



HARRIS COUNTY

BUDGET MANAGEMENT DEPARTMENT

(713) 274-1100
1001 Preston St. #500 Houston TX 77002
<http://budget.harriscountytx.gov/>

To: Commissioners Court

Date: March 30, 2021

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

The Financial Management Section of the Budget Management Department has prepared the Investment Report covering the Fourth Quarter of Fiscal Year 2020-21 (December 2020 through February 2021).

is 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.

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Amy Perez
Director, Financial Management

[Redacted signature block]

Diana Elizondo
Investment Manager

[Redacted signature block]

Mark LaRue
Financial Analyst



HARRIS COUNTY
INVESTMENT REPORT
Fiscal Year 2020-21
December through February
Fourth Quarter



Prepared By:
Budget Management Department
Financial Management Section

TABLE OF CONTENTS

SECTION I: Portfolio Summary of Balances, Earnings and Market Sectors
Summary Investment Portfolio
Other Investment Portfolio

SECTION II: Management Report Summary

SECTION III:
Current Portfolio Holdings as of February 28, 2021

SECTION IV:
Portfolio Performance (Benchmark)

SECTION V:
Graphs
Portfolio Sector Distribution
Total Portfolio Maturity Distribution
Yield Curve

SECTION I

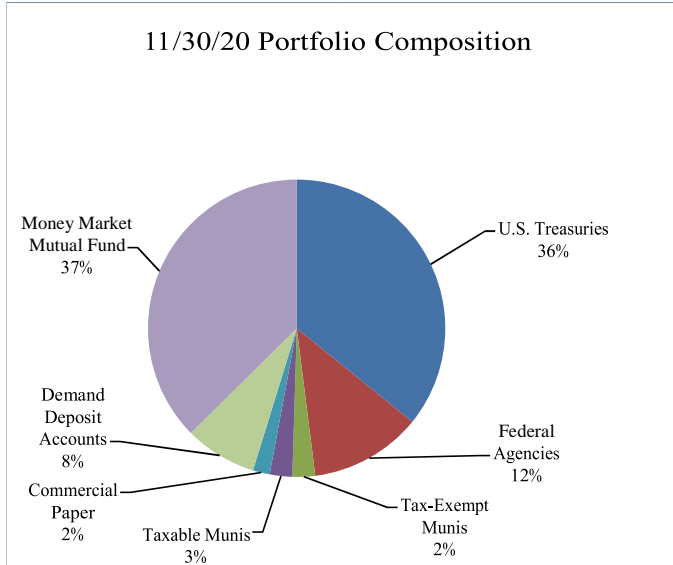
PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS

Harris County Investment Report

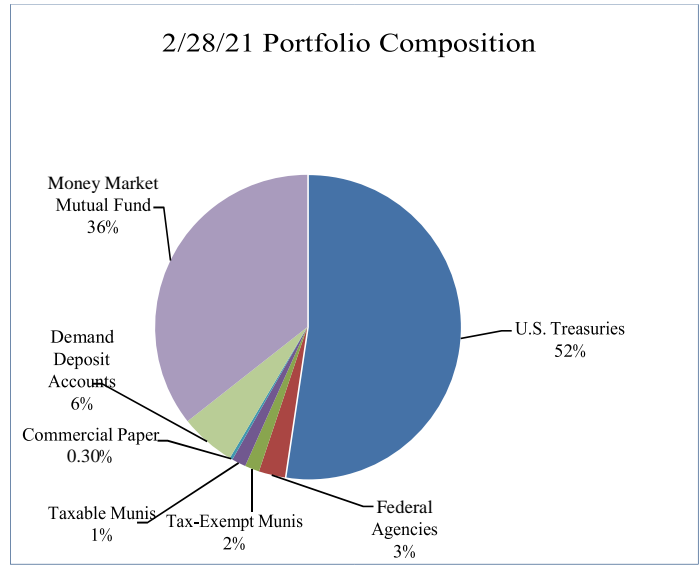
Fiscal Year 2020-21
December through February
Fourth Quarter

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

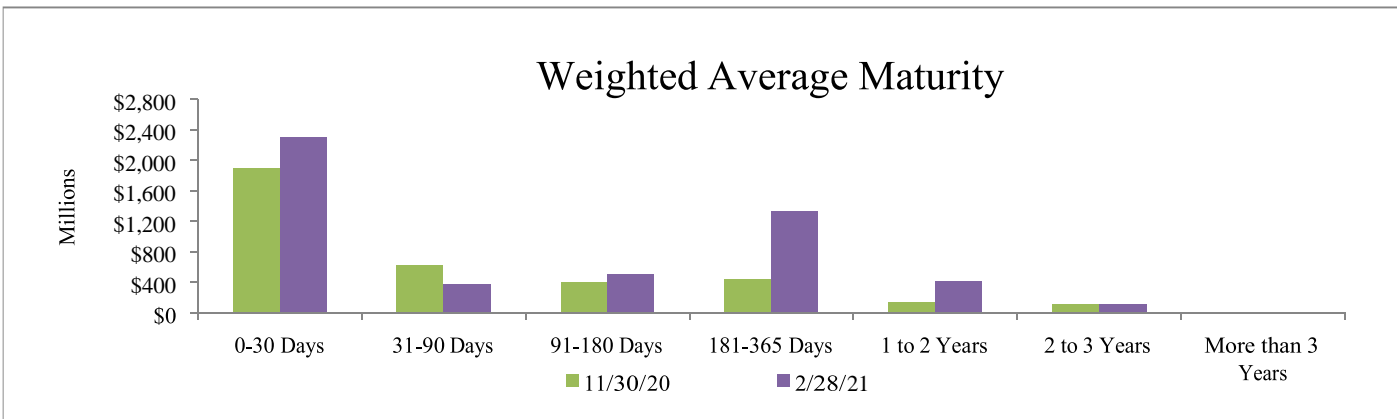
\$ 3,299,693



Total Par Value of Portfolio: \$ 3,609,207,568.06



Total Par Value of Portfolio: \$ 5,044,481,795.99



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

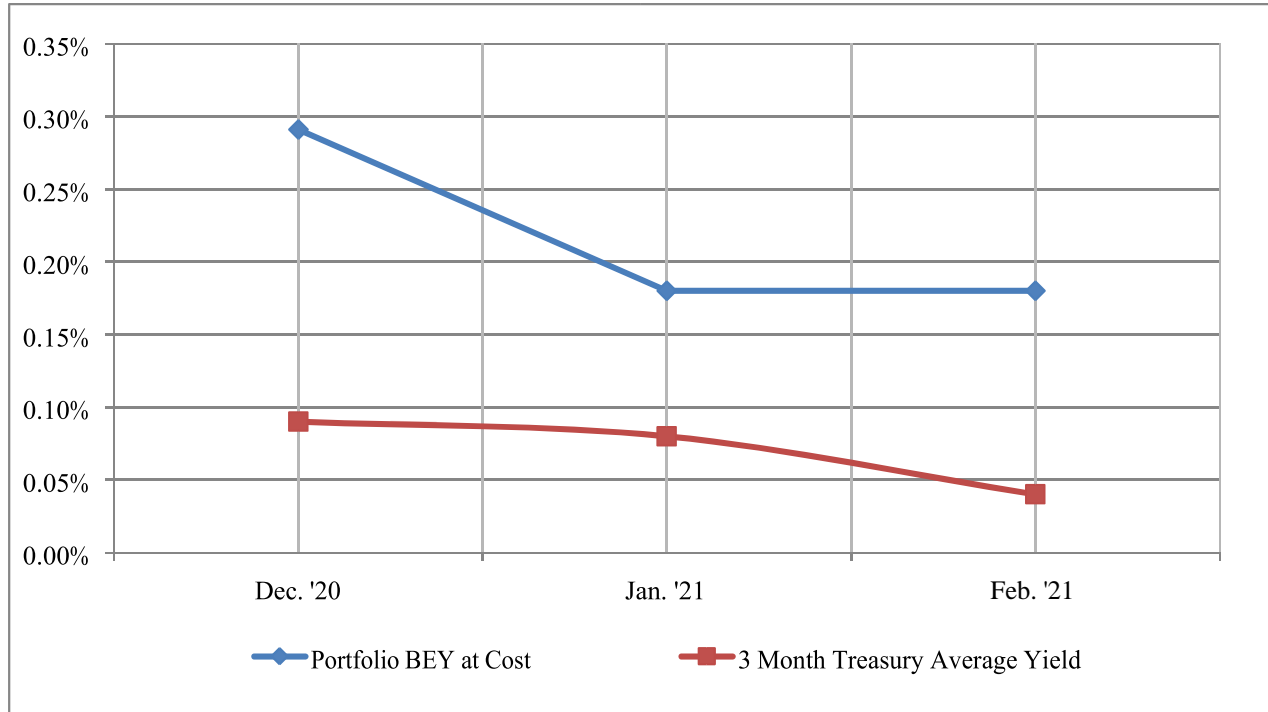
91

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

Harris County Investment Report

Fiscal Year 2020-21
December through February
Fourth Quarter

Average 3 Month Constant Maturity UST Yield vs Monthly Portfolio Yield



The book value of the portfolio as of November 30, 2020 was \$3,612,705,193 and the book value as of February 28, 2021 was \$5,060,841,239.

The market value of the portfolio as of November 30, 2020 was \$3,618,138,567 and the market value as of February 28, 2021 was \$5,064,176,835.

The weighted average bond equivalent yield at cost for this quarter was 0.22% while the quarterly average for the benchmark 3 month constant maturity Treasury was 0.07%. This resulted in the portfolio exceeding the benchmark by 15 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
FY 2020-21
Fourth Quarter
(dollar amounts in thousands)

MARKET SECTOR	COUNTY FUNDS			OTHER FUNDS			TOLL ROAD AUTHORITY			FLOOD CONTROL DISTRICT			TAX			TOTAL FUNDS		
	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY																		
AGENCY	2,139,100	30.3%	0.17%	203,000	2.9%	0.09%	485,000	6.9%	0.19%	17,400	0.2%	0.06%	---	---	---	2,844,500	40.4%	0.17%
TAX EXEMPT MUNI	128,720	1.8%	0.73%	---	---	---	12,000	0.2%	0.71%	---	---	---	---	---	---	140,720	2.0%	0.73%
TAXABLE MUNI	765	0.0%	0.95%	13,975	0.20%	0.47%	76,979	1.1%	1.14%	---	---	---	---	---	---	91,719	1.3%	1.04%
COMM PAPER	45,640	0.6%	1.61%	---	---	---	26,745	0.4%	3.06%	3,000	0.0%	3.02%	---	---	---	75,385	1.1%	2.18%
TIME DEPOSITS	---	---	---	45,065	0.6%	0.23%	15,000	0.2%	0.41%	---	---	---	---	---	---	60,065	0.9%	0.27%
LOANS	---	---	---	3,925	0.1%	0.05%	---	---	---	---	---	---	---	---	---	3,925	0.1%	0.05%
DEMAND DEPOSIT ACCTS	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MONEY MARKET FUNDS	150,162	2.1%	0.07%	58,845	0.8%	0.07%	9,057	0.1%	0.07%	8,626	0.1%	0.07%	129,926	1.8%	0.07%	356,616	5.1%	0.07%
TAX EXEMPT MMF	705,457	10.0%	0.05%	1,679,895	23.8%	0.06%	826,997	11.7%	0.04%	70,450	1.0%	0.09%	193,459	2.7%	0.01%	3,476,258	49.3%	0.05%
TOTALS	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	\$3,169,844	45.0%	0.18%	\$2,004,705	28.4%	0.07%	\$1,451,778	20.6%	0.21%	\$99,476	1.4%	0.17%	\$323,385	4.6%	0.03%	\$7,049,188	100.0%	0.15%

4TH QTR. '21 \$4,036 \$401 \$1,257 \$34 \$56 \$3,789 EARNINGS

FISCAL YEAR \$23,448 \$7,093 \$14,899 \$711 \$453 \$46,604 EARNINGS

OTHER FUNDS
INVESTMENT PORTFOLIO SUMMARY
FY 2020-21
Fourth Quarter
(dollar amounts in thousands)

MARKET SECTOR	911 EMERGENCY NETWORK			COMMUNITY SUPV. & CORRECTION			HOSPITAL DISTRICT			COMMUNITY HEALTH CHOICE			JUVENILE			SPORTS & CONVENTION CORPORATION			SPORTS AUTHORITY			COUNTY CLERK			DISTRICT CLERK			TOTAL OTHER FUNDS				
	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD		
TREASURY	10,000	0.5%	0.12%	12,000	0.6%	0.07%	111,000	5.5%	0.08%	---	---	---	---	---	---	---	---	24,000	1.2%	0.09%	46,000	2.3%	0.10%	203,000	10.1%	0.09%						
AGENCY	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---		
TAX EXMPT MUNI	---	---	---	---	---	---	---	---	---	13,975	0.7%	0.47%	---	---	---	---	---	---	---	---	---	---	---	---	---	13,975	0.7%	0.47%				
TAXABLE MUNI	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---		
COMM PAPER	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	45,065	2.2%	0.23%	---	---	---	---	---	45,065	2.2%	0.23%				
TIME DEPOSITS	---	---	---	---	---	---	---	---	---	3,925	0.2%	0.05%	---	---	---	---	---	---	---	---	---	---	---	---	---	---	3,925	0.2%	0.05%			
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---		
DEMAND DEPOSIT ACCTS	5,000	0.2%	0.07%	2,493	0.1%	0.07%	50,035	2.5%	0.07%	---	---	---	1,317	0.1%	0.07%	---	---	---	---	---	---	---	---	---	---	---	58,845	2.9%	0.07%			
MONEY MARKET FUNDS	8,893	0.4%	0.01%	7,102	0.4%	0.02%	1,000,180	49.9%	0.09%	503,406	25.1%	0.01%	11,609	0.6%	0.10%	---	---	---	55,001	2.7%	0.04%	29,867	1.5%	0.06%	63,837	3.2%	0.06%	1,679,895	83.8%	0.06%		
TAX EXMPT MMF	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	
TOTALS	\$23,893	1.2%	0.07%	\$21,595	1.1%	0.06%	\$1,161,215	57.9%	0.09%	\$521,306	26.0%	0.02%	\$12,926	0.6%	0.10%	\$0	0.0%	0.00%	\$100,066	5.0%	0.12%	\$53,867	2.7%	0.07%	\$109,837	5.5%	0.07%	\$2,004,705	100.0%	0.07%		
4TH QTR. '21 EARNINGS		\$3			\$4			\$242			\$74			\$3			\$0			\$42			\$10			\$23			\$401			
FISCAL YEAR EARNINGS		\$93			\$106			\$4,796			\$500			\$37			\$12			\$617			\$284			\$647			\$7,093			

SECTION II

MANAGEMENT REPORT SUMMARY

Harris County Financial Svcs
Houston, Texas

Management Report Summaries -- #1

Values are "As of":02/28/2021
Run Date: 03/26/2021 12:24:44

Portfolio ID: HARRIS
COUNTY

HARRIS COUNTY

	<i>U.S. Treasuries</i>	<i>Federal Agencies</i>	<i>Tax Exmpt Municipals</i>	<i>Taxable Municipals</i>	<i>Commrc'l Paper</i>	<i>Time Deposits</i>			<i>DDA</i>	<i>MMF</i>	<i>TE MMF</i>	<i>Total</i>
						<i>Repos</i>	<i>Loans</i>					
PAR VALUE (\$000)	2,641,500	140,720	77,744	75,385	15,000	0	0	0	297,772	1,796,361	0	5,044,482
ACCOUNTING BOOK VALUE	2,656,866	140,717	78,755	75,372	15,000	0	0	0	297,772	1,796,361	0	5,060,841
MARKET VALUE	2,657,964	142,177	79,303	75,601	15,000	0	0	0	297,772	1,796,361	0	5,064,177
VARIANCE	1,098	1,461	548	229	0	0	0	0	0	0	0	3,336
PORTFOLIO WTD AVGS:												
Maturity (days)	208	639	552	449	1				1	1		142
Effctv Maty (days)	208	639	310	174	1				1	1		134
Pcnt Of Total PAR:	52.364	2.790	1.541	1.494	0.297				5.903	35.610		100.000
BEY @ Cost	0.173	0.727	1.141	2.180	0.407				0.070	0.039		0.180
BEY @ Mkt	0.073	0.134	0.122	0.531	0.000				0.070	0.032		0.064
# of Securities	143	6	80	27	1	0.000 0	0.000 0	0.000 0	9	59	0.000 0	325

Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month		0	9,320		0	0	0	0	0	1,796,361	0	2,309,012
1 to 3 months	157,900	0	5,810	32,660	15,000	0	0	0	297,772	0	0	373,800
3 to 6 months	354,700	0	12,240	13,290	0	0	0	0	0	0	0	501,200
6 to 12 months	484,900	0	26,424	4,060	0	0	0	0	0	0	0	1,333,424
1 to 2 years	1,294,000	40,720	16,565	13,000	0	0	0	0	0	0	0	419,660
2 to 3 years	350,000	100,000	7,385	12,375	0	0	0	0	0	0	0	107,385
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	2,641,500	140,720	77,744	75,385	15,000	0	0	0	297,772	1,796,361	0	5,044,482

Harris County Financial Svcs Management Report Summaries -- #1 Values are "As of":02/28/2021
Houston, Texas Run Date: 03/26/2021 12:34:06

Portfolio ID: HARRIS COUNTY DISTRICT CLERK & COUNTY CLERK REGISTRY

	<i>U.S. Treasuries</i>	<i>Federal Agencies</i>	<i>Tax Exmpt Municipals</i>	<i>Taxable Municipals</i>	<i>Commrc'l Paper</i>	<i>Time Deposits Repos</i>	<i>Loans</i>	<i>DDA</i>	<i>MMF</i>	<i>TE MMF</i>	<i>Total</i>
PAR VALUE (\$000)	70,000	0	0	0	0	0	0	0	93,704	0	163,704
ACCOUNTING BOOK VALUE	69,963	0	0	0	0	0	0	0	93,704	0	163,668
MARKET VALUE	69,974	0	0	0	0	0	0	0	93,704	0	163,679
VARIANCE	11	0	0	0	0	0	0	0	0	0	11

PORTFOLIO WTD AVGS:												
Maturity (days)	212								1			91
Effctv Maty (days)	212								1			91

Pcnt Of Total PAR:	42.760									57.240		100.000
BEY @ Cost	0.092									0.058		0.073
BEY @ Mkt	0.057									0.055		0.056
# of Securities	12	0.000	0.000	0.000	0	0.000	0	0.000	0.000	0.000	0.000	21
		0	0	0	0	0	0	0	0	0	0	
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month												
1 to 3 months	4,000	0	0	0	0	0	0	0	0	93,704	0	
3 to 6 months	9,000	0	0	0	0	0	0	0	0	0	0	
6 to 12 months	13,000	0	0	0	0	0	0	0	0	0	0	97,704
1 to 2 years	44,000	0	0	0	0	0	0	0	0	0	0	9,000 13,000
2 to 3 years	0	0	0	0	0	0	0	0	0	0	0	44,000 0
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	70,000	0	0	0	0	0	0	0	0	93,704	0	163,704

10

Harris County Financial Svcs		Management Report Summaries -- #1										Values are "As of":02/28/2021	
Houston, Texas												Run Date: 03/26/2021 12:35:34	
Portfolio ID: HARRIS COUNTY		911 EMERGENCY NETWORK; COMM SUPERVISION & CORR; HOSPITAL DIST; JUV PROBATION; SPORTS & CONVENTION CORP; & SPORTS AUTHORITY											
	U.S. Treasuries	Federal Agencies	Tax Exmpt Municipals	Taxable Municipals	Commrc'l Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total	
PAR VALUE (\$000)	133,000	0	13,975	0	45,065	3,925	0	0	58,846	1,586,191	0	1,841,002	
ACCOUNTING BOOK VALUE	132,942	0	14,240	0	45,055	3,925	0	0	58,846	1,586,191	0	1,841,199	
MARKET VALUE	132,957	0	14,247	0	45,061	3,925	0	0	58,846	1,586,191	0	1,841,227	
VARIANCE	15	0	7	0	6	0	0	0	0	0	0	28	

PORTFOLIO WTD AVGS:												
Maturity (days)	194		254		34		93		1		1	18
Effctv Maty (days)	194		254		34		93		1		1	18
Pcnt Of Total PAR:	7.224		0.759		2.448		0.213		3.196		86.159	100.000
BEY @ Cost	0.083		0.472		0.225		0.046		0.070		0.063	0.071
BEY @ Mkt	0.056		0.224		0.096		0.046		0.070		0.058	0.058
# of Securities	11	0.000	0	20	0.000	0	9	7	0.000	0.000	0	85
		0			0						0	
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month												
1 to 3 months		0	1,090	0	28,085	500	0	0	58,846	1,586,191	0	
3 to 6 months	6,000	0	570	0	11,000	1,970	0	0	0	0	0	1,680,712
6 to 12 months	6,000	0	6,045	0	5,980	1,356	0	0	0	0	0	19,540
1 to 2 years	30,000	0	3,195	0	0	100	0	0	0	0	0	43,381
2 to 3 years	91,000	0	3,075	0	0	0	0	0	0	0	0	94,295
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	3,075
	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	133,000	0	13,975	0	45,065	3,925	0	0	58,846	1,586,191	0	1,841,002

SECTION III

CURRENT PORTFOLIO HOLDINGS

Run Date: 3/26/2021 12:37:08PM

As Of Date: 02/28/2021

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
C022821	10398/C-100	MMF - COGEN (TAX AC) (CA	301,937,596.47	0.010	03/01/2021	0.010	301,937,596.47	0.00	301,937,596.47	0.00	02/28/2021
C022821	10410/C-100	DDA - CO GEN (Tax Acct) (C	1,980,914.75	0.070	03/01/2021	0.070	1,980,914.75	0.00	1,980,914.75	0.00	02/28/2021
Fund	100 DDA-CNTYGEN		\$303,918,511.22	0.010		0.010	\$303,918,511.22	\$0.00	\$303,918,511.22	\$0.00	
A022821	10392/A-103	MMF - DA (CADENCE)	12,944,942.88	0.010	03/01/2021	0.010	12,944,942.88	0.00	12,944,942.88	0.00	02/28/2021
Fund	103 MMF-DA		\$12,944,942.88	0.010		0.010	\$12,944,942.88	\$0.00	\$12,944,942.88	\$0.00	
J022821	10393/J-104	MMF - SHERIFF (CADENCE)	8,591,715.31	0.010	03/01/2021	0.010	8,591,715.31	0.00	8,591,715.31	0.00	02/28/2021
Fund	104 MMF-SHERIFF		\$8,591,715.31	0.010		0.010	\$8,591,715.31	\$0.00	\$8,591,715.31	\$0.00	
C022821	10409/C-1005	DDA - COUNTY (CADENCE)	139,280,262.35	0.070	03/01/2021	0.070	139,280,262.35	0.00	139,280,262.35	0.00	02/28/2021
Fund	1005 COUNTY DDA		\$139,280,262.35	0.070		0.070	\$139,280,262.35	\$0.00	\$139,280,262.35	\$0.00	
C022821	10397/C-1006	MMF - COUNTY (CADENCE)	85,100,402.64	0.010	03/01/2021	0.010	85,100,402.64	0.00	85,100,402.64	0.00	02/28/2021
Fund	1006 MMF-COUNTY		\$85,100,402.64	0.010		0.010	\$85,100,402.64	\$0.00	\$85,100,402.64	\$0.00	
F022821	10394/F-1008	MMF - FLOOD (CADENCE)	13,826,562.14	0.010	03/01/2021	0.010	13,826,562.14	0.00	13,826,562.14	0.00	02/28/2021
Fund	1008 MMF- FLOOD		\$13,826,562.14	0.010		0.010	\$13,826,562.14	\$0.00	\$13,826,562.14	\$0.00	
	25991/R-1015	LOGIC - POOL	0.00	0.150	03/01/2021	0.150	0.00	0.00	0.00	0.00	05/18/2020
Fund	1015 HCTO AUTOMOBILE INVENTORY TAX		\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	
	25712/C-1050	LONE STAR (GOV) - POOL	167,228.47	0.027	03/01/2021	0.027	167,228.47	167,225.05	167,228.47	167,225.05	10/11/2019
	23100/C-1050	LONE STAR - POOL	20,591,918.01	0.092	03/01/2021	0.092	20,591,918.01	20,590,457.42	20,591,918.01	20,590,457.42	01/08/2014
	24414/C-1050	LOGIC - POOL	17,214,985.31	0.101	03/01/2021	0.101	17,214,985.31	17,213,655.99	17,214,985.31	17,213,655.99	04/27/2017

Value & Market Value Report

912796G86	26234/C-1050	US TREASURY BILL	10,000,000.00	0.087	06/08/2021	0.088	9,997,615.75	9,996,941.42	9,998,900.00	9,997,538.80	01/08/2021
912828S76	25852/C-1050	US TREASURY NOTE	10,000,000.00	1.125	07/31/2021	1.521	9,983,728.45	9,980,731.06	10,044,900.00	10,050,800.00	01/27/2020
912828S76	26265/C-1050	US TREASURY NOTE	10,000,000.00	1.125	07/31/2021	0.082	10,043,750.00	10,051,809.21	10,044,900.00	10,050,800.00	01/22/2021
912828T34	25940/C-1050	US TREASURY NOTE	10,000,000.00	1.125	09/30/2021	0.412	10,041,379.88	10,046,819.49	10,061,700.00	10,068,000.00	03/16/2020
9127964V8	26242/C-1050	US TREASURY BILL	7,000,000.00	0.088	10/07/2021	0.089	6,996,256.94	6,995,780.55	6,997,830.00	6,996,180.80	01/11/2021
3133ELSN5	25943/C-1050	FFCB NOTE	14,000,000.00	0.700	03/11/2022	0.708	13,998,814.98	13,998,718.89	14,085,680.00	14,091,980.00	03/16/2020
Fund	1050 PUBLIC IMPRO/	CONTCGY 07	\$98,974,131.79	0.492		0.356	\$99,035,677.79	\$99,042,139.08	\$99,208,041.79	\$99,226,638.06	

	25988/C-1051	TX CLASS - POOL	10,773,437.19	0.109	03/01/2021	0.109	10,773,437.19	10,772,536.11	10,773,437.19	10,772,536.11	05/12/2020
	25989/C-1051	LONE STAR - POOL	2,246,126.65	0.092	03/01/2021	0.092	2,246,126.65	2,245,967.33	2,246,126.65	2,245,967.33	05/12/2020
	25990/C-1051	LOGIC - POOL	17,404,914.68	0.101	03/01/2021	0.101	17,404,914.68	59,400,798.13	17,404,914.68	59,400,798.13	05/12/2020
Fund	1051 HC COVID-19	CARES ACT	\$30,424,478.52	0.103		0.103	\$30,424,478.52	\$72,419,301.57	\$30,424,478.52	\$72,419,301.57	

912796C72	26142/C-1817	US TREASURY BILL	9,300,000.00	0.106	03/09/2021	0.107	9,299,780.51	9,299,012.28	9,300,000.00	9,299,471.39	10/14/2020
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Run Date: 3/26/2021 12:37:08PM

As Of Date: 02/28/2021

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
912828R77	26145/C-1817	US TREASURY NOTE	4,400,000.00	1.375	05/31/2021	0.100	4,414,001.43	4,418,309.57	4,414,124.00	4,418,216.00	10/14/2020
Fund	1817 Sub Lien Revenue Ref	2012A	\$13,700,000.00	0.513		0.105	\$13,713,781.94	\$13,717,321.85	\$13,714,124.00	\$13,717,687.39	

912828S76	26146/C-1820	US TREASURY NOTE	3,000,000.00	1.125	07/31/2021	0.123	3,012,530.17	3,014,838.36	3,013,470.00	3,015,240.00	10/14/2020
Fund	1820 TAX & SUB REV REF	19B DS	\$3,000,000.00	1.125		0.123	\$3,012,530.17	\$3,014,838.36	\$3,013,470.00	\$3,015,240.00	

	25357/F-3320	TX CLASS - POOL	131,963.74	0.109	03/01/2021	0.109	131,963.74	131,952.71	131,963.74	131,952.71	03/26/2019
	23174/F-3320	LONE STAR - POOL	57,637.74	0.093	03/01/2021	0.093	57,637.74	57,633.65	57,637.74	57,633.65	03/04/2014
Fund	3320 FLD CONTROL TAX & REF	2004A	\$189,601.48	0.104		0.104	\$189,601.48	\$189,586.36	\$189,601.48	\$189,586.36	

	25598/F-3330	LONE STAR (GOV) - POOL	53,743.66	0.027	03/01/2021	0.027	53,743.66	53,742.56	53,743.66	53,742.56	08/21/2019
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Value & Market Value Report

	23175/F-3330	LONE STAR - POOL	376,596.28	0.092	03/01/2021	0.092	376,596.28	376,569.57	376,596.28	376,569.57	03/04/2014
Fund	3330	FLOOD CONTROL IMP 2007	\$430,339.94	0.084		0.084	\$430,339.94	\$430,312.13	\$430,339.94	\$430,312.13	
	25355/C-3730	TX CLASS - POOL	280,899.04	0.109	03/01/2021	0.109	280,899.04	280,875.54	280,899.04	280,875.54	03/26/2019
Fund	3730	UNLMTD TAX ROAD & REF 2004B	\$280,899.04	0.109		0.109	\$280,899.04	\$280,875.54	\$280,899.04	\$280,875.54	
	23430/C-3740	LOGIC - POOL	1,971,493.32	0.101	03/01/2021	0.101	1,971,493.32	1,971,341.10	1,971,493.32	1,971,341.10	12/29/2014
	23680/C-3740	TX CLASS - POOL	2,995,535.09	0.109	03/01/2021	0.109	2,995,535.09	2,995,284.58	2,995,535.09	2,995,284.58	10/30/2015
	23681/C-3740	LONE STAR - POOL	903,770.90	0.092	03/01/2021	0.092	903,770.90	903,706.80	903,770.90	903,706.80	10/30/2015
Fund	3740	ROAD REF 06B	\$5,870,799.31	0.104		0.104	\$5,870,799.31	\$5,870,332.48	\$5,870,799.31	\$5,870,332.48	
B022821	10395/B-4001	MMF - TRA (CADENCE)	371,420,860.84	0.010	03/01/2021	0.010	371,420,860.84	0.00	371,420,860.84	0.00	02/28/2021
Fund	4001	MMF DDA-TLRD	\$371,420,860.84	0.010		0.010	\$371,420,860.84	\$0.00	\$371,420,860.84	\$0.00	
K022821	10390/K-4003	MMF - TRA TRUST INVESCO	159,834,976.61	0.010	03/01/2021	0.010	159,834,976.61	0.00	159,834,976.61	0.00	02/28/2021
Fund	4003	MMF-TLRDTRUST	\$159,834,976.61	0.010		0.010	\$159,834,976.61	\$0.00	\$159,834,976.61	\$0.00	
X022821	10399/X-4007	MMF - COMM CRT (CADENC	2,252,116.17	0.010	03/01/2021	0.010	2,252,116.17	0.00	2,252,116.17	0.00	02/28/2021
Fund	4007	MMF-COMCRT	\$2,252,116.17	0.010		0.010	\$2,252,116.17	\$0.00	\$2,252,116.17	\$0.00	
R022821	10396/R-4008	MMF - TAX A-C (CADENCE)	193,457,556.75	0.010	03/01/2021	0.010	193,457,556.75	0.00	193,457,556.75	0.00	02/28/2021
R022821	10408/R-4008	DDA - TAX A-C (CADENCE)	129,926,359.79	0.070	03/01/2021	0.070	129,926,359.79	0.00	129,926,359.79	0.00	02/28/2021
Fund	4008	DDA-TAX	\$323,383,916.54	0.034		0.034	\$323,383,916.54	\$0.00	\$323,383,916.54	\$0.00	
K022821	10391/K-4871	MMF - TRA TRUST DSR (BNY	62,948,877.17	0.010	03/01/2021	0.010	62,948,877.17	0.00	62,948,877.17	0.00	02/28/2021
Fund	4871	TRA TRUST DSR (BNYM)	\$62,948,877.17	0.010		0.010	\$62,948,877.17	\$0.00	\$62,948,877.17	\$0.00	
	23930/J-5060	LOGIC - POOL	3,745,591.90	0.101	03/01/2021	0.101	3,745,591.90	3,745,302.68	3,745,591.90	3,745,302.68	05/12/2016

Value & Market Value Report

Run Date: 3/26/2021 12:37:08PM

As Of Date: 02/28/2021

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
Fund	5060	SHERIFF COMMISSARY	\$3,745,591.90	0.101		0.101	\$3,745,591.90	\$3,745,302.68	\$3,745,591.90	\$3,745,302.68	
A022821	10404/A-5101	DDA - DA (CADENCE)	2,772,976.97	0.070	03/01/2021	0.070	2,772,976.97	0.00	2,772,976.97	0.00	02/28/2021
Fund	5101	DDA-DA	\$2,772,976.97	0.070		0.070	\$2,772,976.97	\$0.00	\$2,772,976.97	\$0.00	
J022821	10405/J-5102	DDA - SHERIFF (CADENCE)	2,605,859.14	0.070	03/01/2021	0.070	2,605,859.14	0.00	2,605,859.14	0.00	02/28/2021
Fund	5102	DDA-SHERIFF	\$2,605,859.14	0.070		0.070	\$2,605,859.14	\$0.00	\$2,605,859.14	\$0.00	
F022821	10406/F-5103	DDA - FLOOD (CADENCE)	8,626,049.20	0.070	03/01/2021	0.070	8,626,049.20	0.00	8,626,049.20	0.00	02/28/2021
Fund	5103	DDA-FLOOD	\$8,626,049.20	0.070		0.070	\$8,626,049.20	\$0.00	\$8,626,049.20	\$0.00	
B022821	10407/B-5104	DDA - TRA (CADENCE)	9,057,068.39	0.070	03/01/2021	0.070	9,057,068.39	0.00	9,057,068.39	0.00	02/28/2021
Fund	5104	DDA-TRA	\$9,057,068.39	0.070		0.070	\$9,057,068.39	\$0.00	\$9,057,068.39	\$0.00	
X022821	10411/X-5108	DDA - COMM CRT (CADENCE)	750,040.26	0.070	03/01/2021	0.070	750,040.26	0.00	750,040.26	0.00	02/28/2021
Fund	5108	DDA-COMM CRT	\$750,040.26	0.070		0.070	\$750,040.26	\$0.00	\$750,040.26	\$0.00	
Z022821	10414/Z-5111	DDA - CONST (CADENCE)	2,772,351.72	0.070	03/01/2021	0.070	2,772,351.72	0.00	2,772,351.72	0.00	02/28/2021
Fund	5111	DDA-CONST	\$2,772,351.72	0.070		0.070	\$2,772,351.72	\$0.00	\$2,772,351.72	\$0.00	
	25356/B-5160	TX CLASS - POOL	579,798.81	0.109	03/01/2021	0.109	579,798.81	629,748.02	579,798.81	629,748.02	03/26/2019
	25626/B-5160	TX CLASS (GOV) - POOL	22,356.59	0.052	03/01/2021	0.052	22,356.59	22,355.70	22,356.59	22,355.70	08/22/2019
Fund	5160	TRA REV & REF 02 CONST	\$602,155.40	0.107		0.107	\$602,155.40	\$652,103.72	\$602,155.40	\$652,103.72	
679506MX0	25428/K-5170	OLD BRIDGE TWP NJ GO	450,000.00	2.000	04/01/2021	1.601	450,146.87	450,293.74	450,571.50	451,201.50	04/16/2019
79152QAH5	25581/K-5170	ST LOUIS MO LIBRARY DIST	140,000.00	2.000	04/01/2021	1.161	140,096.66	140,193.32	140,204.40	140,343.00	07/24/2019
899576GT3	25464/K-5170	TULSA ISD #4 OK	1,800,000.00	2.000	06/01/2021	1.676	1,801,408.30	1,801,877.73	1,807,938.00	1,809,432.00	06/17/2019
103637HL1	25645/K-5170	BOZEMAN MT UT GO	790,000.00	2.000	07/01/2021	1.081	792,391.38	792,989.22	794,977.00	796,367.40	09/18/2019
779240KW9	24134/K-5170	ROUND RK TX ISD TX EXMP	833,000.00	3.000	08/01/2021	1.190	839,089.58	840,307.49	842,762.76	844,453.75	11/02/2016

Value & Market Value Report

521841BV7	25083/K-5170	LEANDER TX ISD GO UNLTD	210,000.00	0.000	08/15/2021	2.400	207,793.00	207,389.28	209,813.10	209,762.70	10/16/2018
4897823V2	25634/K-5170	KENOSHA CITY WI UT GO	335,000.00	2.000	09/01/2021	1.160	336,386.65	336,617.75	338,011.65	338,691.70	09/10/2019
011338WW6	26205/K-5170	ALAMO HEIGHTS ISD TX UT	1,040,000.00	3.000	02/01/2022	0.301	1,065,666.11	1,067,999.39	1,067,112.80	1,069,900.00	12/03/2020
705227EK8	24062/K-5170	PECOS BARSTOW TXISD	1,390,000.00	2.000	02/15/2022	1.181	1,400,507.13	1,401,423.45	1,413,921.90	1,417,216.20	10/05/2016
899525UB3	25892/K-5170	TULSA OK ISD #1 UT GO	275,000.00	2.000	03/01/2022	0.948	277,853.28	278,091.05	279,826.25	280,585.25	03/17/2020
355188GQ0	25436/K-5170	FRANKLIN WI SCH DIST GO	940,000.00	2.500	04/01/2022C	1.849	940,745.60	941,491.20	941,729.60	943,600.20	04/16/2019
121638EZ9	25472/K-5170	BURLINGTON CO NJ GO	20,000.00	2.000	05/01/2022	1.627	20,083.92	20,089.92	20,407.20	20,446.80	05/10/2019
646127EV8	25788/K-5170	NEW JERSEY ST HSG & MTG	2,000,000.00	1.350	12/01/2022	1.350	2,000,000.00	2,000,000.00	2,035,020.00	2,039,720.00	12/20/2019
Fund	5170	TRA REV REF 04A DS RESERVE	\$10,223,000.00	2.061		1.303	\$10,272,168.48	\$10,278,763.54	\$10,342,296.16	\$10,361,720.50	

604115CU7	24060/K-5220	MINNESOTA PUB FACS REV	4,000,000.00	3.000	03/01/2021	1.022	4,000,000.00	4,006,429.76	4,001,640.00	4,009,000.00	10/05/2016
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Run Date: 3/26/2021 12:37:08PM

As Of Date: 02/28/2021

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
79152QAH5	25580/K-5220	ST LOUIS MO LIBRARY DIST	115,000.00	2.000	04/01/2021	1.161	115,079.40	115,158.80	115,167.90	115,281.75	07/24/2019
015752HV3	25080/K-5220	ALGONAC MI COMNTY SCHS	415,000.00	2.000	05/01/2021	2.311	414,792.36	414,688.55	416,124.65	416,888.25	10/16/2018
574204XL2	25433/K-5220	MARYLAND ST DEPT OF TRA	2,000,000.00	2.000	02/15/2022C	1.693	2,000,672.32	2,000,605.56	2,002,900.00	2,003,200.00	04/16/2019
121638EZ9	25476/K-5220	BURLINGTON CO NJ GO	400,000.00	2.000	05/01/2022	1.627	401,678.43	401,798.32	408,144.00	408,936.00	05/10/2019
092059UR3	25784/K-5220	BLACK HAWK CO IA UT GO	1,315,000.00	2.000	06/01/2022	1.311	1,326,118.74	1,326,859.99	1,342,970.05	1,346,954.50	12/17/2019
779240KY5	24132/K-5220	ROUND RK TX ISD TX EXMP	700,000.00	3.000	08/01/2023	1.370	726,247.93	727,153.03	745,290.00	747,621.00	11/02/2016
882806CQ3	22309/K-5220	TEXAS ST TECH UNIV REV B	1,000,000.00	4.440	08/15/2031C	4.440	1,000,000.00	1,000,000.00	1,019,270.00	1,022,570.00	02/14/2012
442435K77	22269/K-5220	HOUSTON TX UTILITY SYS R	570,000.00	5.000	11/15/2033C	4.504	572,779.91	573,108.24	589,357.20	591,956.40	12/06/2011
Fund	5220	TRA REV REF 05A DS RES	\$10,515,000.00	2.842		1.798	\$10,557,369.09	\$10,565,802.25	\$10,640,863.80	\$10,662,407.90	

574204XL2	25432/K-5260	MARYLAND ST DEPT OF TRA	1,870,000.00	2.000	02/15/2022C	1.693	1,870,628.62	1,870,566.20	1,872,711.50	1,872,992.00	04/16/2019
043519VB0	25431/K-5260	ASCENSION PARISH LA SCH	1,525,000.00	2.000	03/01/2022	1.530	1,531,980.52	1,532,562.23	1,550,742.00	1,553,609.00	04/16/2019
642305TT3	25466/K-5260	NEW BERLIN SCH DIST WI	300,000.00	2.000	03/01/2022	1.650	301,020.24	301,105.26	305,301.00	305,931.00	05/09/2019
899525UB3	25895/K-5260	TULSA ISD #1 OK UT GO	125,000.00	2.000	03/01/2022	0.948	126,296.95	126,405.02	127,193.75	127,538.75	03/17/2020
121638EZ9	25475/K-5260	BURLINGTON CO NJ GO	350,000.00	2.000	05/01/2022	1.627	351,468.63	351,573.53	357,126.00	357,819.00	05/10/2019
779240KY5	24133/K-5260	ROUND RK TX ISD TX EXMP	268,000.00	3.000	08/01/2023	1.370	278,049.21	278,395.73	285,339.60	286,232.04	11/02/2016
Fund	5260	TRA REV 06A DS RES	\$4,438,000.00	2.060		1.589	\$4,459,444.17	\$4,460,607.97	\$4,498,413.85	\$4,504,121.79	

679506MX0	25427/K-5290	OLD BRIDGE TWP NJ GO	305,000.00	2.000	04/01/2021	1.601	305,099.55	305,199.09	305,387.35	305,814.35	04/16/2019
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Value & Market Value Report

79152QAH5	25583/K-5290	ST LOUIS MO LIBRARY DIST	580,000.00	2.000	04/01/2021	1.150	580,400.46	580,800.92	580,846.80	581,421.00	07/24/2019
033162CC0	25657/K-5290	ANCHORAGE AK UT GO	885,000.00	3.000	04/01/2021	1.180	886,326.52	887,653.03	887,035.50	889,221.45	10/01/2019
779240KW9	24135/K-5290	ROUND RK TX ISD TX EXMP	167,000.00	3.000	08/01/2021	1.190	168,220.84	168,465.01	168,957.24	169,296.25	11/02/2016
521841BV7	25084/K-5290	LEANDER TX ISD GO UNLTD	275,000.00	0.000	08/15/2021	2.400	272,109.88	271,581.20	274,755.25	274,689.25	10/16/2018
447819GF4	25633/K-5290	HURST EULESS ISD TX UT G	350,000.00	2.500	08/15/2021	1.125	352,161.57	352,556.98	353,766.00	354,494.00	09/09/2019
208399K95	25196/K-5290	CITY OF CONROE TX GO LT	300,000.00	2.000	11/15/2021	2.000	300,000.00	300,000.00	303,846.00	304,419.00	12/19/2018
397040WP7	25618/K-5290	GREENWOOD AR SCH DIST	275,000.00	2.000	12/01/2021	1.171	276,683.98	276,871.09	278,522.75	279,174.50	09/05/2019
899525UB3	25894/K-5290	TULSA ISD #1 OK UT GO	100,000.00	2.000	03/01/2022	0.948	101,037.56	101,124.02	101,755.00	102,031.00	03/17/2020
462611LM4	25619/K-5290	IOWA ST WESTERN COMM C	835,000.00	1.250	06/01/2022C	1.154	835,308.46	835,411.28	837,221.10	838,181.35	08/30/2019
103637HM9	25644/K-5290	BOZEMAN MT UT GO	510,000.00	2.000	07/01/2022	1.091	516,074.85	516,454.53	522,597.00	523,861.80	09/18/2019
779240KX7	24129/K-5290	ROUND RK TX ISD TX EXMP	127,000.00	3.000	08/01/2022	1.270	129,992.13	130,168.14	131,997.45	132,220.97	11/02/2016
646127EU0	25790/K-5290	NEW JERSEY ST HSG & MTG	900,000.00	1.350	12/01/2022C	1.350	900,000.00	900,000.00	911,151.00	912,294.00	12/20/2019
779240KY5	24131/K-5290	ROUND RK TX ISD TX EXMP	32,000.00	3.000	08/01/2023	1.370	33,199.91	33,241.28	34,070.40	34,176.96	11/02/2016
199492QP7	24063/K-5290	CTY COLUMBUS OH GO UNL	6,385,000.00	3.000	08/15/2023	1.244	6,648,021.67	6,656,947.75	6,809,730.20	6,849,381.05	10/05/2016
121265CT7	21645/K-5290	BURIEN WASH BAB TAXABLE	1,160,000.00	5.125	12/01/2025C	5.125	1,160,000.00	1,160,000.00	1,162,760.80	1,162,668.00	09/01/2010
92812QV38	22270/K-5290	VIRGINIA ST HSG DEV AUTH	1,375,000.00	5.251	01/01/2039C	5.251	1,375,000.00	1,375,000.00	1,394,043.75	1,375,000.00	12/08/2011
Fund	5290	TRA REV REF 2008B D/S RES	\$14,561,000.00	2.969		1.959	\$14,839,637.38	\$14,851,474.32	\$15,058,443.59	\$15,088,344.93	

	23009/B-5300	LONE STAR - POOL	1,714,503.64	0.092	03/01/2021	0.092	1,714,503.64	1,714,382.03	1,714,503.64	1,714,382.03	09/16/2013
	23233/B-5300	TX CLASS - POOL	1,288,410.03	0.109	03/01/2021	0.109	1,288,410.03	1,313,300.64	1,288,410.03	1,313,300.64	04/16/2014

Run Date: 3/26/2021 12:37:08PM

As Of Date: 02/28/2021

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
	23530/B-5300	LOGIC - POOL	2,236,153.56	0.101	03/01/2021	0.101	2,236,153.56	2,235,980.90	2,236,153.56	2,235,980.90	03/27/2015
Fund	5300	TRA REV REF 2008B CONST	\$5,239,067.23	0.100		0.100	\$5,239,067.23	\$5,263,663.57	\$5,239,067.23	\$5,263,663.57	

	25354/B-5410	LOGIC - POOL	495,158.59	0.101	03/01/2021	0.101	495,158.59	495,120.37	495,158.59	495,120.37	03/26/2019
Fund	5410	TRA REV 09A CONST	\$495,158.59	0.101		0.101	\$495,158.59	\$495,120.37	\$495,158.59	\$495,120.37	

79152QAH5	25582/K-5420	ST LOUIS MO LIBRARY DIST	305,000.00	2.000	04/01/2021	1.161	305,210.59	305,421.17	305,445.30	305,747.25	07/24/2019
236092EA6	25639/K-5420	DANE CO WI UT GO	320,000.00	2.000	06/01/2021	1.200	320,631.13	320,841.50	321,433.60	322,009.60	09/25/2019
246381HM2	24061/K-5420	ST OF DELAWARE GO UNLT	2,620,000.00	3.000	07/01/2021	1.010	2,636,930.79	2,641,163.49	2,644,811.40	2,651,492.40	10/05/2016

Value & Market Value Report

83131PGH9	26193/K-5420	SLEEPY HOLLOW NY LT GO	9,354,367.00	1.250	11/19/2021	0.301	9,417,821.14	9,425,199.53	9,419,473.39	9,434,253.29	11/23/2020
397040WP7	25617/K-5420	GREENWOOD AR SCH DIST	300,000.00	2.000	12/01/2021	1.171	301,837.07	302,041.19	303,843.00	304,554.00	09/05/2019
2488668E8	26222/K-5420	DENTON TX LT GO	335,000.00	2.000	02/15/2022	0.221	340,684.81	341,180.57	340,812.25	341,415.25	12/17/2020
35880CF74	26244/K-5420	FRISCO TX ISD UT GO	500,000.00	3.000	02/15/2022	0.141	513,646.21	514,836.28	513,540.00	514,790.00	01/12/2021
899525UB3	25896/K-5420	TULSA ISD #1 OK UT GO	265,000.00	2.000	03/01/2022	0.948	267,749.53	267,978.65	269,650.75	270,382.15	03/17/2020
121638E29	25473/K-5420	BURLINGTON CO NJ GO	25,000.00	2.000	05/01/2022	1.627	25,104.90	25,112.39	25,509.00	25,558.50	05/10/2019
462308L54	25471/K-5420	IOWA CITY IA GO	500,000.00	2.000	06/01/2022	1.640	502,185.24	502,330.92	511,440.00	512,605.00	06/04/2019
779240KX7	24130/K-5420	ROUND RK TX ISD TX EXMP	836,000.00	3.000	08/01/2022	1.270	855,696.22	856,854.83	868,896.60	870,367.96	11/02/2016
646127EU0	25789/K-5420	NEW JERSEY ST HSG & MTG	100,000.00	1.350	12/01/2022C	1.350	100,000.00	100,000.00	101,239.00	101,366.00	12/20/2019
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH SALE	1,630,000.00	4.750	11/01/2029C	4.800	1,625,384.85	1,625,340.47	1,642,078.30	1,648,272.30	11/09/2010
Fund	5420	TRA 09A DS RES	\$17,090,367.00	2.079		0.984	\$17,212,882.48	\$17,228,300.99	\$17,268,172.59	\$17,302,813.70	
	25596/B-5850	LONE STAR (GOV) - POOL	1,922,372.14	0.027	03/01/2021	0.027	1,922,372.14	1,922,332.86	1,922,372.14	1,922,332.86	08/21/2019
	23028/B-5850	LONE STAR - POOL	906,770.27	0.092	03/01/2021	0.092	906,770.27	906,705.95	906,770.27	906,705.95	09/19/2013
	23173/B-5850	LOGIC - POOL	1,210,883.73	0.101	03/01/2021	0.101	1,210,883.73	1,210,790.22	1,210,883.73	1,210,790.22	02/26/2014
	23235/B-5850	TX CLASS - POOL	1,461,186.44	0.109	03/01/2021	0.109	1,461,186.44	1,461,064.20	1,461,186.44	1,461,064.20	04/16/2014
Fund	5850	TRA SR LN REV2009C CONST	\$5,501,212.58	0.076		0.076	\$5,501,212.58	\$5,500,893.23	\$5,501,212.58	\$5,500,893.23	
79152QAHS	25579/K-5852	ST LOUIS MO LIBRARY DIST	460,000.00	2.000	04/01/2021	1.161	460,317.60	460,635.21	460,671.60	461,127.00	07/24/2019
658909QA7	25566/K-5852	NORTH DAKOTA ST HSG FIN	600,000.00	2.250	07/01/2021	1.200	602,068.22	602,585.27	603,630.00	604,974.00	07/15/2019
791230WF8	26158/K-5852	ST LOUIS CO. MN UT GO	500,000.00	1.000	12/01/2021	0.200	502,993.78	503,326.42	502,595.00	503,380.00	11/05/2020
232769GR4	26170/K-5852	CYPRESS FAIRBANKS ISD TX	4,425,000.00	4.000	02/15/2022	0.211	4,584,933.39	4,598,881.07	4,587,530.25	4,601,911.50	11/19/2020
899525UB3	25891/K-5852	TULSA OK ISD #1 UT GO	400,000.00	2.000	03/01/2022	0.948	404,150.23	404,496.08	407,020.00	408,124.00	03/17/2020
355188GQ0	25437/K-5852	FRANKLIN WI SCH DIST GO	690,000.00	2.500	04/01/2022C	1.849	690,547.30	691,094.60	691,269.60	692,642.70	04/16/2019
543145GP5	25567/K-5852	LONGPORT NJ UT GO	360,000.00	2.000	07/15/2022	1.330	363,233.30	363,429.66	367,596.00	368,460.00	07/23/2019
779240KX7	24128/K-5852	ROUND RK TX ISD TX EXMP	412,000.00	3.000	08/01/2022	1.270	421,706.75	422,277.74	428,212.20	428,937.32	11/02/2016
052396J90	22196/K-5852	AUSTIN TX REV 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,985,706.99	1,985,593.55	2,037,660.00	2,045,440.00	10/04/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY SYS R	1,530,000.00	5.000	11/15/2033C	4.504	1,537,461.85	1,538,343.17	1,581,958.80	1,588,935.60	12/06/2011
Fund	5852	TRA SL REV 09C DS RES	\$11,377,000.00	3.569		1.761	\$11,553,119.41	\$11,570,662.77	\$11,668,143.45	\$11,703,932.12	

Value & Market Value Report

As Of Date: 02/28/2021

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
	25605/B-5900	TX CLASS (GOV) - POOL	9,174,565.07	0.052	03/01/2021	0.052	9,174,565.07	9,174,197.63	9,174,565.07	9,174,197.63	08/23/2019
	25714/B-5900	LONE STAR (GOV) - POOL	5,376,411.14	0.027	03/01/2021	0.027	5,376,411.14	5,376,301.29	5,376,411.14	5,376,301.29	10/16/2019
	25987/B-5900	TX CLASS - POOL	13,935,928.46	0.109	03/01/2021	0.109	13,935,928.46	13,934,762.94	13,935,928.46	13,934,762.94	05/05/2020
6500356Y9	25150/B-5900	NEW YORK STATE REVENUE	10,000,000.00	2.380	03/15/2021	3.002	9,997,674.55	9,992,691.44	10,007,400.00	10,024,600.00	11/26/2018
64990FJN5	25187/B-5900	NEW YORK ST DORM REV B	1,500,000.00	3.100	03/15/2021	3.100	1,500,000.00	1,500,000.00	1,501,500.00	1,504,980.00	12/21/2018
9128284G2	26107/B-5900	US TREASURY NOTE	7,000,000.00	2.375	04/15/2021	0.093	7,019,723.69	7,031,996.21	7,019,880.00	7,031,920.00	09/23/2020
9128284P2	26106/B-5900	US TREASURY NOTE	7,000,000.00	2.625	05/15/2021	0.124	7,036,107.77	7,049,588.01	7,036,750.00	7,050,330.00	09/23/2020
9128284T4	26121/B-5900	US TREASURY NOTE	7,000,000.00	2.625	06/15/2021	0.108	7,051,187.50	7,064,708.73	7,051,940.00	7,065,100.00	09/23/2020
9127963S6	26112/B-5900	US TREASURY BILL	7,000,000.00	0.093	07/15/2021	0.094	6,997,553.89	6,997,050.28	6,998,670.00	6,997,579.54	09/23/2020
9127964B2	26114/B-5900	US TREASURY BILL	7,000,000.00	0.102	08/12/2021	0.103	6,996,753.71	6,996,199.47	6,998,180.00	6,997,436.67	09/24/2020
Fund	5900 TR SL REV & REF SER 2018A CONSTR		\$74,986,904.67	1.138		0.540	\$75,085,905.78	\$75,117,496.00	\$75,101,224.67	\$75,157,208.07	
	25603/Y-5912	TX CLASS (GOV) - POOL	661,699.72	0.052	03/01/2021	0.052	661,699.72	661,673.21	661,699.72	661,673.21	08/23/2019
Fund	5912 METRO STREET IMPROV		\$661,699.72	0.052		0.052	\$661,699.72	\$661,673.21	\$661,699.72	\$661,673.21	
	24224/Y-5913	LOGIC - POOL	5,431,871.15	0.101	03/01/2021	0.101	5,431,871.15	5,431,451.70	5,431,871.15	5,431,451.70	12/30/2016
	24225/Y-5913	LONE STAR - POOL	3,633,130.95	0.092	03/01/2021	0.092	3,633,130.95	3,632,873.25	3,633,130.95	3,632,873.25	12/30/2016
	24792/Y-5913	TX CLASS - POOL	3,856,343.63	0.109	03/01/2021	0.109	3,856,343.63	3,856,021.09	3,856,343.63	3,856,021.09	02/23/2018
9127964M8	26100/Y-5913	US TREASURY BILL	5,000,000.00	0.102	03/11/2021	0.103	4,999,858.94	4,999,463.98	4,999,950.00	4,999,762.50	09/22/2020
912796D22	26181/Y-5913	US TREASURY BILL	1,500,000.00	0.077	03/30/2021	0.078	1,499,907.44	1,499,818.07	1,499,955.00	1,499,855.09	11/20/2020
9128284G2	26109/Y-5913	US TREASURY NOTE	2,000,000.00	2.375	04/15/2021	0.093	2,005,635.34	2,009,141.78	2,005,680.00	2,009,120.00	09/23/2020
912796F20	26182/Y-5913	US TREASURY BILL	1,500,000.00	0.085	04/27/2021	0.086	1,499,798.12	1,499,698.96	1,499,925.00	1,499,809.49	11/24/2020
9127965A3	26183/Y-5913	US TREASURY BILL	1,500,000.00	0.073	05/06/2021	0.074	1,499,799.25	1,499,714.08	1,499,895.00	1,499,735.63	11/20/2020
9127962Y4	26008/Y-5913	US TREASURY BILL	5,000,000.00	0.169	05/20/2021	0.171	4,998,124.44	4,997,468.00	4,999,450.00	4,998,870.90	05/29/2020
9127962Y4	26125/Y-5913	US TREASURY BILL	1,000,000.00	0.090	05/20/2021	0.091	999,800.00	999,730.00	999,890.00	999,774.18	10/01/2020
9127963H0	26361/Y-5913	US TREASURY BILL	2,000,000.00	0.094	06/17/2021	0.095	1,999,437.50	1,999,291.67	1,999,680.00	1,999,448.12	10/01/2020
912796H36	26303/Y-5913	US TREASURY BILL	5,000,000.00	0.043	06/29/2021	0.044	4,999,283.33	0.00	4,999,300.00	0.00	02/16/2021
912796B57	26302/Y-5913	US TREASURY BILL	5,000,000.00	0.045	07/08/2021	0.046	4,999,193.75	0.00	4,999,100.00	0.00	02/16/2021
9127963S6	26113/Y-5913	US TREASURY BILL	5,000,000.00	0.093	07/15/2021	0.094	4,998,252.78	4,997,893.06	4,999,050.00	4,998,271.10	09/23/2020

Value & Market Value Report

912828S76	26267/Y-5913	US TREASURY NOTE	5,000,000.00	1.125	07/31/2021	0.082	5,021,875.00	5,025,904.61	5,022,450.00	5,025,400.00	01/22/2021
912828S76	26127/Y-5913	US TREASURY NOTE	2,000,000.00	1.125	07/31/2021	0.119	2,008,386.96	2,009,931.93	2,008,980.00	2,010,160.00	10/01/2020
9127964B2	26301/Y-5913	US TREASURY BILL	5,000,000.00	0.052	08/12/2021	0.053	4,998,813.28	0.00	4,998,700.00	0.00	02/16/2021
9127964B2	26129/Y-5913	US TREASURY BILL	2,000,000.00	0.100	08/12/2021	0.101	1,999,088.89	1,998,933.33	1,999,480.00	1,999,267.62	10/01/2020
9127964B2	26188/Y-5913	US TREASURY BILL	1,500,000.00	0.060	08/12/2021	0.061	1,499,590.00	1,499,520.00	1,499,610.00	1,499,450.72	11/23/2020
052397UJ3	26093/Y-5913	AUSTIN TX LT GO	5,480,000.00	0.169	09/01/2021	0.169	5,480,000.00	5,480,000.00	5,478,410.80	5,474,300.80	10/06/2020
9127964L0	26118/Y-5913	US TREASURY BILL	5,000,000.00	0.115	09/09/2021	0.117	4,996,933.33	4,996,486.11	4,998,350.00	4,997,572.05	09/24/2020
912828T34	25939/Y-5913	US TREASURY NOTE	15,000,000.00	1.125	09/30/2021	0.412	15,062,069.83	15,070,229.24	15,092,550.00	15,102,000.00	03/16/2020
912828YJ3	26131/Y-5913	US TREASURY NOTE	2,000,000.00	1.500	09/30/2021	0.120	2,016,092.03	2,018,207.42	2,016,880.00	2,018,440.00	10/01/2020
9127964V8	26300/Y-5913	US TREASURY BILL	5,000,000.00	0.047	10/07/2021	0.048	4,998,567.71	0.00	4,998,450.00	0.00	02/16/2021

Run Date: 3/26/2021 12:37:08PM

As Of Date: 02/28/2021

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
9127964V8	26189/Y-5913	US TREASURY BILL	1,000,000.00	0.090	10/07/2021	0.092	999,447.56	999,377.25	999,690.00	999,454.40	11/23/2020
9128285F3	26216/Y-5913	US TREASURY NOTE	2,000,000.00	2.875	10/15/2021	0.099	2,034,641.85	2,038,896.11	2,034,840.00	2,038,820.00	12/11/2020
9127964W6	26299/Y-5913	US TREASURY BILL	5,000,000.00	0.050	11/04/2021	0.051	4,998,277.78	0.00	4,998,000.00	0.00	02/16/2021
9127964W6	26215/Y-5913	US TREASURY BILL	2,000,000.00	0.086	11/04/2021	0.087	1,998,815.97	1,998,682.29	1,999,200.00	1,998,709.36	12/11/2020
9128285R7	26298/Y-5913	US TREASURY NOTE	5,000,000.00	2.625	12/15/2021	0.068	5,101,115.61	0.00	5,100,200.00	0.00	02/16/2021
9128285R7	26214/Y-5913	US TREASURY NOTE	2,000,000.00	2.625	12/15/2021	0.104	2,039,894.14	2,043,759.32	2,040,080.00	2,043,760.00	12/11/2020
9128285V8	26217/Y-5913	US TREASURY NOTE	2,000,000.00	2.500	01/15/2022	0.101	2,042,002.52	2,045,677.74	2,041,960.00	2,045,460.00	12/14/2020
9128285F8	26218/Y-5913	US TREASURY NOTE	2,000,000.00	2.000	02/15/2022	0.084	2,036,776.07	2,039,709.77	2,036,640.00	2,039,300.00	12/14/2020
3133ELSN5	25945/Y-5913	FFCB NOTE	10,000,000.00	0.700	03/11/2022	0.708	9,999,153.55	9,999,084.92	10,061,200.00	10,065,700.00	03/16/2020
9128286M7	26219/Y-5913	US TREASURY NOTE	2,000,000.00	2.250	04/15/2022	0.103	2,048,211.31	2,051,503.79	2,047,740.00	2,051,400.00	12/14/2020
912828SV3	26220/Y-5913	US TREASURY NOTE	2,000,000.00	1.750	05/15/2022	0.095	2,039,960.11	2,042,503.03	2,039,380.00	2,042,120.00	12/14/2020
912828YF1	26120/Y-5913	US TREASURY NOTE	5,000,000.00	1.500	09/15/2022	0.127	5,105,690.61	5,110,946.98	5,104,100.00	5,111,350.00	09/24/2020
Fund	5913 METRO GENERAL MOBIL PROGRAM		\$135,401,345.73	0.702		0.174	\$135,945,840.73	\$105,891,919.48	\$136,040,111.53	\$105,987,658.00	
	26314/B-5921	TX CLASS - POOL	28,000,322.53	0.105	03/01/2021	0.105	28,000,322.53	0.00	28,000,322.53	0.00	02/25/2021
912796A41	26311/B-5921	US TREASURY BILL	8,000,000.00	0.030	06/03/2021	0.030	7,999,373.33	0.00	7,998,880.00	0.00	02/24/2021
912796H85	26310/B-5921	US TREASURY BILL	8,000,000.00	0.035	07/06/2021	0.035	7,999,012.22	0.00	7,998,800.00	0.00	02/24/2021
912796C64	26309/B-5921	US TREASURY BILL	8,000,000.00	0.033	08/05/2021	0.033	7,998,860.66	0.00	7,998,000.00	0.00	02/24/2021
9127964L0	26308/B-5921	US TREASURY BILL	8,000,000.00	0.038	09/09/2021	0.039	7,998,378.66	0.00	7,997,360.00	0.00	02/24/2021
9127964V8	26304/B-5921	US TREASURY BILL	8,000,000.00	0.020	10/07/2021	0.020	7,999,022.23	0.00	7,997,520.00	0.00	02/23/2021

Value & Market Value Report

9127964W6	26305/B-5921	US TREASURY BILL	8,000,000.00	0.030	11/04/2021	0.030	7,998,346.67	0.00	7,996,800.00	0.00	02/23/2021
9127965G0	26306/B-5921	US TREASURY BILL	8,000,000.00	0.030	12/02/2021	0.030	7,998,160.00	0.00	7,995,920.00	0.00	02/23/2021
912796A90	26307/B-5921	US TREASURY BILL	8,000,000.00	0.043	12/30/2021	0.043	7,997,128.89	0.00	7,995,040.00	0.00	02/23/2021
Fund	5921 HCTRA FIRST LI REV & REF 21 CON		\$92,000,322.53	0.054		0.055	\$91,988,605.19	\$0.00	\$91,978,642.53	\$0.00	

	23895/C-8349	TX CLASS - POOL	10,832,763.63	0.109	03/01/2021	0.109	10,832,763.63	10,831,857.62	10,832,763.63	10,831,857.62	04/06/2016
	24041/C-8349	LOGIC - POOL	5,619,539.87	0.101	03/01/2021	0.101	5,619,539.87	5,619,105.95	5,619,539.87	5,619,105.95	08/31/2016
9128284G2	26108/C-8349	US TREASURY NOTE	2,000,000.00	2.375	04/15/2021	0.093	2,005,635.34	2,009,141.78	2,005,680.00	2,009,120.00	09/23/2020
9127962Y4	26110/C-8349	US TREASURY BILL	1,700,000.00	0.085	05/20/2021	0.086	1,699,678.89	1,699,566.50	1,699,813.00	1,699,616.11	09/23/2020
912796G94	26248/C-8349	US TREASURY BILL	3,000,000.00	0.085	06/15/2021	0.086	2,999,249.17	2,999,050.83	2,999,460.00	2,999,320.14	01/13/2021
912828T34	25942/C-8349	US TREASURY NOTE	5,000,000.00	1.125	09/30/2021	0.412	5,020,689.94	5,023,409.75	5,030,850.00	5,034,000.00	03/16/2020
9128285R7	26247/C-8349	US TREASURY NOTE	2,000,000.00	2.625	12/15/2021	0.102	2,039,914.90	2,043,782.09	2,040,080.00	2,043,760.00	01/13/2021
3133ELSN5	25946/C-8349	FFCB NOTE	4,720,000.00	0.700	03/11/2022	0.708	4,719,600.48	4,719,568.08	4,748,886.40	4,751,010.40	03/16/2020
052397UK0	26092/C-8349	AUSTIN TX LT GO	1,205,000.00	0.269	09/01/2022	0.269	1,205,000.00	1,205,000.00	1,204,963.85	1,202,674.35	10/06/2020
Fund	8349 WORKMEN COMP		\$36,077,303.50	0.593		0.229	\$36,142,072.22	\$36,150,482.60	\$36,182,036.75	\$36,190,464.57	

	23011/B-8573	LONE STAR - POOL	11,893,311.07	0.092	03/01/2021	0.092	11,893,311.07	11,892,467.47	11,893,311.07	11,892,467.47	09/16/2013
	23129/B-8573	LOGIC - POOL	71,416,387.60	0.101	03/01/2021	0.101	71,416,387.60	71,410,872.88	71,416,387.60	71,410,872.88	01/23/2014
89233GQ17	26028/B-8573	TMCC - DISC CP	15,000,000.00	0.400	03/01/2021	0.407	15,000,000.00	14,995,333.33	15,000,000.00	14,998,833.30	06/05/2020

Run Date: 3/26/2021 12:37:08PM

As Of Date: 02/28/2021

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
	23248/B-8573	TX CLASS - POOL	32,452,382.59	0.109	03/01/2021	0.109	32,452,382.59	32,449,668.42	32,452,382.59	32,449,668.42	05/19/2014
6500356Y9	25147/B-8573	NEW YORK STATE REVENUE	5,000,000.00	2.380	03/15/2021	3.002	4,998,837.27	4,996,345.72	5,003,700.00	5,012,300.00	11/26/2018
9127962Y4	26066/B-8573	US TREASURY BILL	20,000,000.00	0.125	05/20/2021	0.127	19,994,444.44	19,992,500.00	19,997,800.00	19,995,483.60	07/28/2020
914026TT6	25121/B-8573	UNIV OF ALABAMA REV BON	330,000.00	1.800	07/01/2021	3.000	328,739.55	328,424.44	331,742.40	332,385.90	10/29/2018
9127964B2	26164/B-8573	US TREASURY BILL	40,000,000.00	0.000	08/12/2021	0.091	39,983,600.00	39,980,800.00	39,989,600.00	39,985,352.40	10/27/2020
912828D72	26232/B-8573	US TREASURY NOTE	50,000,000.00	2.000	08/31/2021	0.109	50,471,492.69	50,543,633.64	50,482,500.00	50,543,000.00	01/08/2021
912828D72	26233/B-8573	US TREASURY NOTE	20,000,000.00	2.000	08/31/2021	0.109	20,188,597.07	20,217,453.46	20,193,000.00	20,217,200.00	01/08/2021
912828YC8	26249/B-8573	US TREASURY NOTE	50,000,000.00	1.500	08/31/2021	0.079	50,354,313.86	50,408,525.82	50,357,500.00	50,402,500.00	01/13/2021

Value & Market Value Report

912828YC8	26250/B-8573	US TREASURY NOTE	10,000,000.00	1.500	08/31/2021	0.091	10,070,241.17	10,080,988.45	10,071,500.00	10,080,500.00	01/13/2021
9128282F6	26268/B-8573	US TREASURY NOTE	10,000,000.00	1.125	08/31/2021	0.087	10,051,753.39	10,059,671.95	10,052,700.00	10,059,000.00	01/22/2021
9128282F6	26122/B-8573	US TREASURY NOTE	40,000,000.00	1.125	08/31/2021	0.116	40,202,084.86	40,233,004.95	40,210,800.00	40,236,000.00	09/24/2020
912828Z60	25883/B-8573	US TREASURY NOTE	30,000,000.00	1.375	01/31/2022	1.438	29,982,999.65	29,981,582.96	30,355,200.00	30,381,000.00	02/13/2020
9698878C5	26287/B-8573	WILLIAMSON CO TX LT GO	1,400,000.00	0.141	02/15/2022	0.141	1,400,000.00	0.00	1,399,230.00	0.00	02/17/2021
235241VE3	26172/B-8573	DALLAS AREA RAPID TRANS	1,000,000.00	0.397	12/01/2022	0.397	1,000,000.00	1,000,000.00	1,003,490.00	1,003,050.00	11/18/2020
9698878D3	26288/B-8573	WILLIAMSON CO TX LT GO	500,000.00	0.191	02/15/2023	0.191	500,000.00	0.00	499,410.00	0.00	02/17/2021
882806CNO	22308/B-8573	TEXAS ST TECH UNIV REV B	850,000.00	3.820	08/15/2025C	3.820	850,000.00	850,000.00	863,991.00	866,362.50	02/14/2012
Fund	8573 TRA REVENUE		\$409,842,081.26	0.889		0.257	\$411,139,185.21	\$409,421,273.49	\$411,574,244.66	\$409,865,976.47	
	23465/B-8577	TX CLASS - POOL	19,172,596.33	0.109	03/01/2021	0.109	19,172,596.33	19,170,992.80	19,172,596.33	19,170,992.80	01/28/2015
	23466/B-8577	LOGIC - POOL	15,957,783.92	0.101	03/01/2021	0.101	15,957,783.92	15,956,551.68	15,957,783.92	15,956,551.68	01/28/2015
	23010/B-8577	LONE STAR - POOL	13,574,238.24	0.092	03/01/2021	0.092	13,574,238.24	13,573,275.41	13,574,238.24	13,573,275.41	09/16/2013
59164GEJ7	25772/B-8577	METRO WSTWTR RECL DIST	1,000,000.00	1.787	04/01/2021	1.787	1,000,000.00	1,000,000.00	1,001,310.00	1,002,600.00	12/10/2019
9127962Q1	26071/B-8577	US TREASURY BILL	2,000,000.00	0.121	04/22/2021	0.123	1,999,650.17	1,999,461.80	1,999,900.00	1,999,746.34	07/30/2020
9127962Y4	26074/B-8577	US TREASURY BILL	2,000,000.00	0.113	05/20/2021	0.115	1,999,497.78	1,999,322.00	1,999,780.00	1,999,548.36	07/30/2020
9127962Y4	26124/B-8577	US TREASURY BILL	2,000,000.00	0.090	05/20/2021	0.091	1,999,600.00	1,999,460.00	1,999,780.00	1,999,548.36	10/01/2020
912796G86	26240/B-8577	US TREASURY BILL	5,000,000.00	0.088	06/08/2021	0.089	4,998,790.00	4,998,447.78	4,999,450.00	4,998,769.40	01/11/2021
9128287A2	26073/B-8577	US TREASURY NOTE	2,000,000.00	1.625	06/30/2021	0.118	2,009,989.27	2,012,300.84	2,010,460.00	2,012,500.00	07/30/2020
9127963S6	26238/B-8577	US TREASURY BILL	5,000,000.00	0.080	07/15/2021	0.081	4,998,488.89	4,998,177.77	4,999,050.00	4,998,271.10	01/11/2021
912828S76	26072/B-8577	US TREASURY NOTE	2,000,000.00	1.125	07/31/2021	0.119	2,008,370.90	2,009,912.91	2,008,980.00	2,010,160.00	07/30/2020
912828S76	26266/B-8577	US TREASURY NOTE	10,000,000.00	1.125	07/31/2021	0.082	10,043,750.00	10,051,809.21	10,044,900.00	10,050,800.00	01/22/2021
9127964B2	26128/B-8577	US TREASURY BILL	3,000,000.00	0.100	08/12/2021	0.101	2,998,633.33	2,998,400.00	2,999,220.00	2,998,901.43	10/01/2020
912828YC8	26070/B-8577	US TREASURY NOTE	2,000,000.00	1.500	08/31/2021	0.129	2,013,720.68	2,015,820.02	2,014,300.00	2,016,100.00	07/30/2020
9127964L0	26117/B-8577	US TREASURY BILL	15,000,000.00	0.115	09/09/2021	0.117	14,990,800.00	14,989,458.34	14,995,050.00	14,992,716.15	09/24/2020
912828T34	25941/B-8577	US TREASURY NOTE	10,000,000.00	1.125	09/30/2021	0.412	10,041,379.88	10,046,819.49	10,061,700.00	10,068,000.00	03/16/2020
912828YJ3	26130/B-8577	US TREASURY NOTE	3,000,000.00	1.500	09/30/2021	0.120	3,024,138.05	3,027,311.13	3,025,320.00	3,027,660.00	10/01/2020
9127964V8	26190/B-8577	US TREASURY BILL	2,000,000.00	0.090	10/07/2021	0.092	1,998,895.11	1,998,754.49	1,999,380.00	1,998,908.80	11/23/2020
9127964W6	26191/B-8577	US TREASURY BILL	2,000,000.00	0.097	11/04/2021	0.098	1,998,663.55	1,998,512.66	1,999,200.00	1,998,709.36	11/23/2020
912828YT1	26192/B-8577	US TREASURY NOTE	2,000,000.00	1.500	11/30/2021	0.104	2,020,945.90	2,023,086.36	2,021,400.00	2,023,200.00	11/23/2020
912828SV8	26187/B-8577	US TREASURY NOTE	2,000,000.00	2.500	01/15/2022	0.118	2,041,686.61	2,045,334.18	2,041,960.00	2,045,460.00	11/23/2020

Value & Market Value Report

As Of Date: 02/28/2021

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
912828Z60	26194/B-8577	US TREASURY NOTE	2,000,000.00	1.375	01/31/2022	0.118	2,023,097.58	2,025,022.38	2,023,680.00	2,025,400.00	11/24/2020
912828ZA1	26195/B-8577	US TREASURY NOTE	2,000,000.00	1.125	02/28/2022	0.124	2,019,986.44	2,021,523.86	2,020,460.00	2,021,880.00	11/24/2020
3133ELSN5	25953/B-8577	FFCB NOTE	12,000,000.00	0.700	03/11/2022	0.708	11,998,984.26	11,998,901.91	12,073,440.00	12,078,840.00	03/16/2020
9128286H8	26119/B-8577	US TREASURY NOTE	10,000,000.00	2.375	03/15/2022	0.137	10,232,684.47	10,249,874.88	10,235,200.00	10,252,300.00	09/24/2020
912828J76	26196/B-8577	US TREASURY NOTE	2,000,000.00	1.750	03/31/2022	0.129	2,035,061.77	2,037,547.17	2,035,620.00	2,037,960.00	11/24/2020
912828WZ9	26197/B-8577	US TREASURY NOTE	2,000,000.00	1.750	04/30/2022	0.135	2,037,655.65	2,040,136.49	2,038,120.00	2,040,620.00	11/24/2020
912828XR6	26198/B-8577	US TREASURY NOTE	2,000,000.00	1.750	05/31/2022	0.143	2,040,134.50	2,042,598.90	2,040,540.00	2,043,280.00	11/24/2020
912828XW5	26199/B-8577	US TREASURY NOTE	2,000,000.00	1.750	06/30/2022	0.149	2,042,665.91	2,045,124.03	2,043,200.00	2,046,260.00	11/25/2020
9128282P4	26200/B-8577	US TREASURY NOTE	2,000,000.00	1.875	07/31/2022	0.151	2,048,824.56	2,051,468.83	2,049,060.00	2,052,580.00	11/25/2020
9128282S8	26204/B-8577	US TREASURY NOTE	2,000,000.00	1.625	08/31/2022	0.149	2,044,208.56	2,046,467.40	2,044,380.00	2,047,420.00	11/25/2020
912828L57	26202/B-8577	US TREASURY NOTE	2,000,000.00	1.750	09/30/2022	0.154	2,050,449.05	2,052,892.95	2,050,620.00	2,054,140.00	11/25/2020
912828M49	26203/B-8577	US TREASURY NOTE	2,000,000.00	1.875	10/31/2022	0.156	2,057,228.72	2,059,859.93	2,057,180.00	2,061,260.00	11/25/2020
912828TY6	26207/B-8577	US TREASURY NOTE	5,000,000.00	1.625	11/15/2022	0.136	5,127,046.50	5,132,747.30	5,125,800.00	5,134,000.00	12/08/2020
912828YW4	26208/B-8577	US TREASURY NOTE	5,000,000.00	1.625	12/15/2022	0.142	5,132,587.24	5,138,263.76	5,131,850.00	5,140,250.00	12/08/2020
912828Z29	26209/B-8577	US TREASURY NOTE	5,000,000.00	1.500	01/15/2023	0.145	5,126,820.88	5,132,004.80	5,125,800.00	5,133,400.00	12/08/2020
Fund	8577 TRA R&R		\$177,704,618.49	0.806		0.180	\$178,909,054.70	\$178,987,643.46	\$179,020,708.49	\$179,112,009.19	
789220HQ6	25110/K-8597	SAINT CROIX WI SCH DIST	300,000.00	3.000	03/01/2021	2.143	300,000.00	300,207.69	300,114.00	300,687.00	10/26/2018
557215CP3	25116/K-8597	MADISON CNTY KY GO UNLT	150,000.00	2.000	03/01/2021	2.320	150,000.00	149,961.20	150,034.50	150,208.50	10/29/2018
791400WF7	24847/K-8597	ST LOUIS CNTY TAX EXMPT	1,000,000.00	2.250	03/01/2021	1.780	1,000,000.00	1,000,379.83	1,000,290.00	1,001,730.00	04/10/2018
862335PNO	24869/K-8597	CITY OF STOUGHTON WI GO	525,000.00	2.000	04/01/2021	1.948	525,021.05	525,042.10	525,756.00	526,601.25	04/26/2018
602369AM2	25114/K-8597	MILWAUKEE WI TECH CLG G	300,000.00	2.000	06/01/2021	2.203	299,852.62	299,803.49	301,341.00	301,869.00	11/15/2018
8828542S0	26091/K-8597	TEXAS ST WATER DEV BRD	1,000,000.00	3.000	08/01/2021	0.361	1,010,965.39	1,013,158.47	1,011,720.00	1,014,240.00	06/02/2020
194475VS5	26156/K-8597	COLLEGE STATION ISD TX U	2,140,000.00	5.000	08/15/2021	0.151	2,187,232.34	2,195,872.41	2,187,165.60	2,196,217.80	10/29/2020
46256QGH3	25115/K-8597	IOWA ST BRD REGENTS HO	375,000.00	1.250	09/01/2021	2.090	373,478.12	373,224.48	376,927.50	377,246.25	10/26/2018
208418S61	26160/K-8597	CONROE ISD TX UT GO	2,430,000.00	4.000	02/15/2022	0.171	2,518,779.18	2,526,521.55	2,519,594.10	2,527,297.20	11/17/2020
899525UB3	25893/K-8597	TULSA OK ISD #1 UT GO	1,400,000.00	2.000	03/01/2022	0.948	1,414,525.80	1,415,736.28	1,424,570.00	1,428,434.00	03/17/2020
519064BV0	26162/K-8597	LAURENS CO SCH DIST GA U	750,000.00	4.000	03/01/2022	0.301	777,669.18	779,974.95	778,687.50	781,530.00	11/17/2020
121638EZ9	25474/K-8597	BURLINGTON CO NJ GO	80,000.00	2.000	05/01/2022	1.627	80,335.69	80,359.66	81,628.80	81,787.20	05/10/2019
395468LP4	26037/K-8597	GREENSBORO NC ENTERPRI	1,915,000.00	3.000	06/01/2022	0.220	1,981,364.66	1,985,788.97	1,984,820.90	1,989,110.50	06/25/2020
791230WG6	26159/K-8597	ST LOUIS CO. MN UT GO	1,075,000.00	2.000	12/01/2022	0.210	1,108,581.07	1,110,180.17	1,105,422.50	1,110,098.75	11/05/2020
35880CF82	26243/K-8597	FRISCO TX ISD UT GO	500,000.00	3.000	02/15/2023	0.180	527,505.55	528,677.66	526,855.00	528,745.00	01/12/2021
Fund	8597 TRA SR LN REV&REF 2018A REV		\$13,940,000.00	3.181		0.628	\$14,255,310.65	\$14,284,888.91	\$14,274,927.40	\$14,315,802.45	

Value & Market Value Report

	24542/C-9990	LONE STAR - POOL	31,310.75	0.092	03/01/2021	0.092	31,310.75	31,308.53	31,310.75	31,308.53	09/11/2017
	24544/C-9990	LOGIC - POOL	29,649.08	0.100	03/01/2021	0.100	29,649.08	29,646.80	29,649.08	29,646.80	09/11/2017
9127962F5	26143/C-9990	US TREASURY BILL	3,500,000.00	0.100	03/25/2021	0.101	3,499,766.67	3,499,494.44	3,499,930.00	3,499,696.66	10/14/2020
9127962F5	26257/C-9990	US TREASURY BILL	20,000,000.00	0.070	03/25/2021	0.071	19,999,066.67	19,997,977.78	19,999,600.00	19,998,266.60	01/15/2021
9127964L0	26258/C-9990	US TREASURY BILL	30,000,000.00	0.078	09/09/2021	0.079	29,987,500.00	29,985,677.08	29,990,100.00	29,985,432.30	01/15/2021

Run Date: 3/26/2021 12:37:08PM

As Of Date: 02/28/2021

HARRIS COUNTY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
9127964L0	26293/C-9990	US TREASURY BILL	50,000,000.00	0.045	09/09/2021	0.046	49,988,000.00	0.00	49,983,500.00	0.00	02/12/2021
9127964L0	26294/C-9990	US TREASURY BILL	35,000,000.00	0.043	09/09/2021	0.044	34,991,973.33	0.00	34,988,450.00	0.00	02/12/2021
Fund	9990	Constitutional Debt Service Fund	\$138,560,959.83	0.057		0.057	\$138,527,266.50	\$53,544,104.63	\$138,522,539.83	\$53,544,350.89	

	24560/C-9991	LOGIC - POOL	70,042,324.00	0.101	03/01/2021	0.101	70,042,324.00	70,036,915.40	70,042,324.00	70,036,915.40	09/19/2017
	24561/C-9991	TX CLASS - POOL	56,072,475.40	0.109	03/01/2021	0.109	56,072,475.40	56,067,785.77	56,072,475.40	56,067,785.77	09/19/2017
	25971/C-9991	LONE STAR - POOL	60,122,589.81	0.092	03/01/2021	0.092	60,122,589.81	60,118,325.29	60,122,589.81	60,118,325.29	03/31/2020
64990AJF3	25172/C-9991	NY ST DORM REV BONDS	5,000,000.00	2.550	03/15/2021	2.916	4,999,313.74	4,997,843.19	5,004,300.00	5,013,400.00	12/10/2018
64990AKR5	24970/C-9991	NY ST DORM AUTH SALES T	10,000,000.00	2.850	03/15/2021	2.850	10,000,000.00	10,000,000.00	10,009,700.00	10,030,300.00	07/19/2018
9127962F5	24272/C-9991	US TREASURY BILL	50,000,000.00	0.160	03/25/2021	0.162	49,994,666.67	49,988,444.44	49,999,000.00	49,995,666.50	01/12/2021
9127962F5	26057/C-9991	US TREASURY BILL	50,000,000.00	0.145	03/25/2021	0.147	49,995,166.67	49,989,527.78	49,999,000.00	49,995,666.50	07/09/2020
912828Q37	25890/C-9991	US TREASURY NOTE	50,000,000.00	1.250	03/31/2021	1.491	49,990,210.38	49,981,073.40	50,048,500.00	50,092,500.00	02/18/2020
9127964Y2	26235/C-9991	US TREASURY BILL	50,000,000.00	0.071	04/15/2021	0.072	49,995,562.50	49,992,801.39	49,997,500.00	49,993,673.50	01/08/2021
9127964Z9	26236/C-9991	US TREASURY BILL	50,000,000.00	0.076	04/29/2021	0.077	49,993,772.22	49,990,816.66	49,996,500.00	49,992,668.50	01/08/2021
885205MA9	25291/C-9991	THORNAPPLE KELLOG MI SC	900,000.00	2.900	05/01/2021	2.900	900,000.00	900,000.00	903,942.00	905,994.00	02/20/2019
677522S96	25739/C-9991	STATE OF OHIO UT GO	3,260,000.00	1.750	05/01/2021	1.750	3,260,000.00	3,260,000.00	3,268,117.40	3,273,822.40	11/20/2019
912796F87	26237/C-9991	US TREASURY BILL	50,000,000.00	0.074	05/11/2021	0.075	49,992,702.78	49,989,825.00	49,996,000.00	49,993,138.50	01/08/2021
88213APC3	25584/C-9991	TEXAS A&M UNIV REVS	3,500,000.00	1.964	05/15/2021	1.964	3,500,000.00	3,500,000.00	3,513,650.00	3,517,605.00	08/14/2019
9127962Y4	26065/C-9991	US TREASURY BILL	50,000,000.00	0.124	05/20/2021	0.126	49,986,222.22	49,981,400.00	49,994,500.00	49,988,709.00	07/28/2020
9127962Y4	26184/C-9991	US TREASURY BILL	50,000,000.00	0.081	05/20/2021	0.082	49,991,000.00	49,987,850.00	49,994,500.00	49,988,709.00	11/20/2020
912796B24	26251/C-9991	US TREASURY BILL	50,000,000.00	0.083	06/10/2021	0.084	49,988,356.95	49,985,129.17	49,993,500.00	49,986,213.50	01/13/2021
912796B32	26254/C-9991	US TREASURY BILL	25,000,000.00	0.078	06/24/2021	0.079	24,993,760.85	24,992,241.75	24,996,000.00	24,992,357.00	01/15/2021

Value & Market Value Report

912796B32	26245/C-9991	US TREASURY BILL	25,000,000.00	0.083	06/24/2021	0.084	24,993,371.53	24,991,757.64	24,996,000.00	24,992,357.00	01/13/2021
880461L97	25927/C-9991	TENNESSEE HSG DEV AGY R	505,000.00	1.399	07/01/2021	1.399	505,000.00	590,000.00	504,762.65	589,592.90	03/25/2020
912796B57	26255/C-9991	US TREASURY BILL	50,000,000.00	0.086	07/08/2021	0.173	49,984,591.67	49,981,247.23	49,991,000.00	49,984,000.00	01/15/2021
912796356	26252/C-9991	US TREASURY BILL	50,000,000.00	0.085	07/15/2021	0.086	49,983,944.44	49,980,638.88	49,990,500.00	49,982,711.00	01/15/2021
9128287F1	26263/C-9991	US TREASURY NOTE	50,000,000.00	1.750	07/31/2021	0.082	50,349,619.29	50,414,022.84	50,355,500.00	50,410,000.00	01/15/2021
9127964B2	26270/C-9991	US TREASURY BILL	50,000,000.00	0.070	08/12/2021	0.071	49,983,984.38	49,981,250.00	49,987,000.00	49,981,690.50	01/25/2021
912828D72	24320/C-9991	US TREASURY NOTE	50,000,000.00	2.000	08/31/2021	0.100	50,473,767.41	50,546,256.41	50,482,500.00	50,543,000.00	01/12/2021
9127964L0	26279/C-9991	US TREASURY BILL	50,000,000.00	0.061	09/09/2021	0.062	49,983,708.33	0.00	49,983,500.00	0.00	02/04/2021
912828YJ3	24073/C-9991	US TREASURY NOTE	50,000,000.00	1.500	09/30/2021	1.594	49,972,460.94	49,968,840.78	50,422,000.00	50,461,000.00	01/12/2021
912828T34	25938/C-9991	US TREASURY NOTE	50,000,000.00	1.125	09/30/2021	0.412	50,206,899.42	50,234,097.47	50,308,500.00	50,340,000.00	03/16/2020
9127964V8	26278/C-9991	US TREASURY BILL	50,000,000.00	0.058	10/07/2021	0.059	49,982,277.78	0.00	49,984,500.00	0.00	02/04/2021
9127964V8	26269/C-9991	US TREASURY BILL	25,000,000.00	0.078	10/07/2021	0.080	24,988,006.95	24,986,480.56	24,992,250.00	24,986,360.00	01/25/2021
9128285F3	26286/C-9991	US TREASURY NOTE	50,000,000.00	2.875	10/15/2021	0.048	50,881,646.93	0.00	50,871,000.00	0.00	02/09/2021
9128285F3	26277/C-9991	US TREASURY NOTE	50,000,000.00	2.875	10/15/2021	0.081	50,871,263.59	0.00	50,871,000.00	0.00	02/04/2021
9127964W6	26276/C-9991	US TREASURY BILL	50,000,000.00	0.060	11/04/2021	0.061	49,979,329.89	0.00	49,980,000.00	0.00	02/04/2021
912828RR3	26285/C-9991	US TREASURY NOTE	50,000,000.00	2.000	11/15/2021	0.063	50,685,357.86	0.00	50,683,500.00	0.00	02/09/2021
912828RR3	26275/C-9991	US TREASURY NOTE	50,000,000.00	2.000	11/15/2021	0.082	50,678,635.29	0.00	50,683,500.00	0.00	02/04/2021

CUSIP	Item Agency-	Security	Par/Face	Coupon	Maty	Bond Eq Y	Book Value	Book Value	Market Value	Market Value	Purchase
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Fund	Title	Amount	Rate	Date	@ Cost	02/28/2021	01/31/2021	02/28/2021	01/31/2021	Date
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235241TK2	26165/C-9991	DALLAS AREA RAPID TRANS	765,000.00	0.945	12/01/2021	0.945	765,000.00	765,000.00	769,620.60	770,010.75	03/26/2020
235241VD5	26171/C-9991	DALLAS AREA RAPID TRANS	1,450,000.00	0.297	12/01/2021	0.297	1,450,000.00	1,450,000.00	1,451,754.50	1,451,696.50	11/18/2020
9127965G0	26284/C-9991	US TREASURY BILL	50,000,000.00	0.043	12/02/2021	0.044	49,983,516.66	0.00	49,974,500.00	0.00	02/09/2021
9128285R7	26283/C-9991	US TREASURY NOTE	50,000,000.00	2.625	12/15/2021	0.057	51,015,650.28	0.00	51,002,000.00	0.00	02/09/2021
912796A90	26272/C-9991	US TREASURY BILL	30,000,000.00	0.085	12/30/2021	0.086	29,978,466.67	29,976,483.34	29,981,400.00	29,977,038.30	01/27/2021
912828YZ7	26282/C-9991	US TREASURY NOTE	50,000,000.00	1.625	12/31/2021	0.070	50,648,858.17	0.00	50,644,500.00	0.00	02/09/2021
9128285V8	26281/C-9991	US TREASURY NOTE	50,000,000.00	2.500	01/15/2022	0.069	51,064,338.24	0.00	51,049,000.00	0.00	02/09/2021
8648136T2	25689/C-9991	SUFFOLK VA UT GO	2,670,000.00	1.905	02/01/2022	1.905	2,670,000.00	2,670,000.00	2,710,664.10	2,715,229.80	10/17/2019
882806HD7	26060/C-9991	TEXAS TECH UNIV REV	2,000,000.00	0.505	02/15/2022	0.505	2,000,000.00	2,000,000.00	1,999,940.00	2,000,080.00	07/29/2020
912828ZG8	26292/C-9991	US TREASURY NOTE	50,000,000.00	0.375	03/31/2022	0.088	50,155,420.40	0.00	50,135,000.00	0.00	02/12/2021
59164GEK4	25779/C-9991	METRO WSTWTR RECL DIST	2,510,000.00	1.843	04/01/2022	1.843	2,510,000.00	2,510,000.00	2,553,699.10	2,555,882.80	12/10/2019
9128286M7	26291/C-9991	US TREASURY NOTE	50,000,000.00	2.250	04/15/2022	0.092	51,211,486.39	0.00	51,193,500.00	0.00	02/12/2021
912828X47	26290/C-9991	US TREASURY NOTE	50,000,000.00	1.875	04/30/2022	0.085	51,042,292.67	0.00	51,027,500.00	0.00	02/12/2021
912828SV3	26289/C-9991	US TREASURY NOTE	50,000,000.00	1.750	05/15/2022	0.076	51,009,812.64	0.00	50,984,500.00	0.00	02/12/2021
912828XR6	26297/C-9991	US TREASURY NOTE	50,000,000.00	1.750	05/31/2022	0.090	51,036,847.01	0.00	51,013,500.00	0.00	02/16/2021
9128286Y1	26296/C-9991	US TREASURY NOTE	50,000,000.00	1.750	06/15/2022	0.088	51,071,975.08	0.00	51,053,000.00	0.00	02/16/2021
882669BR4	26223/C-9991	TX PUB FIN AUTH REV	7,160,000.00	0.286	02/01/2023	0.286	7,160,000.00	7,160,000.00	7,156,420.00	7,158,568.00	12/23/2020
3130AJES4	25932/C-9991	FHLB NOTE	50,000,000.00	0.735	03/16/2023	0.735	50,000,000.00	50,000,000.00	50,604,000.00	50,596,500.00	03/16/2020
3130AJES4	24076/C-9991	FHLB NOTE	50,000,000.00	0.735	03/16/2023	0.735	50,000,000.00	50,000,000.00	50,604,000.00	50,596,500.00	01/12/2021
Fund	9991	COUNTY GENERAL	\$2,080,957,389.21	0.927		0.229	\$2,093,095,654.10	\$1,231,966,054.39	\$2,094,947,609.56	\$1,234,075,667.41	
	25141/F-9992	TX CLASS - POOL	30,001,843.64	0.105	03/01/2021	0.105	30,001,843.64	375.06	30,001,843.64	375.06	11/19/2018
	24533/F-9992	LOGIC - POOL	26,002,035.08	0.101	03/01/2021	0.101	26,002,035.08	657.92	26,002,035.08	657.92	08/17/2017
64971QTX1	25148/F-9992	NEW YORK CITY NY REVENU	3,000,000.00	2.350	05/01/2021	3.019	2,996,797.03	2,995,195.54	3,010,620.00	3,013,800.00	11/26/2018
Fund	9992	FLD CONTROL ENEERAL	\$59,003,878.72	0.217		0.251	\$59,000,675.75	\$2,996,228.52	\$59,014,498.72	\$3,014,832.98	
9127962F5	26144/C-9994	US TREASURY BILL	11,700,000.00	0.100	03/25/2021	0.101	11,699,209.74	11,698,287.76	11,699,766.00	11,698,985.96	10/14/2020
9127964L0	26147/C-9994	US TREASURY BILL	49,500,000.00	0.113	09/09/2021	0.115	49,470,093.75	49,465,732.42	49,483,665.00	49,475,963.30	10/14/2020
Fund	9994	Road Debt Servce Fund	\$61,200,000.00	0.111		0.112	\$61,169,303.49	\$61,164,020.18	\$61,183,431.00	\$61,174,949.26	
9127962F5	26256/F-9999	US TREASURY BILL	6,900,000.00	0.072	03/25/2021	0.073	6,899,668.80	6,899,282.40	6,899,862.00	6,899,401.98	01/15/2021
9127964L0	26295/F-9999	US TREASURY BILL	10,500,000.00	0.043	09/09/2021	0.044	10,497,592.00	0.00	10,496,535.00	0.00	02/12/2021
Fund	9999	Flood Control Debt Service Fund	\$17,400,000.00	0.055		0.055	\$17,397,260.80	\$6,899,282.40	\$17,396,397.00	\$6,899,401.98	
Grand Totals			\$5,044,481,795.99	0.593		0.180	\$5,060,841,239.29	\$2,456,662,470.05	\$5,064,176,834.63	\$2,460,430,392.52	

Book Value & Market Value Report

Run Date: 3/26/2021 12:46:22PM

As Of Date: 02/28/2021

DISTRICT CLERK & COUNTY CLERK REGISTRY

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
T022821	10402/T-4005	MMF - DIST CLERK (CADENC	22,184,735.28	0.010	03/01/2021	0.010	22,184,735.28	0.00	22,184,735.28	0.00	02/28/2021
Fund	4005	DISTRICT CLERK MMF	\$22,184,735.28	0.010		0.010	\$22,184,735.28	\$0.00	\$22,184,735.28	\$0.00	
U022821	10403/U-4006	MMF - CO CLERK (CADENCE	12,263,201.13	0.000	03/01/2021	0.000	12,263,201.13	0.00	12,263,201.13	0.00	02/28/2021
Fund	4006	MMF-COCLRK	\$12,263,201.13	0.000		0.000	\$12,263,201.13	\$0.00	\$12,263,201.13	\$0.00	
	23956/T-5944	LONE STAR - POOL	7,737,019.05	0.092	03/01/2021	0.092	7,737,019.05	7,736,470.26	7,737,019.05	7,736,470.26	06/17/2016
	23961/T-5944	LOGIC - POOL	20,878,945.94	0.101	03/01/2021	0.101	20,878,945.94	20,877,333.69	20,878,945.94	20,877,333.69	06/29/2016
	25587/T-5944	TX CLASS (GOV) - POOL	13,036,516.83	0.052	03/01/2021	0.052	13,036,516.83	13,035,994.70	13,036,516.83	13,035,994.70	08/13/2019
912796A25	26167/T-5944	US TREASURY BILL	5,000,000.00	0.095	05/13/2021	0.096	4,999,036.81	4,998,667.36	4,999,500.00	4,998,970.40	11/13/2020
912796G86	26239/T-5944	US TREASURY BILL	5,000,000.00	0.088	06/08/2021	0.089	4,998,790.00	4,998,447.78	4,999,450.00	4,998,769.40	01/11/2021
9127964B2	26166/T-5944	US TREASURY BILL	5,000,000.00	0.085	08/12/2021	0.086	4,998,063.89	4,997,733.33	4,998,700.00	4,998,169.05	11/13/2020
9127964V8	261630/T-5944	US TREASURY BILL	13,000,000.00	0.119	10/07/2021	0.120	12,990,578.39	12,989,379.27	12,995,970.00	12,992,907.20	10/26/2020
912796A90	26241/T-5944	US TREASURY BILL	5,000,000.00	0.092	12/30/2021	0.093	4,996,115.55	4,995,757.77	4,996,900.00	4,996,173.05	01/11/2021
912796C31	26274/T-5944	US TREASURY BILL	13,000,000.00	0.075	01/27/2022	0.076	12,991,008.34	0.00	12,991,420.00	0.00	02/03/2021
Fund	5944	DISTRICT CLERK	\$87,652,481.82	0.089		0.090	\$87,626,074.80	\$74,629,784.16	\$87,634,421.82	\$74,634,787.75	
	23112/U-5945	LOGIC - POOL	7,611,455.81	0.101	03/01/2021	0.101	7,611,455.81	7,610,868.06	7,611,455.81	7,610,868.06	01/15/2014
	23113/U-5945	LONE STAR - POOL	4,773,626.92	0.092	03/01/2021	0.092	4,773,626.92	4,773,288.32	4,773,626.92	4,773,288.32	01/15/2014
	23266/U-5945	TX CLASS - POOL	4,167,518.51	0.109	03/01/2021	0.109	4,167,518.51	4,167,169.95	4,167,518.51	4,167,169.95	05/30/2014
	25601/U-5945	TX CLASS (GOV) - POOL	1,051,377.43	0.052	03/01/2021	0.052	1,051,377.43	1,051,335.34	1,051,377.43	1,051,335.34	07/31/2019
9127962F5	26123/U-5945	US TREASURY BILL	4,000,000.00	0.097	03/25/2021	0.098	3,999,741.87	3,999,440.71	3,999,920.00	3,999,653.32	10/01/2020

9127962Q1	26224/U-5945	US TREASURY BILL	4,000,000.00	0.085	04/22/2021	0.086	3,999,508.89	3,999,244.44	3,999,800.00	3,999,492.68	12/31/2020
912796C56	26273/U-5945	US TREASURY BILL	3,000,000.00	0.077	07/29/2021	0.078	2,999,036.25	2,998,856.35	2,999,310.00	2,998,783.68	01/29/2021
9127964V8	26264/U-5945	US TREASURY BILL	6,000,000.00	0.080	10/07/2021	0.081	5,997,066.67	5,996,693.33	5,998,140.00	5,996,726.40	01/22/2021
9127965G0	26206/U-5945	US TREASURY BILL	2,000,000.00	0.103	12/02/2021	0.105	1,998,416.07	1,998,255.38	1,998,980.00	1,998,648.88	12/07/2020
912796D30	26315/U-5945	US TREASURY BILL	5,000,000.00	0.079	02/24/2022	0.080	4,996,050.00	0.00	4,996,050.00	0.00	02/26/2021
Fund	5945 COUNTY CLERK		\$41,603,978.67	0.090		0.091	\$41,593,798.42	\$36,595,151.88	\$41,596,178.67	\$36,595,966.63	

Grand Totals			\$163,704,396.90	0.072		0.073	\$163,667,809.63	\$111,224,936.04	\$163,678,536.90	\$111,230,754.38	
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Book Value & Market Value Report

Run Date: 3/26/2021 12:38:48PM

As Of Date: 02/28/2021

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

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
H022821	10400/I-106	MMF - JUV PROB (CADENCE)	612,929.86	0.010	03/01/2021	0.010	612,929.86	0.00	612,929.86	0.00	02/28/2021
Fund	106 MMF-JUVPROB		\$612,929.86	0.010		0.010	\$612,929.86	\$0.00	\$612,929.86	\$0.00	
H022821	10385/H-1010	MMF - HOSP (AMEGY)	1,550,605.53	0.010	03/01/2021	0.010	1,550,605.53	0.00	1,550,605.53	0.00	02/28/2021
H022821	10386/H-1010	MMF - HOSP (CADENCE)	64,510,686.26	0.010	03/01/2021	0.010	64,510,686.26	0.00	64,510,686.26	0.00	02/28/2021
Fund	1010 MMF - HOSP DIST		\$66,061,291.79	0.010		0.010	\$66,061,291.79	\$0.00	\$66,061,291.79	\$0.00	
D022821	10401/D-1012	MMF - CS&C (CADENCE)	6,093,933.16	0.010	03/01/2021	0.010	6,093,933.16	0.00	6,093,933.16	0.00	02/28/2021
Fund	1012 MMF-COMSUPVCORR		\$6,093,933.16	0.010		0.010	\$6,093,933.16	\$0.00	\$6,093,933.16	\$0.00	
H022821	10388/H-1024	MMF - CHCI (AMEGY)	76,439,704.35	0.010	03/01/2021	0.010	76,439,704.35	0.00	76,439,704.35	0.00	02/28/2021
Fund	1024 MMF-AMEGY CHCI		\$76,439,704.35	0.010		0.010	\$76,439,704.35	\$0.00	\$76,439,704.35	\$0.00	
H022821	10387/H-1026	MMF - CHCTX (AMEGY)	426,966,568.97	0.010	03/01/2021	0.010	426,966,568.97	0.00	426,966,568.97	0.00	02/28/2021
Fund	1026 MMF-AMEGY CHCTX		\$426,966,568.97	0.010		0.010	\$426,966,568.97	\$0.00	\$426,966,568.97	\$0.00	
N022821	10389/N-1027	MMF - 911 EMERG (CADENCE)	8,892,813.06	0.010	03/01/2021	0.010	8,892,813.06	0.00	8,892,813.06	0.00	02/28/2021
Fund	1027 MMF - 911 EMERG (CADENCE)		\$8,892,813.06	0.010		0.010	\$8,892,813.06	\$0.00	\$8,892,813.06	\$0.00	

H022821	10416/H-1028	DDA - HOSP (CADENCE)	50,035,289.60	0.070	03/01/2021	0.070	50,035,289.60	0.00	50,035,289.60	0.00	02/28/2021
Fund	1028	DDA - HOSP (CADENCE)	\$50,035,289.60	0.070		0.070	\$50,035,289.60	\$0.00	\$50,035,289.60	\$0.00	
	26086/V-2854	MMF - FICA CASH ACCT	-120.81	0.045	03/01/2021	0.045	-120.81	-120.81	-120.81	-120.81	08/13/2020
89233GQC3	26155/V-2854	TMCC DISC CP	8,243,000.00	0.210	03/12/2021	0.213	8,242,471.07	8,241,124.72	8,242,748.09	8,242,107.04	10/16/2020
Fund	2854	HSA 2001H JL S RES	\$8,242,879.19	0.210		0.213	\$8,242,350.26	\$8,241,003.91	\$8,242,627.28	\$8,241,986.23	
	26168/W-3128	LOGIC - POOL	9,604,724.82	0.101	03/01/2021	0.101	9,604,724.82	10,603,977.21	9,604,724.82	10,603,977.21	09/17/2020
89233GQC3	26153/W-3128	TMCC DISC CP	5,987,000.00	0.210	03/12/2021	0.213	5,986,615.83	5,985,637.96	5,986,817.04	5,986,351.43	10/15/2020
Fund	3128	HSA-OPERATING	\$15,591,724.82	0.143		0.144	\$15,591,340.65	\$16,589,615.17	\$15,591,541.86	\$16,590,328.64	
W22821	100241/W-4010	MMF - HSA-AMEGY W3128 O	879,181.69	0.010	03/01/2021	0.010	879,181.69	0.00	879,181.69	0.00	02/28/2021
Fund	4010	HSA-Amegy Operation MMF	\$879,181.69	0.010		0.010	\$879,181.69	\$0.00	\$879,181.69	\$0.00	
W22821	100243/W-4011	MMF - HSA-AMEGY W3930 R	320,966.62	0.010	03/01/2021	0.010	320,966.62	0.00	320,966.62	0.00	02/28/2021
Fund	4011	HSA-Amegy Mkting & Sports Events	\$320,966.62	0.010		0.010	\$320,966.62	\$0.00	\$320,966.62	\$0.00	
V22821	100245/V-4023	MMF - HSA-UMB TRUST (MV	7,567,075.24	0.030	03/01/2021	0.030	7,567,075.24	0.00	7,567,075.24	0.00	02/28/2021
Fund	4023	HSA-UMB Trust MMF	\$7,567,075.24	0.030		0.030	\$7,567,075.24	\$0.00	\$7,567,075.24	\$0.00	

Book Value & Market Value Report



Run Date: 3/26/2021 12:38:48PM

As Of Date: 02/28/2021

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

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
V22821	100246/V-4024	MMF - HSA-UMB DEBT SVC (30,570,430.55	0.030	03/01/2021	0.030	30,570,430.55	0.00	30,570,430.55	0.00	02/28/2021
Fund	4024	HSA-UMB DS MMF	\$30,570,430.55	0.030		0.030	\$30,570,430.55	\$0.00	\$30,570,430.55	\$0.00	
V22821	100248/V-4025	MMF - HSA-ZIONS TRUST (F	2,737.66	0.010	03/01/2021	0.010	2,737.66	0.00	2,737.66	0.00	02/28/2021
Fund	4025	HSA-Zions Trust MMF	\$2,737.66	0.010		0.010	\$2,737.66	\$0.00	\$2,737.66	\$0.00	
V22821	100247/V-4026	MMF - HSA-ZIONS DEBT SVC	1,278,256.92	0.010	03/01/2021	0.010	1,278,256.92	0.00	1,278,256.92	0.00	02/28/2021
Fund	4026	HSA-Zions DS MMF	\$1,278,256.92	0.010		0.010	\$1,278,256.92	\$0.00	\$1,278,256.92	\$0.00	
V22821	100244/V-4027	MMF - HSA-BNYM DEBT SVC	4,774,985.00	0.030	03/01/2021	0.030	4,774,985.00	0.00	4,774,985.00	0.00	02/28/2021
Fund	4027	HSA-BNYM DS MMF	\$4,774,985.00	0.030		0.030	\$4,774,985.00	\$0.00	\$4,774,985.00	\$0.00	
W22821	100242/W-4030	MMF - Amegy Astros ARR	2,561.91	0.010	03/01/2021	0.010	2,561.91	0.00	2,561.91	0.00	02/28/2021
Fund	4030	HSA-Amegy Astros ARR	\$2,561.91	0.010		0.010	\$2,561.91	\$0.00	\$2,561.91	\$0.00	
I022821	10412/I-5109	DDA - JUVPROB (CADENCE)	1,317,448.41	0.070	03/01/2021	0.070	1,317,448.41	0.00	1,317,448.41	0.00	02/28/2021
Fund	5109	DDA-JUV PROB	\$1,317,448.41	0.070		0.070	\$1,317,448.41	\$0.00	\$1,317,448.41	\$0.00	
D022821	10413/D-5110	DDA - CS&C (CADENCE)	2,493,210.98	0.070	03/01/2021	0.070	2,493,210.98	0.00	2,493,210.98	0.00	02/28/2021
Fund	5110	DDA-CS&C	\$2,493,210.98	0.070		0.070	\$2,493,210.98	\$0.00	\$2,493,210.98	\$0.00	
N022821	10415/N-5112	DDA - 911 EMERG (CADENC	5,000,000.00	0.070	03/01/2021	0.070	5,000,000.00	0.00	5,000,000.00	0.00	02/28/2021
Fund	5112	DDA - 911 EMERG (CADENCE)	\$5,000,000.00	0.070		0.070	\$5,000,000.00	\$0.00	\$5,000,000.00	\$0.00	
9127964W6	26169/N-5910	US TREASURY BILL	10,000,000.00	0.115	11/04/2021	0.117	9,992,077.78	9,991,183.33	9,996,000.00	9,993,546.80	11/16/2020
Fund	5910	911 EMERGENCY NETWRK	\$10,000,000.00	0.115		0.117	\$9,992,077.78	\$9,991,183.33	\$9,996,000.00	\$9,993,546.80	
89233GQC3	26148/V-7905	TMCC DISC CP	1,730,000.00	0.210	03/12/2021	0.213	1,729,888.99	1,729,606.42	1,729,947.13	1,729,812.59	10/15/2020
Fund	7905	HSA 2014 TOYOTA CENTER DS RES	\$1,730,000.00	0.210		0.213	\$1,729,888.99	\$1,729,606.42	\$1,729,947.13	\$1,729,812.59	

Book Value & Market Value Report



	26185/V-7906	MMF - FICA CASH ACCT	0.00	0.045	03/01/2021	0.045	0.00	0.00	0.00	0.00	11/19/2020
Fund	7906	HSA DEBT REPAYMENT ACCT	\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	

89233GQC3	26151/V-7909	TMCC DISC CP	6,125,000.00	0.210	03/12/2021	0.213	6,124,606.98	6,123,606.56	6,124,812.82	6,124,336.48	10/15/2020
Fund	7909	HSA SERIES 2014C DS RES	\$6,125,000.00	0.210		0.213	\$6,124,606.98	\$6,123,606.56	\$6,124,812.82	\$6,124,336.48	

89233GT14	26136/V-7910	TMCC DISC CP	5,980,000.00	0.250	06/01/2021	0.254	5,976,179.44	5,975,016.67	5,978,471.51	5,978,006.69	10/05/2020
Fund	7910	HSA SERIES 2014 NRG DS RES	\$5,980,000.00	0.250		0.254	\$5,976,179.44	\$5,975,016.67	\$5,978,471.51	\$5,978,006.69	

89233GQK5	26179/V-8500	TMCC DISC CP	3,500,000.00	0.170	03/19/2021	0.172	3,499,702.50	3,499,239.72	3,499,825.00	3,499,552.77	11/19/2020
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Run Date: 3/26/2021 12:38:48PM

As Of Date: 02/28/2021

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

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
Fund	8500	HSA PLEDGED REV	\$3,500,000.00	0.170		0.172	\$3,499,702.50	\$3,499,239.72	\$3,499,825.00	\$3,499,552.77	
89233GQC3	26149/V-8507	TMCC DISC CP	2,500,000.00	0.210	03/12/2021	0.213	2,499,839.58	2,499,431.25	2,499,923.60	2,499,729.18	10/15/2020
Fund	8507	HSA Astros Renewal & Replacement	\$2,500,000.00	0.210		0.213	\$2,499,839.58	\$2,499,431.25	\$2,499,923.60	\$2,499,729.18	
89233GS64	26137/V-8546	TMCC DISC CP	8,100,000.00	0.250	05/06/2021	0.250	8,096,287.50	8,094,712.50	8,098,515.27	8,097,885.01	10/05/2020
Fund	8546	HSA NRG SURPLUS	\$8,100,000.00	0.250		0.250	\$8,096,287.50	\$8,094,712.50	\$8,098,515.27	\$8,097,885.01	
	26186/V-8547	MMF - FICA CASH ACCT	0.00	0.045	03/01/2021	0.045	0.00	0.00	0.00	0.00	11/19/2020
89233GQX7	26135/V-8547	TMCC DISC CP	2,900,000.00	0.250	03/31/2021	0.254	2,899,395.83	2,898,831.95	2,899,758.43	2,899,532.78	10/05/2020
Fund	8547	HSA NATIONAL INSURED BONDS DSR	\$2,900,000.00	0.250		0.254	\$2,899,395.83	\$2,898,831.95	\$2,899,758.43	\$2,899,532.78	
	26085/V-8550	MMF - FICA CASH ACCT	0.00	0.036	03/01/2021	0.036	0.00	0.00	0.00	0.00	08/13/2020
Fund	8550	HSA SERIES 2014A SR LIEN INTERES	\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	

Book Value & Market Value Report



	26087/V-8551	MMF - FICA CASH ACCT	0.00	0.145	03/01/2021	0.145	0.00	0.00	0.00	0.00	08/13/2020
Fund	8551 HSA SERIES 2014B SR LIEN PRINCIP		\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	
	25986/H-9902	TX CLASS (GOV) - POOL	72,676,933.29	0.052	03/01/2021	0.052	72,676,933.29	72,674,022.43	72,676,933.29	72,674,022.43	04/28/2020
	26133/H-9902	LONE STAR (CORP) - POOL	437,791,167.64	0.092	03/01/2021	0.092	437,791,167.64	350,261,485.63	437,791,167.64	350,261,485.63	09/24/2020
	26089/H-9902	LONE STAR (CORP PLUS) - P	0.00	0.219	03/01/2021	0.219	0.00	0.00	0.00	0.00	08/05/2020
	25985/H-9902	TX CLASS - POOL	382,446,975.45	0.108	03/01/2021	0.108	382,446,975.45	294,916,721.49	382,446,975.45	294,916,721.49	04/28/2020
912796356	26260/H-9902	US TREASURY BILL	30,000,000.00	0.085	07/15/2021	0.086	29,990,344.00	29,988,356.00	29,994,300.00	29,989,626.60	01/19/2021
9127964L0	26261/H-9902	US TREASURY BILL	40,000,000.00	0.081	09/09/2021	0.082	39,982,800.00	39,980,291.66	39,986,800.00	39,980,576.40	01/19/2021
9127964W6	26262/H-9902	US TREASURY BILL	30,000,000.00	0.080	11/04/2021	0.081	29,983,466.66	29,981,600.00	29,988,000.00	29,980,640.40	01/19/2021
Fund	9902 HOSP DIST GENERAL		\$992,915,076.38	0.094		0.095	\$992,871,687.04	\$817,802,477.21	\$992,884,176.38	\$817,803,072.95	
	26029/H-9906	TX CLASS - POOL	871,838.02	0.109	03/01/2021	0.109	871,838.02	871,765.10	871,838.02	871,765.10	05/22/2020
Fund	9906 HOSP DIST SPFC		\$871,838.02	0.109		0.109	\$871,838.02	\$871,765.10	\$871,838.02	\$871,765.10	
H052820	26025/H-9907	CD - AMEGY	1,969,545.70	0.040	05/28/2021	0.040	1,969,545.70	1,969,545.70	1,969,545.70	1,969,545.70	05/28/2020
H061820	26043/H-9907	CD - AMEGY	400,000.00	0.040	06/18/2021	0.040	400,000.00	400,000.00	400,000.00	400,000.00	06/18/2020
H061820	26044/H-9907	CD - AMEGY	455,512.00	0.040	06/18/2021	0.040	455,512.00	455,512.00	455,512.00	455,512.00	06/18/2020
H061820	26045/H-9907	CD - AMEGY	500,000.00	0.040	06/18/2021	0.040	500,000.00	500,000.00	500,000.00	500,000.00	06/18/2020
Fund	9907 COMM.HEALTH CHOICE, INC.		\$3,325,057.70	0.040		0.040	\$3,325,057.70	\$3,325,057.70	\$3,325,057.70	\$3,325,057.70	
	25995/H-9917	TX CLASS - POOL	6,013,490.38	0.109	03/01/2021	0.109	6,013,490.38	6,012,987.43	6,013,490.38	6,012,987.43	05/15/2020
Fund	9917 HOSP DIST SERIES 2010 D/S		\$6,013,490.38	0.109		0.109	\$6,013,490.38	\$6,012,987.43	\$6,013,490.38	\$6,012,987.43	
	25996/H-9918	TX CLASS - POOL	6,815,289.18	0.109	03/01/2021	0.109	6,815,289.18	6,814,719.20	6,815,289.18	6,814,719.20	05/15/2020

Run Date: 3/26/2021 12:38:48PM

As Of Date: 02/28/2021

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

Book Value & Market Value Report



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Fund	9918	HOSP DIST SERIES 2011 D/S RESERV	\$6,815,289.18	0.109		0.109	\$6,815,289.18	\$6,814,719.20	\$6,815,289.18	\$6,814,719.20	
	26055/H-9919	TX CLASS - POOL	0.00	0.292	03/01/2021	0.292	0.00	0.00	0.00	0.00	07/07/2020
Fund	9919	HOSP DIST BEN TAUB LEVEL 1	\$0.00				\$0.00	\$0.00	\$0.00	\$0.00	
	25997/H-9920	TX CLASS - POOL	7,015,738.82	0.109	03/01/2021	0.109	7,015,738.82	7,015,152.06	7,015,738.82	7,015,152.06	05/15/2020
Fund	9920	HOSP DIST SERIES 2016 RR D/S	\$7,015,738.82	0.109		0.109	\$7,015,738.82	\$7,015,152.06	\$7,015,738.82	\$7,015,152.06	
912796C31	26280/H-9921	US TREASURY BILL	11,000,000.00	0.057	01/27/2022	0.057	10,994,268.39	0.00	10,992,740.00	0.00	02/08/2021
Fund	9921	HOSP DIST SERIES 2016 RR DSR	\$11,000,000.00	0.057		0.057	\$10,994,268.39	\$0.00	\$10,992,740.00	\$0.00	
89453PF95	25386/H-9922	TRAVIS CO TX LT GO	155,000.00	5.000	03/01/2021	1.594	155,000.00	155,430.75	155,103.85	155,609.15	04/08/2019
76541VPA9	25359/H-9922	RICHMOND VA GO	350,000.00	5.000	03/01/2021	1.480	350,000.00	351,008.18	350,238.00	351,379.00	03/28/2019
H031020	25968/H-9922	CD - AMEGY	400,000.00	0.100	03/10/2021	0.100	400,000.00	400,000.00	400,000.00	400,000.00	03/10/2020
476772JU3	25345/H-9922	JERSEY VILLAGE TX	585,000.00	3.000	03/15/2021	1.660	585,298.65	585,938.60	585,567.45	586,889.55	03/25/2019
H032220	25983/H-9922	CD - AMEGY	100,000.00	0.040	03/22/2021	0.040	100,000.00	100,000.00	100,000.00	100,000.00	03/22/2020
797400KY3	25924/H-9922	SAN DIEGO CA REGL TRANS	570,000.00	4.000	04/01/2021	0.640	571,588.05	573,176.09	571,567.50	573,670.80	03/04/2020
340200LP7	25884/H-9922	FLORENCE KY UT GO	500,000.00	2.000	06/01/2021	0.901	501,361.56	501,815.42	501,780.00	502,525.00	02/14/2020
736742WL7	25978/H-9922	PORTLAND OR SWR REV	610,000.00	5.000	06/01/2021	0.750	616,440.09	618,586.79	616,929.60	619,351.30	04/09/2020
548210PC1	25982/H-9922	LOWER MAKEFIELD TWP PA	200,000.00	4.000	06/15/2021	1.181	201,612.24	202,077.31	202,080.00	202,704.00	04/09/2020
977123P77	25975/H-9922	WISCONSIN ST TRANSP REV	490,000.00	5.000	07/01/2021	1.201	496,138.98	497,673.73	497,879.20	499,976.40	04/06/2020
7170873H1	26132/H-9922	PFLUGERVILLE TX LT GO	500,000.00	5.000	08/01/2021	0.191	510,006.23	512,007.47	509,610.00	512,150.00	10/20/2020
4197916R4	25981/H-9922	STATE OF HAWAII UT GO	285,000.00	5.000	08/01/2021	1.140	289,534.94	290,441.93	290,751.30	291,971.10	04/09/2020
89658HXF2	26157/H-9922	TRINITY RVR AUTH TX WTR	1,890,000.00	5.000	08/01/2021	0.132	1,928,309.66	1,935,971.60	1,927,837.80	1,935,738.00	11/04/2020
346843R20	26077/H-9922	FT BEND ISD TX UT GO	570,000.00	4.000	08/15/2021	0.110	580,092.63	581,938.84	579,969.30	582,021.30	08/26/2020
2201476R8	26078/H-9922	CORPUS CHRISTI ISD TX UT	1,000,000.00	3.000	08/15/2021	0.141	1,013,011.92	1,015,392.15	1,012,910.00	1,015,640.00	08/26/2020
03588HQL3	25984/H-9922	ANNE ARUNDEL CO MD LT G	100,000.00	5.000	10/01/2021	0.701	102,490.74	102,846.56	102,847.00	103,271.00	04/17/2020
908726CC4	25897/H-9922	UNION TWP NJ UT GO	1,315,000.00	2.000	01/15/2022	0.871	1,327,821.31	1,329,046.27	1,335,264.15	1,337,644.30	02/20/2020
930013B48	26088/H-9922	WACONIA MN UT GO	410,000.00	2.000	02/01/2022	0.160	416,903.50	417,531.09	416,350.90	417,531.70	09/03/2020
2488668E8	26221/H-9922	DENTON TX LT GO	800,000.00	2.000	02/15/2022	0.221	813,575.66	814,759.58	813,880.00	815,320.00	12/17/2020
208418S61	26161/H-9922	CONROE ISD TX UT GO	570,000.00	4.000	02/15/2022	0.171	590,824.75	592,640.86	591,015.90	592,822.80	11/17/2020
H021721	26320/H-9922	CD - AMEGY	100,000.00	0.040	02/17/2022	0.040	100,000.00	0.00	100,000.00	0.00	02/17/2021
455168GT5	26080/H-9922	INDIANA UNIV REVS	2,825,000.00	3.000	08/01/2022	0.100	2,940,911.19	2,947,729.49	2,936,615.75	2,944,582.25	08/13/2020

Book Value & Market Value Report



249002ER3	26081/H-9922	DENTON ISD TX UT GO *CA	250,000.00	0.000	08/15/2022	0.180	249,345.00	249,307.50	248,920.00	249,215.00	08/17/2020
Fund	9922	COMM HEALTH CHOICE TEXAS, INC	\$14,575,000.00	3.353		0.455	\$14,840,267.10	\$14,775,320.21	\$14,847,117.70	\$14,790,012.65	

	26059/H-9924	TX CLASS - POOL	20,487,066.13	0.109	03/01/2021	0.109	20,487,066.13	21,035,314.62	20,487,066.13	21,035,314.62	07/08/2020
Fund	9924	HCHD CAPITAL ASSETS	\$20,487,066.13	0.109		0.109	\$20,487,066.13	\$21,035,314.62	\$20,487,066.13	\$21,035,314.62	

Page 4 of 5

Run Date: 3/26/2021 12:38:48PM

As Of Date: 02/28/2021

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

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/28/2021	Book Value 01/31/2021	Market Value 02/28/2021	Market Value 01/31/2021	Purchase Date
	23114/I-9995	LONE STAR - POOL	1,926,188.82	0.092	03/01/2021	0.092	1,926,188.82	1,926,052.19	1,926,188.82	1,926,052.19	01/15/2014
	25142/I-9995	TX CLASS - POOL	9,069,935.45	0.106	03/01/2021	0.106	9,069,935.45	2,069,419.71	9,069,935.45	2,069,419.71	11/19/2018
Fund	9995	JUVENILE BOA D	\$10,996,124.27	0.104		0.104	\$10,996,124.27	\$3,995,471.90	\$10,996,124.27	\$3,995,471.90	
	25970/D-9996	LONE STAR - POOL	1,007,997.32	0.092	03/01/2021	0.092	1,007,997.32	1,007,925.82	1,007,997.32	1,007,925.82	03/31/2020
9127964F3	26180/D-9996	US TREASURY BILL	2,000,000.00	0.061	03/04/2021	0.062	1,999,989.77	1,999,894.25	2,000,000.00	1,999,906.06	11/20/2020
9127964N6	26211/D-9996	US TREASURY BILL	2,000,000.00	0.072	03/18/2021	0.073	1,999,932.19	1,999,820.50	1,999,980.00	1,999,846.80	12/10/2020
9127962F5	26210/D-9996	US TREASURY BILL	2,000,000.00	0.075	03/25/2021	0.076	1,999,900.00	1,999,783.33	1,999,960.00	1,999,826.66	12/10/2020
9127964P1	26246/D-9996	US TREASURY BILL	2,000,000.00	0.074	04/01/2021	0.075	1,999,872.18	1,999,756.73	1,999,920.00	1,999,806.56	01/13/2021
9127964Y2	26212/D-9996	US TREASURY BILL	2,000,000.00	0.079	04/15/2021	0.080	1,999,801.75	1,999,678.39	1,999,900.00	1,999,746.94	12/10/2020
9127964Z9	26213/D-9996	US TREASURY BILL	2,000,000.00	0.073	04/29/2021	0.074	1,999,760.72	1,999,647.17	1,999,860.00	1,999,706.74	12/10/2020
Fund	9996	COMM SUPV&CORR(TDCJ)	\$13,007,997.32	0.074		0.075	\$13,007,253.93	\$13,006,506.19	\$13,007,617.32	\$13,006,765.58	

Grand Totals			\$1,841,001,667.98	0.094		0.071	\$1,841,199,136.24	\$960,297,019.10	\$1,841,227,064.57	\$960,325,036.36	
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Page 5 of 5

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

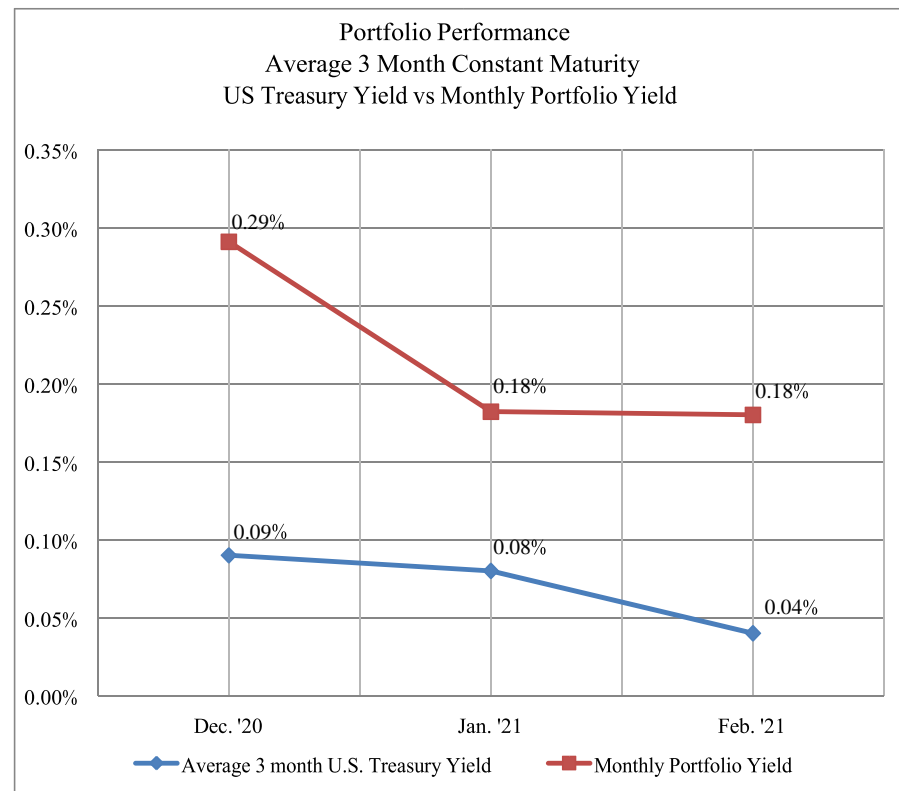
MATURITIES	Dec. '20	Jan. '21	Feb. '21	Quarterly Average
6 MONTH	0.09%	0.09%	0.06%	0.08%
1 YEAR	0.10%	0.10%	0.07%	0.09%
2 YEAR	0.14%	0.13%	0.12%	0.13%
3 YEAR	0.19%	0.20%	0.21%	0.20%
5 YEAR	0.39%	0.45%	0.54%	0.46%
7 YEAR	0.66%	0.77%	0.91%	0.78%
10 YEAR	0.93%	1.08%	1.26%	1.09%

PORTFOLIO PERFORMANCE
Fiscal Year 2020-21
December through February
Fourth Quarter

Average Monthly Yield on Selected U.S. Treasury Maturities

DAYS	Dec. '20	Jan. '21	Feb. '21	Quarterly Average
0-90	82.43%	75.95%	53.18%	70.52%
91-180	3.74%	8.70%	9.94%	7.46%
181-365	8.39%	11.45%	26.43%	15.43%
>365	5.44%	3.90%	10.45%	6.60%

	Dec. '20	Jan. '21	Feb. '21	Quarterly Average
Weighted Avg. Mty (Days)	69	69	134	91
Weighted Avg. Portfolio Yield	0.29%	0.18%	0.18%	0.22%



Harris County Investment Portfolio - Maturity Distribution

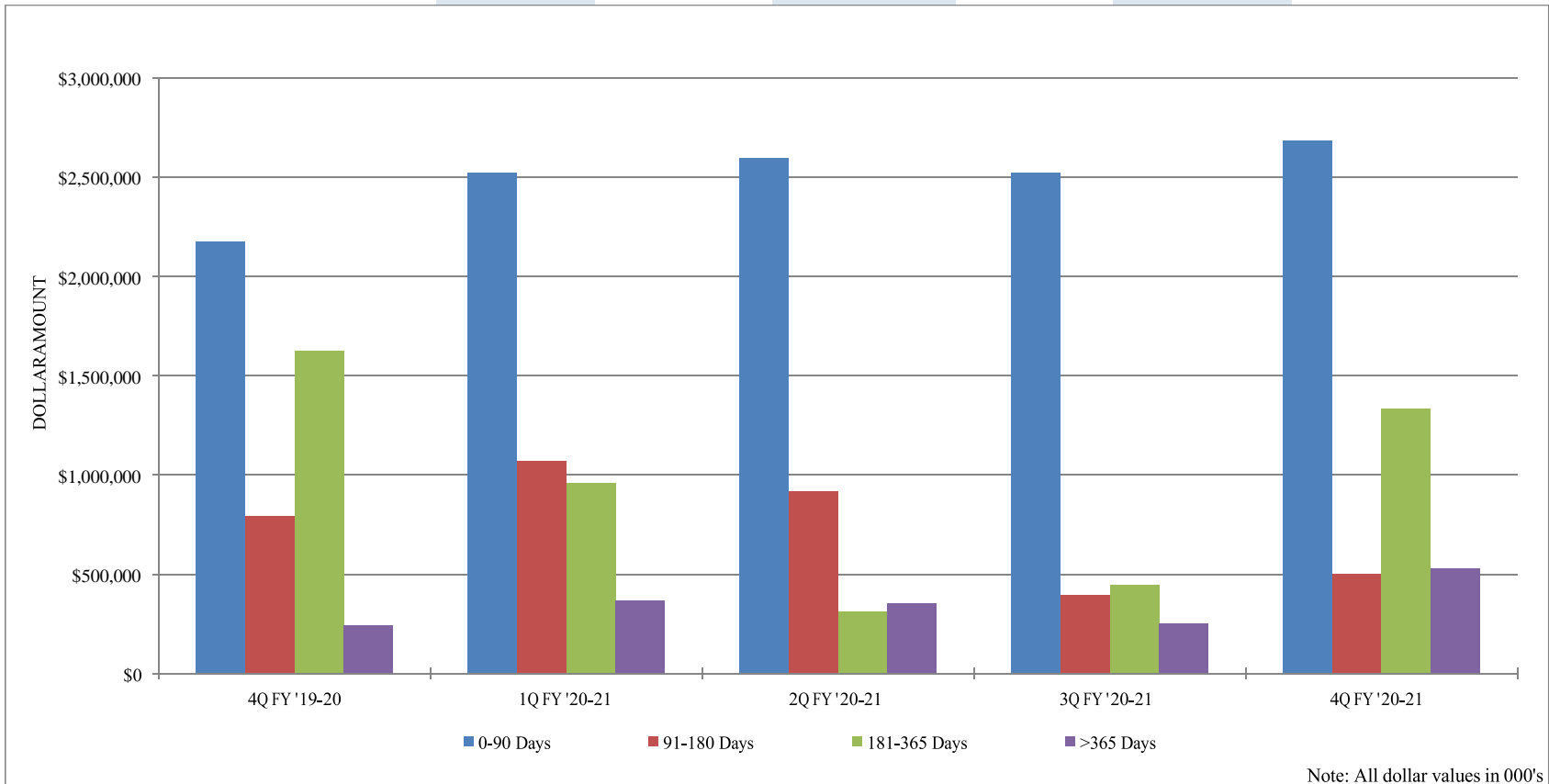
Harris County Investment Portfolio Averages

SECTION V

GRAPHS

Total Portfolio Maturity Distribution

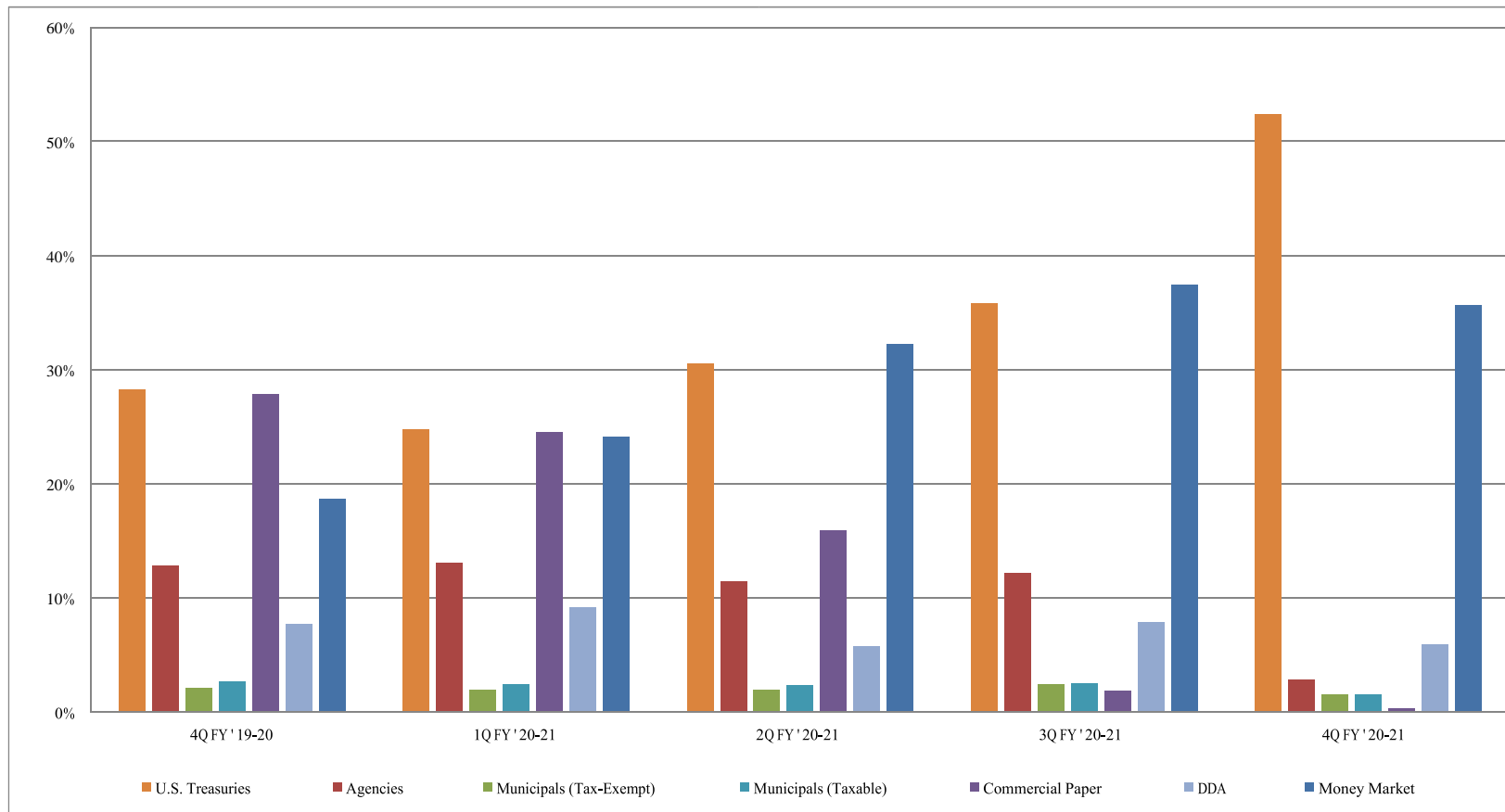
	0-90 Days	91-180 Days	181-365 Days	>365 Days	Total
4Q FY '19-20	\$2,172,353	\$790,261	\$1,624,948	\$240,785	\$4,828,347
1Q FY '20-21	\$2,521,428	\$1,071,905	\$957,493	\$369,395	\$4,920,221
2Q FY '20-21	\$2,595,165	\$917,935	\$309,865	\$351,205	\$4,174,170
3Q FY '20-21	\$2,520,069	\$393,700	\$443,349	\$250,515	\$3,607,633
4Q FY '20-21	\$2,682,813	\$501,200	\$1,333,424	\$527,045	\$5,044,482



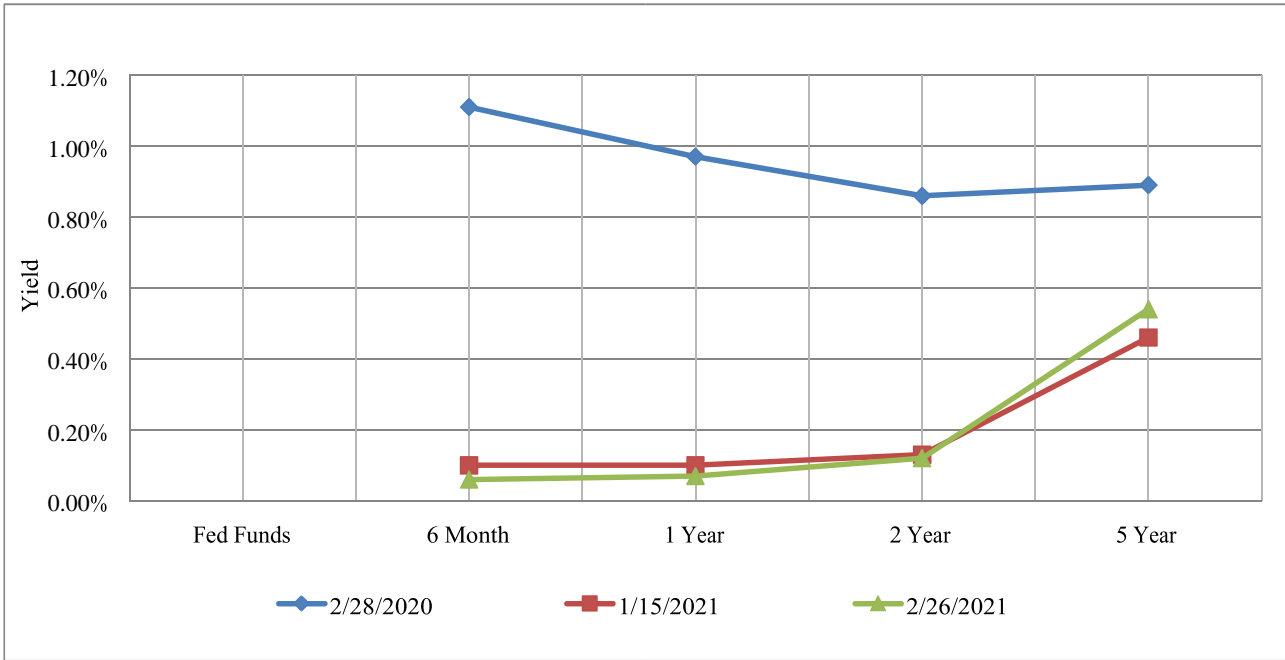
PORTFOLIO SECTOR DISTRIBUTION PERCENTAGES

	U.S. Treasuries	Agencies	Municipals (TaxExempt)	Municipals (Taxable)	Commercial Paper	DDA	Money Market	Money Market (Tax-Exempt)
4Q FY '19-20	28.26%	12.81%	2.10%	2.67%	27.85%	7.71%	18.61%	0.00%
1Q FY '20-21	24.77%	13.09%	1.91%	2.41%	24.52%	9.19%	24.11%	0.00%
2Q FY '20-21	30.55%	11.44%	1.89%	2.30%	15.92%	5.69%	32.21%	0.00%
3Q FY '20-21	35.83%	12.19%	2.41%	2.45%	1.84%	7.83%	37.44%	0.00%
4Q FY '20-21	52.36%	2.79%	1.54%	1.49%	0.30%	5.90%	35.61%	0.00%

*Percentages may not total 100 due to rounding.



U.S. Treasury Yield Curve



	U.S. Treasury Yields				
	Fed Funds	6 Month	1 Year	2 Year	5 Year
February 28, 2020	0.00%	1.11%	0.97%	0.86%	0.89%
January 15, 2021	0.00%	0.10%	0.10%	0.13%	0.46%
February 26, 2021	0.00%	0.06%	0.07%	0.12%	0.54%