4.9

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: June 27, 2017

Re: First Quarter of Fiscal Year 2017-18 Investment Report

Harris County Budget Management Department has prepared the Investment Report covering the First Quarter of Fiscal Year 2017-18 (March through May 2017). This report is presented in accordance with the Texas Government Code - Public Funds Investment Act, Section 2256.023. The department certifies that to the best of our knowledge Harris County is in compliance with the provisions of Government Code 2256 and with the stated policy and strategies of Harris County.

[redacted]

Amy Perez
Director, Financial Management

[redacted]

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

JUN 27 2017

APPROVE Clm

Recorded Vol._____ Page_____

HARRIS COUNTY BUDGET MANAGEMENT DEPARTMENT
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Treasurer-copy
FM-copy
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HARRIS COUNTY
INVESTMENT REPORT

First Quarter
March through May 2017
Fiscal Year 2017-18

Prepared By:
Budget Management Department
Financial Management Section

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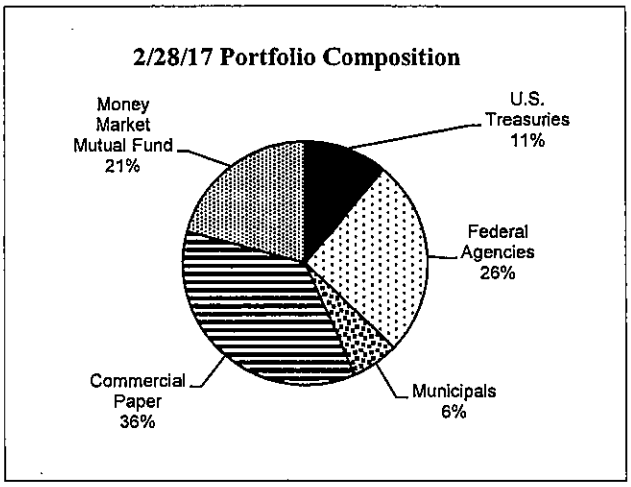
SECTION I

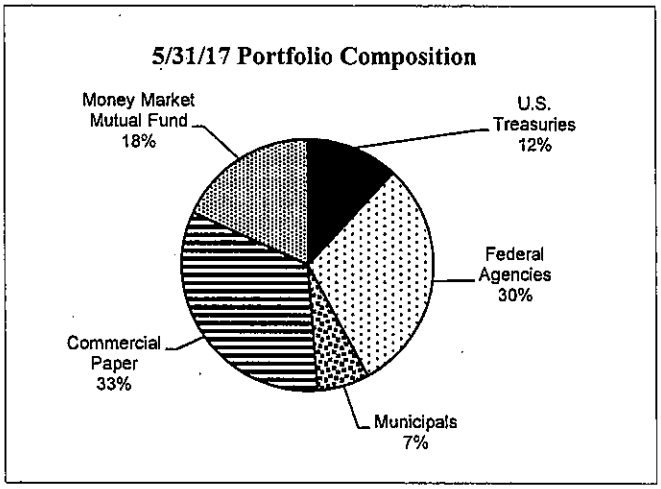
PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS

First Quarter
Ending May 31, 2017
Fiscal Year 2017-18

Harris County Investment Report
First Quarter
March through May 2017
Fiscal Year 2017-18

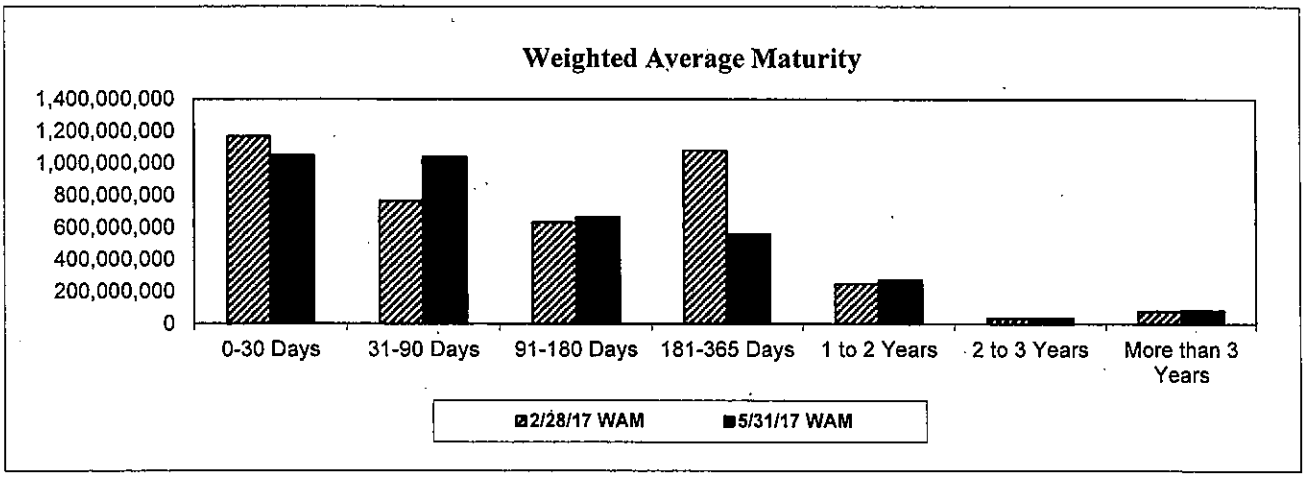
Portfolio interest earned and/or accrued for this quarter, excluding MMF/DDA interest: $ 8,943,082





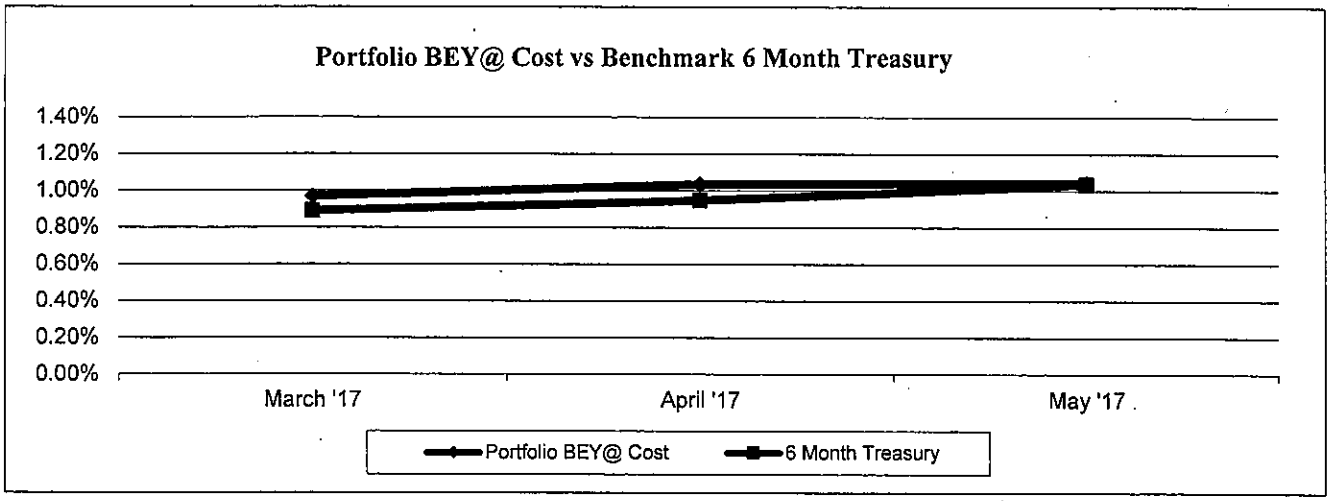
Total Par Value of Portfolio: $ 3,995,776,361.06

Total Par Value of Portfolio: $ 3,693,192,274.51



Portfolio's effective weighted average maturity for this period (in days): 153

* 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 February 28, 2017 was $3,990,887,354 and the book value as of May 31, 2017 was $3,690,784,990.

The market value of the portfolio as of February 28, 2017 was $3,993,262,211 and the market value as of May 31, 2017 was $3,693,468,442.

The weighted average bond equivalent yield at cost for this quarter was 1.02%, while the average for the benchmark 6 month Treasury constant maturity was .96%. The portfolio's weighted average bond equivalent yield for this quarter exceeded the average benchmark by 6 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
FIRST QUARTER FY 2017-18
(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	390,000	8.0%	0.82%	142,900	2.9%	0.93%	18,000	0.4%	0.95%	32,000	0.7%	0.79%	---	---	---	582,900	11.9%	0.85%
AGENCY	395,255	8.1%	0.94%	157,500	3.2%	0.86%	589,400	12.0%	0.94%	131,000	2.7%	0.98%	---	---	---	1,273,155	26.0%	0.93%
COMM PAPER	899,430	18.4%	1.07%	445,527	9.1%	1.15%	237,189	4.8%	1.25%	72,175	1.5%	1.19%	10,000	0.2%	1.35%	1,664,321	34.0%	1.12%
TIME DEP	---	---	---	3,926	0.1%	0.10%	---	---	---	---	---	---	---	---	---	3,926	0.1%	0.10%
MUNICIPAL	53,960	1.1%	1.26%	10,440	0.2%	1.64%	94,665	1.9%	3.12%	14,150	0.3%	1.08%	---	---	---	173,215	3.5%	2.28%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MONEY MKT/DDA	356,517	7.3%	0.70%	443,302	9.1%	0.67%	153,191	3.1%	0.88%	13,008	0.3%	0.77%	147,698	3.0%	0.63%	1,113,716	22.7%	0.70%
TAX EXEMPT MM	---	---	---	---	---	---	85,555	1.7%	2.58%	---	---	---	---	---	---	85,555	1.7%	2.58%
TOTALS	**$2,095,162**	**42.8%**	**0.94%**	**$1,203,595**	**24.6%**	**0.91%**	**$1,178,000**	**24.1%**	**1.29%**	**$262,333**	**5.4%**	**1.01%**	**$157,698**	**3.2%**	**0.68%**	**$4,896,788**	**100.0%**	**1.01%**
1ST QTR '18 EARNINGS		**$4,860**			**$2,943**			**$3,918**			**$710**			**$281**			**$12,712**	
FISCAL YEAR EARNINGS		**$4,860**			**$2,943**			**$3,918**			**$710**			**$281**			**$12,712**	

OTHER

INVESTMENT PORTFOLIO SUMMARY

FIRST QUARTER FY 2017-18

(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	0.5%	0.95%	---	---	---	---	---	---	129,900	10.5%	0.92%	2,000	0.2%	1.02%	142,900	11.5%	0.93%
AGENCY	29,000	2.3%	0.90%	12,500	1.0%	1.12%	---	---	---	---	---	---	110,000	8.9%	0.81%	6,000	0.5%	0.96%	157,500	12.7%	0.86%
COMM PAPER	1,300	0.1%	1.19%	27,000	2.2%	1.20%	10,500	0.8%	1.01%	9,342	0.8%	0.97%	379,885	30.6%	1.15%	17,500	1.4%	1.19%	445,527	35.9%	1.15%
TIME DEP	---	---	---	---	---	---	---	---	---	---	---	---	3,926	0.3%	0.10%	---	---	---	3,926	0.3%	0.10%
MUNICIPAL	2,995	0.2%	2.31%	5,150	0.4%	1.51%	---	---	---	---	---	---	2,295	0.2%	1.08%	---	---	---	10,440	0.8%	1.64%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MMF/DDA	10,269	0.8%	0.90%	28,884	2.3%	0.82%	9,494	0.8%	0.63%	5,756	0.5%	0.74%	388,899	31.3%	0.65%	---	---	---	443,302	35.7%	0.67%
TAX EXMPT MM	---	---	---	---	---	---	---	---	---	---	---	---	38,813	3.1%	0.81%	---	---	---	38,813	3.1%	0.81%
TOTALS	**$48,564**	**3.9%**	**1.01%**	**$79,534**	**6.4%**	**1.05%**	**$19,994**	**1.6%**	**0.83%**	**$15,098**	**1.2%**	**0.88%**	**$1,053,718**	**84.8%**	**0.89%**	**$25,500**	**2.1%**	**1.12%**	**$1,242,408**	**100.0%**	**0.90%**
1ST QTR '18 EARNINGS		$132			$215			$46			$26			$2,459			$65			$2,943	
FISCAL YEAR EARNINGS		$132			$215			$46			$26			$2,459			$65			$2,943	

SECTION II

MANAGEMENT REPORT SUMMRY

First Quarter
Ending May 31, 2017
Fiscal Year 2017-18

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

Management Report Summaries -- #1

Values are "As of":05/31/2017
Run Date: 06/15/2017 18:48:30

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)	440,000	1,115,655	85,555	162,775	1,218,794	0	0	0	0	670,413	0	3,693,192
ACCOUNTING BOOK VALUE	439,585	1,115,123	87,545	162,709	1,215,410	0	0	0	0	670,413	0	3,690,785
MARKET VALUE	438,832	1,112,168	90,277	166,073	1,215,705	0	0	0	0	670,413	0	3,693,468
VARIANCE	-753	-2,956	2,733	3,365	295	0	0	0	0	0	0	2,683
PORTFOLIO WTD AVGS:												
Maturity (days)	215	327	2,873	1,174	89					1		272
Effctv Maty (days)	215	136	1,079	558	89					1		146
Pcnt Of Total PAR:	11.914	30.208	2.317	4.407	33.001	0.000	0.000	0.000	0.000	18.153	0.000	100.000
BEY @ Cost	0.827	0.945	2.577	2.326	1.111					0.727		1.045
BEY @ Mkt	1.134	1.191	1.175	1.706	0.950					0.241		0.955
# of Securities	12	47	59	73	74	0	0	0	0	35	0	300
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	210,000	0	3,815	164,000	0	0	0	0	670,413	0	1,048,228
1 to 3 months	3,000	582,400	2,640	10,025	439,050	0	0	0	0	0	0	1,037,115
3 to 6 months	100,000	0	0	12,965	550,744	0	0	0	0	0	0	663,709
6 to 12 months	287,000	152,255	3,500	49,380	65,000	0	0	0	0	0	0	557,135
1 to 2 years	50,000	171,000	14,505	36,685	0	0	0	0	0	0	0	272,190
2 to 3 years	0	0	24,005	9,985	0	0	0	0	0	0	0	33,990
More than 3 years	0	0	40,905	39,920	0	0	0	0	0	0	0	80,825
Par Value Totals	440,000	1,115,655	85,555	162,775	1,218,794	0	0	0	0	670,413	0	3,693,192

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

Management Report Summaries -- #1

Values are "As of":05/31/2017
Run Date: 06/15/2017 18:49:57

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	41,500	0	8,145	28,300	0	0	0	0	39,152	0	128,097
ACCOUNTING BOOK VALUE	10,989	41,480	0	8,159	28,257	0	0	0	0	39,152	0	128,036
MARKET VALUE	10,982	41,351	0	8,199	28,267	0	0	0	0	39,152	0	127,951
VARIANCE	-7	-129	0	40	10	0	0	0	0	0	0	-86
PORTFOLIO WTD AVGS:												
Maturity (days)	144	394		188	46					1		162
Effctv Maty (days)	144	210		188	46					1		103
Pcnt Of Total PAR:	8.587	32.397	0.000	6.358	22.093	0.000	0.000	0.000	0.000	30.565	0.000	100.000
BEY @ Cost	0.984	0.968		1.803	1.200					0.840		1.035
BEY @ Mkt	1.027	1.239		1.247	0.614					0.518		0.863
# of Securities	2	9	0	8	5	0	0	0	0	7	0	31
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	3,000	0	1,000	10,300	0	0	0	0	39,152	0	53,452
1 to 3 months	5,000	20,500	0	500	18,000	0	0	0	0	0	0	44,000
3 to 6 months	0	0	0	5,645	0	0	0	0	0	0	0	5,645
6 to 12 months	6,000	5,000	0	0	0	0	0	0	0	0	0	11,000
1 to 2 years	0	13,000	0	1,000	0	0	0	0	0	0	0	14,000
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	11,000	41,500	0	8,145	28,300	0	0	0	0	39,152	0	128,097

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

Management Report Summaries -- #1

Values are "As of":05/31/2017
Run Date: 06/15/2017 18:52:11

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)	131,900	116,000	38,813	2,295	417,227	3,926	0	0	0	404,150	0	1,114,311
ACCOUNTING BOOK VALUE	131,790	115,999	38,899	2,295	415,929	3,926	0	0	0	404,150	0	1,112,987
MARKET VALUE	131,540	115,851	38,826	2,293	415,990	3,926	0	0	0	404,150	0	1,112,576
VARIANCE	-250	-148	-73	-2	61	0	0	0	0	0	0	-411
PORTFOLIO WTD AVGS:												
Maturity (days)	281	135	540	94	102	231				1		106
Effctv Maty (days)	281	34	540	94	102	231				1		95
Pcnt Of Total PAR:	11.837	10.410	3.483	0.206	37.443	0.352	0.000	0.000	0.000	36.269	0.000	100.000
BEY @ Cost	0.926	0.819	0.818	1.087	1.147	0.100				0.651		0.892
BEY @ Mkt	1.171	1.074	0.902	1.349	1.010	0.100				0.004		0.664
# of Securities	4	7	25	2	31	7	0	0	0	6	0	82
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	31,000	0	0	65,800	1,357	0	0	0	404,150	0	502,306
1 to 3 months	2,000	60,000	0	1,240	139,042	0	0	0	0	0	0	202,282
3 to 6 months	29,900	0	0	1,055	202,223	0	0	0	0	0	0	233,178
6 to 12 months	100,000	15,000	19,818	0	10,162	2,570	0	0	0	0	0	147,549
1 to 2 years	0	10,000	6,790	0	0	0	0	0	0	0	0	16,790
2 to 3 years	0	0	11,235	0	0	0	0	0	0	0	0	11,235
More than 3 years	0	0	970	0	0	0	0	0	0	0	0	970
Par Value Totals	131,900	116,000	38,813	2,295	417,227	3,926	0	0	0	404,150	0	1,114,311

SECTION III

CURRENT PORTFOLIO HOLDINGS

First Quarter
Ending May 31, 2017
Fiscal Year 2017-18

3ook Value & Market Value Report

AvantGard APS 2

:un Date: 6/15/2017 6:53:29PM

s Of Date: 05/31/2017

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2017	Book Value 04/30/2017	Market Value 05/31/2017	Market Value 04/30/2017	Purchase Date
:053117	7174/C-100	MMF - CONGEN (TAX A	129,909,812.09	0.630	06/01/2017	0.630	129,909,812.09	0.00	129,909,812.09	0.00	05/31/2017
'und	**100 DDA-CNTYGEN**		**$129,909,812.09**	**0.630**		**0.630**	**$129,909,812.09**	**$0.00**	**$129,909,812.09**	**$0.00**	
.053117	7167/A-103	MMF - DA	9,443,482.25	0.630	06/01/2017	0.630	9,443,482.25	0.00	9,443,482.25	0.00	05/31/2017
'und	**103 MMF-DA**		**$9,443,482.25**	**0.630**		**0.630**	**$9,443,482.25**	**$0.00**	**$9,443,482.25**	**$0.00**	
053117	7168/J-104	MMF - SHERIFF	11,308,682.09	0.630	06/01/2017	0.630	11,308,682.09	0.00	11,308,682.09	0.00	05/31/2017
'und	**104 MMF-SHERIFF**		**$11,308,682.09**	**0.630**		**0.630**	**$11,308,682.09**	**$0.00**	**$11,308,682.09**	**$0.00**	
:053117	7178/Z-107	MMF - CONST	2,217,581.66	0.630	06/01/2017	0.630	2,217,581.66	0.00	2,217,581.66	0.00	05/31/2017
'und	**107 MMF-CONST**		**$2,217,581.66**	**0.630**		**0.630**	**$2,217,581.66**	**$0.00**	**$2,217,581.66**	**$0.00**	
:053117	7173/C-1006	MMF - COUNTY	136,293,320.98	0.630	06/01/2017	0.630	136,293,320.98	0.00	136,293,320.98	0.00	05/31/2017
'und	**1006 MMF-COUNTY**		**$136,293,320.98**	**0.630**		**0.630**	**$136,293,320.98**	**$0.00**	**$136,293,320.98**	**$0.00**	
053117	7169/F-1008	MMF - FLOOD	8,117,942.61	0.630	06/01/2017	0.630	8,117,942.61	0.00	8,117,942.61	0.00	05/31/2017
'und	**1008 MMF- FLOOD**		**$8,117,942.61**	**0.630**		**0.630**	**$8,117,942.61**	**$0.00**	**$8,117,942.61**	**$0.00**	
9233GZV1	24413/R-1015	TMCC - DISC CP	10,000,000.00	1.320	12/29/2017	1.348	9,922,633.33	9,911,266.66	9,929,666.70	9,905,888.90	04/26/2017
'und	**1015 HCTO AUTOMOBILE INVENTOR**		**$10,000,000.00**	**1.320**		**1.348**	**$9,922,633.33**	**$9,911,266.66**	**$9,929,666.70**	**$9,905,888.90**	
	23100/C-1050	LONE STAR INVESTMEI	5,072,857.09	1.000	06/01/2017	1.000	5,072,857.09	5,068,552.90	5,072,857.09	5,068,552.90	01/08/2014
	24414/C-1050	LOGIC - INVESTMENT I	5,005,158.74	1.076	06/01/2017	1.076	5,005,158.74	5,000,588.38	5,005,158.74	5,000,588.38	04/27/2017
134G84F3	23688/C-1050	FHLMC NOTE	5,000,000.00	0.755	06/30/2017C	0.755	5,000,000.00	5,000,000.00	4,998,450.00	4,998,100.00	11/13/2015
39720LJ5	22804/C-1050	WSH ST CTFS PART	2,245,000.00	0.900	07/01/2017	1.070	2,244,689.46	2,244,378.91	2,244,259.15	2,243,855.05	03/19/2013
6164JV19	24292/C-1050	GECTSY - DISC CP	5,000,000.00	0.970	08/01/2017	0.988	4,991,781.94	4,987,605.56	4,992,036.10	4,987,350.00	02/06/2017
9233GVW3	24329/C-1050	TMCC - DISC CP	6,000,000.00	1.190	08/30/2017	1.214	5,982,150.00	5,976,001.67	5,984,850.00	5,978,824.98	02/21/2017
6164JW18	24293/C-1050	GECTSY - DISC CP	1,700,000.00	1.020	09/01/2017	1.040	1,695,568.67	1,694,075.50	1,695,612.11	1,693,901.25	02/06/2017
82723ZZ5	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	2,495,950.00	2,495,700.00	10/29/2015
38670Q20	22871/C-1050	HONOLULU CITY & CNT	4,930,000.00	1.259	11/01/2017	1.070	4,933,780.69	4,934,536.83	4,930,542.30	4,931,774.80	05/21/2013
12828UE8	24201/C-1050	US TREASURY NOTE	13,000,000.00	0.750	12/31/2017	0.953	12,984,749.72	12,982,530.19	12,966,460.00	12,973,610.00	12/13/2016
2778VAC2	23537/C-1050	VIRGINIA ST CLG BLDG	750,000.00	1.368	02/01/2018	1.368	750,000.00	750,000.00	750,075.00	750,105.00	04/15/2015
82806EK4	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	5,000,500.00	4,998,900.00	04/09/2015
130A83M3	23939/C-1050	FHLB NOTE	4,000,000.00	0.876	02/23/2018C	0.876	4,000,000.00	4,000,000.00	3,987,120.00	3,987,160.00	05/20/2016
134G8M71	23860/C-1050	FHLMC NOTE	5,000,000.00	1.050	02/26/2018C	1.095	4,998,367.21	4,998,182.37	4,995,250.00	4,996,600.00	03/10/2016
0772JZJ4	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	999,140.00	1,000,290.00	03/25/2015
134G9JD0	23928/C-1050	FHLMC NOTE	6,000,000.00	1.000	05/11/2018C	1.000	6,000,000.00	6,000,000.00	5,986,140.00	5,987,520.00	05/12/2016
133EGYN9	24099/C-1050	FFCB NOTE	6,000,000.00	0.940	10/17/2018	0.967	5,997,768.00	5,997,633.00	5,978,460.00	5,977,560.00	10/17/2016

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:134GATU8	24102/C-1050	FHLMC NOTE	6,000,000.00	1.155	04/30/2019C	1.155	6,000,000.00	6,000,000.00	5,953,320.00	5,951,880.00	10/21/2016
:134GARV8	24109/C-1050	FHLMC NOTE	5,000,000.00	1.300	10/25/2019C	1.312	4,998,596.10	4,998,547.35	4,949,000.00	4,950,000.00	10/28/2016
:80558GM7	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	1,499,130.00	1,495,860.00	01/22/2016
'und	**1050 PUBLIC IMPROV CONTGCY 07**		**$90,703,015.83**	**1.030**		**1.061**	**$90,655,467.62**	**$90,632,632.66**	**$90,484,310.49**	**$90,468,132.36**	
:9233GV86	24331/C-1600	TMCC - DISC CP	12,601,000.00	1.150	08/08/2017	1.172	12,573,627.83	12,561,149.34	12,578,626.17	12,566,693.78	02/21/2017
:2478XV80	24468/C-1600	MUFG - DISC CP	297,000.00	0.940	08/08/2017	0.955	296,472.66	0.00	296,472.66	0.00	05/24/2017
'und	**1600 GO & REV REF 2002 DS**		**$12,898,000.00**	**1.145**		**1.167**	**$12,870,100.49**	**$12,561,149.34**	**$12,875,098.83**	**$12,566,693.78**	
:2478XVA5	24469/C-1817	MUFG - DISC CP	963,000.00	0.940	08/10/2017	0.955	961,239.85	0.00	961,239.85	0.00	05/24/2017
'und	**1817 Sub Lien Revenue Ref 2012A**		**$963,000.00**	**0.940**		**0.955**	**$961,239.85**	**$0.00**	**$961,239.85**	**$0.00**	
	23174/F-3320	LONE STAR - INVESTMI	2,337,286.29	1.000	06/01/2017	1.000	2,337,286.29	2,335,303.16	2,337,286.29	2,335,303.16	03/04/2014
'und	**3320 FLD CONTROL TAX & REF 2004**		**$2,337,286.29**	**1.000**		**1.000**	**$2,337,286.29**	**$2,335,303.16**	**$2,337,286.29**	**$2,335,303.16**	
	23175/F-3330	LONE STAR - INVESTMI	2,552,474.80	1.000	06/01/2017	1.000	2,552,474.80	2,550,309.09	2,552,474.80	2,550,309.09	03/04/2014
'und	**3330 FLOOD CONTROL IMP 2007**		**$2,552,474.80**	**1.000**		**1.000**	**$2,552,474.80**	**$2,550,309.09**	**$2,552,474.80**	**$2,550,309.09**	
	23430/C-3740	Logic Investment Pool	3,955,387.81	1.076	06/01/2017	1.076	3,955,387.81	3,951,776.03	3,955,387.81	3,951,776.03	12/29/2014
	23680/C-3740	TEXAS CLASS INVESTM	4,051,562.16	1.086	06/01/2017	1.086	4,051,562.16	4,047,829.91	4,051,562.16	4,047,829.91	10/30/2015
	23681/C-3740	LONE STAR INVESTMEI	3,238,842.43	1.000	06/01/2017	1.000	3,238,842.43	3,236,094.36	3,238,842.43	3,236,094.36	10/30/2015
:546247B7	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	2,000,600.00	2,001,300.00	06/19/2013
'und	**3740 ROAD REF 06B**		**$13,245,792.40**	**1.137**		**1.137**	**$13,245,792.40**	**$13,235,700.30**	**$13,246,392.40**	**$13,237,000.30**	
:053117	7171/B-4001	MMF - TLRD	61,269,201.76	0.630	06/01/2017	0.630	61,269,201.76	0.00	61,269,201.76	0.00	05/31/2017
'und	**4001 MMF DDA-TLRD**		**$61,269,201.76**	**0.630**		**0.630**	**$61,269,201.76**	**$0.00**	**$61,269,201.76**	**$0.00**	
:053117	7170/K-4003	MMF - TLRD TRUST	4,264,514.13	0.650	06/01/2017	0.650	4,264,514.13	0.00	4,264,514.13	0.00	05/31/2017
'und	**4003 MMF-TLRDTRUST**		**$4,264,514.13**	**0.650**		**0.650**	**$4,264,514.13**	**$0.00**	**$4,264,514.13**	**$0.00**	
:053117	7175/X-4007	MMF - COMCRT	2,207,284.36	0.630	06/01/2017	0.630	2,207,284.36	0.00	2,207,284.36	0.00	05/31/2017
'und	**4007 MMF-COMCRT**		**$2,207,284.36**	**0.630**		**0.630**	**$2,207,284.36**	**$0.00**	**$2,207,284.36**	**$0.00**	
:053117	7172/R-4008	MMF - TAX A-C	147,697,792.48	0.630	06/01/2017	0.630	147,697,792.48	0.00	147,697,792.48	0.00	05/31/2017
'und	**4008 DDA-TAX**		**$147,697,792.48**	**0.630**		**0.630**	**$147,697,792.48**	**$0.00**	**$147,697,792.48**	**$0.00**	
	23930/J-5060	LOGIC - INVESTMENT I	3,530,632.41	1.076	06/01/2017	1.076	3,530,632.41	3,527,408.47	3,530,632.41	3,527,408.47	05/12/2016
'und	**5060 SHERIFF COMMISSARY**		**$3,530,632.41**	**1.076**		**1.076**	**$3,530,632.41**	**$3,527,408.47**	**$3,530,632.41**	**$3,527,408.47**	
46371EA5	22867/B-5160	WAYNE TWP IN MET S(	245,000.00	0.930	07/05/2017	0.930	245,000.00	245,000.00	244,872.60	244,735.40	05/21/2013

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Fund	**5160 TRA REV & REF 02 CONST**		**$245,000.00**	**0.930**		**0.930**	**$245,000.00**	**$245,000.00**	**$244,872.60**	**$244,735.40**	
2103QAB6	24071/K-5170	HAYS CNTY TX GO LTD	1,325,000.00	5.000	02/15/2019	0.921	1,415,983.60	1,420,429.06	1,414,901.25	1,419,432.75	10/05/2016
98781TF7	24384/K-5170	SAN MARCOS TX CONS	1,605,000.00	0.000	08/01/2019	1.150	1,565,633.02	1,564,118.91	1,568,518.35	1,562,949.00	04/11/2017
5662M3K4	24351/K-5170	WEST VIRGINIA HSG D	915,000.00	1.650	11/01/2019	1.700	913,917.65	913,880.33	921,212.85	917,461.35	04/19/2017
96116SC6	24388/K-5170	SAN ANGELO ISD REF T	820,000.00	0.000	02/15/2020	1.090	796,250.19	795,518.68	795,162.20	792,817.00	04/11/2017
67423MK1	24345/K-5170	MARICOPA CO AZ UNIF	3,025,000.00	2.000	07/01/2020	1.470	3,073,040.78	3,074,339.18	3,105,283.50	3,094,121.25	03/17/2017
96576PF6	24069/K-5170	TRINITY RIVER TX REV	1,215,000.00	2.000	08/01/2020	1.000	1,252,647.34	1,253,638.06	1,246,760.10	1,239,190.65	10/05/2016
77522MR2	24346/K-5170	ST OF OHIO GO - TX E	1,340,000.00	2.000	09/01/2020	1.400	1,365,407.43	1,366,058.91	1,382,062.60	1,375,376.00	03/17/2017
79240KW9	24134/K-5170	ROUND RK TX ISD TX E	833,000.00	3.000	08/01/2021	1.190	893,895.76	895,113.68	893,992.26	888,169.59	11/02/2016
05227EK8	24062/K-5170	PECOS BARSTOW TXISI	1,390,000.00	2.000	02/15/2022	1.181	1,441,741.52	1,442,657.84	1,436,161.90	1,422,845.70	10/05/2016
32347LH3	21740/K-5170	HILLSBOROUGH CNTY I	580,000.00	4.200	08/01/2022C	4.292	577,855.20	577,820.60	613,489.20	613,245.60	11/16/2010
88713FN5	19638/K-5170	ELLIS CNTY TEX GENL	855,000.00	4.500	08/01/2024C	4.805	842,286.93	842,139.10	859,899.15	862,712.10	09/18/2007
88713FQ8	19636/K-5170	ELLIS CNTY TEX GENL	1,000,000.00	4.500	08/01/2026C	4.750	984,950.10	984,813.28	1,005,730.00	1,009,020.00	09/18/2007
82270QS3	21128/K-5170	TEXAS CITY TX INDPT	1,285,000.00	4.300	08/15/2028C	4.116	1,291,913.31	1,292,174.52	1,376,569.10	1,377,147.35	10/13/2009
8608KWA2	21159/K-5170	OREGON ST ALT ENER(	1,780,000.00	4.250	04/01/2031C	4.010	1,756,166.63	1,756,023.06	1,887,476.40	1,889,505.60	11/12/2009
Fund	**5170 TRA REV REF 04A DS RESERVE**		**$17,968,000.00**	**2.696**		**2.196**	**$18,171,689.46**	**$18,178,725.21**	**$18,507,218.86**	**$18,463,993.94**	
5662M3H1	24355/K-5220	WEST VIRGINIA DEV H	370,000.00	1.250	11/01/2018	1.300	369,740.20	369,724.91	370,592.00	369,977.80	04/19/2017
.0146HKP0	24068/K-5220	CTY BOULDER CO WTR	1,350,000.00	2.000	12/01/2019	0.912	1,386,118.44	1,387,322.39	1,385,896.50	1,384,830.00	10/05/2016
96116SC6	24389/K-5220	SAN ANGELO TX ISD RI	155,000.00	0.000	02/15/2020	1.090	150,510.71	150,372.43	150,305.05	149,861.75	04/11/2017
.99492QL6	24349/K-5220	CITY OF COLUMBUS OH	1,000,000.00	2.000	08/15/2020	1.380	1,019,340.10	1,019,842.87	1,031,890.00	1,026,400.00	03/20/2017
04115CU7	24060/K-5220	MINNESOTA PUB FACS	4,000,000.00	3.000	03/01/2021	1.022	4,289,339.22	4,295,768.98	4,288,480.00	4,259,080.00	10/05/2016
9642BLG6	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	1,057,460.00	1,057,280.00	11/23/2010
32347LH3	21741/K-5220	HILLSBOROUGH CNTY I	780,000.00	4.200	08/01/2022C	4.292	777,115.61	777,069.09	825,037.20	824,709.60	11/16/2010
79240KY5	24132/K-5220	ROUND RK TX ISD TX E	700,000.00	3.000	08/01/2023	1.370	766,977.46	767,882.56	762,503.00	752,178.00	11/02/2016
.94475MK2	21103/K-5220	COLLEGE STATION TEX	1,280,000.00	4.250	08/15/2026C	4.292	1,276,517.31	1,276,485.78	1,369,958.40	1,369,139.20	09/15/2009
13681H99	21110/K-5220	MONTGOMERY CNTY T	3,500,000.00	5.125	03/01/2031C	4.502	3,555,189.93	3,557,818.02	3,750,670.00	3,758,195.00	09/25/2009
82806CQ3	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	1,049,090.00	1,047,980.00	02/14/2012
64855S28	21974/K-5220	SUGAR LAND TEX CTFS	5,400,000.00	4.500	02/15/2032C	4.671	5,313,869.71	5,313,381.63	5,844,960.00	5,807,646.00	05/17/2011
42435K77	22269/K-5220	HOUSTON TX UTILITY	570,000.00	5.000	11/15/2033C	4.504	587,554.99	587,883.33	652,114.20	644,761.20	12/06/2011
Fund	**5220 TRA REV REF 05A DS RES**		**$21,105,000.00**	**3.879**		**3.293**	**$21,492,273.68**	**$21,503,551.99**	**$22,538,956.35**	**$22,452,038.55**	
5662M3H1	24354/K-5260	WEST VIRGINIA DEV H	210,000.00	1.250	11/01/2018	1.300	209,852.54	209,843.87	210,336.00	209,987.40	04/19/2017
73384R24	24067/K-5260	ST OF GEORGIA GO UN	5,150,000.00	5.000	02/01/2019	0.834	5,503,354.07	5,521,021.77	5,502,569.00	5,515,083.50	10/05/2016
99593LT2	24382/K-5260	TULSA CNTY OK ISD #!	2,550,000.00	2.000	06/01/2020	1.282	2,603,617.70	2,605,107.08	2,614,744.50	2,603,014.50	04/11/2017
32347LH3	21742/K-5260	HILLSBOROUGH CNTY I	485,000.00	4.200	08/01/2022C	4.292	483,206.50	483,177.57	513,003.90	512,800.20	11/16/2010
79240KY5	24133/K-5260	ROUND RK TX ISD TX E	268,000.00	3.000	08/01/2023	1.370	293,642.80	293,989.32	291,929.72	287,976.72	11/02/2016
88713FN5	19637/K-5260	ELLIS CNTY TEX GENL	785,000.00	4.500	08/01/2024C	4.700	777,272.98	777,183.13	789,498.05	792,080.70	09/18/2007

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8608KWA2	21160/K-5260	OREGON ST ALT ENER(	1,000,000.00	4.250	04/01/2031C	4.010	986,610.47	986,529.81	1,060,380.00	1,061,520.00	11/12/2009
und	**5260**	**TRA REV 06A DS RES**	**$10,448,000.00**	**3.995**		**1.722**	**$10,857,557.06**	**$10,876,852.55**	**$10,982,461.17**	**$10,982,463.02**	
9233GUL8	24111/K-5280	TMCC - DISC COMM PA	4,457,000.00	1.200	07/20/2017	1.225	4,449,720.23	4,445,114.67	4,451,479.52	4,447,887.93	10/27/2016
und	**5280**	**TRA REV REF 2008B DS**	**$4,457,000.00**	**1.200**		**1.225**	**$4,449,720.23**	**$4,445,114.67**	**$4,451,479.52**	**$4,447,887.93**	
5662M3J7	24353/K-5290	WEST VIRGINIA DEV H	340,000.00	1.500	05/01/2019	1.550	339,679.51	339,665.57	341,428.00	340,540.60	04/19/2017
87839E31	24348/K-5290	MERCER CO NJ - TX EX	2,485,000.00	1.500	07/15/2019	1.190	2,501,062.83	2,501,693.57	2,511,390.70	2,501,848.30	03/17/2017
21838XA5	24383/K-5290	LEANDER TX REF FED T	1,000,000.00	2.000	08/15/2019	1.080	1,019,972.30	1,020,726.92	1,022,470.00	1,019,970.00	04/11/2017
742853H1	24385/K-5290	ROCKWALL TX ISD-REF	1,000,000.00	0.000	02/15/2020	1.060	971,816.78	970,948.71	973,100.00	962,250.00	04/11/2017
78739UL5	24386/K-5290	OKLAHOMA CNTY OK I!	690,000.00	2.000	03/01/2020	1.310	702,801.45	703,189.38	706,111.50	705,097.20	04/27/2017
78739UH4	24350/K-5290	OKLAHOMA CO ISD GO	1,760,000.00	2.000	08/01/2020	1.434	1,790,336.24	1,791,134.56	1,805,020.80	1,800,180.80	03/20/2017
79240KW9	24135/K-5290	ROUND RK TX ISD TX E	167,000.00	3.000	08/01/2021	1.190	179,208.39	179,452.56	179,227.74	178,060.41	11/02/2016
79240KX7	24129/K-5290	ROUND RK TX ISD TX E	127,000.00	3.000	08/01/2022	1.270	137,912.47	138,088.48	137,515.60	136,184.64	11/02/2016
79240KY5	24131/K-5290	ROUND RK TX ISD TX E	32,000.00	3.000	08/01/2023	1.370	35,061.83	35,103.20	34,857.28	34,385.28	11/02/2016
99492QP7	24063/K-5290	CTY COLUMBUS OH GO	6,385,000.00	3.000	08/15/2023	1.244	7,049,695.04	7,058,621.12	6,981,359.00	6,896,693.90	10/05/2016
21265CT7	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	1,245,155.60	1,249,204.00	09/01/2010
67825T29	23177/K-5290	NORTHWEST TEX	150,000.00	5.000	02/15/2028C	5.447	144,832.63	144,792.40	150,441.00	150,489.00	09/10/2015
6285WUF1	20698/K-5290	NORTH TEX TWY	1,845,000.00	5.625	01/01/2033C	5.662	1,839,067.83	1,839,036.11	1,895,663.70	1,902,195.00	10/07/2008
6285WQS8	23178/K-5290	NORTH TEX TWY	1,655,000.00	5.625	01/01/2033C	5.670	1,647,489.44	1,647,449.28	1,700,611.80	1,706,669.10	10/30/2015
2812QV38	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	1,468,582.50	1,462,216.25	12/08/2011
und	**5290**	**TRA REV REF 2008B D/S RES**	**$20,171,000.00**	**3.216**		**2.539**	**$20,893,936.74**	**$20,904,901.86**	**$21,152,935.22**	**$21,045,984.48**	
	23009/B-5300	Lone Star Investment P	4,671,544.89	1.000	06/01/2017	1.000	4,671,544.89	4,667,581.21	4,671,544.89	4,667,581.21	09/16/2013
	23233/B-5300	TX CLASS - INVESTMEN	3,476,187.89	1.086	06/01/2017	1.086	3,476,187.89	3,472,985.67	3,476,187.89	3,472,985.67	04/16/2014
	23530/B-5300	LOGIC LOGIC INVESTM	5,051,126.66	1.076	06/01/2017	1.076	5,051,126.66	5,046,514.31	5,051,126.66	5,046,514.31	03/27/2015
und	**5300**	**TRA REV REF 2008B CONST**	**$13,198,859.44**	**1.052**		**1.052**	**$13,198,859.44**	**$13,187,081.19**	**$13,198,859.44**	**$13,187,081.19**	
9233GUL8	24112/K-5320	TMCC - DISC COMM PA	25,168,000.00	1.200	07/20/2017	1.225	25,126,892.27	25,100,885.33	25,136,826.66	25,116,545.53	10/27/2016
und	**5320**	**TRA REV REF 2007A DS**	**$25,168,000.00**	**1.200**		**1.225**	**$25,126,892.27**	**$25,100,885.33**	**$25,136,826.66**	**$25,116,545.53**	
9233GUL8	24113/K-5370	TMCC - DISC COMM PA	33,847,000.00	1.200	07/20/2017	1.225	33,791,716.57	33,756,741.33	33,805,076.77	33,777,801.84	10/27/2016
und	**5370**	**TRA REV REF 2007C DS**	**$33,847,000.00**	**1.200**		**1.225**	**$33,791,716.57**	**$33,756,741.33**	**$33,805,076.77**	**$33,777,801.84**	
9233GUL8	24114/K-5400	TMCC - DISC COMM PA	3,733,000.00	1.200	07/20/2017	1.225	3,726,902.77	3,723,045.33	3,728,376.27	3,725,368.11	10/27/2016
und	**5400**	**TRA REV 09A DS**	**$3,733,000.00**	**1.200**		**1.225**	**$3,726,902.77**	**$3,723,045.33**	**$3,728,376.27**	**$3,725,368.11**	
5662M3J7	24352/K-5420	WEST VIRGINIA DEV H	525,000.00	1.500	05/01/2019	1.550	524,505.12	524,483.61	527,205.00	525,834.75	04/19/2017
96116SC6	24390/K-5420	SAN ANGELO TX ISD RI	10,000.00	0.000	02/15/2020	1.090	9,710.37	9,701.45	9,697.10	9,668.50	04/11/2017

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2017	Book Value 04/30/2017	Market Value 05/31/2017	Market Value 04/30/2017	Purchase Date
246381HM2	24061/K-5420	ST OF DELAWARE GO L	2,620,000.00	3.000	07/01/2021	1.010	2,827,402.18	2,831,634.88	2,824,124.20	2,804,238.40	10/05/2016
779240KX7	24130/K-5420	ROUND RK TX ISD TX E	836,000.00	3.000	08/01/2022	1.270	907,833.29	908,991.89	905,220.80	896,459.52	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	1,072,580.00	1,069,980.00	12/16/2010
235219CB6	21746/K-5420	DALLAS TEX REF GO B(	1,000,000.00	4.660	02/15/2024C	4.660	1,000,000.00	1,000,000.00	1,052,640.00	1,050,350.00	11/18/2010
432347LK6	21743/K-5420	HILLSBOROUGH CNTY I	5,195,000.00	4.600	08/01/2024C	4.689	5,170,964.05	5,170,684.56	5,544,415.70	5,539,636.30	11/16/2010
562903MD2	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	1,282,548.00	1,282,044.00	11/30/2010
333085J53	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	2,939,013.60	2,945,416.80	09/29/2010
395460W20	21732/K-5420	GREENSBORO NC BUIL	2,000,000.00	4.708	10/01/2027C	4.708	2,000,000.00	2,000,000.00	2,151,900.00	2,145,160.00	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	3,769,215.00	3,763,621.80	10/07/2010
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH	1,630,000.00	4.750	11/01/2029C	4.800	1,623,387.91	1,623,343.53	1,767,327.50	1,765,795.30	11/09/2010
796237VY8	21667/K-5420	SAN ANTONIO TEX BUI	1,635,000.00	6.038	08/01/2035C	5.475	1,674,877.57	1,675,926.98	1,828,960.05	1,831,347.15	09/29/2010
Fund	**5420 TRA 09A DS RES**		**$23,951,000.00**	**4.455**		**4.163**	**$24,238,680.49**	**$24,244,766.90**	**$25,674,846.95**	**$25,629,552.52**	
	23028/B-5850	Lone Star Investment P	855,306.48	1.000	06/01/2017	1.000	855,306.48	854,580.77	855,306.48	854,580.77	09/19/2013
	23173/B-5850	LOGIC - INVESTMENT I	1,409,192.68	1.076	06/01/2017	1.076	1,409,192.68	1,457,892.77	1,409,192.68	1,457,892.77	02/26/2014
	23235/B-5850	TX CLASS - INVESTMEN	1,347,261.10	1.085	06/01/2017	1.085	1,347,261.10	1,445,951.95	1,347,261.10	1,445,951.95	04/16/2014
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	3,990,840.00	3,991,560.00	05/21/2013
Fund	**5850 TRA SR LN REV 2009C CONST**		**$7,611,760.26**	**1.045**		**1.045**	**$7,611,760.26**	**$7,758,425.49**	**$7,602,600.26**	**$7,749,985.49**	
39233GUL8	24115/K-5851	TMCC - DISC COMM PA	6,680,000.00	1.200	07/20/2017	1.225	6,669,089.33	6,662,186.67	6,671,726.09	6,666,343.14	10/27/2016
Fund	**5851 TRA SL REV 09C DS**		**$6,680,000.00**	**1.200**		**1.225**	**$6,669,089.33**	**$6,662,186.67**	**$6,671,726.09**	**$6,666,343.14**	
389642GK4	24347/K-5852	TOM GREEN CO TX-TX	305,000.00	2.000	02/01/2019	1.048	309,767.77	310,006.16	310,175.85	310,404.60	03/17/2017
578739UL5	24387/K-5852	OKLAHOMA CNTY OK I:	260,000.00	2.000	03/01/2020	1.310	264,823.74	264,969.91	266,071.00	265,688.80	04/27/2017
199492QL6	24070/K-5852	CTY COLUMBUS OH GO	2,550,000.00	2.000	08/15/2020	1.026	2,627,843.94	2,629,867.61	2,631,319.50	2,617,320.00	10/05/2016
779240KX7	24128/K-5852	ROUND RK TX ISD TX E	412,000.00	3.000	08/01/2022	1.270	447,401.10	447,972.08	446,113.60	441,795.84	11/02/2016
208423AP8	22176/K-5852	CONROE TEX INDL DEV	1,865,000.00	4.000	09/01/2025C	4.100	1,853,334.78	1,853,216.95	2,036,169.70	2,031,208.80	09/22/2011
208423AQ6	22180/K-5852	CONROE TEX INDL DEV	400,000.00	4.000	09/01/2026C	4.204	394,428.33	394,378.14	436,708.00	435,648.00	09/22/2011
208423AR4	22177/K-5852	CONROE TEX INDL DEV	1,040,000.00	4.125	09/01/2027C	4.300	1,026,579.43	1,026,470.32	1,139,569.60	1,136,907.20	09/22/2011
208423AS2	22178/K-5852	CONROE TEX INDL DEV	1,085,000.00	4.250	09/01/2028C	4.400	1,072,168.13	1,072,073.08	1,193,174.50	1,190,494.55	09/22/2011
208423AU7	22179/K-5852	CONROE TEX INDL DEV	1,055,000.00	4.375	09/01/2030C	4.600	1,034,129.66	1,033,998.40	1,164,361.30	1,161,860.95	09/22/2011
052396J90	22196/K-5852	Austin TX Rev 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,980,602.34	1,980,488.91	2,140,380.00	2,110,520.00	10/04/2011
756872HB6	22233/K-5852	RED RIVER TEX ED FIN	1,175,000.00	4.125	03/15/2032C	4.320	1,152,621.68	1,152,495.58	1,234,701.75	1,224,655.50	10/27/2011
756872HC4	22234/K-5852	RED RIVER TEX ED FIN	1,360,000.00	4.250	03/15/2033C	4.368	1,343,681.94	1,343,595.82	1,434,555.20	1,422,927.20	10/27/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY	1,530,000.00	5.000	11/15/2033C	4.504	1,577,121.30	1,578,002.62	1,750,411.80	1,730,674.80	12/06/2011
088281FZ8	22204/K-5852	BEXAR COUNTY TEX G(	4,500,000.00	4.250	06/15/2037C	4.360	4,440,475.14	4,440,227.60	4,794,255.00	4,793,670.00	10/11/2011
Fund	**5852 TRA SL REV 09C DS RES**		**$19,537,000.00**	**3.862**		**3.734**	**$19,524,979.28**	**$19,527,763.18**	**$20,977,966.80**	**$20,873,776.24**	
39233GUL8	24116/K-5857	TMCC - DISC COMM PA	472,000.00	1.200	07/20/2017	1.225	471,229.07	470,741.33	471,415.38	471,035.02	10/27/2016

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Fund	**5857**	**TRA REV 2010D D/S**	**$472,000.00**	**1.200**		**1.225**	**$471,229.07**	**$470,741.33**	**$471,415.38**	**$471,035.02**	
39233GUL8	24117/K-5858	TMCC - DISC COMM PA	5,603,000.00	1.200	07/20/2017	1.225	5,593,848.43	5,588,058.67	5,596,060.07	5,591,545.00	10/27/2016
Fund	**5858**	**TRA REV 2012C D/S**	**$5,603,000.00**	**1.200**		**1.225**	**$5,593,848.43**	**$5,588,058.67**	**$5,596,060.07**	**$5,591,545.00**	
39233GUL8	24118/K-5859	TMCC - DISC COMM PA	19,887,000.00	1.200	07/20/2017	1.225	19,854,517.90	19,833,968.00	19,862,367.76	19,846,342.22	10/27/2016
Fund	**5859**	**TRA REV 2012D D/S**	**$19,887,000.00**	**1.200**		**1.225**	**$19,854,517.90**	**$19,833,968.00**	**$19,862,367.76**	**$19,846,342.22**	
39233GUL8	24122/K-5860	TMCC - DISC COMM PA	19,399,000.00	1.200	07/20/2017	1.225	19,367,314.97	19,347,269.33	19,374,972.20	19,359,339.91	10/27/2016
Fund	**5860**	**TRA SR LN 2012A D/S**	**$19,399,000.00**	**1.200**		**1.225**	**$19,367,314.97**	**$19,347,269.33**	**$19,374,972.20**	**$19,359,339.91**	
39233GUL8	24119/K-5861	TMCC - DISC COMM PA	4,066,000.00	1.200	07/20/2017	1.225	4,059,358.87	4,055,157.33	4,060,963.81	4,057,687.31	10/27/2016
Fund	**5861**	**TRA SR LN REV REF 15B D/S**	**$4,066,000.00**	**1.200**		**1.225**	**$4,059,358.87**	**$4,055,157.33**	**$4,060,963.81**	**$4,057,687.31**	
39233GW10	24169/Y-5912	TMCC - DISC CP	116,000.00	1.240	09/01/2017	1.266	115,632.41	115,508.55	115,700.59	115,583.85	12/05/2016
54990E4E4	24100/Y-5912	NY ST DORM AUTH ST	2,500,000.00	0.750	02/15/2018	0.975	2,496,059.54	2,495,594.13	2,490,700.00	2,490,150.00	10/18/2016
502245K27	24139/Y-5912	MILWAUKEE CNTY WI	690,000.00	1.000	10/01/2018	1.080	689,270.48	689,224.89	686,370.60	686,191.20	11/10/2016
54990E4F1	24137/Y-5912	NY ST DORM AUTH ST	1,700,000.00	0.950	02/15/2019	1.150	1,694,285.77	1,694,006.57	1,685,108.00	1,683,357.00	11/03/2016
Fund	**5912**	**METRO STREET IMPROV**	**$5,006,000.00**	**0.864**		**1.056**	**$4,995,248.20**	**$4,994,334.14**	**$4,977,879.19**	**$4,975,282.05**	
	24183/Y-5913	TX CLASS (GOV) MMF	7,020,463.84	0.739	06/01/2017	0.739	7,020,463.84	7,016,062.95	7,020,463.84	7,016,062.95	12/05/2016
	24224/Y-5913	LOGIC inv pool	10,042,743.23	1.076	06/01/2017	1.076	10,042,743.23	10,033,572.86	10,042,743.23	10,033,572.86	12/30/2016
	24225/Y-5913	Lonestar inv pool	10,038,459.05	1.000	06/01/2017	1.000	10,038,459.05	10,029,941.68	10,038,459.05	10,029,941.68	12/30/2016
39233GT14	24262/Y-5913	TMCC - DISC CP	2,000,000.00	1.070	06/01/2017	1.089	2,000,000.00	1,998,157.22	2,000,000.00	1,998,501.66	01/11/2017
39233GTV8	24261/Y-5913	TMCC - DISC CP	2,000,000.00	1.140	06/29/2017	1.162	1,998,226.67	1,996,263.33	1,998,584.44	1,997,148.34	01/11/2017
39233GUX2	24260/Y-5913	TMCC - DISC CP	2,000,000.00	1.200	07/31/2017	1.224	1,996,000.00	1,993,933.33	1,996,866.66	1,994,995.00	01/11/2017
39233GVX1	24259/Y-5913	TMCC - DISC CP	2,580,000.00	1.250	08/31/2017	1.276	2,571,847.92	2,569,070.84	2,573,413.11	2,570,819.51	01/11/2017
52478XW14	24322/Y-5913	MUFG - DISC CP	3,500,000.00	0.800	09/01/2017	0.814	3,492,844.45	3,490,433.34	3,490,966.12	3,487,443.75	02/17/2017
313385WG7	24418/Y-5913	FHLB DISCOUNT NOTE	22,255,000.00	1.135	05/02/2018	1.161	22,019,947.02	0.00	22,025,105.85	0.00	05/03/2017
3134G9UY1	24221/Y-5913	FHLMC NOTE	15,000,000.00	1.000	06/29/2018	1.178	14,971,762.22	14,969,578.89	14,962,350.00	14,970,450.00	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	15,000,150.00	15,000,450.00	01/11/2017
Fund	**5913**	**METRO GENERAL MOBIL PROGI**	**$91,436,666.12**	**1.089**		**1.127**	**$91,152,294.40**	**$69,097,014.44**	**$91,149,102.30**	**$69,099,385.75**	
	23895/C-8349	TEXAS CLASS - INVEST	6,365,384.84	1.086	06/01/2017	1.086	6,365,384.84	6,359,521.16	6,365,384.84	6,359,521.16	04/06/2016
	24041/C-8349	LOGIC - INVESTMENT I	6,815,521.94	1.076	06/01/2017	1.076	6,815,521.94	6,809,298.48	6,815,521.94	6,809,298.48	08/31/2016
912828TG5	23296/C-8349	TREASURY NOTE	3,000,000.00	0.500	07/31/2017	1.022	2,997,471.98	2,996,165.84	2,998,350.00	2,997,180.00	06/25/2014
258174BQ3	22887/C-8349	DORCHESTER CNTY SC	2,000,000.00	1.528	12/01/2017	1.470	2,000,559.70	2,000,652.99	1,997,820.00	1,996,260.00	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	500,175.00	499,980.00	04/23/2013
3135G0XD0	22872/C-8349	FNMA NOTE	10,000,000.00	1.000	05/21/2018C	1.011	9,998,930.56	9,998,838.89	9,978,300.00	9,982,100.00	05/21/2013

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93974DHS0	23301/C-8349	WASHINGTON ST TXBL	910,000.00	1.400	08/01/2018	1.450	909,484.29	909,447.46	911,465.10	911,583.40	07/11/2014
845040JH8	23029/C-8349	SOUTHERN METHODIS	1,000,000.00	1.479	10/01/2018	2.050	992,804.00	992,354.25	997,330.00	995,660.00	09/30/2013
Fund	**8349 WORKMEN COMP**		**$30,590,906.78**	**1.055**		**1.126**	**$30,580,157.31**	**$30,566,279.07**	**$30,564,346.88**	**$30,551,583.04**	
	23011/B-8573	Lone Star Investment P	98,008.63	0.991	06/01/2017	0.991	98,008.63	40,088,159.27	98,008.63	40,088,159.27	09/16/2013
	23129/B-8573	LOGIC - INVESTMENT I	8,608,800.35	1.071	06/01/2017	1.071	8,608,800.35	48,590,414.95	8,608,800.35	48,590,414.95	01/23/2014
	23248/B-8573	TEXAS CLASS INVESTM	8,622,825.26	1.081	06/01/2017	1.081	8,622,825.26	48,604,268.50	8,622,825.26	48,604,268.50	05/19/2014
313589HN6	23997/B-8573	FNMA DISCOUNT NOTE	25,000,000.00	0.500	06/30/2017	0.509	24,989,930.56	24,979,166.67	24,984,000.00	24,967,000.00	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	49,984,500.00	49,981,000.00	11/13/2015
3130A62S5	23935/B-8573	FHLB NOTE	40,000,000.00	0.750	08/28/2017	0.758	39,999,253.73	39,998,996.40	39,974,400.00	39,978,400.00	05/19/2016
89233GVW3	24330/B-8573	TMCC - DISC CP	50,000,000.00	1.190	08/30/2017	1.214	49,851,250.00	49,800,013.89	49,873,750.00	49,823,541.50	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	20,011,400.00	20,020,200.00	10/15/2015
89233GYW0	24378/B-8573	TMCC - DISC CP	50,000,000.00	1.310	11/30/2017	1.338	49,668,861.11	49,612,458.33	49,696,666.50	49,650,916.50	04/03/2017
73358WKJ2	22668/B-8573	PORT AUTH NY NJ	15,220,000.00	1.050	12/01/2017C	1.334	15,199,187.06	15,195,718.23	15,196,561.20	15,190,016.60	12/24/2012
912828UE8	24200/B-8573	US TREASURY NOTE	18,000,000.00	0.750	12/31/2017	0.953	17,978,884.22	17,975,811.03	17,953,560.00	17,963,460.00	12/13/2016
956398SZ5	22857/B-8573	WEST UNIV PLACE TX	1,000,000.00	1.150	02/01/2018	1.150	999,998.59	999,998.41	998,950.00	998,910.00	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	34,887,300.00	34,887,650.00	05/20/2016
3137EAEA3	24402/B-8573	FHLMC NOTE	50,000,000.00	0.750	04/09/2018	1.077	49,861,047.81	49,847,513.51	49,814,500.00	49,812,500.00	04/17/2017
3135G0WM1	22851/B-8573	FNMA NOTE	20,000,000.00	1.000	04/30/2018C	1.015	19,997,258.33	19,997,008.33	19,950,800.00	19,955,400.00	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	19,954,200.00	19,957,800.00	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	49,921,000.00	49,931,000.00	12/08/2016
040580GC0	23344/B-8573	ARIZONA ST SCH FACS	5,000,000.00	1.368	07/01/2018	1.533	4,991,338.07	4,990,671.77	4,997,350.00	4,999,600.00	09/10/2014
040580GC0	22833/B-8573	AZ ST SCH FACS BRD	13,000,000.00	1.368	07/01/2018	1.350	13,002,400.16	13,002,584.79	12,993,110.00	12,998,960.00	04/11/2013
040654UZ6	22841/B-8573	AZ TRANSPORTATIO	2,800,000.00	1.631	07/01/2018	1.300	2,809,674.84	2,810,419.06	2,807,000.00	2,809,408.00	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	4,972,900.00	4,971,250.00	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	38,780,040.00	38,768,340.00	08/12/2016
3134G9KZ9	23931/B-8573	FHLMC NOTE	44,000,000.00	1.050	08/31/2018C	1.061	43,994,000.00	43,993,600.00	43,813,880.00	43,804,640.00	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	24,789,000.00	24,762,750.00	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	11,906,640.00	11,903,760.00	10/21/2016
546415M23	22877/B-8573	LOUISIANA ST UTGO T	2,000,000.00	2.000	05/15/2019	1.530	2,017,501.86	2,018,247.68	2,015,340.00	2,014,260.00	05/23/2013
3134GARV8	24105/B-8573	FHLMC NOTE	24,000,000.00	1.300	10/25/2019C	1.312	23,993,261.28	23,993,027.30	23,755,200.00	23,760,000.00	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	1,050,860.00	1,048,560.00	11/18/2010
432347LJ9	21738/B-8573	HILLSBOROUGH CNTY I	4,025,000.00	4.350	08/01/2023C	4.440	4,008,125.09	4,007,897.05	4,268,995.50	4,265,010.75	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	1,077,030.00	1,076,920.00	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	1,071,650.00	1,071,320.00	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	1,080,430.00	1,080,350.00	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	1,077,090.00	1,076,820.00	11/23/2010
432347LL4	21739/B-8573	HILLSBOROUGH CNTY I	3,100,000.00	4.800	08/01/2025C	4.888	3,084,439.93	3,084,281.16	3,325,122.00	3,322,518.00	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	884,476.00	883,830.00	02/14/2012

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 05/31/2017	Book Value 04/30/2017	Market Value 05/31/2017	Market Value 04/30/2017	Purchase Date
562903ME0	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	1,610,790.00	1,610,310.00	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	4,556,388.80	4,559,441.60	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	2,077,386.20	2,078,244.10	12/15/2010
Fund	**8573 TRA REVENUE**		**$653,929,634.24**	**1.117**		**1.160**	**$653,231,046.88**	**$773,045,256.33**	**$653,441,900.44**	**$773,266,929.77**	
	23010/B-8577	Lone Star Investment P	16,178,745.35	1.000	06/01/2017	1.000	16,178,745.35	16,165,018.11	16,178,745.35	16,165,018.11	09/16/2013
	23465/B-8577	TEXAS CLASS INVESTM	18,169,054.59	1.086	06/01/2017	1.086	18,169,054.59	18,152,317.54	18,169,054.59	18,152,317.54	01/28/2015
	23466/B-8577	LOGIC INVESTMENT P(	19,168,831.59	1.076	06/01/2017	1.076	19,168,831.59	19,151,327.86	19,168,831.59	19,151,327.86	01/28/2015
938429D53	22646/B-8577	WASHINGTON CNTY O	1,000,000.00	1.156	06/15/2017	1.156	1,000,000.00	1,000,000.00	1,000,020.00	1,000,150.00	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	27,388,218.00	27,390,684.00	10/28/2015
561334DR0	22792/B-8577	N ORGANGE CNTY CA (	1,250,000.00	1.240	08/01/2017	1.100	1,250,283.71	1,250,425.56	1,250,137.50	1,250,575.00	02/19/2013
759136RR7	22837/B-8577	REGL TRANS DIST CO	4,000,000.00	2.000	11/01/2017	1.170	4,013,430.32	4,016,116.38	4,010,160.00	4,014,360.00	04/15/2013
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	34,876,800.00	34,876,800.00	08/19/2016
184126YT1	22936/B-8577	CLAYTON CTY GA&WTF	945,000.00	1.500	05/01/2018	1.503	944,973.18	944,970.74	942,514.65	943,015.50	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	24,864,500.00	24,856,250.00	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	13,930,420.00	13,926,780.00	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	24,789,000.00	24,762,750.00	07/22/2016
Fund	**8577 TRA R&R**		**$187,111,631.53**	**0.964**		**0.946**	**$187,125,318.74**	**$187,080,176.19**	**$186,568,401.68**	**$186,490,028.01**	
39233GUL8	24120/K-8591	TMCC - DISC COMM PA	664,000.00	1.200	07/20/2017	1.225	662,915.47	662,229.33	663,177.56	662,642.49	10/27/2016
Fund	**8591 TRA TAX 97 REF DS**		**$664,000.00**	**1.200**		**1.225**	**$662,915.47**	**$662,229.33**	**$663,177.56**	**$662,642.49**	
39233GUL8	24121/K-8595	TMCC - DISC COMM PA	13,213,000.00	0.200	07/20/2017	1.225	13,191,418.77	13,177,765.33	13,196,634.25	13,185,986.81	10/27/2016
Fund	**8595 HCTR SR LN REV REF 2016A DS**		**$13,213,000.00**	**0.200**		**1.225**	**$13,191,418.77**	**$13,177,765.33**	**$13,196,634.25**	**$13,185,986.81**	
52478XW14	24323/C-9990	MUFG - DISC CP	50,000,000.00	0.800	09/01/2017	0.814	49,897,777.78	49,863,333.33	49,870,944.50	49,820,625.00	02/17/2017
52478XW14	24324/C-9990	MUFG - DISC CP	50,000,000.00	0.800	09/01/2017	0.814	49,897,777.78	49,863,333.33	49,870,944.50	49,820,625.00	02/17/2017
52478XW14	24325/C-9990	MUFG - DISC CP	2,920,000.00	0.800	09/01/2017	0.814	2,914,030.22	2,912,018.67	2,912,463.16	2,909,524.50	02/17/2017
36164JWS9	24467/C-9990	GECTSY - DISC CP	579,000.00	1.010	09/26/2017	1.028	577,099.43	0.00	577,099.43	0.00	05/24/2017
39233GWU6	24358/C-9990	TMCC - DISC CP	5,700,000.00	1.240	09/28/2017	1.265	5,676,636.33	5,670,550.00	5,680,969.92	5,675,062.50	03/21/2017
39233GWU6	24393/C-9990	TMCC - DISC CP	10,000,000.00	1.170	09/28/2017	1.193	9,961,325.00	9,951,250.00	9,966,613.90	9,956,250.00	04/13/2017
39233GWU6	24397/C-9990	TMCC - DISC CP	10,400,000.00	1.170	09/28/2017	1.193	10,359,778.00	10,349,300.00	10,365,278.46	10,354,500.00	04/13/2017
3923A0WU3	24406/C-9990	TMCPR - DISC CP	2,929,000.00	1.190	09/28/2017	1.213	2,917,478.45	2,914,477.04	2,917,863.30	2,914,573.85	04/24/2017
39233GWU6	24422/C-9990	TMCC - DISC CP	512,000.00	1.140	09/28/2017	1.161	510,070.62	0.00	510,290.63	0.00	05/09/2017
Fund	**9990 Constitutional Debt Service Fur**		**$133,040,000.00**	**0.886**		**0.903**	**$132,711,973.61**	**$131,524,262.37**	**$132,672,467.80**	**$131,451,160.85**	
36164JT12	24298/C-9991	GECTSY - DISC CP	50,000,000.00	0.810	06/01/2017	0.823	50,000,000.00	49,965,125.00	50,000,000.00	49,962,541.50	02/08/2017
769036AW4	23947/C-9991	RIVERSIDE CA PENS O	2,000,000.00	0.980	06/01/2017	0.980	2,000,000.00	2,000,000.00	2,000,000.00	1,999,400.00	05/26/2016
39232CTG1	24190/C-9991	TCCI - DISC CP	50,000,000.00	1.160	06/16/2017	1.183	49,975,833.33	49,925,888.89	49,982,500.00	49,938,125.00	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 05/31/2017	Book Value 04/30/2017	Market Value 05/31/2017	Market Value 04/30/2017	Purchase Date
52478XTV2	24310/C-9991	MUFG - DISC CP	50,000,000.00	0.720	06/29/2017	0.732	49,972,000.00	49,941,000.00	49,964,611.00	49,928,708.50	02/13/2017
39232CUD6	24270/C-9991	TMCC - DISC CP	50,000,000.00	1.220	07/13/2017	1.245	49,928,833.33	49,876,305.56	49,946,916.50	49,906,722.00	01/12/2017
36164JUU6	24291/C-9991	GECTSY - DISC CP	50,000,000.00	0.975	07/28/2017	0.988	49,923,208.33	49,881,444.45	49,927,958.50	49,887,555.50	02/06/2017
36164JV84	24302/C-9991	GECTSY - DISC CP	50,000,000.00	1.000	08/08/2017	1.019	49,905,555.56	49,862,500.00	49,911,222.00	49,863,875.00	02/09/2017
52478XVQ0	24314/C-9991	MUFG - DISC CP	50,000,000.00	0.780	08/24/2017	0.794	49,909,000.00	49,875,416.67	49,890,333.50	49,841,875.00	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	50,002,000.00	50,013,000.00	06/06/2016
912828TM2	24299/C-9991	US TREASURY NOTE	50,000,000.00	0.625	08/31/2017	0.650	49,996,877.45	49,995,813.73	49,961,000.00	49,961,000.00	02/08/2017
39233GW77	24271/C-9991	TMCC - DISC CP	50,000,000.00	1.260	09/07/2017	1.286	49,828,500.00	49,774,250.00	49,862,528.00	49,811,875.00	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	49,985,000.00	49,988,000.00	06/16/2016
39233GWL6	24273/C-9991	TMCC - DISC CP	50,000,000.00	1.280	09/20/2017	1.307	49,802,666.67	49,747,555.56	49,844,291.50	49,792,916.50	01/13/2017
912828TS9	24055/C-9991	US TREASURY NOTE	50,000,000.00	0.625	09/30/2017	0.629	49,999,354.30	49,999,188.87	49,922,000.00	49,922,000.00	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	1,532,743.55	1,532,559.35	04/09/2015
39233GX43	24269/C-9991	TMCC - DISC CP	38,000,000.00	1.300	10/04/2017	1.328	37,828,472.22	37,785,933.33	37,857,500.00	37,827,100.00	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	24,981,250.00	24,981,000.00	07/06/2016
39233GXS0	24289/C-9991	TMCC - DISC CP	50,000,000.00	1.310	10/26/2017	1.338	49,732,541.67	49,676,138.89	49,779,500.00	49,740,416.50	02/02/2017
36164JXS8	24288/C-9991	GECTSY - DISC CP	50,000,000.00	1.170	10/26/2017	1.194	49,761,125.00	49,710,750.00	49,779,500.00	49,740,416.50	02/01/2017
8923A0Y23	24307/C-9991	TMCPR - DISC CP	20,000,000.00	1.300	11/02/2017	1.328	19,888,777.78	19,866,388.89	19,895,450.00	19,870,177.80	02/10/2017
36164JY81	24309/C-9991	GECTSY - DISC CP	50,000,000.00	1.170	11/08/2017	1.194	49,740,000.00	49,689,625.00	49,760,000.00	49,686,972.00	02/13/2017
912828UA6	24301/C-9991	US TREASURY NOTE	50,000,000.00	0.625	11/30/2017	0.766	49,965,055.62	49,959,103.55	49,875,000.00	49,875,000.00	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	2,299,126.00	2,297,884.00	05/21/2015
912828UE8	24306/C-9991	US TREASURY NOTE	50,000,000.00	0.750	12/31/2017	0.829	49,976,959.13	49,973,605.77	49,871,000.00	49,898,500.00	02/09/2017
3130AAQ43	24300/C-9991	FHLB NOTE	50,000,000.00	0.750	01/25/2018	0.850	49,967,664.84	49,963,519.31	49,873,500.00	49,887,000.00	02/08/2017
912828P20	24202/C-9991	US TREASURY NOTE	24,000,000.00	0.750	01/31/2018	0.972	23,964,637.68	23,960,144.93	23,930,640.00	23,941,920.00	12/13/2016
912828UJ7	24258/C-9991	US TREASURY NOTE	50,000,000.00	0.875	01/31/2018	0.897	49,992,573.05	49,991,629.46	49,902,500.00	49,926,000.00	01/11/2017
912828UR9	24341/C-9991	US TREASURY NOTE	50,000,000.00	0.750	02/28/2018	0.890	49,948,170.73	49,942,263.72	49,838,000.00	49,851,500.00	02/24/2017
550035YP7	23611/C-9991	NEW YORK ST URBAN I	6,800,000.00	1.350	03/15/2018	1.355	6,799,709.91	6,799,679.26	6,797,892.00	6,811,288.00	08/13/2015
3130A9NZ0	24104/C-9991	FHLB NOTE	15,000,000.00	0.850	04/27/2018C	0.884	14,995,472.22	14,995,055.56	14,941,950.00	14,943,450.00	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	4,986,850.00	4,988,550.00	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	1,906,141.80	1,902,054.40	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	29,867,100.00	29,858,700.00	06/23/2016
912828R93	24308/C-9991	US TREASURY NOTE	50,000,000.00	0.625	06/30/2018	0.986	49,806,474.32	49,791,247.68	49,693,500.00	49,691,500.00	02/10/2017
3135G0L84	24054/C-9991	FNMA NOTE	50,000,000.00	0.875	07/27/2018C	0.914	49,977,905.92	49,976,312.59	49,794,000.00	49,741,000.00	09/28/2016
960028NL8	23921/C-9991	WESTERVILLE OH CITY	1,380,000.00	0.000	12/01/2018	1.250	1,354,616.87	1,353,206.70	1,349,916.00	1,346,479.80	04/28/2016
391003CM0	24276/C-9991	GREAT NECK NORTH W	1,610,000.00	1.200	01/01/2019	1.550	1,601,241.32	1,600,780.34	1,596,379.40	1,595,783.70	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	25,000,250.00	25,000,750.00	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	2,000,000.00	1,999,820.00	1,996,460.00	02/22/2017
3134GARV8	24108/C-9991	FHLMC NOTE	1,000,000.00	1.300	10/25/2019C	1.312	999,719.22	999,709.47	989,800.00	990,000.00	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	198,282.00	198,126.00	12/06/2016

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 05/31/2017	Book Value 04/30/2017	Market Value 05/31/2017	Market Value 04/30/2017	Purchase Date
Fund	**9991 COUNTY GENERAL**		**$1,352,735,000.00**	**0.931**		**0.982**	**$1,350,487,946.47**	**$1,349,824,583.18**	**$1,349,497,951.75**	**$1,348,938,182.05**	
582201AG4	23407/F-9992	MCLENNAN CNTY TX PI	815,000.00	1.560	06/01/2017	1.560	815,000.00	815,000.00	815,000.00	815,073.35	11/25/2014
39233GT14	24176/F-9992	TMCC - DISC CP	5,000,000.00	1.090	06/01/2017	1.111	5,000,000.00	4,995,306.94	5,000,000.00	4,996,254.15	12/05/2016
39233GTF3	24177/F-9992	TMCC - DISC CP	5,000,000.00	1.120	06/15/2017	1.142	4,997,822.22	4,993,000.00	4,998,230.55	4,994,562.50	12/05/2016
39233GUD6	24243/F-9992	TMCC - DISC CP	5,000,000.00	1.170	07/13/2017	1.193	4,993,175.00	4,988,137.50	4,994,691.65	4,990,672.20	01/10/2017
54985HWK9	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	1,284,421.75	1,283,959.15	09/22/2016
39233GUS3	24178/F-9992	TMCC - DISC CP	5,000,000.00	1.180	07/26/2017	1.204	4,990,986.11	4,985,905.56	4,993,048.60	4,989,011.10	12/05/2016
36164JUT9	24294/F-9992	GECTSY - DISC CP	5,000,000.00	0.950	07/27/2017	0.968	4,992,611.11	4,988,520.83	4,992,922.20	4,988,883.35	02/06/2017
93974DYT9	24010/F-9992	WASHINGTON STATE T	2,000,000.00	0.500	08/01/2017	0.571	1,999,764.71	1,999,647.06	1,998,180.00	1,997,660.00	08/04/2016
39233GVA1	24179/F-9992	TMCC - DISC CP	5,000,000.00	1.210	08/10/2017	1.235	4,988,236.11	4,983,026.39	4,990,861.10	4,986,112.50	12/05/2016
447819EB5	23594/F-9992	HURST EULESS BEDFOI	1,000,000.00	0.000	08/15/2017	1.306	997,360.18	996,289.99	997,580.00	996,590.00	06/30/2015
39233GVQ6	24180/F-9992	TMCC - DISC CP	5,000,000.00	1.220	08/24/2017	1.246	4,985,766.67	4,980,513.89	4,989,033.35	4,984,187.50	12/05/2016
39233GW10	24181/F-9992	TMCC - DISC CP	5,000,000.00	1.240	09/01/2017	1.266	4,984,155.56	4,978,816.67	4,987,094.45	4,982,062.50	12/05/2016
39233GW77	24244/F-9992	TMCC - DISC CP	5,000,000.00	1.260	09/07/2017	1.286	4,982,850.00	4,977,425.00	4,986,252.80	4,981,187.50	01/10/2017
39233GWL6	24245/F-9992	TMCC - DISC CP	5,000,000.00	1.270	09/20/2017	1.297	4,980,420.83	4,974,952.78	4,984,429.15	4,979,291.65	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	24,981,250.00	24,981,000.00	07/06/2016
36164JXL3	24295/F-9992	GECTSY - DISC CP	5,000,000.00	1.120	10/20/2017	1.143	4,978,066.67	4,973,244.45	4,978,850.00	4,974,916.65	02/06/2017
36164JY24	24296/F-9992	GECTSY - DISC CP	5,000,000.00	1.170	11/02/2017	1.194	4,974,975.00	4,969,937.50	4,976,900.00	4,969,680.55	02/06/2017
36164JY32	24303/F-9992	GECTSY - DISC CP	5,000,000.00	1.150	11/03/2017	1.174	4,975,243.06	4,970,291.67	4,976,750.00	4,969,516.65	02/09/2017
912828UA6	24313/F-9992	US TREASURY NOTE	32,000,000.00	0.625	11/30/2017	0.793	31,973,327.59	31,968,784.48	31,920,000.00	31,920,000.00	02/13/2017
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	2,302,487.55	2,303,156.00	02/12/2013
561309HQ0	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	1,299,597.00	1,298,700.00	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	848,776.00	848,461.50	06/04/2015
39233GZF6	24357/F-9992	TMCC - DISC CP	5,000,000.00	1.360	12/15/2017	1.390	4,962,788.89	4,956,933.33	4,967,166.65	4,962,633.35	03/21/2017
3134G8M71	23861/F-9992	FHLMC NOTE	30,000,000.00	1.050	02/26/2018C	1.095	29,990,203.26	29,989,094.19	29,971,500.00	29,979,600.00	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	12,969,970.00	12,972,960.00	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	2,993,130.00	2,993,670.00	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	1,399,703.15	1,399,661.00	08/25/2016
3130A9AE1	24107/F-9992	FHLB NOTE	35,000,000.00	0.875	10/01/2018	0.935	34,972,363.64	34,970,636.36	34,825,700.00	34,810,300.00	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	24,838,000.00	24,832,500.00	08/30/2016
914378KR4	23800/F-9992	UNIV OF KENTUCKY GE	3,190,000.00	1.250	04/01/2019	1.350	3,184,266.46	3,184,005.85	3,177,973.70	3,164,862.80	02/10/2016
Fund	**9992 FLD CONTROL GENERAL**		**$247,150,000.00**	**0.974**		**1.024**	**$246,864,383.07**	**$246,784,470.44**	**$246,439,499.65**	**$246,347,125.95**	
52478XW14	24327/C-9994	MUFG - DISC CP	50,000,000.00	0.800	09/01/2017	0.814	49,897,777.78	49,863,333.33	49,870,944.50	49,820,625.00	02/17/2017
52478XW14	24328/C-9994	MUFG - DISC CP	4,000,000.00	0.800	09/01/2017	0.814	3,991,822.22	3,989,066.67	3,989,675.56	3,985,650.00	02/17/2017
36164JWS9	24466/C-9994	GECTSY - DISC CP	244,000.00	1.010	09/26/2017	1.028	243,199.07	0.00	243,199.07	0.00	05/24/2017
39233GWU6	24359/C-9994	TMCC - DISC CP	3,024,000.00	1.240	09/28/2017	1.265	3,011,604.96	3,008,376.00	3,013,904.04	3,010,770.00	03/21/2017
39233GWU6	24396/C-9994	TMCC - DISC CP	11,500,000.00	1.170	09/28/2017	1.193	11,455,523.75	11,443,937.50	11,461,605.99	11,449,687.50	04/13/2017

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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 05/31/2017	Book Value 04/30/2017	Market Value 05/31/2017	Market Value 04/30/2017	Purchase Date
9923A0WU3	24405/C-9994	TMCPR - DISC CP	578,000.00	1.190	09/28/2017	1.213	575,726.37	575,134.08	575,802.32	575,153.19	04/24/2017
9233GWU6	24423/C-9994	TMCC - DISC CP	287,000.00	1.140	09/28/2017	1.161	285,918.49	0.00	286,041.82	0.00	05/09/2017
Fund	**9994**	**Road Debt Service Fund**	**$69,633,000.00**	**0.886**		**0.902**	**$69,461,572.64**	**$68,879,847.58**	**$69,441,173.30**	**$68,841,885.69**	
52478XW14	24326/F-9999	MUFG - DISC CP	1,933,000.00	0.800	09/01/2017	0.814	1,929,048.09	1,927,716.47	1,928,010.71	1,926,065.36	02/17/2017
36164JWS9	24465/F-9999	GECTSY - DISC CP	110,000.00	1.010	09/26/2017	1.028	109,638.93	0.00	109,638.93	0.00	05/24/2017
39233GWU6	24356/F-9999	TMCC - DISC CP	132,000.00	1.240	09/28/2017	1.265	131,458.95	131,318.00	131,559.30	131,422.50	03/21/2017
Fund	**9999**	**Flood Control Debt Service Fun**	**$2,175,000.00**	**0.837**		**0.853**	**$2,170,145.97**	**$2,059,034.47**	**$2,169,208.94**	**$2,057,487.86**	
Grand Totals			**$3,693,192,274.51**	**1.027**		**1.045**	**$3,690,784,989.95**	**$3,271,859,258.91**	**$3,693,468,442.10**	**$3,274,147,923.22**	

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COUNTY CLERK & DISTRICT CLERK REGISTRY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2017	Book Value 04/30/2017	Market Value 05/31/2017	Market Value 04/30/2017	Purchase Date
'053117	7179/T-4005	MMF - DISTCLRK	15,319,597.22	0.630	06/01/2017	0.630	15,319,597.22	0.00	15,319,597.22	0.00	05/31/2017
'und	**4005 DISTRICT CLERK MMF**		**$15,319,597.22**	**0.630**		**0.630**	**$15,319,597.22**	**$0.00**	**$15,319,597.22**	**$0.00**	
)053117	7180/U-4006	MMF - CO CLRK	4,104,960.31	0.630	06/01/2017	0.630	4,104,960.31	0.00	4,104,960.31	0.00	05/31/2017
'und	**4006 MMF-COCLRK**		**$4,104,960.31**	**0.630**		**0.630**	**$4,104,960.31**	**$0.00**	**$4,104,960.31**	**$0.00**	
	23956/T-5944	LONE STAR INVESTMEI	7,527,563.92	1.000	06/01/2017	1.000	7,527,563.92	2,021,624.84	7,527,563.92	2,021,624.84	06/17/2016
	23961/T-5944	LOGIC INVESTMENT PC	6,036,346.75	1.076	06/01/2017	1.076	6,036,346.75	6,030,834.74	6,036,346.75	6,030,834.74	06/29/2016
:9233GT14	24203/T-5944	TMCC - DISC CP	9,000,000.00	1.100	06/01/2017	1.121	9,000,000.00	8,991,475.00	9,000,000.00	8,993,257.47	12/19/2016
.50528MN4	22486/T-5944	CITY OF CEDAR RAPID!	1,000,000.00	2.500	06/01/2017	1.300	1,000,000.00	1,000,965.18	1,000,000.00	1,001,120.00	06/06/2012
)28075FM7	22304/T-5944	VIRGINIA ST PORT AUT	500,000.00	1.754	07/01/2017	1.754	500,000.00	500,000.00	500,195.00	500,405.00	01/25/2012
:9233GUU8	24127/T-5944	TMCC - DISC COMM PA	5,000,000.00	1.210	07/28/2017	1.236	4,990,420.83	4,985,211.11	4,992,795.85	4,988,755.55	11/01/2016
:9233GVB9	24144/T-5944	TMCC - DISC COMM PA	8,000,000.00	1.220	08/11/2017	1.246	7,980,751.11	7,972,346.67	7,985,168.88	7,977,560.00	11/14/2016
:9233GVR4	24165/T-5944	TMCC - DISC COMM PA	5,000,000.00	1.210	08/25/2017	1.236	4,985,715.28	4,980,505.56	4,988,902.80	4,984,050.00	11/28/2016
:92646Z63	22191/T-5944	MET WASHINGTON DC	1,000,000.00	4.000	10/01/2017	2.460	1,004,744.50	1,005,930.62	1,010,290.00	1,012,800.00	09/29/2011
:82722J44	22479/T-5944	STATE OF TEXAS GO B!	500,000.00	2.503	10/01/2017	1.200	502,096.88	502,621.11	502,040.00	502,775.00	05/25/2012
'59136RR7	22830/T-5944	REGL TRANS DIST CO !	2,150,000.00	2.000	11/01/2017	1.180	2,157,129.46	2,158,555.36	2,155,461.00	2,157,718.50	04/04/2013
)12828UE8	24199/T-5944	US TREASURY NOTE	6,000,000.00	0.750	12/31/2017	0.953	5,992,961.41	5,991,937.01	5,984,520.00	5,987,820.00	12/13/2016
:135G0XD0	22875/T-5944	FNMA NOTE	3,500,000.00	1.000	05/21/2018C	1.011	3,499,625.69	3,499,593.61	3,492,405.00	3,493,735.00	05/21/2013
:134G9UY1	24220/T-5944	FHLMC NOTE	5,000,000.00	1.000	06/29/2018	1.177	4,990,587.41	4,989,859.63	4,987,450.00	4,990,150.00	12/29/2016
:134GATU8	24101/T-5944	FHLMC NOTE	4,000,000.00	1.155	04/30/2019C	1.155	4,000,000.00	4,000,000.00	3,968,880.00	3,967,920.00	10/21/2016
'und	**5944 DISTRICT CLERK**		**$64,213,910.67**	**1.189**		**1.152**	**$64,167,943.24**	**$58,631,460.44**	**$64,132,019.20**	**$58,610,526.10**	
	23112/U-5945	LOGIC INVESTMENT PC	5,527,581.61	1.076	06/01/2017	1.076	5,527,581.61	5,522,534.17	5,527,581.61	5,522,534.17	01/15/2014
	23113/U-5945	LONE STAR INVESTMEI	121,299.16	1.000	06/01/2017	1.000	121,299.16	121,196.24	121,299.16	121,196.24	01/15/2014
	23266/U-5945	TEXAS CLASS INVESTM	514,968.26	1.086	06/01/2017	1.086	514,968.26	14,538.11	514,968.26	14,538.11	05/30/2014
:9233GT22	24043/U-5945	TMCC - DISC COMM PA	1,300,000.00	1.170	06/02/2017	1.194	1,299,957.20	1,298,630.44	1,299,967.14	1,298,994.67	09/06/2016
:13589HN6	23998/U-5945	FNMA DISCOUNT NOTE	3,000,000.00	0.500	06/30/2017	0.509	2,998,791.67	2,997,500.00	2,998,080.00	2,996,040.00	07/11/2016
)12828TG5	23295/U-5945	TREASURY NOTE	5,000,000.00	0.500	07/31/2017	1.022	4,995,786.63	4,993,609.73	4,997,250.00	4,995,300.00	06/25/2014
:130A92E0	24018/U-5945	FHLB Note	8,000,000.00	0.625	08/11/2017	0.663	7,999,409.40	7,999,156.29	7,994,160.00	7,993,760.00	08/15/2016
:82723PK9	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	734,941.20	735,176.40	07/08/2014
:0636VBJ5	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	1,260,201.60	1,260,730.80	08/30/2012
:130A97F2	24097/U-5945	FHLB NOTE	5,000,000.00	0.875	04/12/2018C	0.875	5,000,000.00	5,000,000.00	4,986,350.00	4,987,200.00	10/14/2016
:134G9UY1	24222/U-5945	FHLMC NOTE	3,000,000.00	1.000	06/29/2018	1.177	2,994,352.44	2,993,915.78	2,992,470.00	2,994,090.00	12/29/2016
:133EGYN9	24098/U-5945	FFCB NOTE	5,000,000.00	0.940	10/17/2018	0.967	4,998,140.00	4,998,027.50	4,982,050.00	4,981,300.00	10/17/2016
'9642BLD3	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	1,035,980.00	1,037,460.00	11/23/2010
:134GARV8	24106/U-5945	FHLMC NOTE	5,000,000.00	1.300	10/25/2019C	1.312	4,998,596.10	4,998,547.35	4,949,000.00	4,950,000.00	10/28/2016

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COUNTY CLERK & DISTRICT CLERK REGISTRY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2017	Book Value 04/30/2017	Market Value 05/31/2017	Market Value 04/30/2017	Purchase Date
Fund	5945 COUNTY CLERK		$44,458,849.03	0.959		1.042	$44,443,882.47	$43,932,655.61	$44,394,298.97	$43,888,320.39	
Grand Totals			$128,097,317.23	1.024		1.035	$128,036,383.24	$102,564,116.05	$127,950,875.70	$102,498,846.49	

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

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2017	Book Value 04/30/2017	Market Value 05/31/2017	Market Value 04/30/2017	Purchase Date
I053117	7176/I-106	MMF - JUVPROB	3,945,235.29	0.630	06/01/2017	0.630	3,945,235.29	0.00	3,945,235.29	0.00	05/31/2017
Fund	**106 MMF-JUVPROB**		**$3,945,235.29**	**0.630**		**0.630**	**$3,945,235.29**	**$0.00**	**$3,945,235.29**	**$0.00**	
H053117	7164/H-1010	MMF - AMEGY-HOSP	107,970,269.49	0.650	06/01/2017	0.650	107,970,269.49	0.00	107,970,269.49	0.00	05/31/2017
Fund	**1010 MMF-AMEGY-ML-HOSP**		**$107,970,269.49**	**0.650**		**0.650**	**$107,970,269.49**	**$0.00**	**$107,970,269.49**	**$0.00**	
D053117	7177/D-1012	MMF - COMSUPCOR	9,493,936.59	0.630	06/01/2017	0.630	9,493,936.59	0.00	9,493,936.59	0.00	05/31/2017
Fund	**1012 MMF-COMSUPVCORR**		**$9,493,936.59**	**0.630**		**0.630**	**$9,493,936.59**	**$0.00**	**$9,493,936.59**	**$0.00**	
H053117	7166/H-1024	MMF - AMEGY-CHCI	245,660,227.35	0.650	06/01/2017	0.650	245,660,227.35	0.00	245,660,227.35	0.00	05/31/2017
Fund	**1024 MMF-AMEGY CHCI**		**$245,660,227.35**	**0.650**		**0.650**	**$245,660,227.35**	**$0.00**	**$245,660,227.35**	**$0.00**	
H053117	7165/H-1026	MMF - AMEGY-CHCTX	35,268,911.03	0.650	06/01/2017	0.650	35,268,911.03	0.00	35,268,911.03	0.00	05/31/2017
Fund	**1026 MMF-AMEGY CHCTX**		**$35,268,911.03**	**0.650**		**0.650**	**$35,268,911.03**	**$0.00**	**$35,268,911.03**	**$0.00**	
89233GT22	24042/N-5910	TMCC - DISC COMM PA	5,000,000.00	1.170	06/02/2017	1.194	4,999,837.50	4,994,800.00	4,999,873.60	4,996,133.35	09/06/2016
912828TG5	23294/N-5910	TREASURY NOTE	2,000,000.00	0.500	07/31/2017	1.022	1,998,314.65	1,997,443.89	1,998,900.00	1,998,120.00	06/25/2014
89233GW77	24198/N-5910	TMCC - DISC CP	3,000,000.00	1.240	09/07/2017	1.266	2,989,873.33	2,986,670.00	2,991,751.68	2,988,712.50	12/13/2016
62478XYH7	24338/N-5910	MUFG - DISC CP	4,500,000.00	0.850	11/17/2017	0.866	4,482,043.75	4,478,750.00	4,477,185.00	4,470,499.98	02/21/2017
8923A1AK7	24408/N-5910	TMCPR - DISC CP	5,000,000.00	1.390	01/19/2018	1.421	4,955,211.11	4,949,226.39	4,955,725.00	4,999,419.45	04/24/2017
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	5,973,420.00	5,971,740.00	06/23/2016
Fund	**5910 911 EMERGENCY NETWRK**		**$25,500,000.00**	**1.063**		**1.121**	**$25,425,280.34**	**$25,406,890.28**	**$25,396,855.28**	**$25,424,625.28**	
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	24,995,750.00	24,994,000.00	02/19/2016
89233GTV8	24283/H-9902	TMCC - DISC CP	50,000,000.00	1.120	06/29/2017	1.141	49,956,444.44	49,908,222.22	49,964,611.00	49,928,708.50	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	19,999,000.00	20,004,000.00	01/28/2016
89233GUX2	24146/H-9902	TMCC - DISC COMM PA	30,000,000.00	1.190	07/31/2017	1.215	29,940,500.00	29,909,758.33	29,952,999.90	29,924,925.00	11/15/2016
89233GVB9	24145/H-9902	TMCC - DISC COMM PA	30,000,000.00	1.220	08/11/2017	1.246	29,927,816.67	29,896,300.00	29,944,383.30	29,915,850.00	11/15/2016
89233GVF0	24236/H-9902	TMCC - DISC CP	30,000,000.00	1.230	08/15/2017	1.255	29,923,125.00	29,891,350.00	29,941,250.10	29,912,550.00	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	24,996,000.00	24,998,000.00	02/26/2016
8923A0VR1	24163/H-9902	TMCPR - DISC COMM P	20,000,000.00	1.250	08/25/2017	1.277	19,940,972.22	19,919,444.44	19,948,200.00	19,928,444.40	11/28/2016
89232CVR4	24164/H-9902	TCCI - DISC COMM PAF	20,000,000.00	1.250	08/25/2017	1.277	19,940,972.22	19,919,444.44	19,948,200.00	19,928,444.40	11/28/2016
36164JWF7	24311/H-9902	GECTSY - DISC CP	35,000,000.00	1.060	09/15/2017	1.081	34,890,761.11	34,858,813.89	34,895,913.85	34,860,145.95	02/13/2017
36164JX25	24305/H-9902	GECTSY - DISC CP	50,000,000.00	1.070	10/02/2017	1.091	49,817,208.33	49,771,138.89	49,815,500.00	49,775,416.50	02/09/2017
36164JY16	23420/H-9902	GECTSY - DISC CP	30,000,000.00	1.110	11/01/2017	1.133	29,858,475.00	29,829,800.00	29,862,300.00	29,819,066.70	02/14/2017
36164JYA6	24319/H-9902	GECTSY - DISC CP	30,000,000.00	1.150	11/10/2017	1.174	29,844,750.00	29,815,041.66	29,854,200.00	29,810,216.70	02/14/2017
912828G20	24237/H-9902	US TREASURY NOTE	29,900,000.00	0.875	11/15/2017	0.866	29,901,238.42	29,901,468.31	29,867,409.00	29,876,678.00	01/04/2017
62478XYH7	24337/H-9902	MUFG - DISC CP	35,000,000.00	0.850	11/17/2017	0.866	34,860,340.28	34,834,722.22	34,822,550.00	34,770,555.40	02/21/2017

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

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2017	Book Value 04/30/2017	Market Value 05/31/2017	Market Value 04/30/2017	Purchase Date
912828UR9	24340/H-9902	US TREASURY NOTE	50,000,000.00	0.750	02/28/2018	0.901	49,944,003.38	49,937,621.41	49,838,000.00	49,851,500.00	02/23/2017
912828R51	24339/H-9902	US TREASURY NOTE	50,000,000.00	0.875	05/31/2018	0.983	49,946,257.43	49,941,680.45	49,836,000.00	49,849,500.00	02/22/2017
Fund	**9902**	**HOSP DIST GENERAL**	**$559,900,000.00**	**1.014**		**1.052**	**$558,692,864.50**	**$558,334,806.26**	**$558,482,267.15**	**$558,148,001.55**	
89233GX68	24247/H-9905	TMCC -DISC CP	571,000.00	1.300	10/06/2017	1.328	568,381.33	567,742.13	568,824.49	568,368.64	01/10/2017
Fund	**9905**	**HOSP DIST WITT**	**$571,000.00**	**1.300**		**1.328**	**$568,381.33**	**$567,742.13**	**$568,824.49**	**$568,368.64**	
4061816	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
4061816	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
4061816	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
914639GM5	24455/H-9907	UNIV OF NEBRASKA NE	800,000.00	2.000	02/15/2018	0.760	806,961.34	0.00	806,648.00	0.00	05/22/2017
42403LP4	24456/H-9907	HOUSTON ISD TAX-EXE	3,475,000.00	2.250	02/15/2018	0.782	3,510,845.02	0.00	3,506,587.75	0.00	05/23/2017
4052817	24476/H-9907	CD - CHCI	1,969,545.70	0.100	05/28/2018	0.100	1,969,545.70	0.00	1,969,545.70	0.00	05/28/2017
802088KH6	24453/H-9907	SANTA FE PUBLIC SD T	1,000,000.00	2.500	08/01/2018	0.751	1,020,275.52	0.00	1,018,850.00	0.00	05/22/2017
5218407C6	24440/H-9907	LEANDER TXISD CAP A	1,250,000.00	0.000	08/15/2018	0.912	1,236,389.06	0.00	1,236,250.00	0.00	05/17/2017
240775NH5	24459/H-9907	DE KALB IL SER A TAX-	5,000.00	2.000	01/01/2019	1.220	5,060.92	0.00	5,030.20	0.00	05/26/2017
463813ZW8	24441/H-9907	IRVING TX ISD CABS SI	1,435,000.00	0.000	02/15/2019	0.660	1,418,963.60	0.00	1,410,088.40	0.00	05/17/2017
239019E24	24454/H-9907	DAVIS CO UT SD TAX-E	110,000.00	2.000	06/01/2019	0.950	112,281.48	0.00	112,442.00	0.00	05/22/2017
40861JU0	24457/H-9907	CARBON CNTY PA REF	10,000.00	1.500	12/01/2019	1.000	10,123.12	0.00	10,099.00	0.00	05/26/2017
Fund	**9907**	**COMM.HEALTH CHOICE, INC.**	**$11,411,204.67**	**1.095**		**0.580**	**$11,447,104.73**	**$1,356,658.97**	**$11,432,200.02**	**$1,356,658.97**	
973552P8	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	1,239,727.20	1,239,442.00	06/29/2015
952476N20	23614/H-9917	AUSTIN TX WTR & WS	1,055,000.00	1.131	11/15/2017	1.131	1,055,000.00	1,055,000.00	1,053,723.45	1,053,406.95	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**	**$2,293,450.65**	**$2,292,848.95**	
923A1AK7	24407/H-9918	TMCPR - DISC CP	5,162,000.00	1.390	01/19/2018	1.421	5,115,759.95	5,109,581.32	5,116,290.49	5,161,400.64	04/24/2017
Fund	**9918**	**HOSP DIST SERIES 2010 D/S R**	**$5,162,000.00**	**1.390**		**1.421**	**$5,115,759.95**	**$5,109,581.32**	**$5,116,290.49**	**$5,161,400.64**	
3130A92E0	24019/H-9919	FHLB Note	15,000,000.00	0.625	08/11/2017	0.663	14,998,892.63	14,998,418.05	14,989,050.00	14,988,300.00	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	14,947,200.00	14,947,200.00	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	9,950,300.00	9,947,700.00	08/30/2016
Fund	**9919**	**HOSP DIST BEN TAUB LEVEL 1**	**$40,000,000.00**	**0.786**		**0.800**	**$39,998,892.63**	**$39,998,418.05**	**$39,886,550.00**	**$39,883,200.00**	
89233GWU6	24239/H-9920	TMCC - DISC CP	3,589,000.00	1.290	09/28/2017	1.318	3,573,695.90	3,569,709.12	3,577,017.73	3,573,298.13	01/04/2017
Fund	**9920**	**HOSP DIST SERIES 2016 RR D/**	**$3,589,000.00**	**1.290**		**1.318**	**$3,573,695.90**	**$3,569,709.12**	**$3,577,017.73**	**$3,573,298.13**	
89233GWU6	24238/H-9921	TMCC - DISC CP	10,563,000.00	1.290	09/28/2017	1.318	10,517,957.61	10,506,223.88	10,527,734.26	10,516,786.88	01/04/2017
Fund	**9921**	**HOSP DIST SERIES 2016 RR DS**	**$10,563,000.00**	**1.290**		**1.318**	**$10,517,957.61**	**$10,506,223.88**	**$10,527,734.26**	**$10,516,786.88**	
4021717	24342/H-9922	CD - CHC TEXAS	100,000.00	0.100	02/17/2018	0.100	100,000.00	100,000.00	100,000.00	100,000.00	02/17/2017

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

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2017	Book Value 04/30/2017	Market Value 05/31/2017	Market Value 04/30/2017	Purchase Date
4031017	24379/H-9922	CD - CHC TEXAS	400,000.00	0.100	03/10/2018	0.100	400,000.00	400,000.00	400,000.00	400,000.00	03/10/2017
4032217	24380/H-9922	CD - CHC TEXAS	100,000.00	0.100	03/22/2018	0.100	100,000.00	100,000.00	100,000.00	100,000.00	03/22/2017
049843Z81	24427/H-9922	CITY OF ATTLEBORO M	7,702,937.00	2.000	05/18/2018	0.900	7,783,867.05	0.00	7,792,599.19	0.00	05/18/2017
53838XT7	24428/H-9922	FRANKLIN MA BANS SE	7,840,000.00	2.000	05/18/2018	0.850	7,926,161.16	0.00	7,932,355.20	0.00	05/19/2017
217489PU1	24460/H-9922	COPPEL TX ISD CAP AP	5,000.00	0.000	08/15/2018	0.830	4,950.32	0.00	4,946.90	0.00	05/26/2017
587839YA3	24431/H-9922	MERCER CNTY NJ TAX	1,000,000.00	2.000	02/01/2019	0.851	1,018,974.03	0.00	1,017,510.00	0.00	05/15/2017
930013XW2	24458/H-9922	WACONIA MN SER A T/	50,000.00	2.000	02/01/2019	0.900	50,907.44	0.00	50,990.50	0.00	05/26/2017
090874KJ6	24429/H-9922	BIRDSVILLE TX ISD CAI	1,045,000.00	0.000	02/15/2019	0.530	1,035,609.80	0.00	1,029,314.55	0.00	05/15/2017
463813ZW8	24430/H-9922	IRVING TX ISD CABS SI	1,000,000.00	0.000	02/15/2019	0.660	988,821.30	0.00	982,640.00	0.00	05/15/2017
525482FP4	24432/H-9922	MULTNOMAH CLACKAM	1,000,000.00	0.000	06/15/2019	0.610	987,659.01	0.00	983,240.00	0.00	05/15/2017
521841GG5	24435/H-9922	LEANDER TXISD CAB R	1,380,000.00	0.000	08/15/2019	0.590	1,362,184.40	0.00	1,353,228.00	0.00	05/15/2017
590760GQ1	24436/H-9922	MESQUITE TX ISD REF	1,000,000.00	0.000	08/15/2019	0.590	987,090.15	0.00	980,980.00	0.00	05/15/2017
521841FA9	24439/H-9922	LEANDER TX ISD TAX E	1,075,000.00	0.000	08/15/2019	0.590	1,061,121.91	0.00	1,054,231.00	0.00	05/15/2017
150429Z27	24433/H-9922	CEDAR HILLS TXISD RE	1,255,000.00	0.000	08/15/2019	0.600	1,238,527.49	0.00	1,230,602.80	0.00	05/15/2017
804752BB3	24434/H-9922	FAIRFLD SUISUN CA UI	2,645,000.00	2.000	08/15/2019	1.112	2,695,999.45	0.00	2,676,528.40	0.00	05/15/2017
090874KK3	24437/H-9922	BIRDSVILLE TX ISD CAI	1,000,000.00	0.000	02/15/2020	0.850	977,312.69	0.00	973,410.00	0.00	05/15/2017
187694PQ8	24438/H-9922	KELLER TXISD CABS RE	760,000.00	0.000	02/15/2020	0.830	743,153.93	0.00	740,452.80	0.00	05/15/2017
7742853H1	24426/H-9922	ROCKWALL TXISD CAB!	1,000,000.00	0.000	02/15/2020	0.910	975,738.55	0.00	973,100.00	0.00	05/15/2017
731367DK1	24425/H-9922	POLK CNTY OR SCHL D	970,000.00	0.000	06/15/2020	1.040	939,904.55	0.00	943,887.60	0.00	05/15/2017
Fund	**9922 COMM HEALTH CHOICE TEXAS,**		**$31,327,937.00**	**1.230**		**0.815**	**$31,377,983.23**	**$600,000.00**	**$31,320,016.94**	**$600,000.00**	
	23114/I-9995	LONE STAR INVESTMEI	1,811,130.25	1.000	06/01/2017	1.000	1,811,130.25	1,809,593.55	1,811,130.25	1,809,593.55	01/15/2014
89233GT14	24398/I-9995	TMCC - DISC CP	1,600,000.00	0.940	06/01/2017	0.954	1,600,000.00	1,598,704.89	1,600,000.00	1,598,801.33	04/13/2017
89233GTF3	24399/I-9995	TMCC - DISC CP	1,600,000.00	0.970	06/15/2017	0.985	1,599,396.44	1,598,060.00	1,599,433.78	1,598,260.00	04/13/2017
89233GTV8	24400/I-9995	TMCC - DISC CP	1,600,000.00	0.990	06/29/2017	1.006	1,598,768.00	1,597,404.00	1,598,867.55	1,597,718.67	04/13/2017
89233GUD6	24401/I-9995	TMCC - DISC CP	1,600,000.00	1.010	07/13/2017	1.027	1,598,114.67	1,596,723.11	1,598,301.33	1,597,015.10	04/13/2017
62478XUT5	24461/I-9995	MUFG - DISC CP	1,600,000.00	0.900	07/27/2017	0.914	1,597,760.00	0.00	1,597,735.10	0.00	05/24/2017
62478XVA5	24463/I-9995	MUFG - DISC CP	1,342,000.00	0.940	08/10/2017	0.955	1,339,547.12	0.00	1,339,547.12	0.00	05/24/2017
Fund	**9995 JUVENILE BOARD**		**$11,153,130.25**	**0.966**		**0.978**	**$11,144,716.48**	**$8,200,485.55**	**$11,145,015.13**	**$8,201,388.65**	
89233GT14	24363/D-9996	TMCC - DISC CP	2,000,000.00	1.030	06/01/2017	1.046	2,000,000.00	1,998,226.11	2,000,000.00	1,998,501.66	03/21/2017
89233GTF3	24362/D-9996	TMCC - DISC CP	2,000,000.00	1.030	06/15/2017	1.047	1,999,198.89	1,997,425.00	1,999,292.22	1,997,825.00	03/21/2017
89233GTU0	24361/D-9996	TMCC - DISC CP	2,000,000.00	1.040	06/28/2017	1.057	1,998,440.00	1,996,648.89	1,998,635.00	1,997,196.66	03/21/2017
89233GUD6	24360/D-9996	TMCC - DISC CP	1,000,000.00	1.070	07/13/2017	1.089	998,751.67	997,830.28	998,938.33	998,134.44	03/21/2017
62478XUT5	24462/D-9996	MUFG - DISC CP	2,000,000.00	0.900	07/27/2017	0.914	1,997,200.00	0.00	1,997,168.88	0.00	05/24/2017
62478XVA5	24464/D-9996	MUFG - DISC CP	1,500,000.00	0.940	08/10/2017	0.955	1,497,258.33	0.00	1,497,258.33	0.00	05/24/2017
Fund	**9996 COMM SUPV&CORR(TDCJ)**		**$10,500,000.00**	**0.998**		**1.014**	**$10,490,848.89**	**$6,990,130.28**	**$10,491,292.76**	**$6,991,657.76**	

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CUSIP	Item Agency Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 05/31/2017	Book Value 04/30/2017	Market Value 05/31/2017	Market Value 04/30/2017	Purchase Date
Grand Totals			**$1,114,310,851.67**	**0.887**		**0.892**	**$1,112,987,065.34**	**$662,935,645.84**	**$1,112,576,094.65**	**$662,718,235.45**	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

First Quarter
Ending May 31, 2017
Fiscal Year 2017-18

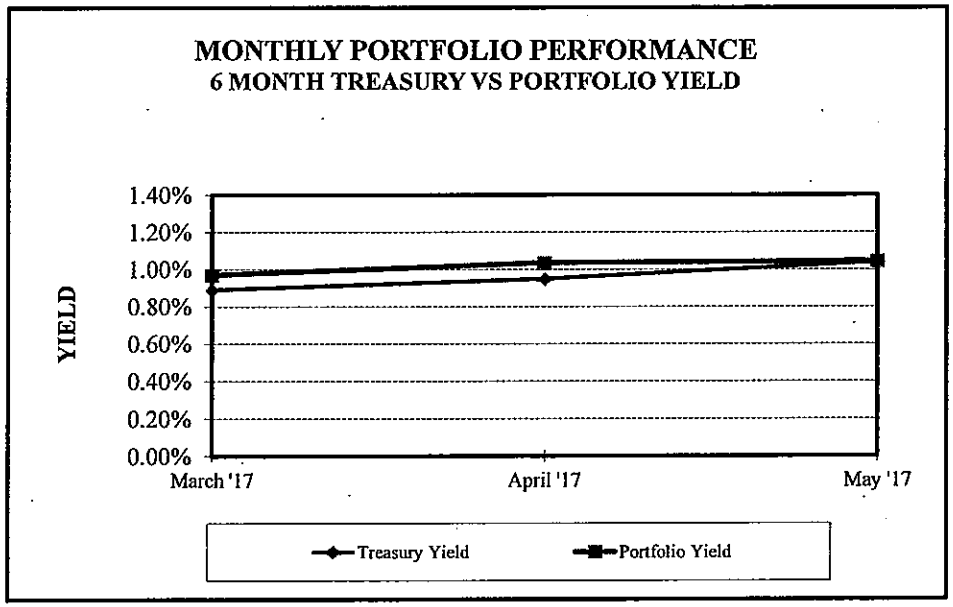
PORTFOLIO PERFORMANCE
First Quarter
March through May 2017
Fiscal Year 2017-18

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

TREASURY CONSTANT MATURITIES	March '17	April '17	May '17
6 MONTH	0.89%	0.95%	1.04%
1 YEAR	1.01%	1.04%	1.12%
2 YEAR	1.31%	1.24%	1.30%
3 YEAR	1.59%	1.44%	1.48%
5 YEAR	2.01%	1.82%	1.84%
7 YEAR	2.30%	2.10%	2.11%
10 YEAR	2.48%	2.30%	2.30%

HARRIS COUNTY
INVESTMENT PORTFOLIO
MATURITY DISTRIBUTION

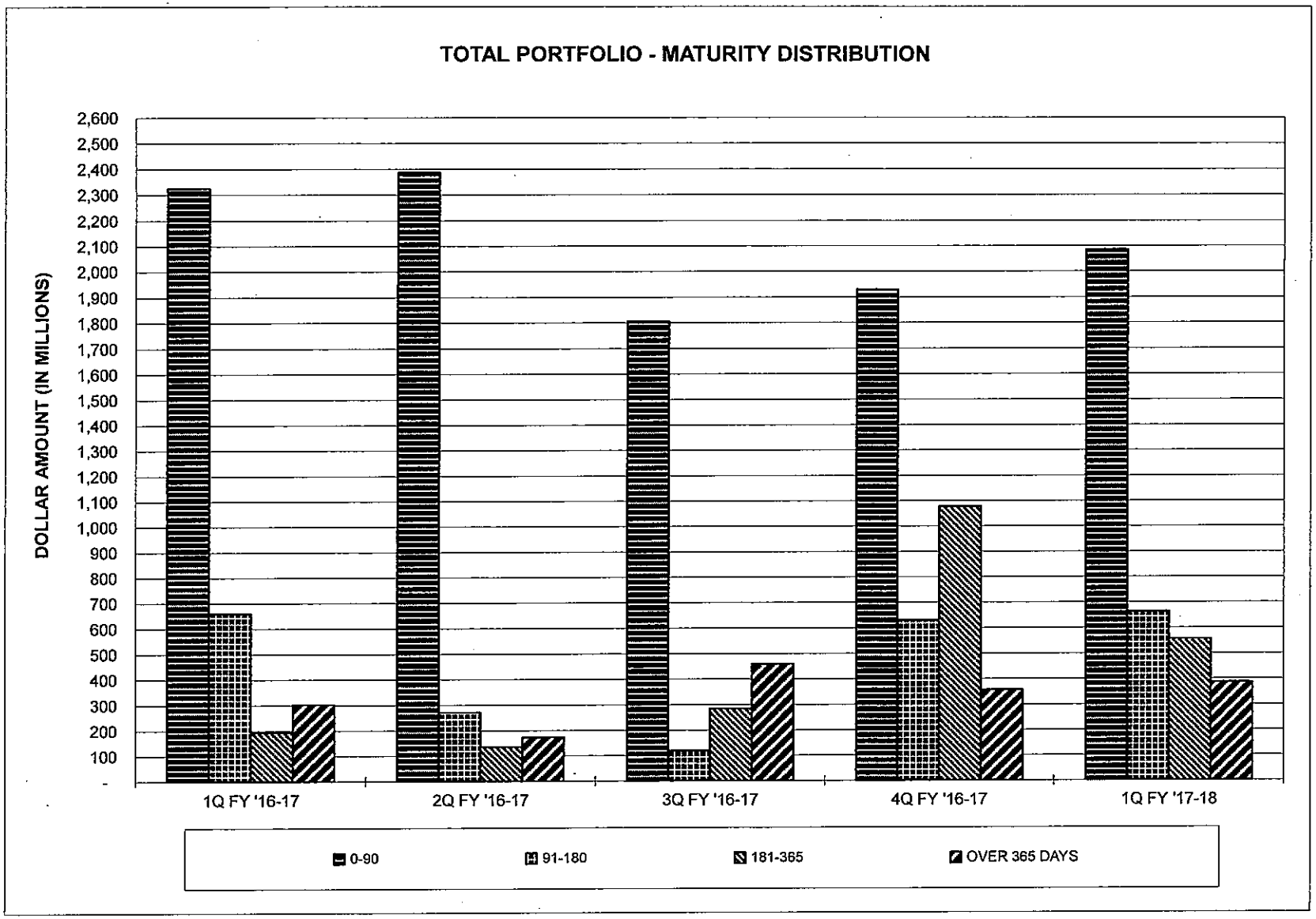
NO. OF DAYS	March '17	April '17	May '17
0-90	51.66%	53.18%	56.46%
91-180	21.26%	21.10%	17.97%
181-365	17.92%	16.07%	15.09%
>365	9.16%	9.65%	10.48%
WTD AVG. MATURITY	157	157	146
WTD AVG. YIELD	0.97%	1.04%	1.05%

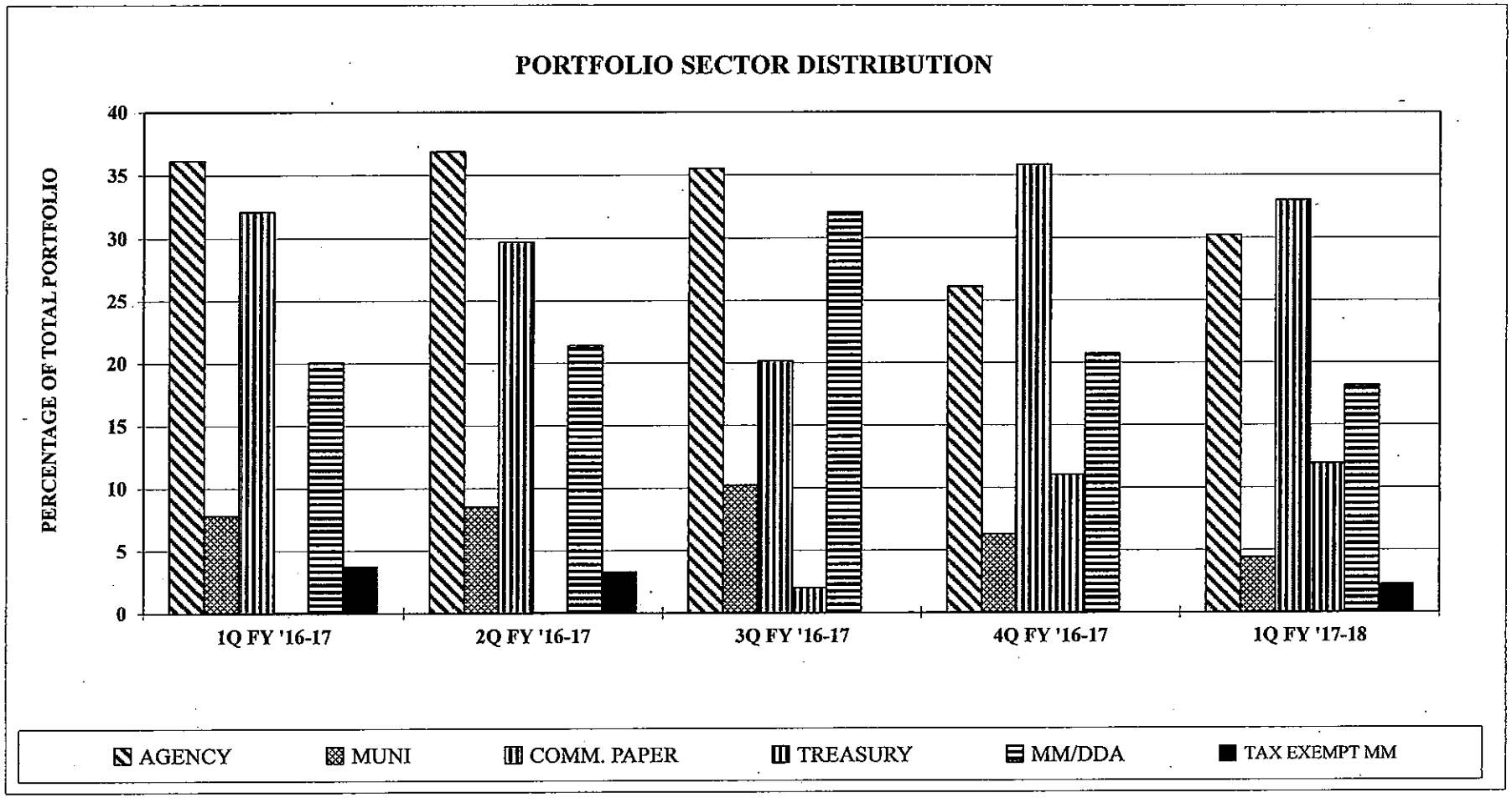


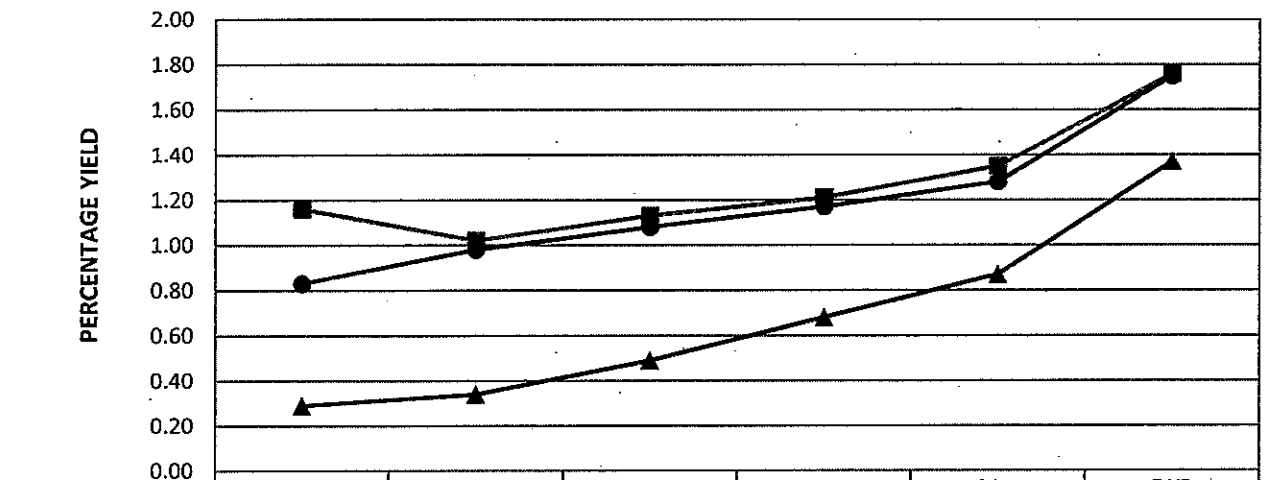
SECTION V

GRAPHS

First Quarter
Ending May 31, 2017
Fiscal Year 2017-18


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
-
1Q FY '16-17
2Q FY '16-17
3Q FY '16-17
4Q FY '16-17
1Q FY '17-18
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
1Q FY '16-17
2Q FY '16-17
3Q FY '16-17
4Q FY '16-17
1Q FY '17-18
AGENCY
MUNI
COMM. PAPER
TREASURY
MM/DDA
TAX EXEMPT MM



	FED FUNDS	3 MO	6 MO	1 YR	2 YR	5 YR
May 31, 2016	0.29	0.34	0.49	0.68	0.87	1.37
May 31, 2017	0.83	0.98	1.08	1.17	1.28	1.75
June 15, 2017	1.16	1.02	1.13	1.21	1.35	1.76