REVISED

QUARTERLY INVESTMENT REPORT
FIRST QUARTER 2023-2024

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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Deputy Executive Director, OMB	Investment Manager	Financial Analyst

*This revised report includes the county's Investment Advisor quarterly portfolio compliance report and an investment for Y5913 - CUSIP 91282CDF5.

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Summary of Harris County Portfolio Balances & Characteristics

September 30, 2023 through December 31, 2023

Book & Market Value Comparison

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
Beginning	4,375,588,761.48	4,396,956,664.71	-21,367,903.23	4.85	5.40	0.53	204
10/31/2023	4,368,204,878.86	4,388,107,445.61	-19,902,566.75	4.82	5.35	0.55	209
11/30/2023	4,213,349,483.20	4,225,882,630.74	-12,533,147.54	4.87	5.28	0.57	219
12/31/2023	6,192,316,602.99	6,197,289,315.68	-4,972,712.69	4.99	5.18	0.36	136
Average	**4,924,623,655.02**	**4,937,093,130.68**	**-12,469,475.66**	**4.90**	**5.27**	**0.49**	**188**

Quarterly Investment Income By Sector

	Ending BV + Accrued Interest	Investment Income-BV
Certificate of Deposit	$5,118,944.13	$23,005.08
Corporate	$510,622,654.18	$6,790,444.43
Local Government Investment Pool	$549,774,685.97	$8,523,039.53
Money Market	$3,233,214,028.89	$16,322,163.69
Municipal	$117,537,380.17	$1,436,024.36
US Agency	$978,594,137.18	$11,942,589.21
US Treasury	$817,299,468.69	$8,591,276.34
Total	**$6,212,161,299.21**	**$53,628,542.64**

Portfolio Distribution by Sector

Distribution By Maturity Range

Total Rate of Return vs. Benchmark 1 Month Treasury

September 30, 2023 through December 31, 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	4,801,869,045.21				4,737,877,301.23		4.68	5.53
10/31/2023	4,412,770,623.04	18,000,861.98	0.00	18,000,861.98	4,528,791,055.20	0.40	4.88	5.57
11/30/2023	4,404,518,233.14	16,596,186.35	0.00	16,596,186.35	4,121,878,975.72	0.40	4.94	5.53
12/31/2023	4,240,685,458.13	19,031,494.27	0.00	19,031,494.27	4,619,740,104.78	0.41	5.06	5.54
Total/Average	**4,352,658,104.77**	**53,628,542.60**	**0.00**	**53,628,542.60**	**4,423,470,045.23**	**1.21**	**4.96**	**5.55**

Annualized TRR-BV

Current County Portfolio Holdings & Quarterly Earnings

Begin Date: 9/30/2023, End Date: 12/31/2023

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	742,421.84	697,693.06	742,421.84	742,421.84	9,962.23	5.400	N/A
Sub Total/Average A2157 DA - Fed Forfeit Asset US Justice		**742,421.84**	**697,693.06**	**742,421.84**	**742,421.84**	**9,962.23**	**5.400**	
A2163 DA - State Forfeit Assets Ch 59								
A2163 State Forfeit Assets C59 MM	D8421	7,112,811.23	7,293,919.91	7,112,811.23	7,112,811.23	100,564.79	5.400	N/A
Sub Total/Average A2163 DA - State Forfeit Assets Ch 59		**7,112,811.23**	**7,293,919.91**	**7,112,811.23**	**7,112,811.23**	**100,564.79**	**5.400**	
A2164 DA - Fed Forfeit Assets US Tsy								
A2164 DA Fed Forfeit Assets UST MM	D8407	94,259.17	94,464.85	94,259.17	94,259.17	896.02	5.400	N/A
Sub Total/Average A2164 DA - Fed Forfeit Assets US Tsy		**94,259.17**	**94,464.85**	**94,259.17**	**94,259.17**	**896.02**	**5.400**	
A5101 DA - Cadence DDA								
A5101 DA Forfeiture Master Escrow MM	D0240	283.67	7,471.32	283.67	283.67	0.00	0.000	N/A
A5101 DA Human Trafficking Forfeitures MM	D0261	20,475.00	13,847.21	20,475.00	20,475.00	185.26	5.400	N/A
A5101 DA Admin Fund MM	D1249	212,788.03	209,333.50	212,788.03	212,788.03	2,076.49	5.400	N/A
A5101 DA Witness Fund MM	D1256	35,288.75	37,559.29	35,288.75	35,288.75	235.30	5.400	N/A
A5101 DA Special Crimes Acct MM	D1280	302,023.77	299,133.25	302,023.77	302,023.77	2,890.52	5.400	N/A
A5101 DA Restitution MM	D8406	33.14	32.83	33.14	33.14	0.31	5.400	N/A
A5101 DA Check Fraud and Restitution MM	D8409	92,283.89	77,754.69	92,283.89	92,283.89	1,044.27	5.400	N/A
A5101 DA Witness Restitution MM	D8411	422,827.43	534,411.58	422,827.43	422,827.43	4,898.12	5.400	N/A
A5101 DA Hot Check Fees Interest MM	D8721	0.00	0.76	0.00	0.00	0.00		N/A
Sub Total/Average A5101 DA - Cadence DDA		**1,086,003.68**	**1,179,544.43**	**1,086,003.68**	**1,086,003.68**	**11,330.27**	**5.399**	
A5902 DA - Spcl Invest Gambling Proceeds								
A5902 DA Special Investigation Gambling Proceeds M	D8435	1,178,847.87	1,070,900.52	1,178,847.87	1,178,847.87	15,115.64	5.400	N/A
Sub Total/Average A5902 DA - Spcl Invest Gambling Proceeds		**1,178,847.87**	**1,070,900.52**	**1,178,847.87**	**1,178,847.87**	**15,115.64**	**5.400**	
A5903 DA - Hot Check Fees								
A5903 DA Hot Check Fees MM	D8428	56,417.40	52,276.40	56,417.40	56,417.40	753.32	5.400	N/A
Sub Total/Average A5903 DA - Hot Check Fees		**56,417.40**	**52,276.40**	**56,417.40**	**56,417.40**	**753.32**	**5.400**	
B5001 HCTRA CP Ser E-1 Cadence								
B5001 HCTRA CP Ser E-1 MM	D9390	8,236,064.43	8,749,337.57	8,236,064.43	8,236,064.43	75,592.96	0.000	N/A
Sub Total/Average B5001 HCTRA CP Ser E-1 Cadence		**8,236,064.43**	**8,749,337.57**	**8,236,064.43**	**8,236,064.43**	**75,592.96**	**0.000**	
B5002 HCTRA CP Ser E-2 Cadence								
B5002 HCTRA CP Ser E-2 MM	D9391	17,991,754.19	18,520,927.41	17,991,754.19	17,991,754.19	162,677.47	0.000	N/A
Sub Total/Average B5002 HCTRA CP Ser E-2 Cadence		**17,991,754.19**	**18,520,927.41**	**17,991,754.19**	**17,991,754.19**	**162,677.47**	**0.000**	
B5160 Toll Road - Construction 2002 Rev & Ref								
B5160 Sr Ln Rev Bds Ser 02 Constr MM	D9260	86.29	260.65	86.29	86.29	1.87	5.400	N/A
LoneStar | B5160 LGIP	LONESTARB5160	92,011.23	90,726.25	92,011.23	92,011.23	1,284.98	5.586	N/A
TexasCLASS | B5160 LGIP	TXCLASSB5160	264,819.79	261,325.12	264,819.79	264,819.79	3,694.67	5.569	N/A
Sub Total/Average B5160 Toll Road - Construction 2002 Rev & Ref		**356,917.31**	**352,312.02**	**356,917.31**	**356,917.31**	**4,981.52**	**5.573**	

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	591.85	26.11	591.85	591.85	51.13	5.400	N/A
LoneStar | B5300 LGIP	LONESTARB5300	2,949,628.93	3,083,741.66	2,949,628.93	2,949,628.93	42,587.27	5.586	N/A
Sub Total/Average B5300 Toll Road - Construction 2008B Rev & Ref		**2,950,220.78**	**3,083,767.77**	**2,950,220.78**	**2,950,220.78**	**42,638.40**	**5.586**	
B5410 Toll Road - Construction 2009A Rev								
B5410 Sr Ln Rev Bds Ser 09A Constr MM	D9372	17.49	17.32	17.49	17.49	0.17	5.400	N/A
LOGIC | B5410 LGIP	LOGICB5410	517,039.51	509,876.57	517,039.51	517,039.51	7,162.94	5.554	N/A
LoneStar | B5410 LGIP	LONESTARB5410	4,167.12	4,108.93	4,167.12	4,167.12	58.19	5.586	N/A
Sub Total/Average B5410 Toll Road - Construction 2009A Rev		**521,224.12**	**514,002.82**	**521,224.12**	**521,224.12**	**7,221.30**	**5.554**	
B5850 Toll Road - Construction 2009C Rev								
B5850 Sr Ln Rev Bds Ser 09C Constr MM	D8695	1,052,991.75	1,053,487.36	1,052,991.75	1,052,991.75	10,092.08	5.400	N/A
LOGIC | B5850 LGIP	LOGICB5850	1,271,796.63	1,254,177.46	1,271,796.63	1,271,796.63	17,619.17	5.554	N/A
LoneStar | B5850 LGIP	LONESTARB5850	1,083,416.69	1,068,286.27	1,083,416.69	1,083,416.69	15,130.42	5.586	N/A
TexasCLASS | B5850 LGIP	TXCLASSB5850	1,265,620.77	1,247,972.90	1,265,620.77	1,265,620.77	17,647.87	5.569	N/A
FHLB 3.5 1/26/2024-22	3130ASNL9	1,000,000.00	993,640.46	998,786.00	1,000,000.00	8,847.22	3.500	1/26/2024
Sub Total/Average B5850 Toll Road - Construction 2009C Rev		**5,673,825.84**	**5,617,564.45**	**5,672,611.84**	**5,673,825.84**	**69,336.76**	**5.173**	
B5900 Toll Road - Construction 2018A Rev & Ref								
B5900 Sr Ln Rev Bds Ser 18A Constr MM	D7467	6,107,195.72	4,545,003.89	6,107,195.72	6,107,195.72	56,487.94	5.400	N/A
TexasCLASS | B5900 LGIP	TXCLASSB5900	7,801,326.49	7,692,544.56	7,801,326.49	7,801,326.49	108,781.93	5.569	N/A
FFCB 4.5 10/17/2023-23	3133ENT34	0.00	999,593.91	0.00	0.00	2,225.56		10/17/2023
T-Bill 0 11/30/2023	912796ZD4	0.00	1,982,545.84	0.00	0.00	15,749.86		11/30/2023
TMCC DISC CP 0 12/15/2023	89233HZF4	0.00	988,456.00	0.00	0.00	11,505.55		12/15/2023
T-Bill 0 1/11/2024	912797GC5	1,000,000.00	985,134.06	998,693.00	998,393.36	13,437.37	5.437	1/11/2024
TMCC DISC CP 0 2/15/2024	89233GBF2	2,000,000.00	1,957,966.00	1,985,716.00	1,985,867.78	28,264.45	5.691	2/15/2024
T-Note 0.25 3/15/2024	91282CBR1	1,000,000.00	977,109.38	990,039.00	989,842.76	13,091.42	5.320	3/15/2024
TMCC DISC CP 0 4/15/2024	89233GDF0	2,000,000.00	0.00	1,968,044.00	1,967,375.56	25,237.78	5.705	4/15/2024
Sub Total/Average B5900 Toll Road - Construction 2018A Rev & Ref		**19,908,522.21**	**20,128,353.64**	**19,851,014.21**	**19,850,001.67**	**274,781.86**	**5.523**	
B5921 Toll Road - Construction 2021 Rev & Ref								
B5921 Sr Ln Rev Bds Ser 21 Constr MM	D1764	43,417.27	1,100,923.79	43,417.27	43,417.27	7,141.95	5.400	N/A
TexasCLASS | B5921 LGIP	TXCLASSB5921	4,217,281.99	5,747,783.57	4,217,281.99	4,217,281.99	69,498.42	5.569	N/A
FHLB 3.5 1/26/2024-22	3130ASNL9	4,000,000.00	3,974,561.84	3,995,144.00	4,000,000.00	35,388.89	3.500	1/26/2024
Sub Total/Average B5921 Toll Road - Construction 2021 Rev & Ref		**8,260,699.26**	**10,823,269.20**	**8,255,843.26**	**8,260,699.26**	**112,029.26**	**4.566**	
B5922 Toll Road -2022A Rev & Ref								
B5922 Toll Road - 1st Ln Rev Ser 22A COIMM	D2282	0.00	10,152.44	0.00	0.00	6.47		N/A
Sub Total/Average B5922 Toll Road -2022A Rev & Ref		**0.00**	**10,152.44**	**0.00**	**0.00**	**6.47**		
B5923 Toll Road - First Ln Rev CP Notes Ser K Cons								
B5923 - Toll Road - First Ln Rev CP Ser K Construc	D1375	6,055.44	8,174.32	6,055.44	6,055.44	2,710.57	5.400	N/A
Sub Total/Average B5923 Toll Road - First Ln Rev CP Notes Ser K Cons		**6,055.44**	**8,174.32**	**6,055.44**	**6,055.44**	**2,710.57**	**5.400**	
B5924 Toll Road - 2023A Rev & Ref								
B5924 Toll Road - Ser 2023A COI MM	D7695	10,136.35	132,753.36	10,136.35	10,136.35	305.36	5.400	N/A
Sub Total/Average B5924 Toll Road - 2023A Rev & Ref		**10,136.35**	**132,753.36**	**10,136.35**	**10,136.35**	**305.36**	**5.400**	
B5925 Toll Road - First Ln Rev CP Notes Ser K-2								
B5925 Toll Road - First Ln Rev CP Notes Ser K-2 MM	D7703	0.00	3,970.72	0.00	0.00	3,349.92		N/A
Sub Total/Average B5925 Toll Road - First Ln Rev CP Notes Ser K-2		**0.00**	**3,970.72**	**0.00**	**0.00**	**3,349.92**		

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
B8573 Toll Road - Revenue								
B8573 Toll Road Revenue MM	D9037	211,931,277.85	260,427,064.60	211,931,277.85	211,931,277.85	1,947,463.67	5.400	N/A
LOGIC | B8573 LGIP	LOGICB8573	9,112,324.78	28,626,924.53	9,112,324.78	9,112,324.78	485,400.25	5.554	N/A
LoneStar | B8573 LGIP	LONESTARB8573	56,121,995.82	55,042,827.91	56,121,995.82	56,121,995.82	1,079,167.91	5.586	N/A
TexasCLASS | B8573 LGIP	TXCLASSB8573	6,587,525.06	35,603,851.98	6,587,525.06	6,587,525.06	983,673.08	5.569	N/A
T-Bill 0 11/30/2023	912796ZD4	0.00	0.00	0.00	0.00	109,583.33		11/30/2023
LOUDON CO. VA REV 4 12/1/2023	54602QCP4	0.00	1,355,770.40	0.00	0.00	5,614.01		12/1/2023
PALM BEACH CO FL REV 0.3 12/1/2023	696543TZ0	0.00	12,157,435.95	0.00	0.00	6,234.71		12/1/2023
UNIV OF TEXAS DISC CP 0 12/12/2023	91510LZC2	0.00	24,732,840.25	0.00	0.00	267,159.72		12/12/2023
BARCLAYS BK US DISC CP 0 12/29/2023	06744HQW3	0.00	71,010,000.00	0.00	0.00	990,000.00		12/29/2023
T-Note 2.625 12/31/2023	9128285U0	0.00	993,046.88	0.00	0.00	11,701.03		12/31/2023
T-Note 0.125 1/15/2024	91282CBE0	10,000,000.00	9,850,000.00	9,981,610.00	9,979,448.89	129,171.80	5.299	1/15/2024
METLIFE FDG DISC CP 0 1/31/2024	59157TAX1	36,000,000.00	0.00	35,824,320.00	35,833,685.00	241,425.00	5.426	1/31/2024
METLIFE FDG DISC CP 0 1/31/2024	59515MAX3	42,000,000.00	0.00	41,796,258.00	41,807,774.17	279,037.50	5.375	1/31/2024
METLIFE FDG DISC CP 0 2/9/2024	59157TB93	1,000,000.00	0.00	993,779.00	994,100.00	3,982.50	5.363	2/9/2024
GRAND PRAIRIE TX LT GO 3.225 2/15/2024	386138K42	1,000,000.00	991,720.00	998,090.00	1,000,000.00	8,152.08	3.225	2/15/2024
T-Note 0.125 2/15/2024	91282CBM2	40,000,000.00	39,225,000.00	39,751,680.00	39,959,787.58	92,924.84	0.933	2/15/2024
TMCC DISC CP 0 2/29/2024	89233GBV7	50,000,000.00	0.00	49,538,500.00	49,542,500.00	358,375.00	5.581	2/29/2024
ST OF HAWAII UT GO 5.331 4/1/2024	419792L61	20,710,000.00	0.00	20,717,041.40	20,710,000.00	36,801.67	5.331	4/1/2024
OREGON ST LOTTERY REV 2.677 4/1/2024	68607V3H6	1,500,000.00	1,479,750.00	1,491,750.00	1,500,000.00	10,150.29	2.677	4/1/2024
T-Note 2.5 4/30/2024	91282CEK3	78,000,000.00	0.00	77,287,002.00	77,276,062.50	498,964.28	5.354	4/30/2024
T-Note 2.5 5/31/2024	91282CER8	40,000,000.00	39,223,437.60	39,553,120.00	39,543,789.56	527,493.50	5.343	5/31/2024
TMCC DISC CP 0 7/31/2024	89233GGX8	75,000,000.00	0.00	72,708,300.00	72,617,062.50	302,062.50	5.569	7/31/2024
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	2,900,000.00	0.00	2,806,759.20	2,806,649.00	11,353.50	5.416	8/9/2024
FHLB 1.82 8/15/2024-22	3130AR3J8	50,000,000.00	48,405,733.00	49,002,350.00	50,000,000.00	230,027.78	1.820	8/15/2024
WACO ISD TX *ESG* 0 8/15/2024	929845UN3	1,100,000.00	1,046,243.00	1,065,812.00	1,096,265.82	1,506.77	0.549	8/15/2024
FHLB 5.645 8/30/2024-23	3130AWPJ3	0.00	49,862,572.50	0.00	0.00	454,736.11		8/30/2024
T-Note 3.25 8/31/2024	91282CFG1	100,000.00	0.00	98,816.40	98,630.53	479.87	5.370	8/31/2024
METRO COUNCIL MINNEAPOLIS MN WSTWTR REV 2 9/1/2024	591852X52	14,545,000.00	14,094,977.70	14,276,644.75	14,702,673.37	14,325.10	0.370	9/1/2024
T-Note 1 12/15/2024	91282CDN8	10,000,000.00	0.00	9,643,360.00	9,646,939.37	2,563.93	4.822	12/15/2024
GRAND PRAIRIE TX LT GO 3.272 2/15/2025	386138K59	2,160,000.00	2,099,606.40	2,125,418.40	2,160,000.00	17,865.12	3.272	2/15/2025
T-Note 1.5 2/15/2025	91282CDZ1	50,000,000.00	47,496,094.00	48,255,850.00	49,830,398.90	225,372.10	1.810	2/15/2025
OREGON ST LOTTERY REV 2.915 4/1/2025	68607V3J2	1,250,000.00	1,206,462.50	1,222,200.00	1,250,000.00	9,210.60	2.915	4/1/2025
T-Note 2.875 6/15/2025	91282CEU1	6,000,000.00	0.00	5,865,000.00	5,863,637.64	1,455.26	4.504	6/15/2025
FHLB 3.43 9/9/2025-22	3130ARW80	20,000,000.00	19,303,012.40	19,662,060.00	20,000,000.00	173,405.55	3.430	9/9/2025
FHLB 5.65 3/13/2026-23	3130AWFS4	10,000,000.00	9,917,278.20	9,984,160.00	10,000,000.00	142,819.44	5.650	3/13/2026
OREGON ST LOTTERY REV 3.131 4/1/2026	68607V3K9	1,000,000.00	952,810.00	972,100.00	1,000,000.00	7,914.47	3.131	4/1/2026
TEXAS A&M UNIV REV 2.9 7/1/2027-25	8821173E2	4,195,000.00	3,889,981.55	4,006,308.90	4,048,762.63	41,278.94	3.990	7/1/2027
FHLB 4 6/9/2028	3130AWC24	8,000,000.00	7,772,427.92	8,032,952.00	7,887,950.98	87,244.33	4.353	6/9/2028
Sub Total/Average B8573 Toll Road - Revenue		**860,213,123.51**	**786,766,869.27**	**851,414,365.56**	**854,909,241.95**	**9,796,097.54**	**4.618**	
B8577 Toll Road - Ren & Rep								
B8577 Toll Road Renew & Replace MM	D9058	12,053,191.59	13,308,103.55	12,053,191.59	12,053,191.59	117,687.08	5.400	N/A
LOGIC | B8577 LGIP	LOGICB8577	2,266,337.66	5,229,961.99	2,266,337.66	2,266,337.66	36,375.67	5.554	N/A
LoneStar | B8577 LGIP	LONESTARB8577	756,322.38	1,744,096.45	756,322.38	756,322.38	12,225.93	5.586	N/A
TexasCLASS | B8577 LGIP	TXCLASSB8577	1,369,169.75	5,333,680.20	1,369,169.75	1,369,169.75	35,489.55	5.569	N/A
STATE OF TX GO SER 21A 0.508 10/1/2023	882724WQ6	0.00	2,800,000.00	0.00	0.00	39.51		10/1/2023
STATE OF TX GO SER 21B 0.508 10/1/2023	882724XJ1	0.00	5,000,000.00	0.00	0.00	70.56		10/1/2023
LA FAYETTE ASSET SEC DISC CP 0 10/5/2023	50286MX55	0.00	1,998,220.00	0.00	0.00	1,508.33		10/5/2023
T-Note 1.625 10/31/2023	912828T91	0.00	1,994,083.16	0.00	0.00	412.29		10/31/2023

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
UNIV OF MISSOURI REV 1.466 11/1/2023	231266ML8	0.00	8,357,581.05	0.00	0.00	16,563.74		11/1/2023
T-Note 2.125 11/30/2023	912828U57	0.00	1,989,099.18	0.00	0.00	900.59		11/30/2023
GTA FUNDING DISC CP 0 12/14/2023	40060XZE3	0.00	1,976,896.00	0.00	0.00	22,833.33		12/14/2023
T-Note 2.25 12/31/2023	912828V23	0.00	1,984,062.50	0.00	0.00	1,386.92		12/31/2023
ST OF MASSACHUSETTS *ESG* 3.614 1/15/2024	576004GW9	2,000,000.00	1,989,180.00	1,998,800.00	2,000,000.00	18,270.78	3.614	1/15/2024
T-Note 0.125 1/15/2024	91282CBE0	2,000,000.00	1,970,000.00	1,996,322.00	1,999,858.84	1,490.76	0.298	1/15/2024
FHLB 3.375 1/26/2024-23	3130ASPK9	3,000,000.00	2,979,976.05	2,996,100.00	3,000,000.00	25,593.75	3.375	1/26/2024
T-Note 0.875 1/31/2024	91282CDV0	3,000,000.00	2,955,351.57	2,989,371.00	2,993,661.90	25,372.34	3.451	1/31/2024
SAN ANTONIO TX LT GO 3.364 2/1/2024	79623PNQ4	700,000.00	694,379.00	699,090.00	700,000.00	5,952.41	3.364	2/1/2024
TMCC DISC CP 0 2/15/2024	89233GBF2	3,000,000.00	2,936,949.00	2,978,574.00	2,978,648.33	42,703.33	5.721	2/15/2024
FHLB 3.9 3/15/2024-22	3130ATA49	3,000,000.00	2,978,165.46	2,991,417.00	3,000,000.00	29,575.00	3.900	3/15/2024
FHLB 1.74 4/11/2024-22	3130AR3Z2	3,000,000.00	2,940,150.48	2,969,361.00	3,000,000.00	13,195.00	1.740	4/11/2024
FHLB 5.28 4/25/2024-23	3130AVN57	2,000,000.00	1,994,634.82	1,997,648.00	2,000,000.00	26,693.33	5.280	4/25/2024
FHLB 5.25 5/9/2024-23	3130AVSW3	2,000,000.00	1,994,202.00	1,997,258.00	2,000,000.00	26,541.67	5.250	5/9/2024
T-Note 2.5 5/15/2024	912828WJ5	1,000,000.00	981,718.75	990,234.00	999,744.72	6,457.02	2.570	5/15/2024
T-Note 0.25 5/15/2024	91282CCC3	3,000,000.00	2,904,726.57	2,946,093.00	2,967,799.75	23,667.83	3.237	5/15/2024
STATE OF MAINE GO 1 6/1/2024	56052AG42	1,065,000.00	1,034,615.55	1,048,705.50	1,067,638.37	1,105.60	0.404	6/1/2024
FHLB 5.18 6/5/2024-23	3130AVPK2	2,000,000.00	1,992,249.18	1,996,888.00	2,000,000.00	26,187.78	5.180	6/5/2024
FHLB Step 6/21/2024-22	3130ASA66	4,000,000.00	3,959,041.08	3,984,028.00	4,000,000.00	35,944.44	3.266	6/21/2024
FFCB 3.64 7/5/2024-23	3133ENZU7	3,000,000.00	2,956,392.99	2,976,891.00	2,999,515.57	27,841.67	3.672	7/5/2024
T-Note 0.375 7/15/2024	91282CCL3	2,000,000.00	1,922,031.24	1,950,468.00	1,956,387.54	22,242.24	4.579	7/15/2024
FHLMC 4.1 8/12/2024-22	3134GXG73	3,000,000.00	2,961,728.79	2,980,443.00	3,000,000.00	31,091.67	4.100	8/12/2024
FHLB 0.97 8/30/2024-22	3130AQCS0	15,000,000.00	14,387,969.55	14,600,520.00	15,000,000.00	36,375.00	0.970	8/30/2024
T-Note 0.375 9/15/2024	91282CCX7	1,000,000.00	0.00	968,438.00	965,113.15	12,905.05	5.504	9/15/2024
T-Note 2.125 9/30/2024	9128282Y5	2,000,000.00	1,935,625.00	1,958,984.00	1,993,092.48	13,002.38	2.604	9/30/2024
T-Note 2.25 10/31/2024	9128283D0	2,000,000.00	1,933,437.50	1,956,876.00	1,994,011.25	13,138.41	2.623	10/31/2024
T-Note 1.5 10/31/2024	912828YM6	1,000,000.00	0.00	972,891.00	968,595.91	10,662.98	5.426	10/31/2024
T-Note 2.125 11/30/2024	9128283J7	2,000,000.00	1,926,953.12	1,951,328.00	1,990,978.94	13,160.48	2.637	11/30/2024
FHLB 5.44 12/13/2024	3130AXKF4	3,000,000.00	0.00	3,014,352.00	3,000,000.00	30,826.67	5.440	12/13/2024
T-Note 2.25 12/31/2024	9128283P3	2,000,000.00	1,925,859.38	1,950,782.00	1,992,508.44	13,133.13	2.640	12/31/2024
ST OF MASSACHUSETTS *ESG* 3.66 1/15/2025	576004GY5	3,000,000.00	2,934,240.00	2,965,800.00	3,000,000.00	27,755.00	3.660	1/15/2025
FHLB 4.125 1/23/2025-22	3130AT6L6	3,000,000.00	2,942,614.68	2,970,315.00	3,000,000.00	31,281.25	4.125	1/23/2025
FHLB 5.45 1/23/2025-23	3130AVUK6	0.00	1,987,132.24	0.00	0.00	25,130.55		1/23/2025
FHLB 1.55 2/28/2025-23	3130AQTT0	3,000,000.00	2,839,402.68	2,906,616.00	2,990,693.43	13,768.77	1.825	2/28/2025
T-Note 1.75 3/15/2025	91282CED9	3,000,000.00	0.00	2,899,335.00	2,882,309.92	18,526.86	5.155	3/15/2025
T-Note 2.625 3/31/2025	9128284F4	2,000,000.00	1,924,453.12	1,952,890.00	1,999,739.01	13,249.37	2.636	3/31/2025
FHLB 5.35 4/17/2025-23	3130AVU91	2,000,000.00	1,984,506.62	1,995,600.00	2,000,000.00	27,047.22	5.350	4/17/2025
FFCB 5.25 4/21/2025	3133EPGK5	2,000,000.00	1,983,354.06	1,999,138.00	2,000,000.00	26,541.67	5.250	4/21/2025
FHLMC 3.75 4/28/2025-23	3134GXK29	3,000,000.00	2,921,881.14	2,960,055.00	3,000,000.00	28,437.50	3.750	4/28/2025
FHLB 4 4/30/2025-22	3130ASZU6	3,000,000.00	2,931,852.15	2,985,381.00	3,000,000.00	30,000.00	4.000	4/30/2025
FHLB 4.05 5/28/2025-22	3130ASZP7	3,000,000.00	2,931,886.71	2,985,483.00	3,000,000.00	30,712.50	4.050	5/28/2025
FHLMC 3.4 6/27/2025-22	3134GXYN8	3,000,000.00	2,900,685.99	2,937,945.00	2,992,113.30	27,117.11	3.586	6/27/2025
FHLB 4 7/24/2025-22	3130ASM97	3,000,000.00	2,924,722.65	2,981,067.00	2,979,836.65	33,582.07	4.460	7/24/2025
FHLMC 5.45 7/30/2025-23	3134GYQU9	2,000,000.00	1,984,673.72	1,996,000.00	2,000,000.00	27,552.78	5.450	7/30/2025
FHLMC 4 8/25/2025-22	3134GXT46	3,000,000.00	2,922,856.59	2,960,022.00	3,000,000.00	30,333.33	4.000	8/25/2025
FHLB 3.43 9/9/2025-22	3130ARW80	2,000,000.00	1,930,301.24	1,966,206.00	2,000,000.00	17,340.55	3.430	9/9/2025
T-Note 3 9/30/2025	9128285C0	1,000,000.00	961,289.06	977,148.00	964,789.08	12,610.47	5.145	9/30/2025
FHLB 5 10/20/2025-23	3130ATFY8	6,000,000.00	5,920,325.04	6,001,374.00	6,000,000.00	75,833.34	5.000	10/20/2025
T-Note 4.5 11/15/2025	91282CFW6	3,000,000.00	2,968,593.75	3,010,665.00	2,967,437.22	38,308.84	5.116	11/15/2025

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
T-Note 4 12/15/2025	91282CGA3	3,000,000.00	0.00	2,984,649.00	2,942,726.46	30,597.87	5.040	12/15/2025
FHLB 5.15 1/20/2026-23	3130ATK48	3,000,000.00	2,959,987.95	2,987,799.00	3,000,000.00	39,054.16	5.150	1/20/2026
FFCB 5.2 1/20/2026-23	3133EN6J4	3,000,000.00	2,962,737.60	2,989,611.00	3,000,000.00	39,433.34	5.200	1/20/2026
T-Note 2.5 2/28/2026	9128286F2	3,000,000.00	0.00	2,896,173.00	2,853,328.88	29,769.47	4.918	2/28/2026
T-Note 2.25 3/31/2026	9128286L9	3,000,000.00	0.00	2,878,827.00	2,833,212.93	29,455.88	4.905	3/31/2026
T-Note 2.375 4/30/2026	9128286S4	3,000,000.00	0.00	2,884,101.00	2,836,155.82	29,476.84	4.893	4/30/2026
T-Note 0.75 5/31/2026	91282CCF6	3,000,000.00	0.00	2,770,314.00	2,731,803.14	14,987.69	4.720	5/31/2026
FHLB 4.56 9/30/2026-22	3130ATBQ9	3,000,000.00	2,923,224.69	3,001,512.00	3,000,000.00	34,200.00	4.560	9/30/2026
T-Note 3.25 6/30/2027	91282CEW7	3,000,000.00	2,850,820.32	2,933,556.00	2,890,892.49	32,235.53	4.390	6/30/2027
T-Note 2.75 7/31/2027	91282CFB2	5,000,000.00	4,658,203.10	4,802,735.00	4,805,850.03	48,030.81	3.941	7/31/2027
FHLB 5 9/14/2027-22	3130AT3P0	3,000,000.00	2,926,227.87	2,972,892.00	3,000,000.00	37,916.66	5.000	9/14/2027
FHLMC Step 9/27/2027-23	3134GX4Q4	0.00	2,985,779.07	0.00	0.00	11,250.00		9/27/2027
FHLB 5.56 1/14/2028-23	3130AUUM4	5,000,000.00	4,923,098.65	4,978,385.00	5,000,000.00	70,272.22	5.560	1/14/2028
FHLB 5.8 1/28/2028-23	3130AUZL1	10,000,000.00	9,883,970.30	9,975,570.00	10,000,000.00	146,611.11	5.800	1/28/2028
FHLB 3 3/10/2028	313382GT4	6,000,000.00	0.00	5,781,942.00	5,654,373.10	31,933.10	4.527	3/10/2028
FHLB 6.05 6/1/2028-23	3130AWCS7	0.00	3,957,825.44	0.00	0.00	59,155.56		6/1/2028
T-Note 1.25 9/30/2028	91282CCY5	2,000,000.00	0.00	1,774,376.00	1,710,748.65	18,566.69	4.700	9/30/2028
T-Note 1.375 10/31/2028	91282CDF5	2,000,000.00	0.00	1,781,954.00	1,735,115.25	9,923.80	4.459	10/31/2028
Sub Total/Average B8577 Toll Road - Ren & Rep		**197,210,021.38**	**204,897,767.59**	**194,152,319.88**	**194,783,701.93**	**2,026,624.13**	**4.125**	
C1005 HC County - Cadence DDA								
C1005 CSD General Assistance Program MM	D1001	580,879.78	574,206.63	580,879.78	580,879.78	5,760.90	5.400	N/A
C1005 CSD Emergency Food And Shelter Program MM	D1008	319,634.08	360,811.40	319,634.08	319,634.08	3,148.98	5.400	N/A
C1005 Prot Svcs For Children and Adults Guardiansh	D1022	5,281,630.80	5,255,766.56	5,281,630.80	5,281,630.80	70,076.41	5.400	N/A
C1005 Prot Svcs For Children and Adults Representa	D1064	41,723.85	54,085.82	41,723.85	41,723.85	428.72	5.400	N/A
C1005 Prot Svcs For Children and Adults Imprest MM	D2016	109,160.65	84,836.25	109,160.65	109,160.65	885.30	5.400	N/A
C1005 Prot Svcs Clothing Reimbursement Imprest MM	D2017	198,960.46	170,216.31	198,960.46	198,960.46	1,365.03	5.400	N/A
C1005 - HC Tax Sub Ln Rev Bds 22A DS MM	D2860	2,653.16	864.25	2,653.16	2,653.16	25,780.69	5.400	N/A
C1005 CP Series D-2 MM	D4471	93,423.74	3,052.58	93,423.74	93,423.74	869.31	5.400	N/A
C1005 CP Series D-3 MM	D4489	1,862,289.95	4,996.21	1,862,289.95	1,862,289.95	10,418.11	5.400	N/A
C1005 HC Veterans Services MM	D4842	21,451.28	22,893.15	21,451.28	21,451.28	0.00	0.000	N/A
C1005 Rides Program MM	D5372	32,347.27	46,372.41	32,347.27	32,347.27	252.34	5.400	N/A
C1005 Shelter Plus Program MM	D5383	111,133.87	112,536.65	111,133.87	111,133.87	1,008.28	5.400	N/A
C1005 Emergency Shelter MM	D5390	79,061.25	90,611.86	79,061.25	79,061.25	737.60	5.400	N/A
C1005 HC Care For Elders Program MM	D5395	20,104.34	19,911.94	20,104.34	20,104.34	192.40	5.400	N/A
C1005 - HC Attorney CPS DEL Litigation MM	D7118	9,229.44	9,405.50	9,229.44	9,229.44	0.00	0.000	N/A
C1012 Disaster Recovery CP Ser J-1 MM	D7440	0.00	4,011.51	0.00	0.00	0.00		N/A
C1005 CTS Vehicle Registration MM	D7459	10,238.76	17,804.28	10,238.76	10,238.76	121.48	5.400	N/A
C1005 Holderrieth Rd Pipe Relocation MM	D8032	92,152.95	91,271.00	92,152.95	92,152.95	881.95	5.400	N/A
C1005 - HC Attorney Litigation Expense MM	D8379	16,353.43	14,577.00	16,353.43	16,353.43	0.00	0.000	N/A
C1005 - HC Atty Toll Rd Disc Acct MM	D8381	6,572.22	11,634.36	6,572.22	6,572.22	0.00	0.000	N/A
C1005 Escheatment Acct MM	D8505	1,454,640.91	1,330,327.78	1,454,640.91	1,454,640.91	13,633.76	5.400	N/A
C1005 CP Series A-1 MM	D8890	87,212.72	141,255.01	87,212.72	87,212.72	2,499.07	5.400	N/A
C1013 CP Series B MM	D8891	0.00	19,404,981.44	0.00	0.00	0.00		N/A
C1005 CP Series C MM	D8892	1,291,391.38	4,468,596.54	1,291,391.38	1,291,391.38	13,009.11	0.000	N/A
C1014 CP Series D MM	D8893	0.00	317,270.34	0.00	0.00	0.00		N/A
Sub Total/Average C1005 HC County - Cadence DDA		**11,722,246.29**	**32,612,296.78**	**11,722,246.29**	**11,722,246.29**	**151,069.44**	**4.780**	
C1007 HC County - Tax and Sub Ln Ser 22 PF								
C1007 - HC Tax Sub Ln Rev Bds 22 PF MM	D4619	86,855.32	86,024.06	86,855.32	86,855.32	831.26	5.400	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
C1007 Tax&Sub Lien RevCO Ser2022 COI MM	D4635	0.00	12,875.28	0.00	0.00	0.00		N/A
TexasCLASS | C1007 LGIP	TXCLASSC1007	26,377,733.19	26,009,921.28	26,377,733.19	26,377,733.19	367,811.91	5.569	N/A
Sub Total/Average C1007 HC County - Tax and Sub Ln Ser 22 PF		**26,464,588.51**	**26,108,820.62**	**26,464,588.51**	**26,464,588.51**	**368,643.17**	**5.568**	
C1008 HC County - Tax and Sub Ln Ser 22 DS								
C1008 - HC Tax Sub Ln Rev CO Ser 22D MM	D4627	3,948,898.09	151.96	3,948,898.09	3,948,898.09	35,862.91	5.400	N/A
TexasCLASS | C1008 LGIP	TXCLASSC1008	18,918.12	18,654.30	18,918.12	18,918.12	263.82	5.569	N/A
Sub Total/Average C1008 HC County - Tax and Sub Ln Ser 22 DS		**3,967,816.21**	**18,806.26**	**3,967,816.21**	**3,967,816.21**	**36,126.73**	**5.401**	
C1009 HC County - Road Ref Ser 23A								
C1009 HC County - Road Ref Ser 23A MM	D8503	39,034.35	299,518.24	39,034.35	39,034.35	1,062.94	5.400	N/A
Sub Total/Average C1009 HC County - Road Ref Ser 23A		**39,034.35**	**299,518.24**	**39,034.35**	**39,034.35**	**1,062.94**	**5.400**	
C1010 HC County - PIB Ser 23A								
C1010 HC County - PIB Ser 23A COI MM	D8511	48,217.85	360,811.73	48,217.85	48,217.85	1,285.85	5.400	N/A
Sub Total/Average C1010 HC County - PIB Ser 23A		**48,217.85**	**360,811.73**	**48,217.85**	**48,217.85**	**1,285.85**	**5.400**	
C1012 HC - Disaster Recovery CP Ser J1								
C1012 Disaster Recovery CP Ser J-1 MM	D7440	22,573.24	0.00	22,573.24	22,573.24	13,653.32	5.400	N/A
Sub Total/Average C1012 HC - Disaster Recovery CP Ser J1		**22,573.24**	**0.00**	**22,573.24**	**22,573.24**	**13,653.32**	**5.400**	
C1013 HC - Gen Obl CP Series B								
C1013 CP Series B MM	D8891	19,251,607.39	0.00	19,251,607.39	19,251,607.39	0.00	0.000	N/A
Sub Total/Average C1013 HC - Gen Obl CP Series B		**19,251,607.39**	**0.00**	**19,251,607.39**	**19,251,607.39**	**0.00**	**0.000**	
C1014 HC - Gen Obl CP Series D								
C1014 CP Series D MM	D8893	1,034,756.96	0.00	1,034,756.96	1,034,756.96	8,745.29	0.000	N/A
Sub Total/Average C1014 HC - Gen Obl CP Series D		**1,034,756.96**	**0.00**	**1,034,756.96**	**1,034,756.96**	**8,745.29**	**0.000**	
C1050 HC - Harris County Contingency Fund								
C1050 Public Impr Contingency MM	D8082	10,045.86	10,000.00	10,045.86	10,045.86	135.61	5.400	N/A
LOGIC | C1050 LGIP	LOGICC1050	5,408,341.00	8,328,436.78	5,408,341.00	5,408,341.00	79,904.22	5.554	N/A
LoneStar | C1050 LGIP	LONESTARC1050	2,230,695.20	18,143,754.85	2,230,695.20	2,230,695.20	86,940.35	5.586	N/A
C1050 Public Impr Contingency MMF MM	M8082	34,289,926.65	10,533,738.26	34,289,926.65	34,289,926.65	173,203.40	5.260	N/A
T-Note 0.5 11/30/2023	91282CDM0	0.00	9,920,808.10	0.00	0.00	79,185.10		11/30/2023
UNIV OF TEXAS DISC CP 0 12/6/2023	91512DZ61	0.00	9,899,127.80	0.00	0.00	100,872.22		12/6/2023
TMCC DISC CP 0 12/15/2023	89233HZF4	0.00	6,919,192.00	0.00	0.00	80,538.89		12/15/2023
FHLB 1.1 2/23/2024-22	3130AQQT3	5,000,000.00	4,913,122.05	4,967,330.00	5,000,000.00	13,902.78	1.100	2/23/2024
T-Bill 0 3/14/2024	912797GX9	4,000,000.00	3,903,285.56	3,958,492.00	3,956,500.33	54,080.66	5.507	3/14/2024
FHLB 5.28 4/25/2024-23	3130AVN57	10,000,000.00	9,973,174.10	9,988,240.00	10,000,000.00	133,466.67	5.280	4/25/2024
FHLMC 3.625 4/26/2024-22	3134GXK45	8,000,000.00	7,911,998.00	7,956,536.00	8,000,955.10	72,554.53	3.589	4/26/2024
T-Note 2.5 4/30/2024	91282CEK3	2,800,000.00	2,752,421.87	2,774,405.20	2,776,100.28	35,799.21	5.174	4/30/2024
FHLB 5.18 6/5/2024-23	3130AVPK2	13,000,000.00	12,949,619.67	12,979,772.00	13,000,000.00	170,220.55	5.180	6/5/2024
T-Note 0.375 7/15/2024	91282CCL3	10,000,000.00	9,610,156.20	9,752,340.00	9,781,937.71	111,211.20	4.579	7/15/2024
FHLB 3.6 8/1/2024-22	3130ASTL3	2,000,000.00	1,967,277.12	1,982,070.00	2,000,000.00	18,200.00	3.600	8/1/2024
TMCC DISC CP 0 8/15/2024	89233GHF6	10,000,000.00	0.00	9,675,160.00	9,660,533.33	40,200.00	5.572	8/15/2024
T-Note 1.5 11/30/2024	912828YV6	13,000,000.00	0.00	12,608,986.00	12,550,106.75	136,929.88	5.446	11/30/2024
T-Note 1.75 12/31/2024	912828YY0	6,000,000.00	0.00	5,823,282.00	5,797,756.62	37,705.66	5.265	12/31/2024
FHLB 5.125 3/14/2025	3130AWT59	6,000,000.00	0.00	6,036,576.00	5,991,895.38	69,828.72	5.231	3/14/2025
FNMA 0.625 4/22/2025	3135G03U5	2,000,000.00	1,863,163.62	1,901,860.00	1,892,020.46	23,942.39	4.992	4/22/2025
T-Note 2.875 6/15/2025	91282CEU1	10,000,000.00	9,627,734.40	9,775,000.00	9,693,322.09	125,302.29	5.101	6/15/2025
T-Note 3 7/15/2025	91282CEY3	13,000,000.00	12,528,242.22	12,718,160.00	12,633,183.24	157,548.30	4.947	7/15/2025

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
FHLB 4 8/28/2025-22	3130ASXX2	10,000,000.00	9,744,122.30	9,928,190.00	10,000,000.00	100,000.00	4.000	8/28/2025
T-Note 3 10/31/2025	9128285J5	10,000,000.00	9,603,125.00	9,769,140.00	9,690,262.38	118,077.60	4.802	10/31/2025
FHLB 5.7 6/15/2026-23	3130AWG38	0.00	9,917,610.90	0.00	0.00	126,666.67		6/15/2026
FHLB 5.88 6/28/2027-23	3130AWCJ7	10,000,000.00	9,900,087.90	10,000,410.00	10,000,000.00	148,633.34	5.880	6/28/2027
FHLMC 6 8/16/2027-23	3134GYYG1	10,000,000.00	9,913,714.10	9,999,560.00	10,000,000.00	151,666.67	6.000	8/16/2027
FHLB 5.65 4/24/2028-23	3130AVRW4	4,000,000.00	3,934,105.40	3,985,028.00	4,000,000.00	57,127.78	5.650	4/24/2028
Sub Total/Average C1050 HC - Harris County Contingency Fund		**200,739,008.71**	**194,768,018.20**	**198,519,545.91**	**198,363,582.38**	**2,503,844.69**	**5.035**	
C1052 HC - American Rescue Plan								
C1052 HC American Rescue Plan Fund MM	D3646	85,114,906.21	11,187,582.23	85,114,906.21	85,114,906.21	558,570.67	5.400	N/A
LOGIC | C1052 LGIP	LOGICC1052	12,155,685.59	56,791,778.79	12,155,685.59	12,155,685.59	363,906.80	5.554	N/A
LoneStar | C1052 LGIP	LONESTARC1052	20,098,813.89	74,605,083.86	20,098,813.89	20,098,813.89	493,730.03	5.586	N/A
TexasCLASS | C1052 LGIP	TXCLASSC1052	36,178,237.91	80,615,401.74	36,178,237.91	36,178,237.91	562,836.17	5.569	N/A
STATE OF CALIFORNIA CP 5.35 10/12/2023	13068BJX6	0.00	9,997,200.00	0.00	0.00	17,787.98		10/12/2023
FFCB 4.5 10/17/2023-23	3133ENT34	0.00	5,997,563.46	0.00	0.00	13,353.38		10/17/2023
FHLB 4.8 10/30/2023-23	3130AUBB9	0.00	9,995,059.90	0.00	0.00	40,000.00		10/30/2023
ANGLESEA FDG DISC CP 0 11/15/2023	0347M3YF5	0.00	9,929,360.00	0.00	0.00	69,511.11		11/15/2023
HALKIN FINANCE DISC CP 0 11/15/2023	40588MYF8	0.00	9,929,360.00	0.00	0.00	69,638.89		11/15/2023
LLOYDS BK DISC CP 0 12/6/2023	53943SZ67	0.00	19,791,460.00	0.00	0.00	205,838.89		12/6/2023
TCPR DISC CP 0 1/12/2024	8923A0AC7	22,000,000.00	21,643,864.00	21,954,460.00	21,959,886.67	307,535.56	5.665	1/12/2024
METLIFE FDG DISC CP 0 2/15/2024	59157TBF9	20,000,000.00	19,574,260.00	19,857,760.00	19,859,061.11	281,877.78	5.688	2/15/2024
TMCC DISC CP 0 3/15/2024	89233GCF1	18,000,000.00	17,541,180.00	17,793,846.00	17,790,000.00	257,600.00	5.780	3/15/2024
TMCC DISC CP 0 3/15/2024	89233GCF1	10,000,000.00	0.00	9,885,470.00	9,885,208.33	71,936.11	5.615	3/15/2024
BANCO SANTANDER DISC CP 0 4/15/2024	05970RDF9	16,000,000.00	15,502,224.00	15,740,304.00	15,729,111.11	235,111.11	5.939	4/15/2024
TMCC DISC CP 0 4/30/2024	89233GDW3	10,000,000.00	9,673,940.00	9,818,710.00	9,810,097.22	144,388.88	5.877	4/30/2024
T-Note 2.5 5/31/2024	91282CER8	20,000,000.00	19,611,718.80	19,776,560.00	19,765,049.85	267,889.74	5.433	5/31/2024
TMCC DISC CP 0 6/12/2024	89233GFC5	10,000,000.00	0.00	9,758,960.00	9,745,344.44	118,011.11	5.806	6/12/2024
TMCC DISC CP 0 6/12/2024	89233GFC5	20,000,000.00	0.00	19,517,920.00	19,490,688.89	145,961.11	5.779	6/12/2024
TMCC DISC CP 0 7/15/2024	89233GGF7	15,000,000.00	0.00	14,572,965.00	14,540,333.33	112,000.00	5.822	7/15/2024
T-Note 2.125 7/31/2024	9128282N9	20,000,000.00	19,455,468.80	19,662,500.00	19,634,078.25	264,300.71	5.398	7/31/2024
T-Note 2.375 8/15/2024	912828D56	20,000,000.00	0.00	19,673,440.00	19,627,877.48	219,215.80	5.463	8/15/2024
T-Note 2.125 9/30/2024	9128282Y5	20,000,000.00	19,356,250.00	19,589,840.00	19,536,994.28	262,292.37	5.358	9/30/2024
T-Note 0.625 10/15/2024	91282CDB4	20,000,000.00	0.00	19,343,760.00	19,268,543.39	212,566.61	5.445	10/15/2024
T-Note 1.5 11/30/2024	912828YV6	20,000,000.00	19,135,156.20	19,398,440.00	19,345,960.22	255,026.74	5.250	11/30/2024
FHLB 5.44 12/13/2024	3130AXKF4	40,000,000.00	0.00	40,191,360.00	40,000,000.00	411,022.22	5.440	12/13/2024
FHLB 5.45 1/23/2025-23	3130AVUK6	0.00	49,678,306.00	0.00	0.00	628,263.89		1/23/2025
FHLB 5.35 4/17/2025-23	3130AVU91	50,000,000.00	49,612,665.50	49,890,000.00	50,000,000.00	676,180.56	5.350	4/17/2025
FHLMC 5.45 7/30/2025-23	3134GYQU9	50,000,000.00	49,616,843.00	49,900,000.00	50,000,000.00	688,819.44	5.450	7/30/2025
FHLMC 5.5 10/30/2025-23	3134GYQV7	50,000,000.00	49,604,787.00	49,906,550.00	50,000,000.00	695,138.90	5.500	10/30/2025
T-Note 2.625 12/31/2025	9128285T3	20,000,000.00	0.00	19,385,940.00	19,163,965.85	115,664.22	4.849	12/31/2025
T-Note 3.875 1/15/2026	91282CGE5	20,000,000.00	0.00	19,852,340.00	19,627,913.64	117,213.92	4.844	1/15/2026
Sub Total/Average C1052 HC - American Rescue Plan		**644,547,643.60**	**648,846,513.28**	**639,018,768.60**	**638,327,757.66**	**8,883,190.70**	**5.473**	
C1053 HC - Mobility and Infrastructure								
C1053 HC Mobility & Infrastructure MM	D4461	50,003,191.02	56,402,439.75	50,003,191.02	50,003,191.02	264,907.70	5.400	N/A
LOGIC | C1053 LGIP	LOGICC1053	3,738,167.24	6,665,089.82	3,738,167.24	3,738,167.24	73,077.42	5.554	N/A
TexasCLASS | C1053 LGIP	TXCLASSC1053	404,562.78	36,306,677.81	404,562.78	404,562.78	97,884.97	5.569	N/A
T-Note 0.125 10/15/2023	91282CAP6	0.00	9,981,273.30	0.00	0.00	12,135.00		10/15/2023
T-Note 0.375 10/31/2023	91282CDD0	0.00	9,960,828.10	0.00	0.00	38,762.24		10/31/2023
T-Note 0.25 11/15/2023	91282CAW1	0.00	9,938,118.10	0.00	0.00	56,971.15		11/15/2023

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
CREDIT AGRICOLE DISC CP 0 11/30/2023	22533UYW7	0.00	6,936,188.00	0.00	0.00	62,745.25		11/30/2023
T-Note 0.5 11/30/2023	91282CDM0	0.00	2,976,242.43	0.00	0.00	24,803.12		11/30/2023
UNIV OF TEXAS DISC CP 0 12/6/2023	91512DZ61	0.00	9,899,127.80	0.00	0.00	100,872.22		12/6/2023
FHLMC 3.615 12/12/2023-22	3134GXZQ0	0.00	9,963,944.60	0.00	0.00	72,300.00		12/12/2023
JERSEY CITY NJ REDEV AGY 5.5 12/28/2023	476637AT0	0.00	7,993,360.00	0.00	0.00	98,283.91		12/28/2023
T-Note 0.75 12/31/2023	91282CDR9	0.00	19,771,875.00	0.00	0.00	151,015.77		12/31/2023
T-Bill 0 1/4/2024	912797FW2	4,000,000.00	3,944,681.00	3,998,836.00	3,997,662.22	53,768.89	5.475	1/4/2024
FHLB 5 1/24/2024-23	3130AULG7	10,000,000.00	9,981,370.40	9,997,790.00	10,000,000.00	126,388.89	5.000	1/24/2024
T-Note 0.875 1/31/2024	91282CDV0	20,000,000.00	19,702,343.80	19,929,140.00	19,963,890.46	150,913.81	3.073	1/31/2024
METLIFE FDG DISC CP 0 2/15/2024	59157TBF9	10,000,000.00	9,787,130.00	9,928,880.00	9,929,530.56	140,938.89	5.688	2/15/2024
FHLB 3.5 2/23/2024-22	3130ASVB2	8,000,000.00	7,935,716.24	7,978,328.00	7,999,921.31	70,911.84	3.507	2/23/2024
T-Note 1.5 2/29/2024	91282CEA5	10,000,000.00	9,839,062.50	9,939,320.00	9,952,570.27	110,637.67	4.483	2/29/2024
TMCC DISC CP 0 3/15/2024	89233GCF1	10,000,000.00	9,745,100.00	9,885,470.00	9,882,916.67	143,622.23	5.840	3/15/2024
FHLB 4.25 3/28/2024-23	3130ATEA1	8,000,000.00	7,948,648.16	7,978,040.00	7,999,305.03	86,671.02	4.288	3/28/2024
FHLB 4.5 3/28/2024-22	3130ATGY7	3,000,000.00	2,985,262.05	2,994,114.00	3,000,000.00	34,125.00	4.500	3/28/2024
FHLB 3.95 3/28/2024-22	3134GX2L7	1,000,000.00	992,499.32	996,629.00	998,761.24	11,279.79	4.487	3/28/2024
FHLB 4.625 4/19/2024-23	3130ATGF8	8,000,000.00	7,957,240.88	7,981,728.00	8,000,000.00	93,527.78	4.625	4/19/2024
FNMA 5.25 4/23/2024-23	3135GAFS5	10,000,000.00	9,972,310.60	9,987,700.00	10,000,000.00	132,708.33	5.250	4/23/2024
FHLB 5.35 4/26/2024-23	3130AVTA0	0.00	14,913,842.68	0.00	0.00	191,069.31		4/26/2024
BARCLAYS BK US DISC CP 0 5/15/2024	06743UEF5	12,000,000.00	11,565,660.00	11,753,508.00	11,738,426.67	176,946.67	6.008	5/15/2024
FHLB 4.95 5/15/2024-23	3130AUN75	10,000,000.00	9,954,657.60	9,980,380.00	10,000,000.00	125,125.00	4.950	5/15/2024
TMCC DISC CP 0 5/17/2024	89233GEH5	20,000,000.00	0.00	19,589,060.00	19,572,966.67	235,177.78	5.761	5/17/2024
FHLMC 2.755 6/6/2024-22	3134GXVG6	20,000,000.00	19,620,543.80	19,789,280.00	20,000,000.00	139,280.56	2.755	6/6/2024
FHLMC 3 6/14/2024-22	3134GXUW2	19,000,000.00	18,659,569.02	18,794,952.00	19,000,000.00	144,083.34	3.000	6/14/2024
FHLB Step 6/21/2024-22	3130ASA66	1,000,000.00	989,760.27	996,007.00	1,000,000.00	8,986.11	3.266	6/21/2024
FHLB 3.32 7/3/2024-22	3130ASFP9	10,000,000.00	9,832,151.10	9,908,820.00	10,000,000.00	83,922.23	3.320	7/3/2024
FHLB 5.39 7/19/2024-23	3130AVJR4	20,000,000.00	19,931,797.80	19,978,720.00	20,000,000.00	272,494.44	5.390	7/19/2024
T-Note 3 7/31/2024	91282CFA4	10,000,000.00	9,797,265.60	9,882,030.00	9,924,777.58	107,490.43	4.338	7/31/2024
T-Note 0.375 8/15/2024	91282CCT6	10,000,000.00	9,568,359.40	9,713,280.00	9,763,499.38	104,805.07	4.315	8/15/2024
T-Note 1.25 8/31/2024	912828YE4	10,000,000.00	9,625,781.20	9,755,080.00	9,742,329.20	128,747.96	5.282	8/31/2024
T-Note 0.375 9/15/2024	91282CCX7	10,000,000.00	0.00	9,684,380.00	9,651,131.47	129,050.42	5.504	9/15/2024
FHLB 5.115 9/27/2024-23	3130AUL51	10,000,000.00	9,938,356.40	9,974,290.00	10,000,000.00	129,295.83	5.115	9/27/2024
FNMA 5.3 9/30/2024-23	3135GAFT3	10,000,000.00	9,950,253.30	9,974,970.00	10,000,000.00	132,500.00	5.300	9/30/2024
FFCB 5.25 10/2/2024	3133EPVK8	22,000,000.00	21,956,180.18	22,053,812.00	21,977,741.24	299,377.91	5.393	10/2/2024
FHLB 5.45 10/24/2024-23	3130AVJL7	10,000,000.00	9,957,193.00	9,984,690.00	10,000,000.00	137,763.89	5.450	10/24/2024
T-Note 0.75 11/15/2024	91282CDH1	10,000,000.00	9,498,828.10	9,650,390.00	9,631,714.88	124,735.00	5.167	11/15/2024
T-Note 1.5 11/30/2024	912828YV6	12,000,000.00	11,481,093.72	11,639,064.00	11,593,628.59	156,846.41	5.369	11/30/2024
T-Note 1 12/15/2024	91282CDN8	12,000,000.00	11,395,781.28	11,572,032.00	11,515,245.54	147,217.51	5.337	12/15/2024
T-Note 1 12/15/2024	91282CDN8	20,000,000.00	18,992,968.80	19,286,720.00	19,185,135.27	247,038.46	5.377	12/15/2024
T-Note 1 12/15/2024	91282CDN8	25,000,000.00	23,741,211.00	24,108,400.00	23,970,736.02	311,377.71	5.428	12/15/2024
T-Note 1.125 1/15/2025	91282CDS7	12,000,000.00	11,376,562.56	11,560,776.00	11,504,311.22	153,443.87	5.292	1/15/2025
FHLB 5.35 1/27/2025-23	3130AUFW9	10,000,000.00	9,929,795.80	9,975,270.00	10,000,000.00	135,236.11	5.350	1/27/2025
T-Note 2 2/15/2025	912828J27	10,000,000.00	9,565,234.40	9,706,640.00	9,675,610.36	122,436.53	5.036	2/15/2025
T-Note 4.625 2/28/2025	91282CGN5	13,000,000.00	12,882,695.28	12,993,396.00	12,911,968.03	171,020.62	5.234	2/28/2025
FHLB 5.125 3/14/2025	3130AWT59	16,000,000.00	0.00	16,097,536.00	15,978,387.69	186,209.91	5.231	3/14/2025
T-Note 1.75 3/15/2025	91282CED9	10,000,000.00	9,509,765.60	9,664,450.00	9,604,404.71	126,946.15	5.201	3/15/2025
FHLB 5.375 3/27/2025-23	3130AUG32	10,000,000.00	9,926,229.00	9,974,780.00	10,000,000.00	135,868.05	5.375	3/27/2025
FHLB 5.34 4/4/2025	3130AXFR4	25,000,000.00	0.00	25,235,600.00	25,000,000.00	322,625.00	5.340	4/4/2025
T-Note 2.125 5/15/2025	912828XB1	10,000,000.00	9,525,000.00	9,682,420.00	9,590,174.63	128,674.25	5.278	5/15/2025

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
T-Note 2.125 5/15/2025	912828XB1	10,000,000.00	0.00	9,682,420.00	9,681,739.25	2,438.09	4.540	5/15/2025
FHLB 3.25 6/6/2025-22	3130AS6N4	10,000,000.00	9,652,850.80	9,841,470.00	10,003,531.20	81,531.60	3.224	6/6/2025
FHLB 3.25 6/6/2025-22	3130AS6N4	10,000,000.00	9,652,850.80	9,841,470.00	10,000,429.47	82,077.22	3.247	6/6/2025
FHLMC 3.78 7/8/2026-22	3134GXYP3	20,000,000.00	19,217,685.40	19,730,220.00	20,000,000.00	191,100.00	3.780	7/8/2026
T-Note 4.625 9/15/2026	91282CHY0	10,000,000.00	9,952,343.80	10,143,360.00	9,986,957.90	118,108.81	4.677	9/15/2026
FHLB 5.35 1/28/2027-23	3130AUK52	20,000,000.00	19,698,209.20	19,912,460.00	20,000,000.00	270,472.22	5.350	1/28/2027
FHLMC 6 6/21/2027-23	3134GYTH5	0.00	9,917,292.30	0.00	0.00	135,000.00		6/21/2027
FHLB 5.56 1/14/2028-23	3130AUUM4	10,000,000.00	9,846,197.30	9,956,770.00	10,000,000.00	140,544.44	5.560	1/14/2028
FHLMC 5.95 6/1/2028-23	3134GYUD2	16,000,000.00	15,812,495.68	15,973,120.00	16,000,000.00	240,644.44	5.950	6/1/2028
Sub Total/Average C1053 HC - Mobility and Infrastructure		**661,145,921.04**	**725,422,991.83**	**653,783,919.04**	**654,075,325.77**	**8,486,962.24**	**4.905**	
C1055 HC - County Atty SPU Fund								
C1055 Co Attny SPU Fund MM	D8405	435,270.85	451,183.45	435,270.85	435,270.85	4,265.47	5.400	N/A
Sub Total/Average C1055 HC - County Atty SPU Fund		**435,270.85**	**451,183.45**	**435,270.85**	**435,270.85**	**4,265.47**	**5.400**	
C1056 HC - County Atty SPU Fund - State								
C1056 Co Attny SPU Fund - State MM	D8402	113,779.34	132,052.37	113,779.34	113,779.34	1,656.75	5.400	N/A
Sub Total/Average C1056 HC - County Atty SPU Fund - State		**113,779.34**	**132,052.37**	**113,779.34**	**113,779.34**	**1,656.75**	**5.400**	
C1600 HC - Debt Service 2002 GO Rev & Ref								
C1600 Rfdg Bd Ser 2002 DS MM	D8777	8,724.87	402,432.30	8,724.87	8,724.87	83,170.57	5.400	N/A
TexasCLASS | C1600 LGIP	TXCLASSC1600	690,822.81	19,603.28	690,822.81	690,822.81	2,219.53	5.569	N/A
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	16,400,000.00	0.00	15,872,707.20	15,872,084.00	64,206.00	5.416	8/9/2024
Sub Total/Average C1600 HC - Debt Service 2002 GO Rev & Ref		**17,099,547.68**	**422,035.58**	**16,572,254.88**	**16,571,631.68**	**149,596.10**	**5.422**	
C1820 HC - Debt Service 2019B Rev & Ref								
C1820 Rev Rfdg Bds Ser 2019B DS MM	D2169	0.00	87,989.52	0.00	0.00	0.00		N/A
Sub Total/Average C1820 HC - Debt Service 2019B Rev & Ref		**0.00**	**87,989.52**	**0.00**	**0.00**	**0.00**		
C1821 HC - Debt Service 2022A Tax Sub Ln								
TexasCLASS | C1821 LGIP	TXCLASSC1821	314,658.99	85,786.80	314,658.99	314,658.99	1,872.19	5.569	N/A
METLIFE FDG DISC CP 0 2/9/2024	59157TB93	2,500,000.00	0.00	2,484,447.50	2,485,250.00	9,956.25	5.363	2/9/2024
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	2,500,000.00	0.00	2,419,620.00	2,419,525.00	9,787.50	5.416	8/9/2024
Sub Total/Average C1821 HC - Debt Service 2022A Tax Sub Ln		**5,314,658.99**	**85,786.80**	**5,218,726.49**	**5,219,433.99**	**21,615.94**	**5.400**	
C3730 HC - Unlimited Tax 2004B Road & Ref								
C3730 Road and Ref Bds Ser 04B Project MM	D8945	27.02	11.51	27.02	27.02	0.51	5.400	N/A
LoneStar | C3730 LGIP	LONESTARC3730	34,482.39	34,580.66	34,482.39	34,482.39	486.73	5.586	N/A
TexasCLASS | C3730 LGIP	TXCLASSC3730	27,719.73	27,932.14	27,719.73	27,719.73	387.59	5.569	N/A
Sub Total/Average C3730 HC - Unlimited Tax 2004B Road & Ref		**62,229.14**	**62,524.31**	**62,229.14**	**62,229.14**	**874.83**	**5.578**	
C3740 HC - Unlimited Tax 2006B Road & Ref								
C3740 Road and Ref Bds Ser 06B Project MM	D8031	1,742.71	61.44	1,742.71	1,742.71	34.54	5.400	N/A
LOGIC | C3740 LGIP	LOGICC3740	2,086,643.79	2,057,735.95	2,086,643.79	2,086,643.79	28,907.84	5.554	N/A
LoneStar | C3740 LGIP	LONESTARC3740	1,336,835.28	1,369,707.21	1,336,835.28	1,336,835.28	19,128.07	5.586	N/A
TexasCLASS | C3740 LGIP	TXCLASSC3740	2,074,376.07	2,095,359.91	2,074,376.07	2,074,376.07	29,016.16	5.569	N/A
Sub Total/Average C3740 HC - Unlimited Tax 2006B Road & Ref		**5,499,597.85**	**5,522,864.51**	**5,499,597.85**	**5,499,597.85**	**77,086.61**	**5.567**	
C8349 HC - Workers Compensation								
C8349 Workers Comp MM	D8064	10,045.86	10,000.00	10,045.86	10,045.86	135.61	5.400	N/A
LOGIC | C8349 LGIP	LOGICC8349	3,373,223.41	3,326,491.61	3,373,223.41	3,373,223.41	46,731.80	5.554	N/A
C8349 Workers Comp MMF MM	M8064	10,833,511.91	5,510,302.37	10,833,511.91	10,833,511.91	105,633.63	5.260	N/A
TexasCLASS | C8349 LGIP	TXCLASSC8349	7,544,076.14	5,480,201.04	7,544,076.14	7,544,076.14	63,875.10	5.569	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
LA FAYETTE ASSET SEC DISC CP 0 10/5/2023	50286MX55	0.00	1,998,220.00	0.00	0.00	1,508.33		10/5/2023
FFCB 4.5 10/17/2023-23	3133ENT34	0.00	999,593.91	0.00	0.00	2,225.56		10/17/2023
FHLB 4.8 10/30/2023-23	3130AUBB9	0.00	1,499,258.98	0.00	0.00	6,000.00		10/30/2023
T-Bill 0 11/14/2023	912797HK6	0.00	0.00	0.00	0.00	11,930.62		11/14/2023
T-Note 0.5 11/30/2023	91282CDM0	0.00	992,080.81	0.00	0.00	7,324.85		11/30/2023
GTA FUNDING DISC CP 0 12/14/2023	40060XZE3	0.00	1,976,896.00	0.00	0.00	22,833.33		12/14/2023
BARCLAYS BK US DISC CP 0 12/29/2023	06744HFD7	0.00	1,972,450.00	0.00	0.00	27,550.00		12/29/2023
T-Note 0.75 12/31/2023	91282CDR9	0.00	988,593.75	0.00	0.00	11,051.60		12/31/2023
T-Note 0.875 1/31/2024	91282CDV0	1,000,000.00	985,117.19	996,457.00	996,971.35	11,175.76	4.592	1/31/2024
TMCC DISC CP 0 2/1/2024	89233GB13	1,500,000.00	0.00	1,492,417.50	1,492,733.33	17,258.33	5.541	2/1/2024
T-Note 2.75 2/15/2024	912828B66	1,500,000.00	1,484,882.82	1,495,270.50	1,496,377.95	17,556.59	4.736	2/15/2024
T-Note 0.25 3/15/2024	91282CBR1	2,000,000.00	1,954,218.76	1,980,078.00	1,982,407.58	22,843.76	4.701	3/15/2024
T-Note 0.375 4/15/2024	91282CBV2	2,000,000.00	1,946,875.00	1,972,500.00	1,972,604.00	25,662.91	5.271	4/15/2024
T-Note 2.5 5/15/2024	912828WJ5	2,000,000.00	1,963,437.50	1,980,468.00	1,978,620.95	27,030.97	5.455	5/15/2024
T-Note 2.5 5/31/2024	91282CER8	2,000,000.00	1,961,171.88	1,977,656.00	1,976,475.76	26,806.65	5.420	5/31/2024
TMCC DISC CP 0 6/12/2024	89233GFC5	1,500,000.00	0.00	1,463,844.00	1,461,801.67	17,701.67	5.806	6/12/2024
Sub Total/Average C8349 HC - Workers Compensation		**35,260,857.32**	**35,049,791.62**	**35,119,548.32**	**35,118,849.91**	**472,837.07**	**5.339**	
C9990 HC - Debt Service Constitutional								
C9990 Constitutional DS MM	D8801	17,645,751.27	519,543.20	17,645,751.27	17,645,751.27	42,542.15	5.400	N/A
LoneStar | C9990 LGIP	LONESTARC9990	735,061.92	4,698,733.60	735,061.92	735,061.92	36,328.32	5.586	N/A
T-Bill 0 3/21/2024	912797LL9	2,211,000.00	0.00	2,185,810.08	2,185,056.68	5,444.90	5.364	3/21/2024
TMCC DISC CP 0 3/25/2024	89233GCR5	4,600,000.00	0.00	4,540,512.80	4,541,350.00	18,630.00	5.492	3/25/2024
Sub Total/Average C9990 HC - Debt Service Constitutional		**25,191,813.19**	**5,218,276.80**	**25,107,136.07**	**25,107,219.87**	**102,945.37**	**5.419**	
C9991 HC - General Fund								
C9991 County General (Tax) MM	D8029	130,516,726.12	210,161,419.11	130,516,726.12	130,516,726.12	1,959,710.73	5.400	N/A
LOGIC | C9991 LGIP	LOGICC9991	1,945.85	41,799,454.51	1,945.85	1,945.85	304,491.34	5.554	N/A
LoneStar | C9991 LGIP	LONESTARC9991	2,111.36	112,383,265.70	2,111.36	2,111.36	533,845.66	5.586	N/A
C9991 HC - General Fund MMF MM	M8029	68,714,025.79	0.00	68,714,025.79	68,714,025.79	74,498.07	5.260	N/A
TexasCLASS | C9991 LGIP	TXCLASSC9991	2,849.72	103,333,704.20	2,849.72	2,849.72	401,145.52	5.569	N/A
HALKIN FINANCE DISC CP 0 10/31/2023	40588MXX0	0.00	0.00	0.00	0.00	334,375.00		10/31/2023
UNIV OF TEXAS DISC CP 0 12/6/2023	91512DZ61	0.00	4,949,563.90	0.00	0.00	50,436.11		12/6/2023
Unity Bank 4662 | IntraFi 0.439 1/4/2024	UNITYBANK8592	2,017,518.16	2,015,286.66	2,017,518.16	2,017,518.16	2,231.50	0.439	1/4/2024
Unity Bank 6741 | IntraFi3.75 1/4/2024	UNITYBANK9944	1,463,804.37	1,450,034.26	1,463,804.37	1,463,804.37	13,770.11	3.750	1/4/2024
Unity Bank 9979 | Intrafi 3.75 1/4/2024	UNITYBANK9979	521,173.59	516,270.88	521,173.59	521,173.59	4,902.71	3.750	1/4/2024
FHLB 1.74 4/11/2024-22	3130AR3Z2	30,000,000.00	29,401,504.80	29,693,610.00	30,000,000.00	131,950.00	1.740	4/11/2024
FHLB 1.72 5/24/2024-22	3130AQY72	60,000,000.00	58,533,031.20	59,170,320.00	60,000,000.00	260,866.67	1.720	5/24/2024
FHLB 1.82 8/15/2024-22	3130AR3J8	30,000,000.00	29,043,439.80	29,401,410.00	30,000,000.00	138,016.67	1.820	8/15/2024
Unity Bank 4662 | IntraFi 0.747 1/2/2025	UNITYBANK8568	1,116,448.01	1,114,347.25	1,116,448.01	1,116,448.01	2,100.76	0.747	1/2/2025
Sub Total/Average C9991 HC - General Fund		**324,356,602.97**	**594,701,322.27**	**322,621,942.97**	**324,356,602.97**	**4,212,340.85**	**3.963**	
C9993 HC - Debt Service CP Series A								
C9993 CP Notes Debt Service MM	D8015	9,809,669.77	2,316,759.72	9,809,669.77	9,809,669.77	11,466.80	0.000	N/A
Sub Total/Average C9993 HC - Debt Service CP Series A		**9,809,669.77**	**2,316,759.72**	**9,809,669.77**	**9,809,669.77**	**11,466.80**	**0.000**	
C9994 HC - Debt Service Road								
C9994 Road DS Funds MM	D8870	9,479,194.63	22,230.25	9,479,194.63	9,479,194.63	24,492.01	5.400	N/A
TexasCLASS | C9994 LGIP	TXCLASSC9994	335,628.20	3,311,355.29	335,628.20	335,628.20	24,272.91	5.569	N/A
T-Bill 0 3/21/2024	912797LL9	1,251,000.00	0.00	1,236,747.36	1,236,321.08	3,080.76	5.364	3/21/2024
TMCC DISC CP 0 3/25/2024	89233GCR5	3,000,000.00	0.00	2,961,204.00	2,961,750.00	12,150.00	5.492	3/25/2024

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Sub Total/Average C9994 HC - Debt Service Road		**14,065,822.83**	**3,333,585.54**	**14,012,774.19**	**14,012,893.91**	**63,995.68**	**5.420**	
F3331 Flood Control - TWDB G1001387 Escrow								
F3331 FCD TWDB G1001387 Escrow Acct MM	D8900	4,137,883.04	4,082,273.48	4,137,883.04	4,137,883.04	55,609.56	5.400	N/A
Sub Total/Average F3331 Flood Control - TWDB G1001387 Escrow		**4,137,883.04**	**4,082,273.48**	**4,137,883.04**	**4,137,883.04**	**55,609.56**	**5.400**	
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	0.000	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**	**0.000**	
F3333 Flood Control - TWDB G1001546								
F3333 Flood Control - TWDB G1001546 MM	D6796	10,640,549.15	10,538,713.82	10,640,549.15	10,640,549.15	101,835.33	5.400	N/A
Sub Total/Average F3333 Flood Control - TWDB G1001546		**10,640,549.15**	**10,538,713.82**	**10,640,549.15**	**10,640,549.15**	**101,835.33**	**5.400**	
F4211 Flood Control - Contract Tax DS								
F4211 HC Flood Contract Tax Debt Svc MM	D4149	359.47	13,454.10	359.47	359.47	905.37	5.400	N/A
TexasCLASS | F4211 LGIP	TXCLASSF4211	22,201.38	8,046.96	22,201.38	22,201.38	154.42	5.569	N/A
Sub Total/Average F4211 Flood Control - Contract Tax DS		**22,560.85**	**21,501.06**	**22,560.85**	**22,560.85**	**1,059.79**	**5.566**	
F4212 Flood Control - CP Series H-2								
F4212 FCD CP Ser H-2 Constr. MM	D1334	444,111.34	1,250,025.51	444,111.34	444,111.34	4,862.53	0.000	N/A
Sub Total/Average F4212 Flood Control - CP Series H-2		**444,111.34**	**1,250,025.51**	**444,111.34**	**444,111.34**	**4,862.53**	**0.000**	
F4213 Flood Control - CP Series H								
F4213 FCD CP Series H Constr MM	D4605	15,000,000.00	341,822,043.42	15,000,000.00	15,000,000.00	3,001,646.73	0.000	N/A
F4213 FCD CP Series H Constr. MM	M4605	13,874,052.46	0.00	13,874,052.46	13,874,052.46	156,774.25	5.260	N/A
TexasCLASS | F4213 LGIP	TXCLASSF4213	281,156,372.07	0.00	281,156,372.07	281,156,372.07	1,156,372.07	5.569	N/A
Sub Total/Average F4213 Flood Control - CP Series H		**310,030,424.53**	**341,822,043.42**	**310,030,424.53**	**310,030,424.53**	**4,314,793.05**	**5.286**	
F4214 Flood Control - CP Debt Svc Pool								
F4214 FCD CP Series H DS MM	D4654	13,916,220.33	0.00	13,916,220.33	13,916,220.33	0.00	0.000	N/A
Sub Total/Average F4214 Flood Control - CP Debt Svc Pool		**13,916,220.33**	**0.00**	**13,916,220.33**	**13,916,220.33**	**0.00**	**0.000**	
F5103 Flood Control - Cadence DDA								
F5103 ACE Sims Bayou MM	D0378	26,087.51	25,837.84	26,087.51	26,087.51	249.67	5.400	N/A
F5103 ACE Clear Creek Escrow MM	D0385	517.41	512.46	517.41	517.41	4.95	5.400	N/A
F4214 FCD CP Series H DS MM	D4654	0.00	7,773,336.77	0.00	0.00	0.00		N/A
F5103 Rfdg Bds Ser 23A COI MM	D7844	15,900.05	15,747.88	15,900.05	15,900.05	152.17	5.400	N/A
Sub Total/Average F5103 Flood Control - Cadence DDA		**42,504.97**	**7,815,434.95**	**42,504.97**	**42,504.97**	**406.79**	**5.400**	
F9992 Flood Control - General Fund								
F9992 FCD General MM	D0224	41,786,651.04	10,340,883.94	41,786,651.04	41,786,651.04	379,620.27	5.400	N/A
LOGIC | F9992 LGIP	LOGICF9992	8,631.86	18,139,561.52	8,631.86	8,631.86	166,070.34	5.554	N/A
LoneStar | F9992 LGIP	LONESTARF9992	28,744,181.69	42,124,863.63	28,744,181.69	28,744,181.69	351,318.06	5.586	N/A
BARCLAYS BK US DISC CP 0 10/6/2023	06744HHG8	0.00	7,991,736.00	0.00	0.00	7,240.00		10/6/2023
UNIV OF TEXAS DISC CP 0 10/6/2023	91512DX63	0.00	9,991,216.70	0.00	0.00	8,783.33		10/6/2023
SSM HEALTHCARE DISC CP 0 10/30/2023	78470XXW9	0.00	9,954,833.30	0.00	0.00	45,166.66		10/30/2023
MOUNTCLIFF FDG DISC CP 0 11/14/2023	62455BYE9	0.00	9,930,890.00	0.00	0.00	68,125.00		11/14/2023
T-Bill 0 11/14/2023	912797HK6	0.00	0.00	0.00	0.00	3,976.87		11/14/2023
T-Bill 0 11/21/2023	912797HL4	0.00	0.00	0.00	0.00	30,805.83		11/21/2023
TMCC DISC CP 0 11/30/2023	89233HYW8	0.00	3,962,924.00	0.00	0.00	36,938.89		11/30/2023
T-Bill 0 12/14/2023	912797FU6	0.00	0.00	0.00	0.00	83,731.42		12/14/2023
T-Bill 0 1/4/2024	912797FW2	10,000,000.00	0.00	9,997,090.00	9,994,161.11	67,147.22	5.367	1/4/2024

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Sub Total/Average F9992 Flood Control - General Fund		**80,539,464.59**	**112,436,909.09**	**80,536,554.59**	**80,533,625.70**	**1,248,923.89**	**5.462**	
F9999 Flood Control - Debt Service								
F9999 FCD Debt Service MM	D0439	7,868,899.88	6,661.52	7,868,899.88	7,868,899.88	17,867.96	5.400	N/A
TexasCLASS | F9999 LGIP	TXCLASSF9999	890,130.33	2,053,248.51	890,130.33	890,130.33	16,381.82	5.569	N/A
METLIFE FDG DISC CP 0 2/9/2024	59157TB93	2,000,000.00	0.00	1,987,558.00	1,988,200.00	7,965.00	5.363	2/9/2024
Sub Total/Average F9999 Flood Control - Debt Service		**10,759,030.21**	**2,059,910.03**	**10,746,588.21**	**10,747,230.21**	**42,214.78**	**5.407**	
J2160 Sheriff -Forfeit Assets Fed UST								
J2160 Fed Forfeit Assets UST MM	D8470	6,687.12	6,623.12	6,687.12	6,687.12	64.00	5.400	N/A
Sub Total/Average J2160 Sheriff -Forfeit Assets Fed UST		**6,687.12**	**6,623.12**	**6,687.12**	**6,687.12**	**64.00**	**5.400**	
J2162 Sheriff - Forfeit Assets State C59								
J2162 State Forfeit Assets C59 MM	D8484	30,267.47	668,190.32	30,267.47	30,267.47	1,174.06	5.400	N/A
TexasCLASS | J2162 LGIP	TXCLASSJ2162	685,143.29	0.00	685,143.29	685,143.29	9,143.29	5.569	N/A
Sub Total/Average J2162 Sheriff - Forfeit Assets State C59		**715,410.76**	**668,190.32**	**715,410.76**	**715,410.76**	**10,317.35**	**5.562**	
J2163 Sheriff - HCSO Forfeit Assets Ch 18								
J2163 State Forfeit Assets C18 MM	D8485	173,806.24	161,810.15	173,806.24	173,806.24	2,303.16	5.400	N/A
Sub Total/Average J2163 Sheriff - HCSO Forfeit Assets Ch 18		**173,806.24**	**161,810.15**	**173,806.24**	**173,806.24**	**2,303.16**	**5.400**	
J2164 Sheriff - Fed Forfeit Assets US Justice								
J2164 State Forfeit Assets USJ DDA MM	D8477	88.12	4,166.79	88.12	88.12	1,097.96	5.400	N/A
TexasCLASS | J2164 LGIP	TXCLASSJ2164	366,021.84	761,277.53	366,021.84	366,021.84	8,744.31	5.569	N/A
Sub Total/Average J2164 Sheriff - Fed Forfeit Assets US Justice		**366,109.96**	**765,444.32**	**366,109.96**	**366,109.96**	**9,842.27**	**5.569**	
J2165 Sheriff - HCSO Forfeit Assets Ch 47								
J2165 State Forfeit Assets C47 MM	D1154	92,123.23	91,241.56	92,123.23	92,123.23	881.67	5.400	N/A
Sub Total/Average J2165 Sheriff - HCSO Forfeit Assets Ch 47		**92,123.23**	**91,241.56**	**92,123.23**	**92,123.23**	**881.67**	**5.400**	
J2166 Sheriff - HCSO State Forfeit Assets								
J2166 State Forfeit Assets HIDT MM	D8490	338,809.37	332,812.59	338,809.37	338,809.37	3,238.40	5.400	N/A
Sub Total/Average J2166 Sheriff - HCSO State Forfeit Assets		**338,809.37**	**332,812.59**	**338,809.37**	**338,809.37**	**3,238.40**	**5.400**	
J5060 Sheriff - Commissary								
J5060 CommissaryMM	D3003	4,366,838.84	6,133,252.18	4,366,838.84	4,366,838.84	56,331.51	5.400	N/A
LOGIC | J5060 LGIP	LOGICJ5060	2,397,378.65	17,343,802.93	2,397,378.65	2,397,378.65	53,575.72	5.554	N/A
T-Bill 0 11/30/2023	912796ZD4	0.00	0.00	0.00	0.00	6,637.50		11/30/2023
T-Bill 0 12/28/2023	912796ZN2	0.00	0.00	0.00	0.00	10,772.57		12/28/2023
TMCC DISC CP 0 2/1/2024	89233GB13	1,000,000.00	0.00	994,945.00	995,155.56	11,505.56	5.541	2/1/2024
TMCC DISC CP 0 2/29/2024	89233GBV7	1,000,000.00	0.00	990,770.00	990,866.67	12,330.00	5.600	2/29/2024
TMCC DISC CP 0 3/28/2024	89233GCU8	1,000,000.00	0.00	986,625.00	986,531.11	12,397.50	5.656	3/28/2024
TMCC DISC CP 0 4/30/2024	89233GDW3	1,000,000.00	0.00	981,871.00	981,379.44	12,465.00	5.718	4/30/2024
TMCC DISC CP 0 5/31/2024	89233GEX0	1,000,000.00	0.00	977,501.00	976,566.67	12,487.50	5.757	5/31/2024
TMCC DISC CP 0 6/28/2024	89233GFU5	1,000,000.00	0.00	973,782.00	972,200.00	12,510.00	5.794	6/28/2024
T-Note 1.75 7/31/2024	912828Y87	1,000,000.00	0.00	981,133.00	979,054.77	10,941.66	5.467	7/31/2024
T-Note 1.875 8/31/2024	9128282U3	1,000,000.00	0.00	979,531.00	976,741.35	10,865.66	5.495	8/31/2024
T-Note 1.5 9/30/2024	912828YH7	1,000,000.00	0.00	974,883.00	971,693.45	10,821.91	5.430	9/30/2024
T-Note 1.5 10/31/2024	912828YM6	1,000,000.00	0.00	972,891.00	969,035.85	11,267.66	5.371	10/31/2024
T-Note 0.75 11/15/2024	91282CDH1	1,000,000.00	0.00	965,039.00	960,996.24	11,249.40	5.405	11/15/2024
T-Note 1.75 12/31/2024	912828YY0	1,000,000.00	0.00	970,547.00	965,719.63	11,156.11	5.337	12/31/2024
T-Note 1.375 1/31/2025	912828Z52	1,000,000.00	0.00	964,844.00	959,243.12	11,062.07	5.317	1/31/2025
T-Note 1.125 2/28/2025	912828ZC7	1,000,000.00	0.00	960,664.00	954,755.82	11,126.44	5.199	2/28/2025

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
FHLB 5.125 3/14/2025	3130AWT59	1,000,000.00	0.00	1,006,096.00	998,649.23	11,638.11	5.231	3/14/2025
T-Note 1.75 3/15/2025	91282CED9	1,000,000.00	0.00	966,445.00	960,544.63	11,157.61	5.184	3/15/2025
Sub Total/Average J5060 Sheriff - Commissary		**22,764,217.49**	**23,477,055.11**	**22,411,784.49**	**22,363,351.03**	**312,299.49**	**5.465**	
J5102 Sheriff - Cadence DDA								
J5102 Spcl Invest Fund MM	D3024	84,481.19	83,672.66	84,481.19	84,481.19	808.53	5.400	N/A
Sub Total/Average J5102 Sheriff - Cadence DDA		**84,481.19**	**83,672.66**	**84,481.19**	**84,481.19**	**808.53**	**5.400**	
K8201 Toll Road - Sr Ln Debt Service Reserve								
K8201 HCTRA Sr Ln Rev DSR MMF MM	BKNY1922	45,632,318.88	44,887,053.94	45,632,318.88	45,632,318.88	602,300.46	5.270	N/A
COMAL ISD TX UT GO 5 2/1/2024	1998204X6	1,250,000.00	1,254,100.00	1,251,875.00	1,254,900.28	1,710.32	0.499	2/1/2024
SOUTHWEST ISD TX UT GO *ESG* 3 2/1/2024	845267ZN6	780,000.00	775,920.60	779,742.60	781,845.61	437.70	0.206	2/1/2024
SPRING BRANCH ISD TX UT GO 5 2/1/2024	849476UW4	6,000,000.00	6,019,080.00	6,009,300.00	6,010,032.21	46,990.73	3.038	2/1/2024
BIRDVILLE ISD TX 5 2/15/2024	090874PY8	3,245,000.00	3,256,000.55	3,251,814.50	3,255,153.64	20,705.91	2.471	2/15/2024
CONROE ISD TX UT GO 4 2/15/2024	208418V91	1,710,000.00	1,710,701.10	1,712,086.20	1,717,383.58	2,522.84	0.550	2/15/2024
BLOOMINGDALE NJ UT GO 5 2/16/2024	094401JD9	10,129,000.00	10,173,061.15	10,150,574.77	10,156,267.83	74,643.97	2.850	2/16/2024
WYANDOTTE KS UT GO 4.25 4/1/2024-23	98267AHK8	4,480,000.00	4,480,000.00	4,482,150.40	4,485,729.24	42,399.65	3.724	4/1/2024
NORTH EAST ISD TX UT GO 3 8/1/2024	659155PL3	275,000.00	272,244.50	274,601.25	276,707.15	1,351.51	1.908	8/1/2024
SAN FRANCISCO CITY & CO CA GO 5 6/15/2025	79773KJA3	2,000,000.00	2,051,840.00	2,070,800.00	2,073,978.29	12,484.53	2.350	6/15/2025
NORTH EAST ISD TX UT GO 3 8/1/2025	659155PM1	290,000.00	282,474.50	290,069.60	294,287.90	1,517.84	2.029	8/1/2025
Sub Total/Average K8201 Toll Road - Sr Ln Debt Service Reserve		**75,791,318.88**	**75,162,476.34**	**75,905,333.20**	**75,938,604.61**	**807,065.46**	**4.194**	
K8202 Toll Road - First Ln Rev Debt Service Reserv								
K8202 HCTRA First Ln DSR MMF MM	BKNY1923	32,478,075.66	32,055,863.34	32,478,075.66	32,478,075.66	429,071.17	5.270	N/A
LITTLE EGG HARBOR TWP NJ 4.75 1/24/2024	537089EA8	6,417,250.00	6,436,565.92	6,423,346.39	6,426,507.86	41,563.11	2.501	1/24/2024
SPRING BRANCH ISD TX UT GO 5 2/1/2024	849476UW4	2,000,000.00	2,006,360.00	2,003,100.00	2,003,344.07	15,663.58	3.038	2/1/2024
LAMAR ISD TX UT GO 3 2/15/2024	513174YX4	1,000,000.00	994,720.00	999,530.00	1,003,518.24	390.49	0.142	2/15/2024
Sub Total/Average K8202 Toll Road - First Ln Rev Debt Service Reserv		**41,895,325.66**	**41,493,509.26**	**41,904,052.05**	**41,911,445.83**	**486,688.35**	**4.601**	
K8203 Toll Road - Sr Ln Rev Debt Service								
K8203 HCTRA Sr Ln Rev DS MMF MM	BKNY1924	28,373,840.93	31,955,371.13	28,373,840.93	28,373,840.93	407,216.26	5.270	N/A
METLIFE FDG DISC CP 0 2/9/2024	59157TB93	28,000,000.00	0.00	27,825,812.00	27,834,800.00	111,510.00	5.363	2/9/2024
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	4,000,000.00	0.00	3,871,392.00	3,871,240.00	15,660.00	5.416	8/9/2024
Sub Total/Average K8203 Toll Road - Sr Ln Rev Debt Service		**60,373,840.93**	**31,955,371.13**	**60,071,044.93**	**60,079,880.93**	**534,386.26**	**5.322**	
K8204 Toll Road - First Ln Rev Debt Service								
K8204 HCTRA First Ln DS MMF MM	BKNY1926	11,214,294.67	11,299,697.58	11,214,294.67	11,214,294.67	148,595.01	5.270	N/A
METLIFE FDG DISC CP 0 2/9/2024	59157TB93	11,300,000.00	0.00	11,229,702.70	11,233,330.00	45,002.25	5.363	2/9/2024
Sub Total/Average K8204 Toll Road - First Ln Rev Debt Service		**22,514,294.67**	**11,299,697.58**	**22,443,997.37**	**22,447,624.67**	**193,597.26**	**5.316**	
K8205 Toll Road - Tax Sub Ln Rev Debt Service								
K8205 HCTRA Subordinate Ln Rev DS MMF MM	BKNY1927	7,077,180.03	7,760,621.33	7,077,180.03	7,077,180.03	99,640.34	5.270	N/A
METLIFE FDG DISC CP 0 2/9/2024	59157TB93	4,000,000.00	0.00	3,975,116.00	3,976,400.00	15,930.00	5.363	2/9/2024
SANTANDER BK UK DISC CP 0 8/9/2024	80285PH96	3,700,000.00	0.00	3,581,037.60	3,580,897.00	14,485.50	5.416	8/9/2024
Sub Total/Average K8205 Toll Road - Tax Sub Ln Rev Debt Service		**14,777,180.03**	**7,760,621.33**	**14,633,333.63**	**14,634,477.03**	**130,055.84**	**5.331**	
K8206 Toll Road - CP Ser K Debt Svc								
K8206 - Toll Road - CP Series K Debt Svc MM	BKNY7289	1,181.71	752.89	1,181.71	1,181.71	28.97	5.270	N/A
Sub Total/Average K8206 Toll Road - CP Ser K Debt Svc		**1,181.71**	**752.89**	**1,181.71**	**1,181.71**	**28.97**	**5.270**	
P2010 Fire Marshall - State Forfeit Assets Ch 59								
P2010 Fire Marshall State Forfeit Assets C59 MM	D3438	2,324.59	2,302.34	2,324.59	2,324.59	22.25	5.400	N/A
Sub Total/Average P2010 Fire Marshall - State Forfeit Assets Ch 59		**2,324.59**	**2,302.34**	**2,324.59**	**2,324.59**	**22.25**	**5.400**	

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	53,981.49	33,726.78	53,981.49	53,981.49	442.99	5.400	N/A
Sub Total/Average P2011 Fire Marshall - State Forfeit Assets Ch 18		**53,981.49**	**33,726.78**	**53,981.49**	**53,981.49**	**442.99**	**5.400**	
R0999 HCTO - Tax Office Refund Cadence DDA | MMF								
R0999 Refund Acct MM	D7014	66,373,260.64	76,915,321.77	66,373,260.64	66,373,260.64	830,710.30	5.400	N/A
Sub Total/Average R0999 HCTO - Tax Office Refund Cadence DDA | MMF		**66,373,260.64**	**76,915,321.77**	**66,373,260.64**	**66,373,260.64**	**830,710.30**	**5.400**	
R1015 HCTO - Automobile Inventory Tax								
R1015 1999 Auto Inventory Tax Acct MM	D7161	55,714,939.37	4,553,540.27	55,714,939.37	55,714,939.37	188,629.11	5.400	N/A
TMCC PR DISC CP 0 12/1/2023	8923A1Z12	0.00	19,809,240.00	0.00	0.00	186,344.44		12/1/2023
T-Bill 0 12/28/2023	912796ZN2	0.00	0.00	0.00	0.00	52,875.00		12/28/2023
BARCLAYS BK US DISC CP 0 12/29/2023	06744HFD7	0.00	9,862,250.00	0.00	0.00	137,750.00		12/29/2023
BARCLAYS BK US DISC CP 0 12/29/2023	06744HQW3	0.00	9,862,500.00	0.00	0.00	137,500.00		12/29/2023
Sub Total/Average R1015 HCTO - Automobile Inventory Tax		**55,714,939.37**	**44,087,530.27**	**55,714,939.37**	**55,714,939.37**	**703,098.55**	**5.400**	
R1016 HCTO - SOS Ch 19								
R1016 SOS C19 Acct MM	D7223	324.32	321.22	324.32	324.32	3.10	5.400	N/A
Sub Total/Average R1016 HCTO - SOS Ch 19		**324.32**	**321.22**	**324.32**	**324.32**	**3.10**	**5.400**	
R4008 HCTO - Tax Office Cadence DDA | MMF								
R4008 Tax & Trustee Real Estate Sales Restrict	D3010	15,068,853.52	15,066,417.32	15,068,853.52	15,068,853.52	203,968.44	5.400	N/A
R4008 Suspense Acct MM	D7021	10,045.86	73,103.72	10,045.86	10,045.86	686.09	5.400	N/A
R4008 Prop Tax Overpayments MM	D7063	55,198,709.20	18,293,936.53	55,198,709.20	55,198,709.20	375,474.87	5.400	N/A
R4008 Cert of Title RTS MM	D7077	5,031,379.06	6,801,363.37	5,031,379.06	5,031,379.06	39,590.13	5.400	N/A
R4008 Gen Auto RTS MM	D7084	16,161,785.45	16,059,006.51	16,161,785.45	16,161,785.45	263,702.55	5.400	N/A
R4008 Auto Hwy RTS MM	D7098	1,251,125.43	1,227,171.74	1,251,125.43	1,251,125.43	10,264.69	5.400	N/A
R4008 Motor Vehicle Sales RTS MM	D7105	7,895,197.75	10,012,451.19	7,895,197.75	7,895,197.75	136,898.63	5.400	N/A
R4008 Hotel Motel Spcl Tax Acct MM	D7154	480,507.75	170,335.08	480,507.75	480,507.75	18,246.94	5.400	N/A
R4008 Change Order Acct MM	D7168	20,050.00	17,600.00	20,050.00	20,050.00	0.00	0.000	N/A
R4008 Beer Wine Liquor Fees MM	D7175	189,988.86	254,470.72	189,988.86	189,988.86	1,523.87	5.400	N/A
R4008 2006 Tax Acct MM	D7182	500,335,835.62	6,550,677.01	500,335,835.62	500,335,835.62	495,046.82	5.400	N/A
R4008 2004 Tax Acct MM	D7189	5,047,071.73	3,305,870.84	5,047,071.73	5,047,071.73	44,213.03	5.400	N/A
R4008 Misc Refund Acct MM	D7196	56,820.40	52,220.19	56,820.40	56,820.40	420.96	5.400	N/A
R4008 Tax & TTEE R/E Sales DDA MM	D7197	502,395.58	502,213.88	502,395.58	502,395.58	6,800.27	5.400	N/A
R4008 2005 Tax Acct MM	D7203	116,226.59	20,502.71	116,226.59	116,226.59	397.04	5.400	N/A
R4008 Suspense Acct MMF MM	M7021	17,852,953.62	0.00	17,852,953.62	17,852,953.62	43,876.84	5.260	N/A
R4008 2006 Tax Acct MMF MM	M7182	1,509,325,388.39	0.00	1,509,325,388.39	1,509,325,388.39	2,032,854.40	5.260	N/A
Sub Total/Average R4008 HCTO - Tax Office Cadence DDA | MMF		**2,134,544,334.81**	**78,407,340.81**	**2,134,544,334.81**	**2,134,544,334.81**	**3,673,965.57**	**5.300**	
X2165 Commissioners Court Ch 59								
X2165 Comm Crt State Forfeit Assets MM	D8463	88.62	291.34	88.62	88.62	37.03	5.400	N/A
TexasCLASS | X2165 LGIP	TXCLASSX2165	1,059,844.46	1,123,343.15	1,059,844.46	1,059,844.46	15,201.31	5.569	N/A
Sub Total/Average X2165 Commissioners Court Ch 59		**1,059,933.08**	**1,123,634.49**	**1,059,933.08**	**1,059,933.08**	**15,238.34**	**5.569**	
Y5912 Metro - Street Improvement								
Y5912 Metro Street Improvement MM	D8099	9,221.86	9,133.60	9,221.86	9,221.86	88.26	5.400	N/A
LoneStar | Y5912 LGIP	LONESTARY5912	245,573.17	242,143.62	245,573.17	245,573.17	3,429.55	5.586	N/A
TexasCLASS | Y5912 LGIP	TXCLASSY5912	1,070,527.28	1,055,599.82	1,070,527.28	1,070,527.28	14,927.46	5.569	N/A
Sub Total/Average Y5912 Metro - Street Improvement		**1,325,322.31**	**1,306,877.04**	**1,325,322.31**	**1,325,322.31**	**18,445.27**	**5.571**	
Y5913 Metro - General Mobility Program								

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
Y5913 Metro Gen Mobility MM	D8785	16,354,183.71	4,792,354.23	16,354,183.71	16,354,183.71	114,419.14	5.400	N/A
LOGIC | Y5913 LGIP	LOGICY5913	2,344,262.77	7,303,488.60	2,344,262.77	2,344,262.77	40,774.17	5.554	N/A
LoneStar | Y5913 LGIP	LONESTARY5913	3,936,501.74	909,355.78	3,936,501.74	3,936,501.74	27,145.96	5.586	N/A
TexasCLASS | Y5913 LGIP	TXCLASSY5913	2,505,589.52	17,431,043.59	2,505,589.52	2,505,589.52	74,545.93	5.569	N/A
UNIV OF TEXAS DISC CP 0 10/4/2023	91510LX42	0.00	4,997,072.20	0.00	0.00	2,927.78		10/4/2023
UNIV OF TEXAS DISC CP 0 10/6/2023	91512DX63	0.00	12,988,581.71	0.00	0.00	11,418.34		10/6/2023
FHLMC 2.4 10/25/2023-22	3134GXQM9	0.00	2,994,335.73	0.00	0.00	5,171.08		10/25/2023
T-Note 1.625 10/31/2023	912828T91	0.00	2,991,124.74	0.00	0.00	5,824.80		10/31/2023
T-Note 2.875 11/30/2023	9128285P1	0.00	1,991,612.00	0.00	0.00	13,644.57		11/30/2023
TMCC DISC CP 0 12/15/2023	89233HZF4	0.00	1,976,912.00	0.00	0.00	23,011.11		12/15/2023
MICROSOFT CORP DISC CP 0 12/20/2023	59515NZL0	0.00	2,963,427.00	0.00	0.00	35,876.25		12/20/2023
FHLB 5 1/24/2024-23	3130AULG7	2,000,000.00	1,996,274.08	1,999,558.00	2,000,000.00	25,277.78	5.000	1/24/2024
TMCC DISC CP 0 2/1/2024	89233GB13	6,000,000.00	0.00	5,969,670.00	5,970,933.33	69,033.33	5.541	2/1/2024
METLIFE FDG DISC CP 0 2/15/2024	59157TBF9	1,000,000.00	978,713.00	992,888.00	992,953.06	14,093.89	5.688	2/15/2024
TMCC DISC CP 0 3/15/2024	89233GCF1	2,000,000.00	1,949,020.00	1,977,094.00	1,976,833.33	28,417.77	5.749	3/15/2024
T-Note 2.125 3/31/2024	912828W71	2,000,000.00	0.00	1,984,062.00	1,984,003.91	17,805.99	5.404	3/31/2024
T-Note 2.25 3/31/2024	91282CEG2	1,000,000.00	0.00	992,539.00	992,294.63	11,107.38	5.420	3/31/2024
FHLB 5.28 4/25/2024-23	3130AVN57	4,000,000.00	3,989,269.64	3,995,296.00	4,000,000.00	53,386.67	5.280	4/25/2024
T-Note 2.5 5/15/2024	912828WJ5	3,000,000.00	2,945,156.25	2,970,702.00	2,968,125.00	40,415.52	5.435	5/15/2024
T-Note 3 6/30/2024	91282CEX5	5,000,000.00	4,909,179.70	4,947,655.00	4,949,811.89	62,869.81	5.105	6/30/2024
T-Note 0.375 7/15/2024	91282CCL3	2,000,000.00	1,922,031.24	1,950,468.00	1,948,189.52	26,070.76	5.367	7/15/2024
FHLB 3.6 8/1/2024-22	3130ASTL3	5,000,000.00	4,918,192.80	4,955,175.00	5,000,000.00	45,500.00	3.600	8/1/2024
TMCC DISC CP 0 8/15/2024	89233GHF6	2,000,000.00	0.00	1,935,032.00	1,932,106.67	8,040.00	5.572	8/15/2024
T-Note 1.875 8/31/2024	9128282U3	1,000,000.00	0.00	979,531.00	976,741.35	10,865.66	5.495	8/31/2024
FHLB 5.115 9/27/2024-23	3130AUL51	2,000,000.00	1,987,671.28	1,994,858.00	2,000,000.00	25,859.17	5.115	9/27/2024
T-Note 0.625 10/15/2024	91282CDB4	3,000,000.00	0.00	2,901,564.00	2,890,281.51	31,884.99	5.445	10/15/2024
T-Note 2.25 11/15/2024	912828G38	3,000,000.00	0.00	2,932,851.00	2,919,465.65	31,854.57	5.452	11/15/2024
FHLB 5.44 12/13/2024	3130AXKF4	3,000,000.00	0.00	3,014,352.00	3,000,000.00	30,826.67	5.440	12/13/2024
FHLB 4.125 1/23/2025-22	3130AT6L6	3,000,000.00	2,942,614.68	2,970,315.00	3,000,000.00	31,281.25	4.125	1/23/2025
T-Note 2 2/15/2025	912828J27	3,000,000.00	0.00	2,911,992.00	2,889,600.19	31,463.30	5.434	2/15/2025
FHLB 5.125 3/14/2025	3130AWT59	3,000,000.00	0.00	3,018,288.00	2,995,947.69	34,914.35	5.231	3/14/2025
FHLMC 3.75 4/28/2025-23	3134GXK29	5,000,000.00	4,869,801.90	4,933,425.00	5,001,203.98	47,166.97	3.732	4/28/2025
FHLMC 3.75 4/28/2025-23	3134GXK29	2,000,000.00	1,947,920.76	1,973,370.00	2,000,000.00	18,958.33	3.750	4/28/2025
FFCB 5.56 6/6/2025-23	3133EPLW3	0.00	5,963,628.42	0.00	0.00	61,160.00		6/6/2025
FHLMC 4 8/25/2025-22	3134GXT46	2,000,000.00	1,948,571.06	1,973,348.00	2,000,000.00	20,222.22	4.000	8/25/2025
FHLB 3.43 9/9/2025-22	3130ARW80	2,000,000.00	1,930,301.24	1,966,206.00	2,000,000.00	17,340.55	3.430	9/9/2025
T-Note 3.5 9/15/2025	91282CFK2	3,000,000.00	0.00	2,956,407.00	2,921,748.93	31,039.79	5.122	9/15/2025
T-Note 4.25 10/15/2025	91282CFP1	3,000,000.00	0.00	2,994,960.00	2,957,632.14	30,985.75	5.090	10/15/2025
T-Note 4.5 11/15/2025	91282CFW6	3,000,000.00	0.00	3,010,665.00	2,972,152.18	31,155.55	5.026	11/15/2025
T-Note 4 12/15/2025	91282CGA3	3,000,000.00	0.00	2,984,649.00	2,942,726.46	30,597.87	5.040	12/15/2025
T-Note 2.625 1/31/2026	9128286A3	3,000,000.00	0.00	2,906,367.00	2,872,512.56	15,252.03	4.796	1/31/2026
T-Note 0.5 2/28/2026	91282CBQ3	3,000,000.00	0.00	2,773,242.00	2,739,777.39	14,824.18	4.775	2/28/2026
T-Note 2.25 3/31/2026	9128286L9	3,000,000.00	0.00	2,878,827.00	2,842,889.00	15,031.67	4.738	3/31/2026
DENTON TX ISD UT GO *PSF* 5 8/15/2026	249002JM9	9,770,000.00	9,766,287.40	9,952,503.60	10,042,273.92	97,334.55	3.856	8/15/2026
FHLB 4.56 9/30/2026-22	3130ATBQ9	5,000,000.00	4,872,041.15	5,002,520.00	5,000,000.00	57,000.00	4.560	9/30/2026
FHLMC Step 9/27/2027-23	3134GX4Q4	0.00	8,957,337.21	0.00	0.00	33,750.00		9/27/2027
ST OF OREGON TRANS REV 5.483 11/15/2027	68607DNH4	11,565,000.00	11,756,632.05	12,013,490.70	11,818,787.24	143,788.00	4.841	11/15/2027
FHLB 3 3/10/2028	313382GT4	500,000.00	0.00	481,828.50	471,197.76	2,661.09	4.527	3/10/2028
T-Note 1.25 3/31/2028	91282CBS9	500,000.00	0.00	448,769.50	438,330.40	2,499.74	4.478	3/31/2028

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
FHLMC 5.95 6/1/2028-23	3134GYUD2	6,000,000.00	5,929,685.88	5,989,920.00	6,000,000.00	90,241.67	5.950	6/1/2028
T-Note 1.125 8/31/2028	91282CCV1	2,000,000.00	1,694,140.62	1,767,656.00	1,722,946.32	20,636.34	4.468	8/31/2028
* T-Note 1.375 10/31/2028	91282CDF5	3,000,000.00	0.00	2,672,931.00	2,602,672.87	14,885.69	4.459	10/31/2028
Sub Total/Average Y5913 Metro - General Mobility Program		**151,475,537.74**	**149,513,777.94**	**150,215,513.04**	**149,874,676.62**	**1,782,259.98**	**4.946**	
Z5200 Constable - Pct 1 Fed Forfeit Assets US Just								
Z5200 Constable Pct 1 Fed Forfeit Asst USJ MM	D8449	1,625.21	1,609.65	1,625.21	1,625.21	15.56	5.400	N/A
TexasCLASS | Z5200 LGIP	TXCLASSZ5200	104,245.86	102,792.20	104,245.86	104,245.86	1,453.66	5.569	N/A
Sub Total/Average Z5200 Constable - Pct 1 Fed Forfeit Assets US Just		**105,871.07**	**104,401.85**	**105,871.07**	**105,871.07**	**1,469.22**	**5.566**	
Z5201 Constable - Pct 1 Fed Forfeit Assets US Trea								
Z5201 Constable Pct 1 Fed Forfeit Asst UST MM	D8442	264.64	262.10	264.64	264.64	2.54	5.400	N/A
Sub Total/Average Z5201 Constable - Pct 1 Fed Forfeit Assets US Trea		**264.64**	**262.10**	**264.64**	**264.64**	**2.54**	**5.400**	
Z5202 Constable - Pct 1 State Forfeit Assets Ch 18								
Z5202 Constable Pct 1 State Forfeit Asst C18 MM	D8446	59,322.17	23.04	59,322.17	59,322.17	278.88	5.400	N/A
TexasCLASS | Z5202 LGIP	TXCLASSZ5202	267,455.95	431,560.82	267,455.95	267,455.95	5,256.13	5.569	N/A
Sub Total/Average Z5202 Constable - Pct 1 State Forfeit Assets Ch 18		**326,778.12**	**431,583.86**	**326,778.12**	**326,778.12**	**5,535.01**	**5.538**	
Z5203 Constable - Pct 1 State Forfeit Assets Ch 59								
Z5203 Constable Pct 1 State Forfeit Asst C59 MM	D8456	20,137.97	19.66	20,137.97	20,137.97	80.63	5.400	N/A
TexasCLASS | Z5203 LGIP	TXCLASSZ5203	72,490.08	74,067.46	72,490.08	72,490.08	1,022.62	5.569	N/A
Sub Total/Average Z5203 Constable - Pct 1 State Forfeit Assets Ch 59		**92,628.05**	**74,087.12**	**92,628.05**	**92,628.05**	**1,103.25**	**5.532**	
Z5204 Constable - Pct 2 Fed Forfeit Assets US Just								
Z5204 Constable Pct 2 Fed Forfeit Asst USJ MM	D8450	43,138.71	919.61	43,138.71	43,138.71	117.14	5.400	N/A
Sub Total/Average Z5204 Constable - Pct 2 Fed Forfeit Assets US Just		**43,138.71**	**919.61**	**43,138.71**	**43,138.71**	**117.14**	**5.400**	
Z5205 Constable - Pct 2 Fed Forfeit Assets US Trea								
Z5205 Constable Pct 2 Fed Forfeit Asst UST MM	D8443	11.10	10.99	11.10	11.10	0.11	5.400	N/A
Sub Total/Average Z5205 Constable - Pct 2 Fed Forfeit Assets US Trea		**11.10**	**10.99**	**11.10**	**11.10**	**0.11**	**5.400**	
Z5206 Constable - Pct 2 State Forfeit Assets Ch 18								
Z5206 Constable Pct 2 State Forfeit Asst C18 MM	D8455	30.10	1,806.98	30.10	30.10	0.95	5.400	N/A
TexasCLASS | Z5206 LGIP	TXCLASSZ5206	74,415.33	73,377.66	74,415.33	74,415.33	1,037.67	5.569	N/A
Sub Total/Average Z5206 Constable - Pct 2 State Forfeit Assets Ch 18		**74,445.43**	**75,184.64**	**74,445.43**	**74,445.43**	**1,038.62**	**5.569**	
Z5207 Constable - Pct 2 State Forfeit Assets Ch 59								
Z5207 Constable Pct 2 State Forfeit Asst C59 MM	D8462	33,622.74	12,215.12	33,622.74	33,622.74	158.90	5.400	N/A
TexasCLASS | Z5207 LGIP	TXCLASSZ5207	69,597.02	68,626.54	69,597.02	69,597.02	970.48	5.569	N/A
Sub Total/Average Z5207 Constable - Pct 2 State Forfeit Assets Ch 59		**103,219.76**	**80,841.66**	**103,219.76**	**103,219.76**	**1,129.38**	**5.514**	
Z5208 Constable - Pct 3 Fed Forfeit Assets US Just								
Z5208 Constable Pct 3 Fed Forfeit Asst USJ MM	D8454	8,140.24	8,062.33	8,140.24	8,140.24	77.91	5.400	N/A
Sub Total/Average Z5208 Constable - Pct 3 Fed Forfeit Assets US Just		**8,140.24**	**8,062.33**	**8,140.24**	**8,140.24**	**77.91**	**5.400**	
Z5210 Constable - Pct 3 State Forfeit Assets Ch 18								
Z5210 Constable Pct 3 State Forfeit Asst C18 MM	D8447	1,298.61	126.54	1,298.61	1,298.61	10.50	5.400	N/A
TexasCLASS | Z5210 LGIP	TXCLASSZ5210	5.85	5.85	5.85	5.85	0.00	5.569	N/A
Sub Total/Average Z5210 Constable - Pct 3 State Forfeit Assets Ch 18		**1,304.46**	**132.39**	**1,304.46**	**1,304.46**	**10.50**	**5.401**	
Z5211 Constable - Pct 3 State Forfeit Assets Ch 59								
Z5211 Constable Pct 3 State Forfeit Asst C59 MM	D8464	64.07	53.42	64.07	64.07	22.46	5.400	N/A
TexasCLASS | Z5211 LGIP	TXCLASSZ5211	86,937.87	103,352.43	86,937.87	86,937.87	1,385.44	5.569	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 Z5211 Constable - Pct 3 State Forfeit Assets Ch 59		**87,001.94**	**103,405.85**	**87,001.94**	**87,001.94**	**1,407.90**	**5.569**	
Z5212 Constable - Pct 4 Fed Forfeit Assets US Just								
Z5212 Constable Pct 4 Fed Forfeit Asst USJ MM	D8451	25.48	25.23	25.48	25.48	0.25	5.400	N/A
TexasCLASS | Z5212 LGIP	TXCLASSZ5212	67,033.04	66,098.32	67,033.04	67,033.04	934.72	5.569	N/A
Sub Total/Average Z5212 Constable - Pct 4 Fed Forfeit Assets US Just		**67,058.52**	**66,123.55**	**67,058.52**	**67,058.52**	**934.97**	**5.569**	
Z5213 Constable - Pct 4 Fed Forfeit Assets US Trea								
Z5213 Constable Pct 4 Fed Forfeit Asst UST MM	D8444	9.47	9.38	9.47	9.47	0.09	5.400	N/A
TexasCLASS | Z5213 LGIP	TXCLASSZ5213	1,320.47	1,302.08	1,320.47	1,320.47	18.39	5.569	N/A
Sub Total/Average Z5213 Constable - Pct 4 Fed Forfeit Assets US Trea		**1,329.94**	**1,311.46**	**1,329.94**	**1,329.94**	**18.48**	**5.568**	
Z5214 Constable - Pct 4 State Forfeit Assets Ch 18								
Z5214 Constable Pct 4 State Forfeit Asst C18 MM	D8457	94,400.57	33,509.86	94,400.57	94,400.57	722.97	5.400	N/A
TexasCLASS | Z5214 LGIP	TXCLASSZ5214	897,828.33	885,308.97	897,828.33	897,828.33	12,519.36	5.569	N/A
Sub Total/Average Z5214 Constable - Pct 4 State Forfeit Assets Ch 18		**992,228.90**	**918,818.83**	**992,228.90**	**992,228.90**	**13,242.33**	**5.553**	
Z5215 Constable - Pct 4 State Forfeit Assests Ch 5								
Z5215 Constable Pct 4 State Forfeit Asst C59 MM	D8465	17,209.06	13,140.12	17,209.06	17,209.06	144.61	5.400	N/A
TexasCLASS | Z5215 LGIP	TXCLASSZ5215	341,079.00	336,322.97	341,079.00	341,079.00	4,756.03	5.569	N/A
Sub Total/Average Z5215 Constable - Pct 4 State Forfeit Assests Ch 5		**358,288.06**	**349,463.09**	**358,288.06**	**358,288.06**	**4,900.64**	**5.561**	
Z5216 Constable - Pct 5 Fed Forfeit Assets US Just								
Z5216 Constable Pct 5 Fed Forfeit Asst USJ MM	D8452	1,645.96	1,630.21	1,645.96	1,645.96	15.75	5.400	N/A
TexasCLASS | Z5216 LGIP	TXCLASSZ5216	194,137.75	191,430.69	194,137.75	194,137.75	2,707.06	5.569	N/A
Sub Total/Average Z5216 Constable - Pct 5 Fed Forfeit Assets US Just		**195,783.71**	**193,060.90**	**195,783.71**	**195,783.71**	**2,722.81**	**5.567**	
Z5217 Constable - Pct 5 Fed Forfeit Assets US Trea								
Z5217 Constable Pct 5 Fed Forfeit Asst UST MM	D8445	11.27	11.16	11.27	11.27	0.11	5.400	N/A
TexasCLASS | Z5217 LGIP	TXCLASSZ5217	1,050.21	1,035.52	1,050.21	1,050.21	14.69	5.569	N/A
Sub Total/Average Z5217 Constable - Pct 5 Fed Forfeit Assets US Trea		**1,061.48**	**1,046.68**	**1,061.48**	**1,061.48**	**14.80**	**5.567**	
Z5218 Constable - Pct 5 State Forfeit Assets Ch 18								
Z5218 Constable Pct 5 State Forfeit Asst C18 MM	D8448	405.23	16.58	405.23	405.23	3.83	5.400	N/A
TexasCLASS | Z5218 LGIP	TXCLASSZ5218	253,392.17	252,342.16	253,392.17	253,392.17	3,550.01	5.569	N/A
Sub Total/Average Z5218 Constable - Pct 5 State Forfeit Assets Ch 18		**253,797.40**	**252,358.74**	**253,797.40**	**253,797.40**	**3,553.84**	**5.569**	
Z5219 Constable - Pct 5 State Forfeit Assets Ch 59								
Z5219 Constable Pct 5 State Forfeit Asst C59 MM	D8466	15,043.12	4,970.20	15,043.12	15,043.12	88.58	5.400	N/A
TexasCLASS | Z5219 LGIP	TXCLASSZ5219	837,278.74	825,603.67	837,278.74	837,278.74	11,675.07	5.569	N/A
Sub Total/Average Z5219 Constable - Pct 5 State Forfeit Assets Ch 59		**852,321.86**	**830,573.87**	**852,321.86**	**852,321.86**	**11,763.65**	**5.566**	
Z5220 Constable - Pct 6 State Forfeit Assets Ch 18								
Z5220 Constable Pct 6 State Forfeit Asst C18 MM	D8458	13.94	13.81	13.94	13.94	0.13	5.400	N/A
TexasCLASS | Z5220 LGIP	TXCLASSZ5220	8,702.70	8,581.39	8,702.70	8,702.70	121.31	5.569	N/A
Sub Total/Average Z5220 Constable - Pct 6 State Forfeit Assets Ch 18		**8,716.64**	**8,595.20**	**8,716.64**	**8,716.64**	**121.44**	**5.569**	
Z5221 Constable - Pct 6 State Forfeit Assets Ch 59								
Z5221 Constable Pct 6 State Forfeit Asst C59 MM	D8467	21.27	21.07	21.27	21.27	0.20	5.400	N/A
TexasCLASS | Z5221 LGIP	TXCLASSZ5221	51,187.12	50,473.36	51,187.12	51,187.12	713.76	5.569	N/A
Sub Total/Average Z5221 Constable - Pct 6 State Forfeit Assets Ch 59		**51,208.39**	**50,494.43**	**51,208.39**	**51,208.39**	**713.96**	**5.569**	
Z5222 Constable - Pct 7 St Forfeit Assets Ch 59								
Z5222 Constable Pct 7 State Forfeit Asst C59 MM	D8468	3,788.10	2,699.70	3,788.10	3,788.10	30.47	5.400	N/A

Description	CUSIP/Ticker	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost	Maturity Date
TexasCLASS | Z5222 LGIP	TXCLASSZ5222	60,493.08	59,649.58	60,493.08	60,493.08	843.50	5.569	N/A
Sub Total/Average Z5222 Constable - Pct 7 St Forfeit Assets Ch 59		**64,281.18**	**62,349.28**	**64,281.18**	**64,281.18**	**873.97**	**5.559**	
Z5223 Constable - Pct 8 St Forfeit Assets Ch 59								
Z5223 Constable Pct 8 State Forfeit Asst C59 MM	D8469	69,012.05	12,276.06	69,012.05	69,012.05	649.84	5.400	N/A
TexasCLASS | Z5223 LGIP	TXCLASSZ5223	101,300.17	99,887.65	101,300.17	101,300.17	1,412.52	5.569	N/A
Sub Total/Average Z5223 Constable - Pct 8 St Forfeit Assets Ch 59		**170,312.22**	**112,163.71**	**170,312.22**	**170,312.22**	**2,062.36**	**5.500**	
Z5225 Constable - Pct 8 St Forfeit Assets US Justi								
Z5225 Constable Pct 8 State Forfeit Asst USJ MM	D6168	1,786.48	1,769.38	1,786.48	1,786.48	17.10	5.400	N/A
Sub Total/Average Z5225 Constable - Pct 8 St Forfeit Assets US Justi		**1,786.48**	**1,769.38**	**1,786.48**	**1,786.48**	**17.10**	**5.400**	
Total / Average		**6,224,005,908.99**	**4,375,588,761.08**	**6,192,316,602.99**	**6,197,289,315.68**	**53,628,542.64**	**4.985**	

Summary of Other Entities' Current Portfolios

Begin Date: 9/30/2023, End Date: 12/31/2023

Description	Ending Face Amount/Shares	Beginning MV	Ending MV	Ending BV	Investment Income-BV	Ending YTM @ Cost
911 Emergency Network	36,748,173.91	37,418,089.19	36,724,703.91	36,721,973.91	501,135.80	5.415
Community Health Choice	789,532,065.21	752,917,786.01	789,532,065.21	789,532,065.21	9,829,535.83	5.160
Community Services Department	27,856,532.69	28,792,851.75	27,856,532.69	27,856,532.69	574,871.53	5.422
Community Supervision and Corr	34,274,030.67	35,675,371.28	34,226,364.67	34,224,897.06	452,831.96	5.427
County Clerk	64,453,693.93	64,477,050.78	64,005,234.93	64,000,389.97	780,493.24	5.381
District Clerk	171,617,943.87	173,402,193.60	170,278,359.87	170,386,767.76	2,213,407.89	5.091
Harris Health System	1,286,082,243.54	1,046,784,178.91	1,285,835,904.51	1,285,876,035.58	18,474,833.40	5.437
Juvenile Probation	21,709,719.33	15,720,692.85	21,667,001.33	21,665,527.49	256,530.04	5.415
Sports Authority	216,244,822.20	228,630,871.63	212,799,060.14	214,588,796.29	2,063,699.28	3.871
Total / Average	2,648,519,225.35	2,383,819,086.00	2,642,925,227.26	2,644,852,985.96	35,147,338.97	5.204

Harris County Texas
Quarterly Portfolio Compliance Check
Period Ending December 31, 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 December 31, 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 187 days *during the quarter*, down from 203 days in the previous quarter.

- ✔ The percentage in *full-faith-and-credit* Treasuries is approximately 13%, down from 13.7% in the prior quarter.

- ✔ The percentage of Federal *agency* securities (which share the same credit rating as U.S. Treasury obligations) was approximately 15.6%, down from 24% in the prior quarter.

- ✔ Commercial paper percentage was 8.2%, down from 9.6% in the prior quarter; *all issues are rated A1 P1 or better*.

The December 31st portfolio bond equivalent yield *at cost* of 4.99% is up from the previous quarter average of 4.85% 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.

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) and Toyota Credit Motor Credit Puerto Rico (TMCC PR) are rated A1+/P1. Barclays Bank (BARCCP) is rated A1+/P1/F1. Banco Santander (SANTSA) is rated A1/P1/F1.

- Note: A-1+ and A-1 are short-term ratings. AAA and AA are long-term/senior debt ratings.

S&P Ratings	%
AAA	19.34%
AA+	62.70%
A-1+	15.58%
A-1	2.38%
Grand Total	**100.00%**

Moody Ratings	%
Aaa	78.13%
P-1	21.87%
Grand Total	**100.00%**

Fitch Ratings	%
AAA	68.05%
F1+	9.82%
F1	22.13%
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 December 31, 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 unusually low 135-day WAM *at the end of the period* reflects significant December cash inflows.

❑ (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 December 31, 2023 was 4.85%, below the average daily three-month Treasury bill yield of 5.42% during the quarter. *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 another quarter or two.

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

- o As of the December 31, 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	52.17%	$3,233
⊞ Pool	8.87%	$550
⊞ CD	0.08%	$5
⊞ Treasury	13.13%	$814
⊞ Agency	15.63%	$969
⊞ Commercial Paper	8.24%	$511
⊞ Municipal	1.87%	$116
Grand Total	100.00%	$6,197

❑ *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 December 31, 2023. *Confirmed*.

❑ Commercial paper with a stated maturity of 270 days or less from the date of issuance, rated A1 or P-l 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, December inflows were significant and are expected to be gradually invested in January. At this point, the Fed is expected to begin rate cuts sometime in the second quarter. Depending on cashflow constraints, it may be advantageous to further diversify a portion of the portfolio into longer maturities.
- ✔

❑ (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 135 days on December 31, 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 December 31, 2023 portfolio adhere to stated policy.

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