



# HARRIS COUNTY

## BUDGET MANAGEMENT DEPARTMENT

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

To: Commissioners Court

Date: March 30, 2021

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

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

This report is presented in accordance with the Texas Government Code - Public Funds Investment Act, Section 2256.023. The department certifies that to the best of our knowledge Harris County is in compliance with the provisions of Government Code 2256 and with the stated policy and strategies of Harris County.

A handwritten signature in blue ink, appearing to read "Amy Perez".

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Amy Perez  
Director, Financial Management

A handwritten signature in blue ink, appearing to read "Diana Elizondo".

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Diana Elizondo  
Investment Manager

A handwritten signature in blue ink, appearing to read "Mark LaRue".

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Mark LaRue  
Financial Analyst

# **HARRIS COUNTY INVESTMENT REPORT**

**Fiscal Year 2020-21**

**December through February**

**Fourth Quarter**



**Prepared By:**  
**Budget Management Department**  
**Financial Management Section**

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**SECTION I**

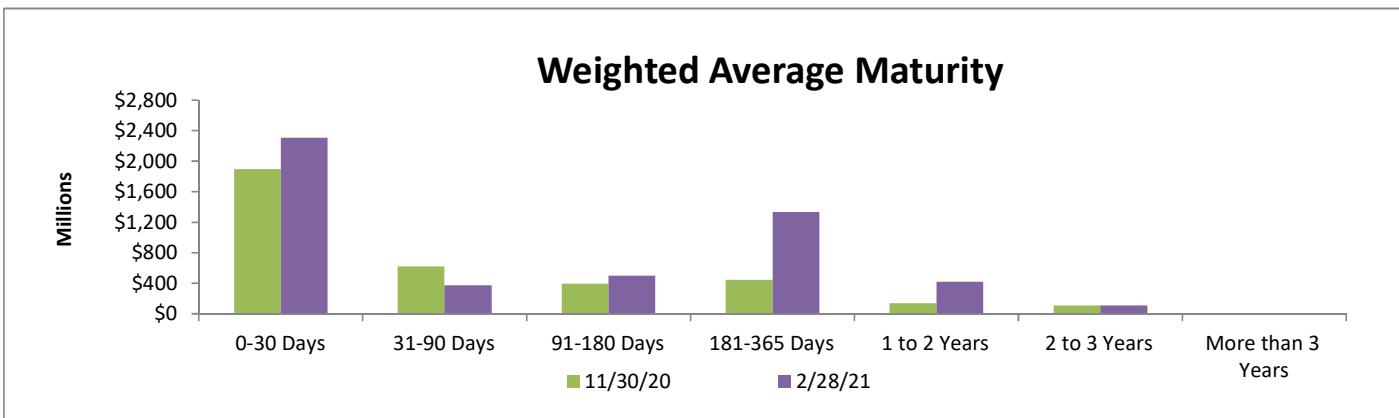
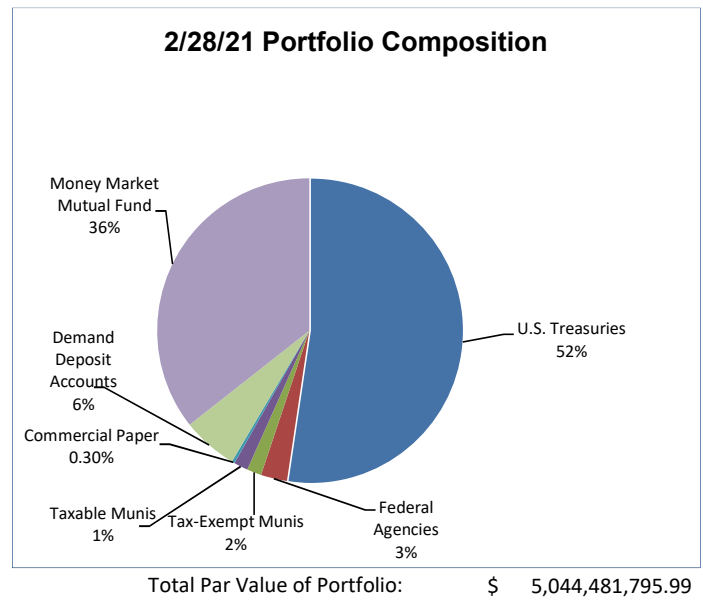
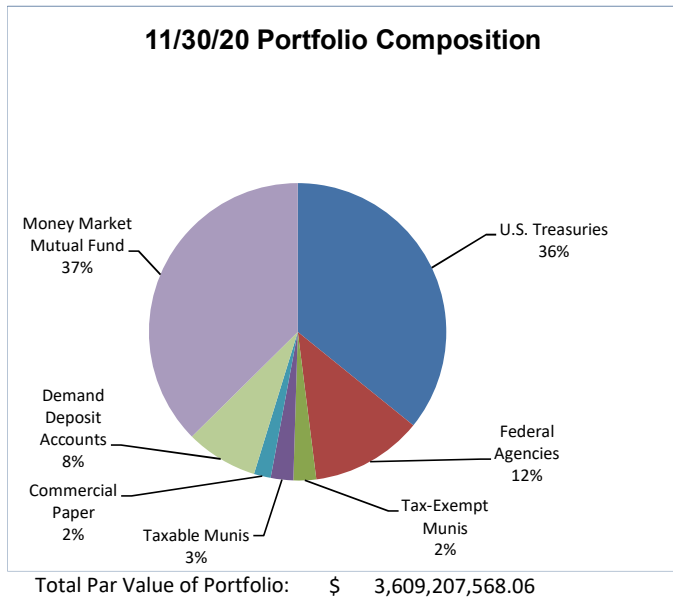
**PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS**

# Harris County Investment Report

Fiscal Year 2020-21  
December through February  
Fourth Quarter

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

\$ 3,299,693



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

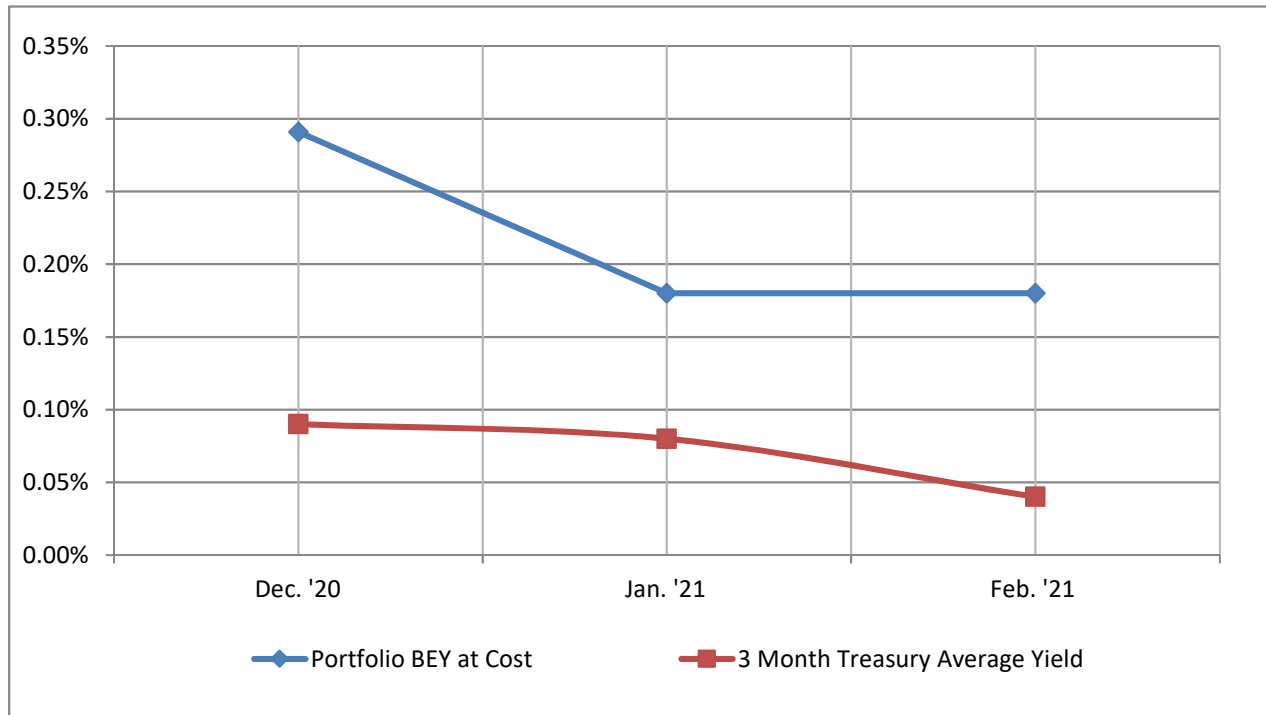
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\* Values do not include custodial funds or entities with separate investment policies managed by Harris County Office of Financial Management.

# Harris County Investment Report

Fiscal Year 2020-21  
December through February  
Fourth Quarter

**Average 3 Month Constant Maturity UST Yield vs Monthly Portfolio Yield**



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

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

The weighted average bond equivalent yield at cost for this quarter was 0.22% while the quarterly average for the benchmark 3 month constant maturity Treasury was 0.07%. This resulted in the portfolio exceeding the benchmark by 15 basis points.

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

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

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

|                                  |                 |                |                 |              |              |                 |
|----------------------------------|-----------------|----------------|-----------------|--------------|--------------|-----------------|
| <b>4TH QTR. '21<br/>EARNINGS</b> | <b>\$4,036</b>  | <b>\$401</b>   | <b>\$1,257</b>  | <b>\$34</b>  | <b>\$56</b>  | <b>\$3,789</b>  |
| <b>FISCAL YEAR<br/>EARNINGS</b>  | <b>\$23,448</b> | <b>\$7,093</b> | <b>\$14,899</b> | <b>\$711</b> | <b>\$453</b> | <b>\$46,604</b> |

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

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

|                     |             |              |                |              |             |             |              |              |              |                |
|---------------------|-------------|--------------|----------------|--------------|-------------|-------------|--------------|--------------|--------------|----------------|
| <b>4TH QTR. '21</b> | <b>\$3</b>  | <b>\$4</b>   | <b>\$242</b>   | <b>\$74</b>  | <b>\$3</b>  | <b>\$0</b>  | <b>\$42</b>  | <b>\$10</b>  | <b>\$23</b>  | <b>\$401</b>   |
| EARNINGS            |             |              |                |              |             |             |              |              |              |                |
| FISCAL YEAR         | <b>\$93</b> | <b>\$106</b> | <b>\$4,796</b> | <b>\$500</b> | <b>\$37</b> | <b>\$12</b> | <b>\$617</b> | <b>\$284</b> | <b>\$647</b> | <b>\$7,093</b> |
| EARNINGS            |             |              |                |              |             |             |              |              |              |                |



## **SECTION II**

### **MANAGEMENT REPORT SUMMARY**

|                                                                               |                            |                             |                                 |                                   |                           |                          |              |              |                                                                |            |               |              |
|-------------------------------------------------------------------------------|----------------------------|-----------------------------|---------------------------------|-----------------------------------|---------------------------|--------------------------|--------------|--------------|----------------------------------------------------------------|------------|---------------|--------------|
| Harris County Financial Svcs<br>Houston, Texas<br>Portfolio ID: HARRIS COUNTY |                            |                             |                                 | Management Report Summaries -- #1 |                           |                          |              |              | Values are "As of":02/28/2021<br>Run Date: 03/26/2021 12:24:44 |            |               |              |
| HARRIS COUNTY                                                                 |                            |                             |                                 |                                   |                           |                          |              |              |                                                                |            |               |              |
|                                                                               | <i>U.S.<br/>Treasuries</i> | <i>Federal<br/>Agencies</i> | <i>Tax Exmpt<br/>Municipals</i> | <i>Taxable<br/>Municipals</i>     | <i>Commrc'l<br/>Paper</i> | <i>Time<br/>Deposits</i> | <i>Repos</i> | <i>Loans</i> | <i>DDA</i>                                                     | <i>MMF</i> | <i>TE MMF</i> | <i>Total</i> |
| PAR VALUE (\$000)                                                             | 2,641,500                  | 140,720                     | 77,744                          | 75,385                            | 15,000                    | 0                        | 0            | 0            | 297,772                                                        | 1,796,361  | 0             | 5,044,482    |
| ACCOUNTING BOOK<br>VALUE                                                      | 2,656,866                  | 140,717                     | 78,755                          | 75,372                            | 15,000                    | 0                        | 0            | 0            | 297,772                                                        | 1,796,361  | 0             | 5,060,841    |
| MARKET VALUE                                                                  | 2,657,964                  | 142,177                     | 79,303                          | 75,601                            | 15,000                    | 0                        | 0            | 0            | 297,772                                                        | 1,796,361  | 0             | 5,064,177    |
| VARIANCE                                                                      | 1,098                      | 1,461                       | 548                             | 229                               | 0                         | 0                        | 0            | 0            | 0                                                              | 0          | 0             | 3,336        |
| PORTFOLIO WTD AVGS:                                                           |                            |                             |                                 |                                   |                           |                          |              |              |                                                                |            |               |              |
| Maturity (days)                                                               | 208                        | 639                         | 552                             | 449                               | 1                         |                          |              |              | 1                                                              | 1          |               | 142          |
| Effctv Maty (days)                                                            | 208                        | 639                         | 310                             | 174                               | 1                         |                          |              |              | 1                                                              | 1          |               | 134          |
| Pcnt Of Total PAR:                                                            | 52.364                     | 2.790                       | 1.541                           | 1.494                             | 0.297                     | 0.000                    | 0.000        | 0.000        | 5.903                                                          | 35.610     | 0.000         | 100.000      |
| BEY @ Cost                                                                    | 0.173                      | 0.727                       | 1.141                           | 2.180                             | 0.407                     |                          |              |              | 0.070                                                          | 0.039      |               | 0.180        |
| BEY @ Mkt                                                                     | 0.073                      | 0.134                       | 0.122                           | 0.531                             | 0.000                     |                          |              |              | 0.070                                                          | 0.032      |               | 0.064        |
| # of Securities                                                               | 143                        | 6                           | 80                              | 27                                | 1                         | 0                        | 0            | 0            | 9                                                              | 59         | 0             | 325          |
| Maturity Distribution:                                                        |                            |                             |                                 |                                   |                           |                          |              |              |                                                                |            |               |              |
| Par Amt Maty/Avg Life                                                         |                            |                             |                                 |                                   |                           |                          |              |              |                                                                |            |               |              |
| Less than 1 month                                                             | 157,900                    | 0                           | 9,320                           | 32,660                            | 15,000                    | 0                        | 0            | 0            | 297,772                                                        | 1,796,361  | 0             | 2,309,012    |
| 1 to 3 months                                                                 | 354,700                    | 0                           | 5,810                           | 13,290                            | 0                         | 0                        | 0            | 0            | 0                                                              | 0          | 0             | 373,800      |
| 3 to 6 months                                                                 | 484,900                    | 0                           | 12,240                          | 4,060                             | 0                         | 0                        | 0            | 0            | 0                                                              | 0          | 0             | 501,200      |
| 6 to 12 months                                                                | 1,294,000                  | 0                           | 26,424                          | 13,000                            | 0                         | 0                        | 0            | 0            | 0                                                              | 0          | 0             | 1,333,424    |
| 1 to 2 years                                                                  | 350,000                    | 40,720                      | 16,565                          | 12,375                            | 0                         | 0                        | 0            | 0            | 0                                                              | 0          | 0             | 419,660      |
| 2 to 3 years                                                                  | 0                          | 100,000                     | 7,385                           | 0                                 | 0                         | 0                        | 0            | 0            | 0                                                              | 0          | 0             | 107,385      |
| More than 3 years                                                             | 0                          | 0                           | 0                               | 0                                 | 0                         | 0                        | 0            | 0            | 0                                                              | 0          | 0             | 0            |
| Par Value Totals                                                              | 2,641,500                  | 140,720                     | 77,744                          | 75,385                            | 15,000                    | 0                        | 0            | 0            | 297,772                                                        | 1,796,361  | 0             | 5,044,482    |

|                                                                               |                            |                             |                                 |                                   |                           |                          |              |              |            |                                                                |               |              |
|-------------------------------------------------------------------------------|----------------------------|-----------------------------|---------------------------------|-----------------------------------|---------------------------|--------------------------|--------------|--------------|------------|----------------------------------------------------------------|---------------|--------------|
| Harris County Financial Svcs<br>Houston, Texas<br>Portfolio ID: HARRIS COUNTY |                            |                             |                                 | Management Report Summaries -- #1 |                           |                          |              |              |            | Values are "As of":02/28/2021<br>Run Date: 03/26/2021 12:34:06 |               |              |
| DISTRICT CLERK & COUNTY CLERK REGISTRY                                        |                            |                             |                                 |                                   |                           |                          |              |              |            |                                                                |               |              |
|                                                                               | <i>U.S.<br/>Treasuries</i> | <i>Federal<br/>Agencies</i> | <i>Tax Exmpt<br/>Municipals</i> | <i>Taxable<br/>Municipals</i>     | <i>Commrc'l<br/>Paper</i> | <i>Time<br/>Deposits</i> | <i>Repos</i> | <i>Loans</i> | <i>DDA</i> | <i>MMF</i>                                                     | <i>TE MMF</i> | <i>Total</i> |
| PAR VALUE (\$000)                                                             | 70,000                     | 0                           | 0                               | 0                                 | 0                         | 0                        | 0            | 0            | 0          | 93,704                                                         | 0             | 163,704      |
| ACCOUNTING BOOK<br>VALUE                                                      | 69,963                     | 0                           | 0                               | 0                                 | 0                         | 0                        | 0            | 0            | 0          | 93,704                                                         | 0             | 163,668      |
| MARKET VALUE                                                                  | 69,974                     | 0                           | 0                               | 0                                 | 0                         | 0                        | 0            | 0            | 0          | 93,704                                                         | 0             | 163,679      |
| VARIANCE                                                                      | 11                         | 0                           | 0                               | 0                                 | 0                         | 0                        | 0            | 0            | 0          | 0                                                              | 0             | 11           |
| PORTFOLIO WTD AVGS:                                                           |                            |                             |                                 |                                   |                           |                          |              |              |            |                                                                |               |              |
| Maturity (days)                                                               | 212                        |                             |                                 |                                   |                           |                          |              |              |            | 1                                                              |               | 91           |
| Effctv Maty (days)                                                            | 212                        |                             |                                 |                                   |                           |                          |              |              |            | 1                                                              |               | 91           |
| Pcnt Of Total PAR:                                                            | 42.760                     | 0.000                       | 0.000                           | 0.000                             | 0.000                     | 0.000                    | 0.000        | 0.000        | 0.000      | 57.240                                                         | 0.000         | 100.000      |
| BEY @ Cost                                                                    | 0.092                      |                             |                                 |                                   |                           |                          |              |              |            | 0.058                                                          |               | 0.073        |
| BEY @ Mkt                                                                     | 0.057                      |                             |                                 |                                   |                           |                          |              |              |            | 0.055                                                          |               | 0.056        |
| # of Securities                                                               | 12                         | 0                           | 0                               | 0                                 | 0                         | 0                        | 0            | 0            | 0          | 9                                                              | 0             | 21           |
| Maturity Distribution:                                                        |                            |                             |                                 |                                   |                           |                          |              |              |            |                                                                |               |              |
| Par Amt Maty/Avg Life                                                         |                            |                             |                                 |                                   |                           |                          |              |              |            |                                                                |               |              |
| Less than 1 month                                                             | 4,000                      | 0                           | 0                               | 0                                 | 0                         | 0                        | 0            | 0            | 0          | 93,704                                                         | 0             | 97,704       |
| 1 to 3 months                                                                 | 9,000                      | 0                           | 0                               | 0                                 | 0                         | 0                        | 0            | 0            | 0          | 0                                                              | 0             | 9,000        |
| 3 to 6 months                                                                 | 13,000                     | 0                           | 0                               | 0                                 | 0                         | 0                        | 0            | 0            | 0          | 0                                                              | 0             | 13,000       |
| 6 to 12 months                                                                | 44,000                     | 0                           | 0                               | 0                                 | 0                         | 0                        | 0            | 0            | 0          | 0                                                              | 0             | 44,000       |
| 1 to 2 years                                                                  | 0                          | 0                           | 0                               | 0                                 | 0                         | 0                        | 0            | 0            | 0          | 0                                                              | 0             | 0            |
| 2 to 3 years                                                                  | 0                          | 0                           | 0                               | 0                                 | 0                         | 0                        | 0            | 0            | 0          | 0                                                              | 0             | 0            |
| More than 3 years                                                             | 0                          | 0                           | 0                               | 0                                 | 0                         | 0                        | 0            | 0            | 0          | 0                                                              | 0             | 0            |
| Par Value Totals                                                              | 70,000                     | 0                           | 0                               | 0                                 | 0                         | 0                        | 0            | 0            | 0          | 93,704                                                         | 0             | 163,704      |

|                                                                                                                            |                            |                             |                                   |                               |                           |                          |              |              |            |                                                                |               |              |
|----------------------------------------------------------------------------------------------------------------------------|----------------------------|-----------------------------|-----------------------------------|-------------------------------|---------------------------|--------------------------|--------------|--------------|------------|----------------------------------------------------------------|---------------|--------------|
| Harris County Financial Svcs<br>Houston, Texas<br>Portfolio ID: HARRIS COUNTY                                              |                            |                             | Management Report Summaries -- #1 |                               |                           |                          |              |              |            | Values are "As of":02/28/2021<br>Run Date: 03/26/2021 12:35:34 |               |              |
| 911 EMERGENCY NETWORK; COMM SUPERVISION & CORR; HOSPITAL DIST; JUV PROBATION; SPORTS & CONVENTION CORP; & SPORTS AUTHORITY |                            |                             |                                   |                               |                           |                          |              |              |            |                                                                |               |              |
|                                                                                                                            | <i>U.S.<br/>Treasuries</i> | <i>Federal<br/>Agencies</i> | <i>Tax Exmpt<br/>Municipals</i>   | <i>Taxable<br/>Municipals</i> | <i>Commrc'l<br/>Paper</i> | <i>Time<br/>Deposits</i> | <i>Repos</i> | <i>Loans</i> | <i>DDA</i> | <i>MMF</i>                                                     | <i>TE MMF</i> | <i>Total</i> |
| PAR VALUE (\$000)                                                                                                          | 133,000                    | 0                           | 13,975                            | 0                             | 45,065                    | 3,925                    | 0            | 0            | 58,846     | 1,586,191                                                      | 0             | 1,841,002    |
| ACCOUNTING BOOK<br>VALUE                                                                                                   | 132,942                    | 0                           | 14,240                            | 0                             | 45,055                    | 3,925                    | 0            | 0            | 58,846     | 1,586,191                                                      | 0             | 1,841,199    |
| MARKET VALUE                                                                                                               | 132,957                    | 0                           | 14,247                            | 0                             | 45,061                    | 3,925                    | 0            | 0            | 58,846     | 1,586,191                                                      | 0             | 1,841,227    |
| VARIANCE                                                                                                                   | 15                         | 0                           | 7                                 | 0                             | 6                         | 0                        | 0            | 0            | 0          | 0                                                              | 0             | 28           |
| PORTFOLIO WTD AVGS:                                                                                                        |                            |                             |                                   |                               |                           |                          |              |              |            |                                                                |               |              |
| Maturity (days)                                                                                                            | 194                        |                             | 254                               |                               | 34                        | 93                       |              |              | 1          | 1                                                              |               | 18           |
| Effctv Maty (days)                                                                                                         | 194                        |                             | 254                               |                               | 34                        | 93                       |              |              | 1          | 1                                                              |               | 18           |
| Pcnt Of Total PAR:                                                                                                         | 7.224                      | 0.000                       | 0.759                             | 0.000                         | 2.448                     | 0.213                    | 0.000        | 0.000        | 3.196      | 86.159                                                         | 0.000         | 100.000      |
| BEY @ Cost                                                                                                                 | 0.083                      |                             | 0.472                             |                               | 0.225                     | 0.046                    |              |              | 0.070      | 0.063                                                          |               | 0.071        |
| BEY @ Mkt                                                                                                                  | 0.056                      |                             | 0.224                             |                               | 0.096                     | 0.046                    |              |              | 0.070      | 0.058                                                          |               | 0.058        |
| # of Securities                                                                                                            | 11                         | 0                           | 20                                | 0                             | 9                         | 7                        | 0            | 0            | 4          | 34                                                             | 0             | 85           |
| Maturity Distribution:<br>Par Amt Maty/Avg Life                                                                            |                            |                             |                                   |                               |                           |                          |              |              |            |                                                                |               |              |
| Less than 1 month                                                                                                          | 6,000                      | 0                           | 1,090                             | 0                             | 28,085                    | 500                      | 0            | 0            | 58,846     | 1,586,191                                                      | 0             | 1,680,712    |
| 1 to 3 months                                                                                                              | 6,000                      | 0                           | 570                               | 0                             | 11,000                    | 1,970                    | 0            | 0            | 0          | 0                                                              | 0             | 19,540       |
| 3 to 6 months                                                                                                              | 30,000                     | 0                           | 6,045                             | 0                             | 5,980                     | 1,356                    | 0            | 0            | 0          | 0                                                              | 0             | 43,381       |
| 6 to 12 months                                                                                                             | 91,000                     | 0                           | 3,195                             | 0                             | 0                         | 100                      | 0            | 0            | 0          | 0                                                              | 0             | 94,295       |
| 1 to 2 years                                                                                                               | 0                          | 0                           | 3,075                             | 0                             | 0                         | 0                        | 0            | 0            | 0          | 0                                                              | 0             | 3,075        |
| 2 to 3 years                                                                                                               | 0                          | 0                           | 0                                 | 0                             | 0                         | 0                        | 0            | 0            | 0          | 0                                                              | 0             | 0            |
| More than 3 years                                                                                                          | 0                          | 0                           | 0                                 | 0                             | 0                         | 0                        | 0            | 0            | 0          | 0                                                              | 0             | 0            |
| Par Value Totals                                                                                                           | 133,000                    | 0                           | 13,975                            | 0                             | 45,065                    | 3,925                    | 0            | 0            | 58,846     | 1,586,191                                                      | 0             | 1,841,002    |

### **SECTION III**

#### **CURRENT PORTFOLIO HOLDINGS**

Book Value & Market Value Report



Run Date: 3/26/2021 12:37:08PM  
As Of Date: 02/28/2021

HARRIS COUNTY

| CUSIP       | Item<br>Agency-Fund                       | Security<br>Title          | Par/Face<br>Amount      | Coupon<br>Rate | Maty<br>Date | Bond Eq Y<br>@ Cost | Book Value<br>02/28/2021 | Book Value<br>01/31/2021 | Market Value<br>02/28/2021 | Market Value<br>01/31/2021 | Purchase<br>Date |
|-------------|-------------------------------------------|----------------------------|-------------------------|----------------|--------------|---------------------|--------------------------|--------------------------|----------------------------|----------------------------|------------------|
| C022821     | 10398/C-100                               | MMF - COGEN (TAX AC) (CA   | 301,937,596.47          | 0.010          | 03/01/2021   | 0.010               | 301,937,596.47           | 0.00                     | 301,937,596.47             | 0.00                       | 02/28/2021       |
| C022821     | 10410/C-100                               | DDA - CO GEN (Tax Acct) (C | 1,980,914.75            | 0.070          | 03/01/2021   | 0.070               | 1,980,914.75             | 0.00                     | 1,980,914.75               | 0.00                       | 02/28/2021       |
| <b>Fund</b> | <b>100 DDA-CNTYGEN</b>                    |                            | <b>\$303,918,511.22</b> | <b>0.010</b>   |              | <b>0.010</b>        | <b>\$303,918,511.22</b>  | <b>\$0.00</b>            | <b>\$303,918,511.22</b>    | <b>\$0.00</b>              |                  |
| A022821     | 10392/A-103                               | MMF - DA (CADENCE)         | 12,944,942.88           | 0.010          | 03/01/2021   | 0.010               | 12,944,942.88            | 0.00                     | 12,944,942.88              | 0.00                       | 02/28/2021       |
| <b>Fund</b> | <b>103 MMF-DA</b>                         |                            | <b>\$12,944,942.88</b>  | <b>0.010</b>   |              | <b>0.010</b>        | <b>\$12,944,942.88</b>   | <b>\$0.00</b>            | <b>\$12,944,942.88</b>     | <b>\$0.00</b>              |                  |
| J022821     | 10393/J-104                               | MMF - SHERIFF (CADENCE)    | 8,591,715.31            | 0.010          | 03/01/2021   | 0.010               | 8,591,715.31             | 0.00                     | 8,591,715.31               | 0.00                       | 02/28/2021       |
| <b>Fund</b> | <b>104 MMF-SHERIFF</b>                    |                            | <b>\$8,591,715.31</b>   | <b>0.010</b>   |              | <b>0.010</b>        | <b>\$8,591,715.31</b>    | <b>\$0.00</b>            | <b>\$8,591,715.31</b>      | <b>\$0.00</b>              |                  |
| C022821     | 10409/C-1005                              | DDA - COUNTY (CADENCE)     | 139,280,262.35          | 0.070          | 03/01/2021   | 0.070               | 139,280,262.35           | 0.00                     | 139,280,262.35             | 0.00                       | 02/28/2021       |
| <b>Fund</b> | <b>1005 COUNTY DDA</b>                    |                            | <b>\$139,280,262.35</b> | <b>0.070</b>   |              | <b>0.070</b>        | <b>\$139,280,262.35</b>  | <b>\$0.00</b>            | <b>\$139,280,262.35</b>    | <b>\$0.00</b>              |                  |
| C022821     | 10397/C-1006                              | MMF - COUNTY (CADENCE)     | 85,100,402.64           | 0.010          | 03/01/2021   | 0.010               | 85,100,402.64            | 0.00                     | 85,100,402.64              | 0.00                       | 02/28/2021       |
| <b>Fund</b> | <b>1006 MMF-COUNTY</b>                    |                            | <b>\$85,100,402.64</b>  | <b>0.010</b>   |              | <b>0.010</b>        | <b>\$85,100,402.64</b>   | <b>\$0.00</b>            | <b>\$85,100,402.64</b>     | <b>\$0.00</b>              |                  |
| F022821     | 10394/F-1008                              | MMF - FLOOD (CADENCE)      | 13,826,562.14           | 0.010          | 03/01/2021   | 0.010               | 13,826,562.14            | 0.00                     | 13,826,562.14              | 0.00                       | 02/28/2021       |
| <b>Fund</b> | <b>1008 MMF- FLOOD</b>                    |                            | <b>\$13,826,562.14</b>  | <b>0.010</b>   |              | <b>0.010</b>        | <b>\$13,826,562.14</b>   | <b>\$0.00</b>            | <b>\$13,826,562.14</b>     | <b>\$0.00</b>              |                  |
|             | 25991/R-1015                              | LOGIC - POOL               | 0.00                    | 0.150          | 03/01/2021   | 0.150               | 0.00                     | 0.00                     | 0.00                       | 0.00                       | 05/18/2020       |
| <b>Fund</b> | <b>1015 HCTO AUTOMOBILE INVENTORY TAX</b> |                            | <b>\$0.00</b>           |                |              |                     | <b>\$0.00</b>            | <b>\$0.00</b>            | <b>\$0.00</b>              | <b>\$0.00</b>              |                  |
|             | 25712/C-1050                              | LONE STAR (GOV) - POOL     | 167,228.47              | 0.027          | 03/01/2021   | 0.027               | 167,228.47               | 167,225.05               | 167,228.47                 | 167,225.05                 | 10/11/2019       |
|             | 23100/C-1050                              | LONE STAR - POOL           | 20,591,918.01           | 0.092          | 03/01/2021   | 0.092               | 20,591,918.01            | 20,590,457.42            | 20,591,918.01              | 20,590,457.42              | 01/08/2014       |
|             | 24414/C-1050                              | LOGIC - POOL               | 17,214,985.31           | 0.101          | 03/01/2021   | 0.101               | 17,214,985.31            | 17,213,655.99            | 17,214,985.31              | 17,213,655.99              | 04/27/2017       |
| 912796G86   | 26234/C-1050                              | US TREASURY BILL           | 10,000,000.00           | 0.087          | 06/08/2021   | 0.088               | 9,997,615.75             | 9,996,941.42             | 9,998,900.00               | 9,997,538.80               | 01/08/2021       |
| 912828S76   | 25852/C-1050                              | US TREASURY NOTE           | 10,000,000.00           | 1.125          | 07/31/2021   | 1.521               | 9,983,728.45             | 9,980,731.06             | 10,044,900.00              | 10,050,800.00              | 01/27/2020       |
| 912828S76   | 26265/C-1050                              | US TREASURY NOTE           | 10,000,000.00           | 1.125          | 07/31/2021   | 0.082               | 10,043,750.00            | 10,051,809.21            | 10,044,900.00              | 10,050,800.00              | 01/22/2021       |
| 912828T34   | 25940/C-1050                              | US TREASURY NOTE           | 10,000,000.00           | 1.125          | 09/30/2021   | 0.412               | 10,041,379.88            | 10,046,819.49            | 10,061,700.00              | 10,068,000.00              | 03/16/2020       |
| 9127964V8   | 26242/C-1050                              | US TREASURY BILL           | 7,000,000.00            | 0.088          | 10/07/2021   | 0.089               | 6,996,256.94             | 6,995,780.55             | 6,997,830.00               | 6,996,180.80               | 01/11/2021       |
| 3133ELSN5   | 25943/C-1050                              | FFCB NOTE                  | 14,000,000.00           | 0.700          | 03/11/2022   | 0.708               | 13,998,814.98            | 13,998,718.89            | 14,085,680.00              | 14,091,980.00              | 03/16/2020       |
| <b>Fund</b> | <b>1050 PUBLIC IMPROV CONTGCY 07</b>      |                            | <b>\$98,974,131.79</b>  | <b>0.492</b>   |              | <b>0.356</b>        | <b>\$99,035,677.79</b>   | <b>\$99,042,139.08</b>   | <b>\$99,208,041.79</b>     | <b>\$99,226,638.06</b>     |                  |
|             | 25988/C-1051                              | TX CLASS - POOL            | 10,773,437.19           | 0.109          | 03/01/2021   | 0.109               | 10,773,437.19            | 10,772,536.11            | 10,773,437.19              | 10,772,536.11              | 05/12/2020       |
|             | 25989/C-1051                              | LONE STAR - POOL           | 2,246,126.65            | 0.092          | 03/01/2021   | 0.092               | 2,246,126.65             | 2,245,967.33             | 2,246,126.65               | 2,245,967.33               | 05/12/2020       |
|             | 25990/C-1051                              | LOGIC - POOL               | 17,404,914.68           | 0.101          | 03/01/2021   | 0.101               | 17,404,914.68            | 59,400,798.13            | 17,404,914.68              | 59,400,798.13              | 05/12/2020       |
| <b>Fund</b> | <b>1051 HC COVID-19 CARES ACT</b>         |                            | <b>\$30,424,478.52</b>  | <b>0.103</b>   |              | <b>0.103</b>        | <b>\$30,424,478.52</b>   | <b>\$72,419,301.57</b>   | <b>\$30,424,478.52</b>     | <b>\$72,419,301.57</b>     |                  |
| 912796C72   | 26142/C-1817                              | US TREASURY BILL           | 9,300,000.00            | 0.106          | 03/09/2021   | 0.107               | 9,299,780.51             | 9,299,012.28             | 9,300,000.00               | 9,299,471.39               | 10/14/2020       |

## Book Value & Market Value Report

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

As Of Date: 02/28/2021

### HARRIS COUNTY

| CUSIP       | Item Agency-Fund                            | Security Title           | Par/Face Amount         | Coupon Rate  | Maty Date  | Bond Eq Y @ Cost | Book Value 02/28/2021   | Book Value 01/31/2021  | Market Value 02/28/2021 | Market Value 01/31/2021 | Purchase Date |
|-------------|---------------------------------------------|--------------------------|-------------------------|--------------|------------|------------------|-------------------------|------------------------|-------------------------|-------------------------|---------------|
| 912828R77   | 26145/C-1817                                | US TREASURY NOTE         | 4,400,000.00            | 1.375        | 05/31/2021 | 0.100            | 4,414,001.43            | 4,418,309.57           | 4,414,124.00            | 4,418,216.00            | 10/14/2020    |
| <b>Fund</b> | <b>1817 Sub Lien Revenue Ref 2012A</b>      |                          | <b>\$13,700,000.00</b>  | <b>0.513</b> |            | <b>0.105</b>     | <b>\$13,713,781.94</b>  | <b>\$13,717,321.85</b> | <b>\$13,714,124.00</b>  | <b>\$13,717,687.39</b>  |               |
| 912828S76   | 26146/C-1820                                | US TREASURY NOTE         | 3,000,000.00            | 1.125        | 07/31/2021 | 0.123            | 3,012,530.17            | 3,014,838.36           | 3,013,470.00            | 3,015,240.00            | 10/14/2020    |
| <b>Fund</b> | <b>1820 TAX &amp; SUB REV REF 19B DS</b>    |                          | <b>\$3,000,000.00</b>   | <b>1.125</b> |            | <b>0.123</b>     | <b>\$3,012,530.17</b>   | <b>\$3,014,838.36</b>  | <b>\$3,013,470.00</b>   | <b>\$3,015,240.00</b>   |               |
|             | 25357/F-3320                                | TX CLASS - POOL          | 131,963.74              | 0.109        | 03/01/2021 | 0.109            | 131,963.74              | 131,952.71             | 131,963.74              | 131,952.71              | 03/26/2019    |
|             | 23174/F-3320                                | LONE STAR - POOL         | 57,637.74               | 0.093        | 03/01/2021 | 0.093            | 57,637.74               | 57,633.65              | 57,637.74               | 57,633.65               | 03/04/2014    |
| <b>Fund</b> | <b>3320 FLD CONTROL TAX &amp; REF 2004A</b> |                          | <b>\$189,601.48</b>     | <b>0.104</b> |            | <b>0.104</b>     | <b>\$189,601.48</b>     | <b>\$189,586.36</b>    | <b>\$189,601.48</b>     | <b>\$189,586.36</b>     |               |
|             | 25598/F-3330                                | LONE STAR (GOV) - POOL   | 53,743.66               | 0.027        | 03/01/2021 | 0.027            | 53,743.66               | 53,742.56              | 53,743.66               | 53,742.56               | 08/21/2019    |
|             | 23175/F-3330                                | LONE STAR - POOL         | 376,596.28              | 0.092        | 03/01/2021 | 0.092            | 376,596.28              | 376,569.57             | 376,596.28              | 376,569.57              | 03/04/2014    |
| <b>Fund</b> | <b>3330 FLOOD CONTROL IMP 2007</b>          |                          | <b>\$430,339.94</b>     | <b>0.084</b> |            | <b>0.084</b>     | <b>\$430,339.94</b>     | <b>\$430,312.13</b>    | <b>\$430,339.94</b>     | <b>\$430,312.13</b>     |               |
|             | 25355/C-3730                                | TX CLASS - POOL          | 280,899.04              | 0.109        | 03/01/2021 | 0.109            | 280,899.04              | 280,875.54             | 280,899.04              | 280,875.54              | 03/26/2019    |
| <b>Fund</b> | <b>3730 UNLMTD TAX ROAD &amp; REF 2004B</b> |                          | <b>\$280,899.04</b>     | <b>0.109</b> |            | <b>0.109</b>     | <b>\$280,899.04</b>     | <b>\$280,875.54</b>    | <b>\$280,899.04</b>     | <b>\$280,875.54</b>     |               |
|             | 23430/C-3740                                | LOGIC - POOL             | 1,971,493.32            | 0.101        | 03/01/2021 | 0.101            | 1,971,493.32            | 1,971,341.10           | 1,971,493.32            | 1,971,341.10            | 12/29/2014    |
|             | 23680/C-3740                                | TX CLASS - POOL          | 2,995,535.09            | 0.109        | 03/01/2021 | 0.109            | 2,995,535.09            | 2,995,284.58           | 2,995,535.09            | 2,995,284.58            | 10/30/2015    |
|             | 23681/C-3740                                | LONE STAR - POOL         | 903,770.90              | 0.092        | 03/01/2021 | 0.092            | 903,770.90              | 903,706.80             | 903,770.90              | 903,706.80              | 10/30/2015    |
| <b>Fund</b> | <b>3740 ROAD REF 06B</b>                    |                          | <b>\$5,870,799.31</b>   | <b>0.104</b> |            | <b>0.104</b>     | <b>\$5,870,799.31</b>   | <b>\$5,870,332.48</b>  | <b>\$5,870,799.31</b>   | <b>\$5,870,332.48</b>   |               |
| B022821     | 10395/B-4001                                | MMF - TRA (CADENCE)      | 371,420,860.84          | 0.010        | 03/01/2021 | 0.010            | 371,420,860.84          | 0.00                   | 371,420,860.84          | 0.00                    | 02/28/2021    |
| <b>Fund</b> | <b>4001 MMF DDA-TLRD</b>                    |                          | <b>\$371,420,860.84</b> | <b>0.010</b> |            | <b>0.010</b>     | <b>\$371,420,860.84</b> | <b>\$0.00</b>          | <b>\$371,420,860.84</b> | <b>\$0.00</b>           |               |
| K022821     | 10390/K-4003                                | MMF - TRA TRUST INVESCO  | 159,834,976.61          | 0.010        | 03/01/2021 | 0.010            | 159,834,976.61          | 0.00                   | 159,834,976.61          | 0.00                    | 02/28/2021    |
| <b>Fund</b> | <b>4003 MMF-TLRDTRUST</b>                   |                          | <b>\$159,834,976.61</b> | <b>0.010</b> |            | <b>0.010</b>     | <b>\$159,834,976.61</b> | <b>\$0.00</b>          | <b>\$159,834,976.61</b> | <b>\$0.00</b>           |               |
| X022821     | 10399/X-4007                                | MMF - COMM CRT (CADENC   | 2,252,116.17            | 0.010        | 03/01/2021 | 0.010            | 2,252,116.17            | 0.00                   | 2,252,116.17            | 0.00                    | 02/28/2021    |
| <b>Fund</b> | <b>4007 MMF-COMCRT</b>                      |                          | <b>\$2,252,116.17</b>   | <b>0.010</b> |            | <b>0.010</b>     | <b>\$2,252,116.17</b>   | <b>\$0.00</b>          | <b>\$2,252,116.17</b>   | <b>\$0.00</b>           |               |
| R022821     | 10396/R-4008                                | MMF - TAX A-C (CADENCE)  | 193,457,556.75          | 0.010        | 03/01/2021 | 0.010            | 193,457,556.75          | 0.00                   | 193,457,556.75          | 0.00                    | 02/28/2021    |
| R022821     | 10408/R-4008                                | DDA - TAX A-C (CADENCE)  | 129,926,359.79          | 0.070        | 03/01/2021 | 0.070            | 129,926,359.79          | 0.00                   | 129,926,359.79          | 0.00                    | 02/28/2021    |
| <b>Fund</b> | <b>4008 DDA-TAX</b>                         |                          | <b>\$323,383,916.54</b> | <b>0.034</b> |            | <b>0.034</b>     | <b>\$323,383,916.54</b> | <b>\$0.00</b>          | <b>\$323,383,916.54</b> | <b>\$0.00</b>           |               |
| K022821     | 10391/K-4871                                | MMF - TRA TRUST DSR (BN' | 62,948,877.17           | 0.010        | 03/01/2021 | 0.010            | 62,948,877.17           | 0.00                   | 62,948,877.17           | 0.00                    | 02/28/2021    |
| <b>Fund</b> | <b>4871 TRA TRUST DSR (BNYM)</b>            |                          | <b>\$62,948,877.17</b>  | <b>0.010</b> |            | <b>0.010</b>     | <b>\$62,948,877.17</b>  | <b>\$0.00</b>          | <b>\$62,948,877.17</b>  | <b>\$0.00</b>           |               |
|             | 23930/J-5060                                | LOGIC - POOL             | 3,745,591.90            | 0.101        | 03/01/2021 | 0.101            | 3,745,591.90            | 3,745,302.68           | 3,745,591.90            | 3,745,302.68            | 05/12/2016    |

# Book Value & Market Value Report

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

As Of Date: 02/28/2021

## HARRIS COUNTY

| CUSIP       | Item<br>Agency-Fund | Security<br>Title                 | Par/Face<br>Amount     | Coupon<br>Rate | Maty<br>Date | Bond Eq Y<br>@ Cost | Book Value<br>02/28/2021 | Book Value<br>01/31/2021 | Market Value<br>02/28/2021 | Market Value<br>01/31/2021 | Purchase<br>Date |
|-------------|---------------------|-----------------------------------|------------------------|----------------|--------------|---------------------|--------------------------|--------------------------|----------------------------|----------------------------|------------------|
| <b>Fund</b> | <b>5060</b>         | <b>SHERIFF COMMISSARY</b>         | <b>\$3,745,591.90</b>  | <b>0.101</b>   |              | <b>0.101</b>        | <b>\$3,745,591.90</b>    | <b>\$3,745,302.68</b>    | <b>\$3,745,591.90</b>      | <b>\$3,745,302.68</b>      |                  |
| A022821     | 10404/A-5101        | DDA - DA (CADENCE)                | 2,772,976.97           | 0.070          | 03/01/2021   | 0.070               | 2,772,976.97             | 0.00                     | 2,772,976.97               | 0.00                       | 02/28/2021       |
| <b>Fund</b> | <b>5101</b>         | <b>DDA-DA</b>                     | <b>\$2,772,976.97</b>  | <b>0.070</b>   |              | <b>0.070</b>        | <b>\$2,772,976.97</b>    | <b>\$0.00</b>            | <b>\$2,772,976.97</b>      | <b>\$0.00</b>              |                  |
| J022821     | 10405/J-5102        | DDA - SHERIFF (CADENCE)           | 2,605,859.14           | 0.070          | 03/01/2021   | 0.070               | 2,605,859.14             | 0.00                     | 2,605,859.14               | 0.00                       | 02/28/2021       |
| <b>Fund</b> | <b>5102</b>         | <b>DDA-SHERIFF</b>                | <b>\$2,605,859.14</b>  | <b>0.070</b>   |              | <b>0.070</b>        | <b>\$2,605,859.14</b>    | <b>\$0.00</b>            | <b>\$2,605,859.14</b>      | <b>\$0.00</b>              |                  |
| F022821     | 10406/F-5103        | DDA - FLOOD (CADENCE)             | 8,626,049.20           | 0.070          | 03/01/2021   | 0.070               | 8,626,049.20             | 0.00                     | 8,626,049.20               | 0.00                       | 02/28/2021       |
| <b>Fund</b> | <b>5103</b>         | <b>DDA-FLOOD</b>                  | <b>\$8,626,049.20</b>  | <b>0.070</b>   |              | <b>0.070</b>        | <b>\$8,626,049.20</b>    | <b>\$0.00</b>            | <b>\$8,626,049.20</b>      | <b>\$0.00</b>              |                  |
| B022821     | 10407/B-5104        | DDA - TRA (CADENCE)               | 9,057,068.39           | 0.070          | 03/01/2021   | 0.070               | 9,057,068.39             | 0.00                     | 9,057,068.39               | 0.00                       | 02/28/2021       |
| <b>Fund</b> | <b>5104</b>         | <b>DDA-TRA</b>                    | <b>\$9,057,068.39</b>  | <b>0.070</b>   |              | <b>0.070</b>        | <b>\$9,057,068.39</b>    | <b>\$0.00</b>            | <b>\$9,057,068.39</b>      | <b>\$0.00</b>              |                  |
| X022821     | 10411/X-5108        | DDA - COMM CRT (CADENCI           | 750,040.26             | 0.070          | 03/01/2021   | 0.070               | 750,040.26               | 0.00                     | 750,040.26                 | 0.00                       | 02/28/2021       |
| <b>Fund</b> | <b>5108</b>         | <b>DDA-COMM CRT</b>               | <b>\$750,040.26</b>    | <b>0.070</b>   |              | <b>0.070</b>        | <b>\$750,040.26</b>      | <b>\$0.00</b>            | <b>\$750,040.26</b>        | <b>\$0.00</b>              |                  |
| Z022821     | 10414/Z-5111        | DDA - CONST (CADENCE)             | 2,772,351.72           | 0.070          | 03/01/2021   | 0.070               | 2,772,351.72             | 0.00                     | 2,772,351.72               | 0.00                       | 02/28/2021       |
| <b>Fund</b> | <b>5111</b>         | <b>DDA-CONST</b>                  | <b>\$2,772,351.72</b>  | <b>0.070</b>   |              | <b>0.070</b>        | <b>\$2,772,351.72</b>    | <b>\$0.00</b>            | <b>\$2,772,351.72</b>      | <b>\$0.00</b>              |                  |
|             | 25356/B-5160        | TX CLASS - POOL                   | 579,798.81             | 0.109          | 03/01/2021   | 0.109               | 579,798.81               | 629,748.02               | 579,798.81                 | 629,748.02                 | 03/26/2019       |
|             | 25626/B-5160        | TX CLASS (GOV) - POOL             | 22,356.59              | 0.052          | 03/01/2021   | 0.052               | 22,356.59                | 22,355.70                | 22,356.59                  | 22,355.70                  | 08/22/2019       |
| <b>Fund</b> | <b>5160</b>         | <b>TRA REV &amp; REF 02 CONST</b> | <b>\$602,155.40</b>    | <b>0.107</b>   |              | <b>0.107</b>        | <b>\$602,155.40</b>      | <b>\$652,103.72</b>      | <b>\$602,155.40</b>        | <b>\$652,103.72</b>        |                  |
| 679506MX0   | 25428/K-5170        | OLD BRIDGE TWP NJ GO              | 450,000.00             | 2.000          | 04/01/2021   | 1.601               | 450,146.87               | 450,293.74               | 450,571.50                 | 451,201.50                 | 04/16/2019       |
| 79152QAH5   | 25581/K-5170        | ST LOUIS MO LIBRARY DIST          | 140,000.00             | 2.000          | 04/01/2021   | 1.161               | 140,096.66               | 140,193.32               | 140,204.40                 | 140,343.00                 | 07/24/2019       |
| 899576GT3   | 25464/K-5170        | TULSA ISD #4 OK                   | 1,800,000.00           | 2.000          | 06/01/2021   | 1.676               | 1,801,408.30             | 1,801,877.73             | 1,807,938.00               | 1,809,432.00               | 06/17/2019       |
| 103637HL1   | 25645/K-5170        | BOZEMAN MT UT GO                  | 790,000.00             | 2.000          | 07/01/2021   | 1.081               | 792,391.38               | 792,989.22               | 794,977.00                 | 796,367.40                 | 09/18/2019       |
| 779240KW9   | 24134/K-5170        | ROUND RK TX ISD TX EXMP           | 833,000.00             | 3.000          | 08/01/2021   | 1.190               | 839,089.58               | 840,307.49               | 842,762.76                 | 844,453.75                 | 11/02/2016       |
| 521841BV7   | 25083/K-5170        | LEANDER TX ISD GO UNLTE           | 210,000.00             | 0.000          | 08/15/2021   | 2.400               | 207,793.00               | 207,389.28               | 209,813.10                 | 209,762.70                 | 10/16/2018       |
| 4897823V2   | 25634/K-5170        | KENOSHA CITY WI UT GO             | 335,000.00             | 2.000          | 09/01/2021   | 1.160               | 336,386.65               | 336,617.75               | 338,011.65                 | 338,691.70                 | 09/10/2019       |
| 011338WW6   | 26205/K-5170        | ALAMO HEIGHTS ISD TX UT           | 1,040,000.00           | 3.000          | 02/01/2022   | 0.301               | 1,065,666.11             | 1,067,999.39             | 1,067,112.80               | 1,069,900.00               | 12/03/2020       |
| 705227EK8   | 24062/K-5170        | PECOS BARSTOW TXISD               | 1,390,000.00           | 2.000          | 02/15/2022   | 1.181               | 1,400,507.13             | 1,401,423.45             | 1,413,921.90               | 1,417,216.20               | 10/05/2016       |
| 899525UB3   | 25892/K-5170        | TULSA OK ISD #1 UT GO             | 275,000.00             | 2.000          | 03/01/2022   | 0.948               | 277,853.28               | 278,091.05               | 279,826.25                 | 280,585.25                 | 03/17/2020       |
| 355188GQ0   | 25436/K-5170        | FRANKLIN WI SCH DIST GO           | 940,000.00             | 2.500          | 04/01/2022C  | 1.849               | 940,745.60               | 941,491.20               | 941,729.60                 | 943,600.20                 | 04/16/2019       |
| 121638EZ9   | 25472/K-5170        | BURLINGTON CO NJ GO               | 20,000.00              | 2.000          | 05/01/2022   | 1.627               | 20,083.92                | 20,089.92                | 20,407.20                  | 20,446.80                  | 05/10/2019       |
| 646127EV8   | 25788/K-5170        | NEW JERSEY ST HSG & MTC           | 2,000,000.00           | 1.350          | 12/01/2022   | 1.350               | 2,000,000.00             | 2,000,000.00             | 2,035,020.00               | 2,039,720.00               | 12/20/2019       |
| <b>Fund</b> | <b>5170</b>         | <b>TRA REV REF 04A DS RESERVE</b> | <b>\$10,223,000.00</b> | <b>2.061</b>   |              | <b>1.303</b>        | <b>\$10,272,168.48</b>   | <b>\$10,278,763.54</b>   | <b>\$10,342,296.16</b>     | <b>\$10,361,720.50</b>     |                  |
| 604115CU7   | 24060/K-5220        | MINNESOTA PUB FACS REV            | 4,000,000.00           | 3.000          | 03/01/2021   | 1.022               | 4,000,000.00             | 4,006,429.76             | 4,001,640.00               | 4,009,000.00               | 10/05/2016       |



## Book Value & Market Value Report

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### HARRIS COUNTY

| CUSIP       | Item Agency-Fund                      | Security Title           | Par/Face Amount        | Coupon Rate  | Maty Date   | Bond Eq Y @ Cost | Book Value 02/28/2021  | Book Value 01/31/2021  | Market Value 02/28/2021 | Market Value 01/31/2021 | Purchase Date |
|-------------|---------------------------------------|--------------------------|------------------------|--------------|-------------|------------------|------------------------|------------------------|-------------------------|-------------------------|---------------|
| 79152QAH5   | 25580/K-5220                          | ST LOUIS MO LIBRARY DIST | 115,000.00             | 2.000        | 04/01/2021  | 1.161            | 115,079.40             | 115,158.80             | 115,167.90              | 115,281.75              | 07/24/2019    |
| 015752HV3   | 25080/K-5220                          | ALGONAC MI COMNTY SCH    | 415,000.00             | 2.000        | 05/01/2021  | 2.311            | 414,792.36             | 414,688.55             | 416,124.65              | 416,888.25              | 10/16/2018    |
| 574204XL2   | 25433/K-5220                          | MARYLAND ST DEPT OF TR   | 2,000,000.00           | 2.000        | 02/15/2022C | 1.693            | 2,000,672.32           | 2,000,605.56           | 2,002,900.00            | 2,003,200.00            | 04/16/2019    |
| 121638EZ9   | 25476/K-5220                          | BURLINGTON CO NJ GO      | 400,000.00             | 2.000        | 05/01/2022  | 1.627            | 401,678.43             | 401,798.32             | 408,144.00              | 408,936.00              | 05/10/2019    |
| 092059UR3   | 25784/K-5220                          | BLACK HAWK CO IA UT GO   | 1,315,000.00           | 2.000        | 06/01/2022  | 1.311            | 1,326,118.74           | 1,326,859.99           | 1,342,970.05            | 1,346,954.50            | 12/17/2019    |
| 779240KY5   | 24132/K-5220                          | ROUND RK TX ISD TX EXMP  | 700,000.00             | 3.000        | 08/01/2023  | 1.370            | 726,247.93             | 727,153.03             | 745,290.00              | 747,621.00              | 11/02/2016    |
| 882806CQ3   | 22309/K-5220                          | TEXAS ST TECH UNIV REV E | 1,000,000.00           | 4.440        | 08/15/2031C | 4.440            | 1,000,000.00           | 1,000,000.00           | 1,019,270.00            | 1,022,570.00            | 02/14/2012    |
| 442435K77   | 22269/K-5220                          | HOUSTON TX UTILITY SYS I | 570,000.00             | 5.000        | 11/15/2033C | 4.504            | 572,779.91             | 573,108.24             | 589,357.20              | 591,956.40              | 12/06/2011    |
| <b>Fund</b> | <b>5220 TRA REV REF 05A DS RES</b>    |                          | <b>\$10,515,000.00</b> | <b>2.842</b> |             | <b>1.798</b>     | <b>\$10,557,369.09</b> | <b>\$10,565,802.25</b> | <b>\$10,640,863.80</b>  | <b>\$10,662,407.90</b>  |               |
| 574204XL2   | 25432/K-5260                          | MARYLAND ST DEPT OF TR   | 1,870,000.00           | 2.000        | 02/15/2022C | 1.693            | 1,870,628.62           | 1,870,566.20           | 1,872,711.50            | 1,872,992.00            | 04/16/2019    |
| 043519VB0   | 25431/K-5260                          | ASCENSION PARISH LA SCH  | 1,525,000.00           | 2.000        | 03/01/2022  | 1.530            | 1,531,980.52           | 1,532,562.23           | 1,550,742.00            | 1,553,609.00            | 04/16/2019    |
| 642305TT3   | 25466/K-5260                          | NEW BERLIN SCH DIST WI   | 300,000.00             | 2.000        | 03/01/2022  | 1.650            | 301,020.24             | 301,105.26             | 305,301.00              | 305,931.00              | 05/09/2019    |
| 899525UB3   | 25895/K-5260                          | TULSA ISD #1 OK UT GO    | 125,000.00             | 2.000        | 03/01/2022  | 0.948            | 126,296.95             | 126,405.02             | 127,193.75              | 127,538.75              | 03/17/2020    |
| 121638EZ9   | 25475/K-5260                          | BURLINGTON CO NJ GO      | 350,000.00             | 2.000        | 05/01/2022  | 1.627            | 351,468.63             | 351,573.53             | 357,126.00              | 357,819.00              | 05/10/2019    |
| 779240KY5   | 24133/K-5260                          | ROUND RK TX ISD TX EXMP  | 268,000.00             | 3.000        | 08/01/2023  | 1.370            | 278,049.21             | 278,395.73             | 285,339.60              | 286,232.04              | 11/02/2016    |
| <b>Fund</b> | <b>5260 TRA REV 06A DS RES</b>        |                          | <b>\$4,438,000.00</b>  | <b>2.060</b> |             | <b>1.589</b>     | <b>\$4,459,444.17</b>  | <b>\$4,460,607.97</b>  | <b>\$4,498,413.85</b>   | <b>\$4,504,121.79</b>   |               |
| 679506MX0   | 25427/K-5290                          | OLD BRIDGE TWP NJ GO     | 305,000.00             | 2.000        | 04/01/2021  | 1.601            | 305,099.55             | 305,199.09             | 305,387.35              | 305,814.35              | 04/16/2019    |
| 79152QAH5   | 25583/K-5290                          | ST LOUIS MO LIBRARY DIST | 580,000.00             | 2.000        | 04/01/2021  | 1.150            | 580,400.46             | 580,800.92             | 581,846.80              | 581,421.00              | 07/24/2019    |
| 033162CC0   | 25657/K-5290                          | ANCHORAGE AK UT GO       | 885,000.00             | 3.000        | 04/01/2021  | 1.180            | 886,326.52             | 887,653.03             | 887,035.50              | 889,221.45              | 10/01/2019    |
| 779240KW9   | 24135/K-5290                          | ROUND RK TX ISD TX EXMP  | 167,000.00             | 3.000        | 08/01/2021  | 1.190            | 168,220.84             | 168,465.01             | 168,957.24              | 169,296.25              | 11/02/2016    |
| 521841BV7   | 25084/K-5290                          | LEANDER TX ISD GO UNLTC  | 275,000.00             | 0.000        | 08/15/2021  | 2.400            | 272,109.88             | 271,581.20             | 274,755.25              | 274,689.25              | 10/16/2018    |
| 447819GF4   | 25633/K-5290                          | HURST EULESS ISD TX UT C | 350,000.00             | 2.500        | 08/15/2021  | 1.125            | 352,161.57             | 352,556.98             | 353,766.00              | 354,494.00              | 09/09/2019    |
| 208399K95   | 25196/K-5290                          | CITY OF CONROE TX GO LT  | 300,000.00             | 2.000        | 11/15/2021  | 2.000            | 300,000.00             | 300,000.00             | 303,846.00              | 304,419.00              | 12/19/2018    |
| 397040WP7   | 25618/K-5290                          | GREENWOOD AR SCH DIST    | 275,000.00             | 2.000        | 12/01/2021  | 1.171            | 276,683.98             | 276,871.09             | 278,522.75              | 279,174.50              | 09/05/2019    |
| 899525UB3   | 25894/K-5290                          | TULSA ISD #1 OK UT GO    | 100,000.00             | 2.000        | 03/01/2022  | 0.948            | 101,037.56             | 101,124.02             | 101,755.00              | 102,031.00              | 03/17/2020    |
| 462611LM4   | 25619/K-5290                          | IOWA ST WESTERN COMM C   | 835,000.00             | 1.250        | 06/01/2022C | 1.154            | 835,308.46             | 835,411.28             | 837,221.10              | 838,181.35              | 08/30/2019    |
| 103637HM9   | 25644/K-5290                          | BOZEMAN MT UT GO         | 510,000.00             | 2.000        | 07/01/2022  | 1.091            | 516,074.85             | 516,454.53             | 522,597.00              | 523,861.80              | 09/18/2019    |
| 779240KX7   | 24129/K-5290                          | ROUND RK TX ISD TX EXMP  | 127,000.00             | 3.000        | 08/01/2022  | 1.270            | 129,992.13             | 130,168.14             | 131,997.45              | 132,220.97              | 11/02/2016    |
| 646127EU0   | 25790/K-5290                          | NEW JERSEY ST HSG & MTC  | 900,000.00             | 1.350        | 12/01/2022C | 1.350            | 900,000.00             | 900,000.00             | 911,151.00              | 912,294.00              | 12/20/2019    |
| 779240KY5   | 24131/K-5290                          | ROUND RK TX ISD TX EXMP  | 32,000.00              | 3.000        | 08/01/2023  | 1.370            | 33,199.91              | 33,241.28              | 34,070.40               | 34,176.96               | 11/02/2016    |
| 199492QP7   | 24063/K-5290                          | CTY COLUMBUS OH GO UNL   | 6,385,000.00           | 3.000        | 08/15/2023  | 1.244            | 6,648,021.67           | 6,656,947.75           | 6,809,730.20            | 6,849,381.05            | 10/05/2016    |
| 121265CT7   | 21645/K-5290                          | BURIEN WASH BAB TAXABL   | 1,160,000.00           | 5.125        | 12/01/2025C | 5.125            | 1,160,000.00           | 1,160,000.00           | 1,162,760.80            | 1,162,668.00            | 09/01/2010    |
| 92812QV38   | 22270/K-5290                          | VIRGINIA ST HSG DEV AUTI | 1,375,000.00           | 5.251        | 01/01/2039C | 5.251            | 1,375,000.00           | 1,375,000.00           | 1,394,043.75            | 1,375,000.00            | 12/08/2011    |
| <b>Fund</b> | <b>5290 TRA REV REF 2008B D/S RES</b> |                          | <b>\$14,561,000.00</b> | <b>2.969</b> |             | <b>1.959</b>     | <b>\$14,839,637.38</b> | <b>\$14,851,474.32</b> | <b>\$15,058,443.59</b>  | <b>\$15,088,344.93</b>  |               |
|             | 23009/B-5300                          | LONE STAR - POOL         | 1,714,503.64           | 0.092        | 03/01/2021  | 0.092            | 1,714,503.64           | 1,714,382.03           | 1,714,503.64            | 1,714,382.03            | 09/16/2013    |
|             | 23233/B-5300                          | TX CLASS - POOL          | 1,288,410.03           | 0.109        | 03/01/2021  | 0.109            | 1,288,410.03           | 1,313,300.64           | 1,288,410.03            | 1,313,300.64            | 04/16/2014    |

## Book Value & Market Value Report

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### HARRIS COUNTY

| CUSIP       | Item Agency-Fund                      | Security Title           | Par/Face Amount        | Coupon Rate  | Maty Date   | Bond Eq Y @ Cost | Book Value 02/28/2021  | Book Value 01/31/2021  | Market Value 02/28/2021 | Market Value 01/31/2021 | Purchase Date |
|-------------|---------------------------------------|--------------------------|------------------------|--------------|-------------|------------------|------------------------|------------------------|-------------------------|-------------------------|---------------|
|             | 23530/B-5300                          | LOGIC - POOL             | 2,236,153.56           | 0.101        | 03/01/2021  | 0.101            | 2,236,153.56           | 2,235,980.90           | 2,236,153.56            | 2,235,980.90            | 03/27/2015    |
| <b>Fund</b> | <b>5300 TRA REV REF 2008B CONST</b>   |                          | <b>\$5,239,067.23</b>  | <b>0.100</b> |             | <b>0.100</b>     | <b>\$5,239,067.23</b>  | <b>\$5,263,663.57</b>  | <b>\$5,239,067.23</b>   | <b>\$5,263,663.57</b>   |               |
|             | 25354/B-5410                          | LOGIC - POOL             | 495,158.59             | 0.101        | 03/01/2021  | 0.101            | 495,158.59             | 495,120.37             | 495,158.59              | 495,120.37              | 03/26/2019    |
| <b>Fund</b> | <b>5410 TRA REV 09A CONST</b>         |                          | <b>\$495,158.59</b>    | <b>0.101</b> |             | <b>0.101</b>     | <b>\$495,158.59</b>    | <b>\$495,120.37</b>    | <b>\$495,158.59</b>     | <b>\$495,120.37</b>     |               |
| 79152QAH5   | 25582/K-5420                          | ST LOUIS MO LIBRARY DIST | 305,000.00             | 2.000        | 04/01/2021  | 1.161            | 305,210.59             | 305,421.17             | 305,445.30              | 305,747.25              | 07/24/2019    |
| 236092EA6   | 25639/K-5420                          | DANE CO WI UT GO         | 320,000.00             | 2.000        | 06/01/2021  | 1.200            | 320,631.13             | 320,841.50             | 321,433.60              | 322,009.60              | 09/25/2019    |
| 246381HM2   | 24061/K-5420                          | ST OF DELAWARE GO UNLT   | 2,620,000.00           | 3.000        | 07/01/2021  | 1.010            | 2,636,930.79           | 2,641,163.49           | 2,644,811.40            | 2,651,492.40            | 10/05/2016    |
| 83131PGH9   | 26193/K-5420                          | SLEEPY HOLLOW NY LT GO   | 9,354,367.00           | 1.250        | 11/19/2021  | 0.301            | 9,417,821.14           | 9,425,199.53           | 9,419,473.39            | 9,434,253.29            | 11/23/2020    |
| 397040WP7   | 25617/K-5420                          | GREENWOOD AR SCH DIST    | 300,000.00             | 2.000        | 12/01/2021  | 1.171            | 301,837.07             | 302,041.19             | 303,843.00              | 304,554.00              | 09/05/2019    |
| 2488668E8   | 26222/K-5420                          | DENTON TX LT GO          | 335,000.00             | 2.000        | 02/15/2022  | 0.221            | 340,684.81             | 341,180.57             | 340,812.25              | 341,415.25              | 12/17/2020    |
| 35880CF74   | 26244/K-5420                          | FRISCO TX ISD UT GO      | 500,000.00             | 3.000        | 02/15/2022  | 0.141            | 513,646.21             | 514,836.28             | 513,540.00              | 514,790.00              | 01/12/2021    |
| 899525UB3   | 25896/K-5420                          | TULSA ISD #1 OK UT GO    | 265,000.00             | 2.000        | 03/01/2022  | 0.948            | 267,749.53             | 267,978.65             | 269,650.75              | 270,382.15              | 03/17/2020    |
| 121638EZ9   | 25473/K-5420                          | BURLINGTON CO NJ GO      | 25,000.00              | 2.000        | 05/01/2022  | 1.627            | 25,104.90              | 25,112.39              | 25,509.00               | 25,558.50               | 05/10/2019    |
| 462308L54   | 25471/K-5420                          | IOWA CITY IA GO          | 500,000.00             | 2.000        | 06/01/2022  | 1.640            | 502,185.24             | 502,330.92             | 511,440.00              | 512,605.00              | 06/04/2019    |
| 779240KK7   | 24130/K-5420                          | ROUND RK TX ISD TX EXMP  | 836,000.00             | 3.000        | 08/01/2022  | 1.270            | 855,696.22             | 856,854.83             | 868,896.60              | 870,367.96              | 11/02/2016    |
| 646127EU0   | 25789/K-5420                          | NEW JERSEY ST HSG & MTC  | 100,000.00             | 1.350        | 12/01/2022C | 1.350            | 100,000.00             | 100,000.00             | 101,239.00              | 101,366.00              | 12/20/2019    |
| 795685DU7   | 21733/K-5420                          | SALT LAKE CNTY UTAH SALI | 1,630,000.00           | 4.750        | 11/01/2029C | 4.800            | 1,625,384.85           | 1,625,340.47           | 1,642,078.30            | 1,648,272.30            | 11/09/2010    |
| <b>Fund</b> | <b>5420 TRA 09A DS RES</b>            |                          | <b>\$17,090,367.00</b> | <b>2.079</b> |             | <b>0.984</b>     | <b>\$17,212,882.48</b> | <b>\$17,228,300.99</b> | <b>\$17,268,172.59</b>  | <b>\$17,302,813.70</b>  |               |
|             | 25596/B-5850                          | LONE STAR (GOV) - POOL   | 1,922,372.14           | 0.027        | 03/01/2021  | 0.027            | 1,922,372.14           | 1,922,332.86           | 1,922,372.14            | 1,922,332.86            | 08/21/2019    |
|             | 23028/B-5850                          | LONE STAR - POOL         | 906,770.27             | 0.092        | 03/01/2021  | 0.092            | 906,770.27             | 906,705.95             | 906,770.27              | 906,705.95              | 09/19/2013    |
|             | 23173/B-5850                          | LOGIC - POOL             | 1,210,883.73           | 0.101        | 03/01/2021  | 0.101            | 1,210,883.73           | 1,210,790.22           | 1,210,883.73            | 1,210,790.22            | 02/26/2014    |
|             | 23235/B-5850                          | TX CLASS - POOL          | 1,461,186.44           | 0.109        | 03/01/2021  | 0.109            | 1,461,186.44           | 1,461,064.20           | 1,461,186.44            | 1,461,064.20            | 04/16/2014    |
| <b>Fund</b> | <b>5850 TRA SR LN REV 2009C CONST</b> |                          | <b>\$5,501,212.58</b>  | <b>0.076</b> |             | <b>0.076</b>     | <b>\$5,501,212.58</b>  | <b>\$5,500,893.23</b>  | <b>\$5,501,212.58</b>   | <b>\$5,500,893.23</b>   |               |
| 79152QAH5   | 25579/K-5852                          | ST LOUIS MO LIBRARY DIST | 460,000.00             | 2.000        | 04/01/2021  | 1.161            | 460,317.60             | 460,635.21             | 460,671.60              | 461,127.00              | 07/24/2019    |
| 658909QA7   | 25566/K-5852                          | NORTH DAKOTA ST HSG FII  | 600,000.00             | 2.250        | 07/01/2021  | 1.200            | 602,068.22             | 602,585.27             | 603,630.00              | 604,974.00              | 07/15/2019    |
| 791230WF8   | 26158/K-5852                          | ST LOUIS CO. MN UT GO    | 500,000.00             | 1.000        | 12/01/2021  | 0.200            | 502,993.78             | 503,326.42             | 502,595.00              | 503,380.00              | 11/05/2020    |
| 232769GR4   | 26170/K-5852                          | CYPRESS FAIRBANKS ISD T  | 4,425,000.00           | 4.000        | 02/15/2022  | 0.211            | 4,584,933.39           | 4,598,881.07           | 4,587,530.25            | 4,601,911.50            | 11/19/2020    |
| 899525UB3   | 25891/K-5852                          | TULSA OK ISD #1 UT GO    | 400,000.00             | 2.000        | 03/01/2022  | 0.948            | 404,150.23             | 404,496.08             | 407,020.00              | 408,124.00              | 03/17/2020    |
| 355188GQ0   | 25437/K-5852                          | FRANKLIN WI SCH DIST GO  | 690,000.00             | 2.500        | 04/01/2022C | 1.849            | 690,547.30             | 691,094.60             | 691,269.60              | 692,642.70              | 04/16/2019    |
| 543145GP5   | 25567/K-5852                          | LONGPORT NJ UT GO        | 360,000.00             | 2.000        | 07/15/2022  | 1.330            | 363,233.30             | 363,429.66             | 367,596.00              | 368,460.00              | 07/23/2019    |
| 779240KK7   | 24128/K-5852                          | ROUND RK TX ISD TX EXMP  | 412,000.00             | 3.000        | 08/01/2022  | 1.270            | 421,706.75             | 422,277.74             | 428,212.20              | 428,937.32              | 11/02/2016    |
| 052396J90   | 22196/K-5852                          | AUSTIN TX REV 11A        | 2,000,000.00           | 4.000        | 09/01/2031C | 4.100            | 1,985,706.99           | 1,985,593.55           | 2,037,660.00            | 2,045,440.00            | 10/04/2011    |
| 442435K77   | 22268/K-5852                          | HOUSTON TX UTILITY SYS I | 1,530,000.00           | 5.000        | 11/15/2033C | 4.504            | 1,537,461.85           | 1,538,343.17           | 1,581,958.80            | 1,588,935.60            | 12/06/2011    |
| <b>Fund</b> | <b>5852 TRA SL REV 09C DS RES</b>     |                          | <b>\$11,377,000.00</b> | <b>3.569</b> |             | <b>1.761</b>     | <b>\$11,553,119.41</b> | <b>\$11,570,662.77</b> | <b>\$11,668,143.45</b>  | <b>\$11,703,932.12</b>  |               |

# Book Value & Market Value Report

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

As Of Date: 02/28/2021

## HARRIS COUNTY

| CUSIP       | Item Agency-Fund                                | Security Title         | Par/Face Amount        | Coupon Rate  | Maty Date  | Bond Eq Y @ Cost | Book Value 02/28/2021  | Book Value 01/31/2021  | Market Value 02/28/2021 | Market Value 01/31/2021 | Purchase Date |
|-------------|-------------------------------------------------|------------------------|------------------------|--------------|------------|------------------|------------------------|------------------------|-------------------------|-------------------------|---------------|
|             | 25605/B-5900                                    | TX CLASS (GOV) - POOL  | 9,174,565.07           | 0.052        | 03/01/2021 | 0.052            | 9,174,565.07           | 9,174,197.63           | 9,174,565.07            | 9,174,197.63            | 08/23/2019    |
|             | 25714/B-5900                                    | LONE STAR (GOV) - POOL | 5,376,411.14           | 0.027        | 03/01/2021 | 0.027            | 5,376,411.14           | 5,376,301.29           | 5,376,411.14            | 5,376,301.29            | 10/16/2019    |
|             | 25987/B-5900                                    | TX CLASS - POOL        | 13,935,928.46          | 0.109        | 03/01/2021 | 0.109            | 13,935,928.46          | 13,934,762.94          | 13,935,928.46           | 13,934,762.94           | 05/05/2020    |
| 6500356Y9   | 25150/B-5900                                    | NEW YORK STATE REVENUE | 10,000,000.00          | 2.380        | 03/15/2021 | 3.002            | 9,997,674.55           | 9,992,691.44           | 10,007,400.00           | 10,024,600.00           | 11/26/2018    |
| 64990FJN5   | 25187/B-5900                                    | NEW YORK ST DORM REV B | 1,500,000.00           | 3.100        | 03/15/2021 | 3.100            | 1,500,000.00           | 1,500,000.00           | 1,501,500.00            | 1,504,980.00            | 12/21/2018    |
| 9128284G2   | 26107/B-5900                                    | US TREASURY NOTE       | 7,000,000.00           | 2.375        | 04/15/2021 | 0.093            | 7,019,723.69           | 7,031,996.21           | 7,019,880.00            | 7,031,920.00            | 09/23/2020    |
| 9128284P2   | 26106/B-5900                                    | US TREASURY NOTE       | 7,000,000.00           | 2.625        | 05/15/2021 | 0.124            | 7,036,107.77           | 7,049,588.01           | 7,036,750.00            | 7,050,330.00            | 09/23/2020    |
| 9128284T4   | 26121/B-5900                                    | US TREASURY NOTE       | 7,000,000.00           | 2.625        | 06/15/2021 | 0.108            | 7,051,187.50           | 7,064,708.73           | 7,051,940.00            | 7,065,100.00            | 09/23/2020    |
| 9127963S6   | 26112/B-5900                                    | US TREASURY BILL       | 7,000,000.00           | 0.093        | 07/15/2021 | 0.094            | 6,997,553.89           | 6,997,050.28           | 6,998,670.00            | 6,997,579.54            | 09/23/2020    |
| 9127964B2   | 26114/B-5900                                    | US TREASURY BILL       | 7,000,000.00           | 0.102        | 08/12/2021 | 0.103            | 6,996,753.71           | 6,996,199.47           | 6,998,180.00            | 6,997,436.67            | 09/24/2020    |
| <b>Fund</b> | <b>5900 TR SL REV &amp; REF SER 2018A CONST</b> |                        | <b>\$74,986,904.67</b> | <b>1.138</b> |            | <b>0.540</b>     | <b>\$75,085,905.78</b> | <b>\$75,117,496.00</b> | <b>\$75,101,224.67</b>  | <b>\$75,157,208.07</b>  |               |
|             | 25603/Y-5912                                    | TX CLASS (GOV) - POOL  | 661,699.72             | 0.052        | 03/01/2021 | 0.052            | 661,699.72             | 661,673.21             | 661,699.72              | 661,673.21              | 08/23/2019    |
| <b>Fund</b> | <b>5912 METRO STREET IMPROV</b>                 |                        | <b>\$661,699.72</b>    | <b>0.052</b> |            | <b>0.052</b>     | <b>\$661,699.72</b>    | <b>\$661,673.21</b>    | <b>\$661,699.72</b>     | <b>\$661,673.21</b>     |               |
|             | 24224/Y-5913                                    | LOGIC - POOL           | 5,431,871.15           | 0.101        | 03/01/2021 | 0.101            | 5,431,871.15           | 5,431,451.70           | 5,431,871.15            | 5,431,451.70            | 12/30/2016    |
|             | 24225/Y-5913                                    | LONE STAR - POOL       | 3,633,130.95           | 0.092        | 03/01/2021 | 0.092            | 3,633,130.95           | 3,632,873.25           | 3,633,130.95            | 3,632,873.25            | 12/30/2016    |
|             | 24792/Y-5913                                    | TX CLASS - POOL        | 3,856,343.63           | 0.109        | 03/01/2021 | 0.109            | 3,856,343.63           | 3,856,021.09           | 3,856,343.63            | 3,856,021.09            | 02/23/2018    |
| 9127964M8   | 26100/Y-5913                                    | US TREASURY BILL       | 5,000,000.00           | 0.102        | 03/11/2021 | 0.103            | 4,999,858.94           | 4,999,463.98           | 4,999,950.00            | 4,999,762.50            | 09/22/2020    |
| 912796D22   | 26181/Y-5913                                    | US TREASURY BILL       | 1,500,000.00           | 0.077        | 03/30/2021 | 0.078            | 1,499,907.44           | 1,499,818.07           | 1,499,955.00            | 1,499,855.09            | 11/20/2020    |
| 9128284G2   | 26109/Y-5913                                    | US TREASURY NOTE       | 2,000,000.00           | 2.375        | 04/15/2021 | 0.093            | 2,005,635.34           | 2,009,141.78           | 2,005,680.00            | 2,009,120.00            | 09/23/2020    |
| 912796F20   | 26182/Y-5913                                    | US TREASURY BILL       | 1,500,000.00           | 0.085        | 04/27/2021 | 0.086            | 1,499,798.12           | 1,499,698.96           | 1,499,925.00            | 1,499,809.49            | 11/24/2020    |
| 9127965A3   | 26183/Y-5913                                    | US TREASURY BILL       | 1,500,000.00           | 0.073        | 05/06/2021 | 0.074            | 1,499,799.25           | 1,499,714.08           | 1,499,895.00            | 1,499,735.63            | 11/20/2020    |
| 9127962Y4   | 26008/Y-5913                                    | US TREASURY BILL       | 5,000,000.00           | 0.169        | 05/20/2021 | 0.171            | 4,998,124.44           | 4,997,468.00           | 4,999,450.00            | 4,998,870.90            | 05/29/2020    |
| 9127962Y4   | 26125/Y-5913                                    | US TREASURY BILL       | 1,000,000.00           | 0.090        | 05/20/2021 | 0.091            | 999,800.00             | 999,730.00             | 999,890.00              | 999,774.18              | 10/01/2020    |
| 9127963H0   | 26361/Y-5913                                    | US TREASURY BILL       | 2,000,000.00           | 0.094        | 06/17/2021 | 0.095            | 1,999,437.50           | 1,999,291.67           | 1,999,680.00            | 1,999,448.12            | 10/01/2020    |
| 912796H36   | 26303/Y-5913                                    | US TREASURY BILL       | 5,000,000.00           | 0.043        | 06/29/2021 | 0.044            | 4,999,283.33           | 0.00                   | 4,999,300.00            | 0.00                    | 02/16/2021    |
| 912796B57   | 26302/Y-5913                                    | US TREASURY BILL       | 5,000,000.00           | 0.045        | 07/08/2021 | 0.046            | 4,999,193.75           | 0.00                   | 4,999,100.00            | 0.00                    | 02/16/2021    |
| 9127963S6   | 26113/Y-5913                                    | US TREASURY BILL       | 5,000,000.00           | 0.093        | 07/15/2021 | 0.094            | 4,998,252.78           | 4,997,893.06           | 4,999,050.00            | 4,998,271.10            | 09/23/2020    |
| 912828S76   | 26267/Y-5913                                    | US TREASURY NOTE       | 5,000,000.00           | 1.125        | 07/31/2021 | 0.082            | 5,021,875.00           | 5,025,904.61           | 5,022,450.00            | 5,025,400.00            | 01/22/2021    |
| 912828S76   | 26127/Y-5913                                    | US TREASURY NOTE       | 2,000,000.00           | 1.125        | 07/31/2021 | 0.119            | 2,008,386.96           | 2,009,931.93           | 2,008,980.00            | 2,010,160.00            | 10/01/2020    |
| 9127964B2   | 26301/Y-5913                                    | US TREASURY BILL       | 5,000,000.00           | 0.052        | 08/12/2021 | 0.053            | 4,998,813.28           | 0.00                   | 4,998,700.00            | 0.00                    | 02/16/2021    |
| 9127964B2   | 26129/Y-5913                                    | US TREASURY BILL       | 2,000,000.00           | 0.100        | 08/12/2021 | 0.101            | 1,999,088.89           | 1,998,933.33           | 1,999,480.00            | 1,999,267.62            | 10/01/2020    |
| 9127964B2   | 26188/Y-5913                                    | US TREASURY BILL       | 1,500,000.00           | 0.060        | 08/12/2021 | 0.061            | 1,499,590.00           | 1,499,520.00           | 1,499,610.00            | 1,499,450.72            | 11/23/2020    |
| 052397UJ3   | 26093/Y-5913                                    | AUSTIN TX LT GO        | 5,480,000.00           | 0.169        | 09/01/2021 | 0.169            | 5,480,000.00           | 5,480,000.00           | 5,478,410.80            | 5,474,300.80            | 10/06/2020    |
| 9127964L0   | 26118/Y-5913                                    | US TREASURY BILL       | 5,000,000.00           | 0.115        | 09/09/2021 | 0.117            | 4,996,933.33           | 4,996,486.11           | 4,998,350.00            | 4,997,572.05            | 09/24/2020    |
| 912828T34   | 25939/Y-5913                                    | US TREASURY NOTE       | 15,000,000.00          | 1.125        | 09/30/2021 | 0.412            | 15,062,069.83          | 15,070,229.24          | 15,092,550.00           | 15,102,000.00           | 03/16/2020    |
| 912828YJ3   | 26131/Y-5913                                    | US TREASURY NOTE       | 2,000,000.00           | 1.500        | 09/30/2021 | 0.120            | 2,016,092.03           | 2,018,207.42           | 2,016,880.00            | 2,018,440.00            | 10/01/2020    |
| 9127964V8   | 26300/Y-5913                                    | US TREASURY BILL       | 5,000,000.00           | 0.047        | 10/07/2021 | 0.048            | 4,998,567.71           | 0.00                   | 4,998,450.00            | 0.00                    | 02/16/2021    |

# Book Value & Market Value Report

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

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## HARRIS COUNTY

| CUSIP       | Item Agency-Fund | Security Title                             | Par/Face Amount         | Coupon Rate  | Maty Date  | Bond Eq Y @ Cost | Book Value 02/28/2021   | Book Value 01/31/2021   | Market Value 02/28/2021 | Market Value 01/31/2021 | Purchase Date |
|-------------|------------------|--------------------------------------------|-------------------------|--------------|------------|------------------|-------------------------|-------------------------|-------------------------|-------------------------|---------------|
| 9127964V8   | 26189/Y-5913     | US TREASURY BILL                           | 1,000,000.00            | 0.090        | 10/07/2021 | 0.092            | 999,447.56              | 999,377.25              | 999,690.00              | 999,454.40              | 11/23/2020    |
| 9128285F3   | 26216/Y-5913     | US TREASURY NOTE                           | 2,000,000.00            | 2.875        | 10/15/2021 | 0.099            | 2,034,641.85            | 2,038,896.11            | 2,034,840.00            | 2,038,820.00            | 12/11/2020    |
| 9127964W6   | 26299/Y-5913     | US TREASURY BILL                           | 5,000,000.00            | 0.050        | 11/04/2021 | 0.051            | 4,998,277.78            | 0.00                    | 4,998,000.00            | 0.00                    | 02/16/2021    |
| 9127964W6   | 26215/Y-5913     | US TREASURY BILL                           | 2,000,000.00            | 0.086        | 11/04/2021 | 0.087            | 1,998,815.97            | 1,998,682.29            | 1,999,200.00            | 1,998,709.36            | 12/11/2020    |
| 9128285R7   | 26298/Y-5913     | US TREASURY NOTE                           | 5,000,000.00            | 2.625        | 12/15/2021 | 0.068            | 5,101,115.61            | 0.00                    | 5,100,200.00            | 0.00                    | 02/16/2021    |
| 9128285R7   | 26214/Y-5913     | US TREASURY NOTE                           | 2,000,000.00            | 2.625        | 12/15/2021 | 0.104            | 2,039,894.14            | 2,043,759.32            | 2,040,080.00            | 2,043,760.00            | 12/11/2020    |
| 9128285V8   | 26217/Y-5913     | US TREASURY NOTE                           | 2,000,000.00            | 2.500        | 01/15/2022 | 0.101            | 2,042,002.52            | 2,045,677.74            | 2,041,960.00            | 2,045,460.00            | 12/14/2020    |
| 9128285F8   | 26218/Y-5913     | US TREASURY NOTE                           | 2,000,000.00            | 2.000        | 02/15/2022 | 0.084            | 2,036,776.07            | 2,039,709.77            | 2,036,640.00            | 2,039,300.00            | 12/14/2020    |
| 3133ELSN5   | 25945/Y-5913     | FFCB NOTE                                  | 10,000,000.00           | 0.700        | 03/11/2022 | 0.708            | 9,999,153.55            | 9,999,084.92            | 10,061,200.00           | 10,065,700.00           | 03/16/2020    |
| 9128286M7   | 26219/Y-5913     | US TREASURY NOTE                           | 2,000,000.00            | 2.250        | 04/15/2022 | 0.103            | 2,048,211.31            | 2,051,503.79            | 2,047,740.00            | 2,051,400.00            | 12/14/2020    |
| 9128285V3   | 26220/Y-5913     | US TREASURY NOTE                           | 2,000,000.00            | 1.750        | 05/15/2022 | 0.095            | 2,039,960.11            | 2,042,503.03            | 2,039,380.00            | 2,042,120.00            | 12/14/2020    |
| 912828YF1   | 26120/Y-5913     | US TREASURY NOTE                           | 5,000,000.00            | 1.500        | 09/15/2022 | 0.127            | 5,105,690.61            | 5,110,946.98            | 5,104,100.00            | 5,111,350.00            | 09/24/2020    |
| <b>Fund</b> | <b>5913</b>      | <b>METRO GENERAL MOBIL PROGRAM</b>         | <b>\$135,401,345.73</b> | <b>0.702</b> |            | <b>0.174</b>     | <b>\$135,945,840.73</b> | <b>\$105,891,919.48</b> | <b>\$136,040,111.53</b> | <b>\$105,987,658.00</b> |               |
|             | 26314/B-5921     | TX CLASS - POOL                            | 28,000,322.53           | 0.105        | 03/01/2021 | 0.105            | 28,000,322.53           | 0.00                    | 28,000,322.53           | 0.00                    | 02/25/2021    |
| 912796A41   | 26311/B-5921     | US TREASURY BILL                           | 8,000,000.00            | 0.030        | 06/03/2021 | 0.030            | 7,999,373.33            | 0.00                    | 7,998,880.00            | 0.00                    | 02/24/2021    |
| 912796H85   | 26310/B-5921     | US TREASURY BILL                           | 8,000,000.00            | 0.035        | 07/06/2021 | 0.035            | 7,999,012.22            | 0.00                    | 7,998,800.00            | 0.00                    | 02/24/2021    |
| 912796C64   | 26309/B-5921     | US TREASURY BILL                           | 8,000,000.00            | 0.033        | 08/05/2021 | 0.033            | 7,998,860.66            | 0.00                    | 7,998,000.00            | 0.00                    | 02/24/2021    |
| 9127964L0   | 26308/B-5921     | US TREASURY BILL                           | 8,000,000.00            | 0.038        | 09/09/2021 | 0.039            | 7,998,378.66            | 0.00                    | 7,997,360.00            | 0.00                    | 02/24/2021    |
| 9127964V8   | 26304/B-5921     | US TREASURY BILL                           | 8,000,000.00            | 0.020        | 10/07/2021 | 0.020            | 7,999,022.23            | 0.00                    | 7,997,520.00            | 0.00                    | 02/23/2021    |
| 9127964W6   | 26305/B-5921     | US TREASURY BILL                           | 8,000,000.00            | 0.030        | 11/04/2021 | 0.030            | 7,998,346.67            | 0.00                    | 7,996,800.00            | 0.00                    | 02/23/2021    |
| 9127965G0   | 26306/B-5921     | US TREASURY BILL                           | 8,000,000.00            | 0.030        | 12/02/2021 | 0.030            | 7,998,160.00            | 0.00                    | 7,995,920.00            | 0.00                    | 02/23/2021    |
| 912796A90   | 26307/B-5921     | US TREASURY BILL                           | 8,000,000.00            | 0.043        | 12/30/2021 | 0.043            | 7,997,128.89            | 0.00                    | 7,995,040.00            | 0.00                    | 02/23/2021    |
| <b>Fund</b> | <b>5921</b>      | <b>HCTRA FIRST LN REV &amp; REF 21 CON</b> | <b>\$92,000,322.53</b>  | <b>0.054</b> |            | <b>0.055</b>     | <b>\$91,988,605.19</b>  | <b>\$0.00</b>           | <b>\$91,978,642.53</b>  | <b>\$0.00</b>           |               |
|             | 23895/C-8349     | TX CLASS - POOL                            | 10,832,763.63           | 0.109        | 03/01/2021 | 0.109            | 10,832,763.63           | 10,831,857.62           | 10,832,763.63           | 10,831,857.62           | 04/06/2016    |
|             | 24041/C-8349     | LOGIC - POOL                               | 5,619,539.87            | 0.101        | 03/01/2021 | 0.101            | 5,619,539.87            | 5,619,105.95            | 5,619,539.87            | 5,619,105.95            | 08/31/2016    |
| 9128284G2   | 26108/C-8349     | US TREASURY NOTE                           | 2,000,000.00            | 2.375        | 04/15/2021 | 0.093            | 2,005,635.34            | 2,009,141.78            | 2,005,680.00            | 2,009,120.00            | 09/23/2020    |
| 9127962Y4   | 26110/C-8349     | US TREASURY BILL                           | 1,700,000.00            | 0.085        | 05/20/2021 | 0.086            | 1,699,678.89            | 1,699,566.50            | 1,699,813.00            | 1,699,616.11            | 09/23/2020    |
| 912796G94   | 26248/C-8349     | US TREASURY BILL                           | 3,000,000.00            | 0.085        | 06/15/2021 | 0.086            | 2,999,249.17            | 2,999,050.83            | 2,999,460.00            | 2,999,320.14            | 01/13/2021    |
| 912828T34   | 25942/C-8349     | US TREASURY NOTE                           | 5,000,000.00            | 1.125        | 09/30/2021 | 0.412            | 5,020,689.94            | 5,023,409.75            | 5,030,850.00            | 5,034,000.00            | 03/16/2020    |
| 9128285R7   | 26247/C-8349     | US TREASURY NOTE                           | 2,000,000.00            | 2.625        | 12/15/2021 | 0.102            | 2,039,914.90            | 2,043,782.09            | 2,040,080.00            | 2,043,760.00            | 01/13/2021    |
| 3133ELSN5   | 25946/C-8349     | FFCB NOTE                                  | 4,720,000.00            | 0.700        | 03/11/2022 | 0.708            | 4,719,600.48            | 4,719,568.08            | 4,748,886.40            | 4,751,010.40            | 03/16/2020    |
| 052397UK0   | 26092/C-8349     | AUSTIN TX LT GO                            | 1,205,000.00            | 0.269        | 09/01/2022 | 0.269            | 1,205,000.00            | 1,205,000.00            | 1,204,963.85            | 1,202,674.35            | 10/06/2020    |
| <b>Fund</b> | <b>8349</b>      | <b>WORKMEN COMP</b>                        | <b>\$36,077,303.50</b>  | <b>0.593</b> |            | <b>0.229</b>     | <b>\$36,142,072.22</b>  | <b>\$36,150,482.60</b>  | <b>\$36,182,036.75</b>  | <b>\$36,190,464.57</b>  |               |
|             | 23011/B-8573     | LONE STAR - POOL                           | 11,893,311.07           | 0.092        | 03/01/2021 | 0.092            | 11,893,311.07           | 11,892,467.47           | 11,893,311.07           | 11,892,467.47           | 09/16/2013    |
|             | 23129/B-8573     | LOGIC - POOL                               | 71,416,387.60           | 0.101        | 03/01/2021 | 0.101            | 71,416,387.60           | 71,410,872.88           | 71,416,387.60           | 71,410,872.88           | 01/23/2014    |
| 89233GQ17   | 26028/B-8573     | TMCC - DISC CP                             | 15,000,000.00           | 0.400        | 03/01/2021 | 0.407            | 15,000,000.00           | 14,995,333.33           | 15,000,000.00           | 14,998,833.30           | 06/05/2020    |

# Book Value & Market Value Report

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## HARRIS COUNTY

| CUSIP       | Item Agency-Fund        | Security Title           | Par/Face Amount         | Coupon Rate  | Maty Date   | Bond Eq Y @ Cost | Book Value 02/28/2021   | Book Value 01/31/2021   | Market Value 02/28/2021 | Market Value 01/31/2021 | Purchase Date |
|-------------|-------------------------|--------------------------|-------------------------|--------------|-------------|------------------|-------------------------|-------------------------|-------------------------|-------------------------|---------------|
| 6500356Y9   | 23248/B-8573            | TX CLASS - POOL          | 32,452,382.59           | 0.109        | 03/01/2021  | 0.109            | 32,452,382.59           | 32,449,668.42           | 32,452,382.59           | 32,449,668.42           | 05/19/2014    |
| 9127962Y4   | 25147/B-8573            | NEW YORK STATE REVENUE   | 5,000,000.00            | 2.380        | 03/15/2021  | 3.002            | 4,998,837.27            | 4,996,345.72            | 5,003,700.00            | 5,012,300.00            | 11/26/2018    |
| 914026TT6   | 26066/B-8573            | US TREASURY BILL         | 20,000,000.00           | 0.125        | 05/20/2021  | 0.127            | 19,994,444.44           | 19,992,500.00           | 19,997,800.00           | 19,995,483.60           | 07/28/2020    |
| 9127964B2   | 25121/B-8573            | UNIV OF ALABAMA REV BON  | 330,000.00              | 1.800        | 07/01/2021  | 3.000            | 328,739.55              | 328,424.44              | 331,742.40              | 332,385.90              | 10/29/2018    |
| 912828D72   | 26164/B-8573            | US TREASURY BILL         | 40,000,000.00           | 0.000        | 08/12/2021  | 0.091            | 39,983,600.00           | 39,980,800.00           | 39,989,600.00           | 39,985,352.40           | 10/27/2020    |
| 912828D72   | 26232/B-8573            | US TREASURY NOTE         | 50,000,000.00           | 2.000        | 08/31/2021  | 0.109            | 50,471,492.69           | 50,543,633.64           | 50,482,500.00           | 50,543,000.00           | 01/08/2021    |
| 912828YC8   | 26233/B-8573            | US TREASURY NOTE         | 20,000,000.00           | 2.000        | 08/31/2021  | 0.109            | 20,188,597.07           | 20,217,453.46           | 20,193,000.00           | 20,217,200.00           | 01/08/2021    |
| 912828YC8   | 26249/B-8573            | US TREASURY NOTE         | 50,000,000.00           | 1.500        | 08/31/2021  | 0.079            | 50,354,313.86           | 50,408,525.82           | 50,357,500.00           | 50,402,500.00           | 01/13/2021    |
| 912828YC8   | 26250/B-8573            | US TREASURY NOTE         | 10,000,000.00           | 1.500        | 08/31/2021  | 0.091            | 10,070,241.17           | 10,080,988.45           | 10,071,500.00           | 10,080,500.00           | 01/13/2021    |
| 9128282F6   | 26268/B-8573            | US TREASURY NOTE         | 10,000,000.00           | 1.125        | 08/31/2021  | 0.087            | 10,051,753.39           | 10,059,671.95           | 10,052,700.00           | 10,059,000.00           | 01/22/2021    |
| 9128282F6   | 26122/B-8573            | US TREASURY NOTE         | 40,000,000.00           | 1.125        | 08/31/2021  | 0.116            | 40,202,084.86           | 40,233,004.95           | 40,210,800.00           | 40,236,000.00           | 09/24/2020    |
| 912828Z60   | 25883/B-8573            | US TREASURY NOTE         | 30,000,000.00           | 1.375        | 01/31/2022  | 1.438            | 29,982,999.65           | 29,981,582.96           | 30,355,200.00           | 30,381,000.00           | 02/13/2020    |
| 9698878C5   | 26287/B-8573            | WILLIAMSON CO TX LT GO   | 1,400,000.00            | 0.141        | 02/15/2022  | 0.141            | 1,400,000.00            | 0.00                    | 1,399,230.00            | 0.00                    | 02/17/2021    |
| 235241VE3   | 26172/B-8573            | DALLAS AREA RAPID TRANS  | 1,000,000.00            | 0.397        | 12/01/2022  | 0.397            | 1,000,000.00            | 1,000,000.00            | 1,003,490.00            | 1,003,050.00            | 11/18/2020    |
| 9698878D3   | 26288/B-8573            | WILLIAMSON CO TX LT GO   | 500,000.00              | 0.191        | 02/15/2023  | 0.191            | 500,000.00              | 0.00                    | 499,410.00              | 0.00                    | 02/17/2021    |
| 882806CNO   | 22308/B-8573            | TEXAS ST TECH UNIV REV E | 850,000.00              | 3.820        | 08/15/2025C | 3.820            | 850,000.00              | 850,000.00              | 863,991.00              | 866,362.50              | 02/14/2012    |
| <b>Fund</b> | <b>8573 TRA REVENUE</b> |                          | <b>\$409,842,081.26</b> | <b>0.889</b> |             | <b>0.257</b>     | <b>\$411,139,185.21</b> | <b>\$409,421,273.49</b> | <b>\$411,574,244.66</b> | <b>\$409,865,976.47</b> |               |
| 59164GEJ7   | 23465/B-8577            | TX CLASS - POOL          | 19,172,596.33           | 0.109        | 03/01/2021  | 0.109            | 19,172,596.33           | 19,170,992.80           | 19,172,596.33           | 19,170,992.80           | 01/28/2015    |
| 9127962Q1   | 23466/B-8577            | LOGIC - POOL             | 15,957,783.92           | 0.101        | 03/01/2021  | 0.101            | 15,957,783.92           | 15,956,551.68           | 15,957,783.92           | 15,956,551.68           | 01/28/2015    |
| 9127962Y4   | 23010/B-8577            | LONE STAR - POOL         | 13,574,238.24           | 0.092        | 03/01/2021  | 0.092            | 13,574,238.24           | 13,573,275.41           | 13,574,238.24           | 13,573,275.41           | 09/16/2013    |
| 9127962Y4   | 25772/B-8577            | METRO WSTWTR RECL DIS    | 1,000,000.00            | 1.787        | 04/01/2021  | 1.787            | 1,000,000.00            | 1,000,000.00            | 1,001,310.00            | 1,002,600.00            | 12/10/2019    |
| 9127962Y4   | 26071/B-8577            | US TREASURY BILL         | 2,000,000.00            | 0.121        | 04/22/2021  | 0.123            | 1,999,650.17            | 1,999,461.80            | 1,999,900.00            | 1,999,746.34            | 07/30/2020    |
| 9127962Y4   | 26074/B-8577            | US TREASURY BILL         | 2,000,000.00            | 0.113        | 05/20/2021  | 0.115            | 1,999,497.78            | 1,999,322.00            | 1,999,780.00            | 1,999,548.36            | 07/30/2020    |
| 912796G86   | 26124/B-8577            | US TREASURY BILL         | 2,000,000.00            | 0.090        | 05/20/2021  | 0.091            | 1,999,600.00            | 1,999,460.00            | 1,999,780.00            | 1,999,548.36            | 10/01/2020    |
| 9128287A2   | 26240/B-8577            | US TREASURY BILL         | 5,000,000.00            | 0.088        | 06/08/2021  | 0.089            | 4,998,790.00            | 4,998,447.78            | 4,999,450.00            | 4,998,769.40            | 01/11/2021    |
| 9127963S6   | 26073/B-8577            | US TREASURY NOTE         | 2,000,000.00            | 1.625        | 06/30/2021  | 0.118            | 2,009,989.27            | 2,012,300.84            | 2,010,460.00            | 2,012,500.00            | 07/30/2020    |
| 912828S76   | 26238/B-8577            | US TREASURY BILL         | 5,000,000.00            | 0.080        | 07/15/2021  | 0.081            | 4,998,488.89            | 4,998,177.77            | 4,999,050.00            | 4,998,271.10            | 01/11/2021    |
| 912828S76   | 26072/B-8577            | US TREASURY NOTE         | 2,000,000.00            | 1.125        | 07/31/2021  | 0.119            | 2,008,370.90            | 2,009,912.91            | 2,008,980.00            | 2,010,160.00            | 07/30/2020    |
| 912828S76   | 26266/B-8577            | US TREASURY NOTE         | 10,000,000.00           | 1.125        | 07/31/2021  | 0.082            | 10,043,750.00           | 10,051,809.21           | 10,044,900.00           | 10,050,800.00           | 01/22/2021    |
| 9127964B2   | 26128/B-8577            | US TREASURY BILL         | 3,000,000.00            | 0.100        | 08/12/2021  | 0.101            | 2,998,633.33            | 2,998,400.00            | 2,999,220.00            | 2,998,901.43            | 10/01/2020    |
| 912828YC8   | 26070/B-8577            | US TREASURY NOTE         | 2,000,000.00            | 1.500        | 08/31/2021  | 0.129            | 2,013,720.68            | 2,015,820.02            | 2,014,300.00            | 2,016,100.00            | 07/30/2020    |
| 9127964L0   | 26117/B-8577            | US TREASURY BILL         | 15,000,000.00           | 0.115        | 09/09/2021  | 0.117            | 14,990,800.00           | 14,989,458.34           | 14,995,050.00           | 14,992,716.15           | 09/24/2020    |
| 912828T34   | 25941/B-8577            | US TREASURY NOTE         | 10,000,000.00           | 1.125        | 09/30/2021  | 0.412            | 10,041,379.88           | 10,046,819.49           | 10,061,700.00           | 10,068,000.00           | 03/16/2020    |
| 912828YJ3   | 26130/B-8577            | US TREASURY NOTE         | 3,000,000.00            | 1.500        | 09/30/2021  | 0.120            | 3,024,138.05            | 3,027,311.13            | 3,025,320.00            | 3,027,660.00            | 10/01/2020    |
| 9127964V8   | 26190/B-8577            | US TREASURY BILL         | 2,000,000.00            | 0.090        | 10/07/2021  | 0.092            | 1,998,895.11            | 1,998,754.49            | 1,999,380.00            | 1,998,908.80            | 11/23/2020    |
| 9127964W6   | 26191/B-8577            | US TREASURY BILL         | 2,000,000.00            | 0.097        | 11/04/2021  | 0.098            | 1,998,663.55            | 1,998,512.66            | 1,999,200.00            | 1,998,709.36            | 11/23/2020    |
| 912828YT1   | 26192/B-8577            | US TREASURY NOTE         | 2,000,000.00            | 1.500        | 11/30/2021  | 0.104            | 2,020,945.90            | 2,023,086.36            | 2,021,400.00            | 2,023,200.00            | 11/23/2020    |
| 912828SV8   | 26187/B-8577            | US TREASURY NOTE         | 2,000,000.00            | 2.500        | 01/15/2022  | 0.118            | 2,041,686.61            | 2,045,334.18            | 2,041,960.00            | 2,045,460.00            | 11/23/2020    |

Book Value & Market Value Report



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| HARRIS COUNTY |                                  |                         |                  |             |            |                  |                       |                       |                         |                         |               |
|---------------|----------------------------------|-------------------------|------------------|-------------|------------|------------------|-----------------------|-----------------------|-------------------------|-------------------------|---------------|
| CUSIP         | Item Agency-Fund                 | Security Title          | Par/Face Amount  | Coupon Rate | Maty Date  | Bond Eq Y @ Cost | Book Value 02/28/2021 | Book Value 01/31/2021 | Market Value 02/28/2021 | Market Value 01/31/2021 | Purchase Date |
| 912828Z60     | 26194/B-8577                     | US TREASURY NOTE        | 2,000,000.00     | 1.375       | 01/31/2022 | 0.118            | 2,023,097.58          | 2,025,022.38          | 2,023,680.00            | 2,025,400.00            | 11/24/2020    |
| 912828ZA1     | 26195/B-8577                     | US TREASURY NOTE        | 2,000,000.00     | 1.125       | 02/28/2022 | 0.124            | 2,019,986.44          | 2,021,523.86          | 2,020,460.00            | 2,021,880.00            | 11/24/2020    |
| 3133ELSN5     | 25953/B-8577                     | FFCB NOTE               | 12,000,000.00    | 0.700       | 03/11/2022 | 0.708            | 11,998,984.26         | 11,998,901.91         | 12,073,440.00           | 12,078,840.00           | 03/16/2020    |
| 9128286H8     | 26119/B-8577                     | US TREASURY NOTE        | 10,000,000.00    | 2.375       | 03/15/2022 | 0.137            | 10,232,684.47         | 10,249,874.88         | 10,235,200.00           | 10,252,300.00           | 09/24/2020    |
| 912828J76     | 26196/B-8577                     | US TREASURY NOTE        | 2,000,000.00     | 1.750       | 03/31/2022 | 0.129            | 2,035,061.77          | 2,037,547.17          | 2,035,620.00            | 2,037,960.00            | 11/24/2020    |
| 912828WZ9     | 26197/B-8577                     | US TREASURY NOTE        | 2,000,000.00     | 1.750       | 04/30/2022 | 0.135            | 2,037,655.65          | 2,040,136.49          | 2,038,120.00            | 2,040,620.00            | 11/24/2020    |
| 912828XR6     | 26198/B-8577                     | US TREASURY NOTE        | 2,000,000.00     | 1.750       | 05/31/2022 | 0.143            | 2,040,134.50          | 2,042,598.90          | 2,040,540.00            | 2,043,280.00            | 11/24/2020    |
| 912828XW5     | 26199/B-8577                     | US TREASURY NOTE        | 2,000,000.00     | 1.750       | 06/30/2022 | 0.149            | 2,042,665.91          | 2,045,124.03          | 2,043,200.00            | 2,046,260.00            | 11/25/2020    |
| 9128282P4     | 26200/B-8577                     | US TREASURY NOTE        | 2,000,000.00     | 1.875       | 07/31/2022 | 0.151            | 2,048,824.56          | 2,051,468.83          | 2,049,060.00            | 2,052,580.00            | 11/25/2020    |
| 9128282S8     | 26204/B-8577                     | US TREASURY NOTE        | 2,000,000.00     | 1.625       | 08/31/2022 | 0.149            | 2,044,208.56          | 2,046,467.40          | 2,044,380.00            | 2,047,420.00            | 11/25/2020    |
| 912828L57     | 26202/B-8577                     | US TREASURY NOTE        | 2,000,000.00     | 1.750       | 09/30/2022 | 0.154            | 2,050,449.05          | 2,052,892.95          | 2,050,620.00            | 2,054,140.00            | 11/25/2020    |
| 912828M49     | 26203/B-8577                     | US TREASURY NOTE        | 2,000,000.00     | 1.875       | 10/31/2022 | 0.156            | 2,057,228.72          | 2,059,859.93          | 2,057,180.00            | 2,061,260.00            | 11/25/2020    |
| 912828TY6     | 26207/B-8577                     | US TREASURY NOTE        | 5,000,000.00     | 1.625       | 11/15/2022 | 0.136            | 5,127,046.50          | 5,132,747.30          | 5,125,800.00            | 5,134,000.00            | 12/08/2020    |
| 912828YW4     | 26208/B-8577                     | US TREASURY NOTE        | 5,000,000.00     | 1.625       | 12/15/2022 | 0.142            | 5,132,587.24          | 5,138,263.76          | 5,131,850.00            | 5,140,250.00            | 12/08/2020    |
| 912828Z29     | 26209/B-8577                     | US TREASURY NOTE        | 5,000,000.00     | 1.500       | 01/15/2023 | 0.145            | 5,126,820.88          | 5,132,004.80          | 5,125,800.00            | 5,133,400.00            | 12/08/2020    |
| Fund          | 8577 TRA R&R                     |                         | \$177,704,618.49 | 0.806       |            | 0.180            | \$178,909,054.70      | \$178,987,643.46      | \$179,020,708.49        | \$179,112,009.19        |               |
| 789220HQ6     | 25110/K-8597                     | SAINT CROIX WI SCH DIST | 300,000.00       | 3.000       | 03/01/2021 | 2.143            | 300,000.00            | 300,207.69            | 300,114.00              | 300,687.00              | 10/26/2018    |
| 557215CP3     | 25116/K-8597                     | MADISON CNTY KY GO UNL  | 150,000.00       | 2.000       | 03/01/2021 | 2.320            | 150,000.00            | 149,961.20            | 150,034.50              | 150,208.50              | 10/29/2018    |
| 791400WF7     | 24847/K-8597                     | ST LOUIS CNTY TAX EXMPT | 1,000,000.00     | 2.250       | 03/01/2021 | 1.780            | 1,000,000.00          | 1,000,379.83          | 1,000,290.00            | 1,001,730.00            | 04/10/2018    |
| 862335PN0     | 24869/K-8597                     | CITY OF STOUTGTON WI G  | 525,000.00       | 2.000       | 04/01/2021 | 1.948            | 525,021.05            | 525,042.10            | 525,756.00              | 526,601.25              | 04/26/2018    |
| 602369AM2     | 25114/K-8597                     | MILWAUKEE WI TECH CLG   | 300,000.00       | 2.000       | 06/01/2021 | 2.203            | 299,852.62            | 299,803.49            | 301,341.00              | 301,869.00              | 11/15/2018    |
| 8828542S0     | 26091/K-8597                     | TEXAS ST WATER DEV BRD  | 1,000,000.00     | 3.000       | 08/01/2021 | 0.361            | 1,010,965.39          | 1,013,158.47          | 1,011,720.00            | 1,014,240.00            | 06/02/2020    |
| 194475VS5     | 26156/K-8597                     | COLLEGE STATION ISD TX  | 2,140,000.00     | 5.000       | 08/15/2021 | 0.151            | 2,187,232.34          | 2,195,872.41          | 2,187,165.60            | 2,196,217.80            | 10/29/2020    |
| 46256QGH3     | 25115/K-8597                     | IOWA ST BRD REGENTS HO  | 375,000.00       | 1.250       | 09/01/2021 | 2.090            | 373,478.12            | 373,224.48            | 376,927.50              | 377,246.25              | 10/26/2018    |
| 208418S61     | 26160/K-8597                     | CONROE ISD TX UT GO     | 2,430,000.00     | 4.000       | 02/15/2022 | 0.171            | 2,518,779.18          | 2,526,521.55          | 2,519,594.10            | 2,527,297.20            | 11/17/2020    |
| 899525UB3     | 25893/K-8597                     | TULSA OK ISD #1 UT GO   | 1,400,000.00     | 2.000       | 03/01/2022 | 0.948            | 1,414,525.80          | 1,415,736.28          | 1,424,570.00            | 1,428,434.00            | 03/17/2020    |
| 519064BV0     | 26162/K-8597                     | LAURENS CO SCH DIST GA  | 750,000.00       | 4.000       | 03/01/2022 | 0.301            | 777,669.18            | 779,974.95            | 778,687.50              | 781,530.00              | 11/17/2020    |
| 121638EZ9     | 25474/K-8597                     | BURLINGTON CO NJ GO     | 80,000.00        | 2.000       | 05/01/2022 | 1.627            | 80,335.69             | 80,359.66             | 81,628.80               | 81,787.20               | 05/10/2019    |
| 395468LP4     | 26037/K-8597                     | GREENSBORO NC ENTERPR   | 1,915,000.00     | 3.000       | 06/01/2022 | 0.220            | 1,981,364.66          | 1,985,788.97          | 1,984,820.90            | 1,989,110.50            | 06/25/2020    |
| 791230WG6     | 26159/K-8597                     | ST LOUIS CO. MN UT GO   | 1,075,000.00     | 2.000       | 12/01/2022 | 0.210            | 1,108,581.07          | 1,110,180.17          | 1,105,422.50            | 1,110,098.75            | 11/05/2020    |
| 35880CF82     | 26243/K-8597                     | FRISCO TX ISD UT GO     | 500,000.00       | 3.000       | 02/15/2023 | 0.180            | 527,505.55            | 528,677.66            | 526,855.00              | 528,745.00              | 01/12/2021    |
| Fund          | 8597 TRA SR LN REV&REF 2018A REV |                         | \$13,940,000.00  | 3.181       |            | 0.628            | \$14,255,310.65       | \$14,284,888.91       | \$14,274,927.40         | \$14,315,802.45         |               |
|               | 24542/C-9990                     | LONE STAR - POOL        | 31,310.75        | 0.092       | 03/01/2021 | 0.092            | 31,310.75             | 31,308.53             | 31,310.75               | 31,308.53               | 09/11/2017    |
|               | 24544/C-9990                     | LOGIC - POOL            | 29,649.08        | 0.100       | 03/01/2021 | 0.100            | 29,649.08             | 29,646.80             | 29,649.08               | 29,646.80               | 09/11/2017    |
| 9127962F5     | 26143/C-9990                     | US TREASURY BILL        | 3,500,000.00     | 0.100       | 03/25/2021 | 0.101            | 3,499,766.67          | 3,499,494.44          | 3,499,930.00            | 3,499,696.66            | 10/14/2020    |
| 9127962F5     | 26257/C-9990                     | US TREASURY BILL        | 20,000,000.00    | 0.070       | 03/25/2021 | 0.071            | 19,999,066.67         | 19,997,977.78         | 19,999,600.00           | 19,998,266.60           | 01/15/2021    |
| 9127964L0     | 26258/C-9990                     | US TREASURY BILL        | 30,000,000.00    | 0.078       | 09/09/2021 | 0.079            | 29,987,500.00         | 29,985,677.08         | 29,990,100.00           | 29,985,432.30           | 01/15/2021    |

Book Value & Market Value Report



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| HARRIS COUNTY |                  |                                  |                  |             |            |                  |                       |                       |                         |                         |               |
|---------------|------------------|----------------------------------|------------------|-------------|------------|------------------|-----------------------|-----------------------|-------------------------|-------------------------|---------------|
| CUSIP         | Item Agency-Fund | Security Title                   | Par/Face Amount  | Coupon Rate | Maty Date  | Bond Eq Y @ Cost | Book Value 02/28/2021 | Book Value 01/31/2021 | Market Value 02/28/2021 | Market Value 01/31/2021 | Purchase Date |
| 9127964L0     | 26293/C-9990     | US TREASURY BILL                 | 50,000,000.00    | 0.045       | 09/09/2021 | 0.046            | 49,988,000.00         | 0.00                  | 49,983,500.00           | 0.00                    | 02/12/2021    |
| 9127964L0     | 26294/C-9990     | US TREASURY BILL                 | 35,000,000.00    | 0.043       | 09/09/2021 | 0.044            | 34,991,973.33         | 0.00                  | 34,988,450.00           | 0.00                    | 02/12/2021    |
| Fund          | 9990             | Constitutional Debt Service Fund | \$138,560,959.83 | 0.057       |            | 0.057            | \$138,527,266.50      | \$53,544,104.63       | \$138,522,539.83        | \$53,544,350.89         |               |
|               | 24560/C-9991     | LOGIC - POOL                     | 70,042,324.00    | 0.101       | 03/01/2021 | 0.101            | 70,042,324.00         | 70,036,915.40         | 70,042,324.00           | 70,036,915.40           | 09/19/2017    |
|               | 24561/C-9991     | TX CLASS - POOL                  | 56,072,475.40    | 0.109       | 03/01/2021 | 0.109            | 56,072,475.40         | 56,067,785.77         | 56,072,475.40           | 56,067,785.77           | 09/19/2017    |
|               | 25971/C-9991     | LONE STAR - POOL                 | 60,122,589.81    | 0.092       | 03/01/2021 | 0.092            | 60,122,589.81         | 60,118,325.29         | 60,122,589.81           | 60,118,325.29           | 03/31/2020    |
| 64990AJF3     | 25172/C-9991     | NY ST DORM REV BONDS             | 5,000,000.00     | 2.550       | 03/15/2021 | 2.916            | 4,999,313.74          | 4,997,843.19          | 5,004,300.00            | 5,013,400.00            | 12/10/2018    |
| 64990AKR5     | 24970/C-9991     | NY ST DORM AUTH SALES T          | 10,000,000.00    | 2.850       | 03/15/2021 | 2.850            | 10,000,000.00         | 10,000,000.00         | 10,009,700.00           | 10,030,300.00           | 07/19/2018    |
| 9127962F5     | 24272/C-9991     | US TREASURY BILL                 | 50,000,000.00    | 0.160       | 03/25/2021 | 0.162            | 49,994,666.67         | 49,988,444.44         | 49,999,000.00           | 49,995,666.50           | 01/12/2021    |
| 9127962F5     | 26057/C-9991     | US TREASURY BILL                 | 50,000,000.00    | 0.145       | 03/25/2021 | 0.147            | 49,995,166.67         | 49,989,527.78         | 49,999,000.00           | 49,995,666.50           | 07/09/2020    |
| 912828Q37     | 25890/C-9991     | US TREASURY NOTE                 | 50,000,000.00    | 1.250       | 03/31/2021 | 1.491            | 49,990,210.38         | 49,981,073.40         | 50,048,500.00           | 50,092,500.00           | 02/18/2020    |
| 9127964Y2     | 26235/C-9991     | US TREASURY BILL                 | 50,000,000.00    | 0.071       | 04/15/2021 | 0.072            | 49,995,562.50         | 49,992,801.39         | 49,997,500.00           | 49,993,673.50           | 01/08/2021    |
| 9127964Z9     | 26236/C-9991     | US TREASURY BILL                 | 50,000,000.00    | 0.076       | 04/29/2021 | 0.077            | 49,993,772.22         | 49,990,816.66         | 49,996,500.00           | 49,992,668.50           | 01/08/2021    |
| 885205MA9     | 25291/C-9991     | THORNAPPLE KELLOG MI SK          | 900,000.00       | 2.900       | 05/01/2021 | 2.900            | 900,000.00            | 900,000.00            | 903,942.00              | 905,994.00              | 02/20/2019    |
| 677522S96     | 25739/C-9991     | STATE OF OHIO UT GO              | 3,260,000.00     | 1.750       | 05/01/2021 | 1.750            | 3,260,000.00          | 3,260,000.00          | 3,268,117.40            | 3,273,822.40            | 11/20/2019    |
| 912796F87     | 26237/C-9991     | US TREASURY BILL                 | 50,000,000.00    | 0.074       | 05/11/2021 | 0.075            | 49,992,702.78         | 49,989,825.00         | 49,996,000.00           | 49,993,138.50           | 01/08/2021    |
| 88213APC3     | 25584/C-9991     | TEXAS A&M UNIV REVS              | 3,500,000.00     | 1.964       | 05/15/2021 | 1.964            | 3,500,000.00          | 3,500,000.00          | 3,513,650.00            | 3,517,605.00            | 08/14/2019    |
| 9127962Y4     | 26065/C-9991     | US TREASURY BILL                 | 50,000,000.00    | 0.124       | 05/20/2021 | 0.126            | 49,986,222.22         | 49,981,400.00         | 49,994,500.00           | 49,988,709.00           | 07/28/2020    |
| 9127962Y4     | 26184/C-9991     | US TREASURY BILL                 | 50,000,000.00    | 0.081       | 05/20/2021 | 0.082            | 49,991,000.00         | 49,987,850.00         | 49,994,500.00           | 49,988,709.00           | 11/20/2020    |
| 912796B24     | 26251/C-9991     | US TREASURY BILL                 | 50,000,000.00    | 0.083       | 06/10/2021 | 0.084            | 49,988,356.95         | 49,985,129.17         | 49,993,500.00           | 49,986,213.50           | 01/13/2021    |
| 912796B32     | 26254/C-9991     | US TREASURY BILL                 | 25,000,000.00    | 0.078       | 06/24/2021 | 0.079            | 24,993,760.85         | 24,992,241.75         | 24,996,000.00           | 24,992,357.00           | 01/15/2021    |
| 912796B32     | 26245/C-9991     | US TREASURY BILL                 | 25,000,000.00    | 0.083       | 06/24/2021 | 0.084            | 24,993,371.53         | 24,991,757.64         | 24,996,000.00           | 24,992,357.00           | 01/13/2021    |
| 880461L97     | 25927/C-9991     | TENNESSEE HSG DEV AGY F          | 505,000.00       | 1.399       | 07/01/2021 | 1.399            | 505,000.00            | 590,000.00            | 504,762.65              | 589,592.90              | 03/25/2020    |
| 912796B57     | 26255/C-9991     | US TREASURY BILL                 | 50,000,000.00    | 0.086       | 07/08/2021 | 0.173            | 49,984,591.67         | 49,981,247.23         | 49,991,000.00           | 49,984,000.00           | 01/15/2021    |
| 9127963S6     | 26252/C-9991     | US TREASURY BILL                 | 50,000,000.00    | 0.085       | 07/15/2021 | 0.086            | 49,983,944.44         | 49,980,638.88         | 49,990,500.00           | 49,982,711.00           | 01/15/2021    |
| 9128287F1     | 26263/C-9991     | US TREASURY NOTE                 | 50,000,000.00    | 1.750       | 07/31/2021 | 0.082            | 50,349,619.29         | 50,414,022.84         | 50,355,500.00           | 50,410,000.00           | 01/15/2021    |
| 9127964B2     | 26270/C-9991     | US TREASURY BILL                 | 50,000,000.00    | 0.070       | 08/12/2021 | 0.071            | 49,983,984.38         | 49,981,250.00         | 49,987,000.00           | 49,981,690.50           | 01/25/2021    |
| 912828D72     | 24320/C-9991     | US TREASURY NOTE                 | 50,000,000.00    | 2.000       | 08/31/2021 | 0.100            | 50,473,767.41         | 50,546,256.41         | 50,482,500.00           | 50,543,000.00           | 01/12/2021    |
| 9127964L0     | 26279/C-9991     | US TREASURY BILL                 | 50,000,000.00    | 0.061       | 09/09/2021 | 0.062            | 49,983,708.33         | 0.00                  | 49,983,500.00           | 0.00                    | 02/04/2021    |
| 912828YJ3     | 24073/C-9991     | US TREASURY NOTE                 | 50,000,000.00    | 1.500       | 09/30/2021 | 1.594            | 49,972,460.94         | 49,968,840.78         | 50,422,000.00           | 50,461,000.00           | 01/12/2021    |
| 912828T34     | 25938/C-9991     | US TREASURY NOTE                 | 50,000,000.00    | 1.125       | 09/30/2021 | 0.412            | 50,206,899.42         | 50,234,097.47         | 50,308,500.00           | 50,340,000.00           | 03/16/2020    |
| 9127964V8     | 26278/C-9991     | US TREASURY BILL                 | 50,000,000.00    | 0.058       | 10/07/2021 | 0.059            | 49,982,277.78         | 0.00                  | 49,984,500.00           | 0.00                    | 02/04/2021    |
| 9127964V8     | 26269/C-9991     | US TREASURY BILL                 | 25,000,000.00    | 0.078       | 10/07/2021 | 0.080            | 24,988,006.95         | 24,986,480.56         | 24,992,250.00           | 24,986,360.00           | 01/25/2021    |
| 9128285F3     | 26286/C-9991     | US TREASURY NOTE                 | 50,000,000.00    | 2.875       | 10/15/2021 | 0.048            | 50,881,646.93         | 0.00                  | 50,871,000.00           | 0.00                    | 02/09/2021    |
| 9128285F3     | 26277/C-9991     | US TREASURY NOTE                 | 50,000,000.00    | 2.875       | 10/15/2021 | 0.081            | 50,871,263.59         | 0.00                  | 50,871,000.00           | 0.00                    | 02/04/2021    |
| 9127964W6     | 26276/C-9991     | US TREASURY BILL                 | 50,000,000.00    | 0.060       | 11/04/2021 | 0.061            | 49,979,329.89         | 0.00                  | 49,980,000.00           | 0.00                    | 02/04/2021    |
| 912828RR3     | 26285/C-9991     | US TREASURY NOTE                 | 50,000,000.00    | 2.000       | 11/15/2021 | 0.063            | 50,685,357.86         | 0.00                  | 50,683,500.00           | 0.00                    | 02/09/2021    |
| 912828RR3     | 26275/C-9991     | US TREASURY NOTE                 | 50,000,000.00    | 2.000       | 11/15/2021 | 0.082            | 50,678,635.29         | 0.00                  | 50,683,500.00           | 0.00                    | 02/04/2021    |

## Book Value & Market Value Report

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### HARRIS COUNTY

| CUSIP               | Item Agency-Fund | Security Title                         | Par/Face Amount           | Coupon Rate  | Maty Date  | Bond Eq Y @ Cost | Book Value 02/28/2021     | Book Value 01/31/2021     | Market Value 02/28/2021   | Market Value 01/31/2021   | Purchase Date |
|---------------------|------------------|----------------------------------------|---------------------------|--------------|------------|------------------|---------------------------|---------------------------|---------------------------|---------------------------|---------------|
| 235241TK2           | 26165/C-9991     | DALLAS AREA RAPID TRANS                | 765,000.00                | 0.945        | 12/01/2021 | 0.945            | 765,000.00                | 765,000.00                | 769,620.60                | 770,010.75                | 03/26/2020    |
| 235241VD5           | 26171/C-9991     | DALLAS AREA RAPID TRANS                | 1,450,000.00              | 0.297        | 12/01/2021 | 0.297            | 1,450,000.00              | 1,450,000.00              | 1,451,754.50              | 1,451,696.50              | 11/18/2020    |
| 9127965G0           | 26284/C-9991     | US TREASURY BILL                       | 50,000,000.00             | 0.043        | 12/02/2021 | 0.044            | 49,983,516.66             | 0.00                      | 49,974,500.00             | 0.00                      | 02/09/2021    |
| 9128285R7           | 26283/C-9991     | US TREASURY NOTE                       | 50,000,000.00             | 2.625        | 12/15/2021 | 0.057            | 51,015,650.28             | 0.00                      | 51,002,000.00             | 0.00                      | 02/09/2021    |
| 912796A90           | 26272/C-9991     | US TREASURY BILL                       | 30,000,000.00             | 0.085        | 12/30/2021 | 0.086            | 29,978,466.67             | 29,976,483.34             | 29,981,400.00             | 29,977,038.30             | 01/27/2021    |
| 912828Y27           | 26282/C-9991     | US TREASURY NOTE                       | 50,000,000.00             | 1.625        | 12/31/2021 | 0.070            | 50,648,858.17             | 0.00                      | 50,644,500.00             | 0.00                      | 02/09/2021    |
| 9128285V8           | 26281/C-9991     | US TREASURY NOTE                       | 50,000,000.00             | 2.500        | 01/15/2022 | 0.069            | 51,064,338.24             | 0.00                      | 51,049,000.00             | 0.00                      | 02/09/2021    |
| 8648136T2           | 25689/C-9991     | SUFFOLK VA UT GO                       | 2,670,000.00              | 1.905        | 02/01/2022 | 1.905            | 2,670,000.00              | 2,670,000.00              | 2,710,664.10              | 2,715,229.80              | 10/17/2019    |
| 882806HD7           | 26060/C-9991     | TEXAS TECH UNIV REV                    | 2,000,000.00              | 0.505        | 02/15/2022 | 0.505            | 2,000,000.00              | 2,000,000.00              | 1,999,940.00              | 2,000,080.00              | 07/29/2020    |
| 912828ZG8           | 26292/C-9991     | US TREASURY NOTE                       | 50,000,000.00             | 0.375        | 03/31/2022 | 0.088            | 50,155,420.40             | 0.00                      | 50,135,000.00             | 0.00                      | 02/12/2021    |
| 59164GEK4           | 25779/C-9991     | METRO WSTWTR RECL DIS                  | 2,510,000.00              | 1.843        | 04/01/2022 | 1.843            | 2,510,000.00              | 2,510,000.00              | 2,553,699.10              | 2,555,882.80              | 12/10/2019    |
| 9128286M7           | 26291/C-9991     | US TREASURY NOTE                       | 50,000,000.00             | 2.250        | 04/15/2022 | 0.092            | 51,211,486.39             | 0.00                      | 51,193,500.00             | 0.00                      | 02/12/2021    |
| 912828X47           | 26290/C-9991     | US TREASURY NOTE                       | 50,000,000.00             | 1.875        | 04/30/2022 | 0.085            | 51,042,292.67             | 0.00                      | 51,027,500.00             | 0.00                      | 02/12/2021    |
| 912828SV3           | 26289/C-9991     | US TREASURY NOTE                       | 50,000,000.00             | 1.750        | 05/15/2022 | 0.076            | 51,009,812.64             | 0.00                      | 50,984,500.00             | 0.00                      | 02/12/2021    |
| 912828XR6           | 26297/C-9991     | US TREASURY NOTE                       | 50,000,000.00             | 1.750        | 05/31/2022 | 0.090            | 51,036,847.01             | 0.00                      | 51,013,500.00             | 0.00                      | 02/16/2021    |
| 9128286Y1           | 26296/C-9991     | US TREASURY NOTE                       | 50,000,000.00             | 1.750        | 06/15/2022 | 0.088            | 51,071,975.08             | 0.00                      | 51,053,000.00             | 0.00                      | 02/16/2021    |
| 882669BR4           | 26223/C-9991     | TX PUB FIN AUTH REV                    | 7,160,000.00              | 0.286        | 02/01/2023 | 0.286            | 7,160,000.00              | 7,160,000.00              | 7,156,420.00              | 7,158,568.00              | 12/23/2020    |
| 3130AJES4           | 25932/C-9991     | FHLB NOTE                              | 50,000,000.00             | 0.735        | 03/16/2023 | 0.735            | 50,000,000.00             | 50,000,000.00             | 50,604,000.00             | 50,596,500.00             | 03/16/2020    |
| 3130AJES4           | 24076/C-9991     | FHLB NOTE                              | 50,000,000.00             | 0.735        | 03/16/2023 | 0.735            | 50,000,000.00             | 50,000,000.00             | 50,604,000.00             | 50,596,500.00             | 01/12/2021    |
| <b>Fund</b>         | <b>9991</b>      | <b>COUNTY GENERAL</b>                  | <b>\$2,080,957,389.21</b> | <b>0.927</b> |            | <b>0.229</b>     | <b>\$2,093,095,654.10</b> | <b>\$1,231,966,054.39</b> | <b>\$2,094,947,609.56</b> | <b>\$1,234,075,667.41</b> |               |
|                     | 25141/F-9992     | TX CLASS - POOL                        | 30,001,843.64             | 0.105        | 03/01/2021 | 0.105            | 30,001,843.64             | 375.06                    | 30,001,843.64             | 375.06                    | 11/19/2018    |
|                     | 24533/F-9992     | LOGIC - POOL                           | 26,002,035.08             | 0.101        | 03/01/2021 | 0.101            | 26,002,035.08             | 657.92                    | 26,002,035.08             | 657.92                    | 08/17/2017    |
| 64971QTX1           | 25148/F-9992     | NEW YORK CITY NY REVENI                | 3,000,000.00              | 2.350        | 05/01/2021 | 3.019            | 2,996,797.03              | 2,995,195.54              | 3,010,620.00              | 3,013,800.00              | 11/26/2018    |
| <b>Fund</b>         | <b>9992</b>      | <b>FLD CONTROL GENERAL</b>             | <b>\$59,003,878.72</b>    | <b>0.217</b> |            | <b>0.251</b>     | <b>\$59,000,675.75</b>    | <b>\$2,996,228.52</b>     | <b>\$59,014,498.72</b>    | <b>\$3,014,832.98</b>     |               |
| 9127962F5           | 26144/C-9994     | US TREASURY BILL                       | 11,700,000.00             | 0.100        | 03/25/2021 | 0.101            | 11,699,209.74             | 11,698,287.76             | 11,699,766.00             | 11,698,985.96             | 10/14/2020    |
| 9127964L0           | 26147/C-9994     | US TREASURY BILL                       | 49,500,000.00             | 0.113        | 09/09/2021 | 0.115            | 49,470,093.75             | 49,465,732.42             | 49,483,665.00             | 49,475,963.30             | 10/14/2020    |
| <b>Fund</b>         | <b>9994</b>      | <b>Road Debt Service Fund</b>          | <b>\$61,200,000.00</b>    | <b>0.111</b> |            | <b>0.112</b>     | <b>\$61,169,303.49</b>    | <b>\$61,164,020.18</b>    | <b>\$61,183,431.00</b>    | <b>\$61,174,949.26</b>    |               |
| 9127962F5           | 26256/F-9999     | US TREASURY BILL                       | 6,900,000.00              | 0.072        | 03/25/2021 | 0.073            | 6,899,668.80              | 6,899,282.40              | 6,899,862.00              | 6,899,401.98              | 01/15/2021    |
| 9127964L0           | 26295/F-9999     | US TREASURY BILL                       | 10,500,000.00             | 0.043        | 09/09/2021 | 0.044            | 10,497,592.00             | 0.00                      | 10,496,535.00             | 0.00                      | 02/12/2021    |
| <b>Fund</b>         | <b>9999</b>      | <b>Flood Control Debt Service Fund</b> | <b>\$17,400,000.00</b>    | <b>0.055</b> |            | <b>0.055</b>     | <b>\$17,397,260.80</b>    | <b>\$6,899,282.40</b>     | <b>\$17,396,397.00</b>    | <b>\$6,899,401.98</b>     |               |
| <b>Grand Totals</b> |                  |                                        | <b>\$5,044,481,795.99</b> | <b>0.593</b> |            | <b>0.180</b>     | <b>\$5,060,841,239.29</b> | <b>\$2,456,662,470.05</b> | <b>\$5,064,176,834.63</b> | <b>\$2,460,430,392.52</b> |               |



Book Value & Market Value Report



Run Date: 3/26/2021 12:46:22PM  
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DISTRICT CLERK & COUNTY CLERK REGISTRY

| CUSIP        | Item<br>Agency-Fund | Security<br>Title       | Par/Face<br>Amount | Coupon<br>Rate | Maty<br>Date | Bond Eq Y<br>@ Cost | Book Value<br>02/28/2021 | Book Value<br>01/31/2021 | Market Value<br>02/28/2021 | Market Value<br>01/31/2021 | Purchase<br>Date |
|--------------|---------------------|-------------------------|--------------------|----------------|--------------|---------------------|--------------------------|--------------------------|----------------------------|----------------------------|------------------|
| T022821      | 10402/T-4005        | MMF - DIST CLERK (CADEN | 22,184,735.28      | 0.010          | 03/01/2021   | 0.010               | 22,184,735.28            | 0.00                     | 22,184,735.28              | 0.00                       | 02/28/2021       |
| Fund         | 4005                | DISTRICT CLERK MMF      | \$22,184,735.28    | 0.010          |              | 0.010               | \$22,184,735.28          | \$0.00                   | \$22,184,735.28            | \$0.00                     |                  |
| U022821      | 10403/U-4006        | MMF - CO CLERK (CADENCE | 12,263,201.13      | 0.000          | 03/01/2021   | 0.000               | 12,263,201.13            | 0.00                     | 12,263,201.13              | 0.00                       | 02/28/2021       |
| Fund         | 4006                | MMF-COCLRK              | \$12,263,201.13    | 0.000          |              | 0.000               | \$12,263,201.13          | \$0.00                   | \$12,263,201.13            | \$0.00                     |                  |
|              | 23956/T-5944        | LONE STAR - POOL        | 7,737,019.05       | 0.092          | 03/01/2021   | 0.092               | 7,737,019.05             | 7,736,470.26             | 7,737,019.05               | 7,736,470.26               | 06/17/2016       |
|              | 23961/T-5944        | LOGIC - POOL            | 20,878,945.94      | 0.101          | 03/01/2021   | 0.101               | 20,878,945.94            | 20,877,333.69            | 20,878,945.94              | 20,877,333.69              | 06/29/2016       |
|              | 25587/T-5944        | TX CLASS (GOV) - POOL   | 13,036,516.83      | 0.052          | 03/01/2021   | 0.052               | 13,036,516.83            | 13,035,994.70            | 13,036,516.83              | 13,035,994.70              | 08/13/2019       |
| 912796A25    | 26167/T-5944        | US TREASURY BILL        | 5,000,000.00       | 0.095          | 05/13/2021   | 0.096               | 4,999,036.81             | 4,998,667.36             | 4,999,500.00               | 4,998,970.40               | 11/13/2020       |
| 912796G86    | 26239/T-5944        | US TREASURY BILL        | 5,000,000.00       | 0.088          | 06/08/2021   | 0.089               | 4,998,790.00             | 4,998,447.78             | 4,999,450.00               | 4,998,769.40               | 01/11/2021       |
| 9127964B2    | 26166/T-5944        | US TREASURY BILL        | 5,000,000.00       | 0.085          | 08/12/2021   | 0.086               | 4,998,063.89             | 4,997,733.33             | 4,998,700.00               | 4,998,169.05               | 11/13/2020       |
| 9127964V8    | 261630/T-5944       | US TREASURY BILL        | 13,000,000.00      | 0.119          | 10/07/2021   | 0.120               | 12,990,578.39            | 12,989,379.27            | 12,995,970.00              | 12,992,907.20              | 10/26/2020       |
| 912796A90    | 26241/T-5944        | US TREASURY BILL        | 5,000,000.00       | 0.092          | 12/30/2021   | 0.093               | 4,996,115.55             | 4,995,757.77             | 4,996,900.00               | 4,996,173.05               | 01/11/2021       |
| 912796C31    | 26274/T-5944        | US TREASURY BILL        | 13,000,000.00      | 0.075          | 01/27/2022   | 0.076               | 12,991,008.34            | 0.00                     | 12,991,420.00              | 0.00                       | 02/03/2021       |
| Fund         | 5944                | DISTRICT CLERK          | \$87,652,481.82    | 0.089          |              | 0.090               | \$87,626,074.80          | \$74,629,784.16          | \$87,634,421.82            | \$74,634,787.75            |                  |
|              | 23112/U-5945        | LOGIC - POOL            | 7,611,455.81       | 0.101          | 03/01/2021   | 0.101               | 7,611,455.81             | 7,610,868.06             | 7,611,455.81               | 7,610,868.06               | 01/15/2014       |
|              | 23113/U-5945        | LONE STAR - POOL        | 4,773,626.92       | 0.092          | 03/01/2021   | 0.092               | 4,773,626.92             | 4,773,288.32             | 4,773,626.92               | 4,773,288.32               | 01/15/2014       |
|              | 23266/U-5945        | TX CLASS - POOL         | 4,167,518.51       | 0.109          | 03/01/2021   | 0.109               | 4,167,518.51             | 4,167,169.95             | 4,167,518.51               | 4,167,169.95               | 05/30/2014       |
|              | 25601/U-5945        | TX CLASS (GOV) - POOL   | 1,051,377.43       | 0.052          | 03/01/2021   | 0.052               | 1,051,377.43             | 1,051,335.34             | 1,051,377.43               | 1,051,335.34               | 07/31/2019       |
| 9127962F5    | 26123/U-5945        | US TREASURY BILL        | 4,000,000.00       | 0.097          | 03/25/2021   | 0.098               | 3,999,741.87             | 3,999,440.71             | 3,999,920.00               | 3,999,653.32               | 10/01/2020       |
| 9127962Q1    | 26224/U-5945        | US TREASURY BILL        | 4,000,000.00       | 0.085          | 04/22/2021   | 0.086               | 3,999,508.89             | 3,999,244.44             | 3,999,800.00               | 3,999,492.68               | 12/31/2020       |
| 912796C56    | 26273/U-5945        | US TREASURY BILL        | 3,000,000.00       | 0.077          | 07/29/2021   | 0.078               | 2,999,036.25             | 2,998,856.35             | 2,999,310.00               | 2,998,783.68               | 01/29/2021       |
| 9127964V8    | 26264/U-5945        | US TREASURY BILL        | 6,000,000.00       | 0.080          | 10/07/2021   | 0.081               | 5,997,066.67             | 5,996,693.33             | 5,998,140.00               | 5,996,726.40               | 01/22/2021       |
| 9127965G0    | 26206/U-5945        | US TREASURY BILL        | 2,000,000.00       | 0.103          | 12/02/2021   | 0.105               | 1,998,416.07             | 1,998,255.38             | 1,998,980.00               | 1,998,648.88               | 12/07/2020       |
| 912796D30    | 26315/U-5945        | US TREASURY BILL        | 5,000,000.00       | 0.079          | 02/24/2022   | 0.080               | 4,996,050.00             | 0.00                     | 4,996,050.00               | 0.00                       | 02/26/2021       |
| Fund         | 5945                | COUNTY CLERK            | \$41,603,978.67    | 0.090          |              | 0.091               | \$41,593,798.42          | \$36,595,151.88          | \$41,596,178.67            | \$36,595,966.63            |                  |
| Grand Totals |                     |                         | \$163,704,396.90   | 0.072          |              | 0.073               | \$163,667,809.63         | \$111,224,936.04         | \$163,678,536.90           | \$111,230,754.38           |                  |

Book Value & Market Value Report



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

| CUSIP     | Item<br>Agency-Fund | Security<br>Title                | Par/Face<br>Amount | Coupon<br>Rate | Maty<br>Date | Bond Eq Y<br>@ Cost | Book Value<br>02/28/2021 | Book Value<br>01/31/2021 | Market Value<br>02/28/2021 | Market Value<br>01/31/2021 | Purchase<br>Date |
|-----------|---------------------|----------------------------------|--------------------|----------------|--------------|---------------------|--------------------------|--------------------------|----------------------------|----------------------------|------------------|
| I022821   | 10400/I-106         | MMF - JUV PROB (CADENCE          | 612,929.86         | 0.010          | 03/01/2021   | 0.010               | 612,929.86               | 0.00                     | 612,929.86                 | 0.00                       | 02/28/2021       |
| Fund      | 106                 | MMF-JUVPROB                      | \$612,929.86       | 0.010          |              | 0.010               | \$612,929.86             | \$0.00                   | \$612,929.86               | \$0.00                     |                  |
| H022821   | 10385/H-1010        | MMF - HOSP (AMEGY)               | 1,550,605.53       | 0.010          | 03/01/2021   | 0.010               | 1,550,605.53             | 0.00                     | 1,550,605.53               | 0.00                       | 02/28/2021       |
| H022821   | 10386/H-1010        | MMF - HOSP (CADENCE)             | 64,510,686.26      | 0.010          | 03/01/2021   | 0.010               | 64,510,686.26            | 0.00                     | 64,510,686.26              | 0.00                       | 02/28/2021       |
| Fund      | 1010                | MMF - HOSP DIST                  | \$66,061,291.79    | 0.010          |              | 0.010               | \$66,061,291.79          | \$0.00                   | \$66,061,291.79            | \$0.00                     |                  |
| D022821   | 10401/D-1012        | MMF - CS&C (CADENCE)             | 6,093,933.16       | 0.010          | 03/01/2021   | 0.010               | 6,093,933.16             | 0.00                     | 6,093,933.16               | 0.00                       | 02/28/2021       |
| Fund      | 1012                | MMF-COMSUPVCORR                  | \$6,093,933.16     | 0.010          |              | 0.010               | \$6,093,933.16           | \$0.00                   | \$6,093,933.16             | \$0.00                     |                  |
| H022821   | 10388/H-1024        | MMF - CHCI (AMEGY)               | 76,439,704.35      | 0.010          | 03/01/2021   | 0.010               | 76,439,704.35            | 0.00                     | 76,439,704.35              | 0.00                       | 02/28/2021       |
| Fund      | 1024                | MMF-AMEGY CHCI                   | \$76,439,704.35    | 0.010          |              | 0.010               | \$76,439,704.35          | \$0.00                   | \$76,439,704.35            | \$0.00                     |                  |
| H022821   | 10387/H-1026        | MMF - CHCTX (AMEGY)              | 426,966,568.97     | 0.010          | 03/01/2021   | 0.010               | 426,966,568.97           | 0.00                     | 426,966,568.97             | 0.00                       | 02/28/2021       |
| Fund      | 1026                | MMF-AMEGY CHCTX                  | \$426,966,568.97   | 0.010          |              | 0.010               | \$426,966,568.97         | \$0.00                   | \$426,966,568.97           | \$0.00                     |                  |
| N022821   | 10389/N-1027        | MMF - 911 EMERG (CADENC          | 8,892,813.06       | 0.010          | 03/01/2021   | 0.010               | 8,892,813.06             | 0.00                     | 8,892,813.06               | 0.00                       | 02/28/2021       |
| Fund      | 1027                | MMF - 911 EMERG (CADENCE)        | \$8,892,813.06     | 0.010          |              | 0.010               | \$8,892,813.06           | \$0.00                   | \$8,892,813.06             | \$0.00                     |                  |
| H022821   | 10416/H-1028        | DDA - HOSP (CADENCE)             | 50,035,289.60      | 0.070          | 03/01/2021   | 0.070               | 50,035,289.60            | 0.00                     | 50,035,289.60              | 0.00                       | 02/28/2021       |
| Fund      | 1028                | DDA - HOSP (CADENCE)             | \$50,035,289.60    | 0.070          |              | 0.070               | \$50,035,289.60          | \$0.00                   | \$50,035,289.60            | \$0.00                     |                  |
| 89233GQC3 | 26086/V-2854        | MMF - FICA CASH ACCT             | -120.81            | 0.045          | 03/01/2021   | 0.045               | -120.81                  | -120.81                  | -120.81                    | -120.81                    | 08/13/2020       |
|           | 26155/V-2854        | TMCC DISC CP                     | 8,243,000.00       | 0.210          | 03/12/2021   | 0.213               | 8,242,471.07             | 8,241,124.72             | 8,242,748.09               | 8,242,107.04               | 10/16/2020       |
| Fund      | 2854                | HSA 2001H JL DS RES              | \$8,242,879.19     | 0.210          |              | 0.213               | \$8,242,350.26           | \$8,241,003.91           | \$8,242,627.28             | \$8,241,986.23             |                  |
| 89233GQC3 | 26168/W-3128        | LOGIC - POOL                     | 9,604,724.82       | 0.101          | 03/01/2021   | 0.101               | 9,604,724.82             | 10,603,977.21            | 9,604,724.82               | 10,603,977.21              | 09/17/2020       |
|           | 26153/W-3128        | TMCC DISC CP                     | 5,987,000.00       | 0.210          | 03/12/2021   | 0.213               | 5,986,615.83             | 5,985,637.96             | 5,986,817.04               | 5,986,351.43               | 10/15/2020       |
| Fund      | 3128                | HSA-OPERATING                    | \$15,591,724.82    | 0.143          |              | 0.144               | \$15,591,340.65          | \$16,589,615.17          | \$15,591,541.86            | \$16,590,328.64            |                  |
| W22821    | 100241/W-4010       | MMF - HSA-AMEGY W3128 (          | 879,181.69         | 0.010          | 03/01/2021   | 0.010               | 879,181.69               | 0.00                     | 879,181.69                 | 0.00                       | 02/28/2021       |
| Fund      | 4010                | HSA-Amegy Operation MMF          | \$879,181.69       | 0.010          |              | 0.010               | \$879,181.69             | \$0.00                   | \$879,181.69               | \$0.00                     |                  |
| W22821    | 100243/W-4011       | MMF - HSA-AMEGY W3930 F          | 320,966.62         | 0.010          | 03/01/2021   | 0.010               | 320,966.62               | 0.00                     | 320,966.62                 | 0.00                       | 02/28/2021       |
| Fund      | 4011                | HSA-Amegy Mkting & Sports Events | \$320,966.62       | 0.010          |              | 0.010               | \$320,966.62             | \$0.00                   | \$320,966.62               | \$0.00                     |                  |
| V22821    | 100245/V-4023       | MMF - HSA-UMB TRUST (MV          | 7,567,075.24       | 0.030          | 03/01/2021   | 0.030               | 7,567,075.24             | 0.00                     | 7,567,075.24               | 0.00                       | 02/28/2021       |
| Fund      | 4023                | HSA-UMB Trust MMF                | \$7,567,075.24     | 0.030          |              | 0.030               | \$7,567,075.24           | \$0.00                   | \$7,567,075.24             | \$0.00                     |                  |

## Book Value & Market Value Report

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

| CUSIP       | Item Agency-Fund | Security Title                       | Par/Face Amount        | Coupon Rate  | Maty Date  | Bond Eq Y @ Cost | Book Value 02/28/2021  | Book Value 01/31/2021 | Market Value 02/28/2021 | Market Value 01/31/2021 | Purchase Date |
|-------------|------------------|--------------------------------------|------------------------|--------------|------------|------------------|------------------------|-----------------------|-------------------------|-------------------------|---------------|
| V22821      | 100246/V-4024    | MMF - HSA-UMB DEBT SVC               | 30,570,430.55          | 0.030        | 03/01/2021 | 0.030            | 30,570,430.55          | 0.00                  | 30,570,430.55           | 0.00                    | 02/28/2021    |
| <b>Fund</b> | <b>4024</b>      | <b>HSA-UMB DS MMF</b>                | <b>\$30,570,430.55</b> | <b>0.030</b> |            | <b>0.030</b>     | <b>\$30,570,430.55</b> | <b>\$0.00</b>         | <b>\$30,570,430.55</b>  | <b>\$0.00</b>           |               |
| V22821      | 100248/V-4025    | MMF - HSA-ZIONS TRUST (F             | 2,737.66               | 0.010        | 03/01/2021 | 0.010            | 2,737.66               | 0.00                  | 2,737.66                | 0.00                    | 02/28/2021    |
| <b>Fund</b> | <b>4025</b>      | <b>HSA-Zions Trust MMF</b>           | <b>\$2,737.66</b>      | <b>0.010</b> |            | <b>0.010</b>     | <b>\$2,737.66</b>      | <b>\$0.00</b>         | <b>\$2,737.66</b>       | <b>\$0.00</b>           |               |
| V22821      | 100247/V-4026    | MMF - HSA-ZIONS DEBT SV              | 1,278,256.92           | 0.010        | 03/01/2021 | 0.010            | 1,278,256.92           | 0.00                  | 1,278,256.92            | 0.00                    | 02/28/2021    |
| <b>Fund</b> | <b>4026</b>      | <b>HSA-Zions DS MMF</b>              | <b>\$1,278,256.92</b>  | <b>0.010</b> |            | <b>0.010</b>     | <b>\$1,278,256.92</b>  | <b>\$0.00</b>         | <b>\$1,278,256.92</b>   | <b>\$0.00</b>           |               |
| V22821      | 100244/V-4027    | MMF - HSA-BNYM DEBT SVC              | 4,774,985.00           | 0.030        | 03/01/2021 | 0.030            | 4,774,985.00           | 0.00                  | 4,774,985.00            | 0.00                    | 02/28/2021    |
| <b>Fund</b> | <b>4027</b>      | <b>HSA-BNYM DS MMF</b>               | <b>\$4,774,985.00</b>  | <b>0.030</b> |            | <b>0.030</b>     | <b>\$4,774,985.00</b>  | <b>\$0.00</b>         | <b>\$4,774,985.00</b>   | <b>\$0.00</b>           |               |
| W22821      | 100242/W-4030    | MMF - Amegy Astros ARR               | 2,561.91               | 0.010        | 03/01/2021 | 0.010            | 2,561.91               | 0.00                  | 2,561.91                | 0.00                    | 02/28/2021    |
| <b>Fund</b> | <b>4030</b>      | <b>HSA-Amegy Astros ARR</b>          | <b>\$2,561.91</b>      | <b>0.010</b> |            | <b>0.010</b>     | <b>\$2,561.91</b>      | <b>\$0.00</b>         | <b>\$2,561.91</b>       | <b>\$0.00</b>           |               |
| I022821     | 10412/I-5109     | DDA - JUVPROB (CADENCE)              | 1,317,448.41           | 0.070        | 03/01/2021 | 0.070            | 1,317,448.41           | 0.00                  | 1,317,448.41            | 0.00                    | 02/28/2021    |
| <b>Fund</b> | <b>5109</b>      | <b>DDA-JUV PROB</b>                  | <b>\$1,317,448.41</b>  | <b>0.070</b> |            | <b>0.070</b>     | <b>\$1,317,448.41</b>  | <b>\$0.00</b>         | <b>\$1,317,448.41</b>   | <b>\$0.00</b>           |               |
| D022821     | 10413/D-5110     | DDA - CS&C (CADENCE)                 | 2,493,210.98           | 0.070        | 03/01/2021 | 0.070            | 2,493,210.98           | 0.00                  | 2,493,210.98            | 0.00                    | 02/28/2021    |
| <b>Fund</b> | <b>5110</b>      | <b>DDA-CS&amp;C</b>                  | <b>\$2,493,210.98</b>  | <b>0.070</b> |            | <b>0.070</b>     | <b>\$2,493,210.98</b>  | <b>\$0.00</b>         | <b>\$2,493,210.98</b>   | <b>\$0.00</b>           |               |
| N022821     | 10415/N-5112     | DDA - 911 EMERG (CADENC              | 5,000,000.00           | 0.070        | 03/01/2021 | 0.070            | 5,000,000.00           | 0.00                  | 5,000,000.00            | 0.00                    | 02/28/2021    |
| <b>Fund</b> | <b>5112</b>      | <b>DDA - 911 EMERG (CADENCE)</b>     | <b>\$5,000,000.00</b>  | <b>0.070</b> |            | <b>0.070</b>     | <b>\$5,000,000.00</b>  | <b>\$0.00</b>         | <b>\$5,000,000.00</b>   | <b>\$0.00</b>           |               |
| 9127964W6   | 26169/N-5910     | US TREASURY BILL                     | 10,000,000.00          | 0.115        | 11/04/2021 | 0.117            | 9,992,077.78           | 9,991,183.33          | 9,996,000.00            | 9,993,546.80            | 11/16/2020    |
| <b>Fund</b> | <b>5910</b>      | <b>911 EMERGENCY NETWRK</b>          | <b>\$10,000,000.00</b> | <b>0.115</b> |            | <b>0.117</b>     | <b>\$9,992,077.78</b>  | <b>\$9,991,183.33</b> | <b>\$9,996,000.00</b>   | <b>\$9,993,546.80</b>   |               |
| 89233GQC3   | 26148/V-7905     | TMCC DISC CP                         | 1,730,000.00           | 0.210        | 03/12/2021 | 0.213            | 1,729,888.99           | 1,729,606.42          | 1,729,947.13            | 1,729,812.59            | 10/15/2020    |
| <b>Fund</b> | <b>7905</b>      | <b>HSA 2014 TOYOTA CENTER DS RES</b> | <b>\$1,730,000.00</b>  | <b>0.210</b> |            | <b>0.213</b>     | <b>\$1,729,888.99</b>  | <b>\$1,729,606.42</b> | <b>\$1,729,947.13</b>   | <b>\$1,729,812.59</b>   |               |
|             | 26185/V-7906     | MMF - FICA CASH ACCT                 | 0.00                   | 0.045        | 03/01/2021 | 0.045            | 0.00                   | 0.00                  | 0.00                    | 0.00                    | 11/19/2020    |
| <b>Fund</b> | <b>7906</b>      | <b>HSA DEBT REPAYMENT ACCT</b>       | <b>\$0.00</b>          |              |            |                  | <b>\$0.00</b>          | <b>\$0.00</b>         | <b>\$0.00</b>           | <b>\$0.00</b>           |               |
| 89233GQC3   | 26151/V-7909     | TMCC DISC CP                         | 6,125,000.00           | 0.210        | 03/12/2021 | 0.213            | 6,124,606.98           | 6,123,606.56          | 6,124,812.82            | 6,124,336.48            | 10/15/2020    |
| <b>Fund</b> | <b>7909</b>      | <b>HSA SERIES 2014C DS RES</b>       | <b>\$6,125,000.00</b>  | <b>0.210</b> |            | <b>0.213</b>     | <b>\$6,124,606.98</b>  | <b>\$6,123,606.56</b> | <b>\$6,124,812.82</b>   | <b>\$6,124,336.48</b>   |               |
| 89233GT14   | 26136/V-7910     | TMCC DISC CP                         | 5,980,000.00           | 0.250        | 06/01/2021 | 0.254            | 5,976,179.44           | 5,975,016.67          | 5,978,471.51            | 5,978,006.69            | 10/05/2020    |
| <b>Fund</b> | <b>7910</b>      | <b>HSA SERIES 2014 NRG DS RES</b>    | <b>\$5,980,000.00</b>  | <b>0.250</b> |            | <b>0.254</b>     | <b>\$5,976,179.44</b>  | <b>\$5,975,016.67</b> | <b>\$5,978,471.51</b>   | <b>\$5,978,006.69</b>   |               |
| 89233GQK5   | 26179/V-8500     | TMCC DISC CP                         | 3,500,000.00           | 0.170        | 03/19/2021 | 0.172            | 3,499,702.50           | 3,499,239.72          | 3,499,825.00            | 3,499,552.77            | 11/19/2020    |

## Book Value & Market Value Report

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

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

| CUSIP       | Item<br>Agency-Fund | Security<br>Title                           | Par/Face<br>Amount      | Coupon<br>Rate | Maty<br>Date | Bond Eq Y<br>@ Cost | Book Value<br>02/28/2021 | Book Value<br>01/31/2021 | Market Value<br>02/28/2021 | Market Value<br>01/31/2021 | Purchase<br>Date |
|-------------|---------------------|---------------------------------------------|-------------------------|----------------|--------------|---------------------|--------------------------|--------------------------|----------------------------|----------------------------|------------------|
| <b>Fund</b> | <b>8500</b>         | <b>HSA PLEDGED REV</b>                      | <b>\$3,500,000.00</b>   | <b>0.170</b>   |              | <b>0.172</b>        | <b>\$3,499,702.50</b>    | <b>\$3,499,239.72</b>    | <b>\$3,499,825.00</b>      | <b>\$3,499,552.77</b>      |                  |
| 89233GQC3   | 26149/V-8507        | TMCC DISC CP                                | 2,500,000.00            | 0.210          | 03/12/2021   | 0.213               | 2,499,839.58             | 2,499,431.25             | 2,499,923.60               | 2,499,729.18               | 10/15/2020       |
| <b>Fund</b> | <b>8507</b>         | <b>HSA Astros Renewal &amp; Replacement</b> | <b>\$2,500,000.00</b>   | <b>0.210</b>   |              | <b>0.213</b>        | <b>\$2,499,839.58</b>    | <b>\$2,499,431.25</b>    | <b>\$2,499,923.60</b>      | <b>\$2,499,729.18</b>      |                  |
| 89233GS64   | 26137/V-8546        | TMCC DISC CP                                | 8,100,000.00            | 0.250          | 05/06/2021   | 0.250               | 8,096,287.50             | 8,094,712.50             | 8,098,515.27               | 8,097,885.01               | 10/05/2020       |
| <b>Fund</b> | <b>8546</b>         | <b>HSA NRG SURPLUS</b>                      | <b>\$8,100,000.00</b>   | <b>0.250</b>   |              | <b>0.250</b>        | <b>\$8,096,287.50</b>    | <b>\$8,094,712.50</b>    | <b>\$8,098,515.27</b>      | <b>\$8,097,885.01</b>      |                  |
|             | 26186/V-8547        | MMF - FICA CASH ACCT                        | 0.00                    | 0.045          | 03/01/2021   | 0.045               | 0.00                     | 0.00                     | 0.00                       | 0.00                       | 11/19/2020       |
| 89233GQX7   | 26135/V-8547        | TMCC DISC CP                                | 2,900,000.00            | 0.250          | 03/31/2021   | 0.254               | 2,899,395.83             | 2,898,831.95             | 2,899,758.43               | 2,899,532.78               | 10/05/2020       |
| <b>Fund</b> | <b>8547</b>         | <b>HSA NATIONAL INSURED BONDS DSR</b>       | <b>\$2,900,000.00</b>   | <b>0.250</b>   |              | <b>0.254</b>        | <b>\$2,899,395.83</b>    | <b>\$2,898,831.95</b>    | <b>\$2,899,758.43</b>      | <b>\$2,899,532.78</b>      |                  |
|             | 26085/V-8550        | MMF - FICA CASH ACCT                        | 0.00                    | 0.036          | 03/01/2021   | 0.036               | 0.00                     | 0.00                     | 0.00                       | 0.00                       | 08/13/2020       |
| <b>Fund</b> | <b>8550</b>         | <b>HSA SERIES 2014A SR LIEN INTERES</b>     | <b>\$0.00</b>           |                |              |                     | <b>\$0.00</b>            | <b>\$0.00</b>            | <b>\$0.00</b>              | <b>\$0.00</b>              |                  |
|             | 26087/V-8551        | MMF - FICA CASH ACCT                        | 0.00                    | 0.145          | 03/01/2021   | 0.145               | 0.00                     | 0.00                     | 0.00                       | 0.00                       | 08/13/2020       |
| <b>Fund</b> | <b>8551</b>         | <b>HSA SERIES 2014B SR LIEN PRINCIP</b>     | <b>\$0.00</b>           |                |              |                     | <b>\$0.00</b>            | <b>\$0.00</b>            | <b>\$0.00</b>              | <b>\$0.00</b>              |                  |
|             | 25986/H-9902        | TX CLASS (GOV) - POOL                       | 72,676,933.29           | 0.052          | 03/01/2021   | 0.052               | 72,676,933.29            | 72,674,022.43            | 72,676,933.29              | 72,674,022.43              | 04/28/2020       |
|             | 26133/H-9902        | LONE STAR (CORP) - POOL                     | 437,791,167.64          | 0.092          | 03/01/2021   | 0.092               | 437,791,167.64           | 350,261,485.63           | 437,791,167.64             | 350,261,485.63             | 09/24/2020       |
|             | 26089/H-9902        | LONE STAR (CORP PLUS) - I                   | 0.00                    | 0.219          | 03/01/2021   | 0.219               | 0.00                     | 0.00                     | 0.00                       | 0.00                       | 08/05/2020       |
|             | 25985/H-9902        | TX CLASS - POOL                             | 382,446,975.45          | 0.108          | 03/01/2021   | 0.108               | 382,446,975.45           | 294,916,721.49           | 382,446,975.45             | 294,916,721.49             | 04/28/2020       |
| 9127963S6   | 26260/H-9902        | US TREASURY BILL                            | 30,000,000.00           | 0.085          | 07/15/2021   | 0.086               | 29,990,344.00            | 29,988,356.00            | 29,994,300.00              | 29,989,626.60              | 01/19/2021       |
| 9127964L0   | 26261/H-9902        | US TREASURY BILL                            | 40,000,000.00           | 0.081          | 09/09/2021   | 0.082               | 39,982,800.00            | 39,980,291.66            | 39,986,800.00              | 39,980,576.40              | 01/19/2021       |
| 9127964W6   | 26262/H-9902        | US TREASURY BILL                            | 30,000,000.00           | 0.080          | 11/04/2021   | 0.081               | 29,983,466.66            | 29,981,600.00            | 29,988,000.00              | 29,980,640.40              | 01/19/2021       |
| <b>Fund</b> | <b>9902</b>         | <b>HOSP DIST GENERAL</b>                    | <b>\$992,915,076.38</b> | <b>0.094</b>   |              | <b>0.095</b>        | <b>\$992,871,687.04</b>  | <b>\$817,802,477.21</b>  | <b>\$992,884,176.38</b>    | <b>\$817,803,072.95</b>    |                  |
|             | 26029/H-9906        | TX CLASS - POOL                             | 871,838.02              | 0.109          | 03/01/2021   | 0.109               | 871,838.02               | 871,765.10               | 871,838.02                 | 871,765.10                 | 05/22/2020       |
| <b>Fund</b> | <b>9906</b>         | <b>HOSP DIST SPFC</b>                       | <b>\$871,838.02</b>     | <b>0.109</b>   |              | <b>0.109</b>        | <b>\$871,838.02</b>      | <b>\$871,765.10</b>      | <b>\$871,838.02</b>        | <b>\$871,765.10</b>        |                  |
| H052820     | 26025/H-9907        | CD - AMEGY                                  | 1,969,545.70            | 0.040          | 05/28/2021   | 0.040               | 1,969,545.70             | 1,969,545.70             | 1,969,545.70               | 1,969,545.70               | 05/28/2020       |
| H061820     | 26043/H-9907        | CD - AMEGY                                  | 400,000.00              | 0.040          | 06/18/2021   | 0.040               | 400,000.00               | 400,000.00               | 400,000.00                 | 400,000.00                 | 06/18/2020       |
| H061820     | 26044/H-9907        | CD - AMEGY                                  | 455,512.00              | 0.040          | 06/18/2021   | 0.040               | 455,512.00               | 455,512.00               | 455,512.00                 | 455,512.00                 | 06/18/2020       |
| H061820     | 26045/H-9907        | CD - AMEGY                                  | 500,000.00              | 0.040          | 06/18/2021   | 0.040               | 500,000.00               | 500,000.00               | 500,000.00                 | 500,000.00                 | 06/18/2020       |
| <b>Fund</b> | <b>9907</b>         | <b>COMM.HEALTH CHOICE, INC.</b>             | <b>\$3,325,057.70</b>   | <b>0.040</b>   |              | <b>0.040</b>        | <b>\$3,325,057.70</b>    | <b>\$3,325,057.70</b>    | <b>\$3,325,057.70</b>      | <b>\$3,325,057.70</b>      |                  |
|             | 25995/H-9917        | TX CLASS - POOL                             | 6,013,490.38            | 0.109          | 03/01/2021   | 0.109               | 6,013,490.38             | 6,012,987.43             | 6,013,490.38               | 6,012,987.43               | 05/15/2020       |
| <b>Fund</b> | <b>9917</b>         | <b>HOSP DIST SERIES 2010 D/S</b>            | <b>\$6,013,490.38</b>   | <b>0.109</b>   |              | <b>0.109</b>        | <b>\$6,013,490.38</b>    | <b>\$6,012,987.43</b>    | <b>\$6,013,490.38</b>      | <b>\$6,012,987.43</b>      |                  |
|             | 25996/H-9918        | TX CLASS - POOL                             | 6,815,289.18            | 0.109          | 03/01/2021   | 0.109               | 6,815,289.18             | 6,814,719.20             | 6,815,289.18               | 6,814,719.20               | 05/15/2020       |

## Book Value & Market Value Report

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

| CUSIP       | Item<br>Agency-Fund | Security<br>Title                       | Par/Face<br>Amount     | Coupon<br>Rate | Maty<br>Date | Bond Eq Y<br>@ Cost | Book Value<br>02/28/2021 | Book Value<br>01/31/2021 | Market Value<br>02/28/2021 | Market Value<br>01/31/2021 | Purchase<br>Date |
|-------------|---------------------|-----------------------------------------|------------------------|----------------|--------------|---------------------|--------------------------|--------------------------|----------------------------|----------------------------|------------------|
| <b>Fund</b> | <b>9918</b>         | <b>HOSP DIST SERIES 2010 D/S RESERV</b> | <b>\$6,815,289.18</b>  | <b>0.109</b>   |              | <b>0.109</b>        | <b>\$6,815,289.18</b>    | <b>\$6,814,719.20</b>    | <b>\$6,815,289.18</b>      | <b>\$6,814,719.20</b>      |                  |
|             | 26055/H-9919        | TX CLASS - POOL                         | 0.00                   | 0.292          | 03/01/2021   | 0.292               | 0.00                     | 0.00                     | 0.00                       | 0.00                       | 07/07/2020       |
| <b>Fund</b> | <b>9919</b>         | <b>HOSP DIST BEN TAUB LEVEL 1</b>       | <b>\$0.00</b>          |                |              |                     | <b>\$0.00</b>            | <b>\$0.00</b>            | <b>\$0.00</b>              | <b>\$0.00</b>              |                  |
|             | 25997/H-9920        | TX CLASS - POOL                         | 7,015,738.82           | 0.109          | 03/01/2021   | 0.109               | 7,015,738.82             | 7,015,152.06             | 7,015,738.82               | 7,015,152.06               | 05/15/2020       |
| <b>Fund</b> | <b>9920</b>         | <b>HOSP DIST SERIES 2016 RR D/S</b>     | <b>\$7,015,738.82</b>  | <b>0.109</b>   |              | <b>0.109</b>        | <b>\$7,015,738.82</b>    | <b>\$7,015,152.06</b>    | <b>\$7,015,738.82</b>      | <b>\$7,015,152.06</b>      |                  |
| 912796C31   | 26280/H-9921        | US TREASURY BILL                        | 11,000,000.00          | 0.057          | 01/27/2022   | 0.057               | 10,994,268.39            | 0.00                     | 10,992,740.00              | 0.00                       | 02/08/2021       |
| <b>Fund</b> | <b>9921</b>         | <b>HOSP DIST SERIES 2016 RR DSR</b>     | <b>\$11,000,000.00</b> | <b>0.057</b>   |              | <b>0.057</b>        | <b>\$10,994,268.39</b>   | <b>\$0.00</b>            | <b>\$10,992,740.00</b>     | <b>\$0.00</b>              |                  |
| 89453PF95   | 25386/H-9922        | TRAVIS CO TX LT GO                      | 155,000.00             | 5.000          | 03/01/2021   | 1.594               | 155,000.00               | 155,430.75               | 155,103.85                 | 155,609.15                 | 04/08/2019       |
| 76541VPA9   | 25359/H-9922        | RICHMOND VA GO                          | 350,000.00             | 5.000          | 03/01/2021   | 1.480               | 350,000.00               | 351,008.18               | 350,238.00                 | 351,379.00                 | 03/28/2019       |
| H031020     | 25968/H-9922        | CD - AMEGY                              | 400,000.00             | 0.100          | 03/10/2021   | 0.100               | 400,000.00               | 400,000.00               | 400,000.00                 | 400,000.00                 | 03/10/2020       |
| 476772JU3   | 25345/H-9922        | JERSEY VILLAGE TX                       | 585,000.00             | 3.000          | 03/15/2021   | 1.660               | 585,298.65               | 585,938.60               | 585,567.45                 | 586,889.55                 | 03/25/2019       |
| H032220     | 25983/H-9922        | CD - AMEGY                              | 100,000.00             | 0.040          | 03/22/2021   | 0.040               | 100,000.00               | 100,000.00               | 100,000.00                 | 100,000.00                 | 03/22/2020       |
| 797400KY3   | 25924/H-9922        | SAN DIEGO CA REGL TRANS                 | 570,000.00             | 4.000          | 04/01/2021   | 0.640               | 571,588.05               | 573,176.09               | 571,567.50                 | 573,670.80                 | 03/04/2020       |
| 340200LP7   | 25884/H-9922        | FLORENCE KY UT GO                       | 500,000.00             | 2.000          | 06/01/2021   | 0.901               | 501,361.56               | 501,815.42               | 501,780.00                 | 502,525.00                 | 02/14/2020       |
| 736742WL7   | 25978/H-9922        | PORTLAND OR SWR REV                     | 610,000.00             | 5.000          | 06/01/2021   | 0.750               | 616,440.09               | 618,586.79               | 616,929.60                 | 619,351.30                 | 04/09/2020       |
| 548210PC1   | 25982/H-9922        | LOWER MAKEFIELD TWP PA                  | 200,000.00             | 4.000          | 06/15/2021   | 1.181               | 201,612.24               | 202,077.31               | 202,080.00                 | 202,704.00                 | 04/09/2020       |
| 977123P77   | 25975/H-9922        | WISCONSIN ST TRANSP REV                 | 490,000.00             | 5.000          | 07/01/2021   | 1.201               | 496,138.98               | 497,673.73               | 497,879.20                 | 499,976.40                 | 04/06/2020       |
| 7170873H1   | 26132/H-9922        | PFLUGERVILLE TX LT GO                   | 500,000.00             | 5.000          | 08/01/2021   | 0.191               | 510,006.23               | 512,007.47               | 509,610.00                 | 512,150.00                 | 10/20/2020       |
| 4197916R4   | 25981/H-9922        | STATE OF HAWAII UT GO                   | 285,000.00             | 5.000          | 08/01/2021   | 1.140               | 289,534.94               | 290,441.93               | 290,751.30                 | 291,971.10                 | 04/09/2020       |
| 89658HXF2   | 26157/H-9922        | TRINITY RVR AUTH TX WTF                 | 1,890,000.00           | 5.000          | 08/01/2021   | 0.132               | 1,928,309.66             | 1,935,971.60             | 1,927,837.80               | 1,935,738.00               | 11/04/2020       |
| 346843RZ0   | 26077/H-9922        | FT BEND ISD TX UT GO                    | 570,000.00             | 4.000          | 08/15/2021   | 0.110               | 580,092.63               | 581,938.84               | 579,969.30                 | 582,021.30                 | 08/26/2020       |
| 2201476R8   | 26078/H-9922        | CORPUS CHRISTI ISD TX UT                | 1,000,000.00           | 3.000          | 08/15/2021   | 0.141               | 1,013,011.92             | 1,015,392.15             | 1,012,910.00               | 1,015,640.00               | 08/26/2020       |
| 03588HQL3   | 25984/H-9922        | ANNE ARUNDEL CO MD LT C                 | 100,000.00             | 5.000          | 10/01/2021   | 0.701               | 102,490.74               | 102,846.56               | 102,847.00                 | 103,271.00                 | 04/17/2020       |
| 908726CC4   | 25897/H-9922        | UNION TWP NJ UT GO                      | 1,315,000.00           | 2.000          | 01/15/2022   | 0.871               | 1,327,821.31             | 1,329,046.27             | 1,335,264.15               | 1,337,644.30               | 02/20/2020       |
| 930013B48   | 26088/H-9922        | WACONIA MN UT GO                        | 410,000.00             | 2.000          | 02/01/2022   | 0.160               | 416,903.50               | 417,531.09               | 416,350.90                 | 417,531.70                 | 09/03/2020       |
| 2488668E8   | 26221/H-9922        | DENTON TX LT GO                         | 800,000.00             | 2.000          | 02/15/2022   | 0.221               | 813,575.66               | 814,759.58               | 813,880.00                 | 815,320.00                 | 12/17/2020       |
| 208418S61   | 26161/H-9922        | CONROE ISD TX UT GO                     | 570,000.00             | 4.000          | 02/15/2022   | 0.171               | 590,824.75               | 592,640.86               | 591,015.90                 | 592,822.80                 | 11/17/2020       |
| H021721     | 26320/H-9922        | CD - AMEGY                              | 100,000.00             | 0.040          | 02/17/2022   | 0.040               | 100,000.00               | 0.00                     | 100,000.00                 | 0.00                       | 02/17/2021       |
| 455168GT5   | 26080/H-9922        | INDIANA UNIV REVS                       | 2,825,000.00           | 3.000          | 08/01/2022   | 0.100               | 2,940,911.19             | 2,947,729.49             | 2,936,615.75               | 2,944,582.25               | 08/13/2020       |
| 249002ER3   | 26081/H-9922        | DENTON ISD TX UT GO *CA                 | 250,000.00             | 0.000          | 08/15/2022   | 0.180               | 249,345.00               | 249,307.50               | 248,920.00                 | 249,215.00                 | 08/17/2020       |
| <b>Fund</b> | <b>9922</b>         | <b>COMM HEALTH CHOICE TEXAS, INC</b>    | <b>\$14,575,000.00</b> | <b>3.353</b>   |              | <b>0.455</b>        | <b>\$14,840,267.10</b>   | <b>\$14,775,320.21</b>   | <b>\$14,847,117.70</b>     | <b>\$14,790,012.65</b>     |                  |
|             | 26059/H-9924        | TX CLASS - POOL                         | 20,487,066.13          | 0.109          | 03/01/2021   | 0.109               | 20,487,066.13            | 21,035,314.62            | 20,487,066.13              | 21,035,314.62              | 07/08/2020       |
| <b>Fund</b> | <b>9924</b>         | <b>HCHD CAPITAL ASSETS</b>              | <b>\$20,487,066.13</b> | <b>0.109</b>   |              | <b>0.109</b>        | <b>\$20,487,066.13</b>   | <b>\$21,035,314.62</b>   | <b>\$20,487,066.13</b>     | <b>\$21,035,314.62</b>     |                  |

## Book Value & Market Value Report

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

As Of Date: 02/28/2021

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

| CUSIP               | Item<br>Agency-Fund                  | Security<br>Title | Par/Face<br>Amount        | Coupon<br>Rate | Maty<br>Date | Bond Eq Y<br>@ Cost | Book Value<br>02/28/2021  | Book Value<br>01/31/2021 | Market Value<br>02/28/2021 | Market Value<br>01/31/2021 | Purchase<br>Date |
|---------------------|--------------------------------------|-------------------|---------------------------|----------------|--------------|---------------------|---------------------------|--------------------------|----------------------------|----------------------------|------------------|
|                     | 23114/I-9995                         | LONE STAR - POOL  | 1,926,188.82              | 0.092          | 03/01/2021   | 0.092               | 1,926,188.82              | 1,926,052.19             | 1,926,188.82               | 1,926,052.19               | 01/15/2014       |
|                     | 25142/I-9995                         | TX CLASS - POOL   | 9,069,935.45              | 0.106          | 03/01/2021   | 0.106               | 9,069,935.45              | 2,069,419.71             | 9,069,935.45               | 2,069,419.71               | 11/19/2018       |
| <b>Fund</b>         | <b>9995 JUVENILE BOARD</b>           |                   | <b>\$10,996,124.27</b>    | <b>0.104</b>   |              | <b>0.104</b>        | <b>\$10,996,124.27</b>    | <b>\$3,995,471.90</b>    | <b>\$10,996,124.27</b>     | <b>\$3,995,471.90</b>      |                  |
|                     | 25970/D-9996                         | LONE STAR - POOL  | 1,007,997.32              | 0.092          | 03/01/2021   | 0.092               | 1,007,997.32              | 1,007,925.82             | 1,007,997.32               | 1,007,925.82               | 03/31/2020       |
| 9127964F3           | 26180/D-9996                         | US TREASURY BILL  | 2,000,000.00              | 0.061          | 03/04/2021   | 0.062               | 1,999,989.77              | 1,999,894.25             | 2,000,000.00               | 1,999,906.06               | 11/20/2020       |
| 9127964N6           | 26211/D-9996                         | US TREASURY BILL  | 2,000,000.00              | 0.072          | 03/18/2021   | 0.073               | 1,999,932.19              | 1,999,820.50             | 1,999,980.00               | 1,999,846.80               | 12/10/2020       |
| 9127962F5           | 26210/D-9996                         | US TREASURY BILL  | 2,000,000.00              | 0.075          | 03/25/2021   | 0.076               | 1,999,900.00              | 1,999,783.33             | 1,999,960.00               | 1,999,826.66               | 12/10/2020       |
| 9127964P1           | 26246/D-9996                         | US TREASURY BILL  | 2,000,000.00              | 0.074          | 04/01/2021   | 0.075               | 1,999,872.18              | 1,999,756.73             | 1,999,920.00               | 1,999,806.56               | 01/13/2021       |
| 9127964Y2           | 26212/D-9996                         | US TREASURY BILL  | 2,000,000.00              | 0.079          | 04/15/2021   | 0.080               | 1,999,801.75              | 1,999,678.39             | 1,999,900.00               | 1,999,746.94               | 12/10/2020       |
| 9127964Z9           | 26213/D-9996                         | US TREASURY BILL  | 2,000,000.00              | 0.073          | 04/29/2021   | 0.074               | 1,999,760.72              | 1,999,647.17             | 1,999,860.00               | 1,999,706.74               | 12/10/2020       |
| <b>Fund</b>         | <b>9996 COMM SUPV&amp;CORR(TDCJ)</b> |                   | <b>\$13,007,997.32</b>    | <b>0.074</b>   |              | <b>0.075</b>        | <b>\$13,007,253.93</b>    | <b>\$13,006,506.19</b>   | <b>\$13,007,617.32</b>     | <b>\$13,006,765.58</b>     |                  |
| <b>Grand Totals</b> |                                      |                   | <b>\$1,841,001,667.98</b> | <b>0.094</b>   |              | <b>0.071</b>        | <b>\$1,841,199,136.24</b> | <b>\$960,297,019.10</b>  | <b>\$1,841,227,064.57</b>  | <b>\$960,325,036.36</b>    |                  |

#### **SECTION IV**

#### **PORTFOLIO PERFORMANCE (BENCHMARK)**

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

**Average Monthly Yield on Selected U.S. Treasury Maturities**

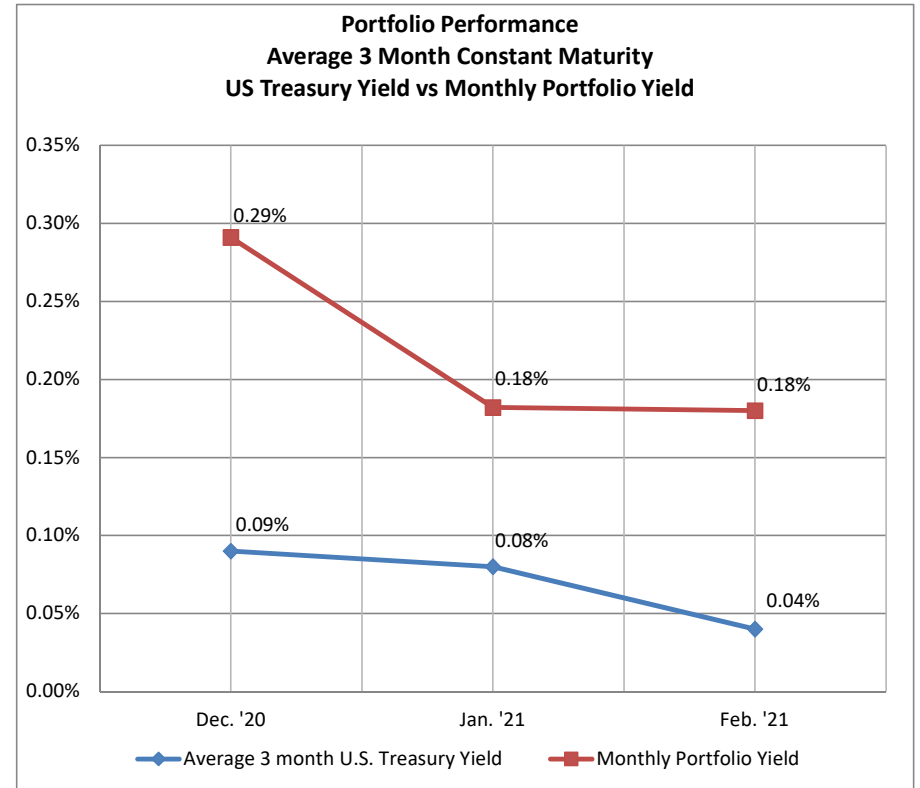
| MATURITIES | Dec. '20 | Jan. '21 | Feb. '21 | Quarterly Average |
|------------|----------|----------|----------|-------------------|
| 6 MONTH    | 0.09%    | 0.09%    | 0.06%    | 0.08%             |
| 1 YEAR     | 0.10%    | 0.10%    | 0.07%    | 0.09%             |
| 2 YEAR     | 0.14%    | 0.13%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

**Harris County Investment Portfolio - Maturity Distribution**

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

**Harris County Investment Portfolio Averages**

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



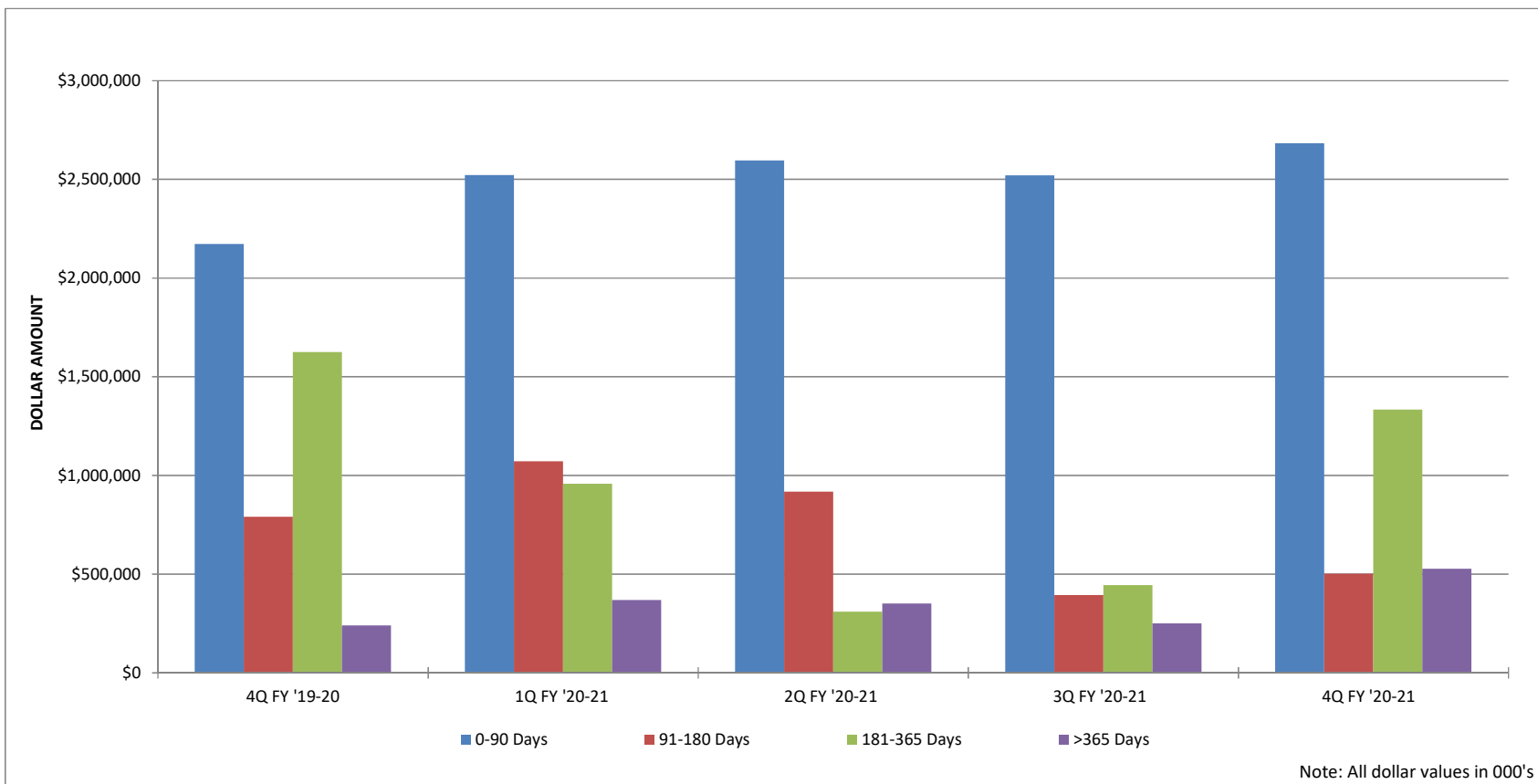


## **SECTION V**

### **GRAPHS**

## Total Portfolio Maturity Distribution

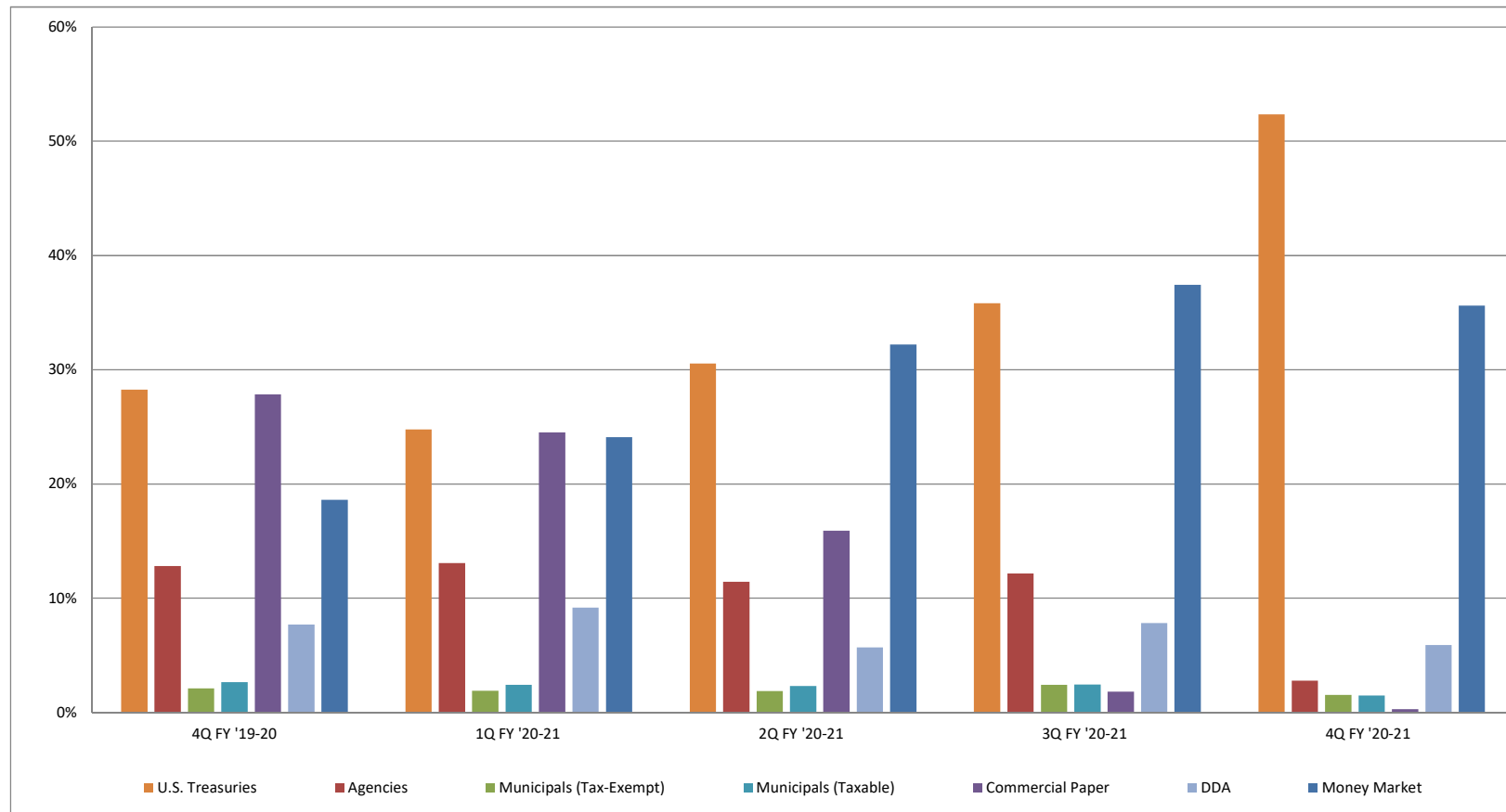
|                     | 0-90 Days   | 91-180 Days | 181-365 Days | >365 Days | Total       |
|---------------------|-------------|-------------|--------------|-----------|-------------|
| <b>4Q FY '19-20</b> | \$2,172,353 | \$790,261   | \$1,624,948  | \$240,785 | \$4,828,347 |
| <b>1Q FY '20-21</b>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



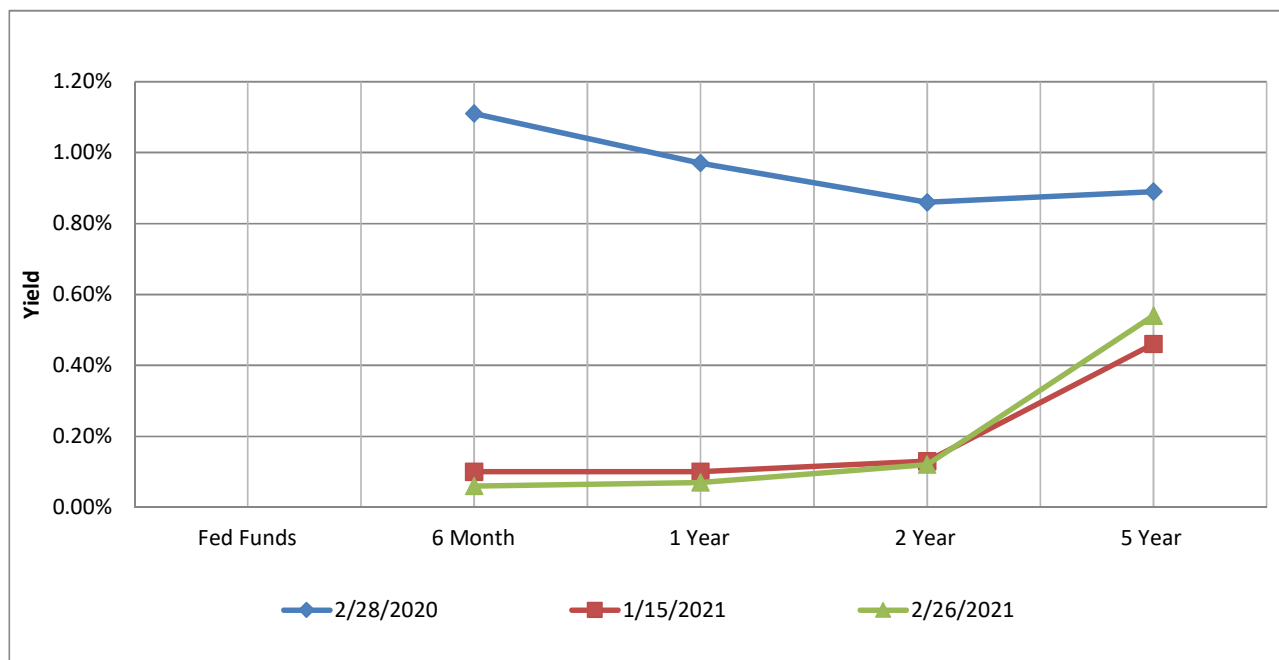
### PORTFOLIO SECTOR DISTRIBUTION PERCENTAGES

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

\*Percentages may not total 100 due to rounding.



## U.S. Treasury Yield Curve



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