

Trinity River Authority



For the Quarter Ended

August 31, 2020

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MARKET RECAP - AUGUST 2020:

Economic data released during August revealed the economy weathered July's resurgence of COVID-19 cases with remarkable resilience as the vast majority of data came in better than forecasts. That allowed financial markets to shrug off worries about the inability of Congress to pass additional relief measures or extend supplemental unemployment benefits past their July 31st expiration. Both the NASDAQ and S&P 500 surged to new record highs, propelled by mega-cap technology related firms. *One thing has become clear: COVID-19 has accelerated trends that were already in place, particularly the decline of brick and mortar, and the rise of e-commerce and remote work.*

Kicking off the month, ISM's manufacturing index rose from 52.6 to 54.2, the highest reading in 16 months. Factory optimism was widespread with 13 of 18 industries indicating expansion in July. Both the new orders and current production indexes climbed above the 60 mark, a level consistent with significant growth. The ISM services index also surprised to the upside with a 58.1 reading that was the highest since February 2019. The new orders index for the service sector surged from 61.6 to 67.7, the highest level since record keeping began in 1997. Unfortunately, the employment components of both ISM surveys remain mired in contraction territory with readings of 44.3 and 42.1, respectively, suggesting additional layoffs could be coming. Speaking of jobs, the Bureau of Labor Statistics (BLS) reported 1.76 million jobs were (re)added to company payrolls in July. Although down sharply from the 4.8 million (re)added in June, the increase was well above the median forecast of 1.48 million. Headline unemployment fell from 11.1% to 10.2%, although the broader U6 or "underemployment rate" stands at 16.5% and is probably more representative of the actual jobless rate. Initial jobless claims continue to hover just above one million per week, despite a brief foray below that mark in mid-August. Continuing claims for state benefits continued to fall, dropping to 14.5 million in the latest report. However, when federal programs are included, the total number receiving benefits tops 27 million. On the spending side, retail sales rose +1.2% in July after a revised +8.4% gain in June. Increases over three straight months boosted the total value of retail sales in the U.S. by +2.7% year-over-year and +1.7% higher than February's pre-virus level. Home sales are making up for the lost spring season as both new and existing sales climbed to 13-year highs during July amid record low mortgage rates, lean inventories and strong demand.

Third quarter GDP will stage a remarkable comeback from the -32% contraction registered in Q2. The Atlanta Fed's current estimate points to a +29% rebound. That will stand as testament to the relative strength of the economy heading into the COVID-recession as well as the unprecedented actions taken by the Fed and Congress to address the fallout from the economic shutdown. Still, with unemployment north of 10% and benefits beginning to expire, there is much work to be done. The Fed clearly understands, and in late-August announced a long awaited shift in policy, pledging to focus on employment, and committing to an average inflation target that will let inflation run above 2% for a time. This action suggests the overnight fed funds target will remain near zero for years to come.

**For the Quarter Ended
August 31, 2020**

This report is prepared for the **Trinity River Authority** (the "Entity") in accordance with Chapter 2256 of the Texas Public Funds Investment Act ("PFIA"). Section 2256.023(a) of the PFIA states that: "Not less than quarterly, the investment officer shall prepare and submit to the governing body of the entity a written report of the investment transactions for all funds covered by this chapter for the preceding reporting period." This report is signed by the Entity's investment officers and includes the disclosures required in the PFIA. To the extent possible, market prices have been obtained from independent pricing sources.

The investment portfolio complied with the PFIA and the Entity's approved Investment Policy and Strategy throughout the period. All investment transactions made in the portfolio during this period were made on behalf of the Entity and were made in full compliance with the PFIA and the approved Investment Policy.

Officer Names and Titles:

Name: Alison A. Mackey

Title: Chief Financial Officer

Name: Melissa Saniuk

Title: Manager, Accounting

Name: Anthony Li

Title: Manager, Cash and Capital Projects

Account Summary

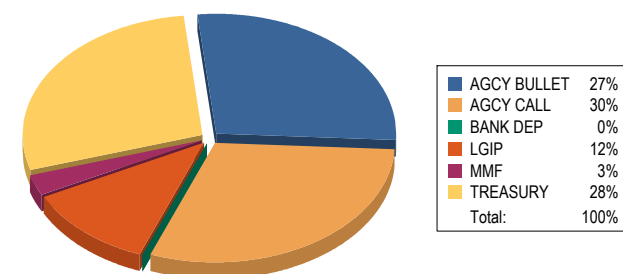
Beginning Values as of 05/31/20

Ending Values as of 08/31/20

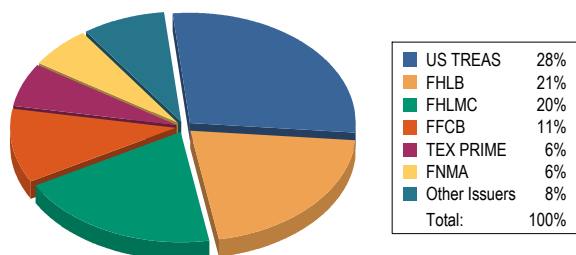
Par Value	660,751,686.30	565,661,756.30
Market Value	665,909,077.49	569,858,540.97
Book Value	663,257,051.34	568,051,137.18
Unrealized Gain /(Loss)	2,652,026.15	1,807,403.79
Market Value %	100.40%	100.32%

Weighted Avg. YTW	1.047%	0.858%
Weighted Avg. YTM	1.048%	0.858%

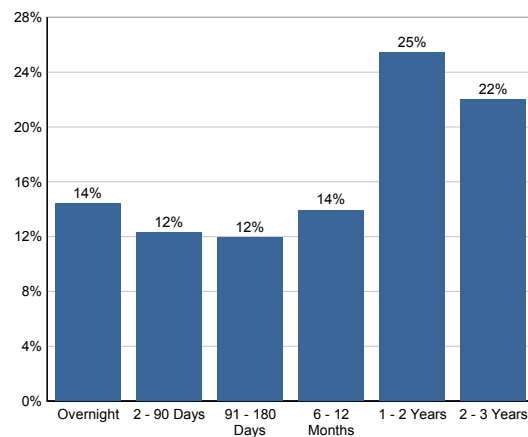
Allocation by Security Type



Allocation by Issuer

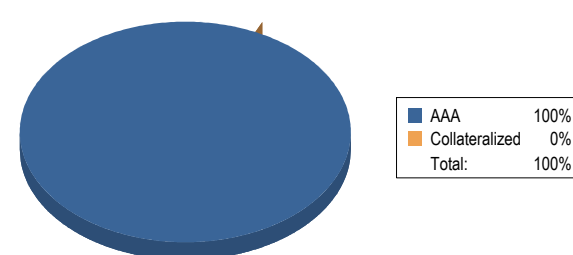


Maturity Distribution %

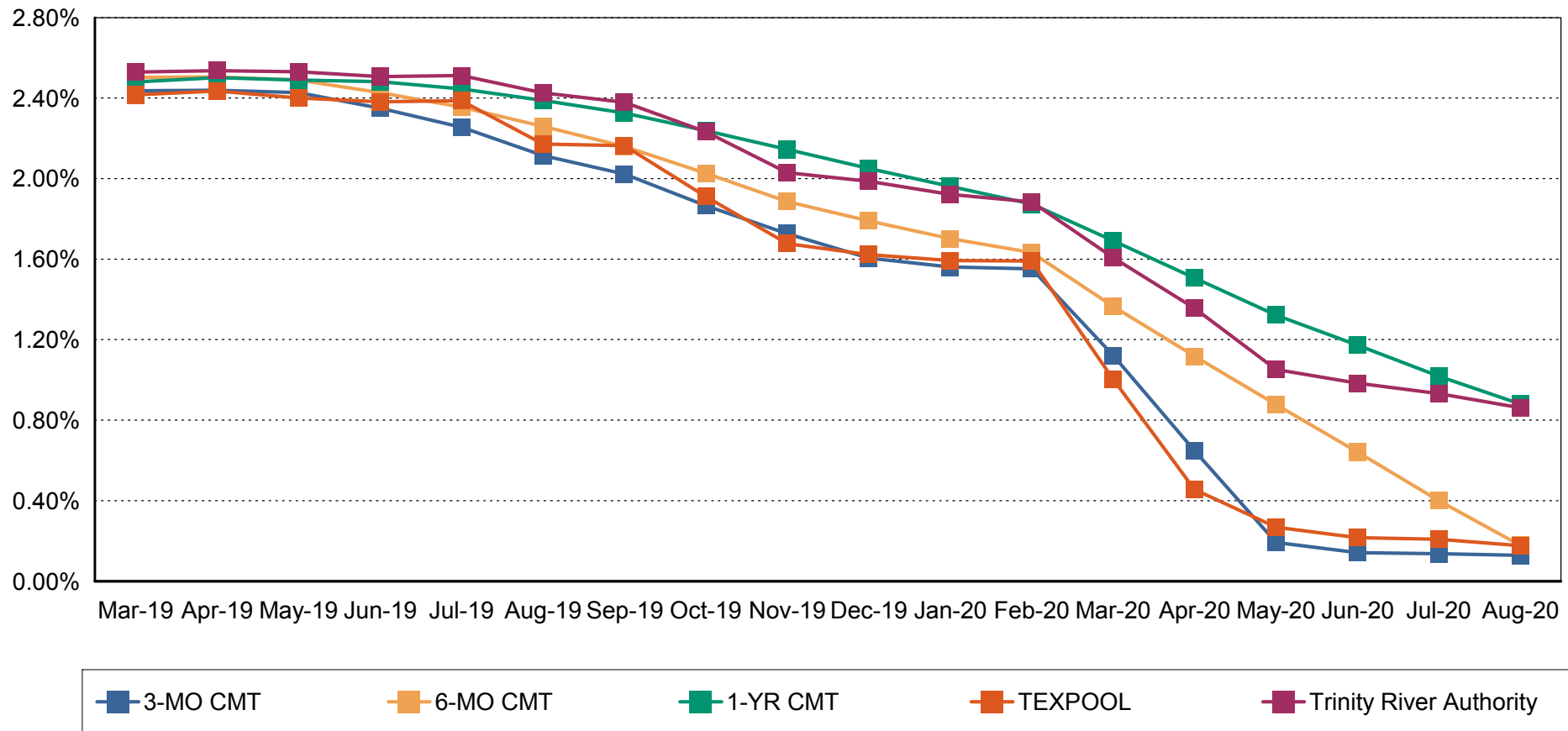


Weighted Average Days to Maturity: 424

Credit Quality



Trinity River Authority
Benchmark Comparison
 As of 08/31/2020



Note 1: CMT stands for Constant Maturity Treasury. This data is published in Federal Reserve Statistical Release H.15 and represents an average of all actively traded Treasury securities having that time remaining until maturity. This is a standard industry benchmark for Treasury securities. The CMT benchmarks are moving averages. The 3-month CMT is the daily average for the previous 3 months, the 6-month CMT is the daily average for the previous 6 months, and the 1-year and 2-year CMT's are the daily averages for the previous 12-months.

Note 2: Benchmark data for TexPool is the monthly average yield.

Trinity River Authority
Detail of Security Holdings
As of 08/31/2020

CUSIP	Settle Date	Sec. Type	Sec. Description	CPN	Mty Date	Next Call	Call Type	Par Value	Purch Price	Orig Cost	Book Value	Mkt Price	Market Value	Days to Mty	Days to Call	YTM	YTW
110 CRWS 2010 \$107M Const																	
GVIXX		MMF	Wells Fargo Adv Gov MM					1,819,980.74	100.000	1,819,980.74	1,819,980.74	100.000	1,819,980.74	1		0.020	0.020
Total for 110 CRWS 2010 \$107M Const								1,819,980.74	100.000	1,819,980.74	1,819,980.74	100.000	1,819,980.74	1		0.020	0.020
110 CRWS 2012-2 \$45M Const																	
GVIXX		MMF	Wells Fargo Adv Gov MM					1,402,827.99	100.000	1,402,827.99	1,402,827.99	100.000	1,402,827.99	1		0.020	0.020
Total for 110 CRWS 2012-2 \$45M Const								1,402,827.99	100.000	1,402,827.99	1,402,827.99	100.000	1,402,827.99	1		0.020	0.020
117 DCRWS 2011A2 \$14M Const																	
GVIXX		MMF	Wells Fargo Adv Gov MM					2.26	100.000	2.26	2.26	100.000	2.26	1		0.020	0.020
Total for 117 DCRWS 2011A2 \$14M Const								2.26	100.000	2.26	2.26	100.000	2.26	1		0.020	0.020
117 DCRWS 2012 \$14M Const																	
GVIXX		MMF	Wells Fargo Adv Gov MM					1,125,964.98	100.000	1,125,964.98	1,125,964.98	100.000	1,125,964.98	1		0.020	0.020
Total for 117 DCRWS 2012 \$14M Const								1,125,964.98	100.000	1,125,964.98	1,125,964.98	100.000	1,125,964.98	1		0.020	0.020

Trinity River Authority
Detail of Security Holdings
As of 08/31/2020

CUSIP	Settle Date	Sec. Type	Sec. Description	CPN	Mty Date	Next Call	Call Type	Par Value	Purch Price	Orig Cost	Book Value	Mkt Price	Market Value	Days to Mty	Days to Call	YTM	YTW
999 Investment Pool																	
INVSCTRA		MMF	INVESCO Gov't & Agcy MM					11,250,467.12	100.000	11,250,467.12	11,250,467.12	100.000	11,250,467.12	1		0.050	0.050
LNSTGOV		LGIP	LoneStar Gov O/N					2,876,043.95	100.000	2,876,043.95	2,876,043.95	100.000	2,876,043.95	1		0.120	0.120
TEXPOOL		LGIP	TexPool					13,425,496.38	100.000	13,425,496.38	13,425,496.38	100.000	13,425,496.38	1		0.177	0.177
TEXPRIME		LGIP	TexPool Prime					36,410,805.69	100.000	36,410,805.69	36,410,805.69	100.000	36,410,805.69	1		0.340	0.340
TEXSTAR		LGIP	TexSTAR					13,053,625.78	100.000	13,053,625.78	13,053,625.78	100.000	13,053,625.78	1		0.164	0.164
WF-PFTRA		BANK DEP	Wells Fargo Choice IV					756,541.41	100.000	756,541.41	756,541.41	100.000	756,541.41	1		0.000	0.000
313370US5	12/14/18	AGCY BULET	FHLB	2.875	09/11/20			18,500,000.00	100.065	18,512,025.00	18,500,202.76	100.074	18,513,604.90	11		1.807	1.807
3130ACE26	10/01/19	AGCY BULET	FHLB	1.375	09/28/20			10,000,000.00	99.553	9,955,270.00	9,996,602.30	100.095	10,009,457.00	28		1.832	1.832
3137EAEJ4	10/07/19	AGCY BULET	FHLMC	1.625	09/29/20			11,700,000.00	99.936	11,692,512.00	11,699,403.30	100.120	11,714,004.90	29		1.691	1.691
3130AEWA4	09/24/19	AGCY BULET	FHLB	2.625	10/01/20			8,850,000.00	100.768	8,917,968.00	8,855,584.35	100.205	8,868,110.64	31		1.861	1.861
912828PC8	11/13/19	TREAS NOTE	U.S. Treasury	2.625	11/15/20			21,000,000.00	100.973	21,204,257.81	21,041,577.48	100.508	21,106,711.50	76		1.646	1.646
3135G0H55	10/21/19	AGCY BULET	FNMA	1.875	12/28/20			5,700,000.00	100.264	5,715,048.00	5,704,160.60	100.569	5,732,437.56	119		1.649	1.649
912828A83	11/20/19	TREAS NOTE	U.S. Treasury	2.375	12/31/20			37,550,000.00	100.797	37,849,226.56	37,639,062.59	100.742	37,828,692.35	122		1.648	1.648
912828Q1	01/16/20	TREAS NOTE	U.S. Treasury	2.000	01/15/21			10,000,000.00	100.402	10,040,234.38	10,014,969.80	100.695	10,069,531.00	137		1.592	1.592
912828PX2	11/13/19	TREAS NOTE	U.S. Treasury	3.625	02/15/21			14,000,000.00	102.414	14,337,968.75	14,123,031.16	101.594	14,223,125.00	168		1.672	1.672
912828Q37	01/16/20	TREAS NOTE	U.S. Treasury	1.250	03/31/21			10,000,000.00	99.586	9,958,593.75	9,980,034.00	100.629	10,062,891.00	212		1.598	1.598
912828WG1	11/21/19	TREAS NOTE	U.S. Treasury	2.250	04/30/21			20,000,000.00	100.891	20,178,125.00	20,082,389.60	101.387	20,277,344.00	242		1.622	1.622
912828P2	11/21/19	TREAS NOTE	U.S. Treasury	2.625	05/15/21			26,210,000.00	101.461	26,592,911.72	26,392,700.47	101.734	26,664,581.00	257		1.624	1.624
3133EKRVO	03/27/20	AGCY BULET	FFCB	1.900	06/24/21			2,025,000.00	101.709	2,059,607.25	2,047,709.32	101.409	2,053,532.66	297		0.517	0.517
912828Y20	08/17/20	TREAS NOTE	U.S. Treasury	2.625	07/15/21			10,000,000.00	102.262	10,226,171.88	10,216,048.60	102.137	10,213,672.00	318		0.138	0.138
912828RC6	08/17/20	TREAS NOTE	U.S. Treasury	2.125	08/15/21			10,000,000.00	101.973	10,197,265.63	10,189,183.80	101.867	10,186,719.00	349		0.139	0.139
313378JP7	11/13/19	AGCY BULET	FHLB	2.375	09/10/21			16,605,000.00	101.224	16,808,245.20	16,720,015.20	102.293	16,985,704.50	375		1.690	1.690
313376C94	03/27/20	AGCY BULET	FHLB	2.625	12/10/21			8,000,000.00	103.638	8,291,040.00	8,218,143.28	103.181	8,254,492.80	466		0.477	0.477
3133ELWD2	05/20/20	AGCY BULET	FFCB	0.375	04/08/22			13,860,000.00	100.242	13,893,499.62	13,888,520.14	100.327	13,905,263.99	585		0.246	0.246
3134GVVV7	05/15/20	AGCY CALL	FHLMC	0.300	05/17/22	05/17/21	ONE TIME	20,000,000.00	100.000	20,000,000.00	20,000,000.00	99.986	19,997,108.00	624	259	0.300	0.300
3133ELZN7	06/03/20	AGCY BULET	FFCB	0.160	05/18/22			15,000,000.00	99.803	14,970,450.00	14,974,131.60	99.970	14,995,434.00	625		0.261	0.261
3130AJHV4	04/27/20	AGCY CALL	FHLB	0.600	07/27/22	04/27/21	CONT	20,000,000.00	100.000	20,000,000.00	20,000,000.00	100.026	20,005,170.00	695	239	0.600	0.600
3133EL3G7	08/17/20	AGCY BULET	FFCB	0.130	08/10/22			20,000,000.00	99.881	19,976,200.00	19,976,666.60	99.874	19,974,778.00	709		0.190	0.190
3134GVXA1	05/20/20	AGCY CALL	FHLMC	0.310	08/19/22	05/19/21	ONE TIME	20,740,000.00	99.975	20,734,815.00	20,735,461.26	100.018	20,743,658.54	718	261	0.321	0.321
3134GWSB3	08/26/20	AGCY CALL	FHLMC	0.220	08/26/22	08/26/21	QRTLY	10,000,000.00	100.000	10,000,000.00	10,000,000.00	99.983	9,998,304.00	725	360	0.220	0.220
3134GVMS4	04/27/20	AGCY CALL	FHLMC	0.600	10/27/22	10/27/20	QRTLY	20,000,000.00	100.000	20,000,000.00	20,000,000.00	100.012	20,002,468.00	787	57	0.600	0.600
3134GVB98	06/03/20	AGCY CALL	FHLMC	0.375	12/01/22	12/01/20	QRTLY	5,650,000.00	100.000	5,650,000.00	5,650,000.00	100.010	5,650,583.65	822	92	0.375	0.375
3134GVZW1	06/03/20	AGCY CALL	FHLMC	0.375	12/01/22	12/01/20	QRTLY	9,350,000.00	99.955	9,345,792.50	9,346,203.25	100.002	9,350,225.34	822	92	0.393	0.393
3130ADRG9	03/13/20	AGCY BULET	FHLB	2.750	03/10/23			23,800,000.00	105.820	25,185,160.00	24,971,190.62	106.379	25,318,244.84	921		0.778	0.778
3133ELUJ1	03/24/20	AGCY CALL	FFCB	1.000	03/24/23	03/24/21	CONT	10,000,000.00	100.000	10,000,000.00	10,000,000.00	100.325	10,032,507.00	935	205	1.000	1.000

Trinity River Authority
Detail of Security Holdings
As of 08/31/2020

CUSIP	Settle Date	Sec. Type	Sec. Description	CPN	Mty Date	Next Call	Call Type	Par Value	Purch Price	Orig Cost	Book Value	Mkt Price	Market Value	Days to Mty	Days to Call	YTM	YTW
999 Investment Pool																	
3134GVSE9	05/12/20	AGCY CALL	FHLMC	0.550	05/12/23	11/12/20	QRTLY	15,000,000.00	100.000	15,000,000.00	15,000,000.00	100.056	15,008,364.00	984	73	0.550	0.550
3135G05H2	07/13/20	AGCY CALL	FNMA	0.420	07/13/23	07/13/21	QRTLY	15,000,000.00	100.000	15,000,000.00	15,000,000.00	100.006	15,000,909.00	1,046	316	0.420	0.420
3135G05R0	08/13/20	AGCY CALL	FNMA	0.300	08/10/23	08/10/22	QRTLY	15,000,000.00	99.806	14,970,900.00	14,971,384.20	99.966	14,994,832.50	1,074	709	0.365	0.365
3130AJZJ1	08/31/20	AGCY CALL	FHLB	0.320	08/25/23	02/25/21	CONT	10,000,000.00	99.950	9,995,000.00	9,995,004.60	99.943	9,994,322.00	1,089	178	0.337	0.337
Total for 999 Investment Pool								561,312,980.33	100.676	565,031,268.38	563,702,361.21	100.762	565,509,765.00	428		0.865	0.865
Total for Trinity River Authority								565,661,756.30	100.671	569,380,044.35	568,051,137.18	100.756	569,858,540.97	424		0.858	0.858

Trinity River Authority
Change in Value
From 05/31/2020 to 08/31/2020

CUSIP	Security Type	Security Description	05/31/20 Book Value	Cost of Purchases	Maturities / Calls / Sales	Amortization / Accretion	Realized Gain/(Loss)	08/31/20 Book Value	05/31/20 Market Value	08/31/20 Market Value	Change in Mkt Value
110 CRWS 2010 \$107M Const											
GVIXX	MMF	Wells Fargo Adv Gov MM	1,819,693.59	287.15	0.00	0.00	0.00	1,819,980.74	1,819,693.59	1,819,980.74	287.15
Total for 110 CRWS 2010 \$107M Const			1,819,693.59	287.15	0.00	0.00	0.00	1,819,980.74	1,819,693.59	1,819,980.74	287.15
110 CRWS 2011A3 \$30M Const											
GVIXX	MMF	Wells Fargo Adv Gov MM	383,208.32	27.14	(383,235.46)	0.00	0.00	0.00	383,208.32	0.00	(383,208.32)
Total for 110 CRWS 2011A3 \$30M Const			383,208.32	27.14	(383,235.46)	0.00	0.00	0.00	383,208.32	0.00	(383,208.32)
110 CRWS 2012-2 \$45M Const											
GVIXX	MMF	Wells Fargo Adv Gov MM	1,402,606.66	221.33	0.00	0.00	0.00	1,402,827.99	1,402,606.66	1,402,827.99	221.33
Total for 110 CRWS 2012-2 \$45M Const			1,402,606.66	221.33	0.00	0.00	0.00	1,402,827.99	1,402,606.66	1,402,827.99	221.33
117 DCRWS 2011A2 \$14M Const											
GVIXX	MMF	Wells Fargo Adv Gov MM	184,002.68	2.26	(184,002.68)	0.00	0.00	2.26	184,002.68	2.26	(184,000.42)
Total for 117 DCRWS 2011A2 \$14M Const			184,002.68	2.26	(184,002.68)	0.00	0.00	2.26	184,002.68	2.26	(184,000.42)
117 DCRWS 2012 \$14M Const											
GVIXX	MMF	Wells Fargo Adv Gov MM	1,125,787.32	177.66	0.00	0.00	0.00	1,125,964.98	1,125,787.32	1,125,964.98	177.66
Total for 117 DCRWS 2012 \$14M Const			1,125,787.32	177.66	0.00	0.00	0.00	1,125,964.98	1,125,787.32	1,125,964.98	177.66
121 ROCRWS 2011 \$11.7M Const											
GVIXX	MMF	Wells Fargo Adv Gov MM	224,828.93	15.92	(224,844.85)	0.00	0.00	0.00	224,828.93	0.00	(224,828.93)
Total for 121 ROCRWS 2011 \$11.7M Const			224,828.93	15.92	(224,844.85)	0.00	0.00	0.00	224,828.93	0.00	(224,828.93)

Trinity River Authority
Change in Value
From 05/31/2020 to 08/31/2020

CUSIP	Security Type	Security Description	05/31/20 Book Value	Cost of Purchases	Maturities / Calls / Sales	Amortization / Accretion	Realized Gain/(Loss)	08/31/20 Book Value	05/31/20 Market Value	08/31/20 Market Value	Change in Mkt Value
999 Investment Pool											
FED-PRIME	MMF	Federated Prime Oblig	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
GOFXX-TRA	MMF	Federated Gov Oblig	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
INVSCTRA	MMF	INVESCO Gov't & Agcy MM	40,850,926.57	11,248,967.12	(40,849,426.57)	0.00	0.00	11,250,467.12	40,850,926.57	11,250,467.12	(29,600,459.45)
LNSTGOV	LGIP	LoneStar Gov O/N	13,871,152.14	3,963.05	(10,999,071.24)	0.00	0.00	2,876,043.95	13,871,152.14	2,876,043.95	(10,995,108.19)
TEXPOOL	LGIP	TexPool	68,479,160.47	5,736,419.42	(60,790,083.51)	0.00	0.00	13,425,496.38	68,479,160.47	13,425,496.38	(55,053,664.09)
TEXPRIME	LGIP	TexPool Prime	36,371,699.48	39,106.21	0.00	0.00	0.00	36,410,805.69	36,371,699.48	36,410,805.69	39,106.21
TEXSTAR	LGIP	TexSTAR	27,346,056.24	3,621,144.75	(17,913,575.21)	0.00	0.00	13,053,625.78	27,346,056.24	13,053,625.78	(14,292,430.46)
WF-PFTRA	BANK DEP	Wells Fargo Choice IV	1,122,563.90	355,900.82	(721,923.31)	0.00	0.00	756,541.41	1,122,563.90	756,541.41	(366,022.49)
3130AGLW3	AGCY BULET	FHLB 2.000 06/11/20	4,999,881.00	0.00	(5,000,000.00)	119.00	0.00	0.00	5,002,600.50	0.00	(5,002,600.50)
912828XU9	TREAS NOTE	U.S. Treasury 1.875 06/15/20	4,178,748.38	0.00	(4,180,000.00)	1,251.62	0.00	0.00	4,182,221.25	0.00	(4,182,221.25)
912828VJ6	TREAS NOTE	U.S. Treasury 1.875 06/30/20	10,398,612.64	0.00	(10,400,000.00)	1,387.36	0.00	0.00	10,414,616.16	0.00	(10,414,616.16)
912828J8	TREAS NOTE	U.S. Treasury 1.500 07/15/20	15,725,700.27	0.00	(15,750,000.00)	24,299.73	0.00	0.00	15,776,256.83	0.00	(15,776,256.83)
912828L32	TREAS NOTE	U.S. Treasury 1.375 08/31/20	21,173,048.65	0.00	(21,200,000.00)	26,951.35	0.00	0.00	21,265,223.92	0.00	(21,265,223.92)
313370US5	AGCY BULET	FHLB 2.875 09/11/20	18,502,027.42	0.00	0.00	(1,824.66)	0.00	18,500,202.76	18,637,236.70	18,513,604.90	(123,631.80)
3130ACE26	AGCY BULET	FHLB 1.375 09/28/20	9,985,276.60	0.00	0.00	11,325.70	0.00	9,996,602.30	10,038,659.00	10,009,457.00	(29,202.00)
3137EAEJ4	AGCY BULET	FHLMC 1.625 09/29/20	11,697,485.44	0.00	0.00	1,917.86	0.00	11,699,403.30	11,755,682.64	11,714,004.90	(41,677.74)
3130AEWA4	AGCY BULET	FHLB 2.625 10/01/20	8,872,337.40	0.00	0.00	(16,753.05)	0.00	8,855,584.35	8,922,161.13	8,868,110.64	(54,050.49)
912828PC8	TREAS NOTE	U.S. Treasury 2.625 11/15/20	21,092,579.34	0.00	0.00	(51,001.86)	0.00	21,041,577.48	21,231,327.60	21,106,711.50	(124,616.10)
3135G0H55	AGCY BULET	FNMA 1.875 12/28/20	5,707,353.17	0.00	0.00	(3,192.57)	0.00	5,704,160.60	5,751,875.70	5,732,437.56	(19,438.14)
912828A83	TREAS NOTE	U.S. Treasury 2.375 12/31/20	37,706,838.09	0.00	0.00	(67,775.50)	0.00	37,639,062.59	38,028,176.72	37,828,692.35	(199,484.37)
912828Q1	TREAS NOTE	U.S. Treasury 2.000 01/15/21	10,025,110.50	0.00	0.00	(10,140.70)	0.00	10,014,969.80	10,113,281.00	10,069,531.00	(43,750.00)
912828PX2	TREAS NOTE	U.S. Treasury 3.625 02/15/21	14,190,952.86	0.00	0.00	(67,921.70)	0.00	14,123,031.16	14,338,515.80	14,223,125.00	(115,390.80)
912828Q37	TREAS NOTE	U.S. Treasury 1.250 03/31/21	9,971,428.80	0.00	0.00	8,605.20	0.00	9,980,034.00	10,087,109.00	10,062,891.00	(24,218.00)
3133ELJD7	AGCY CALL	FFCB 1.620 04/22/21	12,500,000.00	0.00	(12,500,000.00)	0.00	0.00	0.00	12,518,476.25	0.00	(12,518,476.25)
912828WG1	TREAS NOTE	U.S. Treasury 2.250 04/30/21	20,113,265.60	0.00	0.00	(30,876.00)	0.00	20,082,389.60	20,375,000.00	20,277,344.00	(97,656.00)
9128284P2	TREAS NOTE	U.S. Treasury 2.625 05/15/21	26,457,225.83	0.00	0.00	(64,525.36)	0.00	26,392,700.47	26,813,034.44	26,664,581.00	(148,453.44)
3133EKRVO	AGCY BULET	FFCB 1.900 06/24/21	2,054,668.76	0.00	0.00	(6,959.44)	0.00	2,047,709.32	2,058,704.51	2,053,532.66	(5,171.85)
912828Y20	TREAS NOTE	U.S. Treasury 2.625 07/15/21	0.00	10,226,171.88	0.00	(10,123.28)	0.00	10,216,048.60	0.00	10,213,672.00	10,213,672.00
912828RC6	TREAS NOTE	U.S. Treasury 2.125 08/15/21	0.00	10,197,265.63	0.00	(8,081.83)	0.00	10,189,183.80	0.00	10,186,719.00	10,186,719.00
313378JP7	AGCY BULET	FHLB 2.375 09/10/21	16,747,723.96	0.00	0.00	(27,708.76)	0.00	16,720,015.20	17,053,863.04	16,985,704.50	(68,158.54)
313376C94	AGCY BULET	FHLB 2.625 12/10/21	8,260,785.84	0.00	0.00	(42,642.56)	0.00	8,218,143.28	8,292,764.00	8,254,492.80	(38,271.20)
3133ELWD2	AGCY BULET	FFCB 0.375 04/08/22	13,892,957.28	0.00	0.00	(4,437.14)	0.00	13,888,520.14	13,892,518.33	13,905,263.99	12,745.66
3134GVVV7	AGCY CALL	FHLMC 0.300 05/17/22	20,000,000.00	0.00	0.00	0.00	0.00	20,000,000.00	19,985,616.00	19,997,108.00	11,492.00
3133ELZN7	AGCY BULET	FFCB 0.160 05/18/22	0.00	14,970,450.00	0.00	3,681.60	0.00	14,974,131.60	0.00	14,995,434.00	14,995,434.00

Trinity River Authority
Change in Value
From 05/31/2020 to 08/31/2020

CUSIP	Security Type	Security Description	05/31/20 Book Value	Cost of Purchases	Maturities / Calls / Sales	Amortization / Accretion	Realized Gain/(Loss)	08/31/20 Book Value	05/31/20 Market Value	08/31/20 Market Value	Change in Mkt Value
999 Investment Pool											
3130AJHV4	AGCY CALL	FHLB 0.600 07/27/22	20,000,000.00	0.00	0.00	0.00	0.00	20,000,000.00	20,001,984.00	20,005,170.00	3,186.00
3133EL3G7	AGCY BULET	FFCB 0.130 08/10/22	0.00	19,976,200.00	0.00	466.60	0.00	19,976,666.60	0.00	19,974,778.00	19,974,778.00
3134GVXA1	AGCY CALL	FHLMC 0.310 08/19/22	20,734,884.48	0.00	0.00	576.78	0.00	20,735,461.26	20,738,253.69	20,743,658.54	5,404.85
3134GWSB3	AGCY CALL	FHLMC 0.220 08/26/22	0.00	10,000,000.00	0.00	0.00	0.00	10,000,000.00	0.00	9,998,304.00	9,998,304.00
3134GVMS4	AGCY CALL	FHLMC 0.600 10/27/22	20,000,000.00	0.00	0.00	0.00	0.00	20,000,000.00	20,004,038.00	20,002,468.00	(1,570.00)
3134GVB98	AGCY CALL	FHLMC 0.375 12/01/22	0.00	5,650,000.00	0.00	0.00	0.00	5,650,000.00	0.00	5,650,583.65	5,650,583.65
3134GVZW1	AGCY CALL	FHLMC 0.375 12/01/22	0.00	9,345,792.50	0.00	410.75	0.00	9,346,203.25	0.00	9,350,225.34	9,350,225.34
3135G0X73	AGCY CALL	FNMA 1.750 01/30/23	20,000,655.60	0.00	(20,000,000.00)	(655.60)	0.00	0.00	20,030,874.00	0.00	(20,030,874.00)
3130ADRG9	AGCY BULET	FHLB 2.750 03/10/23	25,085,817.13	0.00	0.00	(114,626.51)	0.00	24,971,190.62	25,396,732.48	25,318,244.84	(78,487.64)
3133ELUJ1	AGCY CALL	FFCB 1.000 03/24/23	10,000,000.00	0.00	0.00	0.00	0.00	10,000,000.00	10,010,738.00	10,032,507.00	21,769.00
3134GVJW9	AGCY CALL	FHLMC 1.100 04/13/23	15,000,000.00	0.00	(15,000,000.00)	0.00	0.00	0.00	15,015,741.00	0.00	(15,015,741.00)
3134GVSE9	AGCY CALL	FHLMC 0.550 05/12/23	15,000,000.00	0.00	0.00	0.00	0.00	15,000,000.00	14,994,109.50	15,008,364.00	14,254.50
3135G05H2	AGCY CALL	FNMA 0.420 07/13/23	0.00	15,000,000.00	0.00	0.00	0.00	15,000,000.00	0.00	15,000,909.00	15,000,909.00
3135G05R0	AGCY CALL	FNMA 0.300 08/10/23	0.00	14,970,900.00	0.00	484.20	0.00	14,971,384.20	0.00	14,994,832.50	14,994,832.50
3130AJZJ1	AGCY CALL	FHLB 0.320 08/25/23	0.00	9,995,000.00	0.00	4.60	0.00	9,995,004.60	0.00	9,994,322.00	9,994,322.00
Total for 999 Investment Pool			658,116,923.84	141,337,281.38	(235,304,079.84)	(447,764.17)	0.00	563,702,361.21	660,768,949.99	565,509,765.00	(95,259,184.99)
Total for Trinity River Authority											
			663,257,051.34	141,338,012.84	(236,096,162.83)	(447,764.17)	0.00	568,051,137.18	665,909,077.49	569,858,540.97	(96,050,536.52)

Trinity River Authority
Earned Income
From 05/31/2020 to 08/31/2020

CUSIP	Security Type	Security Description	Beg. Accrued	Interest Earned	Interest Rec'd / Sold / Matured	Interest Purchased	Ending Accrued	Disc Accr / Prem Amort	Net Income
110 CRWS 2010 \$107M Const									
GVIXX	MMF	Wells Fargo Adv Gov MM	128.88	185.13	287.15	0.00	26.86	0.00	185.13
Total for 110 CRWS 2010 \$107M Const			128.88	185.13	287.15	0.00	26.86	0.00	185.13
110 CRWS 2011A3 \$30M Const									
GVIXX	MMF	Wells Fargo Adv Gov MM	27.14	31.59	58.73	0.00	0.00	0.00	31.59
Total for 110 CRWS 2011A3 \$30M Const			27.14	31.59	58.73	0.00	0.00	0.00	31.59
110 CRWS 2012-2 \$45M Const									
GVIXX	MMF	Wells Fargo Adv Gov MM	99.34	142.69	221.33	0.00	20.70	0.00	142.69
Total for 110 CRWS 2012-2 \$45M Const			99.34	142.69	221.33	0.00	20.70	0.00	142.69
117 DCRWS 2011A2 \$14M Const									
GVIXX	MMF	Wells Fargo Adv Gov MM	13.03	2.26	15.29	0.00	0.00	0.00	2.26
Total for 117 DCRWS 2011A2 \$14M Const			13.03	2.26	15.29	0.00	0.00	0.00	2.26
117 DCRWS 2012 \$14M Const									
GVIXX	MMF	Wells Fargo Adv Gov MM	79.74	114.54	177.66	0.00	16.62	0.00	114.54
Total for 117 DCRWS 2012 \$14M Const			79.74	114.54	177.66	0.00	16.62	0.00	114.54
121 ROCRWS 2011 \$11.7M Const									
GVIXX	MMF	Wells Fargo Adv Gov MM	15.92	10.71	26.63	0.00	0.00	0.00	10.71
Total for 121 ROCRWS 2011 \$11.7M Const			15.92	10.71	26.63	0.00	0.00	0.00	10.71

Trinity River Authority
Earned Income
From 05/31/2020 to 08/31/2020

CUSIP	Security Type	Security Description	Beg. Accrued	Interest Earned	Interest Rec'd / Sold / Matured	Interest Purchased	Ending Accrued	Disc Accr / Prem Amort	Net Income
999 Investment Pool									
INVSCTRA	MMF	INVESCO Gov't & Agcy MM	0.00	2,382.21	2,382.21	0.00	0.00	0.00	2,382.21
LNSTGOV	LGIP	LoneStar Gov O/N	0.00	4,891.81	4,891.81	0.00	0.00	0.00	4,891.81
TEXPOOL	LGIP	TexPool	0.00	35,655.70	35,655.70	0.00	0.00	0.00	35,655.70
TEXPRIME	LGIP	TexPool Prime	0.00	39,106.21	39,106.21	0.00	0.00	0.00	39,106.21
TEXSTAR	LGIP	TexSTAR	0.00	12,501.28	12,501.28	0.00	0.00	0.00	12,501.28
3130AGLW3	AGCY BULET	FHLB 2.000 06/11/20	47,222.22	2,777.78	50,000.00	0.00	0.00	119.00	2,896.78
912828XU9	TREAS NOTE	U.S. Treasury 1.500 06/15/20	28,951.64	2,398.36	31,350.00	0.00	0.00	1,251.62	3,649.98
912828VJ6	TREAS NOTE	U.S. Treasury 1.875 06/30/20	81,964.29	15,535.71	97,500.00	0.00	0.00	1,387.36	16,923.07
9128282J8	TREAS NOTE	U.S. Treasury 1.500 07/15/20	89,567.31	28,557.69	118,125.00	0.00	0.00	24,299.73	52,857.42
912828L32	TREAS NOTE	U.S. Treasury 1.375 08/31/20	73,667.12	72,082.88	145,750.00	0.00	0.00	26,951.35	99,034.23
313370US5	AGCY BULET	FHLB 2.875 09/11/20	118,194.44	132,968.75	0.00	0.00	251,163.19	(1,824.66)	131,144.09
3130ACE26	AGCY BULET	FHLB 1.375 09/28/20	24,062.50	34,375.00	0.00	0.00	58,437.50	11,325.70	45,700.70
3137EAEJ4	AGCY BULET	FHLMC 1.625 09/29/20	32,743.75	47,531.25	0.00	0.00	80,275.00	1,917.86	49,449.11
3130AEWA4	AGCY BULET	FHLB 2.625 10/01/20	38,718.75	58,078.13	0.00	0.00	96,796.88	(16,753.05)	41,325.08
912828PC8	TREAS NOTE	U.S. Treasury 2.625 11/15/20	25,465.35	137,812.50	0.00	0.00	163,277.85	(51,001.86)	86,810.64
3135G0H55	AGCY BULET	FNMA 1.875 12/28/20	45,421.88	26,718.75	53,437.50	0.00	18,703.13	(3,192.57)	23,526.18
912828A83	TREAS NOTE	U.S. Treasury 2.375 12/31/20	374,855.25	223,725.42	445,906.25	0.00	152,674.42	(67,775.50)	155,949.92
9128283Q1	TREAS NOTE	U.S. Treasury 2.000 01/15/21	75,824.18	50,262.78	100,000.00	0.00	26,086.96	(10,140.70)	40,122.08
912828PX2	TREAS NOTE	U.S. Treasury 3.625 02/15/21	149,182.69	128,011.60	253,750.00	0.00	23,444.29	(67,921.70)	60,089.90
912828Q37	TREAS NOTE	U.S. Treasury 1.250 03/31/21	21,174.86	31,420.77	0.00	0.00	52,595.63	8,605.20	40,025.97
3133ELJD7	AGCY CALL	FFCB 1.620 04/22/21	21,937.50	28,687.50	50,625.00	0.00	0.00	0.00	28,687.50
912828WG1	TREAS NOTE	U.S. Treasury 2.250 04/30/21	39,130.43	112,500.00	0.00	0.00	151,630.43	(30,876.00)	81,624.00
9128284P2	TREAS NOTE	U.S. Treasury 2.625 05/15/21	31,783.19	172,003.12	0.00	0.00	203,786.31	(64,525.36)	107,477.76
3133EKRVO	AGCY BULET	FFCB 1.900 06/24/21	16,779.38	9,618.75	19,237.50	0.00	7,160.63	(6,959.44)	2,659.31
912828Y20	TREAS NOTE	U.S. Treasury 2.625 07/15/21	0.00	10,699.73	0.00	(23,539.40)	34,239.13	(10,123.28)	576.45
912828RC6	TREAS NOTE	U.S. Treasury 2.125 08/15/21	0.00	8,661.69	0.00	(1,154.89)	9,816.58	(8,081.83)	579.86
313378JP7	AGCY BULET	FHLB 2.375 09/10/21	88,732.97	98,592.19	0.00	0.00	187,325.16	(27,708.76)	70,883.43
313376C94	AGCY BULET	FHLB 2.625 12/10/21	99,750.00	52,500.00	105,000.00	0.00	47,250.00	(42,642.56)	9,857.44
3133ELWD2	AGCY BULET	FFCB 0.375 04/08/22	7,651.88	12,993.75	0.00	0.00	20,645.63	(4,437.14)	8,556.61
3134GVV7	AGCY CALL	FHLMC 0.300 05/17/22	2,666.67	15,000.00	0.00	0.00	17,666.67	0.00	15,000.00
3133ELZN7	AGCY BULET	FFCB 0.160 05/18/22	0.00	5,866.67	0.00	(1,000.00)	6,866.67	3,681.60	9,548.27
3130AJHV4	AGCY CALL	FHLB 0.600 07/27/22	11,333.33	30,000.00	30,000.00	0.00	11,333.33	0.00	30,000.00
3133EL3G7	AGCY BULET	FFCB 0.130 08/10/22	0.00	1,011.11	0.00	(505.56)	1,516.67	466.60	1,477.71
3134GVXA1	AGCY CALL	FHLMC 0.310 08/19/22	2,143.13	16,073.50	0.00	0.00	18,216.63	576.78	16,650.28

Trinity River Authority
Earned Income
From 05/31/2020 to 08/31/2020

CUSIP	Security Type	Security Description	Beg. Accrued	Interest Earned	Interest Rec'd / Sold / Matured	Interest Purchased	Ending Accrued	Disc Accr / Prem Amort	Net Income
999 Investment Pool									
3134GWSB3	AGCY CALL	FHLMC 0.220 08/26/22	0.00	305.56	0.00	0.00	305.56	0.00	305.56
3134GVMS4	AGCY CALL	FHLMC 0.600 10/27/22	11,333.33	30,000.00	0.00	0.00	41,333.33	0.00	30,000.00
3134GVB98	AGCY CALL	FHLMC 0.375 12/01/22	0.00	5,179.17	0.00	(117.71)	5,296.88	0.00	5,179.17
3134GVZW1	AGCY CALL	FHLMC 0.375 12/01/22	0.00	8,570.84	0.00	(194.79)	8,765.63	410.75	8,981.59
3135G0X73	AGCY CALL	FNMA 1.750 01/30/23	117,638.89	57,361.11	175,000.00	0.00	0.00	(655.60)	56,705.51
3130ADRG9	AGCY BULET	FHLB 2.750 03/10/23	147,262.50	163,625.00	0.00	0.00	310,887.50	(114,626.51)	48,998.49
3133ELUJ1	AGCY CALL	FFCB 1.000 03/24/23	18,611.11	25,000.00	0.00	0.00	43,611.11	0.00	25,000.00
3134GVJW9	AGCY CALL	FHLMC 1.100 04/13/23	22,000.00	19,250.00	41,250.00	0.00	0.00	0.00	19,250.00
3134GVSE9	AGCY CALL	FHLMC 0.550 05/12/23	4,354.17	20,625.00	0.00	0.00	24,979.17	0.00	20,625.00
3135G05H2	AGCY CALL	FNMA 0.420 07/13/23	0.00	8,400.00	0.00	0.00	8,400.00	0.00	8,400.00
3135G05R0	AGCY CALL	FNMA 0.300 08/10/23	0.00	2,250.00	0.00	(375.00)	2,625.00	484.20	2,734.20
3130AJZJ1	AGCY CALL	FHLB 0.320 08/25/23	0.00	0.00	0.00	(533.33)	533.33	4.60	4.60
Total for 999 Investment Pool			1,870,124.71	2,001,569.27	1,811,468.46	(27,420.68)	2,087,646.20	(447,764.17)	1,553,805.10
Total for Trinity River Authority									
			1,870,488.76	2,002,056.19	1,812,255.25	(27,420.68)	2,087,710.38	(447,764.17)	1,554,292.02

Trinity River Authority
Investment Transactions
From 06/01/2020 to 08/31/2020

Trade Date	Settle Date	CUSIP	Security Type	Security Description	Coupon	Mty Date	Call Date	Par Value	Price	Principal Amount	Int Purchased / Received	Total Amount	Realized Gain / Loss	YTM	YTW
999 Investment Pool															
Calls															
07/12/20	07/13/20	3134GVJW9	AGCY CALL	FHLMC	1.100	04/13/23	07/13/20	15,000,000.00	100.000	15,000,000.00	41,250.00	15,041,250.00		1.100	1.100
07/21/20	07/22/20	3133ELJD7	AGCY CALL	FFCB	1.620	04/22/21	07/22/20	12,500,000.00	100.000	12,500,000.00	50,625.00	12,550,625.00		1.621	1.619
07/24/20	07/30/20	3135G0X73	AGCY CALL	FNMA	1.750	01/30/23	07/30/20	20,000,000.00	100.000	20,000,000.00	0.00	20,000,000.00		1.747	
Total for: Calls								47,500,000.00		47,500,000.00	91,875.00	47,591,875.00		1.509	0.773
Maturities															
06/11/20	06/11/20	3130AGLW3	AGCY BULET	FHLB	2.000	06/11/20		5,000,000.00	100.000	5,000,000.00	0.00	5,000,000.00		2.087	
06/15/20	06/15/20	912828XU9	TREAS NOTE	U.S. Treasury	1.500	06/15/20		4,180,000.00	100.000	4,180,000.00	0.00	4,180,000.00		2.292	
06/30/20	06/30/20	912828VJ6	TREAS NOTE	U.S. Treasury	1.875	06/30/20		10,400,000.00	100.000	10,400,000.00	0.00	10,400,000.00		2.044	
07/15/20	07/15/20	912828J8	TREAS NOTE	U.S. Treasury	1.500	07/15/20		15,750,000.00	100.000	15,750,000.00	0.00	15,750,000.00		2.794	
08/31/20	08/31/20	912828L32	TREAS NOTE	U.S. Treasury	1.375	08/31/20		21,200,000.00	100.000	21,200,000.00	0.00	21,200,000.00		1.894	
Total for: Maturities								56,530,000.00		56,530,000.00	0.00	56,530,000.00		2.219	
Purchases															
05/28/20	06/03/20	3133ELZN7	AGCY BULET	FFCB	0.160	05/18/22		15,000,000.00	99.803	14,970,450.00	1,000.00	14,971,450.00		0.261	0.261
05/28/20	06/03/20	3134GVZW1	AGCY CALL	FHLMC	0.375	12/01/22	12/01/20	9,350,000.00	99.955	9,345,792.50	194.79	9,345,987.29		0.393	0.393
05/28/20	06/03/20	3134GVB98	AGCY CALL	FHLMC	0.375	12/01/22	12/01/20	5,650,000.00	100.000	5,650,000.00	117.71	5,650,117.71		0.375	0.375
07/09/20	07/13/20	3135G05H2	AGCY CALL	FNMA	0.420	07/13/23	07/13/21	15,000,000.00	100.000	15,000,000.00	0.00	15,000,000.00		0.420	0.420
08/12/20	08/13/20	3135G05R0	AGCY CALL	FNMA	0.300	08/10/23	08/10/22	15,000,000.00	99.806	14,970,900.00	375.00	14,971,275.00		0.365	0.365
08/14/20	08/17/20	912828Y20	TREAS NOTE	U.S. Treasury	2.625	07/15/21		10,000,000.00	102.262	10,226,171.88	23,539.40	10,249,711.28		0.138	0.138
08/14/20	08/17/20	912828RC6	TREAS NOTE	U.S. Treasury	2.125	08/15/21		10,000,000.00	101.973	10,197,265.63	1,154.89	10,198,420.52		0.139	0.139
08/14/20	08/17/20	3133EL3G7	AGCY BULET	FFCB	0.130	08/10/22		20,000,000.00	99.881	19,976,200.00	505.56	19,976,705.56		0.190	0.190
08/14/20	08/26/20	3134GWSB3	AGCY CALL	FHLMC	0.220	08/26/22	08/26/21	10,000,000.00	100.000	10,000,000.00	0.00	10,000,000.00		0.220	0.220
08/28/20	08/31/20	3130AJZJ1	AGCY CALL	FHLB	0.320	08/25/23	02/25/21	10,000,000.00	99.950	9,995,000.00	533.33	9,995,533.33		0.337	0.337
Total for: Purchases								120,000,000.00		120,331,780.01	27,420.68	120,359,200.69		0.280	0.280
Income Payments															
06/10/20	06/10/20	313376C94	AGCY BULET	FHLB	2.625	12/10/21				0.00	105,000.00	105,000.00			
06/11/20	06/11/20	3130AGLW3	AGCY BULET	FHLB	2.000	06/11/20				0.00	50,000.00	50,000.00			
06/15/20	06/15/20	912828XU9	TREAS NOTE	U.S. Treasury	1.500	06/15/20				0.00	31,350.00	31,350.00			

Trinity River Authority
Investment Transactions
From 06/01/2020 to 08/31/2020

Trade Date	Settle Date	CUSIP	Security Type	Security Description	Coupon	Mty Date	Call Date	Par Value	Price	Principal Amount	Int Purchased / Received	Total Amount	Realized Gain / Loss	YTM	YTW
999 Investment Pool															
Income Payments															
06/24/20	06/24/20	3133EKRVO	AGCY BULET	FFCB	1.900	06/24/21				0.00	19,237.50	19,237.50			
06/29/20	06/28/20	3135G0H55	AGCY BULET	FNMA	1.875	12/28/20				0.00	53,437.50	53,437.50			
06/30/20	06/30/20	912828A83	TREAS NOTE	U.S. Treasury	2.375	12/31/20				0.00	445,906.25	445,906.25			
06/30/20	06/30/20	912828VJ6	TREAS NOTE	U.S. Treasury	1.875	06/30/20				0.00	97,500.00	97,500.00			
07/15/20	07/15/20	9128282J8	TREAS NOTE	U.S. Treasury	1.500	07/15/20				0.00	118,125.00	118,125.00			
07/15/20	07/15/20	9128283Q1	TREAS NOTE	U.S. Treasury	2.000	01/15/21				0.00	100,000.00	100,000.00			
07/27/20	07/27/20	3130AJHV4	AGCY CALL	FHLB	0.600	07/27/22				0.00	30,000.00	30,000.00			
07/30/20	07/30/20	3135G0X73	AGCY CALL	FNMA	1.750	01/30/23				0.00	175,000.00	175,000.00			
08/17/20	08/15/20	912828PX2	TREAS NOTE	U.S. Treasury	3.625	02/15/21				0.00	253,750.00	253,750.00			
08/19/20	08/19/20	3134GVXA1	AGCY CALL	FHLMC	0.310	08/19/22				0.00	16,073.50	16,073.50			
08/19/20	08/19/20	3134GVXA1	AGCY CALL	FHLMC	0.310	08/19/22				0.00	(16,073.50)	(16,073.50)			
08/31/20	08/31/20	912828L32	TREAS NOTE	U.S. Treasury	1.375	08/31/20				0.00	145,750.00	145,750.00			
Total for: Income Payments										0.00	1,625,056.25	1,625,056.25			

Trinity River Authority
Investment Transactions
From 06/01/2020 to 08/31/2020

Trade Date	Settle Date	CUSIP	Security Type	Security Description	Coupon	Mty Date	Call Date	Par Value	Price	Principal Amount	Int Purchased / Received	Total Amount	Realized Gain / Loss	YTM	YTW
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Total for All Portfolios

Transaction Type	Quantity	Total Amount	Realized G/L	YTM	YTW
Total Calls	47,500,000.00	47,591,875.00		1.509	0.773
Total Maturities	56,530,000.00	56,530,000.00		2.219	
Total Purchases	120,000,000.00	120,359,200.69		0.280	0.280
Total Income Payments	0.00	1,625,056.25			

Trinity River Authority
Amortization and Accretion
From 05/31/2020 to 08/31/2020

CUSIP	Settle Date	Security Type	Security Description	Next Call Date	Purchase Qty	Orig Price	Original Cost	Amrt/Accr for Period	Total Amrt/Accr Since Purch	Remaining Disc / Prem	Book Value
999 Investment Pool											
3130AGLW3	06/17/19	AGCY BULET	FHLB 2.000 06/11/20		0.00	99.916	0.00	119.00	0.00	0.00	0.00
912828XU9	05/30/19	TREAS NOTE	U.S. Treasury 1.500 06/15/20		0.00	99.188	0.00	1,251.62	0.00	0.00	0.00
912828VJ6	06/19/19	TREAS NOTE	U.S. Treasury 1.875 06/30/20		0.00	99.828	0.00	1,387.36	0.00	0.00	0.00
9128282J8	12/14/18	TREAS NOTE	U.S. Treasury 1.500 07/15/20		0.00	98.004	0.00	24,299.73	0.00	0.00	0.00
912828L32	09/17/19	TREAS NOTE	U.S. Treasury 1.375 08/31/20		0.00	99.512	0.00	26,951.35	0.00	0.00	0.00
313370US5	12/14/18	AGCY BULET	FHLB 2.875 09/11/20		18,500,000.00	100.065	18,512,025.00	(1,824.66)	(11,822.24)	(202.76)	18,500,202.76
3130ACE26	10/01/19	AGCY BULET	FHLB 1.375 09/28/20		10,000,000.00	99.553	9,955,270.00	11,325.70	41,332.30	3,397.70	9,996,602.30
3137EAEJ4	10/07/19	AGCY BULET	FHLMC 1.625 09/29/20		11,700,000.00	99.936	11,692,512.00	1,917.86	6,891.30	596.70	11,699,403.30
3130AEWA4	09/24/19	AGCY BULET	FHLB 2.625 10/01/20		8,850,000.00	100.768	8,917,968.00	(16,753.05)	(62,383.65)	(5,584.35)	8,855,584.35
912828PC8	11/13/19	TREAS NOTE	U.S. Treasury 2.625 11/15/20		21,000,000.00	100.973	21,204,257.81	(51,001.86)	(162,680.33)	(41,577.48)	21,041,577.48
3135G0H55	10/21/19	AGCY BULET	FNMA 1.875 12/28/20		5,700,000.00	100.264	5,715,048.00	(3,192.57)	(10,887.40)	(4,160.60)	5,704,160.60
912828A83	11/20/19	TREAS NOTE	U.S. Treasury 2.375 12/31/20		37,550,000.00	100.797	37,849,226.56	(67,775.50)	(210,163.97)	(89,062.59)	37,639,062.59
9128283Q1	01/16/20	TREAS NOTE	U.S. Treasury 2.000 01/15/21		10,000,000.00	100.402	10,040,234.38	(10,140.70)	(25,264.58)	(14,969.80)	10,014,969.80
912828PX2	11/13/19	TREAS NOTE	U.S. Treasury 3.625 02/15/21		14,000,000.00	102.414	14,337,968.75	(67,921.70)	(214,937.59)	(123,031.16)	14,123,031.16
912828Q37	01/16/20	TREAS NOTE	U.S. Treasury 1.250 03/31/21		10,000,000.00	99.586	9,958,593.75	8,605.20	21,440.25	19,966.00	9,980,034.00
3133ELJD7	01/22/20	AGCY CALL	FFCB 1.620 04/22/21	07/22/20	0.00	100.000	0.00	0.00	0.00	0.00	0.00
912828WG1	11/21/19	TREAS NOTE	U.S. Treasury 2.250 04/30/21		20,000,000.00	100.891	20,178,125.00	(30,876.00)	(95,735.40)	(82,389.60)	20,082,389.60
9128284P2	11/21/19	TREAS NOTE	U.S. Treasury 2.625 05/15/21		26,210,000.00	101.461	26,592,911.72	(64,525.36)	(200,211.25)	(182,700.47)	26,392,700.47
3133EKRVO	03/27/20	AGCY BULET	FFCB 1.900 06/24/21		2,025,000.00	101.709	2,059,607.25	(6,959.44)	(11,897.93)	(22,709.32)	2,047,709.32
912828Y20	08/17/20	TREAS NOTE	U.S. Treasury 2.625 07/15/21		10,000,000.00	102.262	10,226,171.88	(10,123.28)	(10,123.28)	(216,048.60)	10,216,048.60
912828RC6	08/17/20	TREAS NOTE	U.S. Treasury 2.125 08/15/21		10,000,000.00	101.973	10,197,265.63	(8,081.83)	(8,081.83)	(189,183.80)	10,189,183.80
313378JP7	11/13/19	AGCY BULET	FHLB 2.375 09/10/21		16,605,000.00	101.224	16,808,245.20	(27,708.76)	(88,230.00)	(115,015.20)	16,720,015.20
313376C94	03/27/20	AGCY BULET	FHLB 2.625 12/10/21		8,000,000.00	103.638	8,291,040.00	(42,642.56)	(72,896.72)	(218,143.28)	8,218,143.28
3133ELWD2	05/20/20	AGCY BULET	FFCB 0.375 04/08/22		13,860,000.00	100.242	13,893,499.62	(4,437.14)	(4,979.48)	(28,520.14)	13,888,520.14
3134GVVV7	05/15/20	AGCY CALL	FHLMC 0.300 05/17/22	05/17/21	20,000,000.00	100.000	20,000,000.00	0.00	0.00	0.00	20,000,000.00
3133ELZN7	06/03/20	AGCY BULET	FFCB 0.160 05/18/22		15,000,000.00	99.803	14,970,450.00	3,681.60	3,681.60	25,868.40	14,974,131.60
3130AJHV4	04/27/20	AGCY CALL	FHLB 0.600 07/27/22	04/27/21	20,000,000.00	100.000	20,000,000.00	0.00	0.00	0.00	20,000,000.00
3133EL3G7	08/17/20	AGCY BULET	FFCB 0.130 08/10/22		20,000,000.00	99.881	19,976,200.00	466.60	466.60	23,333.40	19,976,666.60
3134GVXA1	05/20/20	AGCY CALL	FHLMC 0.310 08/19/22	05/19/21	20,740,000.00	99.975	20,734,815.00	576.78	646.26	4,538.74	20,735,461.26
3134GWSB3	08/26/20	AGCY CALL	FHLMC 0.220 08/26/22	08/26/21	10,000,000.00	100.000	10,000,000.00	0.00	0.00	0.00	10,000,000.00
3134GVMS4	04/27/20	AGCY CALL	FHLMC 0.600 10/27/22	10/27/20	20,000,000.00	100.000	20,000,000.00	0.00	0.00	0.00	20,000,000.00
3134GVB98	06/03/20	AGCY CALL	FHLMC 0.375 12/01/22	12/01/20	5,650,000.00	100.000	5,650,000.00	0.00	0.00	0.00	5,650,000.00

Trinity River Authority
Amortization and Accretion
From 05/31/2020 to 08/31/2020

CUSIP	Settle Date	Security Type	Security Description	Next Call Date	Purchase Qty	Orig Price	Original Cost	Amrt/Accr for Period	Total Amrt/Accr Since Purch	Remaining Disc / Prem	Book Value
999 Investment Pool											
3134GVZW1	06/03/20	AGCY CALL	FHLMC 0.375 12/01/22	12/01/20	9,350,000.00	99.955	9,345,792.50	410.75	410.75	3,796.75	9,346,203.25
3135G0X73	01/30/20	AGCY CALL	FNMA 1.750 01/30/23	07/30/20	0.00	100.010	0.00	(655.60)	0.00	0.00	0.00
3130ADRG9	03/13/20	AGCY BULET	FHLB 2.750 03/10/23		23,800,000.00	105.820	25,185,160.00	(114,626.51)	(213,969.38)	(1,171,190.62)	24,971,190.62
3133ELUJ1	03/24/20	AGCY CALL	FFCB 1.000 03/24/23	03/24/21	10,000,000.00	100.000	10,000,000.00	0.00	0.00	0.00	10,000,000.00
3134GVJW9	04/13/20	AGCY CALL	FHLMC 1.100 04/13/23	07/13/20	0.00	100.000	0.00	0.00	0.00	0.00	0.00
3134GVSE9	05/12/20	AGCY CALL	FHLMC 0.550 05/12/23	11/12/20	15,000,000.00	100.000	15,000,000.00	0.00	0.00	0.00	15,000,000.00
3135G05H2	07/13/20	AGCY CALL	FNMA 0.420 07/13/23	07/13/21	15,000,000.00	100.000	15,000,000.00	0.00	0.00	0.00	15,000,000.00
3135G05R0	08/13/20	AGCY CALL	FNMA 0.300 08/10/23	08/10/22	15,000,000.00	99.806	14,970,900.00	484.20	484.20	28,615.80	14,971,384.20
3130AJZJ1	08/31/20	AGCY CALL	FHLB 0.320 08/25/23	02/25/21	10,000,000.00	99.950	9,995,000.00	4.60	4.60	4,995.40	9,995,004.60
Total for 999 Investment Pool					483,540,000.00		487,258,288.05	(447,764.17)	(1,328,907.17)	(2,389,380.88)	485,929,380.88
Total for Trinity River Authority					483,540,000.00		487,258,288.05	(447,764.17)	(1,328,907.17)	(2,389,380.88)	485,929,380.88

Trinity River Authority

Projected Cash Flows

Cash Flows for next 180 days from 08/31/2020

CUSIP	Security Type	Security Description	Pay Date	Interest	Principal	Total Amount
999 Investment Pool						
3130ADRG9	AGCY BULET	FHLB 2.750 03/10/23	09/10/20	327,250.00	0.00	327,250.00
313378JP7	AGCY BULET	FHLB 2.375 09/10/21	09/10/20	197,184.37	0.00	197,184.37
313370US5	AGCY BULET	FHLB 2.875 09/11/20	09/11/20	265,937.50	18,500,000.00	18,765,937.50
3133ELUJ1	AGCY CALL	FFCB 1.000 03/24/23	09/24/20	50,000.00	0.00	50,000.00
3130ACE26	AGCY BULET	FHLB 1.375 09/28/20	09/28/20	68,750.00	10,000,000.00	10,068,750.00
3137EAEJ4	AGCY BULET	FHLMC 1.625 09/29/20	09/29/20	95,062.50	11,700,000.00	11,795,062.50
912828Q37	TREAS NOTE	U.S. Treasury 1.250 03/31/21	09/30/20	62,500.00	0.00	62,500.00
3130AEWA4	AGCY BULET	FHLB 2.625 10/01/20	10/01/20	116,156.25	8,850,000.00	8,966,156.25
3133ELWD2	AGCY BULET	FFCB 0.375 04/08/22	10/08/20	25,987.50	0.00	25,987.50
3134GVMS4	AGCY CALL	FHLMC 0.600 10/27/22	10/27/20	60,000.00	0.00	60,000.00
912828WG1	TREAS NOTE	U.S. Treasury 2.250 04/30/21	10/31/20	225,000.00	0.00	225,000.00
3134GVSE9	AGCY CALL	FHLMC 0.550 05/12/23	11/12/20	41,250.00	0.00	41,250.00
9128284P2	TREAS NOTE	U.S. Treasury 2.625 05/15/21	11/15/20	344,006.25	0.00	344,006.25
912828PC8	TREAS NOTE	U.S. Treasury 2.625 11/15/20	11/15/20	275,625.00	21,000,000.00	21,275,625.00
3134GVVV7	AGCY CALL	FHLMC 0.300 05/17/22	11/17/20	30,333.33	0.00	30,333.33
3133ELZN7	AGCY BULET	FFCB 0.160 05/18/22	11/18/20	12,000.00	0.00	12,000.00
3134GVXA1	AGCY CALL	FHLMC 0.310 08/19/22	11/19/20	32,147.00	0.00	32,147.00
3134GVB98	AGCY CALL	FHLMC 0.375 12/01/22	12/01/20	10,593.75	0.00	10,593.75
3134GVZW1	AGCY CALL	FHLMC 0.375 12/01/22	12/01/20	17,531.25	0.00	17,531.25
313376C94	AGCY BULET	FHLB 2.625 12/10/21	12/10/20	105,000.00	0.00	105,000.00
3133EKRVO	AGCY BULET	FFCB 1.900 06/24/21	12/24/20	19,237.50	0.00	19,237.50
3135G0H55	AGCY BULET	FNMA 1.875 12/28/20	12/28/20	53,437.50	5,700,000.00	5,753,437.50
912828A83	TREAS NOTE	U.S. Treasury 2.375 12/31/20	12/31/20	445,906.25	37,550,000.00	37,995,906.25
3135G05H2	AGCY CALL	FNMA 0.420 07/13/23	01/13/21	31,500.00	0.00	31,500.00
9128283Q1	TREAS NOTE	U.S. Treasury 2.000 01/15/21	01/15/21	100,000.00	10,000,000.00	10,100,000.00
912828Y20	TREAS NOTE	U.S. Treasury 2.625 07/15/21	01/15/21	131,250.00	0.00	131,250.00
3130AJHV4	AGCY CALL	FHLB 0.600 07/27/22	01/27/21	60,000.00	0.00	60,000.00
3133EL3G7	AGCY BULET	FFCB 0.130 08/10/22	02/10/21	13,000.00	0.00	13,000.00
3135G05R0	AGCY CALL	FNMA 0.300 08/10/23	02/10/21	22,500.00	0.00	22,500.00
912828PX2	TREAS NOTE	U.S. Treasury 3.625 02/15/21	02/15/21	253,750.00	14,000,000.00	14,253,750.00
912828RC6	TREAS NOTE	U.S. Treasury 2.125 08/15/21	02/15/21	106,250.00	0.00	106,250.00
3130AJZJ1	AGCY CALL	FHLB 0.320 08/25/23	02/25/21	16,000.00	0.00	16,000.00
3134GWSB3	AGCY CALL	FHLMC 0.220 08/26/22	02/26/21	11,000.00	0.00	11,000.00
Total for 999 Investment Pool				3,626,145.95	137,300,000.00	140,926,145.95

Trinity River Authority

Projected Cash Flows

Cash Flows for next 180 days from 08/31/2020

CUSIP	Security Type	Security Description	Pay Date	Interest	Principal	Total Amount
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Total for All Portfolios

September 2020	1,066,684.37	40,200,000.00	41,266,684.37
October 2020	427,143.75	8,850,000.00	9,277,143.75
November 2020	735,361.58	21,000,000.00	21,735,361.58
December 2020	651,706.25	43,250,000.00	43,901,706.25
January 2021	322,750.00	10,000,000.00	10,322,750.00
February 2021	422,500.00	14,000,000.00	14,422,500.00

Total Projected Cash Flows for Trinity River Authority	3,626,145.95	137,300,000.00	140,926,145.95
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