

# 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.2

**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 July 31, 2016

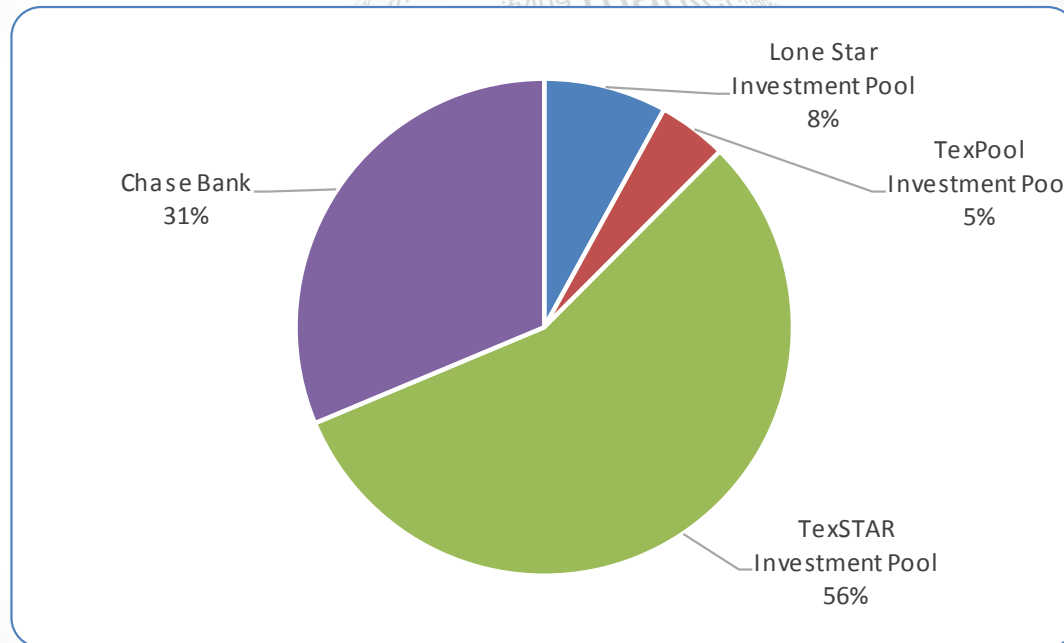
INVESTMENT TYPE	(A) GENERAL FUND	(B) RETIREMENT LEAVE FUND	(C ) AGENCY FUNDS	(D) TOTAL HCDE (A)+(B)+( C)	(E ) PUBLIC FACILITY CORPORATION	(F) TOTAL FUNDS (D) + (E)
Lone Star Investment Pool	\$ 2,505,072	\$ -	\$ -	\$ 2,505,072	\$ -	\$ 2,505,072
TexPool Investment Pool	534,351	868,639	-	1,402,990	-	1,402,990
TexSTAR Investment Pool	17,590,814	-	-	17,590,814	-	17,590,814
Bank - Chase (Cash)	9,762,086	-	38,811	9,800,897	873	9,801,770
Bank of Texas - Investment	-	-	-	-	31,103	31,103
<b>Totals</b>	<b>\$30,392,323</b>	<b>\$ 868,639</b>	<b>\$ 38,811</b>	<b>\$31,299,773</b>	<b>\$ 31,976</b>	<b>\$31,331,749</b>

# MONTHLY INVESTMENT REPORT (unaudited)

## HCDE PORTFOLIO BY INVESTMENT TYPE

As of July 31, 2016

\$31,299,773



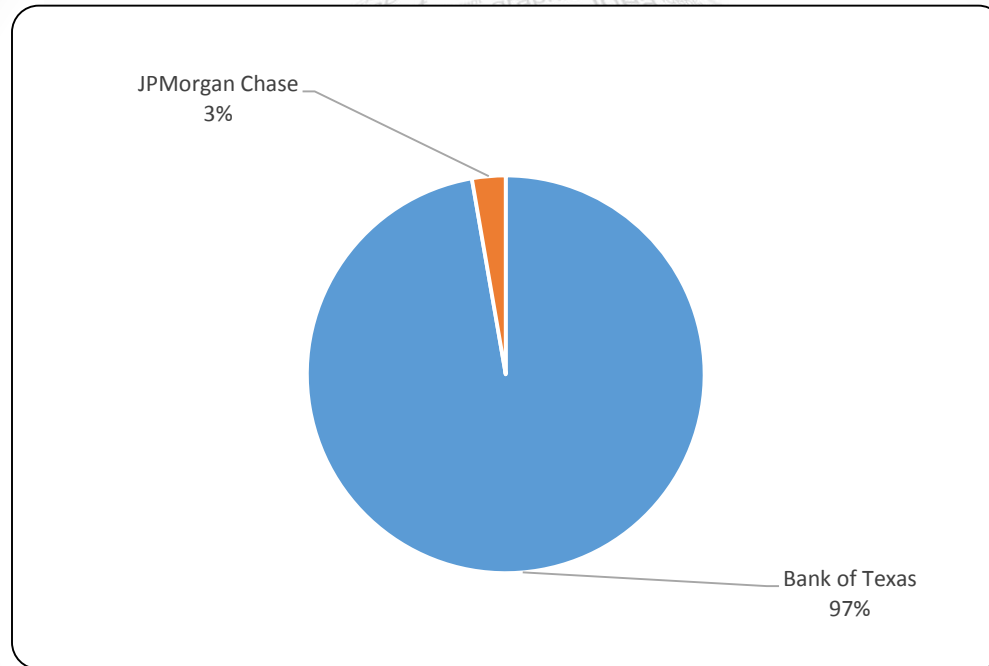
HCDE		
INVESTMENT TYPE	AMT INVESTED	% OF TOTAL
Bank Money Market Fund Sweep	\$ 9,800,897	31%
Investment Pools	\$ 21,498,876	69%

# MONTHLY INVESTMENT REPORT (unaudited)

## HCDE - PFC PORTFOLIO INVESTMENT BY TYPE

As of July 31, 2016

\$31,976



HCDE PFC Reserves		
INVESTMENT TYPE		
Bank Money Market Fund Sweep	\$873	3%
Bank of Texas Funds	\$31,103	97%

# MONTHLY INVESTMENT REPORT (unaudited)

## HCDE INVESTMENT PORTFOLIO COMPARISON

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

#### July 31, 2015 vs. July 31, 2016

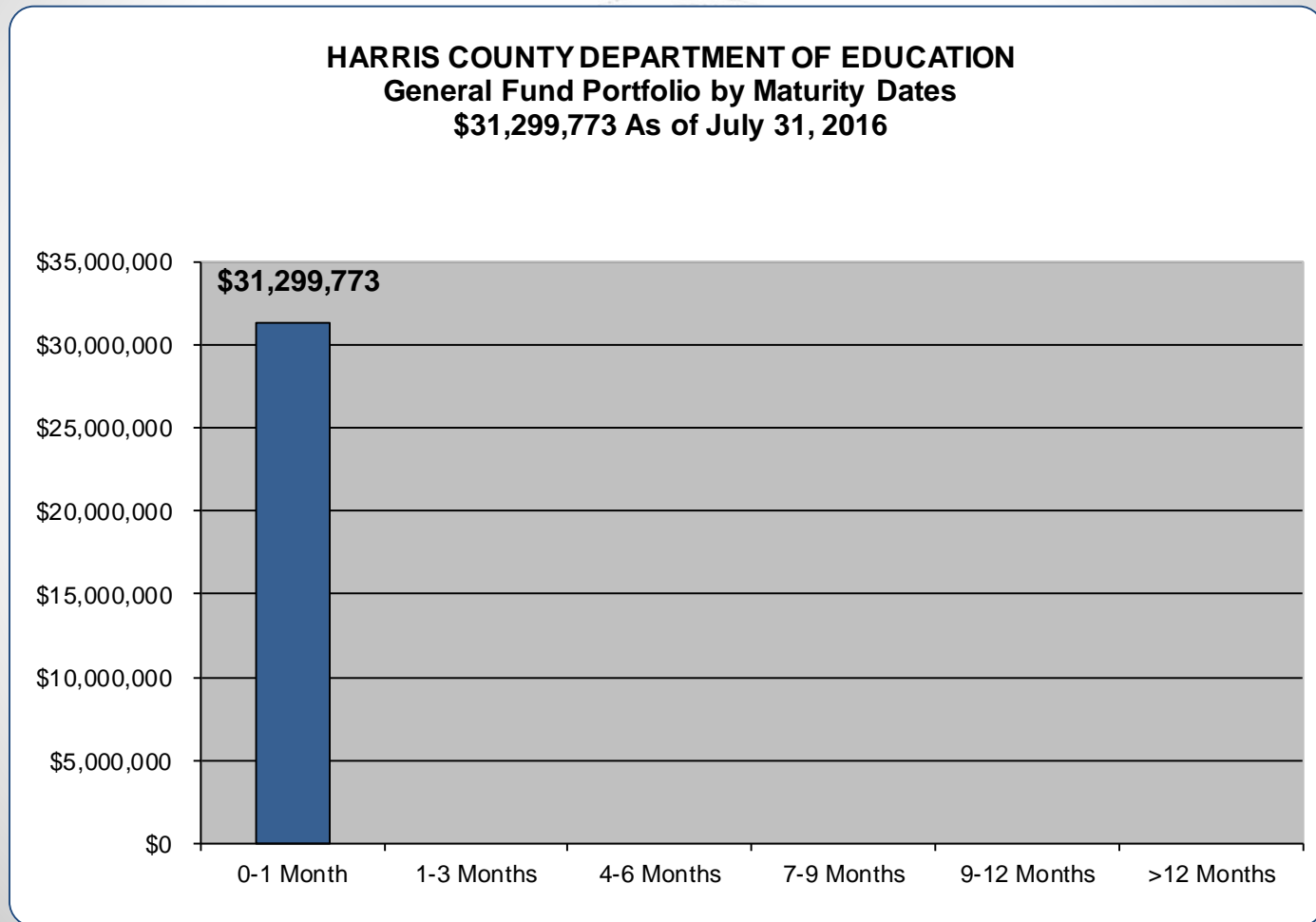
	FY 2015	FY 2016	CHANGE FROM A YEAR AGO	% CHANGE
Lone Star Investment Pool	\$ 502,438	\$ 2,505,072	\$ 2,002,634	399%
TexPool Investment Pool	3,396,350	1,402,990	(1,993,360)	-59%
TexSTAR Investment Pool	17,560,621	17,590,814	30,193	0%
Bank - Chase (Cash)	8,715,310	9,801,770	1,086,460	12%
<b>Total</b>	<b>\$30,174,719</b>	<b>\$31,300,646</b>	<b>\$ 1,125,927</b>	<b>4%</b>
HCDE - Public Facility Corporation	31,880	31,103	(777)	-2%
<b>Totals</b>	<b>\$30,206,599</b>	<b>\$31,331,749</b>	<b>\$ 1,125,150</b>	<b>4%</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.

# MONTHLY INVESTMENT REPORT (unaudited)

## PORTFOLIO INVESTMENT MATURITY

As of July 31, 2016



# MONTHLY INVESTMENT REPORT (unaudited)

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

As of July 31, 2016

HCDE	
Book value	\$ 31,299,773
Market Value	\$ 31,299,773
Unrealized Gain/(Loss)	\$ -
Fiscal Year-to-Date Earning, HCDE Funds	\$ 53,736
HCDE PFC	
Book value	\$ 31,976
Market Value	\$ 31,976
Unrealized Gain/(Loss)	\$ -
Fiscal Year-to-Date Earning, HCDE Funds	\$ 97



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

Beginning Book Value	\$ 33,111,267
Beginning Market Value	\$ 33,111,267
Beginning Weighted Average to	1 Day
Ending Book Value	\$ 31,299,773
Ending Market Value	\$ 31,299,773
Earnings for Period	\$7,177
Change in Book Value	\$ (1,811,494)
Change in Market Value	\$ (1,811,494)
Ending Weighted Average to Maturity	1 Day
Period Average Yield	0.371%
Period Average Benchmark **	0.285%

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



# MONTHLY INVESTMENT REPORT (unaudited)

## INVESTMENT INTEREST RATES AND YIELDS 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	-	-	-	-	-

# 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