,000,000.00	0.850	11/17/2017	0.866	34,784,312.50	0.00	34,758,010.00	0.00	02/21/2017
912828UR9	24340/H-9902	US TREASURY NOTE	50,000,000.00	0.750	02/28/2018	0.901	49,925,063.35	0.00	49,900,500.00	0.00	02/23/2017
912828R51	24339/H-9902	US TREASURY NOTE	50,000,000.00	0.875	05/31/2018	0.983	49,932,674.14	0.00	49,922,000.00	0.00	02/22/2017
Fund	**9902**	**HOSP DIST GENERAL**	**$719,776,000.00**	**0.979**		**1.003**	**$717,331,238.89**	**$403,507,673.56**	**$717,291,505.40**	**$403,612,826.66**	
89233GX68	24247/H-9905	TMCC -DISC CP	571,000.00	1.300	10/06/2017	1.328	566,484.34	565,907.00	566,935.91	566,102.88	01/10/2017
Fund	**9905**	**HOSP DIST WITT**	**$571,000.00**	**1.300**		**1.328**	**$566,484.34**	**$565,907.00**	**$566,935.91**	**$566,102.88**	
89233GQ74	23953/H-9907	TMCC - DISCOUNT CON	25,000,000.00	0.990	03/07/2017	1.010	24,995,875.00	24,976,625.00	24,997,125.00	24,984,180.50	06/10/2016
89233GRM0	24009/H-9907	TMCC - DISC COMM PA	40,000,000.00	1.090	04/21/2017	1.112	39,938,233.33	39,904,322.22	39,960,900.00	39,936,800.00	07/28/2016
89232CS98	24015/H-9907	TCCI - DISC COMM PAF	25,000,000.00	1.160	05/09/2017	1.184	24,944,416.67	24,921,861.11	24,953,520.75	24,934,000.00	08/12/2016
H052816	23952/H-9907	TIME DEPOSIT	1,969,545.70	0.100	05/28/2017	0.100	1,969,545.70	1,969,545.70	1,969,545.70	1,969,545.70	05/28/2016
H061816	23990/H-9907	TIME DEPOSIT	400,209.37	0.100	06/18/2017	0.100	400,209.37	400,209.37	400,209.37	400,209.37	06/18/2016
H061816	23991/H-9907	TIME DEPOSIT	455,958.97	0.100	06/18/2017	0.100	455,958.97	455,958.97	455,958.97	455,958.97	06/18/2016
H061816	23992/H-9907	TIME DEPOSIT	500,490.63	0.100	06/18/2017	0.100	500,490.63	500,490.63	500,490.63	500,490.63	06/18/2016
Fund	**9907**	**COMM.HEALTH CHOICE, INC.**	**$93,326,204.67**	**1.047**		**1.068**	**$93,204,729.67**	**$93,129,013.00**	**$93,237,750.42**	**$93,181,185.17**	
7973552P8	23591/H-9917	SAN DIEGO UNIFIED S(	1,240,000.00	1.050	07/01/2017	1.050	1,240,000.00	1,240,000.00	1,239,057.60	1,238,760.00	06/29/2015
052476N20	23614/H-9917	AUSTIN TX WTR & WST	1,055,000.00	1.131	11/15/2017	1.131	1,055,000.00	1,055,000.00	1,053,892.25	1,054,103.25	08/18/2015
Fund	**9917**	**HOSP DIST SERIES 2010 D/S**	**$2,295,000.00**	**1.087**		**1.087**	**$2,295,000.00**	**$2,295,000.00**	**$2,292,949.85**	**$2,292,863.25**	
89233GRM0	24008/H-9918	TMCC - DISC COMM PA	5,162,000.00	1.040	04/21/2017	1.061	5,154,394.65	5,150,219.17	5,156,954.15	5,153,844.04	07/27/2016
Fund	**9918**	**HOSP DIST SERIES 2010 D/S R**	**$5,162,000.00**	**1.040**		**1.061**	**$5,154,394.65**	**$5,150,219.17**	**$5,156,954.15**	**$5,153,844.04**	
89233GS98	24017/H-9919	TMCC - DISC COMM PA	15,000,000.00	1.120	05/09/2017	1.143	14,967,800.00	14,954,733.33	14,978,725.05	14,961,604.20	08/12/2016
3130A92E0	24019/H-9919	FHLB Note	15,000,000.00	0.625	08/11/2017	0.663	14,997,468.88	14,996,994.29	14,995,350.00	15,000,150.00	08/15/2016
3130A93X7	24021/H-9919	FHLB Note	15,000,000.00	0.770	02/28/2018C	0.770	15,000,000.00	15,000,000.00	14,952,000.00	14,929,800.00	08/19/2016
3134GAFL3	24036/H-9919	FHLMC NOTE	10,000,000.00	1.050	08/28/2018C	1.050	10,000,000.00	10,000,000.00	9,944,100.00	9,939,700.00	08/30/2016
Fund	**9919**	**HOSP DIST BEN TAUB LEVEL 1**	**$55,000,000.00**	**0.877**		**0.894**	**$54,965,268.88**	**$54,951,727.62**	**$54,870,175.05**	**$54,831,254.20**	
89233GWU6	24239/H-9920	TMCC - DISC CP	3,589,000.00	1.290	09/28/2017	1.318	3,561,864.17	3,558,263.20	3,564,388.43	3,561,598.99	01/04/2017
Fund	**9920**	**HOSP DIST SERIES 2016 RR D/**	**$3,589,000.00**	**1.290**		**1.318**	**$3,561,864.17**	**$3,558,263.20**	**$3,564,388.43**	**$3,561,598.99**	
89233GWU6	24238/H-9921	TMCC - DISC CP	10,563,000.00	1.290	09/28/2017	1.318	10,483,134.92	10,472,536.71	10,490,564.23	10,482,354.45	01/04/2017
Fund	**9921**	**HOSP DIST SERIES 2016 RR DS**	**$10,563,000.00**	**1.290**		**1.318**	**$10,483,134.92**	**$10,472,536.71**	**$10,490,564.23**	**$10,482,354.45**	
H021717	24342/H-9922	CD - CHC TEXAS	100,000.00	0.100	02/17/2018	0.100	100,000.00	0.00	98,882.86	0.00	02/17/2017
Fund	**9922**	**COMM HEALTH CHOICE TEXAS,**	**$100,000.00**	**0.100**		**0.100**	**$100,000.00**	**$0.00**	**$98,882.86**	**$0.00**	

Book Value & Market Value Report

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COMMUNITY SUPERVISION & CORRECTIONS, HOSPITAL DISTRICT, JUVENILE PROBATION, AND 911 EMERGENCY NETWORK

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2017	Book Value 01/31/2017	Market Value 02/28/2017	Market Value 01/31/2017	Purchase Date
	23114/I-9995	LONE STAR INVESTMEI	1,806,724.33	0.859	03/01/2017	0.859	1,806,724.33	1,805,534.51	1,806,724.33	1,805,534.51	01/15/2014
39233GQ90	24249/I-9995	TMCC - DISC CP	1,527,000.00	0.850	03/09/2017	0.863	1,526,711.57	1,525,702.05	1,526,765.87	1,525,976.91	01/10/2017
36960LQP3	24297/I-9995	GECO - DISC CP	1,600,000.00	0.640	03/23/2017	0.649	1,599,374.22	0.00	1,599,396.90	0.00	02/07/2017
Fund	**9995 JUVENILE BOARD**		**$4,933,724.33**	**0.785**		**0.792**	**$4,932,810.12**	**$3,331,236.56**	**$4,932,887.10**	**$3,331,511.42**	
39233GQ90	24173/D-9996	TMCC - DISC CP	2,000,000.00	0.770	03/09/2017	0.782	1,999,657.78	1,998,460.00	1,999,693.34	1,998,660.00	12/05/2016
39233GQP4	24174/D-9996	TMCC - DISC CP	2,000,000.00	0.830	03/23/2017	0.844	1,998,985.56	1,997,694.44	1,999,156.66	1,998,138.88	12/05/2016
39233GR65	24175/D-9996	TMCC - DISC CP	2,000,000.00	0.890	04/06/2017	0.905	1,998,220.00	1,996,835.56	1,998,620.00	1,997,440.00	12/05/2016
39233GRL2	24242/D-9996	TMCC - DISC CP	2,287,000.00	0.960	04/20/2017	0.976	2,283,950.67	2,282,243.04	2,284,808.30	2,283,432.28	01/10/2017
Fund	**9996 COMM SUPV&CORR(TDCJ)**		**$8,287,000.00**	**0.866**		**0.880**	**$8,280,814.01**	**$8,275,233.04**	**$8,282,278.30**	**$8,277,671.16**	
Grand Totals			**$1,234,073,932.78**	**0.852**		**0.870**	**$1,231,279,498.69**	**$606,188,767.67**	**$1,231,162,334.13**	**$606,216,484.45**	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

Fourth Quarter
Ending February 28, 2017
Fiscal Year 2016-17

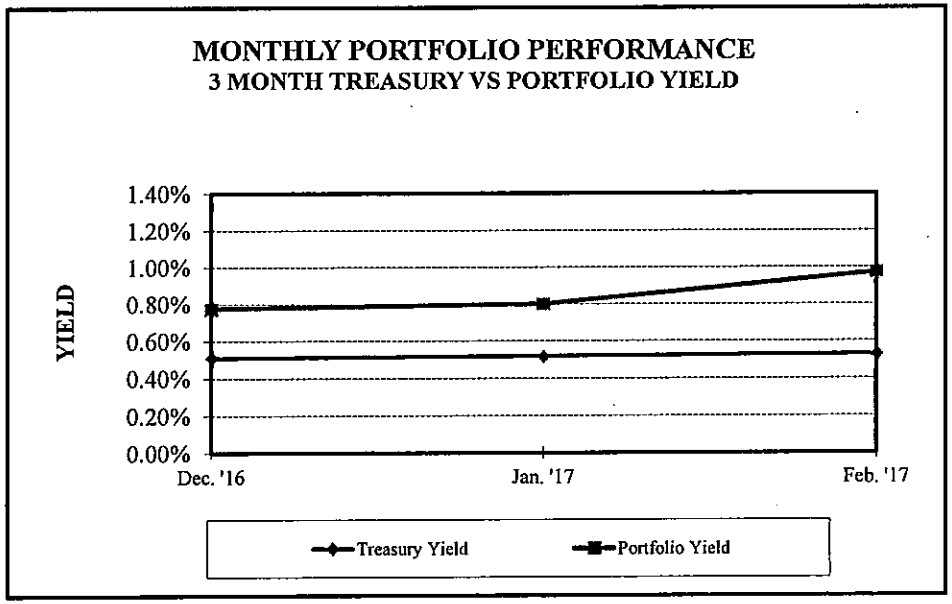
PORTFOLIO PERFORMANCE
Fourth Quarter
December 2016 through February 2017
Fiscal Year 2016-17

FEDERAL RESERVE STATISTICAL RELEASE
H.15 (519) SELECTED INTEREST RATES

TREASURY CONSTANT MATURITIES	Dec. '16	Jan. '17	Feb. '17
6 MONTH	0.64%	0.62%	0.65%
1 YEAR	0.87%	0.83%	0.82%
2 YEAR	1.20%	1.21%	1.20%
3 YEAR	1.49%	1.48%	1.47%
5 YEAR	1.96%	1.92%	1.90%
7 YEAR	2.29%	2.23%	2.22%
10 YEAR	2.49%	2.43%	2.42%

HARRIS COUNTY
INVESTMENT PORTFOLIO
MATURITY DISTRIBUTION

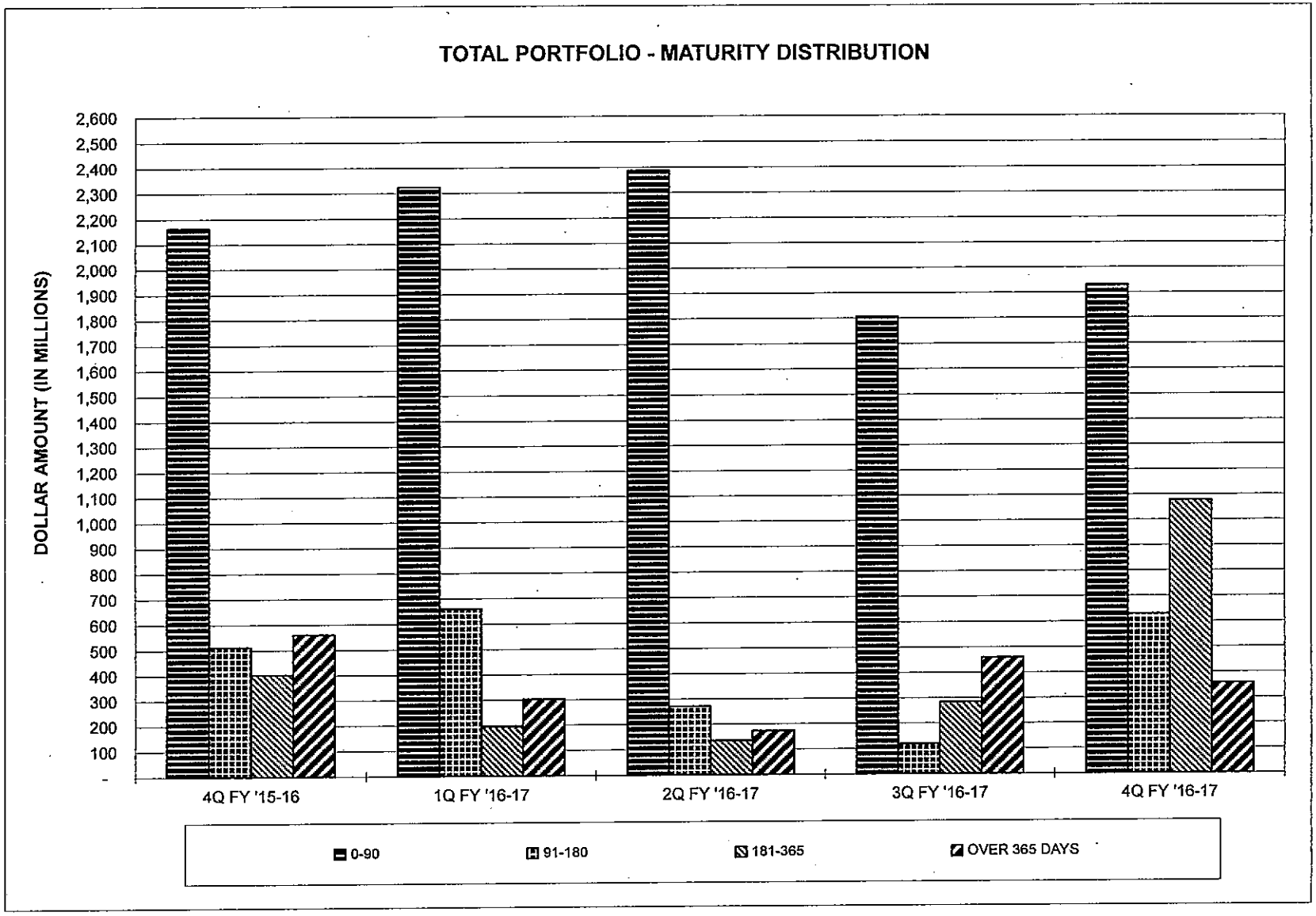
NO. OF DAYS	Dec. '16	Jan. '17	Feb. '17
0-90	74.04%	74.48%	48.31%
91-180	6.40%	7.68%	15.77%
181-365	10.03%	8.60%	26.98%
>365	9.53%	9.24%	8.94%
WTD AVG. MATURITY	110	102	172
WTD AVG. YIELD	0.78%	0.80%	0.97%

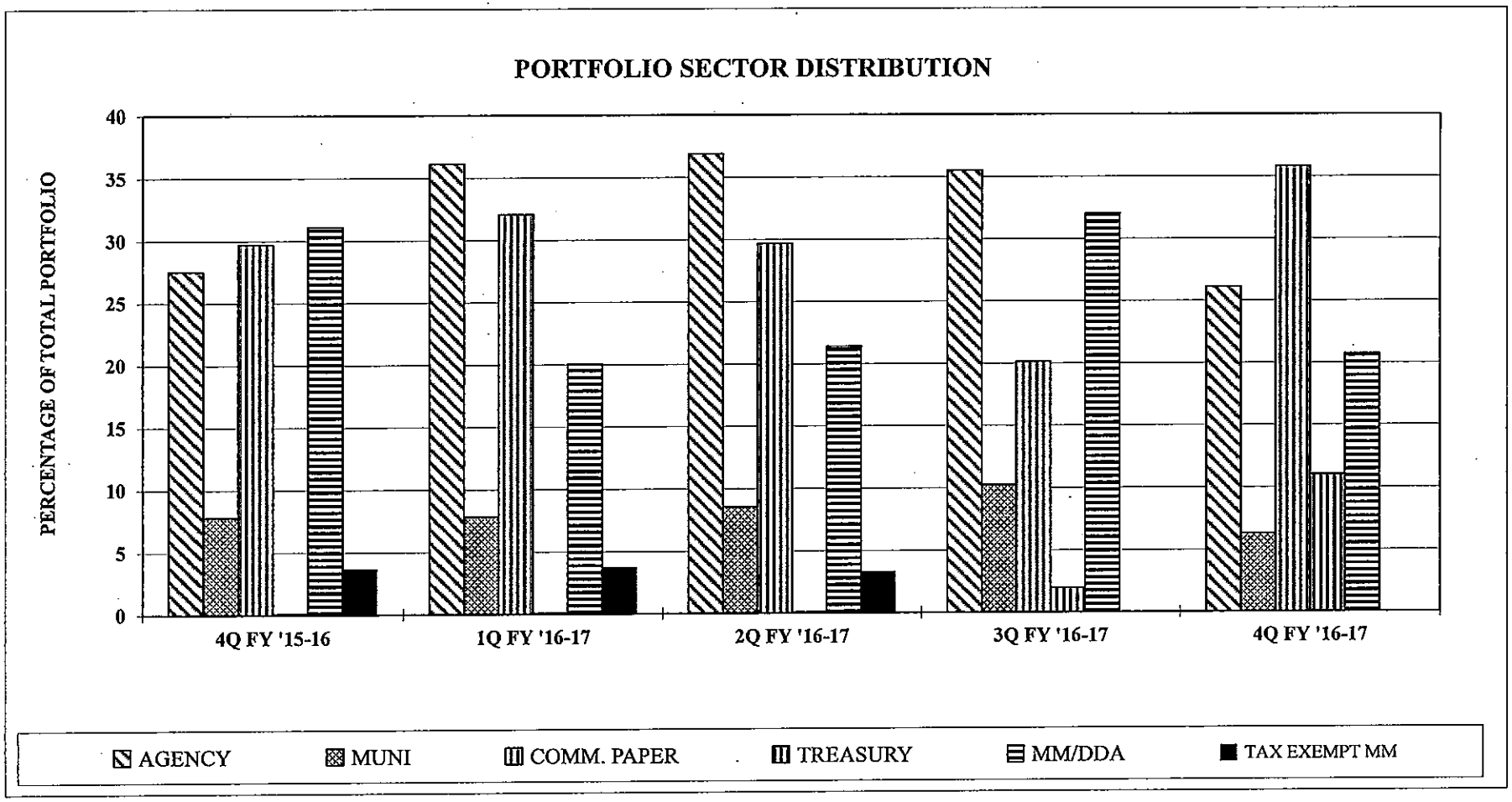


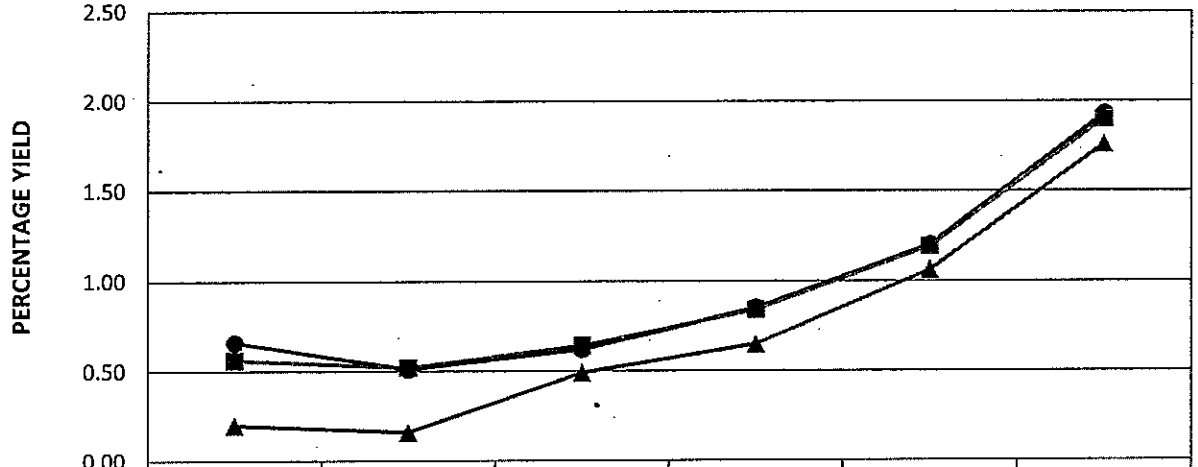
SECTION V

GRAPHS

Fourth Quarter
Ending February 28, 2017
Fiscal Year 2016-17


TOTAL PORTFOLIO - MATURITY DISTRIBUTION
DOLLAR AMOUNT (IN MILLIONS)
2,600
2,500
2,400
2,300
2,200
2,100
2,000
1,900
1,800
1,700
1,600
1,500
1,400
1,300
1,200
1,100
1,000
900
800
700
600
500
400
300
200
100
-
4Q FY '15-16
1Q FY '16-17
2Q FY '16-17
3Q FY '16-17
4Q FY '16-17
0-90
91-180
181-365
OVER 365 DAYS


PORTFOLIO SECTOR DISTRIBUTION
PERCENTAGE OF TOTAL PORTFOLIO
40
35
30
25
20
15
10
5
0
4Q FY '15-16
1Q FY '16-17
2Q FY '16-17
3Q FY '16-17
4Q FY '16-17
AGENCY
MUNI
COMM. PAPER
TREASURY
MM/DDA
TAX EXEMPT MM



	FED FUNDS	3 MO	6 MO	1 YR	2 YR	5 YR
December 31, 2015	0.20	0.16	0.49	0.65	1.06	1.76
December 29, 2016	0.66	0.51	0.62	0.85	1.2	1.93
January 31, 2017	0.56	0.52	0.64	0.84	1.19	1.9