

# MONTHLY INVESTMENT REPORT (unaudited)

## PURPOSE OF REPORT

- State compliance with state law, HCDE policy and investment strategy.  
**Texas Government Code, Section 2256, Public Funds Investment Act; and  
HCDE CDA (LEGAL) and CDA (LOCAL), Other Revenues: Investments**
- Describe investment position at report date.  
**HCDE Portfolio by Investment Type**  
**PFC Portfolio by Investment Type**
- State account or fund for each investment asset.  
**HCDE Investment Earnings Reports**  
**PFC Investment Earnings Reports**
- State book and market value for each investment asset at beginning and end of the period [quarter].  
**HCDE Inventory Report**  
**PFC Inventory Report**
- Present a summary statement for each pooled fund group, including beginning market value; additions and changes to market value during the period [quarter]; and ending market value.  
**HCDE Inventory Report**  
**PFC Inventory Report**



# MONTHLY INVESTMENT REPORT (unaudited)

## INVESTMENT BY FUND BY TYPE

As of August 31, 2016

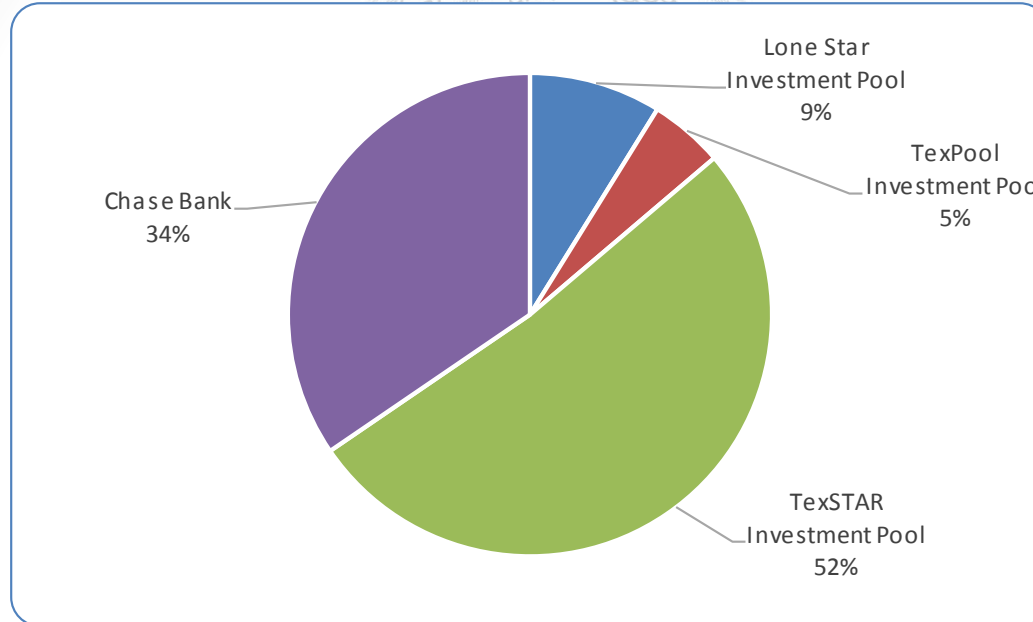
INVESTMENT TYPE	(A) GENERAL FUND	(B) RETIREMENT LEAVE FUND	(C) AGENCY FUNDS	(D) TOTAL HCDE (A)+(B)+( C)	(E) PUBLIC FACILITY CORPORATION	(F) TOTAL FUNDS (D) + (E)
Lone Star Investment Pool	\$ 2,505,903	\$ -	\$ -	\$ 2,505,903	\$ -	\$ 2,505,903
TexPool Investment Pool	534,521	868,915	-	1,403,435	-	1,403,435
TexSTAR Investment Pool	14,664,945	-	-	14,664,945	-	14,664,945
Bank - Chase (Cash)	10,886,863	-	38,407	10,925,270	873	10,926,143
Bank of Texas - Investment	-	-	-	-	31,108	31,108
<b>Totals</b>	<b>\$28,592,231</b>	<b>\$ 868,915</b>	<b>\$ 38,407</b>	<b>\$29,499,553</b>	<b>\$ 31,981</b>	<b>\$29,531,535</b>

# MONTHLY INVESTMENT REPORT (unaudited)

## HCDE PORTFOLIO BY INVESTMENT TYPE

As of August 31, 2016

\$29,499,553



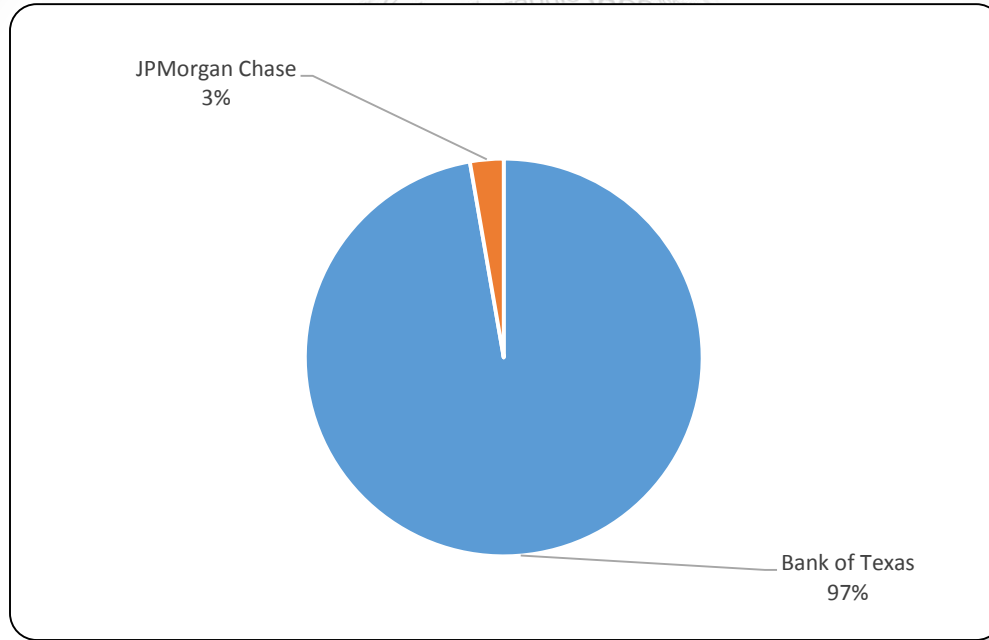
INVESTMENT TYPE	AMOUNT INVESTED	% OF TOTAL
Bank Money Market Fund Sweep	\$ 9,800,897	34%
Investment Pools	18,574,283	66%
<b>Totals:</b>	<b>\$ 28,375,180</b>	<b>100%</b>

# MONTHLY INVESTMENT REPORT (unaudited)

## HCDE - PFC PORTFOLIO INVESTMENT BY TYPE

### As of August 31, 2016

\$31,981



INVESTMENT TYPE	AMOUNT INVESTED	% OF TOTAL
Bank of Texas Funds	31,108	97%
Bank Money Market Fund Sweep	873	3%
<b>Total</b>	<b>31,981</b>	<b>100%</b>

# MONTHLY INVESTMENT REPORT (unaudited)

## HCDE INVESTMENT PORTFOLIO COMPARISON

### As of August 31, 2015 and August 31, 2016

#### August 31, 2015 vs. August 31, 2016

	FY 2015	FY 2016	CHANGE FROM A YEAR AGO	% CHANGE
Lone Star Investment Pool	\$ 502,476	\$ 2,505,903	\$ 2,003,427	399%
TexPool Investment Pool	14,293,148	1,403,435	(12,889,713)	-90%
TexSTAR Investment Pool	3,396,557	14,664,945	11,268,388	332%
Bank - Chase (Cash)	9,662,065	10,926,143	1,264,078	13%
<b>Total</b>	<b>\$27,854,246</b>	<b>\$29,500,426</b>	<b>\$ 1,646,180</b>	<b>6%</b>
HCDE - Public Facility Corporation	31,880	31,108	(772)	-2%
<b>Totals</b>	<b>\$27,886,126</b>	<b>\$29,531,535</b>	<b>\$ 1,645,409</b>	<b>6%</b>

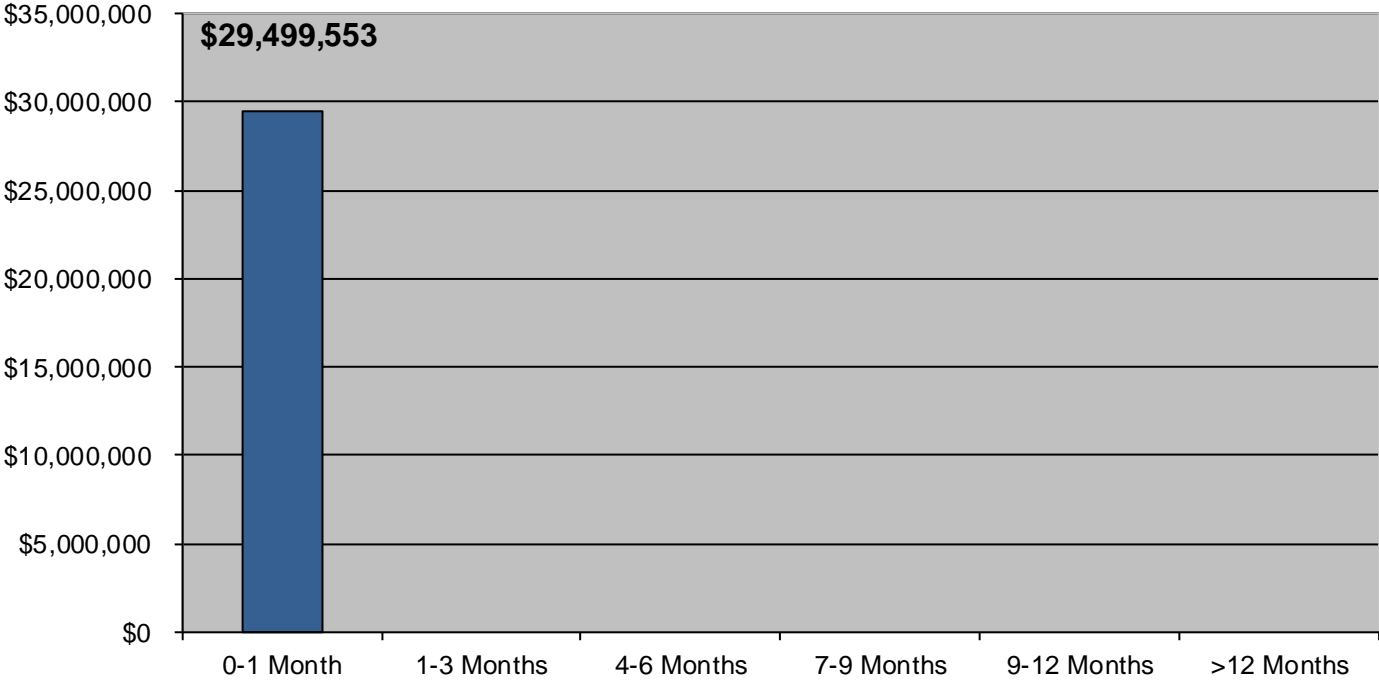
\* Note: This column is the comparison of the portfolio from one year ago to this year. The change represents the net additions, deletions, or withdrawals for the period. 6

# MONTHLY INVESTMENT REPORT (unaudited)

## PORTFOLIO INVESTMENT MATURITY

As of August 31, 2016

**HARRIS COUNTY DEPARTMENT OF EDUCATION**  
**General Fund Portfolio by Maturity Dates**  
**\$29,499,553 As of August 31, 2016**



# MONTHLY INVESTMENT REPORT (unaudited)

## HCDE AND HCDE - PFC PORTFOLIO MARKET AND BOOK VALUE

### As of August 31, 2016

<b>HCDE</b>	
Book value	\$29,499,553
Market Value	\$29,499,553
Unrealized Gain/(Loss)	\$ -
Fiscal Year-to-Date Earning, HCDE Funds	\$ <b>60,650</b>
<b>HCDE PFC</b>	
Book value	\$ 31,976
Market Value	\$ 31,976
Unrealized Gain/(Loss)	\$ -
Fiscal Year-to-Date Earning, HCDE Funds	\$ <b>103</b>

**MONTHLY INVESTMENT REPORT (unaudited)**  
**BEGINNING AND ENDING VALUES / WAM / YIELD**  
**As of August 31, 2016**

Beginning Book Value	\$ 31,299,773
Beginning Market Value	\$ 31,299,773
Beginning Weighted Average to	1 Day
Ending Book Value	\$ 29,499,553
Ending Market Value	\$ 29,499,553
Earnings for Period	\$6,914
Change in Book Value	\$ (1,800,220)
Change in Market Value	\$ (1,800,220)
Ending Weighted Average to Maturity	1 Day
Period Average Yield	0.379%
Period Average Benchmark **	0.335%

\*\* Benchmark – 13 Week Treasury Bill at Maturity



# MONTHLY INVESTMENT REPORT (unaudited)

## INVESTMENT INTEREST RATES AND YIELD EARNED

### FY2014-15 Compared to FY2015-16

	BANK %		INV POOLS %		U S AGENCIES %		COMM PAPER %	
	FY15	FY16	FY15	FY16	FY15	FY16	FY15	FY16
SEP	-	-	.02-.05	.09-.10	-	-	-	-
OCT	-	-	.03-.05	.09-.12	-	-	-	-
NOV	-	-	.03-.05	.09-.13	-	-	-	-
DEC	-	-	.04-.06	.11-.24	-	-	-	-
JAN	-	-	.05-.06	.26-.30	-	-	-	-
FEB	-	-	.02-.05	.30-.31	-	-	-	-
MAR	-	-	.05-.07	.33-.35	-	-	-	-
APR	-	-	.05-.07	.33-.37	-	-	-	-
MAY	-	-	.06-.07	.33-.37	-	-	-	-
JUN	-	-	.06-.07	.36-.39	-	-	-	-
JUL	-	-	.06-.08	.36-.39	-	-	-	-
AUG	-	-	.07-.10	.37-.40	-	-	-	-



# Q&A

- I certify that the foregoing information is true and accurate to the best of my knowledge.
  - /s/ Jesus Amezcua, Ph.D., CPA, RTSBA Assistant Superintendent
    - /s/ Rosa Maria Torres, RTSBA, Chief Accounting Officer