



QUARTERLY INVESTMENT REPORT FOURTH QUARTER 2022-2023

**PREPARED BY:
OFFICE OF MANAGEMENT AND BUDGET
FINANCIAL MANAGEMENT**

The report is presented in accordance with the Texas Government Code - Public Funds Investment Act, Section 2256.023. Financial Management certifies that to the best of our knowledge that Harris County is in compliance with the provisions of Government Code 2256 and with the stated policies and strategies of Harris County. Unless otherwise noted, values do not include custodial funds or portfolios of entities with separate investment policies managed by Harris County Office of Management and Budget.

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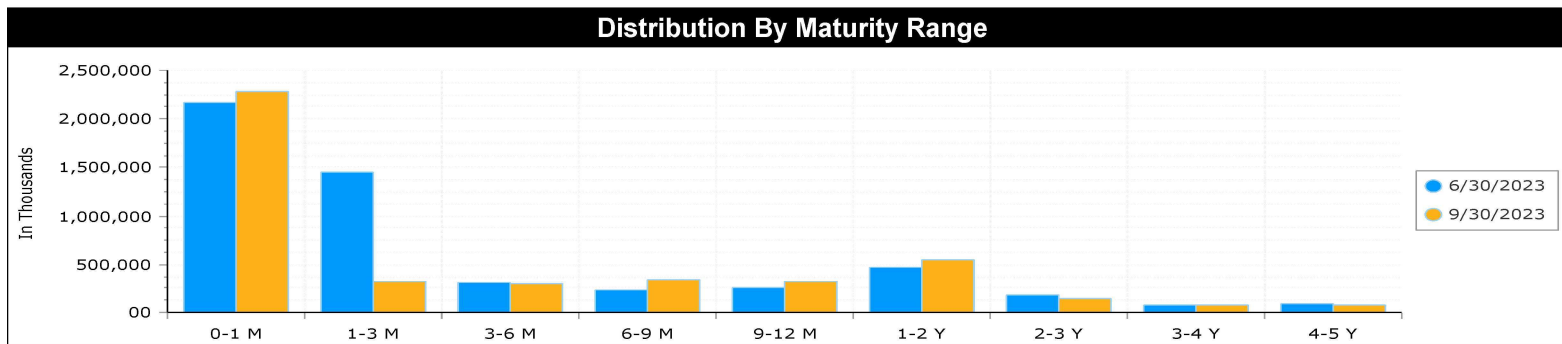
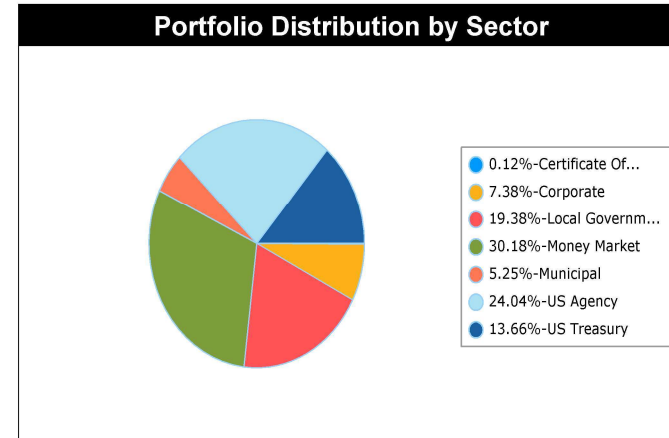


Summary of Harris County Portfolio Balances & Characteristics

June 30, 2023 through September 30, 2023

Book & Market Value Comparison							
Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
Beginning	5,209,512,221.11	5,235,944,405.88	-26,432,184.77	4.38	5.13	0.45	170
7/31/2023	5,072,789,520.07	5,097,547,131.11	-24,757,611.04	4.56	5.35	0.47	178
8/31/2023	4,764,714,898.09	4,786,213,870.22	-21,498,972.13	4.77	5.36	0.47	180
9/30/2023	4,375,588,761.12	4,396,956,664.35	-21,367,903.23	4.85	5.40	0.53	204
Average	4,737,697,726.43	4,760,239,221.89	-22,541,495.47	4.73	5.37	0.49	187

Quarterly Investment Income By Sector		
	Ending BV + Accrued Interest	Investment Income-BV
Certificate of Deposit	\$5,095,939.09	\$22,822.90
Corporate	\$324,633,034.36	\$5,022,125.43
Local Government	\$852,178,192.44	\$12,415,278.80
Investment Pool		
Money Market	\$1,326,853,426.67	\$14,550,784.46
Municipal	\$232,421,354.59	\$2,989,196.14
US Agency	\$1,069,048,448.94	\$13,837,056.26
US Treasury	\$602,532,744.97	\$8,544,229.38
Total	\$4,412,763,141.06	\$57,381,493.37

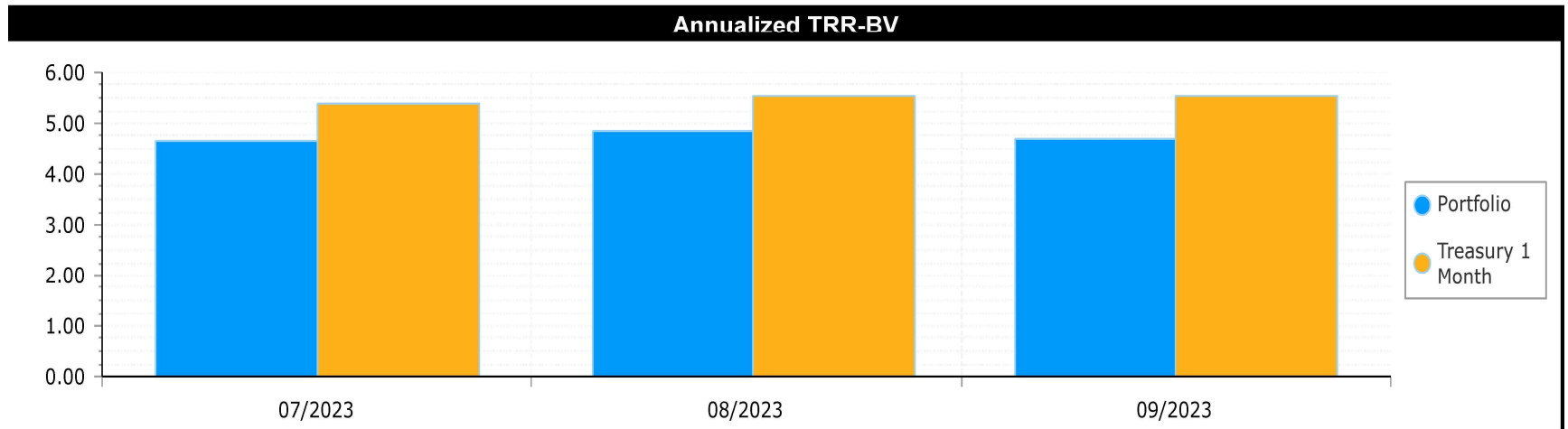




Total Rate of Return vs. Benchmark 1 Month Treasury

June 30, 2023 through September 30, 2023

Month	Beginning BV + Accrued Interest	Interest Earned During Period-BV	Realized Gain/Loss-BV	Investment Income-BV	Average Capital Base-BV	TRR-BV	Annualized TRR-BV	Treasury 1 Month
Beginning	5,328,518,603.64				5,262,289,698.78		4.45	5.20
7/31/2023	5,250,600,631.38	19,913,813.28	0.00	19,913,813.28	5,249,326,437.80	0.38	4.65	5.39
8/31/2023	5,115,131,268.87	19,370,100.00	0.00	19,370,100.00	4,920,036,743.98	0.39	4.83	5.54
9/30/2023	4,801,869,045.21	18,093,830.09	0.00	18,093,830.09	4,737,877,301.23	0.38	4.68	5.53
Total/Average	5,055,866,981.82	57,377,743.37	0.00	57,377,743.37	4,969,080,161.00	1.15	4.72	5.49





Current County Portfolio Holdings & Quarterly Earnings

Begin Date: 6/30/2023, End Date: 9/30/2023

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
A2157 DA - Fed Forfeit Asset US Justice								
A2157 DA Fed Forfeit Assets USJ MM	D8414	697,693.06	857,952.34	697,693.06	697,693.06	11,052.72	5.370	N/A
Sub Total/Average A2157 DA - Fed Forfeit Asset US Justice		697,693.06	857,952.34	697,693.06	697,693.06	11,052.72	5.370	
A2163 DA - State Forfeit Assets Ch 59								
A2163 State Forfeit Assets C59 MM	D8421	7,293,919.91	7,884,424.88	7,293,919.91	7,293,919.91	104,347.50	5.370	N/A
Sub Total/Average A2163 DA - State Forfeit Assets Ch 59		7,293,919.91	7,884,424.88	7,293,919.91	7,293,919.91	104,347.50	5.370	
A2164 DA - Fed Forfeit Assets US Tsy								
A2164 DA Fed Forfeit Assets UST MM	D8407	94,464.85	91,781.28	94,464.85	94,464.85	177.33	0.750	N/A
Sub Total/Average A2164 DA - Fed Forfeit Assets US Tsy		94,464.85	91,781.28	94,464.85	94,464.85	177.33	0.750	
A5101 DA - Cadence DDA								
A5101 DA Forfeiture Master Escrow MM	D0240	7,471.32	259,808.58	7,471.32	7,471.32	215.91	0.000	N/A
A5101 DA Human Trafficking Forfeitures MM	D0261	13,847.21	0.00	13,847.21	13,847.21	12.79	0.750	N/A
A5101 DA Admin Fund MM	D1249	209,333.50	201,464.22	209,333.50	209,333.50	387.68	0.750	N/A
A5101 DA Witness Fund MM	D1256	37,559.29	12,203.49	37,559.29	37,559.29	47.06	0.750	N/A
A5101 DA Special Crimes Acct MM	D1280	299,133.25	298,568.48	299,133.25	299,133.25	564.77	0.750	N/A
A5101 DA Restitution MM	D8406	32.83	32.77	32.83	32.83	0.06	0.750	N/A
A5101 DA Check Fraud and Restitution MM	D8409	77,754.69	70,098.62	77,754.69	77,754.69	158.83	0.750	N/A
A5101 DA Witness Restitution MM	D8411	534,411.58	533,277.13	534,411.58	534,411.58	1,179.80	0.750	N/A
A5101 DA Hot Check Fees Interest MM	D8721	0.76	0.76	0.76	0.76	0.00	0.750	N/A
Sub Total/Average A5101 DA - Cadence DDA		1,179,544.43	1,375,454.05	1,179,544.43	1,179,544.43	2,566.90	0.745	
A5902 DA - Spcl Invest Gambling Proceeds								
A5902 DA Special Investigation Gambling Proceeds M	D8435	1,070,900.52	1,077,303.00	1,070,900.52	1,070,900.52	14,686.92	5.370	N/A
Sub Total/Average A5902 DA - Spcl Invest Gambling Proceeds		1,070,900.52	1,077,303.00	1,070,900.52	1,070,900.52	14,686.92	5.370	
A5903 DA - Hot Check Fees								
A5903 DA Hot Check Fees MM	D8428	52,276.40	49,407.18	52,276.40	52,276.40	681.75	5.370	N/A
Sub Total/Average A5903 DA - Hot Check Fees		52,276.40	49,407.18	52,276.40	52,276.40	681.75	5.370	
B5001 HCTRA CP Ser E-1 Cadence								
B5001 HCTRA CP Ser E-1 MM	D9390	8,749,337.57	9,231,947.10	8,749,337.57	8,749,337.57	121,821.75	5.370	N/A
Sub Total/Average B5001 HCTRA CP Ser E-1 Cadence		8,749,337.57	9,231,947.10	8,749,337.57	8,749,337.57	121,821.75	5.370	
B5002 HCTRA CP Ser E-2 Cadence								
B5002 HCTRA CP Ser E-2 MM	D9391	18,520,927.41	20,304,769.77	18,520,927.41	18,520,927.41	262,885.78	5.370	N/A
Sub Total/Average B5002 HCTRA CP Ser E-2 Cadence		18,520,927.41	20,304,769.77	18,520,927.41	18,520,927.41	262,885.78	5.370	
B5160 Toll Road - Construction 2002 Rev & Ref								
B5160 Sr Ln Rev Bds Ser 02 Constr MM	D9260	260.65	96.08	260.65	260.65	1.15	0.750	N/A
LoneStar B5160 LGIP	LONESTARB5160	90,726.25	89,493.48	90,726.25	90,726.25	1,232.77	5.518	N/A
TexasCLASS B5160 LGIP	TXCLASSB5160	261,325.12	273,502.49	261,325.12	261,325.12	3,622.63	5.536	N/A
Sub Total/Average B5160 Toll Road - Construction 2002 Rev & Ref		352,312.02	363,092.05	352,312.02	352,312.02	4,856.55	5.528	

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
B5300 Toll Road - Construction 2008B Rev & Ref								
B5300 Sr Ln Rev Bds Ser 08B Constr MM	D9365	26.11	899.63	26.11	26.11	10.12	0.750	N/A
LoneStar B5300 LGIP	LONESTARB5300	3,083,741.66	3,214,893.55	3,083,741.66	3,083,741.66	43,148.11	5.518	N/A
Sub Total/Average B5300 Toll Road - Construction 2008B Rev & Ref		3,083,767.77	3,215,793.18	3,083,767.77	3,083,767.77	43,158.23	5.518	
B5410 Toll Road - Construction 2009A Rev								
B5410 Sr Ln Rev Bds Ser 09A Constr MM	D9372	17.32	289.01	17.32	17.32	0.81	0.750	N/A
LOGIC B5410 LGIP	LOGICB5410	509,876.57	511,880.87	509,876.57	509,876.57	6,995.70	5.547	N/A
LoneStar B5410 LGIP	LONESTARB5410	4,108.93	4,053.09	4,108.93	4,108.93	55.84	5.518	N/A
Sub Total/Average B5410 Toll Road - Construction 2009A Rev		514,002.82	516,222.97	514,002.82	514,002.82	7,052.35	5.547	
B5850 Toll Road - Construction 2009C Rev								
B5850 Sr Ln Rev Bds Ser 09C Constr MM	D8695	1,053,487.36	175,205.33	1,053,487.36	1,053,487.36	1,609.44	0.750	N/A
LOGIC B5850 LGIP	LOGICB5850	1,254,177.46	1,237,174.57	1,254,177.46	1,254,177.46	17,002.89	5.547	N/A
LoneStar B5850 LGIP	LONESTARB5850	1,068,286.27	1,053,770.59	1,068,286.27	1,068,286.27	14,515.68	5.518	N/A
TexasCLASS B5850 LGIP	TXCLASSB5850	1,247,972.90	1,230,981.90	1,247,972.90	1,247,972.90	16,991.00	5.536	N/A
FHLB 3.3 7/28/2023-22	3130ASNQ8	0.00	998,323.29	0.00	0.00	2,566.67		7/28/2023
FHLB 3.5 1/26/2024-22	3130ASNL9	1,000,000.00	988,082.48	993,640.46	1,000,000.00	8,750.00	3.500	1/26/2024
Sub Total/Average B5850 Toll Road - Construction 2009C Rev		5,623,923.99	5,683,538.16	5,617,564.45	5,623,923.99	61,435.68	4.276	
B5900 Toll Road - Construction 2018A Rev & Ref								
B5900 Sr Ln Rev Bds Ser 18A Constr MM	D7467	4,545,003.89	2,940,964.04	4,545,003.89	4,545,003.89	58,952.98	5.370	N/A
TexasCLASS B5900 LGIP	TXCLASSB5900	7,692,544.56	4,618,783.10	7,692,544.56	7,692,544.56	73,761.46	5.536	N/A
TMCC DISC CP 0 7/14/2023	89233HUE2	0.00	1,996,040.00	0.00	0.00	3,826.67		7/14/2023
T-Note 0.125 8/15/2023	91282CAF8	0.00	2,981,824.65	0.00	0.00	19,211.15		8/15/2023
FHLB 3.3 8/25/2023-22	3130ASSX8	0.00	1,993,370.62	0.00	0.00	10,083.33		8/25/2023
T-Note 0.125 9/15/2023	91282CAK7	0.00	1,979,577.58	0.00	0.00	18,145.56		9/15/2023
T-Note 0.25 9/30/2023	91282CDA6	0.00	987,838.96	0.00	0.00	10,961.78		9/30/2023
FFCB 4.5 10/17/2023-23	3133ENT34	1,000,000.00	996,654.89	999,593.91	999,899.44	11,794.23	4.722	10/17/2023
T-Bill 0 11/30/2023	912796ZD4	2,000,000.00	1,956,706.24	1,982,545.84	1,984,250.14	23,753.89	4.895	11/30/2023
TMCC DISC CP 0 12/15/2023	89233HZF4	1,000,000.00	0.00	988,456.00	988,494.45	6,963.89	5.553	12/15/2023
T-Bill 0 1/11/2024	912797GC5	1,000,000.00	0.00	985,134.06	984,955.99	4,381.75	5.437	1/11/2024
TMCC DISC CP 0 2/15/2024	89233GBF2	2,000,000.00	0.00	1,957,966.00	1,957,603.33	14,132.22	5.691	2/15/2024
T-Note 0.25 3/15/2024	91282CBR1	1,000,000.00	0.00	977,109.38	977,383.21	4,267.82	5.320	3/15/2024
Sub Total/Average B5900 Toll Road - Construction 2018A Rev & Ref		20,237,548.45	20,451,760.08	20,128,353.64	20,130,135.01	260,236.73	5.397	
B5921 Toll Road - Construction 2021 Rev & Ref								
B5921 Sr Ln Rev Bds Ser 21 Constr MM	D1764	1,100,923.79	835.79	1,100,923.79	1,100,923.79	34,334.03	5.370	N/A
TexasCLASS B5921 LGIP	TXCLASSB5921	5,747,783.57	225,861.92	5,747,783.57	5,747,783.57	21,921.65	5.536	N/A
FHLB 3.3 7/28/2023-22	3130ASNQ8	0.00	3,993,293.16	0.00	0.00	10,266.67		7/28/2023
FHLB 3.375 8/28/2023-23	3130ASXR5	0.00	3,987,840.96	0.00	0.00	22,500.00		8/28/2023
FHLB 3.5 1/26/2024-22	3130ASNL9	4,000,000.00	3,952,329.92	3,974,561.84	4,000,000.00	35,000.00	3.500	1/26/2024
Sub Total/Average B5921 Toll Road - Construction 2021 Rev & Ref		10,848,707.36	12,160,161.75	10,823,269.20	10,848,707.36	124,022.35	4.768	
B5922 Toll Road -2022A Rev & Ref								
B5922 Toll Road - 1st Ln Rev Ser 22A COIMM	D2282	10,152.44	10,133.28	10,152.44	10,152.44	19.16	0.750	N/A
Sub Total/Average B5922 Toll Road -2022A Rev & Ref		10,152.44	10,133.28	10,152.44	10,152.44	19.16	0.750	
B5923 Toll Road - First Ln Rev CP Notes Ser K Cons								
B5923 - Toll Road - First Ln Rev CP Ser K Construc	D1375	8,174.32	8,559.57	8,174.32	8,174.32	788.23	0.750	N/A
Sub Total/Average B5923 Toll Road - First Ln Rev CP Notes Ser K Cons		8,174.32	8,559.57	8,174.32	8,174.32	788.23	0.750	

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
B5924 Toll Road - 2023A Rev & Ref								
B5924 Toll Road - Ser 2023A COI MM	D7695	132,753.36	736,395.61	132,753.36	132,753.36	667.55	0.750	N/A
Sub Total/Average B5924 Toll Road - 2023A Rev & Ref		132,753.36	736,395.61	132,753.36	132,753.36	667.55	0.750	
B5925 Toll Road - First Ln Rev CP Notes Ser K-2								
B5925 Toll Road - First Ln Rev CP Notes Ser K-2 MM	D7703	3,970.72	0.00	3,970.72	3,970.72	12.81	0.750	N/A
Sub Total/Average B5925 Toll Road - First Ln Rev CP Notes Ser K-2		3,970.72	0.00	3,970.72	3,970.72	12.81	0.750	
B8573 Toll Road - Revenue								
B8573 Toll Road Revenue MM	D9037	260,427,064.60	18,140,232.64	260,427,064.60	260,427,064.60	987,430.46	5.370	N/A
LOGIC B8573 LGIP	LOGICB8573	28,626,924.53	3,305,957.69	28,626,924.53	28,626,924.53	320,966.84	5.547	N/A
LoneStar B8573 LGIP	LONESTARB8573	55,042,827.91	54,294,915.60	55,042,827.91	55,042,827.91	747,912.31	5.518	N/A
TexasCLASS B8573 LGIP	TXCLASSB8573	35,603,851.98	60,010,036.37	35,603,851.98	35,603,851.98	593,815.61	5.536	N/A
STATE OF CA CP 5.05 7/18/2023	13068BJP3	0.00	19,465,189.59	0.00	0.00	48,959.46		7/18/2023
FHLB 3.3 8/25/2023-22	3130ASSX8	0.00	49,834,265.50	0.00	0.00	252,083.34		8/25/2023
FFCB 0 8/25/2023	313312KW9	0.00	49,642,137.00	0.00	0.00	341,444.44		8/25/2023
NATX DISC CP 0 8/25/2023	63873KVR5	0.00	49,602,200.00	0.00	0.00	386,555.56		8/25/2023
TORONTO DOMINION BK DISC CP 0 8/25/2023	89119BVR4	0.00	49,601,750.00	0.00	0.00	395,888.89		8/25/2023
BARCLAYS CAPITAL DISC CP 0 8/28/2023	06743VVU1	0.00	17,841,312.00	0.00	0.00	156,645.00		8/28/2023
BARCLAYS CAPITAL DISC CP 0 8/30/2023	06743VVW7	0.00	9,908,770.00	0.00	0.00	88,026.39		8/30/2023
FHLB 4.66 9/15/2023-23	3130AUAS3	0.00	39,928,124.00	0.00	0.00	388,333.33		9/15/2023
FHLB 4.7 9/27/2023-23	3130ATQ26	0.00	49,877,664.50	0.00	0.00	567,916.67		9/27/2023
COLORADO ST UNIV SYST DISC CP 0 9/28/2023	19668TWU9	0.00	12,532,677.50	0.00	0.00	167,322.52		9/28/2023
T-Note 0.25 9/30/2023	91282CDA6	0.00	49,391,948.00	0.00	0.00	374,536.34		9/30/2023
T-Note 0.25 9/30/2023	91282CDA6	0.00	17,089,614.01	0.00	0.00	228,738.83		9/30/2023
T-Note 0.25 9/30/2023	91282CDA6	0.00	49,391,948.00	0.00	0.00	652,908.72		9/30/2023
LOUDON CO. VA REV 4 12/1/2023	54602QCP4	1,360,000.00	1,349,827.20	1,355,770.40	1,363,603.77	8,252.47	2.402	12/1/2023
PALM BEACH CO FL REV 0.3 12/1/2023	696543TZ0	12,265,000.00	11,992,226.40	12,157,435.95	12,265,000.00	9,198.75	0.300	12/1/2023
UNIV OF TEXAS DISC CP 0 12/12/2023	91510LZC2	25,000,000.00	24,396,145.75	24,732,840.25	24,732,840.28	336,694.45	5.413	12/12/2023
BARCLAYS BK US DISC CP 0 12/29/2023	06744HGW3	72,000,000.00	0.00	71,010,000.00	71,010,000.00	253,000.00	5.597	12/29/2023
T-Note 2.625 12/31/2023	9128285U0	1,000,000.00	986,992.19	993,046.88	994,861.47	11,701.02	4.731	12/31/2023
T-Note 0.125 1/15/2024	91282CBE0	10,000,000.00	9,726,171.90	9,850,000.00	9,853,402.09	129,180.24	5.299	1/15/2024
GRAND PRAIRIE TX LT GO 3.225 2/15/2024	386138K42	1,000,000.00	986,280.00	991,720.00	1,000,000.00	8,062.50	3.225	2/15/2024
T-Note 0.125 2/15/2024	91282CBM2	40,000,000.00	38,718,750.00	39,225,000.00	39,879,362.74	93,028.42	0.933	2/15/2024
OREGON ST LOTTERY REV 2.677 4/1/2024	68607V3H6	1,500,000.00	1,469,400.00	1,479,750.00	1,500,000.00	10,038.75	2.677	4/1/2024
T-Note 2.5 5/31/2024	91282CER8	40,000,000.00	0.00	39,223,437.60	39,267,662.18	412,820.99	5.343	5/31/2024
FHLB 1.82 8/15/2024-22	3130AR3J8	50,000,000.00	47,987,553.00	48,405,733.00	50,000,000.00	227,500.00	1.820	8/15/2024
WACO ISD TX *ESG* 0 8/15/2024	929845UN3	1,100,000.00	1,031,877.00	1,046,243.00	1,094,759.05	1,506.77	0.549	8/15/2024
FHLB 5.645 8/30/2024-23	3130AWPJ3	50,000,000.00	0.00	49,862,572.50	50,000,000.00	486,097.22	5.645	8/30/2024
METRO COUNCIL MINNEAPOLIS MN WSTWTR REV 2 9/1/2024	591852X52	14,545,000.00	13,990,835.50	14,094,977.70	14,761,881.33	13,517.04	0.370	9/1/2024
GRAND PRAIRIE TX LT GO 3.272 2/15/2025	386138K59	2,160,000.00	2,092,672.80	2,099,606.40	2,160,000.00	17,668.80	3.272	2/15/2025
T-Note 1.5 2/15/2025	91282CDZ1	50,000,000.00	47,185,547.00	47,496,094.00	49,792,526.80	226,925.94	1.810	2/15/2025
OREGON ST LOTTERY REV 2.915 4/1/2025	68607V3J2	1,250,000.00	1,201,275.00	1,206,462.50	1,250,000.00	9,109.37	2.915	4/1/2025
FHLB 3.43 9/9/2025-22	3130ARW80	20,000,000.00	19,322,130.20	19,303,012.40	20,000,000.00	171,500.00	3.430	9/9/2025
FHLB 5.65 3/13/2026-23	3130AWFS4	10,000,000.00	9,992,787.10	9,917,278.20	10,000,000.00	141,250.00	5.650	3/13/2026
OREGON ST LOTTERY REV 3.131 4/1/2026	68607V3K9	1,000,000.00	953,790.00	952,810.00	1,000,000.00	7,827.50	3.131	4/1/2026
TEXAS A&M UNIV REV 2.9 7/1/2027-25	8821173E2	4,195,000.00	3,919,136.80	3,889,981.55	4,038,235.37	40,941.01	3.990	7/1/2027
FHLB 4 6/9/2028	3130AWC24	8,000,000.00	0.00	7,772,427.92	7,881,595.54	75,817.76	4.353	6/9/2028
Sub Total/Average B8573 Toll Road - Revenue		796,075,669.02	837,162,140.24	786,766,869.27	793,546,399.64	9,391,123.71	4.493	
B8577 Toll Road - Ren & Rep								

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
B8577 Toll Road Renew & Replace MM	D9058	13,308,103.55	3,723,730.38	13,308,103.55	13,308,103.55	85,958.39	5.370	N/A
LOGIC B8577 LGIP	LOGICB8577	5,229,961.99	5,159,059.49	5,229,961.99	5,229,961.99	70,902.50	5.547	N/A
LoneStar B8577 LGIP	LONESTARB8577	1,744,096.45	1,720,397.98	1,744,096.45	1,744,096.45	23,698.47	5.518	N/A
TexasCLASS B8577 LGIP	TXCLASSB8577	5,333,680.20	303,729.60	5,333,680.20	5,333,680.20	29,950.60	5.536	N/A
T-Note 0.125 7/31/2023	91282CCN9	0.00	7,969,161.84	0.00	0.00	1,723.89		7/31/2023
FNMA 0.3 8/3/2023-22	3136G05P4	0.00	1,990,975.02	0.00	0.00	445.68		8/3/2023
T-Note 1.375 8/31/2023	9128282D1	0.00	1,987,507.20	0.00	0.00	721.64		8/31/2023
BANCO SANTANDER DISC CP 0 9/14/2023	05970UWE4	0.00	1,977,308.00	0.00	0.00	22,968.89		9/14/2023
T-Note 1.375 9/30/2023	912828T26	0.00	1,981,005.76	0.00	0.00	1,194.18		9/30/2023
STATE OF TX GO SER 21A 0.508 10/1/2023	882724WQ6	2,800,000.00	2,766,652.00	2,800,000.00	2,800,000.00	3,556.00	0.508	10/1/2023
STATE OF TX GO SER 21B 0.508 10/1/2023	882724XJ1	5,000,000.00	4,940,450.00	5,000,000.00	5,000,000.00	6,350.00	0.508	10/1/2023
LA FAYETTE ASSET SEC DISC CP 0 10/5/2023	50286MX55	2,000,000.00	1,970,474.00	1,998,220.00	1,998,491.67	27,753.33	5.518	10/5/2023
T-Note 1.625 10/31/2023	912828T91	2,000,000.00	1,976,250.00	1,994,083.16	2,002,325.48	1,223.57	0.250	10/31/2023
UNIV OF MISSOURI REV 1.466 11/1/2023	231266ML8	8,385,000.00	8,270,293.20	8,357,581.05	8,379,021.39	47,919.53	2.300	11/1/2023
T-Note 2.125 11/30/2023	912828U57	2,000,000.00	1,973,671.88	1,989,099.18	2,006,182.74	1,358.27	0.268	11/30/2023
GTA FUNDING DISC CP 0 12/14/2023	40060XZE3	2,000,000.00	1,948,062.00	1,976,896.00	1,977,166.67	28,008.89	5.631	12/14/2023
T-Note 2.25 12/31/2023	912828V23	2,000,000.00	1,970,156.24	1,984,062.50	2,009,863.08	1,386.92	0.283	12/31/2023
ST OF MASSACHUSETTS *ESG* 3.614 1/15/2024	576004GW9	2,000,000.00	1,978,720.00	1,989,180.00	2,000,000.00	18,070.00	3.614	1/15/2024
T-Note 0.125 1/15/2024	91282CBE0	2,000,000.00	1,945,234.38	1,970,000.00	1,998,993.08	1,492.46	0.298	1/15/2024
FHLB 3.375 1/26/2024-23	3130ASPK9	3,000,000.00	2,961,409.77	2,979,976.05	3,000,000.00	25,312.50	3.375	1/26/2024
T-Note 0.875 1/31/2024	91282CDV0	3,000,000.00	2,922,656.25	2,955,351.57	2,974,852.06	25,408.99	3.451	1/31/2024
SAN ANTONIO TX LT GO 3.364 2/1/2024	79623PNQ4	700,000.00	690,312.00	694,379.00	700,000.00	5,887.00	3.364	2/1/2024
FHLB Step 2/15/2024-22	3130ASPG8	0.00	2,989,244.37	0.00	0.00	15,000.00		2/15/2024
TMCC DISC CP 0 2/15/2024	89233GBF2	3,000,000.00	0.00	2,936,949.00	2,935,945.00	15,317.50	5.721	2/15/2024
FHLB 3.9 3/15/2024-22	3130ATA49	3,000,000.00	2,963,783.46	2,978,165.46	3,000,000.00	29,250.00	3.900	3/15/2024
FHLB 1.74 4/11/2024-22	3130AR3Z2	3,000,000.00	2,911,906.08	2,940,150.48	3,000,000.00	13,340.00	1.740	4/11/2024
FHLB 5.28 4/25/2024-23	3130AVN57	2,000,000.00	1,991,357.40	1,994,634.82	2,000,000.00	26,400.00	5.280	4/25/2024
FHLB 5.25 5/9/2024-23	3130AVSW3	2,000,000.00	1,990,371.64	1,994,202.00	2,000,000.00	26,250.00	5.250	5/9/2024
T-Note 2.5 5/15/2024	912828WJ5	1,000,000.00	975,039.06	981,718.75	999,572.04	6,422.69	2.570	5/15/2024
T-Note 0.25 5/15/2024	91282CCC3	3,000,000.00	2,868,984.36	2,904,726.57	2,946,017.22	23,657.52	3.237	5/15/2024
STATE OF MAINE GO 1 6/1/2024	56052AG42	1,065,000.00	1,023,688.65	1,034,615.55	1,069,224.85	1,076.03	0.404	6/1/2024
FHLB 5.18 6/5/2024-23	3130AVPK2	2,000,000.00	1,988,214.42	1,992,249.18	2,000,000.00	25,900.00	5.180	6/5/2024
FHLB Step 6/21/2024-22	3130ASA66	4,000,000.00	3,933,639.32	3,959,041.08	4,000,000.00	32,750.00	3.266	6/21/2024
FFCB 3.64 7/5/2024-23	3133ENZU7	3,000,000.00	2,943,359.70	2,956,392.99	2,999,277.24	27,538.33	3.672	7/5/2024
T-Note 0.375 7/15/2024	91282CCL3	2,000,000.00	1,899,062.50	1,922,031.24	1,936,020.30	22,247.30	4.579	7/15/2024
FHLMC 4.1 8/12/2024-22	3134GXG73	3,000,000.00	2,943,451.74	2,961,728.79	3,000,000.00	30,750.00	4.100	8/12/2024
FHLB 0.97 8/30/2024-22	3130AQCS0	15,000,000.00	14,237,643.30	14,387,969.55	15,000,000.00	36,375.00	0.970	8/30/2024
T-Note 2.125 9/30/2024	9128282Y5	2,000,000.00	1,922,812.50	1,935,625.00	1,990,773.16	13,002.37	2.604	9/30/2024
T-Note 2.25 10/31/2024	9128283D0	2,000,000.00	1,921,796.88	1,933,437.50	1,992,204.81	13,056.45	2.623	10/31/2024
T-Note 2.125 11/30/2024	9128283J7	2,000,000.00	1,915,156.24	1,926,953.12	1,988,501.52	13,160.49	2.637	11/30/2024
T-Note 2.25 12/31/2024	9128283P3	2,000,000.00	1,914,687.50	1,925,859.38	1,990,625.31	13,133.12	2.640	12/31/2024
ST OF MASSACHUSETTS *ESG* 3.66 1/15/2025	576004GY5	3,000,000.00	2,915,670.00	2,934,240.00	3,000,000.00	27,450.00	3.660	1/15/2025
FHLB 4.125 1/23/2025-22	3130AT6L6	3,000,000.00	2,940,095.10	2,942,614.68	3,000,000.00	30,937.50	4.125	1/23/2025
FHLB 5.45 1/23/2025-23	3130AVUK6	2,000,000.00	1,987,403.94	1,987,132.24	2,000,000.00	27,250.00	5.450	1/23/2025
FHLB 1.55 2/28/2025-23	3130AQTT0	3,000,000.00	2,823,183.36	2,839,402.68	2,988,678.83	13,897.93	1.825	2/28/2025
T-Note 2.625 3/31/2025	9128284F4	2,000,000.00	1,919,296.88	1,924,453.12	1,999,686.36	13,249.38	2.636	3/31/2025
FHLB 5.35 4/17/2025-23	3130AVU91	2,000,000.00	1,984,732.68	1,984,506.62	2,000,000.00	26,750.00	5.350	4/17/2025
FFCB 5.25 4/21/2025	3133EPGK5	2,000,000.00	1,983,914.24	1,983,354.06	2,000,000.00	26,250.00	5.250	4/21/2025
FHLMC 3.75 4/28/2025-23	3134GXK29	3,000,000.00	2,907,037.65	2,921,881.14	3,000,000.00	28,125.00	3.750	4/28/2025

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
FHLB 4 4/30/2025-22	3130ASZU6	3,000,000.00	2,930,592.96	2,931,852.15	3,000,000.00	30,000.00	4.000	4/30/2025
FHLB 4.05 5/28/2025-22	3130ASZP7	3,000,000.00	2,932,190.34	2,931,886.71	3,000,000.00	30,375.00	4.050	5/28/2025
FHLMC 3.4 6/27/2025-22	3134GXYN8	3,000,000.00	2,889,105.24	2,900,685.99	2,990,779.52	26,833.78	3.586	6/27/2025
FHLB 4 7/24/2025-22	3130ASM97	3,000,000.00	2,928,365.01	2,924,722.65	2,976,587.91	33,248.73	4.460	7/24/2025
FHLMC 5.45 7/30/2025-23	3134GYQU9	2,000,000.00	1,986,543.18	1,984,673.72	2,000,000.00	27,250.00	5.450	7/30/2025
FHLMC 4 8/25/2025-22	3134GXT46	3,000,000.00	2,915,337.30	2,922,856.59	3,000,000.00	30,000.00	4.000	8/25/2025
FHLB 3.43 9/9/2025-22	3130ARW80	2,000,000.00	1,932,213.02	1,930,301.24	2,000,000.00	17,150.00	3.430	9/9/2025
T-Note 3 9/30/2025	9128285C0	1,000,000.00	0.00	961,289.06	959,719.59	274.14	5.145	9/30/2025
FHLB 5 10/20/2025-23	3130ATFY8	6,000,000.00	5,931,312.90	5,920,325.04	6,000,000.00	75,000.00	5.000	10/20/2025
T-Note 4.5 11/15/2025	91282CFW6	3,000,000.00	0.00	2,968,593.75	2,963,063.82	828.77	5.116	11/15/2025
FHLB 5.15 1/20/2026-23	3130ATK48	3,000,000.00	2,967,347.40	2,959,987.95	3,000,000.00	38,625.00	5.150	1/20/2026
FFCB 5.2 1/20/2026-23	3133EN6J4	3,000,000.00	2,970,015.21	2,962,737.60	3,000,000.00	39,000.00	5.200	1/20/2026
FHLB 4.56 9/30/2026-22	3130ATBQ9	3,000,000.00	2,937,149.07	2,923,224.69	3,000,000.00	34,200.00	4.560	9/30/2026
T-Note 3.25 6/30/2027	91282CEW7	3,000,000.00	0.00	2,850,820.32	2,883,031.96	10,511.58	4.390	6/30/2027
T-Note 2.75 7/31/2027	91282CFB2	5,000,000.00	4,711,914.05	4,658,203.10	4,792,194.22	48,222.79	3.941	7/31/2027
FHLB 5 9/14/2027-22	3130AT3P0	3,000,000.00	2,950,522.77	2,926,227.87	3,000,000.00	37,500.00	5.000	9/14/2027
FHLMC Step 9/27/2027-23	3134GX4Q4	3,000,000.00	2,977,276.05	2,985,779.07	3,000,000.00	37,500.00	6.909	9/27/2027
FHLB 5.56 1/14/2028-23	3130AUUM4	5,000,000.00	4,951,437.80	4,923,098.65	5,000,000.00	69,500.00	5.560	1/14/2028
FHLB 5.8 1/28/2028-23	3130AUZL1	10,000,000.00	9,929,070.10	9,883,970.30	10,000,000.00	145,000.00	5.800	1/28/2028
FHLB 6.05 6/1/2028-23	3130AWCS7	4,000,000.00	3,999,894.80	3,957,825.44	4,000,000.00	60,500.00	6.050	6/1/2028
Sub Total/Average B8577 Toll Road - Ren & Rep		208,565,842.19	198,763,037.16	204,897,767.59	207,864,642.02	1,801,348.10	3.860	
C1005 HC County - Cadence DDA								
C1005 CSD General Assistance Program MM	D1001	574,206.63	627,426.89	574,206.63	574,206.63	1,146.95	0.750	N/A
C1005 CSD Emergency Food And Shelter Program MM	D1008	360,811.40	331,078.34	360,811.40	360,811.40	647.66	0.750	N/A
C1005 Prot Svcs For Children and Adults Guardiansh	D1022	5,255,766.56	5,026,376.20	5,255,766.56	5,255,766.56	71,149.41	5.370	N/A
C1005 Prot Svcs For Children and Adults Representa	D1064	54,085.82	51,062.71	54,085.82	54,085.82	101.84	0.750	N/A
C1005 Prot Svcs For Children and Adults Imprest MM	D2016	84,836.25	105,939.75	84,836.25	84,836.25	170.93	0.750	N/A
C1005 Prot Svcs Clothing Reimbursement Imprest MM	D2017	170,216.31	194,203.77	170,216.31	170,216.31	369.52	0.750	N/A
C1005 - HC Tax Sub Ln Rev Bds 22A DS MM	D2860	864.25	11,389.85	864.25	864.25	258.56	0.750	N/A
C1005 CP Series D-2 MM	D4471	3,052.58	5,185.91	3,052.58	3,052.58	1,318.80	0.750	N/A
C1005 CP Series D-3 MM	D4489	4,996.21	2,526.70	4,996.21	4,996.21	186.91	0.750	N/A
C1005 HC Veterans Services MM	D4842	22,893.15	34,703.87	22,893.15	22,893.15	0.00	0.000	N/A
C1005 Grant Agrmt TX Wtr Dev Brd MM	D5287	0.00	167,123.35	0.00	0.00	281.13		N/A
C1005 Rides Program MM	D5372	46,372.41	27,758.58	46,372.41	46,372.41	69.81	0.750	N/A
C1005 Shelter Plus Program MM	D5383	112,536.65	119,781.48	112,536.65	112,536.65	207.44	0.750	N/A
C1005 Emergency Shelter MM	D5390	90,611.86	77,204.18	90,611.86	90,611.86	139.28	0.750	N/A
C1005 HC Care For Elders Program MM	D5395	19,911.94	19,874.34	19,911.94	19,911.94	37.60	0.750	N/A
C1005 - HC Attorney CPS DEL Litigation MM	D7118	9,405.50	8,134.00	9,405.50	9,405.50	0.00	0.000	N/A
C1005 Disaster Recovery CP Ser J-1 MM	D7440	4,011.51	26,660.88	4,011.51	4,011.51	89.05	0.750	N/A
C1005 CTS Vehicle Registration MM	D7459	17,804.28	25,760.57	17,804.28	17,804.28	41.46	0.750	N/A
C1005 Holderieth Rd Pipe Relocation MM	D8032	91,271.00	91,098.67	91,271.00	91,271.00	172.33	0.750	N/A
C1005 - HC Attorney Litigation Expense MM	D8379	14,577.00	19,025.00	14,577.00	14,577.00	0.00	0.000	N/A
C1005 - HC Atty Toll Rd Disc Acct MM	D8381	11,634.36	833.55	11,634.36	11,634.36	0.00	0.000	N/A
C1005 Escheatment Acct MM	D8505	1,330,327.78	1,765,386.94	1,330,327.78	1,330,327.78	2,853.38	0.750	N/A
C1005 CP Series A-1 MM	D8890	141,255.01	121,041.27	141,255.01	141,255.01	461.25	0.750	N/A
C1005 CP Series B MM	D8891	19,404,981.44	93,270.63	19,404,981.44	19,404,981.44	26,933.19	0.750	N/A
C1005 CP Series C MM	D8892	4,468,596.54	5,279,937.29	4,468,596.54	4,468,596.54	2,739.92	0.750	N/A
C1005 CP Series D MM	D8893	317,270.34	1,060,326.05	317,270.34	317,270.34	2,964.53	0.750	N/A
Sub Total/Average C1005 HC County - Cadence DDA		32,612,296.78	15,293,110.77	32,612,296.78	32,612,296.78	112,340.95	1.493	

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
C1007 HC County - Tax and Sub Ln Ser 22 PF								
C1007 - HC Tax Sub Ln Rev Bds 22 PF MM	D4619	86,024.06	85,861.64	86,024.06	86,024.06	162.42	0.750	N/A
C1007 Tax&Sub Lien RevCO Ser2022 COI MM	D4635	12,875.28	12,850.97	12,875.28	12,875.28	24.31	0.750	N/A
TexasCLASS C1007 LGIP	TXCLASSC1007	26,009,921.28	25,655,799.24	26,009,921.28	26,009,921.28	354,122.04	5.536	N/A
Sub Total/Average C1007 HC County - Tax and Sub Ln Ser 22 PF		26,108,820.62	25,754,511.85	26,108,820.62	26,108,820.62	354,308.77	5.518	
C1008 HC County - Tax and Sub Ln Ser 22 DS								
C1008 - HC Tax Sub Ln Rev CO Ser 22D MM	D4627	151.96	200.32	151.96	151.96	76.64	0.750	N/A
TexasCLASS C1008 LGIP	TXCLASSC1008	18,654.30	757,053.20	18,654.30	18,654.30	4,601.10	5.536	N/A
Sub Total/Average C1008 HC County - Tax and Sub Ln Ser 22 DS		18,806.26	757,253.52	18,806.26	18,806.26	4,677.74	5.497	
C1009 HC County - Road Ref Ser 23A								
C1009 HC County - Road Ref Ser 23A MM	D8503	299,518.24	0.00	299,518.24	299,518.24	239.97	0.750	N/A
Sub Total/Average C1009 HC County - Road Ref Ser 23A		299,518.24	0.00	299,518.24	299,518.24	239.97	0.750	
C1010 HC County - PIB Ser 23A								
C1010 HC County - PIB Ser 23A COI MM	D8511	360,811.73	0.00	360,811.73	360,811.73	289.06	0.750	N/A
Sub Total/Average C1010 HC County - PIB Ser 23A		360,811.73	0.00	360,811.73	360,811.73	289.06	0.750	
C1050 HC - Harris County Contingency Fund								
C1050 Public Impr Contingency MM	D8082	10,000.00	10,041.67	10,000.00	10,000.00	136.22	5.370	N/A
LOGIC C1050 LGIP	LOGICC1050	8,328,436.78	3,248,286.70	8,328,436.78	8,328,436.78	80,150.08	5.547	N/A
LoneStar C1050 LGIP	LONESTARC1050	18,143,754.85	20,877,072.78	18,143,754.85	18,143,754.85	266,682.07	5.518	N/A
C1050 Public Impr Contingency MMF MM	M8082	10,533,738.26	4,645,193.98	10,533,738.26	10,533,738.26	152,951.36	5.220	N/A
ST OF MASSACHUSETTS *ESG* 3.564 7/15/2023	576004GV1	0.00	9,993,100.00	0.00	0.00	14,850.00		7/15/2023
FHLB 2.8 7/20/2023-22	3130ASFX2	0.00	19,974,768.00	0.00	0.00	31,111.11		7/20/2023
T-Note 1.25 7/31/2023	912828S92	0.00	4,984,772.85	0.00	0.00	3,590.85		7/31/2023
T-Note 0.125 7/31/2023	91282CCN9	0.00	7,969,161.84	0.00	0.00	20,178.70		7/31/2023
EMORY UNIVERSITY DISC CP 5.25 8/17/2023	29157P6Z2	0.00	4,998,650.00	0.00	0.00	34,072.50		8/17/2023
FHLB 3.25 9/14/2023-22	3130ASGG8	0.00	9,952,723.20	0.00	0.00	66,805.55		9/14/2023
T-Note 0.25 9/30/2023	91282CDA6	0.00	7,902,711.68	0.00	0.00	59,645.62		9/30/2023
T-Note 0.5 11/30/2023	91282CDM0	10,000,000.00	9,803,125.00	9,920,808.10	9,929,148.23	119,426.72	4.861	11/30/2023
UNIV OF TEXAS DISC CP 0 12/6/2023	91512DZ61	10,000,000.00	0.00	9,899,127.80	9,899,127.78	85,816.67	5.523	12/6/2023
TMCC DISC CP 0 12/15/2023	89233HZF4	7,000,000.00	0.00	6,919,192.00	6,919,461.11	48,747.22	5.553	12/15/2023
FHLB 1.1 2/23/2024-22	3130AQQT3	5,000,000.00	4,856,986.15	4,913,122.05	5,000,000.00	13,750.00	1.100	2/23/2024
T-Bill 0 3/14/2024	912797GX9	4,000,000.00	0.00	3,903,285.56	3,902,419.67	6,466.17	5.507	3/14/2024
FHLB 5.28 4/25/2024-23	3130AVN57	10,000,000.00	9,956,787.00	9,973,174.10	10,000,000.00	132,000.00	5.280	4/25/2024
FHLMC 3.625 4/26/2024-22	3134G XK45	8,000,000.00	7,861,042.96	7,911,998.00	8,001,706.12	71,748.98	3.589	4/26/2024
T-Note 2.5 4/30/2024	91282CEK3	2,800,000.00	2,732,843.74	2,752,421.87	2,757,928.58	35,671.69	5.174	4/30/2024
FHLB 5.18 6/5/2024-23	3130AVPK2	13,000,000.00	12,923,393.73	12,949,619.67	13,000,000.00	168,350.00	5.180	6/5/2024
T-Note 0.375 7/15/2024	91282CCL3	10,000,000.00	9,495,312.50	9,610,156.20	9,680,101.51	111,236.54	4.579	7/15/2024
FHLB 3.6 8/1/2024-22	3130ASTL3	2,000,000.00	1,958,304.38	1,967,277.12	2,000,000.00	18,000.00	3.600	8/1/2024
FNMA 0.625 4/22/2025	3135G03U5	2,000,000.00	0.00	1,863,163.62	1,871,237.79	21,040.84	4.992	4/22/2025
T-Note 2.875 6/15/2025	91282CEU1	10,000,000.00	0.00	9,627,734.40	9,640,287.56	20,429.72	5.101	6/15/2025
T-Note 3 7/15/2025	91282CEY3	13,000,000.00	0.00	12,528,242.22	12,573,134.94	104,461.37	4.947	7/15/2025
FHLB 4 8/28/2025-22	3130ASXX2	10,000,000.00	9,752,910.60	9,744,122.30	10,000,000.00	100,000.00	4.000	8/28/2025
T-Note 3 10/31/2025	912828J5	10,000,000.00	0.00	9,603,125.00	9,647,731.24	77,928.25	4.802	10/31/2025
FHLB 5.7 6/15/2026-23	3130AWG38	10,000,000.00	9,986,383.50	9,917,610.90	10,000,000.00	142,500.00	5.700	6/15/2026
FHLB 5.88 6/28/2027-23	3130AWCJ7	10,000,000.00	9,996,474.10	9,900,087.90	10,000,000.00	147,000.00	5.880	6/28/2027
FHLMC 6 8/16/2027-23	3134GYG1	10,000,000.00	0.00	9,913,714.10	10,000,000.00	73,333.33	6.000	8/16/2027
FHLB 5.65 4/24/2028-23	3130AVRW4	4,000,000.00	3,962,005.96	3,934,105.40	4,000,000.00	56,500.00	5.650	4/24/2028

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Sub Total/Average C1050 HC - Harris County Contingency Fund		197,815,929.89	187,842,052.32	194,768,018.20	195,838,214.42	2,284,581.56	5.054	
C1052 HC - American Rescue Plan								
C1052 HC American Rescue Plan Fund MM	D3646	11,187,582.23	91,942,569.85	11,187,582.23	11,187,582.23	465,750.48	5.370	N/A
LOGIC C1052 LGIP	LOGICC1052	56,791,778.79	26,218,404.05	56,791,778.79	56,791,778.79	573,374.74	5.547	N/A
LoneStar C1052 LGIP	LONESTARC1052	74,605,083.86	73,591,340.30	74,605,083.86	74,605,083.86	1,013,743.56	5.518	N/A
TexasCLASS C1052 LGIP	TXCLASSC1052	80,615,401.74	80,564,175.97	80,615,401.74	80,615,401.74	1,101,225.77	5.536	N/A
T-Note 0.125 7/31/2023	91282CCN9	0.00	49,807,261.50	0.00	0.00	131,748.09		7/31/2023
FFCB 3.15 8/8/2023-22	3133ENF21	0.00	49,866,683.50	0.00	0.00	172,013.81		8/8/2023
EMORY UNIVERSITY DISC CP 5.25 8/17/2023	29157P6Z2	0.00	42,988,390.00	0.00	0.00	293,023.52		8/17/2023
T-Note 0.125 8/31/2023	91282CCU3	0.00	49,590,099.00	0.00	0.00	263,096.85		8/31/2023
FHLB 4.66 9/15/2023-23	3130AUAS3	0.00	19,964,062.00	0.00	0.00	194,166.67		9/15/2023
STATE OF CALIFORNIA CP 5.35 10/12/2023	13068BJX6	10,000,000.00	0.00	9,997,200.00	10,000,097.41	106,399.31	5.320	10/12/2023
FFCB 4.5 10/17/2023-23	3133ENT34	6,000,000.00	5,979,929.34	5,997,563.46	5,999,396.62	70,765.35	4.722	10/17/2023
FHLB 4.8 10/30/2023-23	3130AUBB9	10,000,000.00	9,971,744.50	9,995,059.90	10,000,000.00	120,000.00	4.800	10/30/2023
ANGLESEA FDG DISC CP 0 11/15/2023	0347M3YF5	10,000,000.00	0.00	9,929,360.00	9,930,488.89	45,333.33	5.503	11/15/2023
HALKIN FINANCE DISC CP 0 11/15/2023	40588MYF8	10,000,000.00	0.00	9,929,360.00	9,930,361.11	90,833.33	5.539	11/15/2023
LLOYDS BK DISC CP 0 12/6/2023	53943SZ67	20,000,000.00	0.00	19,791,460.00	19,794,161.11	181,261.11	5.639	12/6/2023
TCPR DISC CP 0 1/12/2024	8923A0AC7	22,000,000.00	21,321,938.00	21,643,864.00	21,652,351.11	307,535.56	5.665	1/12/2024
METLIFE FDG DISC CP 0 2/15/2024	59157TBF9	20,000,000.00	0.00	19,574,260.00	19,577,183.33	183,833.33	5.688	2/15/2024
TMCC DISC CP 0 3/15/2024	89233GCF1	18,000,000.00	0.00	17,541,180.00	17,532,400.00	92,400.00	5.780	3/15/2024
BANCO SANTANDER DISC CP 0 4/15/2024	05970RDF9	16,000,000.00	0.00	15,502,224.00	15,494,000.00	2,555.56	5.939	4/15/2024
TMCC DISC CP 0 4/30/2024	89233GDW3	10,000,000.00	0.00	9,673,940.00	9,665,708.34	51,791.67	5.877	4/30/2024
T-Note 2.5 5/31/2024	91282CER8	20,000,000.00	0.00	19,611,718.80	19,622,843.17	238,771.28	5.433	5/31/2024
T-Note 2.125 7/31/2024	9128282N9	20,000,000.00	0.00	19,455,468.80	19,476,027.54	235,974.36	5.398	7/31/2024
T-Note 2.125 9/30/2024	9128282Y5	20,000,000.00	0.00	19,356,250.00	19,381,532.51	233,782.34	5.358	9/30/2024
T-Note 1.5 11/30/2024	912828YV6	20,000,000.00	0.00	19,135,156.20	19,166,343.32	227,306.43	5.250	11/30/2024
FHLB 5.45 1/23/2025-23	3130AVUK6	50,000,000.00	49,685,098.50	49,678,306.00	50,000,000.00	681,250.00	5.450	1/23/2025
FHLB 5.35 4/17/2025-23	3130AVU91	50,000,000.00	49,618,317.00	49,612,665.50	50,000,000.00	668,750.00	5.350	4/17/2025
FHLMC 5.45 7/30/2025-23	3134GYQU9	50,000,000.00	49,663,579.50	49,616,843.00	50,000,000.00	681,250.00	5.450	7/30/2025
FHLMC 5.5 10/30/2025-23	3134GYQV7	50,000,000.00	49,658,643.50	49,604,787.00	50,000,000.00	687,500.00	5.500	10/30/2025
Sub Total/Average C1052 HC - American Rescue Plan		655,199,846.62	720,432,236.51	648,846,513.28	650,422,741.08	9,115,436.45	5.491	
C1053 HC - Mobility and Infrastructure								
C1053 HC Mobility & Infrastructure MM	D4461	56,402,439.75	13,607,765.75	56,402,439.75	56,402,439.75	449,159.69	5.370	N/A
LOGIC C1053 LGIP	LOGICC1053	6,665,089.82	15,525,132.02	6,665,089.82	6,665,089.82	139,957.80	5.547	N/A
TexasCLASS C1053 LGIP	TXCLASSC1053	36,306,677.81	15,018,390.82	36,306,677.81	36,306,677.81	288,286.99	5.536	N/A
UNIV OF TEXAS DISC CP 0 7/18/2023	91510LUJ2	0.00	14,962,275.00	0.00	0.00	37,724.99		7/18/2023
UNIV OF TEXAS DISC CP 0 7/18/2023	91512DUJ8	0.00	24,937,125.00	0.00	0.00	62,874.98		7/18/2023
FHLB 2.8 7/20/2023-22	3130ASFX2	0.00	9,987,384.00	0.00	0.00	15,555.55		7/20/2023
T-Note 0.125 7/31/2023	91282CCN9	0.00	9,961,452.30	0.00	0.00	24,319.26		7/31/2023
T-Note 2.5 8/15/2023	912828VS6	0.00	9,966,890.20	0.00	0.00	36,691.48		8/15/2023
EMORY UNIVERSITY DISC CP 5.25 8/24/2023	29157P7A6	0.00	30,001,363.50	0.00	0.00	234,886.47		8/24/2023
COLORADO ST UNIV SYST DISC CP 0 8/29/2023	19668TVV8	0.00	0.00	0.00	0.00	18,234.66		8/29/2023
T-Note 0.125 8/31/2023	91282CCU3	0.00	9,918,019.80	0.00	0.00	49,231.40		8/31/2023
FHLB 3.25 9/14/2023-22	3130ASGG8	0.00	9,952,723.20	0.00	0.00	66,805.55		9/14/2023
FHLMC Step 9/15/2023-22	3134GXVC5	0.00	29,842,980.00	0.00	0.00	179,687.50		9/15/2023
TORONTO DOMINION BK DISC CP 0 9/15/2023	89119BWF9	0.00	19,774,680.00	0.00	0.00	213,888.89		9/15/2023
T-Note 0.125 9/15/2023	91282CAK7	0.00	9,897,887.90	0.00	0.00	61,326.94		9/15/2023
T-Note 0.25 9/30/2023	91282CDA6	0.00	9,878,389.60	0.00	0.00	73,828.41		9/30/2023

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
T-Note 0.125 10/15/2023	91282CAP6	10,000,000.00	9,855,468.80	9,981,273.30	9,988,377.30	74,427.93	3.034	10/15/2023
T-Note 0.375 10/31/2023	91282CDD0	10,000,000.00	9,842,578.10	9,960,828.10	9,964,396.73	115,036.31	4.703	10/31/2023
T-Note 0.25 11/15/2023	91282CAW1	10,000,000.00	9,815,625.00	9,938,118.10	9,946,153.85	113,942.31	4.662	11/15/2023
CREDIT AGRICOLE DISC CP 0 11/30/2023	22533UYW7	7,000,000.00	0.00	6,936,188.00	6,937,254.75	12,343.33	5.347	11/30/2023
T-Note 0.5 11/30/2023	91282CDM0	3,000,000.00	2,940,937.50	2,976,242.43	2,977,696.88	37,407.99	5.094	11/30/2023
UNIV OF TEXAS DISC CP 0 12/6/2023	91512DZ61	10,000,000.00	0.00	9,899,127.80	9,899,127.78	85,816.67	5.523	12/6/2023
FHLMC 3.615 12/12/2023-22	3134GXZQ0	10,000,000.00	9,912,340.30	9,963,944.60	10,000,000.00	90,375.00	3.615	12/12/2023
JERSEY CITY NJ REDEV AGY 5.5 12/28/2023	476637AT0	8,000,000.00	7,990,320.00	7,993,360.00	8,009,271.65	100,415.83	5.001	12/28/2023
T-Note 0.75 12/31/2023	91282CDR9	20,000,000.00	19,553,125.00	19,771,875.00	19,886,484.23	151,015.78	3.074	12/31/2023
T-Bill 0 1/4/2024	912797FW2	4,000,000.00	0.00	3,944,681.00	3,943,893.33	47,340.00	5.475	1/4/2024
FHLB 5 1/24/2024-23	3130AULG7	10,000,000.00	9,957,850.20	9,981,370.40	10,000,000.00	125,000.01	5.000	1/24/2024
T-Note 0.875 1/31/2024	91282CDV0	20,000,000.00	19,484,375.00	19,702,343.80	19,856,726.65	151,158.15	3.073	1/31/2024
METLIFE FDG DISC CP 0 2/15/2024	59157TBF9	10,000,000.00	0.00	9,787,130.00	9,788,591.67	91,916.67	5.688	2/15/2024
FHLB 3.5 2/23/2024-22	3130ASVB2	8,000,000.00	7,891,236.16	7,935,716.24	7,999,787.25	70,134.06	3.507	2/23/2024
T-Note 1.5 2/29/2024	91282CEA5	10,000,000.00	9,744,140.60	9,839,062.50	9,879,844.68	110,359.98	4.483	2/29/2024
TMCC DISC CP 0 3/15/2024	89233GCF1	10,000,000.00	0.00	9,745,100.00	9,739,294.44	115,522.22	5.840	3/15/2024
FHLB 4.25 3/28/2024-23	3130ATEA1	8,000,000.00	7,921,699.52	7,948,648.16	7,998,578.46	85,726.56	4.288	3/28/2024
FHLB 4.5 3/28/2024-22	3130ATGY7	3,000,000.00	2,974,339.71	2,985,262.05	3,000,000.00	33,750.00	4.500	3/28/2024
FHLB 3.95 3/28/2024-22	3134GX2L7	1,000,000.00	986,715.37	992,499.32	997,466.18	11,170.06	4.487	3/28/2024
FHLB 4.625 4/19/2024-23	3130ATGF8	8,000,000.00	7,932,577.12	7,957,240.88	8,000,000.00	92,500.00	4.625	4/19/2024
FNMA 5.25 4/23/2024-23	3135GAFS5	10,000,000.00	9,952,991.50	9,972,310.60	10,000,000.00	131,250.00	5.250	4/23/2024
FHLB 5.25 4/26/2024-23	3130AVTA0	14,950,000.00	14,890,906.84	14,913,842.68	14,950,000.00	196,218.75	5.250	4/26/2024
BARCLAYS BK US DISC CP 0 5/15/2024	06743UEF5	12,000,000.00	0.00	11,565,660.00	11,561,480.00	36,543.33	6.008	5/15/2024
FHLB 4.95 5/15/2024-23	3130AUN75	10,000,000.00	9,933,458.30	9,954,657.60	10,000,000.00	123,750.00	4.950	5/15/2024
FHLMC 2.755 6/6/2024-22	3134GXVG6	20,000,000.00	19,441,149.40	19,620,543.80	20,000,000.00	137,750.00	2.755	6/6/2024
FHLMC 3 6/14/2024-22	3134GXUW2	19,000,000.00	18,501,679.02	18,659,569.02	19,000,000.00	142,500.00	3.000	6/14/2024
FHLB Step 6/21/2024-22	3130ASA66	1,000,000.00	983,409.83	989,760.27	1,000,000.00	8,187.50	3.266	6/21/2024
FHLB 3.32 7/3/2024-22	3130ASFP9	10,000,000.00	9,781,662.80	9,832,151.10	10,000,000.00	83,000.00	3.320	7/3/2024
FHLB 5.39 7/19/2024-23	3130AVJR4	20,000,000.00	19,899,424.40	19,931,797.80	20,000,000.00	269,500.00	5.390	7/19/2024
T-Note 3 7/31/2024	91282CFA4	10,000,000.00	9,745,703.10	9,797,265.60	9,892,287.15	107,909.30	4.338	7/31/2024
T-Note 0.375 8/15/2024	91282CCT6	10,000,000.00	9,458,203.10	9,568,359.40	9,668,069.31	104,882.76	4.315	8/15/2024
T-Note 1.25 8/31/2024	912828YE4	10,000,000.00	0.00	9,625,781.20	9,645,174.64	100,602.51	5.282	8/31/2024
FHLB 5.115 9/27/2024-23	3130AUL51	10,000,000.00	9,919,905.70	9,938,356.40	10,000,000.00	127,875.00	5.115	9/27/2024
FNMA 5.3 9/30/2024-23	3135GAFT3	10,000,000.00	9,933,770.30	9,950,253.30	10,000,000.00	132,500.00	5.300	9/30/2024
FFCB 5.25 10/2/2024	3133EPVK8	22,000,000.00	0.00	21,956,180.18	21,970,321.66	59,201.66	5.393	10/2/2024
FHLB 5.45 10/24/2024-23	3130AVJL7	10,000,000.00	9,939,580.90	9,957,193.00	10,000,000.00	136,250.00	5.450	10/24/2024
T-Note 0.75 11/15/2024	91282CDH1	10,000,000.00	0.00	9,498,828.10	9,525,832.90	97,538.06	5.167	11/15/2024
T-Note 1.5 11/30/2024	912828YV6	12,000,000.00	0.00	11,481,093.72	11,482,028.08	28,982.49	5.369	11/30/2024
T-Note 1 12/15/2024	91282CDN8	12,000,000.00	0.00	11,395,781.28	11,398,191.96	27,203.23	5.337	12/15/2024
T-Note 1 12/15/2024	91282CDN8	20,000,000.00	0.00	18,992,968.80	18,988,370.03	29,537.21	5.377	12/15/2024
T-Note 1 12/15/2024	91282CDN8	25,000,000.00	0.00	23,741,211.00	23,722,199.84	6,769.08	5.428	12/15/2024
T-Note 1.125 1/15/2025	91282CDS7	12,000,000.00	0.00	11,376,562.56	11,384,617.35	28,353.76	5.292	1/15/2025
FHLB 5.35 1/27/2025-23	3130AUFW9	10,000,000.00	9,929,359.70	9,929,795.80	10,000,000.00	133,750.00	5.350	1/27/2025
T-Note 2 2/15/2025	912828J27	10,000,000.00	0.00	9,565,234.40	9,603,173.83	96,054.09	5.036	2/15/2025
T-Note 4.625 2/28/2025	91282CGN5	13,000,000.00	0.00	12,882,695.28	12,892,911.70	27,883.79	5.234	2/28/2025
T-Note 1.75 3/15/2025	91282CED9	10,000,000.00	0.00	9,509,765.60	9,521,689.33	20,697.74	5.201	3/15/2025
FHLB 5.375 3/27/2025-23	3130AUG32	10,000,000.00	9,929,635.40	9,926,229.00	10,000,000.00	134,375.00	5.375	3/27/2025
T-Note 2.125 5/15/2025	912828XB1	10,000,000.00	0.00	9,525,000.00	9,514,917.28	2,790.92	5.278	5/15/2025
FHLB 3.25 6/6/2025-22	3130AS6N4	10,000,000.00	9,651,704.10	9,652,850.80	10,000,505.02	81,174.45	3.247	6/6/2025

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
FHLB 3.25 6/6/2025-22	3130AS6N4	10,000,000.00	9,651,704.10	9,652,850.80	10,004,152.37	80,628.83	3.224	6/6/2025
FHLMC 3.78 7/8/2026-22	3134GXYP3	20,000,000.00	19,308,915.20	19,217,685.40	20,000,000.00	189,000.00	3.780	7/8/2026
T-Note 4.625 9/15/2026	91282CHY0	10,000,000.00	0.00	9,952,343.80	9,985,744.69	19,256.88	4.677	9/15/2026
FHLB 5.35 1/28/2027-23	3130AUK52	20,000,000.00	19,791,872.60	19,698,209.20	20,000,000.00	267,500.01	5.350	1/28/2027
FHLMC 6 6/21/2027-23	3134GYTH5	10,000,000.00	10,016,308.70	9,917,292.30	10,000,000.00	150,000.00	6.000	6/21/2027
FHLB 5.56 1/14/2028-23	3130AUUM4	10,000,000.00	9,902,875.60	9,846,197.30	10,000,000.00	139,000.00	5.560	1/14/2028
FHLMC 5.95 6/1/2028-23	3134GYUD2	16,000,000.00	16,025,859.20	15,812,495.68	16,000,000.00	238,000.00	5.950	6/1/2028
Sub Total/Average C1053 HC - Mobility and Infrastructure		738,324,207.38	636,625,867.26	725,422,991.83	729,898,820.35	7,364,235.77	4.832	
C1055 HC - County Atty SPU Fund								
C1055 Co Attny SPU Fund MM	D8405	451,183.45	505,821.28	451,183.45	451,183.45	910.02	0.750	N/A
Sub Total/Average C1055 HC - County Atty SPU Fund		451,183.45	505,821.28	451,183.45	451,183.45	910.02	0.750	
C1056 HC - County Atty SPU Fund - State								
C1056 Co Attny SPU Fund - State MM	D8402	132,052.37	149,920.56	132,052.37	132,052.37	1,921.96	5.370	N/A
Sub Total/Average C1056 HC - County Atty SPU Fund - State		132,052.37	149,920.56	132,052.37	132,052.37	1,921.96	5.370	
C1600 HC - Debt Service 2002 GO Rev & Ref								
C1600 Rfdg Bd Ser 2002 DS MM	D8777	402,432.30	5.78	402,432.30	402,432.30	2,176.52	0.750	N/A
TexasCLASS C1600 LGIP	TXCLASSC1600	19,603.28	19,336.39	19,603.28	19,603.28	266.89	5.536	N/A
T-Note 0.125 7/31/2023	91282CCN9	0.00	398,458.09	0.00	0.00	1,680.77		7/31/2023
T-Bill 0 8/10/2023	912796XY0	0.00	16,122,222.85	0.00	0.00	87,414.67		8/10/2023
Sub Total/Average C1600 HC - Debt Service 2002 GO Rev & Ref		422,035.58	16,540,023.11	422,035.58	422,035.58	91,538.85	0.972	
C1820 HC - Debt Service 2019B Rev & Ref								
C1820 Rev Rfdg Bds Ser 2019B DS MM	D2169	87,989.52	24.30	87,989.52	87,989.52	351.58	0.750	N/A
TexasCLASS C1820 LGIP	TXCLASSC1820	0.00	88,452.09	0.00	0.00	1,161.55		N/A
T-Bill 0 8/10/2023	912796XY0	0.00	3,341,805.60	0.00	0.00	18,119.27		8/10/2023
Sub Total/Average C1820 HC - Debt Service 2019B Rev & Ref		87,989.52	3,430,281.99	87,989.52	87,989.52	19,632.40	0.750	
C1821 HC - Debt Service 2022A Tax Sub Ln								
TexasCLASS C1821 LGIP	TXCLASSC1821	85,786.80	79,300.12	85,786.80	85,786.80	1,186.68	5.536	N/A
T-Bill 0 8/10/2023	912796XY0	0.00	2,466,570.80	0.00	0.00	13,373.74		8/10/2023
Sub Total/Average C1821 HC - Debt Service 2022A Tax Sub Ln		85,786.80	2,545,870.92	85,786.80	85,786.80	14,560.42	5.536	
C3730 HC - Unlimited Tax 2004B Road & Ref								
C3730 Road and Ref Bds Ser 04B Project MM	D8945	11.51	173.19	11.51	11.51	0.54	0.750	N/A
LoneStar C3730 LGIP	LONESTARC3730	34,580.66	34,458.07	34,580.66	34,580.66	472.59	5.518	N/A
TexasCLASS C3730 LGIP	TXCLASSC3730	27,932.14	29,481.62	27,932.14	27,932.14	400.52	5.536	N/A
Sub Total/Average C3730 HC - Unlimited Tax 2004B Road & Ref		62,524.31	64,112.88	62,524.31	62,524.31	873.65	5.525	
C3740 HC - Unlimited Tax 2006B Road & Ref								
C3740 Road and Ref Bds Ser 06B Project MM	D8031	61.44	854.72	61.44	61.44	11.24	0.750	N/A
LOGIC C3740 LGIP	LOGICC3740	2,057,735.95	2,029,839.28	2,057,735.95	2,057,735.95	27,896.67	5.547	N/A
LoneStar C3740 LGIP	LONESTARC3740	1,369,707.21	1,351,095.87	1,369,707.21	1,369,707.21	18,611.34	5.518	N/A
TexasCLASS C3740 LGIP	TXCLASSC3740	2,095,359.91	2,194,307.16	2,095,359.91	2,095,359.91	29,752.75	5.536	N/A
Sub Total/Average C3740 HC - Unlimited Tax 2006B Road & Ref		5,522,864.51	5,576,097.03	5,522,864.51	5,522,864.51	76,272.00	5.536	
C8349 HC - Workers Compensation								
C8349 Workers Comp MM	D8064	10,000.00	10,041.67	10,000.00	10,000.00	136.22	5.370	N/A
LOGIC C8349 LGIP	LOGICC8349	3,326,491.61	3,281,394.36	3,326,491.61	3,326,491.61	45,097.25	5.547	N/A
C8349 Workers Comp MMF MM	M8064	5,510,302.37	1,855,236.92	5,510,302.37	5,510,302.37	61,310.06	5.220	N/A
TexasCLASS C8349 LGIP	TXCLASSC8349	5,480,201.04	5,405,588.75	5,480,201.04	5,480,201.04	74,612.29	5.536	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
T-Note 0.125 7/15/2023	912828ZY9	0.00	1,497,514.68	0.00	0.00	2,889.13		7/15/2023
T-Note 2.5 8/15/2023	912828VS6	0.00	2,990,067.06	0.00	0.00	11,222.96		8/15/2023
FHLB 3.375 8/28/2023-23	3130ASXR5	0.00	1,993,920.48	0.00	0.00	11,250.00		8/28/2023
T-Note 0.25 9/30/2023	91282CDA6	0.00	987,838.96	0.00	0.00	10,961.78		9/30/2023
LA FAYETTE ASSET SEC DISC CP 0 10/5/2023	50286MX55	2,000,000.00	1,970,474.00	1,998,220.00	1,998,491.67	27,753.33	5.518	10/5/2023
FFCB 4.5 10/17/2023-23	3133ENT34	1,000,000.00	996,654.89	999,899.91	999,899.44	11,794.23	4.722	10/17/2023
FHLB 4.8 10/30/2023-23	3130AUBB9	1,500,000.00	1,495,761.68	1,499,258.98	1,500,000.00	18,000.00	4.800	10/30/2023
T-Note 0.5 11/30/2023	91282CDM0	1,000,000.00	980,312.50	992,080.81	993,508.48	11,047.32	4.525	11/30/2023
GTA FUNDING DISC CP 0 12/14/2023	40060XZE3	2,000,000.00	1,948,062.00	1,976,896.00	1,977,166.67	28,008.89	5.631	12/14/2023
BARCLAYS BK US DISC CP 0 12/29/2023	06744HFD7	2,000,000.00	1,944,287.78	1,972,450.00	1,972,450.00	28,162.22	5.676	12/29/2023
T-Note 0.75 12/31/2023	91282CDR9	1,000,000.00	977,656.25	988,593.75	990,823.40	11,051.60	4.534	12/31/2023
T-Note 0.875 1/31/2024	91282CDV0	1,000,000.00	974,218.75	985,117.19	987,983.09	11,187.97	4.592	1/31/2024
T-Note 2.75 2/15/2024	912828B66	1,500,000.00	1,475,507.82	1,484,882.82	1,489,133.86	17,642.06	4.736	2/15/2024
T-Note 0.25 3/15/2024	91282CBR1	2,000,000.00	1,929,296.88	1,954,218.76	1,960,827.56	22,832.27	4.701	3/15/2024
T-Note 0.375 4/15/2024	91282CBV2	2,000,000.00	1,922,343.76	1,946,875.00	1,948,826.34	25,662.91	5.271	4/15/2024
T-Note 2.5 5/15/2024	912828WJ5	2,000,000.00	0.00	1,963,437.50	1,964,158.66	5,568.30	5.455	5/15/2024
T-Note 2.5 5/31/2024	91282CER8	2,000,000.00	0.00	1,961,171.88	1,962,237.41	5,536.16	5.420	5/31/2024
Sub Total/Average C8349 HC - Workers Compensation		35,326,995.02	34,636,179.19	35,049,791.62	35,072,501.60	441,726.95	5.257	
C9990 HC - Debt Service Constitutional								
C9990 Constitutional DS MM	D8801	519,543.20	919,965.65	519,543.20	519,543.20	22,108.20	0.750	N/A
LoneStar C9990 LGIP	LONESTARC9990	4,698,733.60	5,186,874.76	4,698,733.60	4,698,733.60	544,858.84	5.518	N/A
T-Bill 0 8/10/2023	912796XY0	0.00	85,932,144.00	0.00	0.00	466,170.00		8/10/2023
T-Note 0.125 9/15/2023	91282CAK7	0.00	12,293,176.77	0.00	0.00	127,394.53		9/15/2023
Sub Total/Average C9990 HC - Debt Service Constitutional		5,218,276.80	104,332,161.18	5,218,276.80	5,218,276.80	1,160,531.57	5.043	
C9991 HC - General Fund								
C9991 County General (Tax) MM	D8029	210,161,419.11	197,863,713.43	210,161,419.11	210,161,419.11	2,329,088.23	5.370	N/A
LOGIC C9991 LGIP	LOGICC9991	41,799,454.51	90,622,258.40	41,799,454.51	41,799,454.51	1,177,196.11	5.547	N/A
LoneStar C9991 LGIP	LONESTARC9991	112,383,265.70	30,913,736.19	112,383,265.70	112,383,265.70	1,469,529.51	5.518	N/A
TexasCLASS C9991 LGIP	TXCLASSC9991	103,333,704.20	91,948,048.04	103,333,704.20	103,333,704.20	1,385,656.16	5.536	N/A
BARCLAYS BK US DISC CP 0 7/6/2023	06744GM41	0.00	79,932,400.00	0.00	0.00	64,933.34		7/6/2023
NATX DISC CP 0 7/11/2023	63873KUB1	0.00	49,922,350.00	0.00	0.00	75,625.00		7/11/2023
METLIFE FDG DISC CP 0 7/20/2023	59157UUL2	0.00	32,555,493.26	0.00	0.00	87,608.15		7/20/2023
T-Note 0.125 7/31/2023	91282CCN9	0.00	79,691,618.40	0.00	0.00	329,534.92		7/31/2023
T-Note 2.5 8/15/2023	912828VS6	0.00	49,834,451.00	0.00	0.00	309,737.57		8/15/2023
T-Note 0.125 8/15/2023	91282CAF8	0.00	29,818,246.50	0.00	0.00	50,470.49		8/15/2023
T-Note 0.125 8/31/2023	91282CCU3	0.00	59,508,118.80	0.00	0.00	135,869.08		8/31/2023
METRO COUNCIL MINNEAPOLIS MN WSTWTR REV 2 9/1/2023	591852X45	0.00	14,967,827.00	0.00	0.00	4,730.79		9/1/2023
TMCC DISC CP 0 9/14/2023	89233HWE0	0.00	79,106,000.00	0.00	0.00	856,266.66		9/14/2023
HALKIN FINANCE DISC CP 0 9/28/2023	40588MWU7	0.00	0.00	0.00	0.00	187,249.80		9/28/2023
UNIV OF TEXAS DISC CP 0 12/6/2023	91512DZ61	5,000,000.00	0.00	4,949,563.90	4,949,563.89	42,908.33	5.523	12/6/2023
Unity Bank 4662 IntraFi 0.439 1/4/2024	UNITYBANK8592	2,015,286.61	2,013,057.62	2,015,286.61	2,015,286.61	2,228.99	0.439	1/4/2024
Unity Bank 6741 IntraFi3.75 1/4/2024	UNITYBANK9944	1,450,034.35	1,436,393.80	1,450,034.35	1,450,034.35	13,640.55	3.750	1/4/2024
Unity Bank 9979 IntraFi 3.75 1/4/2024	UNITYBANK9979	516,270.91	511,414.32	516,270.91	516,270.91	4,856.59	3.750	1/4/2024
FHLB 1.74 4/11/2024-22	3130AR3Z2	30,000,000.00	29,119,060.80	29,401,504.80	30,000,000.00	133,400.00	1.740	4/11/2024
FHLB 1.72 5/24/2024-22	3130AQY72	60,000,000.00	57,986,280.00	58,533,031.20	60,000,000.00	258,000.00	1.720	5/24/2024
FHLB 1.82 8/15/2024-22	3130AR3J8	30,000,000.00	28,792,531.80	29,043,439.80	30,000,000.00	136,500.00	1.820	8/15/2024
Unity Bank 4662 IntraFi 0.747 1/2/2025	UNITYBANK8568	1,114,347.22	1,112,250.45	1,114,347.22	1,114,347.22	2,096.77	0.747	1/2/2025
Sub Total/Average C9991 HC - General Fund		597,773,782.61	1,007,655,249.81	594,701,322.31	597,723,346.50	9,057,127.04	4.683	

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
C9993 HC - Debt Service CP Series A								
C9993 CP Notes Debt Service MM	D8015	2,316,759.72	3,861,389.93	2,316,759.72	2,316,759.72	5,979.63	0.750	N/A
Sub Total/Average C9993 HC - Debt Service CP Series A		2,316,759.72	3,861,389.93	2,316,759.72	2,316,759.72	5,979.63	0.750	
C9994 HC - Debt Service Road								
C9994 Road DS Funds MM	D8870	22,230.25	620,617.03	22,230.25	22,230.25	13,233.52	0.750	N/A
TexasCLASS C9994 LGIP	TXCLASSC9994	3,311,355.29	2,938,909.42	3,311,355.29	3,311,355.29	312,445.87	5.536	N/A
T-Bill 0 8/10/2023	912796XY0	0.00	42,966,072.00	0.00	0.00	233,085.00		8/10/2023
T-Note 0.125 9/15/2023	91282CAK7	0.00	6,631,584.89	0.00	0.00	68,723.30		9/15/2023
Sub Total/Average C9994 HC - Debt Service Road		3,333,585.54	53,157,183.34	3,333,585.54	3,333,585.54	627,487.69	5.504	
F3331 Flood Control - TWDB G1001387 Escrow								
F3331 FCD TWDB G1001387 Escrow Acct MM	D8900	4,082,273.48	4,027,172.93	4,082,273.48	4,082,273.48	55,100.55	5.370	N/A
Sub Total/Average F3331 Flood Control - TWDB G1001387 Escrow		4,082,273.48	4,027,172.93	4,082,273.48	4,082,273.48	55,100.55	5.370	
F3332 Flood Control - TWDB G1001481 Escrow								
F3332 Flood Control - TWDB G1001481 Escrow MM	D3231	1,364,846.00	1,364,846.00	1,364,846.00	1,364,846.00	0.00	0.750	N/A
Sub Total/Average F3332 Flood Control - TWDB G1001481 Escrow		1,364,846.00	1,364,846.00	1,364,846.00	1,364,846.00	0.00	0.750	
F3333 Flood Control - TWDB G1001546								
F3333 Flood Control - TWDB G1001546 MM	D6796	10,538,713.82	0.00	10,538,713.82	10,538,713.82	12,983.82	0.750	N/A
Sub Total/Average F3333 Flood Control - TWDB G1001546		10,538,713.82	0.00	10,538,713.82	10,538,713.82	12,983.82	0.750	
F4211 Flood Control - Contract Tax DS								
F4211 HC Flood Contract Tax Debt Svc MM	D4149	13,454.10	986.05	13,454.10	13,454.10	12,897.60	0.750	N/A
TexasCLASS F4211 LGIP	TXCLASSF4211	8,046.96	9,189.40	8,046.96	8,046.96	857.56	5.536	N/A
Sub Total/Average F4211 Flood Control - Contract Tax DS		21,501.06	10,175.45	21,501.06	21,501.06	13,755.16	2.541	
F4212 Flood Control - CP Series H-2								
F4212 FCD CP Ser H-2 Constr. MM	D1334	1,250,025.51	3,603,670.05	1,250,025.51	1,250,025.51	5,847.04	0.750	N/A
Sub Total/Average F4212 Flood Control - CP Series H-2		1,250,025.51	3,603,670.05	1,250,025.51	1,250,025.51	5,847.04	0.750	
F4213 Flood Control - CP Series H								
F4213 FCD CP Series H Constr MM	D4605	341,822,043.42	373,958,372.90	341,822,043.42	341,822,043.42	4,987,325.97	5.370	N/A
Sub Total/Average F4213 Flood Control - CP Series H		341,822,043.42	373,958,372.90	341,822,043.42	341,822,043.42	4,987,325.97	5.370	
F5103 Flood Control - Cadence DDA								
F5103 FCD CP MM	D0280	0.00	398,432.91	0.00	0.00	242.50		N/A
F5103 ACE Sims Bayou MM	D0378	25,837.84	25,789.05	25,837.84	25,837.84	48.79	0.750	N/A
F5103 ACE Clear Creek Escrow MM	D0385	512.46	511.48	512.46	512.46	0.98	0.750	N/A
F5103 Rfdg Bds Ser 22A COI MM	D3793	0.00	4,395.11	0.00	0.00	0.00		N/A
F5103 FCD CP Series H DS MM	D4654	7,773,336.77	7,181,082.48	7,773,336.77	7,773,336.77	13,447.35	0.000	N/A
F5103 Rfdg Bds Ser 23A COI MM	D7844	15,747.88	0.00	15,747.88	15,747.88	707.25	0.750	N/A
Sub Total/Average F5103 Flood Control - Cadence DDA		7,815,434.95	7,610,211.03	7,815,434.95	7,815,434.95	14,446.87	0.004	
F9992 Flood Control - General Fund								
F9992 FCD General MM	D0224	10,340,883.94	21,774,529.37	10,340,883.94	10,340,883.94	276,113.34	5.370	N/A
LOGIC F9992 LGIP	LOGICF9992	18,139,561.52	30,817,665.12	18,139,561.52	18,139,561.52	321,896.40	5.547	N/A
LoneStar F9992 LGIP	LONESTARF9992	42,124,863.63	21,818,270.00	42,124,863.63	42,124,863.63	306,593.63	5.518	N/A
RIDGEFIELD FDG CO DISC CP 0 7/10/2023	76582KUA7	0.00	5,991,516.00	0.00	0.00	8,650.00		7/10/2023
T-Note 0.125 7/15/2023	912828ZY9	0.00	2,995,029.36	0.00	0.00	6,057.53		7/15/2023
TMCC DISC CP 0 7/27/2023	89233HUT9	0.00	9,961,520.00	0.00	0.00	37,575.00		7/27/2023
T-Note 0.125 7/31/2023	91282CCN9	0.00	9,961,452.30	0.00	0.00	44,318.21		7/31/2023

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
T-Note 0.125 8/15/2023	91282CAF8	0.00	12,921,240.15	0.00	0.00	83,248.32		8/15/2023
UNIV OF TEXAS DISC CP 0 9/6/2023	91512DW64	0.00	9,900,833.40	0.00	0.00	99,166.64		9/6/2023
BANCO SANTANDER DISC CP 0 9/14/2023	05970UWE4	0.00	9,886,540.00	0.00	0.00	114,844.44		9/14/2023
HALKIN FINANCE DISC CP 0 9/28/2023	40588MWU7	0.00	0.00	0.00	0.00	15,604.15		9/28/2023
BARCLAYS BK US DISC CP 0 10/6/2023	06744HHG8	8,000,000.00	0.00	7,991,736.00	7,992,760.00	72,400.00	5.485	10/6/2023
UNIV OF TEXAS DISC CP 0 10/6/2023	91512DX63	10,000,000.00	0.00	9,991,216.70	9,991,216.67	125,894.45	5.342	10/6/2023
SSM HEALTHCARE DISC CP 0 10/30/2023	78470XXW9	10,000,000.00	0.00	9,954,833.30	9,954,833.34	88,827.78	5.494	10/30/2023
MOUNTCLIFF FDG DISC CP 0 11/14/2023	62455BYE9	10,000,000.00	0.00	9,930,890.00	9,931,875.00	28,763.89	5.503	11/14/2023
TMCC DISC CP 0 11/30/2023	89233HYW8	4,000,000.00	0.00	3,962,924.00	3,963,061.11	19,983.33	5.529	11/30/2023
Sub Total/Average F9992 Flood Control - General Fund		112,605,309.09	136,028,595.70	112,436,909.09	112,439,055.21	1,649,937.11	5.488	
F9999 Flood Control - Debt Service								
F9999 FCD Debt Service MM	D0439	6,661.52	371,452.48	6,661.52	6,661.52	9,104.55	0.750	N/A
TexasCLASS F9999 LGIP	TXCLASSF9999	2,053,248.51	2,632,126.02	2,053,248.51	2,053,248.51	216,022.49	5.536	N/A
T-Bill 0 8/10/2023	912796XY0	0.00	28,544,589.50	0.00	0.00	154,850.45		8/10/2023
T-Note 0.125 9/15/2023	91282CAK7	0.00	5,047,922.83	0.00	0.00	52,311.77		9/15/2023
Sub Total/Average F9999 Flood Control - Debt Service		2,059,910.03	36,596,090.83	2,059,910.03	2,059,910.03	432,289.26	5.520	
J2160 Sheriff -Forfeit Assets Fed UST								
J2160 Fed Forfeit Assets UST MM	D8470	6,623.12	2,956.11	6,623.12	6,623.12	7.01	0.750	N/A
Sub Total/Average J2160 Sheriff -Forfeit Assets Fed UST		6,623.12	2,956.11	6,623.12	6,623.12	7.01	0.750	
J2162 Sheriff - Forfeit Assets State C59								
J2162 State Forfeit Assets C59 MM	D8484	668,190.32	407,206.25	668,190.32	668,190.32	7,888.57	5.370	N/A
Sub Total/Average J2162 Sheriff - Forfeit Assets State C59		668,190.32	407,206.25	668,190.32	668,190.32	7,888.57	5.370	
J2163 Sheriff - HCSO Forfeit Assets Ch 18								
J2163 State Forfeit Assets C18 MM	D8485	161,810.15	159,670.69	161,810.15	161,810.15	2,139.46	5.370	N/A
Sub Total/Average J2163 Sheriff - HCSO Forfeit Assets Ch 18		161,810.15	159,670.69	161,810.15	161,810.15	2,139.46	5.370	
J2164 Sheriff - Fed Forfeit Assets US Justice								
J2164 State Forfeit Assets USJ DDA MM	D8477	4,166.79	2,036.03	4,166.79	4,166.79	262.74	5.370	N/A
TexasCLASS J2164 LGIP	TXCLASSJ2164	761,277.53	1,062,000.48	761,277.53	761,277.53	13,277.05	5.536	N/A
Sub Total/Average J2164 Sheriff - Fed Forfeit Assets US Justice		765,444.32	1,064,036.51	765,444.32	765,444.32	13,539.79	5.535	
J2165 Sheriff - HCSO Forfeit Assets Ch 47								
J2165 State Forfeit Assets C47 MM	D1154	91,241.56	91,069.29	91,241.56	91,241.56	172.27	0.750	N/A
Sub Total/Average J2165 Sheriff - HCSO Forfeit Assets Ch 47		91,241.56	91,069.29	91,241.56	91,241.56	172.27	0.750	
J2166 Sheriff - HCSO State Forfeit Assets								
J2166 State Forfeit Assets H1DT MM	D8490	332,812.59	329,143.25	332,812.59	332,812.59	623.23	0.750	N/A
Sub Total/Average J2166 Sheriff - HCSO State Forfeit Assets		332,812.59	329,143.25	332,812.59	332,812.59	623.23	0.750	
J5060 Sheriff - Commissary								
J5060 CommissaryMM	D3003	6,133,252.18	2,023,840.59	6,133,252.18	6,133,252.18	55,773.42	5.370	N/A
LOGIC J5060 LGIP	LOGICJ5060	17,343,802.93	15,131,000.11	17,343,802.93	17,343,802.93	212,802.82	5.547	N/A
ST OF MASSACHUSETTS *ESG* 3.564 7/15/2023	576004GV1	0.00	999,310.00	0.00	0.00	1,485.00		7/15/2023
T-Bill 0 7/20/2023	912796ZZ5	0.00	1,995,268.34	0.00	0.00	5,403.44		7/20/2023
FHLB 3.375 8/28/2023-23	3130ASXR5	0.00	996,960.24	0.00	0.00	5,625.00		8/28/2023
Sub Total/Average J5060 Sheriff - Commissary		23,477,055.11	21,146,379.28	23,477,055.11	23,477,055.11	281,089.68	5.501	
J5102 Sheriff - Cadence DDA								
J5102 Spcl Invest Fund MM	D3024	83,672.66	83,514.68	83,672.66	83,672.66	157.98	0.750	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Sub Total/Average J5102 Sheriff - Cadence DDA		83,672.66	83,514.68	83,672.66	83,672.66	157.98	0.750	
K8201 Toll Road - Sr Ln Debt Service Reserve								
K8201 HCTRA Sr Ln Rev DSR MMF MM	BKNY1922	44,887,053.94	28,006,950.74	44,887,053.94	44,887,053.94	474,307.28	5.260	N/A
AUSTIN ISD TX UT GO *ESG* 5 8/1/2023	052430SE6	0.00	2,523,150.00	0.00	0.00	393.12		8/1/2023
NORTH EAST ISD TX UT GO 3 8/1/2023	659155PK5	0.00	214,941.95	0.00	0.00	322.16		8/1/2023
ROUND ROCK ISD TX 3 8/1/2023	779240KY5	0.00	699,776.00	0.00	0.00	854.72		8/1/2023
ROUND ROCK ISD TX 3 8/1/2023	779240KY5	0.00	31,989.76	0.00	0.00	40.37		8/1/2023
ROUND ROCK ISD TX 3 8/1/2023	779240KY5	0.00	267,914.24	0.00	0.00	338.09		8/1/2023
COLUMBUS OH 3 8/15/2023	199492QP7	0.00	6,382,509.85	0.00	0.00	10,701.09		8/15/2023
LAWRENCE MA LT GO BAN 4 9/1/2023	520229CP8	0.00	5,586,019.04	0.00	0.00	20,866.88		9/1/2023
COMAL ISD TX UT GO 5 2/1/2024	1998204X6	1,250,000.00	1,262,612.50	1,254,100.00	1,268,988.57	1,536.70	0.499	2/1/2024
SOUTHWEST ISD TX UT GO *ESG* 3 2/1/2024	845267ZN6	780,000.00	779,048.40	775,920.60	787,322.91	372.70	0.206	2/1/2024
SPRING BRANCH ISD TX UT GO 5 2/1/2024	849476UW4	6,000,000.00	6,063,240.00	6,019,080.00	6,038,874.81	46,157.41	3.038	2/1/2024
BIRDEVILLE ISD TX 5 2/15/2024	090874PY8	3,245,000.00	3,280,208.25	3,256,000.55	3,275,460.92	20,255.22	2.471	2/15/2024
CONROE ISD TX UT GO 4 2/15/2024	208418V91	1,710,000.00	1,719,336.60	1,710,701.10	1,732,150.74	2,332.84	0.550	2/15/2024
BLOOMINGDALE NJ UT GO 5 2/16/2024	094401JD9	10,129,000.00	10,225,833.24	10,173,061.15	10,209,643.16	73,237.17	2.850	2/16/2024
WYANDOTTE KS UT GO 4.25 4/1/2024-23	98267AHK8	4,480,000.00	4,487,705.60	4,480,000.00	4,491,458.48	41,870.76	3.724	4/1/2024
NORTH EAST ISD TX UT GO 3 8/1/2024	659155PL3	275,000.00	274,738.75	272,244.50	277,441.06	1,328.58	1.908	8/1/2024
SAN FRANCISCO CITY & CO CA GO 5 6/15/2025	79773KJA3	2,000,000.00	2,085,240.00	2,051,840.00	2,086,771.53	12,206.76	2.350	6/15/2025
NORTH EAST ISD TX UT GO 3 8/1/2025	659155PM1	290,000.00	287,546.60	282,474.50	294,969.23	1,493.68	2.029	8/1/2025
Sub Total/Average K8201 Toll Road - Sr Ln Debt Service Reserve		75,046,053.94	74,178,761.52	75,162,476.34	75,350,135.35	708,615.53	4.178	
K8202 Toll Road - First Ln Rev Debt Service Reserv								
K8202 HCTRA First Ln DSR MMF MM	BKNY1923	32,055,863.34	31,659,701.59	32,055,863.34	32,055,863.34	416,270.79	5.260	N/A
LITTLE EGG HARBOR TWP NJ 4.75 1/24/2024	537089EA8	6,417,250.00	6,465,764.41	6,436,565.92	6,461,996.31	40,716.38	2.501	1/24/2024
SPRING BRANCH ISD TX UT GO 5 2/1/2024	849476UW4	2,000,000.00	2,021,080.00	2,006,360.00	2,012,958.27	15,385.80	3.038	2/1/2024
LAMAR ISD TX UT GO 3 2/15/2024	513174YX4	1,000,000.00	998,750.00	994,720.00	1,010,711.08	307.16	0.142	2/15/2024
Sub Total/Average K8202 Toll Road - First Ln Rev Debt Service Reserv		41,473,113.34	41,145,296.00	41,493,509.26	41,541,529.00	472,680.13	4.587	
K8203 Toll Road - Sr Ln Rev Debt Service								
K8203 HCTRA Sr Ln Rev DS MMF MM	BKNY1924	31,955,371.13	3,702,598.08	31,955,371.13	31,955,371.13	189,920.25	5.260	N/A
FHLB 0 8/10/2023	313384KF5	0.00	86,055,664.20	0.00	0.00	400,951.53		8/10/2023
Sub Total/Average K8203 Toll Road - Sr Ln Rev Debt Service		31,955,371.13	89,758,262.28	31,955,371.13	31,955,371.13	590,871.78	5.260	
K8204 Toll Road - First Ln Rev Debt Service								
K8204 HCTRA First Ln DS MMF MM	BKNY1926	11,299,697.58	1,221,522.70	11,299,697.58	11,299,697.58	56,167.34	5.260	N/A
FHLB 0 8/10/2023	313384KF5	0.00	22,583,393.96	0.00	0.00	105,220.81		8/10/2023
Sub Total/Average K8204 Toll Road - First Ln Rev Debt Service		11,299,697.58	23,804,916.66	11,299,697.58	11,299,697.58	161,388.15	5.260	
K8205 Toll Road - Tax Sub Ln Rev Debt Service								
K8205 HCTRA Subordinate Ln Rev DS MMF MM	BKNY1927	7,760,621.33	1,056,837.16	7,760,621.33	7,760,621.33	31,894.07	5.260	N/A
FHLB 0 8/10/2023	313384KF5	0.00	24,473,633.98	0.00	0.00	114,027.83		8/10/2023
Sub Total/Average K8205 Toll Road - Tax Sub Ln Rev Debt Service		7,760,621.33	25,530,471.14	7,760,621.33	7,760,621.33	145,921.90	5.260	
K8206 Toll Road - CP Ser K Debt Svc								
K8206 - Toll Road - CP Series K Debt Svc MM	BKNY7289	752.89	252.29	752.89	752.89	784.86	5.260	N/A
Sub Total/Average K8206 Toll Road - CP Ser K Debt Svc		752.89	252.29	752.89	752.89	784.86	5.260	
P2010 Fire Marshall - State Forfeit Assets Ch 59								
P2010 Fire Marshall State Forfeit Assets C59 MM	D3438	2,302.34	2,298.00	2,302.34	2,302.34	4.34	0.750	N/A
Sub Total/Average P2010 Fire Marshall - State Forfeit Assets Ch 59		2,302.34	2,298.00	2,302.34	2,302.34	4.34	0.750	

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
P2011 Fire Marshall - State Forfeit Assets Ch 18								
P2011 Fire Marshall State Forfeit Assets C18 MM	D3439	33,726.78	28,829.89	33,726.78	33,726.78	58.21	0.750	N/A
Sub Total/Average P2011 Fire Marshall - State Forfeit Assets Ch 18		33,726.78	28,829.89	33,726.78	33,726.78	58.21	0.750	
R0999 HCTO - Tax Office Refund Cadence DDA MMF								
R0999 Refund Acct MM	D7014	76,915,321.77	57,397,640.52	76,915,321.77	76,915,321.77	764,338.74	5.370	N/A
Sub Total/Average R0999 HCTO - Tax Office Refund Cadence DDA MMF		76,915,321.77	57,397,640.52	76,915,321.77	76,915,321.77	764,338.74	5.370	
R1015 HCTO - Automobile Inventory Tax								
R1015 1999 Auto Inventory Tax Acct MM	D7161	4,553,540.27	11,817,409.81	4,553,540.27	4,553,540.27	171,183.38	5.370	N/A
TMCC PR DISC CP 0 12/1/2023	8923A1Z12	20,000,000.00	19,523,280.00	19,809,240.00	19,813,655.56	276,511.11	5.638	12/1/2023
BARCLAYS BK US DISC CP 0 12/29/2023	06744HFD7	10,000,000.00	9,721,438.90	9,862,250.00	9,862,250.00	140,811.11	5.676	12/29/2023
BARCLAYS BK US DISC CP 0 12/29/2023	06744HQQW3	10,000,000.00	0.00	9,862,500.00	9,862,500.00	35,138.89	5.597	12/29/2023
Sub Total/Average R1015 HCTO - Automobile Inventory Tax		44,553,540.27	41,062,128.71	44,087,530.27	44,091,945.83	623,644.49	5.609	
R1016 HCTO - SOS Ch 19								
R1016 SOS C19 Acct MM	D7223	321.22	35,264.37	321.22	321.22	57.87	0.750	N/A
Sub Total/Average R1016 HCTO - SOS Ch 19		321.22	35,264.37	321.22	321.22	57.87	0.750	
R4008 HCTO - Tax Office Cadence DDA MMF								
R4008 Tax & Trustee Real Estate Sales Restrict	D3010	15,066,417.32	15,062,693.67	15,066,417.32	15,066,417.32	204,952.39	5.370	N/A
R4008 Suspense Acct MM	D7021	73,103.72	146,497.32	73,103.72	73,103.72	925.25	5.370	N/A
R4008 Prop Tax Overpayments MM	D7063	18,293,936.53	70,612,754.80	18,293,936.53	18,293,936.53	660,276.65	5.370	N/A
R4008 Cert of Title RTS MM	D7077	6,801,363.37	6,283,908.80	6,801,363.37	6,801,363.37	8,491.14	0.750	N/A
R4008 Gen Auto RTS MM	D7084	16,059,006.51	12,691,957.87	16,059,006.51	16,059,006.51	253,888.72	5.370	N/A
R4008 Auto Hwy RTS MM	D7098	1,227,171.74	1,366,103.64	1,227,171.74	1,227,171.74	2,227.56	0.750	N/A
R4008 Motor Vehicle Sales RTS MM	D7105	10,012,451.19	15,285,207.47	10,012,451.19	10,012,451.19	178,538.55	5.370	N/A
R4008 Hotel Motel Spcl Tax Acct MM	D7154	170,335.08	348,387.90	170,335.08	170,335.08	5,020.13	0.750	N/A
R4008 Change Order Acct MM	D7168	17,600.00	18,650.00	17,600.00	17,600.00	0.00	0.000	N/A
R4008 Beer Wine Liquor Fees MM	D7175	254,470.72	175,045.00	254,470.72	254,470.72	201.45	0.750	N/A
R4008 2006 Tax Acct MM	D7182	6,550,677.01	38,378,507.88	6,550,677.01	6,550,677.01	359,019.47	5.370	N/A
R4008 2004 Tax Acct MM	D7189	3,305,870.84	10,130,614.76	3,305,870.84	3,305,870.84	11,479.11	0.750	N/A
R4008 Misc Refund Acct MM	D7196	52,220.19	41,005.62	52,220.19	52,220.19	93.29	0.750	N/A
R4008 Tax & TTEE R/E Sales DDA MM	D7197	502,213.88	502,089.79	502,213.88	502,213.88	6,831.72	5.370	N/A
R4008 2005 Tax Acct MM	D7203	20,502.71	15,987.40	20,502.71	20,502.71	29.25	0.750	N/A
Sub Total/Average R4008 HCTO - Tax Office Cadence DDA MMF		78,407,340.81	171,059,411.92	78,407,340.81	78,407,340.81	1,691,974.68	4.672	
X2165 Commissioners Court Ch 59								
X2165 Comm Crt State Forfeit Assets MM	D8463	291.34	1,797.29	291.34	291.34	83.73	5.370	N/A
TexasCLASS X2165 LGIP	TXCLASSX2165	1,123,343.15	1,268,141.60	1,123,343.15	1,123,343.15	16,701.55	5.536	N/A
Sub Total/Average X2165 Commissioners Court Ch 59		1,123,634.49	1,269,938.89	1,123,634.49	1,123,634.49	16,785.28	5.536	
Y5912 Metro - Street Improvement								
Y5912 Metro Street Improvement MM	D8099	9,133.60	9,369.80	9,133.60	9,133.60	17.35	0.750	N/A
LoneStar Y5912 LGIP	LONESTARY5912	242,143.62	238,853.41	242,143.62	242,143.62	3,290.21	5.518	N/A
TexasCLASS Y5912 LGIP	TXCLASSY5912	1,055,599.82	1,041,227.94	1,055,599.82	1,055,599.82	14,371.88	5.536	N/A
Sub Total/Average Y5912 Metro - Street Improvement		1,306,877.04	1,289,451.15	1,306,877.04	1,306,877.04	17,679.44	5.499	
Y5913 Metro - General Mobility Program								
Y5913 Metro Gen Mobility MM	D8785	4,792,354.23	942,872.26	4,792,354.23	4,792,354.23	6,312.86	0.750	N/A
LOGIC Y5913 LGIP	LOGICY5913	7,303,488.60	7,204,475.30	7,303,488.60	7,303,488.60	99,013.30	5.547	N/A
LoneStar Y5913 LGIP	LONESTARY5913	909,355.78	18,884,061.19	909,355.78	909,355.78	25,294.59	5.518	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
TexasCLASS Y5913 LGIP	TXCLASSY5913	17,431,043.59	17,193,721.96	17,431,043.59	17,431,043.59	237,321.63	5.536	N/A
T-Note 0.125 7/15/2023	912828ZY9	0.00	2,995,029.36	0.00	0.00	2,585.76		7/15/2023
T-Note 1.25 7/31/2023	912828S92	0.00	996,954.57	0.00	0.00	718.17		7/31/2023
NORFOLK VA UT GO 3.565 8/1/2023	655867RZ4	0.00	3,604,368.40	0.00	0.00	7,327.80		8/1/2023
T-Note 2.5 8/15/2023	912828VS6	0.00	2,990,067.06	0.00	0.00	8,059.22		8/15/2023
FHLMC 0.25 8/24/2023	3137EAEV7	0.00	2,978,965.50	0.00	0.00	9,846.43		8/24/2023
FHLMC 0.25 9/8/2023	3137EAEW5	0.00	2,972,708.82	0.00	0.00	12,742.99		9/8/2023
T-Note 0.125 9/15/2023	91282CAK7	0.00	2,969,366.37	0.00	0.00	13,680.21		9/15/2023
T-Note 2.875 9/30/2023	9128285D8	0.00	2,982,164.31	0.00	0.00	16,881.97		9/30/2023
UNIV OF TEXAS DISC CP 0 10/4/2023	91510LX42	5,000,000.00	0.00	4,997,072.20	4,997,072.22	62,947.22	5.340	10/4/2023
UNIV OF TEXAS DISC CP 0 10/6/2023	91512DX63	13,000,000.00	0.00	12,988,581.71	12,988,581.66	163,662.80	5.342	10/6/2023
FHLMC 2.4 10/25/2023-22	3134GXQM9	3,000,000.00	2,970,336.93	2,994,335.73	2,999,828.92	18,629.56	2.485	10/25/2023
T-Note 1.625 10/31/2023	912828T91	3,000,000.00	2,964,375.00	2,991,124.74	2,998,281.86	17,286.48	2.317	10/31/2023
T-Note 2.875 11/30/2023	9128285P1	2,000,000.00	1,979,609.38	1,991,612.00	1,995,938.76	20,578.70	4.130	11/30/2023
TMCC DISC CP 0 12/15/2023	89233HZF4	2,000,000.00	0.00	1,976,912.00	1,976,988.89	13,927.78	5.553	12/15/2023
MICROSOFT CORP DISC CP 0 12/20/2023	59515NZL0	3,000,000.00	0.00	2,963,427.00	2,964,123.75	5,315.00	5.389	12/20/2023
FHLB 5 1/24/2024-23	3130AULG7	2,000,000.00	1,991,570.04	1,996,274.08	2,000,000.00	24,999.99	5.000	1/24/2024
METLIFE FDG DISC CP 0 2/15/2024	59157TBF9	1,000,000.00	0.00	978,713.00	978,859.17	9,191.67	5.688	2/15/2024
TMCC DISC CP 0 3/15/2024	89233GCF1	2,000,000.00	0.00	1,949,020.00	1,948,415.56	14,208.89	5.749	3/15/2024
FHLB 5.28 4/25/2024-23	3130AVN57	4,000,000.00	3,982,714.80	3,989,269.64	4,000,000.00	52,800.00	5.280	4/25/2024
T-Note 2.5 5/15/2024	912828WJ5	3,000,000.00	0.00	2,945,156.25	2,946,562.50	4,819.97	5.435	5/15/2024
T-Note 3 6/30/2024	91282CEX5	5,000,000.00	4,881,640.60	4,909,179.70	4,924,442.08	62,869.81	5.105	6/30/2024
T-Note 0.375 7/15/2024	91282CCL3	2,000,000.00	0.00	1,922,031.24	1,923,993.76	12,468.62	5.367	7/15/2024
FHLB 3.6 8/1/2024-22	3130ASTL3	5,000,000.00	4,895,760.95	4,918,192.80	5,000,000.00	45,000.00	3.600	8/1/2024
FHLB 5.115 9/27/2024-23	3130AUL51	2,000,000.00	1,983,981.14	1,987,671.28	2,000,000.00	25,575.00	5.115	9/27/2024
FHLB 4.125 1/23/2025-22	3130AT6L6	3,000,000.00	2,940,095.10	2,942,614.68	3,000,000.00	30,937.50	4.125	1/23/2025
FHLMC 3.75 4/28/2025-23	3134GXK29	5,000,000.00	4,845,062.75	4,869,801.90	5,001,432.84	46,646.15	3.732	4/28/2025
FHLMC 3.75 4/28/2025-23	3134GXK29	2,000,000.00	1,938,025.10	1,947,920.76	2,000,000.00	18,750.00	3.750	4/28/2025
FFCB 5.56 6/6/2025-23	3133EPLW3	6,000,000.00	5,987,361.96	5,963,628.42	6,000,000.00	83,400.00	5.560	6/6/2025
FHLMC 4 8/25/2025-22	3134GXT46	2,000,000.00	1,943,558.20	1,948,571.06	2,000,000.00	20,000.00	4.000	8/25/2025
FHLB 3.43 9/9/2025-22	3130ARW80	2,000,000.00	1,932,213.02	1,930,301.24	2,000,000.00	17,150.00	3.430	9/9/2025
DENTON TX ISD UT GO *PSF* 5 8/15/2026	249002JM9	9,770,000.00	9,863,694.30	9,766,287.40	10,068,421.31	95,977.61	3.856	8/15/2026
FHLB 4.56 9/30/2026-22	3130ATBQ9	5,000,000.00	4,895,248.45	4,872,041.15	5,000,000.00	57,000.00	4.560	9/30/2026
FHLMC Step 9/27/2027-23	3134GX4Q4	9,000,000.00	8,931,828.15	8,957,337.21	9,000,000.00	112,500.00	6.909	9/27/2027
ST OF OREGON TRANS REV 5.483 11/15/2027	68607DNH4	11,565,000.00	11,962,604.70	11,756,632.05	11,835,287.89	142,026.58	4.841	11/15/2027
FHLMC 5.95 6/1/2028-23	3134GYUD2	6,000,000.00	6,009,697.20	5,929,685.88	6,000,000.00	89,250.00	5.950	6/1/2028
T-Note 1.125 8/31/2028	91282CCV1	2,000,000.00	0.00	1,694,140.62	1,707,996.79	3,813.24	4.468	8/31/2028
Sub Total/Average Y5913 Metro - General Mobility Program		150,771,242.20	153,614,132.87	149,513,777.94	150,692,470.16	1,711,517.50	4.844	
Z5200 Constable - Pct 1 Fed Forfeit Assets US Just								
Z5200 Constable Pct 1 Fed Forfeit Asst USJ MM	D8449	1,609.65	35.67	1,609.65	1,609.65	2.87	0.750	N/A
TexasCLASS Z5200 LGIP	TXCLASSZ5200	102,792.20	101,392.69	102,792.20	102,792.20	1,399.51	5.536	N/A
Sub Total/Average Z5200 Constable - Pct 1 Fed Forfeit Assets US Just		104,401.85	101,428.36	104,401.85	104,401.85	1,402.38	5.462	
Z5201 Constable - Pct 1 Fed Forfeit Assets US Trea								
Z5201 Constable Pct 1 Fed Forfeit Asst UST MM	D8442	262.10	261.60	262.10	262.10	0.50	0.750	N/A
Sub Total/Average Z5201 Constable - Pct 1 Fed Forfeit Assets US Trea		262.10	261.60	262.10	262.10	0.50	0.750	
Z5202 Constable - Pct 1 State Forfeit Assets Ch 18								
Z5202 Constable Pct 1 State Forfeit Asst C18 MM	D8446	23.04	6.30	23.04	23.04	20.55	0.750	N/A
TexasCLASS Z5202 LGIP	TXCLASSZ5202	431,560.82	460,581.43	431,560.82	431,560.82	6,179.39	5.536	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Sub Total/Average Z5202 Constable - Pct 1 State Forfeit Assets Ch 18		431,583.86	460,587.73	431,583.86	431,583.86	6,199.94	5.536	
Z5203 Constable - Pct 1 State Forfeit Assets Ch 59								
Z5203 Constable Pct 1 State Forfeit Asst C59 MM	D8456	19.66	2,570.60	19.66	19.66	5.30	0.750	N/A
TexasCLASS Z5203 LGIP	TXCLASSZ5203	74,067.46	79,581.08	74,067.46	74,067.46	1,086.38	5.536	N/A
Sub Total/Average Z5203 Constable - Pct 1 State Forfeit Assets Ch 59		74,087.12	82,151.68	74,087.12	74,087.12	1,091.68	5.535	
Z5204 Constable - Pct 2 Fed Forfeit Assets US Just								
Z5204 Constable Pct 2 Fed Forfeit Asst USJ MM	D8450	919.61	917.87	919.61	919.61	1.74	0.750	N/A
Sub Total/Average Z5204 Constable - Pct 2 Fed Forfeit Assets US Just		919.61	917.87	919.61	919.61	1.74	0.750	
Z5205 Constable - Pct 2 Fed Forfeit Assets US Trea								
Z5205 Constable Pct 2 Fed Forfeit Asst UST MM	D8443	10.99	10.96	10.99	10.99	0.03	0.750	N/A
Sub Total/Average Z5205 Constable - Pct 2 Fed Forfeit Assets US Trea		10.99	10.96	10.99	10.99	0.03	0.750	
Z5206 Constable - Pct 2 State Forfeit Assets Ch 18								
Z5206 Constable Pct 2 State Forfeit Asst C18 MM	D8455	1,806.98	28.22	1,806.98	1,806.98	0.93	0.750	N/A
TexasCLASS Z5206 LGIP	TXCLASSZ5206	73,377.66	72,378.60	73,377.66	73,377.66	999.06	5.536	N/A
Sub Total/Average Z5206 Constable - Pct 2 State Forfeit Assets Ch 18		75,184.64	72,406.82	75,184.64	75,184.64	999.99	5.421	
Z5207 Constable - Pct 2 State Forfeit Assets Ch 59								
Z5207 Constable Pct 2 State Forfeit Asst C59 MM	D8462	12,215.12	10,724.60	12,215.12	12,215.12	18.12	0.750	N/A
TexasCLASS Z5207 LGIP	TXCLASSZ5207	68,626.54	67,692.21	68,626.54	68,626.54	934.33	5.536	N/A
Sub Total/Average Z5207 Constable - Pct 2 State Forfeit Assets Ch 59		80,841.66	78,416.81	80,841.66	80,841.66	952.45	4.813	
Z5208 Constable - Pct 3 Fed Forfeit Assets US Just								
Z5208 Constable Pct 3 Fed Forfeit Asst USJ MM	D8454	8,062.33	0.66	8,062.33	8,062.33	24.75	0.750	N/A
Sub Total/Average Z5208 Constable - Pct 3 Fed Forfeit Assets US Just		8,062.33	0.66	8,062.33	8,062.33	24.75	0.750	
Z5210 Constable - Pct 3 State Forfeit Assets Ch 18								
Z5210 Constable Pct 3 State Forfeit Asst C18 MM	D8447	126.54	126.30	126.54	126.54	0.24	0.750	N/A
TexasCLASS Z5210 LGIP	TXCLASSZ5210	5.85	5.85	5.85	5.85	0.00	5.536	N/A
Sub Total/Average Z5210 Constable - Pct 3 State Forfeit Assets Ch 18		132.39	132.15	132.39	132.39	0.24	0.961	
Z5211 Constable - Pct 3 State Forfeit Assets Ch 59								
Z5211 Constable Pct 3 State Forfeit Asst C59 MM	D8464	53.42	79.96	53.42	53.42	1.00	0.750	N/A
TexasCLASS Z5211 LGIP	TXCLASSZ5211	103,352.43	113,314.12	103,352.43	103,352.43	1,538.31	5.536	N/A
Sub Total/Average Z5211 Constable - Pct 3 State Forfeit Assets Ch 59		103,405.85	113,394.08	103,405.85	103,405.85	1,539.31	5.533	
Z5212 Constable - Pct 4 Fed Forfeit Assets US Just								
Z5212 Constable Pct 4 Fed Forfeit Asst USJ MM	D8451	25.23	25.17	25.23	25.23	0.06	0.750	N/A
TexasCLASS Z5212 LGIP	TXCLASSZ5212	66,098.32	65,198.38	66,098.32	66,098.32	899.94	5.536	N/A
Sub Total/Average Z5212 Constable - Pct 4 Fed Forfeit Assets US Just		66,123.55	65,223.55	66,123.55	66,123.55	900.00	5.534	
Z5213 Constable - Pct 4 Fed Forfeit Assets US Trea								
Z5213 Constable Pct 4 Fed Forfeit Asst UST MM	D8444	9.38	9.35	9.38	9.38	0.03	0.750	N/A
TexasCLASS Z5213 LGIP	TXCLASSZ5213	1,302.08	1,284.36	1,302.08	1,302.08	17.72	5.536	N/A
Sub Total/Average Z5213 Constable - Pct 4 Fed Forfeit Assets US Trea		1,311.46	1,293.71	1,311.46	1,311.46	17.75	5.502	
Z5214 Constable - Pct 4 State Forfeit Assets Ch 18								
Z5214 Constable Pct 4 State Forfeit Asst C18 MM	D8457	33,509.86	14,941.87	33,509.86	33,509.86	51.48	0.750	N/A
TexasCLASS Z5214 LGIP	TXCLASSZ5214	885,308.97	873,255.60	885,308.97	885,308.97	12,053.37	5.536	N/A
Sub Total/Average Z5214 Constable - Pct 4 State Forfeit Assets Ch 18		918,818.83	888,197.47	918,818.83	918,818.83	12,104.85	5.361	

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Z5215 Constable - Pct 4 State Forfeit Assests Ch 5								
Z5215 Constable Pct 4 State Forfeit Asst C59 MM	D8465	13,140.12	9,105.60	13,140.12	13,140.12	30.21	0.750	N/A
TexasCLASS Z5215 LGIP	TXCLASSZ5215	336,322.97	331,744.00	336,322.97	336,322.97	4,578.97	5.536	N/A
Sub Total/Average Z5215 Constable - Pct 4 State Forfeit Assests Ch 5		349,463.09	340,849.60	349,463.09	349,463.09	4,609.18	5.356	
Z5216 Constable - Pct 5 Fed Forfeit Assets US Just								
Z5216 Constable Pct 5 Fed Forfeit Asst USJ MM	D8452	1,630.21	56.22	1,630.21	1,630.21	2.88	0.750	N/A
TexasCLASS Z5216 LGIP	TXCLASSZ5216	191,430.69	188,824.42	191,430.69	191,430.69	2,606.27	5.536	N/A
Sub Total/Average Z5216 Constable - Pct 5 Fed Forfeit Assets US Just		193,060.90	188,880.64	193,060.90	193,060.90	2,609.15	5.495	
Z5217 Constable - Pct 5 Fed Forfeit Assets US Trea								
Z5217 Constable Pct 5 Fed Forfeit Asst UST MM	D8445	11.16	11.13	11.16	11.16	0.03	0.750	N/A
TexasCLASS Z5217 LGIP	TXCLASSZ5217	1,035.52	1,021.43	1,035.52	1,035.52	14.09	5.536	N/A
Sub Total/Average Z5217 Constable - Pct 5 Fed Forfeit Assets US Trea		1,046.68	1,032.56	1,046.68	1,046.68	14.12	5.485	
Z5218 Constable - Pct 5 State Forfeit Assets Ch 18								
Z5218 Constable Pct 5 State Forfeit Asst C18 MM	D8448	16.58	654.77	16.58	16.58	5.33	0.750	N/A
TexasCLASS Z5218 LGIP	TXCLASSZ5218	252,342.16	274,844.11	252,342.16	252,342.16	3,598.05	5.536	N/A
Sub Total/Average Z5218 Constable - Pct 5 State Forfeit Assets Ch 18		252,358.74	275,498.88	252,358.74	252,358.74	3,603.38	5.535	
Z5219 Constable - Pct 5 State Forfeit Assets Ch 59								
Z5219 Constable Pct 5 State Forfeit Asst C59 MM	D8466	4,970.20	50,993.54	4,970.20	4,970.20	10.77	0.750	N/A
TexasCLASS Z5219 LGIP	TXCLASSZ5219	825,603.67	764,399.52	825,603.67	825,603.67	11,204.15	5.536	N/A
Sub Total/Average Z5219 Constable - Pct 5 State Forfeit Assets Ch 59		830,573.87	815,393.06	830,573.87	830,573.87	11,214.92	5.507	
Z5220 Constable - Pct 6 State Forfeit Assets Ch 18								
Z5220 Constable Pct 6 State Forfeit Asst C18 MM	D8458	13.81	13.78	13.81	13.81	0.03	0.750	N/A
TexasCLASS Z5220 LGIP	TXCLASSZ5220	8,581.39	8,464.55	8,581.39	8,581.39	116.84	5.536	N/A
Sub Total/Average Z5220 Constable - Pct 6 State Forfeit Assets Ch 18		8,595.20	8,478.33	8,595.20	8,595.20	116.87	5.528	
Z5221 Constable - Pct 6 State Forfeit Assets Ch 59								
Z5221 Constable Pct 6 State Forfeit Asst C59 MM	D8467	21.07	21.04	21.07	21.07	0.03	0.750	N/A
TexasCLASS Z5221 LGIP	TXCLASSZ5221	50,473.36	49,786.18	50,473.36	50,473.36	687.18	5.536	N/A
Sub Total/Average Z5221 Constable - Pct 6 State Forfeit Assets Ch 59		50,494.43	49,807.22	50,494.43	50,494.43	687.21	5.534	
Z5222 Constable - Pct 7 St Forfeit Assets Ch 59								
Z5222 Constable Pct 7 State Forfeit Asst C59 MM	D8468	2,699.70	46.05	2,699.70	2,699.70	2.92	0.750	N/A
TexasCLASS Z5222 LGIP	TXCLASSZ5222	59,649.58	59,111.79	59,649.58	59,649.58	812.79	5.536	N/A
Sub Total/Average Z5222 Constable - Pct 7 St Forfeit Assets Ch 59		62,349.28	59,157.84	62,349.28	62,349.28	815.71	5.329	
Z5223 Constable - Pct 8 St Forfeit Assets Ch 59								
Z5223 Constable Pct 8 State Forfeit Asst C59 MM	D8469	12,276.06	49,273.71	12,276.06	12,276.06	16.97	0.750	N/A
TexasCLASS Z5223 LGIP	TXCLASSZ5223	99,887.65	50,261.54	99,887.65	99,887.65	1,326.11	5.536	N/A
Sub Total/Average Z5223 Constable - Pct 8 St Forfeit Assets Ch 59		112,163.71	99,535.25	112,163.71	112,163.71	1,343.08	5.012	
Z5225 Constable - Pct 8 St Forfeit Assets US Justi								
Z5225 Constable Pct 8 State Forfeit Asst USJ MM	D6168	1,769.38	0.00	1,769.38	1,769.38	2.92	0.750	N/A
Sub Total/Average Z5225 Constable - Pct 8 St Forfeit Assets US Justi		1,769.38	0.00	1,769.38	1,769.38	2.92	0.750	
Total / Average		4,416,113,808.20	5,209,466,421.09	4,375,588,761.12	4,396,956,664.35	57,381,493.37	4.847	



Summary of Other Entities' Current Portfolios

Begin Date: 6/30/2023, End Date: 9/30/2023

Description	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost
911 Emergency Network	37,603,330.39	30,140,992.32	37,418,089.19	37,443,219.28	489,952.75	5.428
Community Health Choice	752,917,786.01	702,618,147.55	752,917,786.01	752,917,786.01	8,976,832.52	5.240
Community Services Department	28,792,851.75	31,664,069.10	28,792,851.75	28,792,851.75	342,052.32	5.416
Community Supervision and Corr	35,881,543.75	35,868,249.89	35,675,371.28	35,676,904.31	416,129.51	5.384
County Clerk	65,088,513.52	62,408,600.28	64,477,050.78	64,537,770.13	841,469.34	5.299
District Clerk	176,159,835.70	195,675,128.97	173,402,193.60	174,296,640.05	2,318,435.28	5.031
Harris Health System	1,051,733,655.69	1,581,770,930.27	1,046,754,178.91	1,047,378,443.86	19,077,661.96	5.452
Juvenile Probation	15,741,821.61	15,219,389.27	15,720,692.85	15,719,023.61	219,444.00	5.132
Sports Authority	233,292,840.88	219,666,164.03	228,630,871.63	231,810,011.71	1,918,546.48	3.593
Total / Average	2,397,212,179.30	2,875,031,671.68	2,383,789,086.00	2,388,572,650.71	34,600,524.16	5.166

Harris County Texas
Quarterly Portfolio Compliance Check
Period Ending September 30, 2023

Hilltop Securities Asset Management, in providing a policy compliance check of the Harris County portfolio, has reviewed quarter end holdings for compliance with Texas state law, as well as adherence to the investment policy and intended fund strategy during the quarter ending September 30, 2023. Data used in preparing this review was obtained from Harris County finance officials.

Adherence to Policy:

Article V.

Investment Objectives

Section 5.01 General Objectives

☐ (1) *General objectives of safety, liquidity, marketability, diversification, and yield are met.*

- ✓ The portfolio contains only U.S. Treasury issues, Federal agencies, municipal bonds, “Prime” commercial paper, AAA-rated money market funds and local government investment pools and secured bank deposits.
- ✓ The portfolio appears to be sufficiently liquid with an average effective maturity of 203 days *during the quarter*, up from 163 days in the previous quarter.
- ✓ The percentage in *full-faith-and-credit* Treasuries is approximately 13.7%, down from 20.0% in the prior quarter.
- ✓ The percentage of Federal *agency* securities (which share the same credit rating as U.S. Treasury obligations) was approximately 24%, down from 28% in the prior quarter.
- ✓ Commercial paper percentage is 9.6%, down from 12.7% in the prior quarter; *all issues are rated A1 P1 or better.*

The September 30th portfolio bond equivalent yield at cost of 4.85% is up from the previous quarter average of 4.25% and reflects a solid current market yield for a short maturity portfolio with high credit quality.

☐ (2) *Safety of principal is the foremost objective.* County Designees shall seek first to ensure that capital losses are avoided, whether they are from securities defaults or erosion of market value.

- ✓ Safety of principal is reasonably assured through high quality investments and the short maturity structure of the portfolio. Treasury notes are backed by the full-faith-and-credit of the United States and are rated AA+ by S&P and AAA by Moody’s. Federal agencies (“instrumentalities”) including the Federal Home Loan Bank, the Federal Farm Credit Bank, the Federal National Mortgage Association (“Fannie Mae”)

and the Federal National Mortgage Corporation (“Freddie Mac”) are also rated AA+ by S&P and AAA by Moody’s.

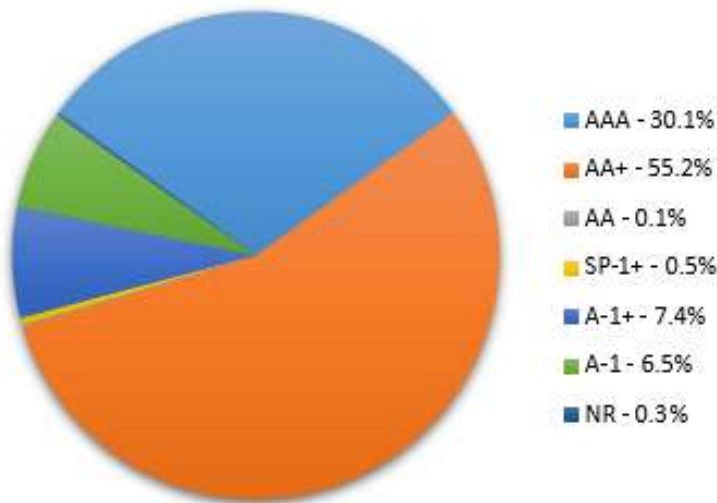
- ✓ Both money market funds are AAA-rated.

All municipal bonds in the portfolio are rated AA or better.

Municipal CP is all *top-rated* with **University of Texas** and **State of California** rated A1+/P1/F1+.

All corporate CP is in the *Prime* category. **Met Life** (METLF) is rated A1+/P1/F1+, *the highest short-term rating categories of S&P, Moody’s, and Fitch*. **Toyota Motor Credit Corp** (TMCC), **Toyota Credit Motor Credit Puerto Rico** (TMCC PR), **Microsoft** (MSFT) and **GTA Funding** (GTAFDG) are all rated A1+/P1. **Barclays Bank** (BARCCP) is rated A1+/P1/F1. **Ridgefield Funding** (RFAONE) and **La Fayette Asset Securitization** (LAFSEC) are rated A1/P1/F1+. **Mountcliff Funding** (MCLIFF), **Lloyds Bank** (LLOYDS), and **Banco Santander** (SANTSA) are rated A1/P1/F1. **Halkin Finance** (HALFIN) and **Anglesea Funding** (ANGLES) are rated A1/P1. **SSM Healthcare** (SSMHLT) is rated A1/F1+.

S&P Ratings



- ✓ Note: SP1+, A-1+ and A-1 are all short-term ratings. AAA and AA are long-term or senior debt ratings.

S&P Ratings	%
AAA	30.06%
AA+	55.18%
AA	0.14%
SP-1+	0.48%
A-1+	7.36%
A-1	6.51%
NR	0.26%
Grand Total	100.00%

Moody Ratings	%
Aaa	78.67%
Aa1	0.68%
Aa2	0.77%
P-1	19.01%
MIG1	0.87%
Grand Total	100.00%

Fitch Ratings	%
AAA	68.15%
F1	18.54%
AA+	2.51%
F1+	10.02%
NR	0.78%
Grand Total	100.00%

❑ (4) *Investment Portfolio shall be structured to be sufficiently liquid to enable the County to meet all operating requirements which might be reasonably anticipated*

- ✓ As of the September 30, 2023 reporting date, approximately 50% of the overall portfolio was held in either demand accounts, investment pools or money market funds, while laddered maturities ensure additional liquidity. The 203-day effective WAM *at the end of the period* also indicates a liquid portfolio that *will adjust quickly* to Fed policy moves.

❑ (5) *The investment portfolio shall be designed with the objective of attaining a fair market yield throughout budgetary and economic cycles, considering investment risk constraints and liquidity needs. A fair market yield rate shall equal or exceed the available yield at the time of purchase on a U.S. Treasury security having a comparable maturity date.*

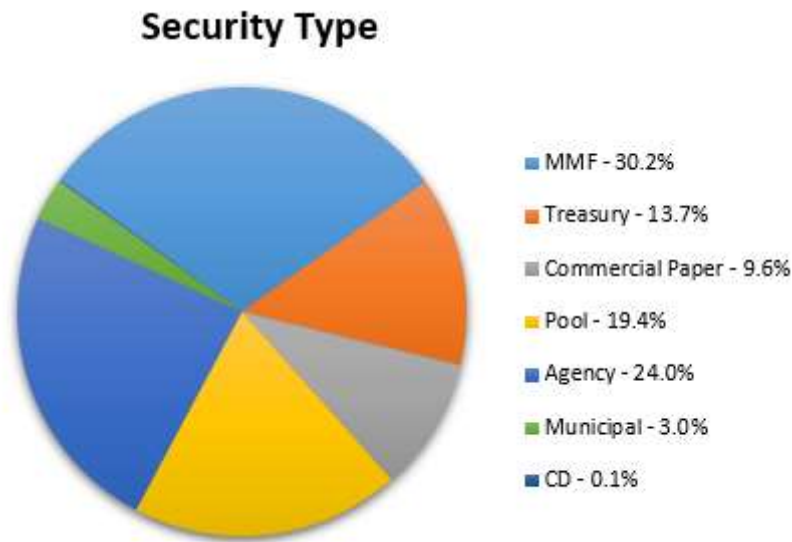
- ✓ The portfolio's weighted-average bond equivalent yield at cost on September 30, 2023 was 4.85%, below the average daily three-month Treasury bill yield of 5.41% during the quarter ending September 30, 2023. *However, the Fed has aggressively raised rates to combat inflation meaning the benchmarks have accelerated* beyond existing portfolios. A period of underperformance is likely for the remainder of this year. At

approximately six-seven months duration, the County's portfolio should continue turn over quickly and the overall yield should *continue* to move higher over the next quarter.

☐ (7) *No investments shall be made for the purpose of speculation, such as anticipating an appreciation of capital through changes in market interest rates.*

- As of the September 30, 2023 reporting date, there is no indication that the County had entered into any speculative investments.

Section 5.03 Authorized Investment Instruments



Security Type	Book Value %	Book Value \$
+ MMF	30.18%	\$1,327
+ Pool	19.38%	\$852
+ CD	0.12%	\$5
+ Treasury	13.65%	\$600
+ Agency	24.04%	\$1,057
+ Commercial Paper	9.60%	\$422
- Municipal	3.03%	\$133
GENERAL OBLIGATION LTD	0.09%	\$4
GENERAL OBLIGATION UNLTD	1.22%	\$54
REVENUE BONDS	1.06%	\$47
REVENUE NOTES	0.18%	\$8
G.O. UNLTD NOTES	0.48%	\$21
Grand Total	100.00%	\$4,397

☐ *All securities authorized in the investment policy are permitted under the Public Funds Investment Act.*

- ✓ All securities held in the County's portfolio at quarter end are authorized under the Texas Public Funds Investment Act. *Confirmed.*
- ☐ *All securities held in the portfolio are authorized in the investment policy.*
 - ✓ All securities held in the County's portfolio at quarter end are authorized by County investment policy. *Confirmed.*
- ☐ Obligations of states, agencies, counties, cities, and other political subdivisions located in the United States and rated not less than A, or its equivalent, by a nationally recognized investment rating firm.
 - ✓ All municipal bonds in the portfolio were rated AA or better by either S&P or/and Moody's as of September 30, 2023. *Confirmed.*
- ☐ Commercial paper with a stated maturity of 270 days or less from the date of issuance, rated A1 or P-1 or an equivalent rating by at least two nationally recognized rating agencies, and not under review for possible downgrade at time of purchase.
 - ✓ All CP is rated A1/P1, *or better.* Commercial paper, by definition, is limited to 270 days, although there are exceptions for some asset-backed paper. *Confirmed.*
- ☐ Local government investment pools with a dollar weighted average maturity of 60 days or less, approved through resolution of Commissioners Court to provide services to the County, continuously rated no lower than AAA or equivalent by at least one nationally recognized rating service. The County may not invest an amount that exceeds 10 percent of the total assets of any one local government investment pool.
 - ✓ As of the reporting date, the County does not own over 10% of LOGIC, Texas CLASS, or Lone Star Government. The County is reasonably well diversified by pool. *Confirmed*
- ☐ A Securities and Exchange Commission (SEC) registered, no load money market mutual fund which has a dollar weighted average stated maturity of 60 days or less. Furthermore, it must be rated not less than AAA or equivalent by at least one nationally recognized rating service and the County must be provided with a prospectus and other information required by the SEC Act of 1934 or the Investment Company Act of 1940. The County may not invest an amount that exceeds 10 percent of the total assets of any one fund.
 - ✓ The Fidelity Government Fund and Invesco Government Fund are both AAA-rated, SEC-registered, 60-day WAM money market funds. *Confirmed*

Section 5.04 Unauthorized Investment Instruments

The County may not invest *in any Collateralized Mortgage Obligation (CMO)*. In addition, the County may not invest in any Interest Only (IO) or Principal Only (PO) Mortgage-backed security or any obligation whose interest rate is determined by an index that adjusts opposite to the changes in a market index (inverse floater)

- ✓ There are no mortgage-backed securities, collateralized mortgage obligations or inverse floaters in the portfolio as of quarter end. *Confirmed*

Section 5.06 Maturity

- ❑ The weighted average maturity of the overall portfolio shall *not exceed three years*.
 - ✓ The effective weighted average maturity of the portfolio at quarter end was well below three years (at approximately six-seven months). *Confirmed*
- ❑ Maximum maturity of any investment held in debt service funds, the general concentration pool and custodial & fiduciary funds may not exceed three (3) years.
 - ✓ Maximum maturities in all of these funds are under stated policy limits. *Confirmed*
- ❑ Maximum maturity of any investment held in construction/capital project funds, the special revenue fund and flood control fund may not exceed five (5) years.
 - ✓ Maximum maturities in all of these funds are under stated policy limits. *Confirmed*
- ❑ Maximum maturity of any investment held in the proprietary & enterprise fund and public improvement contingency fund may not exceed six (6) years.
 - ✓ Maximum maturities in all of these funds are under stated policy limits. *Confirmed*
- ❑ Maximum maturity of any investment held in district clerk registry funds, county clerk registry funds and bond reserve funds may not exceed seven (7) years.
 - ✓ Maximum maturities in all of these funds are under stated policy limits. *Confirmed*
- ❑ Maximum maturity of any investment held in bond reserve funds may be invested to the final maturity of the bonds themselves.
 - ✓ Maturities in the bond reserve funds are appropriate.

Section 5.07 Diversification

- ❑ (1) *Portfolio investment maturities shall be staggered in a way that avoids undue concentration of assets in a specific maturity sector.*
 - ✓ The portfolio average maturity is still a bit short from a historical perspective and there is more concentration on the short end than would *normally be considered desirable*. However, this strategy has been advantageous in the rising rate environment. The Fed may hike rates by another quarter point before yearend, but a pivot to rate cuts is unlikely before the third quarter of 2024. Depending on cashflow constraints, it may be advantageous to further diversify into longer maturities to lock-in a larger portion of the portfolio at yields nearing 20-year highs.

❑ (4) Diversification Limits:

❑ Maturity. No more than 50% of the portfolio, excluding those investments held for construction/capital projects, special revenue, flood control, proprietary and enterprise, public improvement contingency, district clerk registry, county clerk registry, and bond reserves may be invested beyond three years, and the average maturity of the overall portfolio, with the previous exceptions, shall not exceed three years.

✓ The overall portfolio maturity was a conservative 203 days on September 30, 2023.

❑ Risk Default. No more than 25% of the overall portfolio is invested in time deposits of a single user.

✓ Remaining CDs at Unity Bank are approximately 1/10th of 1% of the portfolio.

❑ Marketability. At least 15% of the portfolio, excluding those investments held for future major capital expenditures, debt service payments, bond fund reserve accounts, and capitalized interest funds, shall be invested in overnight instruments or in marketable securities which can be sold to raise cash within one day's notice.

✓ Approximately 50% of the portfolio is held in fully liquid money market funds, investment pools and bank demand accounts.

Section 5.09 Risk Tolerance

❑ (1) All investment transactions will be conducted with approved banks, broker/dealers, money market funds, and investment pools as listed in Exhibit B of this policy.

✓ It appears as though all purchases made in the period were conducted with approved banks, dealers, funds, and pools.

In conclusion, all investments contained in the September 30, 2023 portfolio adhere to stated policy.

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