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HARRIS COUNTY, TEXAS
Office of Financial Management

Mike Austin, CPA
Director

To: County Judge and Commissioners

Date: March 29, 2016

Re: Fourth Quarter of Fiscal Year 2015-16 Investment Report

The Harris County Office of Financial Management has prepared the Investment Report covering the Third Quarter of Fiscal Year 2015-16 (December 2015 through February 2016). This report is presented in accordance with the Texas Government Code - Public Funds Investment Act, Section 2256.023. The Office of Financial Management 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.

Mike Austin
Director, Office of Financial Management

Amy Perez
Financial Administrator

Diana Elizondo
Investment Manager

Vote of the Court:

	Yes	No	Abstain
Judge Emmett	☒	☐	☐
Comm. Locke	☒	☐	☐
Comm. Morman	☒	☐	☐
Comm. Radack	☒	☐	☐
Comm. Cagle	☒	☐	☐

Presented to Commissioner's Court

MAR 29 2016

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Lance - copy

HARRIS COUNTY, TEXAS • 1001 PRESTON, SUITE 630 • HOUSTON, TEXAS 77002
PHONE (713) 755-6532 • FAX (713) 755-8920

HARRIS COUNTY
INVESTMENT REPORT

Fourth Quarter
December 2015 through February 2016
Fiscal Year 2015-16

Prepared By:
Office of Financial Management

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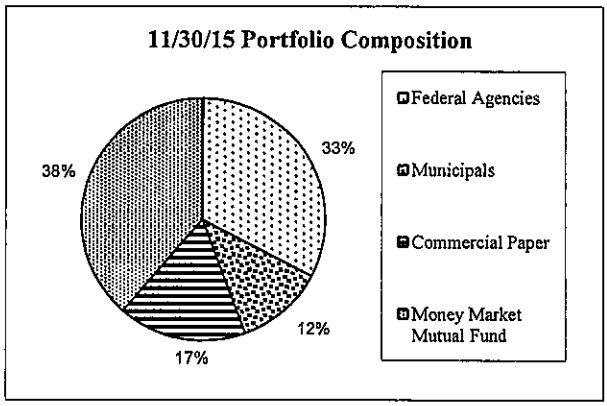
SECTION I

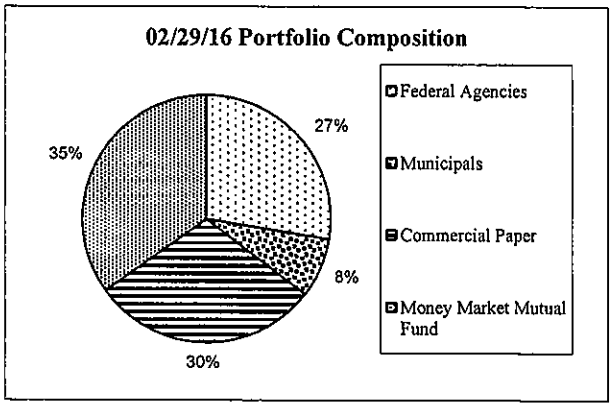
PORTFOLIO SUMMARY OF BALANCES, EARNINGS, AND MARKET SECTORS

FOURTH QUARTER
ENDING FEBRUARY 29, 2016

Harris County Investment Report
Fourth Quarter
December 2015 through February 2016
Fiscal Year 2015-16

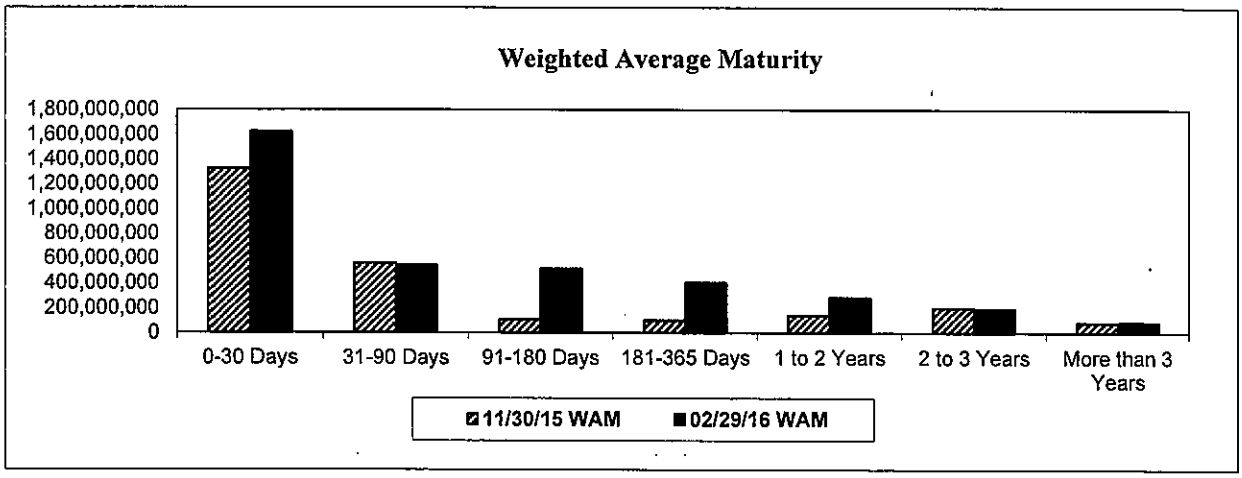
Portfolio interest earned and/or accrued for this quarter, excluding MMF/DDA interest: $ 4,926,367





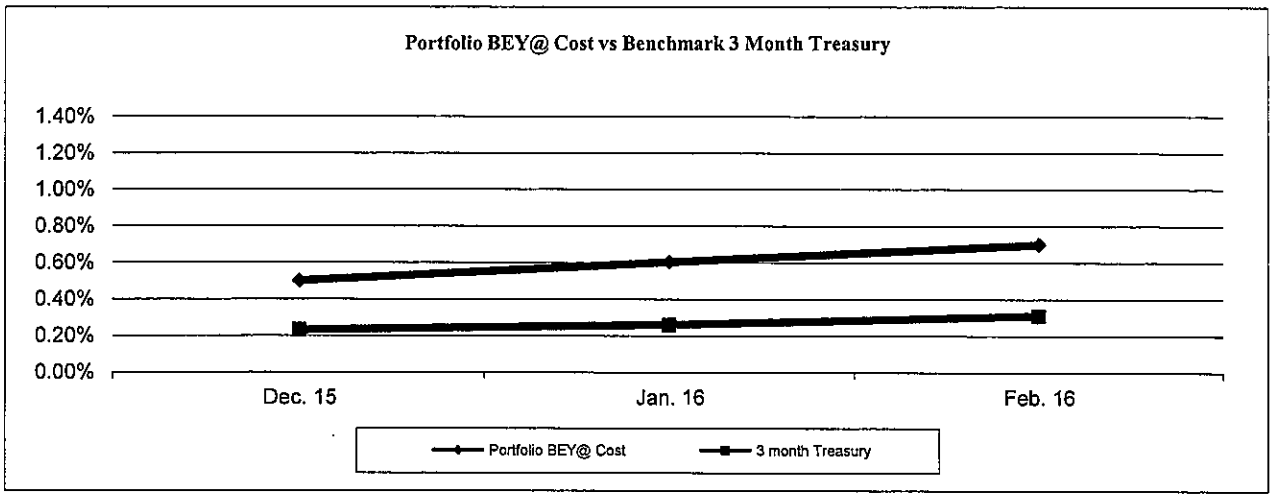
Total Par Value of Portfolio: $ 2,503,512,386.79

Total Par Value of Portfolio: $ 3,640,676,458.51



Portfolio's effective weighted average maturity for this period (in days): 95

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



The book value of the portfolio as of November 30, 2015 was $2,502,687,577 and the book value as of February 29, 2016 was $3,637,395,588.

The market value of the portfolio as of November 30, 2015 was $2,510,318,708 and the market value as of February 29, 2016 was $3,647,963,238.

The weighted average bond equivalent yield at cost for this quarter was .60%, while the average for the benchmark 3 month Treasury constant maturity was .27%. The portfolio's weighted average bond equivalent yield for this quarter exceeded the average benchmark by 33 basis points.

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

OTHER

INVESTMENT PORTFOLIO SUMMARY

FOURTH QUARTER FY 2015-16

(dollar amounts in thousands)

	COUNTY CLERK			DISTRICT CLERK			COMMUNITY SUPV. & CORRECTION			JUVENILE			HOSPITAL			911 EMERGENCY NETWORK			TOTAL OTHER FUNDS		
MARKET SECTOR	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	5,000	0.4%	1.02%	---	---	---	---	---	---	---	---	---	49,876	4.2%	0.64%	2,000	0.2%	1.02%	56,876	4.8%	0.68%
AGENCY	40,000	3.4%	0.73%	36,500	3.1%	0.93%	---	---	---	---	---	---	312,777	26.5%	0.75%	13,000	1.1%	0.74%	402,277	34.1%	0.76%
COMM PAPER	27,000	2.3%	0.75%	9,000	0.8%	0.69%	6,700	0.6%	0.51%	4,500	0.4%	0.47%	341,575	29.0%	0.79%	3,000	0.3%	0.74%	391,775	33.2%	0.78%
TIME DEP	---	---	---	---	---	---	---	---	---	---	---	---	3,326	0.3%	0.10%	---	---	---	3,326	0.3%	0.10%
MUNICIPAL	10,160	0.9%	1.50%	13,955	1.2%	1.10%	---	---	---	---	---	---	17,115	1.5%	3.67%	8,190	0.7%	0.57%	49,420	4.2%	1.99%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MMF/DDA	9,449	0.8%	0.36%	20,415	1.7%	0.20%	10,994	0.9%	0.20%	4,492	0.4%	0.20%	229,300	19.5%	0.20%	---	---	---	274,650	23.3%	0.21%
TAX EXMPT MM	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
TOTALS	**$91,609**	**7.8%**	**0.80%**	**$79,870**	**6.8%**	**0.74%**	**$17,694**	**1.5%**	**0.32%**	**$8,992**	**0.8%**	**0.33%**	**$953,969**	**81.0%**	**0.68%**	**$26,190**	**2.2%**	**0.71%**	**$1,178,324**	**100.0%**	**0.68%**
4TH QTR. '16 EARNINGS		**$184**			**$123**			**$14**			**$6**			**$978**			**$46**			**$1,353**	
FISCAL YEAR EARNINGS		**$774**			**$469**			**$34**			**$17**			**$3,044**			**$193**			**$4,530**	

INVESTMENT PORTFOLIO SUMMARY
FOURTH QUARTER FY 2015-16
(dollar amounts in thousands)

	COUNTY FUNDS			OTHER FUNDS			TOLL ROAD AUTHORITY			FLOOD CONTROL DISTRICT			TAX			TOTAL FUNDS		
MARKET SECTOR	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD	PAR VALUE	% PORT	BOND YIELD
TREASURY	3,000	0.1%	1.02%	56,876	1.2%	0.68%	---	---	---	---	---	---	---	---	---	59,876	1.2%	0.70%
AGENCY	317,300	6.6%	0.57%	402,277	8.3%	0.76%	587,400	12.2%	1.03%	97,450	2.0%	1.02%	---	---	---	1,404,427	29.1%	0.85%
COMM PAPER	791,700	16.4%	0.63%	391,775	8.1%	0.78%	195,111	4.0%	0.73%	95,200	2.0%	0.69%	0	0.0%	0.00%	1,473,786	30.6%	0.69%
TIME DEP	---	---	---	3,326	0.1%	0.10%	---	---	---	---	---	---	---	---	---	3,326	0.1%	0.10%
MUNICIPAL	84,030	1.7%	0.99%	49,420	1.0%	1.99%	176,155	3.7%	3.34%	24,265	0.5%	0.85%	---	---	---	333,870	6.9%	2.37%
LOAN	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---
MONEY MKT/DDA	629,532	13.1%	0.21%	274,650	5.7%	0.21%	215,707	4.5%	0.34%	62,580	1.3%	0.23%	226,188	4.7%	0.20%	1,408,657	29.2%	0.23%
TAX EXEMPT MM	100,462	2.1%	0.01%	---	---	---	27,471	0.6%	0.01%	7,124	0.1%	0.01%	---	---	---	135,057	2.8%	0.01%
TOTALS	**$1,926,024**	**40.0%**	**0.47%**	**$1,178,324**	**24.5%**	**0.68%**	**$1,201,844**	**24.9%**	**1.17%**	**$286,619**	**5.9%**	**0.70%**	**$226,188**	**4.7%**	**0.20%**	**$4,818,999**	**100.0%**	**0.70%**
4TH QTR. '16 EARNINGS		$1,422			$1,353			$3,441			$435			$202			$6,853	
FISCAL YEAR EARNINGS		$4,613			$4,530			$12,458			$1,754			$270			$23,625	

SECTION II

MANAGEMENT REPORT SUMMRY

FOURTH QUARTER
ENDING FEBRUARY 29, 2016

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

Management Report Summaries -- #1

Values are "As of":02/29/2016
Run Date: 03/15/2016 16:03:09

Harris County

	U.S. Treasuries	Federal Agencies	Tax Exmpt Municipals	Taxable Municipals	Commrcl Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE ($000)	3,000	1,002,150	56,280	228,170	1,082,011	0	0	0	0	1,134,008	135,058	3,640,676
ACCOUNTING BOOK VALUE	2,978	1,001,793	55,735	228,347	1,079,477	0	0	0	0	1,134,008	135,058	3,637,396
MARKET VALUE	2,989	1,001,752	60,148	234,054	1,079,955	0	0	0	0	1,134,008	135,058	3,647,963
VARIANCE	11	-41	4,413	5,707	478	0	0	0	0	0	0	10,568
PORTFOLIO WTD AVGS:												
Maturity (days)	518	583	4,987	1,171	118					1	1	347
Effctv Maty (days)	518	73	946	731	118					1	1	117
Pcnt Of Total PAR:	0.082	27.526	1.546	6.267	29.720	0.000	0.000	0.000	0.000	31.148	3.710	100.000
BEY @ Cost	1.022	0.880	4.720	1.869	0.652					0.233	0.010	0.700
BEY @ Mkt	0.763	0.567	1.368	1.345	0.491					0.058	0.000	0.428
# of Securities	1	53	33	102	64	0	0	0	0	32	3	288
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	229,300	0	6,070	115,500	0	0	0	0	1,134,008	135,058	1,619,935
1 to 3 months	0	215,850	0	14,115	314,300	0	0	0	0	0	0	544,265
3 to 6 months	0	100,000	1,500	22,015	389,311	0	0	0	0	0	0	512,826
6 to 12 months	0	100,000	15,405	24,485	262,900	0	0	0	0	0	0	402,790
1 to 2 years	3,000	198,000	8,720	73,225	0	0	0	0	0	0	0	282,945
2 to 3 years	0	159,000	0	33,365	0	0	0	0	0	0	0	192,365
More than 3 years	0	0	30,655	54,895	0	0	0	0	0	0	0	85,550
Par Value Totals	3,000	1,002,150	56,280	228,170	1,082,011	0	0	0	0	1,134,008	135,058	3,640,676

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

Management Report Summaries -- #1

Values are "As of":02/29/2016
Run Date: 03/16/2016 10:11:22

County Clerk & District Clerk Registry

	U.S. Treasuries	Federal Agencies	Tax Exmpt Municipals	Taxable Municipals	Commrcl Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE ($000)	5,000	76,500	7,000	17,115	36,000	0	0	0	0	29,863	0	171,478
ACCOUNTING BOOK VALUE	4,964	76,494	7,000	17,190	35,890	0	0	0	0	29,863	0	171,401
MARKET VALUE	4,981	76,481	7,001	17,324	35,907	0	0	0	0	29,863	0	171,559
VARIANCE	18	-12	1	134	17	0	0	0	0	0	0	158
PORTFOLIO WTD AVGS:												
Maturity (days)	518	508	30	419	143					1		315
Effctv Maty (days)	518	55	30	419	143					1		113
Pcnt Of Total PAR:	2.916	44.612	4.082	9.981	20.994	0.000	0.000	0.000	0.000	17.415	0.000	100.000
BEY @ Cost	1.022	0.821	0.674	1.513	0.735					0.251		0.773
BEY @ Mkt	0.763	0.527	0.688	1.019	0.603					0.091		0.530
# of Securities	1	13	2	16	7	0	0	0	0	5	0	44
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	27,000	6,000	0	0	0	0	0	0	29,863	0	62,863
1 to 3 months	0	14,000	0	0	5,000	0	0	0	0	0	0	19,000
3 to 6 months	0	5,000	1,000	2,255	23,000	0	0	0	0	0	0	31,255
6 to 12 months	0	6,000	0	5,715	8,000	0	0	0	0	0	0	19,715
1 to 2 years	5,000	21,000	0	8,145	0	0	0	0	0	0	0	34,145
2 to 3 years	0	3,500	0	0	0	0	0	0	0	0	0	3,500
More than 3 years	0	0	0	1,000	0	0	0	0	0	0	0	1,000
Par Value Totals	5,000	76,500	7,000	17,115	36,000	0	0	0	0	29,863	0	171,478

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

Management Report Summaries -- #1

Values are "As of":02/29/2016
Run Date: 03/16/2016 10:13:13

Hospital District, 911 Emergency Management, Community Supervision & Corrections, & Juvenile Board

	U.S. Treasuries	Federal Agencies	Tax Exmpt Municipals	Taxable Municipals	Commrcl Paper	Time Deposits	Repos	Loans	DDA	MMF	TE MMF	Total
PAR VALUE ($000)	51,876	325,777	11,190	14,115	355,775	3,326	0	0	0	244,786	0	1,006,845
ACCOUNTING BOOK VALUE	51,902	325,638	11,192	14,115	354,482	3,326	0	0	0	244,786	0	1,005,441
MARKET VALUE	51,885	325,524	12,198	14,109	354,622	3,326	0	0	0	244,786	0	1,006,450
VARIANCE	-17	-114	1,007	-6	140	0	0	0	0	0	0	1,009
PORTFOLIO WTD AVGS:												
Maturity (days)	357	444	4,782	141	157	98				1		273
Effctv Maty (days)	357	106	771	141	157	98				1		119
Pcnt Of Total PAR:	5.152	32.356	1.111	1.402	35.336	0.330	0.000	0.000	0.000	24.312	0.000	100.000
BEY @ Cost	0.651	0.746	5.215	0.649	0.783	0.100				0.200		0.667
BEY @ Mkt	0.685	0.687	0.905	0.953	0.659	0.100				0.000		0.515
# of Securities	3	16	2	6	22	4	0	0	0	5	0	58
Maturity Distribution:												
Par Amt Maty/Avg Life												
Less than 1 month	0	30,615	0	8,560	7,575	0	0	0	0	244,786	0	291,536
1 to 3 months	0	127,162	0	0	54,200	1,970	0	0	0	0	0	183,332
3 to 6 months	0	103,000	0	1,260	111,000	1,357	0	0	0	0	0	216,617
6 to 12 months	25,000	30,000	1,190	2,000	183,000	0	0	0	0	0	0	241,190
1 to 2 years	26,876	35,000	0	2,295	0	0	0	0	0	0	0	64,171
2 to 3 years	0	0	10,000	0	0	0	0	0	0	0	0	10,000
More than 3 years	0	0	0	0	0	0	0	0	0	0	0	0
Par Value Totals	51,876	325,777	11,190	14,115	355,775	3,326	0	0	0	244,786	0	1,006,845

SECTION III

CURRENT PORTFOLIO HOLDINGS

FOURTH QUARTER
ENDING FEBRUARY 29, 2016

Book Value & Market Value Report

AvantGard APS 2

Run Date: 3/15/2016 4:09:09PM
As Of Date: 02/29/2016

Harris County

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/29/2016	Book Value 01/31/2016	Market Value 02/29/2016	Market Value 01/31/2016	Purchase Date
C022916	6757/C-100	MMF - COGEN (TAX AC	371,956,754.47	0.200	03/01/2016	0.200	371,956,754.47	0.00	371,956,754.47	0.00	02/29/2016
Fund	**100 DDA-CNTYGEN**		**$371,956,754.47**	**0.200**		**0.200**	**$371,956,754.47**	**$0.00**	**$371,956,754.47**	**$0.00**	
A022916	6748/A-103	MMF - DA	9,146,148.57	0.200	03/01/2016	0.200	9,146,148.57	0.00	9,146,148.57	0.00	02/29/2016
Fund	**103 MMF-DA**		**$9,146,148.57**	**0.200**		**0.200**	**$9,146,148.57**	**$0.00**	**$9,146,148.57**	**$0.00**	
J022916	6749/J-104	MMF - SHERIFF	14,887,402.78	0.200	03/01/2016	0.200	14,887,402.78	0.00	14,887,402.78	0.00	02/29/2016
Fund	**104 MMF-SHERIFF**		**$14,887,402.78**	**0.200**		**0.200**	**$14,887,402.78**	**$0.00**	**$14,887,402.78**	**$0.00**	
Z022916	6761/Z-107	MMF - CONST	1,820,222.22	0.200	03/01/2016	0.200	1,820,222.22	0.00	1,820,222.22	0.00	02/29/2016
Fund	**107 MMF-CONST**		**$1,820,222.22**	**0.200**		**0.200**	**$1,820,222.22**	**$0.00**	**$1,820,222.22**	**$0.00**	
C022916	6756/C-1006	MMF - COUNTY	204,271,470.84	0.200	03/01/2016	0.200	204,271,470.84	0.00	204,271,470.84	0.00	02/29/2016
Fund	**1006 MMF-COUNTY**		**$204,271,470.84**	**0.200**		**0.200**	**$204,271,470.84**	**$0.00**	**$204,271,470.84**	**$0.00**	
C022916	6762/C-1007	MMF - CP-TXMPT	100,462,274.41	0.010	03/01/2016	0.010	100,462,274.41	0.00	100,462,274.41	0.00	02/29/2016
Fund	**1007 MMF-CPTXMPT**		**$100,462,274.41**	**0.010**		**0.010**	**$100,462,274.41**	**$0.00**	**$100,462,274.41**	**$0.00**	
F022916	6750/F-1008	MMF - FLOOD	54,533,535.81	0.200	03/01/2016	0.200	54,533,535.81	0.00	54,533,535.81	0.00	02/29/2016
Fund	**1008 MMF- FLOOD**		**$54,533,535.81**	**0.200**		**0.200**	**$54,533,535.81**	**$0.00**	**$54,533,535.81**	**$0.00**	
3136FPET0	21654/C-1030	FNMA NOTE	16,300,000.00	2.000	03/10/2016	2.000	16,300,000.00	16,300,000.00	16,307,335.00	16,329,177.00	09/10/2010
Fund	**1030 PUBLIC IMPROV. CONTINGENC**		**$16,300,000.00**	**2.000**		**2.000**	**$16,300,000.00**	**$16,300,000.00**	**$16,307,335.00**	**$16,329,177.00**	
	23100/C-1050	LONE STAR INVESTMEI	8,531,404.91	0.438	03/01/2016	0.438	8,531,404.91	8,528,438.34	8,531,404.91	8,528,438.34	01/08/2014
9826713P2	23502/C-1050	WYANDOTTE CNTY KS	3,000,000.00	0.500	03/01/2016C	0.500	3,000,000.00	3,000,000.00	3,000,000.00	2,999,490.00	02/26/2015
91412GWS0	23527/C-1050	UNIV OF CALIFORNIA (	500,000.00	0.540	05/14/2016	0.540	500,000.00	500,000.00	499,730.00	499,720.00	03/25/2015
8923A0GV9	23683/C-1050	TMCPR - DISCOUNT CC	1,000,000.00	0.650	07/29/2016	0.662	997,291.67	996,768.06	997,144.10	996,460.00	11/02/2015
93974DSY5	23663/C-1050	WASHINGTON ST TXBL	8,770,000.00	0.360	08/01/2016	0.360	8,770,000.00	8,770,000.00	8,760,528.40	8,758,160.50	10/09/2015
8923A0J95	23718/C-1050	TMCPR - DISCOUNT CC	3,000,000.00	0.900	09/09/2016	0.917	2,985,600.00	2,983,425.00	2,987,425.80	2,986,312.50	12/16/2015
083763GB2	22733/C-1050	BERGEN CNTY NJ	1,000,000.00	2.600	11/01/2016	0.900	1,011,118.15	1,012,507.92	1,010,600.00	1,011,910.00	02/12/2013
661309HP2	23525/C-1050	NORTH OLMSTEAD OH	2,200,000.00	0.800	12/01/2016	0.800	2,200,000.00	2,200,000.00	2,201,474.00	2,201,782.00	03/24/2015
650035J41	23184/C-1050	NY ST URBAN DEV COR	275,000.00	1.000	03/15/2017	1.003	274,990.46	274,989.69	275,596.75	275,129.25	03/17/2014
914378FZ2	23491/C-1050	UNIV OF KENTUCKY KY	905,000.00	0.830	04/01/2017	0.900	904,320.89	904,268.66	904,257.90	904,212.65	02/17/2015
182252TM8	22809/C-1050	CLARKSON MY CMNTY	1,000,000.00	1.300	05/01/2017	1.200	1,001,133.29	1,001,214.24	997,250.00	1,003,580.00	03/26/2013
182252TM8	22810/C-1050	CLARKSON MI CMNTY	1,555,000.00	1.300	05/01/2017	1.150	1,557,647.82	1,557,836.95	1,550,723.75	1,560,566.90	03/26/2013
3134G84F3	23688/C-1050	FHLMC NOTE	5,000,000.00	0.755	06/30/2017C	0.755	5,000,000.00	5,000,000.00	5,000,750.00	5,000,150.00	11/13/2015
939720LJ5	22804/C-1050	WSH ST CTFS PART	2,245,000.00	0.900	07/01/2017	1.070	2,240,031.30	2,239,720.76	2,239,971.20	2,239,567.10	03/19/2013
882723ZZ5	23672/C-1050	TEXAS ST TXBL REF PU	2,500,000.00	0.723	10/01/2017	0.723	2,500,000.00	2,500,000.00	2,493,175.00	2,494,050.00	10/29/2015

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438670Q20	22871/C-1050	HONOLULU CITY & CNT	4,930,000.00	1.259	11/01/2017	1.070	4,945,122.77	4,945,878.91	4,940,500.90	4,943,606.80	05/21/2013
92778VAC2	23537/C-1050	VIRGINIA ST CLG BLDG	750,000.00	1.368	02/01/2018	1.368	750,000.00	750,000.00	751,620.00	751,477.50	04/15/2015
3134G8JZ3	23820/C-1050	FHLMC NOTE	6,000,000.00	1.100	02/12/2018C	1.100	6,000,000.00	0.00	6,000,780.00	0.00	02/12/2016
882806EK4	23533/C-1050	TX ST TECH UNIV REV	5,000,000.00	1.411	02/15/2018	1.411	5,000,000.00	5,000,000.00	5,011,800.00	5,013,250.00	04/09/2015
20772JZJ4	23526/C-1050	CONNECTICUT A-TXBL	1,000,000.00	1.422	03/15/2018	1.422	1,000,000.00	1,000,000.00	1,004,180.00	1,006,960.00	03/25/2015
3134G77G0	23689/C-1050	FHLMC NOTE	4,000,000.00	1.250	11/16/2018C	1.328	3,991,694.44	3,991,438.89	3,991,520.00	3,996,600.00	11/16/2015
880558GM7	23776/C-1050	TENNESSEE ST SCH BC	1,500,000.00	1.599	11/01/2019	1.599	1,500,000.00	1,500,000.00	1,511,220.00	1,508,010.00	01/22/2016
Fund	**1050**	**PUBLIC IMPROV CONTGCY 07**	**$64,661,404.91**	**0.897**		**0.864**	**$64,660,355.70**	**$58,656,487.42**	**$64,661,652.71**	**$58,679,433.54**	
F022916	6751/F-1300	MMF - FLOOD TXMPT	7,124,497.85	0.010	03/01/2016	0.010	7,124,497.85	0.00	7,124,497.85	0.00	02/29/2016
Fund	**1300**	**MMF-FLOODTXMPT**	**$7,124,497.85**	**0.010**		**0.010**	**$7,124,497.85**	**$0.00**	**$7,124,497.85**	**$0.00**	
89233GHC3	23775/C-1600	TMCC - DISCOUNT CON	10,500,000.00	0.770	08/12/2016	0.784	10,463,168.34	10,456,655.42	10,473,213.35	10,460,595.81	01/20/2016
89233GHC3	23840/C-1600	TMCC - DISCOUNT CON	1,300,000.00	0.710	08/12/2016	0.722	1,295,795.22	0.00	1,296,683.56	0.00	02/29/2016
Fund	**1600**	**GO & REV REF 2002 DS**	**$11,800,000.00**	**0.763**		**0.777**	**$11,758,963.56**	**$10,456,655.42**	**$11,769,896.91**	**$10,460,595.81**	
	23174/F-3320	LONE STAR - INVESTMI	3,217,400.65	0.438	03/01/2016	0.438	3,217,400.65	3,216,281.88	3,217,400.65	3,216,281.88	03/04/2014
Fund	**3320**	**FLD CONTROL TAX & REF 2004**	**$3,217,400.65**	**0.438**		**0.438**	**$3,217,400.65**	**$3,216,281.88**	**$3,217,400.65**	**$3,216,281.88**	
	23175/F-3330	LONE STAR - INVESTMI	4,829,348.06	0.438	03/01/2016	0.438	4,829,348.06	4,827,668.78	4,829,348.06	4,827,668.78	03/04/2014
Fund	**3330**	**FLOOD CONTROL IMP 2007**	**$4,829,348.06**	**0.438**		**0.438**	**$4,829,348.06**	**$4,827,668.78**	**$4,829,348.06**	**$4,827,668.78**	
3136G14F3	22671/C-3730	FNMA NOTE	2,000,000.00	0.680	12/27/2016C	0.680	2,000,000.00	2,000,000.00	2,000,440.00	2,001,220.00	12/27/2012
Fund	**3730**	**UNLMTD TAX ROAD & REF 200**	**$2,000,000.00**	**0.680**		**0.680**	**$2,000,000.00**	**$2,000,000.00**	**$2,000,440.00**	**$2,001,220.00**	
	23430/C-3740	Logic Investment Pool	5,515,616.25	0.482	03/01/2016	0.482	5,515,616.25	5,513,503.62	5,515,616.25	5,513,503.62	12/29/2014
	23680/C-3740	TEXAS CLASS INVESTM	5,508,208.36	0.481	03/01/2016	0.481	5,508,208.36	6,505,802.23	5,508,208.36	6,505,802.23	10/30/2015
	23681/C-3740	LONE STAR INVESTMEI	5,407,071.21	0.437	03/01/2016	0.437	5,407,071.21	6,404,918.83	5,407,071.21	6,404,918.83	10/30/2015
91412GPX7	22886/C-3740	UNIV OF CALIFORNIA F	1,000,000.00	0.659	05/15/2016	0.702	999,912.24	999,876.66	999,740.00	999,780.00	06/11/2013
4546247B7	22911/C-3740	INDIANA ST BOND BAN	2,000,000.00	1.582	07/15/2017	1.582	2,000,000.00	2,000,000.00	2,011,800.00	2,008,320.00	06/19/2013
3134G34K3	22716/C-3740	FHLMC NOTE	6,000,000.00	1.000	01/30/2018C	1.000	6,000,000.00	6,000,000.00	5,998,440.00	6,001,620.00	01/30/2013
Fund	**3740**	**ROAD REF 06B**	**$25,430,895.82**	**0.688**		**0.690**	**$25,430,808.06**	**$27,424,101.34**	**$25,440,875.82**	**$27,433,944.68**	
89233GC95	23703/C-3750	TMCC - DISCOUNT CON	3,000,000.00	0.470	03/09/2016	0.477	2,999,662.57	4,997,584.72	2,999,733.33	4,997,944.45	12/04/2015
89233GF35	23704/C-3750	TMCC - DISCOUNT CON	6,000,000.00	0.690	06/03/2016	0.702	5,989,190.00	5,985,855.00	5,992,480.02	5,988,520.02	12/04/2015
89233GHW9	23705/C-3750	TMCC - DISCOUNT CON	6,000,000.00	0.860	08/30/2016	0.876	5,973,913.33	5,969,756.67	5,978,766.66	5,975,383.32	12/04/2015
Fund	**3750**	**TAX PIB SERIES 2015A CONSTI**	**$15,000,000.00**	**0.714**		**0.727**	**$14,962,765.90**	**$16,953,196.39**	**$14,970,980.01**	**$16,961,847.79**	
B022916	6754/B-4001	MMF - TLRD	103,347,592.48	0.200	03/01/2016	0.200	103,347,592.48	0.00	103,347,592.48	0.00	02/29/2016

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Fund	**4001**	**MMF DDA-TLRD**	**$103,347,592.48**	**0.200**		**0.200**	**$103,347,592.48**	**$0.00**	**$103,347,592.48**	**$0.00**	
K022916	6752/K-4003	MMF - TLRD TRUST	4,271,522.37	0.200	03/01/2016	0.200	4,271,522.37	0.00	4,271,522.37	0.00	02/29/2016
Fund	**4003**	**MMF-TLRDTRUST**	**$4,271,522.37**	**0.200**		**0.200**	**$4,271,522.37**	**$0.00**	**$4,271,522.37**	**$0.00**	
X022916	6758/X-4007	MMF - COMCRT	2,487,947.64	0.200	03/01/2016	0.200	2,487,947.64	0.00	2,487,947.64	0.00	02/29/2016
Fund	**4007**	**MMF-COMCRT**	**$2,487,947.64**	**0.200**		**0.200**	**$2,487,947.64**	**$0.00**	**$2,487,947.64**	**$0.00**	
R022916	6755/R-4008	MMF - TAX A-C	226,188,087.71	0.200	03/01/2016	0.200	226,188,087.71	0.00	226,188,087.71	0.00	02/29/2016
Fund	**4008**	**DDA-TAX**	**$226,188,087.71**	**0.200**		**0.200**	**$226,188,087.71**	**$0.00**	**$226,188,087.71**	**$0.00**	
K022916	6753/K-4014	MMF - TLRD TXMPT	27,470,783.02	0.010	03/01/2016	0.010	27,470,783.02	0.00	27,470,783.02	0.00	02/29/2016
Fund	**4014**	**MMF-TLRDTXMPT**	**$27,470,783.02**	**0.010**		**0.010**	**$27,470,783.02**	**$0.00**	**$27,470,783.02**	**$0.00**	
90262CCF2	23575/J-5060	UBSFIN - DISCOUNT C(	2,500,000.00	0.550	03/15/2016	0.559	2,499,465.28	2,498,357.64	2,499,805.55	2,496,407.50	06/19/2015
Fund	**5060**	**SHERIFF COMMISSARY**	**$2,500,000.00**	**0.550**		**0.559**	**$2,499,465.28**	**$2,498,357.64**	**$2,499,805.55**	**$2,496,407.50**	
946371EA5	22867/B-5160	WAYNE TWP IN MET S(	615,000.00	0.930	07/05/2017	0.930	615,000.00	615,000.00	613,019.70	612,945.90	05/21/2013
Fund	**5160**	**TRA REV & REF 02 CONST**	**$615,000.00**	**0.930**		**0.930**	**$615,000.00**	**$615,000.00**	**$613,019.70**	**$612,945.90**	
432347LH3	21740/K-5170	HILLSBOROUGH CNTY I	580,000.00	4.200	08/01/2022C	4.292	577,336.29	577,301.70	630,848.60	632,142.00	11/16/2010
41415WBB7	19682/K-5170	HARRIS CNTY TX HOSP	2,330,000.00	5.000	02/15/2023C	5.000	2,330,000.00	2,330,000.00	2,433,824.80	2,438,764.40	10/03/2007
41415WBC5	19683/K-5170	HARRIS CNTY TX HOSP	2,460,000.00	5.000	02/15/2024C	5.031	2,455,958.32	2,455,915.98	2,565,976.80	2,569,642.20	10/03/2007
288713FN5	19638/K-5170	ELLIS CNTY TEX GENL ·	855,000.00	4.500	08/01/2024C	4.805	840,069.53	839,921.70	900,486.00	904,119.75	09/18/2007
41415WBD3	19684/K-5170	HARRIS CNTY TX HOSP	2,580,000.00	5.000	02/15/2025C	5.051	2,572,283.44	2,572,211.64	2,689,108.20	2,692,436.40	10/03/2007
288713FQ8	19636/K-5170	ELLIS CNTY TEX GENL ·	1,000,000.00	4.500	08/01/2026C	4.750	982,897.84	982,761.02	1,052,320.00	1,056,680.00	09/18/2007
194493TU6	19630/K-5170	COLLEGE STATION TEX	1,115,000.00	4.500	02/01/2027C	4.801	1,091,370.11	1,091,189.73	1,118,791.00	1,118,735.25	09/11/2007
882270QS3	21128/K-5170	TEXAS CITY TX INDPT	1,285,000.00	4.300	08/15/2028C	4.116	1,295,831.44	1,296,092.65	1,406,612.40	1,408,025.90	10/13/2009
68608KWA2	21159/K-5170	OREGON ST ALT ENER(	1,780,000.00	4.250	04/01/2031C	4.010	1,754,013.02	1,753,869.44	1,898,601.40	1,900,061.00	11/12/2009
Fund	**5170**	**TRA REV REF 04A DS RESERVE**	**$13,985,000.00**	**4.701**		**4.733**	**$13,899,759.99**	**$13,899,263.86**	**$14,696,569.20**	**$14,720,606.90**	
358775M68	19491/K-5220	FRISCO TEX GO	1,035,000.00	4.625	02/15/2021C	4.625	1,035,000.00	1,035,000.00	1,075,333.95	1,078,149.15	07/24/2007
79642BLG6	21751/K-5220	SAN ANTONIO TEX WT	1,000,000.00	4.370	05/15/2022C	4.370	1,000,000.00	1,000,000.00	1,091,740.00	1,089,600.00	11/23/2010
432347LH3	21741/K-5220	HILLSBOROUGH CNTY I	780,000.00	4.200	08/01/2022C	4.292	776,417.77	776,371.25	848,382.60	850,122.00	11/16/2010
194475MK2	21103/K-5220	COLLEGE STATION TEX	1,280,000.00	4.250	08/15/2026C	4.292	1,276,044.40	1,276,012.87	1,402,252.80	1,402,816.00	09/15/2009
613681H99	21110/K-5220	MONTGOMERY CNTY TI	3,500,000.00	5.125	03/01/2031C	4.502	3,594,611.31	3,597,239.40	3,949,750.00	3,938,725.00	09/25/2009
882806CQ3	22309/K-5220	TEXAS ST TECH UNIV F	1,000,000.00	4.440	08/15/2031C	4.440	1,000,000.00	1,000,000.00	1,064,770.00	1,055,210.00	02/14/2012
864855S28	21974/K-5220	SUGAR LAND TEX CTFS	5,400,000.00	4.500	02/15/2032C	4.671	5,306,548.47	5,306,060.39	5,919,048.00	5,920,884.00	05/17/2011
442435K77	22269/K-5220	HOUSTON TX UTILITY :	570,000.00	5.000	11/15/2033C	4.504	592,480.02	592,808.36	673,683.00	671,237.70	12/06/2011

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Fund	**5220**	**TRA REV REF 05A DS RES**	**$14,565,000.00**	**4.628**		**4.531**	**$14,581,101.97**	**$14,583,492.27**	**$16,024,960.35**	**$16,006,743.85**	
432347LH3	21742/K-5260	HILLSBOROUGH CNTY I	485,000.00	4.200	08/01/2022C	4.292	482,772.59	482,743.66	527,519.95	528,601.50	11/16/2010
798781TL4	19456/K-5260	SAN MARCOS TX I.S.D.	1,500,000.00	4.375	08/01/2024C	4.677	1,472,807.00	1,472,537.76	1,524,480.00	1,529,430.00	07/12/2007
288713FN5	19637/K-5260	ELLIS CNTY TEX GENL	785,000.00	4.500	08/01/2024C	4.700	775,925.24	775,835.39	826,762.00	830,098.25	09/18/2007
7048627W5	23564/K-5260	PEARLAND TEX REF-PE	450,000.00	4.375	03/01/2025C	4.887	433,708.79	433,557.95	467,127.00	468,225.00	04/01/2015
7048628E4	19458/K-5260	PEARLAND TEX REF-PE	625,000.00	4.375	03/01/2025C	4.711	612,277.17	612,159.37	648,006.25	649,443.75	07/12/2007
89438VS98	19572/K-5260	TRAVIS CNTY TX CTFS	1,505,000.00	4.500	03/01/2026C	4.726	1,482,428.39	1,482,240.29	1,564,402.35	1,568,300.30	08/30/2007
68608KWA2	21160/K-5260	OREGON ST ALT ENER(	1,000,000.00	4.250	04/01/2031C	4.010	985,400.57	985,319.91	1,066,630.00	1,067,450.00	11/12/2009
Fund	**5260**	**TRA REV 06A DS RES**	**$6,350,000.00**	**4.387**		**4.575**	**$6,245,319.75**	**$6,244,394.33**	**$6,624,927.55**	**$6,641,548.80**	
90262CHC4	23816/K-5280	UBSFIN - DISCOUNT C(	9,629,000.00	0.830	08/12/2016	0.845	9,592,591.68	0.00	9,607,505.95	0.00	02/10/2016
Fund	**5280**	**TRA REV REF 2008B DS**	**$9,629,000.00**	**0.830**		**0.845**	**$9,592,591.68**	**$0.00**	**$9,607,505.95**	**$0.00**	
121265CT7	21645/K-5290	BURIEN WASH BAB TA)	1,160,000.00	5.125	12/01/2025C	5.125	1,160,000.00	1,160,000.00	1,265,803.60	1,255,792.80	09/01/2010
667825T29	23177/K-5290	NORTHWEST TEX	150,000.00	5.000	02/15/2028C	5.447	144,229.27	144,189.05	156,490.50	156,898.50	09/10/2015
667825R54	20706/K-5290	NORTHWEST TEX	1,850,000.00	5.000	02/15/2028C	5.332	1,804,239.08	1,803,920.11	1,928,643.50	1,934,267.50	10/15/2008
66285WQS8	23178/K-5290	NORTH TEX TWY	1,655,000.00	5.625	01/01/2033C	5.670	1,646,886.99	1,646,846.83	1,796,419.75	1,794,566.15	10/30/2015
66285WQU3	20698/K-5290	NORTH TEX TWY	1,845,000.00	5.625	01/01/2033C	5.662	1,838,591.99	1,838,560.26	1,985,312.25	1,990,902.60	10/07/2008
442403DN8	20697/K-5290	HOUSTON TEX I	5,000,000.00	5.000	02/15/2033C	5.350	4,835,008.21	4,834,197.31	5,203,500.00	5,209,250.00	10/07/2008
92812QV38	22270/K-5290	VIRGINIA ST HSG DEV	1,375,000.00	5.251	01/01/2039C	5.251	1,375,000.00	1,375,000.00	1,427,291.25	1,429,876.25	12/08/2011
Fund	**5290**	**TRA REV REF 2008B D/S RES**	**$13,035,000.00**	**5.205**		**5.403**	**$12,803,955.54**	**$12,802,713.56**	**$13,763,460.85**	**$13,771,553.80**	
	23009/B-5300	Lone Star Investment P	1,035,983.56	0.434	03/01/2016	0.434	1,035,983.56	2,535,299.06	1,035,983.56	2,535,299.06	09/16/2013
	23233/B-5300	TX CLASS - INVESTMEN	1,945,763.66	0.475	03/01/2016	0.475	1,945,763.66	2,944,913.14	1,945,763.66	2,944,913.14	04/16/2014
	23530/B-5300	LOGIC LOGIC INVESTM	1,008,232.18	0.482	03/01/2016	0.482	1,008,232.18	1,007,845.99	1,008,232.18	1,007,845.99	03/27/2015
649883ZT5	23204/B-5300	NY ST MTGE AGY HOMI	1,000,000.00	0.780	04/01/2016	0.785	999,995.86	999,991.71	999,970.00	1,000,160.00	03/27/2014
90262CEH6	23617/B-5300	UBS - DISCOUNT COMI	18,000,000.00	0.610	05/17/2016	0.621	17,976,515.00	17,967,670.00	17,992,299.96	17,974,134.00	08/21/2015
6427132V2	22535/B-5300	NEW BRITAIN CT BAB	1,800,000.00	3.231	10/01/2016	1.600	1,816,515.49	1,818,874.85	1,812,690.00	1,814,652.00	09/11/2012
3135G0PH0	22583/B-5300	FNMA NOTE	3,000,000.00	1.000	09/27/2017C	1.012	2,999,434.00	2,999,404.00	3,000,030.00	3,000,060.00	09/27/2012
Fund	**5300**	**TRA REV REF 2008B CONST**	**$27,789,979.40**	**0.807**		**0.710**	**$27,782,439.75**	**$30,273,998.75**	**$27,794,969.36**	**$30,277,064.19**	
62478XHC7	23811/K-5320	MUFG - DISCOUNT COI	20,290,000.00	0.600	08/12/2016	0.610	20,234,540.66	0.00	20,238,237.98	0.00	02/10/2016
Fund	**5320**	**TRA REV REF 2007A DS**	**$20,290,000.00**	**0.600**		**0.610**	**$20,234,540.66**	**$0.00**	**$20,238,237.98**	**$0.00**	
90262CED5	23637/K-5340	UBSFIN - DISCOUNT C(	1,600,000.00	0.480	05/13/2016	0.488	1,598,442.67	1,597,824.00	1,599,351.10	1,597,700.80	10/01/2015
62478XHC7	23810/K-5340	MUFG - DISCOUNT COI	1,605,000.00	0.600	08/12/2016	0.610	1,600,613.00	0.00	1,600,905.47	0.00	02/10/2016
Fund	**5340**	**TRA REV REF 2007B DS**	**$3,205,000.00**	**0.540**		**0.549**	**$3,199,055.67**	**$1,597,824.00**	**$3,200,256.57**	**$1,597,700.80**	
89233GHB5	23804/K-5370	TMCC - DISCOUNT COI	21,171,000.00	0.720	08/11/2016	0.733	21,101,982.54	0.00	21,117,319.66	0.00	02/10/2016

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/29/2016	Book Value 01/31/2016	Market Value 02/29/2016	Market Value 01/31/2016	Purchase Date
Fund	**5370**	**TRA REV REF 2007C DS**	**$21,171,000.00**	**0.720**		**0.733**	**$21,101,982.54**	**$0.00**	**$21,117,319.66**	**$0.00**	
89233GHB5	23803/K-5380	TMCC - DISCOUNT CON	13,066,000.00	0.720	08/11/2016	0.733	13,023,404.84	0.00	13,032,870.37	0.00	02/10/2016
Fund	**5380**	**TRA TAX 08A DS**	**$13,066,000.00**	**0.720**		**0.733**	**$13,023,404.84**	**$0.00**	**$13,032,870.37**	**$0.00**	
62478XHC7	23809/K-5400	MUFG - DISCOUNT CON	7,680,000.00	0.600	08/12/2016	0.610	7,659,008.00	0.00	7,660,407.48	0.00	02/10/2016
Fund	**5400**	**TRA REV 09A DS**	**$7,680,000.00**	**0.600**		**0.610**	**$7,659,008.00**	**$0.00**	**$7,660,407.48**	**$0.00**	
779240HB9	21789/K-5420	ROUND ROCK TEX INDI	1,000,000.00	4.658	08/01/2023C	4.658	1,000,000.00	1,000,000.00	1,121,840.00	1,121,830.00	12/16/2010
235219CB6	21746/K-5420	DALLAS TEX REF GO BC	1,000,000.00	4.660	02/15/2024C	4.660	1,000,000.00	1,000,000.00	1,109,890.00	1,106,100.00	11/18/2010
432347LK6	21743/K-5420	HILLSBOROUGH CNTY I	5,195,000.00	4.600	08/01/2024C	4.689	5,166,771.73	5,166,492.24	5,754,033.95	5,771,073.55	11/16/2010
662903MD2	21773/K-5420	NORTH TEX MUN WTR	1,200,000.00	4.870	09/01/2024C	4.870	1,200,000.00	1,200,000.00	1,364,400.00	1,349,268.00	11/30/2010
833085J53	21668/K-5420	SNOHOMISH CNTY WA	2,760,000.00	4.712	12/01/2025C	4.712	2,760,000.00	2,760,000.00	3,067,657.20	3,066,249.60	09/29/2010
395460W20	21732/K-5420	GREENSBORO NC BUIL	2,000,000.00	4.708	10/01/2027C	4.708	2,000,000.00	2,000,000.00	2,268,960.00	2,254,020.00	11/02/2010
24916PFH5	21676/K-5420	DENVER CO BAB	3,540,000.00	4.650	12/15/2028C	4.650	3,540,000.00	3,540,000.00	3,964,977.00	3,930,285.00	10/07/2010
795685DU7	21733/K-5420	SALT LAKE CNTY UTAH	1,630,000.00	4.750	11/01/2029C	4.800	1,622,722.26	1,622,677.88	1,780,628.30	1,762,796.10	11/09/2010
796237VY8	21667/K-5420	SAN ANTONIO TEX BUI	1,635,000.00	6.038	08/01/2035C	5.475	1,690,618.71	1,691,668.12	1,891,972.95	1,880,217.30	09/29/2010
Fund	**5420**	**TRA 09A DS RES**	**$19,960,000.00**	**4.787**		**4.768**	**$19,980,112.70**	**$19,980,838.24**	**$22,324,359.40**	**$22,241,839.55**	
	23028/B-5850	Lone Star Investment P	4,432,919.98	0.438	03/01/2016	0.438	4,432,919.98	4,431,378.55	4,432,919.98	4,431,378.55	09/19/2013
	23173/B-5850	LOGIC - INVESTMENT I	3,020,056.25	0.482	03/01/2016	0.482	3,020,056.25	3,018,899.48	3,020,056.25	3,018,899.48	02/26/2014
	23235/B-5850	TX CLASS - INVESTMEN	4,025,715.69	0.484	03/01/2016	0.484	4,025,715.69	4,024,167.08	4,025,715.69	4,024,167.08	04/16/2014
3135G0XA6	22870/B-5850	FNMA NOTE	4,000,000.00	1.030	05/21/2018C	1.030	4,000,000.00	4,000,000.00	4,000,120.00	4,000,040.00	05/21/2013
Fund	**5850**	**TRA SR LN REV 2009C CONST**	**$15,478,691.92**	**0.612**		**0.612**	**$15,478,691.92**	**$15,474,445.11**	**$15,478,811.92**	**$15,474,485.11**	
89233GHB5	23805/K-5851	TMCC - DISCOUNT CON	11,255,000.00	0.720	08/11/2016	0.733	11,218,308.70	0.00	11,226,462.27	0.00	02/10/2016
Fund	**5851**	**TRA SL REV 09C DS**	**$11,255,000.00**	**0.720**		**0.733**	**$11,218,308.70**	**$0.00**	**$11,226,462.27**	**$0.00**	
208423AP8	22176/K-5852	CONROE TEX INDL DEV	1,865,000.00	4.000	09/01/2025C	4.100	1,851,567.32	1,851,449.49	2,037,027.60	2,039,452.10	09/22/2011
208423AQ6	22180/K-5852	CONROE TEX INDL DEV	400,000.00	4.000	09/01/2026C	4.204	393,675.40	393,625.21	434,036.00	435,012.00	09/22/2011
208423AR4	22177/K-5852	CONROE TEX INDL DEV	1,040,000.00	4.125	09/01/2027C	4.300	1,024,942.78	1,024,833.67	1,129,408.80	1,132,913.60	09/22/2011
208423AS2	22178/K-5852	CONROE TEX INDL DEV	1,085,000.00	4.250	09/01/2028C	4.400	1,070,742.36	1,070,647.31	1,180,154.50	1,182,975.50	09/22/2011
208423AU7	22179/K-5852	CONROE TEX INDL DEV	1,055,000.00	4.375	09/01/2030C	4.600	1,032,160.76	1,032,029.50	1,140,634.35	1,144,611.70	09/22/2011
052396J90	22196/K-5852	Austin TX Rev 11A	2,000,000.00	4.000	09/01/2031C	4.100	1,978,900.80	1,978,787.36	2,150,940.00	2,187,700.00	10/04/2011
756872HB6	22233/K-5852	RED RIVER TEX ED FIN	1,175,000.00	4.125	03/15/2032C	4.320	1,150,730.20	1,150,604.10	1,247,826.50	1,253,619.25	10/27/2011
756872HC4	22234/K-5852	RED RIVER TEX ED FIN	1,360,000.00	4.250	03/15/2033C	4.368	1,342,390.05	1,342,303.92	1,451,242.40	1,457,593.60	10/27/2011
442435K77	22268/K-5852	HOUSTON TX UTILITY :	1,530,000.00	5.000	11/15/2033C	4.504	1,590,341.11	1,591,222.43	1,808,307.00	1,801,743.30	12/06/2011
088281FZ8	22204/K-5852	BEXAR COUNTY TEX GC	4,500,000.00	4.250	06/15/2037C	4.360	4,436,762.05	4,436,514.51	4,721,580.00	4,738,590.00	10/11/2011

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/29/2016	Book Value 01/31/2016	Market Value 02/29/2016	Market Value 01/31/2016	Purchase Date
Fund	**5852**	**TRA SL REV 09C DS RES**	**$16,010,000.00**	**4.246**		**4.320**	**$15,872,212.83**	**$15,872,017.50**	**$17,301,157.15**	**$17,374,211.05**	
62478XHC7	23808/K-5856	MUFG - DISCOUNT CO	4,621,000.00	0.600	08/12/2016	0.610	4,608,369.26	0.00	4,609,211.32	0.00	02/10/2016
Fund	**5856**	**TRA REV 2010C D/S**	**$4,621,000.00**	**0.600**		**0.610**	**$4,608,369.26**	**$0.00**	**$4,609,211.32**	**$0.00**	
62478XHC7	23807/K-5857	MUFG - DISCOUNT CO	472,000.00	0.600	08/12/2016	0.610	470,709.86	0.00	470,795.88	0.00	02/10/2016
Fund	**5857**	**TRA REV 2010D D/S**	**$472,000.00**	**0.600**		**0.610**	**$470,709.86**	**$0.00**	**$470,795.88**	**$0.00**	
62478XHC7	23812/K-5858	MUFG - DISCOUNT CO	5,595,000.00	0.600	08/12/2016	0.610	5,579,707.00	0.00	5,580,726.54	0.00	02/10/2016
Fund	**5858**	**TRA REV 2012C D/S**	**$5,595,000.00**	**0.600**		**0.610**	**$5,579,707.00**	**$0.00**	**$5,580,726.54**	**$0.00**	
90262CHC4	23814/K-5859	UBSFIN - DISCOUNT C	33,381,000.00	0.830	08/12/2016	0.845	33,254,782.73	0.00	33,306,486.26	0.00	02/10/2016
Fund	**5859**	**TRA REV 2012D D/S**	**$33,381,000.00**	**0.830**		**0.845**	**$33,254,782.73**	**$0.00**	**$33,306,486.26**	**$0.00**	
90262CHC4	23813/K-5860	UBSFIN - DISCOUNT C	3,176,000.00	0.830	08/12/2016	0.845	3,163,991.19	0.00	3,168,910.47	0.00	02/10/2016
Fund	**5860**	**TRA SR LN 2012A D/S**	**$3,176,000.00**	**0.830**		**0.845**	**$3,163,991.19**	**$0.00**	**$3,168,910.47**	**$0.00**	
90262CHC4	23815/K-5861	UBSFIN - DISCOUNT C	2,904,000.00	0.830	08/12/2016	0.845	2,893,019.66	0.00	2,897,517.63	0.00	02/10/2016
Fund	**5861**	**TRA SR LN REV REF 15B D/S**	**$2,904,000.00**	**0.830**		**0.845**	**$2,893,019.66**	**$0.00**	**$2,897,517.63**	**$0.00**	
4424354S9	23203/Y-5912	HOUSTON TX UTLITY S	1,500,000.00	0.562	05/15/2016	0.562	1,500,000.00	1,500,000.00	1,499,595.00	1,498,890.00	03/27/2014
35880CPZ1	23568/Y-5912	FRISCO TX INDEP SCH	280,000.00	0.420	08/15/2016	0.421	279,998.90	279,998.70	280,212.80	280,162.40	06/17/2015
649883ZU2	23202/Y-5912	NY ST MTGE AGY HOMI	1,000,000.00	0.960	10/01/2016	0.964	999,976.77	999,973.45	996,790.00	996,610.00	03/27/2014
3134G7UB5	23620/Y-5912	FHLMC NOTE	2,000,000.00	1.050	11/27/2017C	1.050	2,000,000.00	2,000,000.00	2,003,700.00	2,001,120.00	08/27/2015
Fund	**5912**	**METRO STREET IMPROV**	**$4,780,000.00**	**0.841**		**0.842**	**$4,779,975.67**	**$4,779,972.15**	**$4,780,297.80**	**$4,776,782.40**	
650035J33	23086/C-8349	NY ST URBAN DEV COR	3,070,000.00	0.580	03/15/2016	0.580	3,070,000.00	3,070,000.00	3,069,877.20	3,069,785.10	12/19/2013
67919PLE1	23200/C-8349	OK ST WATER RESOUR	1,085,000.00	0.464	04/01/2016	0.464	1,085,000.00	1,085,000.00	1,084,761.30	1,084,468.35	03/20/2014
977100CN4	22998/C-8349	WISCONSIN ST GEN A	500,000.00	1.077	05/01/2016	1.077	500,000.00	500,000.00	500,305.00	500,510.00	08/20/2013
7973552N3	23593/C-8349	SAN DIEGO UNIFIED S	910,000.00	0.500	07/01/2016	0.551	909,846.15	909,807.69	908,707.80	908,034.40	06/29/2015
592112LG9	22522/C-8349	MET GOVT NASH TAX	1,000,000.00	1.007	07/01/2016	1.007	1,000,000.00	1,000,000.00	1,001,000.00	1,000,930.00	08/15/2012
882723PJ2	23297/C-8349	TX ST TXB REF PUB FI	1,000,000.00	0.644	10/01/2016	0.644	1,000,000.00	1,000,000.00	999,120.00	999,020.00	07/08/2014
92812UF29	22702/C-8349	VA ST HSG DEV AU	1,100,000.00	1.050	04/01/2017	1.050	1,100,000.00	1,100,000.00	1,103,828.00	1,102,860.00	01/24/2013
880541TW7	22686/C-8349	TN ST SER C REFU	500,000.00	0.900	05/01/2017	0.900	500,000.00	500,000.00	500,460.00	500,100.00	01/09/2013
912828TG5	23296/C-8349	TREASURY NOTE	3,000,000.00	0.500	07/31/2017	1.022	2,978,216.89	2,976,995.02	2,988,870.00	2,989,440.00	06/25/2014
258174BQ3	22887/C-8349	DORCHESTER CNTY SC	2,000,000.00	1.528	12/01/2017	1.470	2,001,958.96	2,002,052.24	2,009,100.00	2,009,360.00	06/13/2013
249218AQ1	22842/C-8349	DENVER CO PUBLIC SC	500,000.00	1.444	12/15/2017	1.444	500,000.00	500,000.00	501,415.00	501,650.00	04/23/2013
3134G7G21	23673/C-8349	FHLMC NOTE	7,000,000.00	1.025	12/29/2017C	1.025	7,000,000.00	7,000,000.00	7,003,010.00	7,006,300.00	10/29/2015
3135G0XD0	22872/C-8349	FNMA NOTE	10,000,000.00	1.000	05/21/2018C	1.011	9,997,555.56	9,997,463.89	9,978,700.00	9,978,700.00	05/21/2013

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/29/2016	Book Value 01/31/2016	Market Value 02/29/2016	Market Value 01/31/2016	Purchase Date
93974DHS0	23301/C-8349	WASHINGTON ST TXBL	910,000.00	1.400	08/01/2018	1.450	908,931.75	908,894.91	917,389.20	916,597.50	07/11/2014
3134G7VS7	23627/C-8349	FHLMC NOTE	4,000,000.00	1.310	09/07/2018C	1.310	4,000,000.00	4,000,000.00	4,000,600.00	4,004,600.00	09/08/2015
845040JH8	23029/C-8349	SOUTHERN METHODIS	1,000,000.00	1.479	10/01/2018	2.050	986,057.75	985,608.00	1,003,530.00	1,002,380.00	09/30/2013
Fund	**8349 WORKMEN COMP**		**$37,575,000.00**	**0.984**		**1.043**	**$37,537,567.06**	**$37,535,821.75**	**$37,570,673.50**	**$37,574,735.35**	
	23011/B-8573	Lone Star Investment P	30,016,806.74	0.442	03/01/2016	0.442	30,016,806.74	10,008,683.53	30,016,806.74	10,008,683.53	09/16/2013
	23129/B-8573	LOGIC - INVESTMENT F	30,015,766.08	0.491	03/01/2016	0.491	30,015,766.08	10,006,752.13	30,015,766.08	10,006,752.13	01/23/2014
	23248/B-8573	TEXAS CLASS INVESTM	30,017,135.77	0.489	03/01/2016	0.489	30,017,135.77	10,008,160.15	30,017,135.77	10,008,160.15	05/19/2014
19648CAE1	22882/B-8573	COLORADO ST HSG & F	5,000,000.00	1.600	05/15/2016	1.025	5,005,803.31	5,008,156.00	5,004,400.00	5,008,900.00	06/06/2013
154727HJ3	22913/B-8573	CENTRL OK TRANSPRTI	350,000.00	1.227	07/01/2016	1.227	350,000.00	350,000.00	349,926.50	349,905.50	06/20/2013
89233GJD9	23724/B-8573	TMCC - DISCOUNT CON	20,000,000.00	0.930	09/13/2016	0.948	19,898,733.33	19,883,750.00	19,923,777.80	19,912,500.00	12/18/2015
76221RTQ6	22802/B-8573	RI ST HSG & MTGE	470,000.00	1.170	10/01/2016	1.170	470,000.00	470,000.00	469,398.40	469,271.50	03/07/2013
300569GW4	22829/B-8573	EWING TWP NJ SCH	4,760,000.00	1.086	10/01/2016	1.000	4,762,336.11	4,762,669.84	4,759,000.40	4,767,663.60	04/03/2013
213185EK3	22808/B-8573	Cook County IL	3,810,000.00	2.932	11/15/2016	1.250	3,854,053.18	3,859,256.31	3,806,113.80	3,835,984.20	03/22/2013
6776598S6	22850/B-8573	OHIO ST WTRS DEV AU	1,360,000.00	0.900	12/01/2016	0.900	1,360,000.00	1,360,000.00	1,360,136.00	1,360,503.20	04/30/2013
3136G14F3	22670/B-8573	FNMA NOTE	6,000,000.00	0.680	12/27/2016C	0.680	6,000,000.00	6,000,000.00	6,001,320.00	6,003,660.00	12/27/2012
207752FN1	22853/B-8573	CT ST MUNI ELEC ENEF	2,150,000.00	1.250	01/01/2017	1.150	2,151,744.43	2,151,918.87	2,151,505.00	2,151,806.00	05/01/2013
313380U88	22603/B-8573	FHLB NOTE	30,000,000.00	0.800	04/17/2017C	0.800	30,000,000.00	30,000,000.00	30,000,000.00	30,000,000.00	10/17/2012
3135G0WU3	22866/B-8573	FNMA NOTE	7,000,000.00	0.750	05/15/2017C	0.750	7,000,000.00	7,000,000.00	6,999,860.00	7,000,000.00	05/15/2013
3134G84F3	23686/B-8573	FHLMC NOTE	50,000,000.00	0.755	06/30/2017C	0.755	50,000,000.00	50,000,000.00	50,007,500.00	50,001,500.00	11/13/2015
3134G85K1	23690/B-8573	FHLMC NOTE	40,000,000.00	0.845	07/28/2017C	0.845	40,000,000.00	40,000,000.00	40,010,400.00	40,002,400.00	11/19/2015
3134G7QW4	23626/B-8573	FHLMC NOTE	25,000,000.00	0.960	09/08/2017C	0.960	25,000,000.00	25,000,000.00	25,003,750.00	25,019,250.00	09/08/2015
3134G7R86	23664/B-8573	FHLMC NOTE	20,000,000.00	0.830	10/30/2017C	0.830	20,000,000.00	20,000,000.00	20,007,400.00	20,012,600.00	10/15/2015
73358WKJ2	22668/B-8573	PORT AUTH NY NJ	15,220,000.00	1.050	12/01/2017C	1.334	15,147,154.70	15,143,685.88	15,146,183.00	15,144,813.20	12/24/2012
3135G0SJ3	22658/B-8573	FNMA NOTE	10,000,000.00	1.000	12/26/2017C	1.000	10,000,000.00	10,000,000.00	10,004,800.00	10,010,500.00	12/26/2012
3134G8F95	23747/B-8573	FHLMC NOTE	20,000,000.00	1.210	01/29/2018	1.210	20,000,000.00	20,000,000.00	20,009,200.00	20,014,000.00	01/12/2016
956398SZ5	22857/B-8573	WEST UNIV PLACE TX	1,000,000.00	1.150	02/01/2018	1.150	999,995.95	999,995.77	997,850.00	997,090.00	05/09/2013
3134G7R52	23666/B-8573	FHLMC NOTE	25,000,000.00	1.025	03/29/2018C	1.025	25,000,000.00	25,000,000.00	25,010,250.00	25,021,500.00	10/16/2015
3135G0WM1	22851/B-8573	FNMA NOTE	20,000,000.00	1.000	04/30/2018C	1.015	19,993,508.33	19,993,258.33	19,981,600.00	19,982,400.00	04/30/2013
3134G43L0	22855/B-8573	FHLMC NOTE	30,000,000.00	1.100	05/07/2018C	1.101	29,999,672.50	29,999,660.00	29,933,400.00	30,000,000.00	05/07/2013
3136G1KV0	23085/B-8573	FNMA STEP UP NOTE	44,000,000.00	0.875	05/15/2018C	0.890	43,990,295.56	43,989,928.89	43,998,680.00	43,999,560.00	12/19/2013
3135G0XA6	22869/B-8573	FNMA NOTE	20,000,000.00	1.030	05/21/2018C	1.030	20,000,000.00	20,000,000.00	20,000,600.00	20,000,200.00	05/21/2013
3135G0XM0	23352/B-8573	FNMA PURCHASED FRC	16,000,000.00	1.125	05/25/2018C	1.131	15,997,993.36	15,997,918.49	16,000,160.00	16,000,160.00	09/25/2014
3134G7L58	23636/B-8573	FHLMC NOTE	30,000,000.00	1.125	06/29/2018C	1.125	30,000,000.00	30,000,000.00	30,014,100.00	30,029,400.00	09/29/2015
040580GC0	22833/B-8573	AZ ST SCH FACS BRD	13,000,000.00	1.368	07/01/2018	1.350	13,005,169.57	13,005,354.20	13,076,440.00	13,088,400.00	04/11/2013
040654UZ6	22841/B-8573	AZ TRANSPORTATIO	2,800,000.00	1.631	07/01/2018	1.300	2,820,838.12	2,821,582.33	2,835,560.00	2,834,804.00	04/23/2013
040580GC0	23344/B-8573	ARIZONA ST SCH FACS	5,000,000.00	1.368	07/01/2018	1.533	4,981,343.54	4,980,677.24	5,029,400.00	5,034,000.00	09/10/2014
3134G8FA2	23746/B-8573	FHLMC NOTE	20,000,000.00	1.560	01/29/2019	1.560	20,000,000.00	20,000,000.00	20,010,000.00	20,011,600.00	01/12/2016
546415M23	22877/B-8573	LOUISIANA ST UTGO T.	2,000,000.00	2.000	05/15/2019	1.530	2,028,689.13	2,029,434.94	2,029,120.00	2,035,220.00	05/23/2013

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CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/29/2016	Book Value 01/31/2016	Market Value 02/29/2016	Market Value 01/31/2016	Purchase Date
3135G0QA4	22600/B-8573	FNMA NOTE	20,000,000.00	1.550	10/15/2019C	1.552	19,998,965.08	19,998,941.27	20,004,400.00	20,003,800.00	10/15/2012
3134G8FE4	23763/B-8573	FHLMC NOTE	20,000,000.00	1.845	01/15/2020C	1.845	20,000,000.00	20,000,000.00	20,013,600.00	20,018,800.00	01/15/2016
235219CA8	21745/B-8573	DALLAS TEX REF GO B(	1,000,000.00	4.510	02/15/2023C	4.510	1,000,000.00	1,000,000.00	1,102,640.00	1,098,880.00	11/18/2010
432347LJ9	21738/B-8573	HILLSBOROUGH CNTY I	4,025,000.00	4.350	08/01/2023C	4.440	4,004,704.50	4,004,476.46	4,420,214.75	4,434,262.00	11/16/2010
486063ME7	21808/B-8573	KATY TEX INDPT SCH I	1,000,000.00	5.138	02/15/2024C	5.138	1,000,000.00	1,000,000.00	1,130,510.00	1,132,820.00	12/29/2010
79642BLJ0	21752/B-8573	SAN ANTONIO TEX WT	1,000,000.00	4.920	05/15/2024C	4.920	1,000,000.00	1,000,000.00	1,116,270.00	1,113,930.00	11/23/2010
486063MF4	21807/B-8573	KATY TEX INDPT SCH I	1,000,000.00	5.288	02/15/2025C	5.288	1,000,000.00	1,000,000.00	1,128,590.00	1,129,800.00	12/29/2010
79642BLK7	21753/B-8573	SAN ANTONIO TEX WT	1,000,000.00	5.120	05/15/2025C	5.120	1,000,000.00	1,000,000.00	1,123,190.00	1,120,670.00	11/23/2010
432347LL4	21739/B-8573	HILLSBOROUGH CNTY I	3,100,000.00	4.800	08/01/2025C	4.888	3,082,058.29	3,081,899.51	3,455,601.00	3,465,149.00	11/16/2010
882806CN0	22308/B-8573	TEXAS ST TECH UNIV F	850,000.00	3.820	08/15/2025C	3.820	850,000.00	850,000.00	911,982.00	903,346.00	02/14/2012
662903ME0	21774/B-8573	NORTH TEX MUN WTR	1,500,000.00	5.020	09/01/2025C	5.020	1,500,000.00	1,500,000.00	1,708,035.00	1,688,745.00	11/30/2010
451152PH9	21734/B-8573	IDAHO BOND BANK AU	4,240,000.00	5.467	09/15/2025C	5.467	4,240,000.00	4,240,000.00	4,872,650.40	4,884,946.40	11/10/2010
050625CM2	21784/B-8573	AUBURN WASH UTIL S\	1,865,000.00	5.661	12/01/2025C	5.661	1,865,000.00	1,865,000.00	2,151,706.45	2,145,178.95	12/15/2010
Fund	**8573 TRA REVENUE**		**$640,549,708.59**	**1.110**		**1.103**	**$640,407,767.58**	**$580,371,160.14**	**$643,120,929.09**	**$583,263,514.36**	
	23010/B-8577	Lone Star Investment P	548,135.94	0.438	03/01/2016	0.438	548,135.94	547,945.34	548,135.94	547,945.34	09/16/2013
	23465/B-8577	TEXAS CLASS INVESTM	1,513,305.59	0.484	03/01/2016	0.484	1,513,305.59	1,512,723.46	1,513,305.59	1,512,723.46	01/28/2015
	23466/B-8577	LOGIC INVESTMENT PC	508,347.46	0.482	03/01/2016	0.482	508,347.46	508,152.75	508,347.46	508,152.75	01/28/2015
90262CEH6	23616/B-8577	UBS - DISCOUNT COMM	20,000,000.00	0.610	05/17/2016	0.621	19,973,905.56	19,964,077.78	19,991,444.40	19,971,260.00	08/21/2015
6776598R8	22852/B-8577	OHIO ST WS DEV AUTH	705,000.00	0.850	06/01/2016	0.850	705,000.00	705,000.00	705,218.55	705,331.35	04/30/2013
587848AM4	22840/B-8577	MERCER CNTY NJ IMPT	1,935,000.00	4.500	12/01/2016	1.100	1,983,240.09	1,988,600.10	1,981,111.05	1,986,916.05	04/23/2013
641461XY9	22832/B-8577	NEVADA ST TXBLE REF	1,500,000.00	1.145	02/01/2017	1.000	1,501,948.25	1,502,125.36	1,504,635.00	1,504,995.00	04/09/2013
938429D53	22646/B-8577	WASHINGTON CNTY OI	1,000,000.00	1.156	06/15/2017	1.156	1,000,000.00	1,000,000.00	1,004,610.00	1,004,920.00	12/11/2012
3134G7Y62	23670/B-8577	FHLMC NOTE	27,400,000.00	0.715	07/28/2017C	0.715	27,400,000.00	27,400,000.00	27,413,426.00	27,420,824.00	10/28/2015
661334DR0	22792/B-8577	N ORGANGE CNTY CA (	1,250,000.00	1.240	08/01/2017	1.100	1,252,411.52	1,252,553.37	1,252,487.50	1,255,175.00	02/19/2013
759136RR7	22837/B-8577	REGL TRANS DIST CO S	4,000,000.00	2.000	11/01/2017	1.170	4,053,721.27	4,056,407.33	4,054,120.00	4,060,320.00	04/15/2013
3134G7G21	23671/B-8577	FHLMC NOTE	25,000,000.00	1.025	12/29/2017C	1.025	25,000,000.00	25,000,000.00	25,010,750.00	25,022,500.00	10/29/2015
3134G83U1	23687/B-8577	FHLMC NOTE	20,000,000.00	1.030	02/23/2018C	1.030	20,000,000.00	20,000,000.00	20,003,800.00	20,001,000.00	11/13/2015
3135G0VL4	22805/B-8577	FNMA NOTE	30,000,000.00	1.125	03/20/2018C	1.130	29,996,797.67	29,996,667.67	30,000,900.00	30,002,400.00	03/20/2013
3134G7R52	23665/B-8577	FHLMC NOTE	25,000,000.00	1.025	03/29/2018C	1.025	25,000,000.00	25,000,000.00	25,010,250.00	25,021,500.00	10/16/2015
184126YT1	22936/B-8577	CLAYTON CTY GA&WTF	945,000.00	1.500	05/01/2018	1.503	944,936.60	944,934.16	949,687.20	948,288.60	06/27/2013
Fund	**8577 TRA R&R**		**$161,304,788.99**	**1.003**		**0.941**	**$161,381,749.95**	**$161,379,187.32**	**$161,452,228.69**	**$161,474,251.55**	
62478XHC7	23806/K-8591	MUFG - DISCOUNT COI	666,000.00	0.600	08/12/2016	0.610	664,179.60	0.00	664,300.96	0.00	02/10/2016
Fund	**8591 TRA TAX 97 REF DS**		**$666,000.00**	**0.600**		**0.610**	**$664,179.60**	**$0.00**	**$664,300.96**	**$0.00**	
89233GCX2	23774/C-9990	TMCC - DISCOUNT COI	34,000,000.00	0.490	03/31/2016	0.497	33,986,116.67	33,972,696.11	33,988,666.78	33,977,710.96	01/20/2016
89233GJW7	23778/C-9990	TMCC CP	37,800,000.00	0.830	09/30/2016	0.845	37,614,370.50	37,589,097.00	37,643,444.87	37,578,933.13	01/21/2016

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Fund	**9990**	**Constitutional Debt Service Fur**	**$71,800,000.00**	**0.669**		**0.681**	**$71,600,487.17**	**$71,561,793.11**	**$71,632,111.65**	**$71,556,644.09**	
	23429/C-9991	LOGIC INVESTMENT C(	0.00	0.092	03/01/2016	0.092	0.00	0.00	0.00	0.00	12/23/2014
	23431/C-9991	LoneStar Investment P(	0.00	0.160	03/01/2016	0.160	0.00	0.00	0.00	0.00	12/29/2014
62478XCA6	23721/C-9991	MUFG - DISCOUNT COI	50,000,000.00	0.350	03/10/2016	0.355	49,995,625.00	49,981,527.78	49,995,000.00	49,978,889.00	12/18/2015
89233GCJ3	23725/C-9991	TMCC - DISCOUNT COI	50,000,000.00	0.580	03/18/2016	0.589	49,986,305.55	49,962,944.44	49,990,555.50	49,974,444.50	12/18/2015
62478XD72	23740/C-9991	MUFG - DISCOUNT COI	50,000,000.00	0.380	04/07/2016	0.386	49,980,472.22	49,965,166.66	49,979,444.50	49,960,583.50	01/11/2016
62478XDM9	23741/C-9991	MUFG - DISCOUNT COI	50,000,000.00	0.400	04/21/2016	0.406	49,971,666.67	49,955,555.56	49,971,666.50	49,952,222.00	01/11/2016
89233GE51	23742/C-9991	TMCC - DISCOUNT COI	50,000,000.00	0.620	05/05/2016	0.630	49,944,027.78	49,919,055.55	49,961,180.56	49,937,333.50	01/11/2016
89233GEK8	23743/C-9991	TMCC - DISCOUNT COI	50,000,000.00	0.660	05/19/2016	0.671	49,927,583.33	49,901,000.00	49,952,819.44	49,928,000.00	01/11/2016
90262CF28	23772/C-9991	UBSFIN - DISCOUNT C(	50,000,000.00	0.620	06/02/2016	0.630	49,919,916.67	49,894,944.44	49,962,541.50	49,928,150.00	01/20/2016
90262CF28	23791/C-9991	UBSFIN - DISCOUNT C(	50,000,000.00	0.650	06/02/2016	0.660	49,916,041.66	0.00	49,962,541.50	0.00	02/04/2016
90262CFG7	23771/C-9991	UBSFIN - DISCOUNT C(	50,000,000.00	0.650	06/16/2016	0.661	49,903,402.78	49,877,222.22	49,956,903.00	49,928,150.00	01/20/2016
90262CFW2	23792/C-9991	UBSFIN - DISCOUNT C(	50,000,000.00	0.670	06/30/2016	0.681	49,887,402.78	0.00	49,951,264.00	0.00	02/04/2016
313396ZY2	23802/C-9991	FHLMC DISC NOTE	50,000,000.00	0.400	07/28/2016	0.188	49,917,222.22	0.00	49,921,500.00	0.00	02/10/2016
574193HL5	23007/C-9991	MARYLAND TXBL 2ND S	10,000,000.00	0.950	08/01/2016	1.000	9,997,939.48	9,997,527.38	10,015,300.00	10,017,400.00	09/10/2013
313588D44	23793/C-9991	FNMA - DISC NOTE	50,000,000.00	0.470	08/25/2016	0.268	49,884,458.33	0.00	49,897,000.00	0.00	02/05/2016
313588F26	23818/C-9991	FNMA - DISC NOTE	50,000,000.00	0.465	09/08/2016	0.473	49,876,645.83	0.00	49,883,500.00	0.00	02/11/2016
8923A0JM6	23826/C-9991	TMCPR - DISCOUNT CC	25,000,000.00	0.760	09/21/2016	0.774	24,892,333.34	0.00	24,885,812.50	0.00	02/19/2016
8923A0JN4	23825/C-9991	TMCPR - DISCOUNT CC	25,000,000.00	0.760	09/22/2016	0.774	24,891,805.56	0.00	24,883,832.50	0.00	02/19/2016
62478XK66	23827/C-9991	MUFG - DISCOUNT COI	50,000,000.00	0.680	10/06/2016	0.692	49,793,166.67	0.00	49,787,083.50	0.00	02/19/2016
3130A5X95	23610/C-9991	FHLB NOTE	50,000,000.00	0.475	11/10/2016C	0.475	50,000,000.00	50,000,000.00	50,028,500.00	50,004,000.00	08/10/2015
89233GLF1	23824/C-9991	TMCC - DISCOUNT COI	50,000,000.00	0.810	11/15/2016	0.825	49,708,625.00	0.00	49,687,041.50	0.00	02/19/2016
3134G73Z2	23676/C-9991	FHLMC NOTE	50,000,000.00	0.500	01/27/2017C	0.500	50,000,000.00	50,000,000.00	49,795,500.00	49,844,500.00	10/30/2015
88213ABN4	23464/C-9991	TX A&M UNIV REV FIN	5,000,000.00	1.025	05/15/2017	1.025	5,000,000.00	5,000,000.00	5,006,250.00	5,000,850.00	01/27/2015
186387LP9	23534/C-9991	CLEVELAND OH INCOM	1,535,000.00	1.250	10/01/2017	1.250	1,535,000.00	1,535,000.00	1,531,868.60	1,532,513.30	04/09/2015
1995073P7	23549/C-9991	COLUMBUS OH CITY SC	2,300,000.00	1.091	12/01/2017	1.091	2,300,000.00	2,300,000.00	2,297,516.00	2,296,872.00	05/21/2015
3134G7G21	23674/C-9991	FHLMC NOTE	5,000,000.00	1.025	12/29/2017C	1.025	5,000,000.00	5,000,000.00	5,002,150.00	5,004,500.00	10/29/2015
650035YP7	23611/C-9991	NEW YORK ST URBAN I	6,800,000.00	1.350	03/15/2018	1.355	6,799,250.25	6,799,219.61	6,822,372.00	6,823,800.00	08/13/2015
79642B2A0	23836/C-9991	SAN ANTONIO TX WTR	1,910,000.00	1.054	05/15/2018	1.054	1,910,000.00	0.00	1,910,611.20	0.00	02/25/2016
	23425/C-9991	TX CLASS - INVESTMEN	0.00	0.105	12/31/2025	0.105	0.00	0.00	0.00	0.00	12/12/2014
Fund	**9991**	**COUNTY GENERAL**	**$932,545,000.00**	**0.582**		**0.567**	**$930,938,891.12**	**$530,089,163.64**	**$931,039,754.30**	**$530,112,207.80**	
	22997/F-9992	LONE STAR INVESTMEI	0.00	0.157	03/01/2016	0.157	0.00	0.00	0.00	0.00	08/13/2013
89233GCA2	23655/F-9992	TMCC - DISCOUNT COI	5,000,000.00	0.400	03/10/2016	0.406	4,999,500.00	4,997,888.89	4,999,500.00	4,997,888.90	10/05/2015
89233GCQ7	23656/F-9992	TMCC - DISCOUNT COI	5,000,000.00	0.420	03/24/2016	0.427	4,998,658.33	4,996,966.67	4,998,722.20	4,997,111.10	10/05/2015
89233GD78	23657/F-9992	TMCC - DISCOUNT COI	5,000,000.00	0.440	04/07/2016	0.447	4,997,738.89	4,995,966.67	4,997,944.45	4,996,058.35	10/05/2015
442368KS4	23236/F-9992	HOUSTON TX CMNTY C	2,790,000.00	0.620	04/15/2016	0.620	2,790,000.00	2,790,000.00	2,788,465.50	2,787,516.90	04/16/2014
89233GDM5	23658/F-9992	TMCC - DISCOUNT COI	5,000,000.00	0.450	04/21/2016	0.457	4,996,812.50	4,995,000.00	4,997,166.65	4,995,222.20	10/05/2015

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89233GE51	23659/F-9992	TMCC - DISCOUNT CON	5,000,000.00	0.460	05/05/2016	0.468	4,995,847.22	4,993,994.45	4,996,118.06	4,993,733.35	10/05/2015
91412GUT0	23231/F-9992	UNIV OF CALIFORNIA (	740,000.00	0.634	05/15/2016	0.634	740,000.00	740,000.00	739,696.60	739,711.40	04/10/2014
8923A0EK5	23712/F-9992	TMCPR - DISCOUNT CC	5,000,000.00	0.700	05/19/2016	0.712	4,992,319.45	4,989,500.00	4,994,366.50	4,993,964.00	12/16/2015
8923A0F24	23713/F-9992	TMCPR - DISCOUNT CC	5,000,000.00	0.730	06/02/2016	0.743	4,990,570.83	4,987,630.56	4,992,716.50	4,990,166.50	12/16/2015
8923A0FG3	23714/F-9992	TMCPR - DISCOUNT CC	5,000,000.00	0.760	06/16/2016	0.774	4,988,705.55	4,985,644.44	4,991,313.50	4,986,470.00	12/16/2015
8923A0FW8	23715/F-9992	TMCPR - DISCOUNT CC	5,000,000.00	0.780	06/30/2016	0.794	4,986,891.66	4,983,750.00	4,989,666.50	4,986,844.50	12/16/2015
8923A0GE7	23716/F-9992	TMCPR - DISCOUNT CC	5,000,000.00	0.800	07/14/2016	0.814	4,985,000.00	4,981,777.78	4,976,555.56	4,984,700.00	12/16/2015
8923A0GU1	23717/F-9992	TMCPR - DISCOUNT CC	5,000,000.00	0.820	07/28/2016	0.835	4,983,030.56	4,979,727.78	4,985,816.50	4,982,644.50	12/16/2015
90262CHB6	23757/F-9992	UBSFIN - DISCOUNT C(	5,000,000.00	0.870	08/11/2016	0.886	4,980,304.16	4,976,800.00	4,988,906.95	4,977,000.00	01/12/2016
62478XHR4	23759/F-9992	MUFG - DISCOUNT CON	5,000,000.00	0.580	08/25/2016	0.590	4,985,741.66	4,983,405.55	4,986,233.35	4,979,972.20	01/12/2016
62478XJ84	23760/F-9992	MUFG - DISCOUNT CON	5,000,000.00	0.650	09/08/2016	0.661	4,982,756.94	4,980,138.89	4,981,430.55	4,978,611.10	01/12/2016
62478XJN1	23758/F-9992	MUFG - DISCOUNT CON	5,000,000.00	0.650	09/22/2016	0.661	4,981,493.05	4,978,875.00	4,980,069.45	4,977,250.00	01/12/2016
89233GK62	23749/F-9992	TMCC - DISCOUNT CON	5,000,000.00	0.950	10/06/2016	0.969	4,971,104.17	4,967,277.78	4,978,708.35	4,970,033.35	01/12/2016
89233GKH8	23779/F-9992	TMCC CP	5,000,000.00	0.850	10/17/2016	0.866	4,972,847.22	4,969,423.61	4,977,638.90	4,968,704.15	01/21/2016
89233GL38	23839/F-9992	TMCC - DISCOUNT CON	5,000,000.00	0.870	11/03/2016	0.886	4,970,154.16	0.00	4,970,154.15	0.00	02/29/2016
631663MY4	22784/F-9992	NASSAU CNTY NY	1,500,000.00	1.154	11/15/2016	0.710	1,504,627.84	1,505,174.43	1,503,945.00	1,503,780.00	02/14/2013
89233GLH7	23842/F-9992	TMCC - DISCOUNT CON	3,500,000.00	0.920	11/17/2016	0.938	3,476,655.00	0.00	3,477,923.75	0.00	02/29/2016
650367KP9	22706/F-9992	NEWARK NJ TXBL REF	2,775,000.00	2.000	04/01/2017	1.601	2,786,579.07	2,787,469.76	2,782,548.00	2,785,378.50	01/29/2013
19648CAF8	22799/F-9992	Colorado St HSG & FIN	6,000,000.00	1.850	05/15/2017	0.019	6,056,440.11	6,060,341.50	6,063,120.00	6,073,920.00	03/04/2013
3135G0WU3	23141/F-9992	FNMA NOTE	4,500,000.00	0.750	05/15/2017C	0.750	4,500,000.00	4,500,000.00	4,499,910.00	4,500,000.00	02/07/2014
3135G0WU3	23144/F-9992	FNMA NOTE	5,500,000.00	0.750	05/15/2017C	0.750	5,500,000.00	5,500,000.00	5,499,890.00	5,500,000.00	02/07/2014
052476M96	23613/F-9992	AUSTIN TX WTR & WST	1,000,000.00	0.981	05/15/2017	0.981	1,000,000.00	1,000,000.00	996,560.00	996,390.00	08/18/2015
582201AG4	23407/F-9992	MCLENNAN CNTY TX PI	815,000.00	1.560	06/01/2017	1.560	815,000.00	815,000.00	816,344.75	816,434.40	11/25/2014
3134G7KX8	23605/F-9992	FHLMC NOTE	20,000,000.00	0.850	07/28/2017C	0.850	20,000,000.00	20,000,000.00	20,013,400.00	20,020,600.00	07/28/2015
447819EB5	23594/F-9992	HURST EULESS BEDFOI	1,000,000.00	0.000	08/15/2017	1.306	981,307.24	980,237.05	981,960.00	980,410.00	06/30/2015
3134G7UB5	23619/F-9992	FHLMC NOTE	14,000,000.00	1.050	11/27/2017C	1.050	14,000,000.00	14,000,000.00	14,025,900.00	14,007,840.00	08/27/2015
602245YN6	22736/F-9992	MIL CNTY WIS GO	2,305,000.00	1.068	12/01/2017	1.068	2,305,000.00	2,305,000.00	2,308,480.55	2,308,203.95	02/12/2013
661309HQ0	23524/F-9992	NORTH OLMSTEAD OH	1,300,000.00	1.200	12/01/2017	1.200	1,300,000.00	1,300,000.00	1,306,695.00	1,306,708.00	03/24/2015
791526MM5	23552/F-9992	SAINT LOUIS CNTY MO	850,000.00	1.100	12/01/2017	1.100	850,000.00	850,000.00	848,410.50	848,147.00	06/04/2015
3134G34K3	22713/F-9992	FHLMC	7,000,000.00	1.000	01/30/2018C	1.000	7,000,000.00	7,000,000.00	6,998,180.00	7,001,890.00	01/30/2013
3134G34K3	23142/F-9992	FHLMC NOTE	2,500,000.00	1.000	01/30/2018C	1.000	2,500,000.00	2,500,000.00	2,499,350.00	2,500,675.00	02/07/2014
3134G34K3	23145/F-9992	FHLMC NOTE	6,950,000.00	1.000	01/30/2018C	1.000	6,950,000.00	6,950,000.00	6,948,193.00	6,951,876.50	02/07/2014
3134G8JZ3	23821/F-9992	FHLMC NOTE	10,000,000.00	1.100	02/12/2018C	1.100	10,000,000.00	0.00	10,001,300.00	0.00	02/12/2016
3135G0XA6	22873/F-9992	FNMA NOTE	3,000,000.00	1.030	05/21/2018C	1.030	3,000,000.00	3,000,000.00	3,000,090.00	3,000,030.00	05/21/2013
3135G0XM0	22879/F-9992	FNMA NOTE	8,000,000.00	1.125	05/25/2018C	1.131	7,998,996.68	7,998,959.24	8,000,080.00	8,000,080.00	05/30/2013
3134G7VS7	23628/F-9992	FHLMC NOTE	16,000,000.00	1.310	09/07/2018C	1.310	16,000,000.00	16,000,000.00	16,002,400.00	16,018,400.00	09/08/2015
914378KR4	23800/F-9992	UNIV OF KENTUCKY GE	3,190,000.00	1.250	04/01/2019	1.350	3,180,357.23	0.00	3,191,945.90	0.00	02/10/2016
Fund	**9992**	**FLD CONTROL GENERAL**	**$215,215,000.00**	**0.909**		**0.863**	**$214,994,439.52**	**$193,325,950.05**	**$215,077,816.67**	**$193,404,365.85**	

Book Value & Market Value Report

AvantGard APS 2

Run Date: 3/15/2016 4:09:09PM

As Of Date: 02/29/2016

Harris County

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/29/2016	Book Value 01/31/2016	Market Value 02/29/2016	Market Value 01/31/2016	Purchase Date
89233GCX2	23773/C-9994	TMCC - DISCOUNT COI	19,000,000.00	0.490	03/31/2016	0.497	18,992,241.67	18,984,741.94	18,993,666.73	18,987,544.36	01/20/2016
89233GJW7	23777/C-9994	TMCC CP	17,600,000.00	0.830	09/30/2016	0.845	17,513,569.33	17,501,801.78	17,527,106.61	17,497,069.39	01/21/2016
Fund	**9994**	**Road Debt Service Fund**	**$36,600,000.00**	**0.653**		**0.665**	**$36,505,811.00**	**$36,486,543.72**	**$36,520,773.34**	**$36,484,613.75**	
89233GCX2	23780/F-9999	TMCC CP	1,700,000.00	0.490	03/31/2016	0.497	1,699,305.83	1,698,634.81	1,699,433.34	1,698,885.55	01/21/2016
Fund	**9999**	**Flood Control Debt Service Fun**	**$1,700,000.00**	**0.490**		**0.497**	**$1,699,305.83**	**$1,698,634.81**	**$1,699,433.34**	**$1,698,885.55**	
Grand Totals			**$3,640,676,458.51**	**0.709**		**0.700**	**$3,637,395,588.12**	**$1,890,904,963.18**	**$3,647,963,238.08**	**$1,901,471,277.63**	

Book Value & Market Value Report

AvantGard APS 2

Run Date: 3/16/2016 10:08:21AM

As Of Date: 02/29/2016

County Clerk & District Clerk Registry

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/29/2016	Book Value 01/31/2016	Market Value 02/29/2016	Market Value 01/31/2016	Purchase Date
T022916	6763/T-4005	MMF - DISTCLRK	20,414,753.36	0.200	03/01/2016	0.200	20,414,753.36	0.00	20,414,753.36	0.00	02/29/2016
Fund	**4005**	**DISTRICT CLERK MMF**	**$20,414,753.36**	**0.200**		**0.200**	**$20,414,753.36**	**$0.00**	**$20,414,753.36**	**$0.00**	
U022916	6764/U-4006	MMF - CO CLRK	3,418,401.65	0.200	03/01/2016	0.200	3,418,401.65	0.00	3,418,401.65	0.00	02/29/2016
Fund	**4006**	**MMF-COCLRK**	**$3,418,401.65**	**0.200**		**0.200**	**$3,418,401.65**	**$0.00**	**$3,418,401.65**	**$0.00**	
650035J33	23088/T-5944	NY ST URBAN DEV COR	6,000,000.00	0.580	03/15/2016	0.580	6,000,000.00	6,000,000.00	5,999,760.00	5,999,580.00	12/19/2013
561319GM0	22858/T-5944	MALONE NY CENTRL S(	480,000.00	2.375	06/15/2016C	1.100	481,733.26	482,233.24	481,353.60	481,891.20	05/15/2013
8923A0FH1	23634/T-5944	TMCPR - DISCOUNT CC	6,000,000.00	0.540	06/17/2016	0.549	5,990,280.00	5,987,670.00	5,989,478.40	5,986,050.00	09/21/2015
928075FL9	22303/T-5944	VIRGINIA ST PORT AUT	775,000.00	1.554	07/01/2016	1.554	775,000.00	775,000.00	776,418.25	776,844.50	01/25/2012
89233GK70	23739/T-5944	TMCC - DISCOUNT CON	3,000,000.00	0.950	10/07/2016	0.969	2,982,583.33	2,980,287.50	2,987,166.66	2,981,947.50	01/11/2016
011420KY1	22379/T-5944	ALAMO TX CMNTY CLL(	1,050,000.00	1.538	11/01/2016	1.538	1,050,000.00	1,050,000.00	1,054,662.00	1,055,523.00	03/22/2012
3136G14F3	22662/T-5944	FNMA NOTE	4,000,000.00	0.680	12/27/2016C	0.680	4,000,000.00	4,000,000.00	4,000,880.00	4,002,440.00	12/27/2012
184126YS3	22934/T-5944	CLAYTON CTY GA&WTF	500,000.00	1.300	05/01/2017	1.500	498,869.58	498,788.84	502,090.00	502,160.00	06/27/2013
150528MN4	22486/T-5944	CITY OF CEDAR RAPID!	1,000,000.00	2.500	06/01/2017	1.300	1,014,477.72	1,015,442.90	1,019,050.00	1,020,500.00	06/06/2012
928075FM7	22304/T-5944	VIRGINIA ST PORT AUT	500,000.00	1.754	07/01/2017	1.754	500,000.00	500,000.00	505,295.00	504,225.00	01/25/2012
3134G8LJ6	23823/T-5944	FHLMC NOTE	14,000,000.00	0.820	07/28/2017C	0.820	14,000,000.00	0.00	13,976,060.00	0.00	02/12/2016
592646Z63	22191/T-5944	MET WASHINGTON DC	1,000,000.00	4.000	10/01/2017	2.460	1,022,536.36	1,023,722.48	1,053,990.00	1,054,520.00	09/29/2011
882722J44	22479/T-5944	STATE OF TEXAS GO BI	500,000.00	2.503	10/01/2017	1.200	509,960.20	510,484.42	510,145.00	513,185.00	05/25/2012
759136RR7	22830/T-5944	REGL TRANS DIST CO !	2,150,000.00	2.000	11/01/2017	1.180	2,178,517.85	2,179,943.74	2,179,089.50	2,182,422.00	04/04/2013
3134G7UB5	23621/T-5944	FHLMC NOTE	3,000,000.00	1.050	11/27/2017C	1.050	3,000,000.00	3,000,000.00	3,005,550.00	3,001,680.00	08/27/2015
3135G0SJ3	22659/T-5944	FNMA NOTE	5,000,000.00	1.000	12/26/2017C	1.000	5,000,000.00	5,000,000.00	5,002,400.00	5,005,250.00	12/26/2012
3135G0XD0	22875/T-5944	FNMA NOTE	3,500,000.00	1.000	05/21/2018C	1.011	3,499,144.44	3,499,112.36	3,492,545.00	3,492,545.00	05/21/2013
3134G7L58	23635/T-5944	FHLMC NOTE	7,000,000.00	1.125	06/29/2018C	1.125	7,000,000.00	7,000,000.00	7,003,290.00	7,006,860.00	09/29/2015
Fund	**5944**	**DISTRICT CLERK**	**$59,455,000.00**	**1.023**		**0.930**	**$59,503,102.74**	**$45,502,685.48**	**$59,539,223.41**	**$45,567,623.20**	
	23112/U-5945	LOGIC INVESTMENT P(	2,011,044.71	0.474	03/01/2016	0.474	2,011,044.71	6,010,054.91	2,011,044.71	6,010,054.91	01/15/2014
	23113/U-5945	LONE STAR INVESTMEI	2,012,406.69	0.435	03/01/2016	0.435	2,012,406.69	5,011,533.58	2,012,406.69	5,011,533.58	01/15/2014
	23266/U-5945	TEXAS CLASS INVESTM	2,006,692.41	0.455	03/01/2016	0.455	2,006,692.41	6,005,742.98	2,006,692.41	6,005,742.98	05/30/2014
90262CDV6	23608/U-5945	UBS - DISCOUNT COMM	5,000,000.00	0.600	04/29/2016	0.610	4,995,083.33	4,992,666.67	4,998,361.10	4,992,815.00	08/04/2015
8923A0F16	23700/U-5945	TMCPR - DISCOUNT CC	6,000,000.00	0.650	06/01/2016	0.661	5,990,033.33	5,986,891.67	5,991,355.20	5,988,496.80	12/01/2015
386475EN3	22245/U-5945	GRAND STRAND SC WT	1,000,000.00	2.120	06/01/2016	2.120	1,000,000.00	1,000,000.00	1,003,330.00	1,004,140.00	11/16/2011
89233GG18	23662/U-5945	TMCC - DISCOUNT CON	2,000,000.00	0.530	07/01/2016	0.539	1,996,407.78	1,995,553.89	1,996,204.44	1,995,302.22	10/06/2015
882117V27	22513/U-5945	TEXAS ST A&M UNIV PI	1,000,000.00	1.239	07/01/2016	1.239	1,000,000.00	1,000,000.00	1,001,450.00	1,001,950.00	07/18/2012
3130A5RC5	23600/U-5945	FHLB NOTE	5,000,000.00	0.410	07/19/2016	0.410	5,000,000.00	5,000,000.00	4,998,850.00	4,999,650.00	07/17/2015
8923A0HS5	23699/U-5945	TMCPR - DISCOUNT CC	9,000,000.00	0.830	08/26/2016	0.846	8,963,065.00	8,957,047.50	8,965,927.80	8,962,587.90	12/01/2015
018103BG5	21524/U-5945	ALLEN TEX ECONOMIC	400,000.00	3.750	09/01/2016	3.750	400,000.00	400,000.00	404,684.00	405,440.00	06/17/2010
882723PJ2	23299/U-5945	TX ST TXB REF PUB FIN	4,265,000.00	0.644	10/01/2016	0.644	4,265,000.00	4,265,000.00	4,261,246.80	4,260,820.30	07/08/2014

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Run Date: 3/16/2016 10:08:21AM

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County Clerk & District Clerk Registry

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/29/2016	Book Value 01/31/2016	Market Value 02/29/2016	Market Value 01/31/2016	Purchase Date
89233GK62	23765/U-5945	TMCC - DISCOUNT CON	5,000,000.00	0.890	10/06/2016	0.907	4,972,929.16	4,969,344.44	4,978,708.35	4,970,033.35	01/14/2016
3133EC6S8	22664/U-5945	FFCB NOTE	6,000,000.00	0.600	12/12/2016C	0.632	5,998,534.42	5,998,377.96	6,000,120.00	6,000,060.00	12/14/2012
3136G14F3	22661/U-5945	FNMA NOTE	6,000,000.00	0.680	12/27/2016C	0.680	6,000,000.00	6,000,000.00	6,001,320.00	6,003,660.00	12/27/2012
3133EFKR7	23679/U-5945	FFCB NOTE	5,000,000.00	0.500	04/21/2017	0.572	4,995,915.41	4,995,616.54	4,988,850.00	4,988,250.00	10/29/2015
184126YS3	22933/U-5945	CLAYTON CTY GA&WTF	500,000.00	1.300	05/01/2017	1.500	498,869.58	498,788.84	502,090.00	502,160.00	06/27/2013
3135G0WU3	22864/U-5945	FNMA NOTE	8,000,000.00	0.750	05/15/2017C	0.750	8,000,000.00	8,000,000.00	7,999,840.00	8,000,000.00	05/15/2013
912828TG5	23295/U-5945	TREASURY NOTE	5,000,000.00	0.500	07/31/2017	1.022	4,963,694.82	4,961,658.36	4,981,450.00	4,982,400.00	06/25/2014
882723PK9	23300/U-5945	TX ST TXB REF PUB FIN	735,000.00	1.204	10/01/2017	1.204	735,000.00	735,000.00	737,925.30	738,292.80	07/08/2014
60636VBJ5	22528/U-5945	MISS ST DEV FIN BRD	1,260,000.00	1.750	11/01/2017	1.750	1,260,000.00	1,260,000.00	1,268,089.20	1,268,253.00	08/30/2012
3134G7UB5	23622/U-5945	FHLMC NOTE	5,000,000.00	1.050	11/27/2017C	1.050	5,000,000.00	5,000,000.00	5,009,250.00	5,002,800.00	08/27/2015
3135G0SJ3	22660/U-5945	FNMA NOTE	5,000,000.00	1.000	12/26/2017C	1.000	5,000,000.00	5,000,000.00	5,002,400.00	5,005,250.00	12/26/2012
79642BLD3	21750/U-5945	SAN ANTONIO TEX WT	1,000,000.00	3.820	05/15/2019	3.820	1,000,000.00	1,000,000.00	1,064,570.00	1,065,010.00	11/23/2010
Fund	**5945 COUNTY CLERK**		**$88,190,143.81**	**0.780**		**0.821**	**$88,064,676.64**	**$99,043,277.34**	**$88,186,166.00**	**$99,164,702.84**	
Grand Totals			**$171,478,298.82**	**0.784**		**0.773**	**$171,400,934.39**	**$144,545,962.82**	**$171,558,544.42**	**$144,732,326.04**	

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Hospital District, 911 Emergency Management, Community Supervision & Corrections, and Juvenile Board

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/29/2016	Book Value 01/31/2016	Market Value 02/29/2016	Market Value 01/31/2016	Purchase Date
I022916	6759/I-106	MMF - JUVPROB	4,491,162.94	0.200	03/01/2016	0.200	4,491,162.94	0.00	4,491,162.94	0.00	02/29/2016
Fund	**106 MMF-JUVPROB**		**$4,491,162.94**	**0.200**		**0.200**	**$4,491,162.94**	**$0.00**	**$4,491,162.94**	**$0.00**	
H022916	6745/H-1010	MMF - AMEGY-HOSP	159,352,641.79	0.200	03/01/2016	0.200	159,352,641.79	0.00	159,352,641.79	0.00	02/29/2016
Fund	**1010 MMF-JPM-ML-HOSP**		**$159,352,641.79**	**0.200**		**0.200**	**$159,352,641.79**	**$0.00**	**$159,352,641.79**	**$0.00**	
D022916	6760/D-1012	MMF - COMSUPCOR	10,994,097.43	0.200	03/01/2016	0.200	10,994,097.43	0.00	10,994,097.43	0.00	02/29/2016
Fund	**1012 MMF-COMSUPVCORR**		**$10,994,097.43**	**0.200**		**0.200**	**$10,994,097.43**	**$0.00**	**$10,994,097.43**	**$0.00**	
H022916	6746/H-1024	MMF - AMEGY-CHCI	69,947,378.78	0.200	03/01/2016	0.200	69,947,378.78	0.00	69,947,378.78	0.00	02/29/2016
Fund	**1024 MMF JPM CHCI**		**$69,947,378.78**	**0.200**		**0.200**	**$69,947,378.78**	**$0.00**	**$69,947,378.78**	**$0.00**	
650035J33	23087/N-5910	NY ST URBAN DEV COR	4,930,000.00	0.580	03/15/2016	0.580	4,930,000.00	4,930,000.00	4,929,802.80	4,929,654.90	12/19/2013
89233GHC3	23696/N-5910	TMCC - DISCOUNT CON	3,000,000.00	0.730	08/12/2016	0.743	2,990,023.34	2,988,259.17	2,992,346.67	2,988,741.66	11/18/2015
35880CPZ1	23569/N-5910	FRISCO TX INDEP SCH	1,260,000.00	0.420	08/15/2016	0.421	1,259,995.06	1,259,994.15	1,260,957.60	1,260,730.80	06/17/2015
882723PJ2	23298/N-5910	TX ST TXB REF PUB FIN	2,000,000.00	0.644	10/01/2016	0.644	2,000,000.00	2,000,000.00	1,998,240.00	1,998,040.00	07/08/2014
3134G73Z2	23677/N-5910	FHLMC NOTE	3,000,000.00	0.500	01/27/2017C	0.500	3,000,000.00	3,000,000.00	2,987,730.00	2,990,670.00	10/30/2015
3133EFKR7	23678/N-5910	FFCB NOTE	5,000,000.00	0.500	04/21/2017	0.572	4,995,915.41	4,995,616.54	4,988,850.00	4,988,250.00	10/29/2015
912828TG5	23294/N-5910	TREASURY NOTE	2,000,000.00	0.500	07/31/2017	1.022	1,985,477.93	1,984,663.35	1,992,580.00	1,992,960.00	06/25/2014
3134G7UB5	23618/N-5910	FHLMC NOTE	5,000,000.00	1.050	11/27/2017C	1.050	5,000,000.00	5,000,000.00	5,009,250.00	5,002,800.00	08/27/2015
Fund	**5910 911 EMERGENCY NETWRK**		**$26,190,000.00**	**0.654**		**0.709**	**$26,161,411.74**	**$26,158,533.21**	**$26,159,757.07**	**$26,151,847.36**	
186072QS6	22807/H-9902	CLEVELAND CNTY OK I	3,630,000.00	1.500	03/01/2016	0.550	3,630,000.00	3,632,845.78	3,630,000.00	3,633,121.80	03/21/2013
36960LCX1	23801/H-9902	GECO - DISCOUNT CON	50,000,000.00	0.440	03/31/2016	0.446	49,981,666.66	0.00	49,984,930.50	0.00	02/10/2016
90262CEX1	23756/H-9902	UBSFIN - DISCOUNT C(	43,000,000.00	0.710	05/31/2016	0.722	42,922,826.94	42,898,233.33	42,968,478.42	42,938,209.00	01/12/2016
3135G0XP3	23581/H-9902	FNMA NOTE	43,000,000.00	0.375	07/05/2016	0.401	42,996,109.08	42,995,167.73	42,974,200.00	42,978,930.00	06/25/2015
90262CHC4	23787/H-9902	UBSFIN - DISCOUNT C(	20,000,000.00	0.825	08/12/2016	0.840	19,924,833.34	0.00	19,955,355.60	0.00	02/01/2016
89232CHS8	23701/H-9902	TCCI - DISCOUNT COM	20,000,000.00	0.840	08/26/2016	0.856	19,916,933.33	19,903,400.00	19,924,282.00	19,916,860.00	12/02/2015
8923A0HX4	23781/H-9902	TMCPR - DISCOUNT CC	20,000,000.00	0.780	08/31/2016	0.794	19,920,700.00	19,908,133.33	19,922,144.00	19,913,666.00	01/28/2016
90262CHX8	23738/H-9902	UBSFIN - DISCOUNT C(	38,000,000.00	0.880	08/31/2016	0.896	37,830,013.33	37,803,075.56	37,829,000.00	37,806,200.00	01/11/2016
90262CHX8	23727/H-9902	UBSFIN - DISCOUNT C(	33,000,000.00	0.890	08/31/2016	0.907	32,850,702.50	32,827,043.34	32,851,500.00	32,831,700.00	01/06/2016
89233GJN7	23726/H-9902	TMCC - DISCOUNT CON	15,000,000.00	0.950	09/22/2016	0.968	14,918,854.17	14,907,375.00	14,940,208.35	14,931,750.00	01/04/2016
89233GK39	23733/H-9902	TMCC - DISCOUNT CON	17,000,000.00	0.950	10/03/2016	0.969	16,903,100.00	16,890,090.28	16,928,600.00	16,899,345.89	01/07/2016
8923A0KU6	23788/H-9902	TMCPR - DISCOUNT CC	15,000,000.00	0.830	10/28/2016	0.846	14,916,654.17	0.00	14,911,000.50	0.00	02/03/2016
89233GLJ3	23833/H-9902	TMCC - DISCOUNT CON	40,000,000.00	0.890	11/18/2016	0.907	39,740,911.11	0.00	39,746,733.20	0.00	02/23/2016
912828G46	23697/H-9902	US TREASURY NOTE	25,000,000.00	0.500	11/30/2016	0.609	24,979,471.52	24,977,298.80	24,973,750.00	24,979,500.00	11/18/2015
313396T45	23794/H-9902	FHLMC - DISC NOTE	30,000,000.00	0.530	12/15/2016	0.463	29,872,358.34	0.00	29,882,100.00	0.00	02/05/2016
912828SS0	23799/H-9902	US TREASURY NOTE	24,876,000.00	0.875	04/30/2017	0.663	24,936,976.98	0.00	24,918,786.72	0.00	02/08/2016

Book Value & Market Value Report

AvantGard APS 2

Run Date: 3/16/2016 10:09:59AM

As Of Date: 02/29/2016

Hospital District, 911 Emergency Management, Community Supervision & Corrections, and Juvenile Board

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/29/2016	Book Value 01/31/2016	Market Value 02/29/2016	Market Value 01/31/2016	Purchase Date
3134G8M30	23828/H-9902	FHLMC NOTE	25,000,000.00	0.770	06/19/2017C	0.770	25,000,000.00	0.00	24,962,750.00	0.00	02/19/2016
3134G8HW2	23782/H-9902	FHLMC NOTE	20,000,000.00	0.850	07/28/2017C	0.850	20,000,000.00	20,000,000.00	20,005,400.00	20,006,800.00	01/28/2016
3134G8LJ6	23822/H-9902	FHLMC NOTE	25,000,000.00	0.820	07/28/2017C	0.820	25,000,000.00	0.00	24,957,250.00	0.00	02/12/2016
3134G8M97	23835/H-9902	FHLMC NOTE	25,000,000.00	0.840	08/15/2017C	0.840	25,000,000.00	0.00	24,989,000.00	0.00	02/26/2016
3134G8JZ3	23819/H-9902	FHLMC NOTE	14,000,000.00	1.100	02/12/2018C	1.100	14,000,000.00	0.00	14,001,820.00	0.00	02/12/2016
Fund	**9902 HOSP DIST GENERAL**		**$546,506,000.00**	**0.746**		**0.741**	**$545,242,111.47**	**$276,742,663.15**	**$545,257,289.29**	**$276,836,082.69**	
90262CCB1	23572/H-9905	UBSFIN - DISCOUNT C(	575,000.00	0.590	03/11/2016	0.600	574,905.76	574,632.48	574,968.05	574,173.73	06/17/2015
Fund	**9905 HOSP DIST WITT**		**$575,000.00**	**0.590**		**0.600**	**$574,905.76**	**$574,632.48**	**$574,968.05**	**$574,173.73**	
H052815	23553/H-9907	TIME DEPOSIT - AMEG'	1,969,545.70	0.100	05/28/2016	0.100	1,969,545.70	1,969,545.70	1,969,545.70	1,969,545.70	05/28/2015
H061815	23599/H-9907	TIME DEPOSIT - AMEG'	500,490.63	0.100	06/18/2016	0.100	500,490.63	500,490.63	500,490.63	500,490.63	06/18/2015
H061815	23597/H-9907	TIME DEPOSIT - AMEG'	400,209.37	0.100	06/18/2016	0.100	400,209.37	400,209.37	400,209.37	400,209.37	06/18/2015
H061815	23598/H-9907	TIME DEPOSIT - AMEG'	455,958.97	0.100	06/18/2016	0.100	455,958.97	455,958.97	455,958.97	455,958.97	06/18/2015
3130A5RC5	23601/H-9907	FHLB NOTE	40,000,000.00	0.410	07/19/2016	0.410	40,000,000.00	40,000,000.00	39,990,800.00	39,997,200.00	07/17/2015
89232CHC3	23695/H-9907	TCCI - DISCOUNT COM	25,000,000.00	0.750	08/12/2016	0.764	24,914,583.33	24,899,479.16	24,917,367.50	24,903,172.50	11/17/2015
3134G8A90	23702/H-9907	FHLMC NOTE	25,000,000.00	0.900	08/25/2017C	0.900	25,000,000.00	25,000,000.00	25,009,000.00	25,002,750.00	12/04/2015
3134G8BT5	23706/H-9907	FHLMC NOTE	25,000,000.00	1.050	11/30/2017C	1.050	25,000,000.00	25,000,000.00	25,001,250.00	25,005,250.00	12/10/2015
3135G0TV5	22710/H-9907	FNMA NOTE	30,000,000.00	1.030	01/30/2018C	1.032	29,998,851.67	29,998,801.67	30,002,100.00	30,003,600.00	01/30/2013
Fund	**9907 COMM.HEALTH CHOICE, INC.**		**$148,326,204.67**	**0.776**		**0.779**	**$148,239,639.67**	**$148,224,485.50**	**$148,246,722.17**	**$148,238,177.17**	
3134G7G21	23675/H-9912	FHLMC NOTE	5,615,000.00	1.025	12/29/2017C	1.025	5,615,000.00	5,615,000.00	5,617,414.45	5,620,053.50	10/29/2015
494782JK2	20237/H-9912	KING CNTY WAS	10,000,000.00	5.250	12/01/2028C	5.250	10,000,000.00	10,000,000.00	10,960,800.00	10,943,700.00	03/13/2008
Fund	**9912 HOSP DIST SERIES 2007A DS R**		**$15,615,000.00**	**3.731**		**3.731**	**$15,615,000.00**	**$15,615,000.00**	**$16,578,214.45**	**$16,563,753.50**	
90262CJ16	23837/H-9915	UBSFIN - DISCOUNT C(	5,000,000.00	0.840	09/01/2016	0.855	4,978,533.33	0.00	4,977,500.00	0.00	02/25/2016
Fund	**9915 HOSP DIST SERIES 2007A DEB'**		**$5,000,000.00**	**0.840**		**0.855**	**$4,978,533.33**	**$0.00**	**$4,977,500.00**	**$0.00**	
7973552P8	23591/H-9917	SAN DIEGO UNIFIED S(	1,240,000.00	1.050	07/01/2017	1.050	1,240,000.00	1,240,000.00	1,238,326.00	1,236,776.00	06/29/2015
052476N20	23614/H-9917	AUSTIN TX WTR & WST	1,055,000.00	1.131	11/15/2017	1.131	1,055,000.00	1,055,000.00	1,051,254.75	1,050,991.00	08/18/2015
Fund	**9917 HOSP DIST SERIES 2010 D/S**		**$2,295,000.00**	**1.087**		**1.087**	**$2,295,000.00**	**$2,295,000.00**	**$2,289,580.75**	**$2,287,767.00**	
3136G0R45	22612/H-9918	FNMA NOTE	5,162,000.00	1.375	04/26/2019C	1.387	5,160,119.75	5,160,070.05	5,145,481.60	5,157,250.96	10/29/2012
796253X49	21894/H-9918	SAN ANTONIO TEX ELE	1,190,000.00	5.000	02/01/2032C	4.923	1,191,837.62	1,192,004.68	1,237,540.50	1,234,922.50	02/24/2011
Fund	**9918 HOSP DIST SERIES 2010 D/S R**		**$6,352,000.00**	**2.054**		**2.049**	**$6,351,957.37**	**$6,352,074.73**	**$6,383,022.10**	**$6,392,173.46**	
	23114/I-9995	LONE STAR INVESTMEI	536.80	0.446	03/01/2016	0.446	536.80	536.61	536.80	536.61	01/15/2014
62478XCA6	23750/I-9995	MUFG - DISCOUNT CON	1,500,000.00	0.330	03/10/2016	0.335	1,499,876.25	1,499,477.50	1,499,850.00	1,499,366.67	01/12/2016
89233GCP9	23752/I-9995	TMCC - DISCOUNT CON	1,500,000.00	0.500	03/23/2016	0.507	1,499,541.67	1,498,937.50	1,499,633.34	1,499,150.00	01/12/2016

Book Value & Market Value Report

AvantGard APS 2

Run Date: 3/16/2016 10:09:59AM

As Of Date: 02/29/2016

Hospital District, 911 Emergency Management, Community Supervision & Corrections, and Juvenile Board

CUSIP	Item Agency-Fund	Security Title	Par/Face Amount	Coupon Rate	Maty Date	Bond Eq Y @ Cost	Book Value 02/29/2016	Book Value 01/31/2016	Market Value 02/29/2016	Market Value 01/31/2016	Purchase Date
89233GD78	23751/I-9995	TMCC - DISCOUNT CON	1,500,000.00	0.550	04/07/2016	0.558	1,499,152.08	1,498,487.50	1,499,383.34	1,498,817.51	01/12/2016
Fund	**9995 JUVENILE BOARD**		**$4,500,536.80**	**0.460**		**0.467**	**$4,499,106.80**	**$4,497,439.11**	**$4,499,403.48**	**$4,497,870.79**	
8923A0CA9	23710/D-9996	TMCPR - DISCOUNT CC	2,000,000.00	0.520	03/10/2016	0.528	1,999,740.00	1,998,902.22	1,999,880.00	1,999,300.00	12/16/2015
8923A0CP6	23711/D-9996	TMCPR - DISCOUNT CC	2,000,000.00	0.560	03/23/2016	0.569	1,999,315.56	1,998,413.33	1,999,626.60	1,998,856.60	12/16/2015
62478XD72	23755/D-9996	MUFG - DISCOUNT CON	2,000,000.00	0.380	04/07/2016	0.386	1,999,218.89	1,998,606.66	1,999,177.78	1,998,423.34	01/12/2016
89233GDM5	23748/D-9996	TMCC - DISCOUNT CON	700,000.00	0.590	04/21/2016	0.599	699,414.92	699,082.22	699,603.33	699,331.11	01/12/2016
Fund	**9996 COMM SUPV&CORR(TDCJ)**		**$6,700,000.00**	**0.497**		**0.505**	**$6,697,689.37**	**$6,695,004.43**	**$6,698,287.71**	**$6,695,911.05**	
Grand Totals			**$1,006,845,022.41**	**0.668**		**0.667**	**$1,005,440,636.45**	**$487,154,832.61**	**$1,006,450,026.01**	**$488,237,756.75**	

SECTION IV

PORTFOLIO PERFORMANCE (BENCHMARK)

FOURTH QUARTER
ENDING FEBRUARY 29, 2016

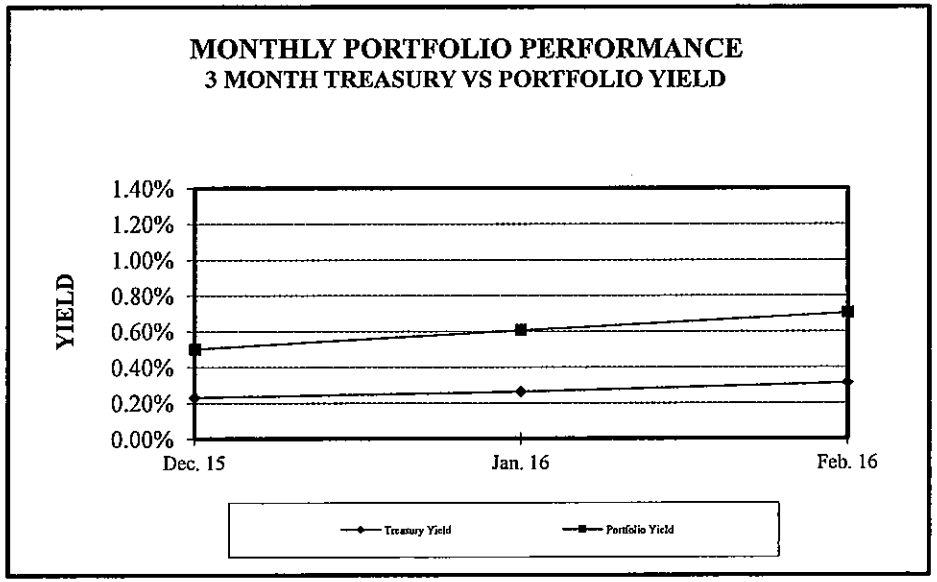
PORTFOLIO PERFORMANCE
Fourth Quarter
December 2015 through February 2016
Fiscal Year 2015-16

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

TREASURY CONSTANT MATURITIES	Dec. 15	Jan. 16	Feb. 16
6 MONTH	0.50%	0.43%	0.45%
1 YEAR	0.65%	0.54%	0.53%
2 YEAR	0.98%	0.90%	0.73%
3 YEAR	1.28%	1.14%	0.90%
5 YEAR	1.70%	1.52%	1.22%
7 YEAR	2.04%	1.85%	1.53%
10 YEAR	2.24%	2.09%	1.78%

HARRIS COUNTY
INVESTMENT PORTFOLIO
MATURITY DISTRIBUTION

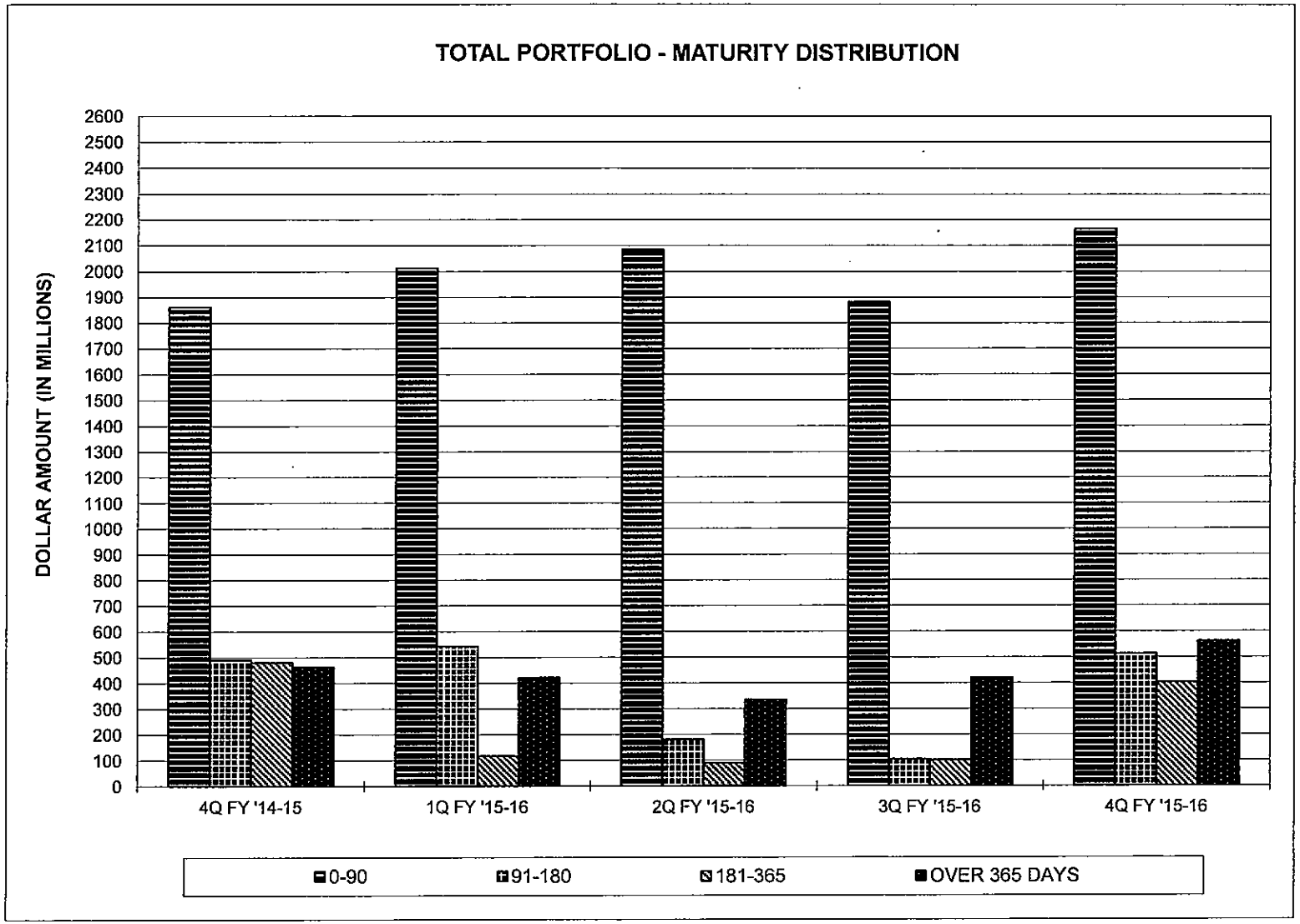
NO. OF DAYS	Dec. 15	Jan. 16	Feb. 16
0-90	77.00%	81.94%	59.45%
91-180	2.58%	7.40%	14.09%
181-365	4.10%	4.25%	11.06%
>365	16.32%	6.42%	15.41%
WTD AVG. MATURITY	71	96	117
WTD AVG. YIELD	0.50%	0.60%	0.70%

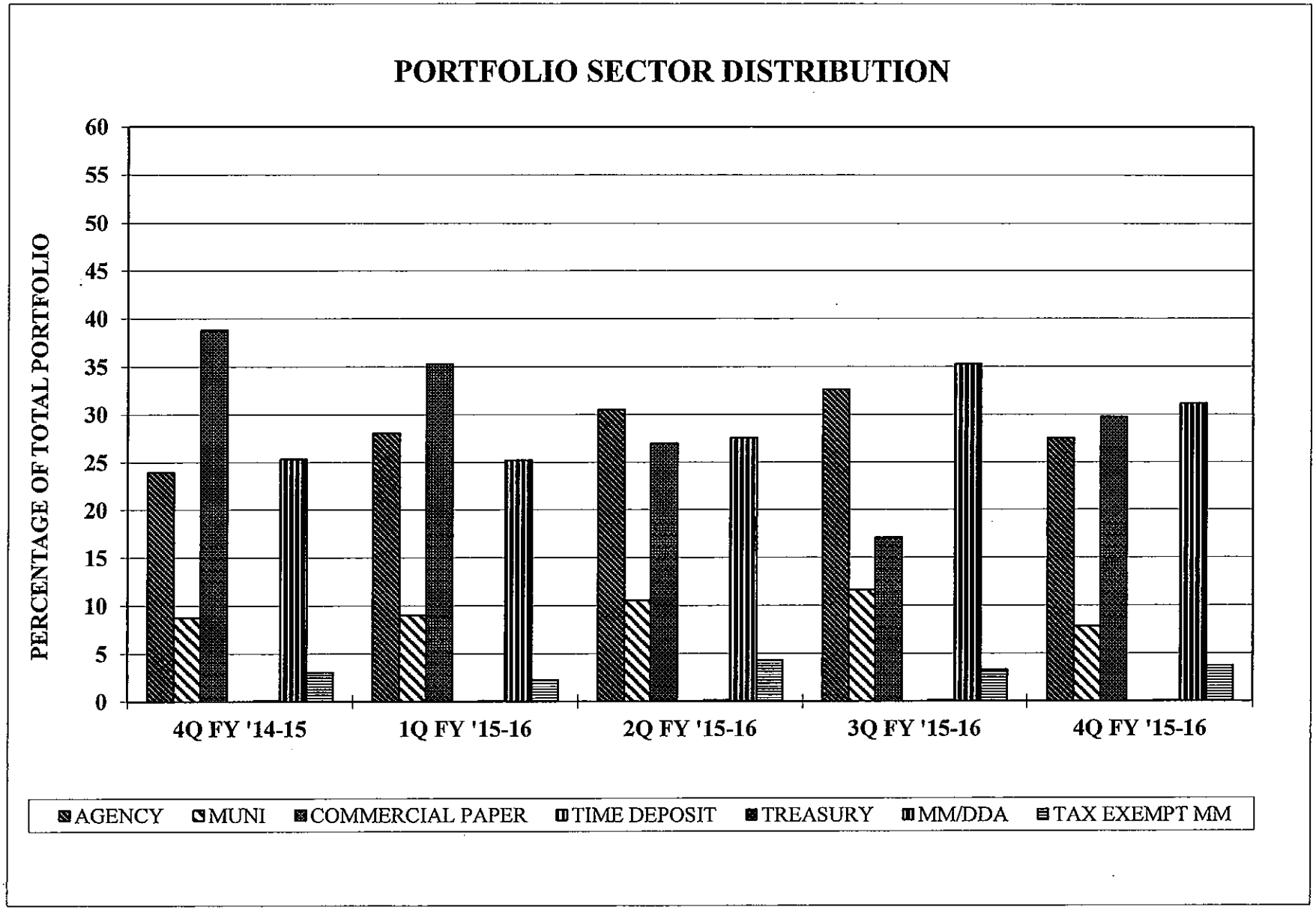


SECTION V

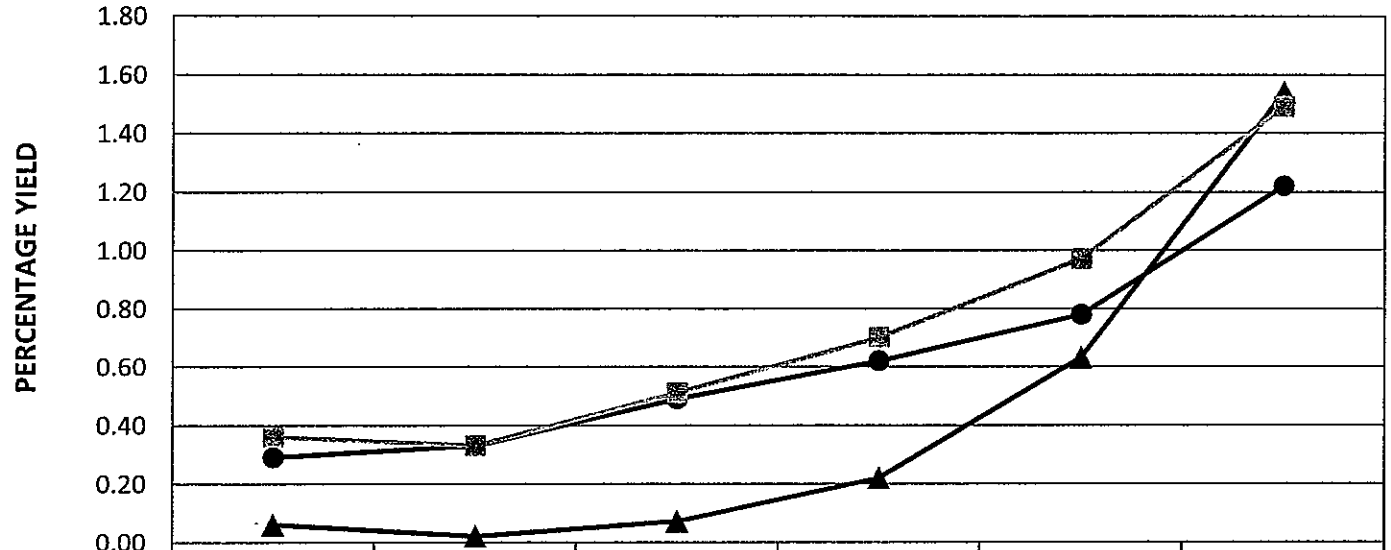
GRAPHS

FOURTH QUARTER
ENDING FEBRUARY 29, 2016


TOTAL PORTFOLIO - MATURITY DISTRIBUTION
DOLLAR AMOUNT (IN MILLIONS)
2600
2500
2400
2300
2200
2100
2000
1900
1800
1700
1600
1500
1400
1300
1200
1100
1000
900
800
700
600
500
400
300
200
100
0
4Q FY '14-15
1Q FY '15-16
2Q FY '15-16
3Q FY '15-16
4Q FY '15-16
0-90
91-180
181-365
OVER 365 DAYS


PORTFOLIO SECTOR DISTRIBUTION
PERCENTAGE OF TOTAL PORTFOLIO
60
55
50
45
40
35
30
25
20
15
10
5
0
4Q FY '14-15
1Q FY '15-16
2Q FY '15-16
3Q FY '15-16
4Q FY '15-16
AGENCY
MUNI
COMMERCIAL PAPER
TIME DEPOSIT
TREASURY
MM/DDA
TAX EXEMPT MM

YIELD CURVE



	FED FUNDS	3 MO	6 MO	1 YR	2 YR	5 YR
February 27, 2015	0.06	0.02	0.07	0.22	0.63	1.54
February 29, 2016	0.29	0.33	0.49	0.62	0.78	1.22
March 11, 2016	0.36	0.33	0.51	0.7	0.97	1.49