

Monthly Investment Report

as of September 30, 2016
(unaudited)

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MONTHLY INVESTMENT REPORT (unaudited)

PURPOSE OF REPORT

As Of September 30, 2016

- 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.
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; and ending market value.
HCDE Inventory Report / PFC Inventory Report



MONTHLY INVESTMENT REPORT (unaudited)

INVESTMENT BY FUND BY TYPE

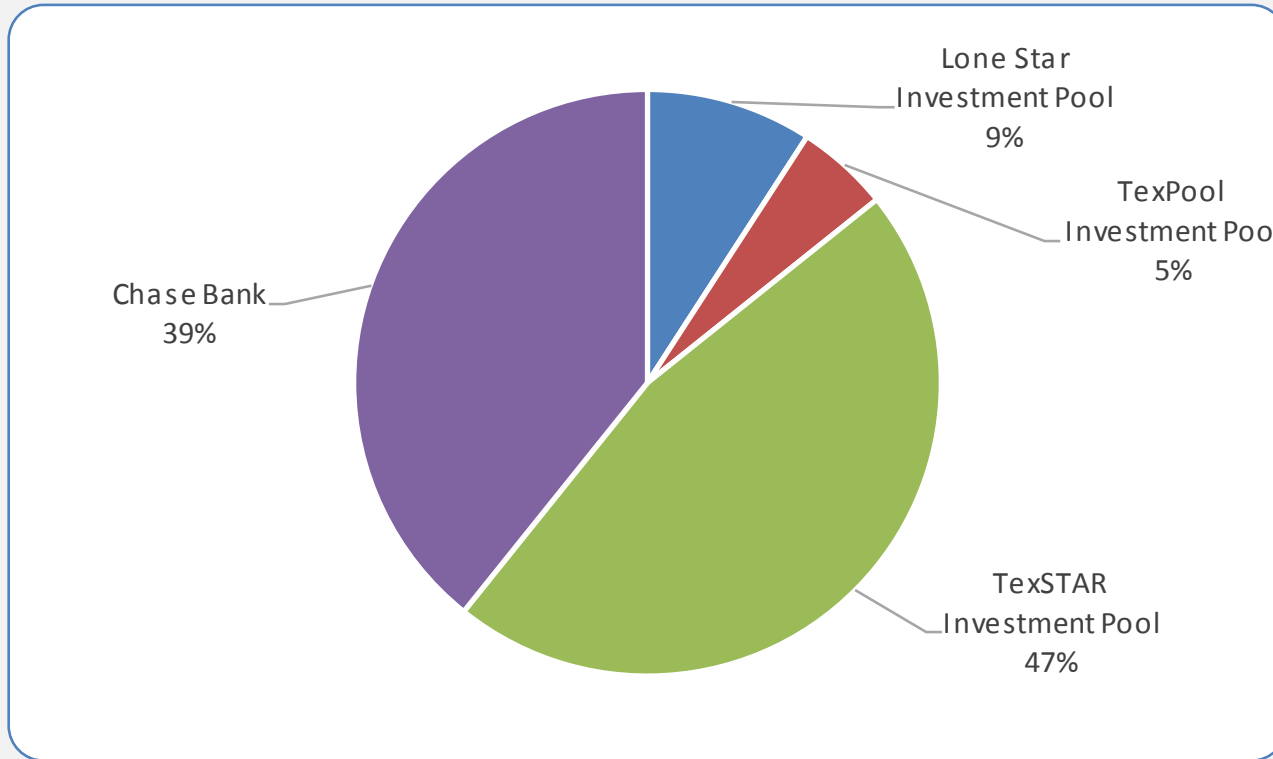
As of September 30, 2016

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	\$ 2,506,734	\$ -	\$ -	\$ 2,506,734	\$ -	\$ 2,506,734
TexPool Investment Pool	534,688	869,186	-	1,403,874	-	1,403,874
TexSTAR Investment Pool	12,749,931	-	-	12,749,931	-	12,749,931
Bank - Chase (Cash)	10,723,521	-	38,515	10,762,035	873	10,762,908
Bank of Texas - Investment	-	-	-	-	31,117	31,117
Totals	\$26,514,873	\$ 869,186	\$ 38,515	\$27,422,574	\$ 31,990	\$27,454,564

MONTHLY INVESTMENT REPORT (unaudited)

HCDE PORTFOLIO BY INVESTMENT TYPE

As of September 30, 2016

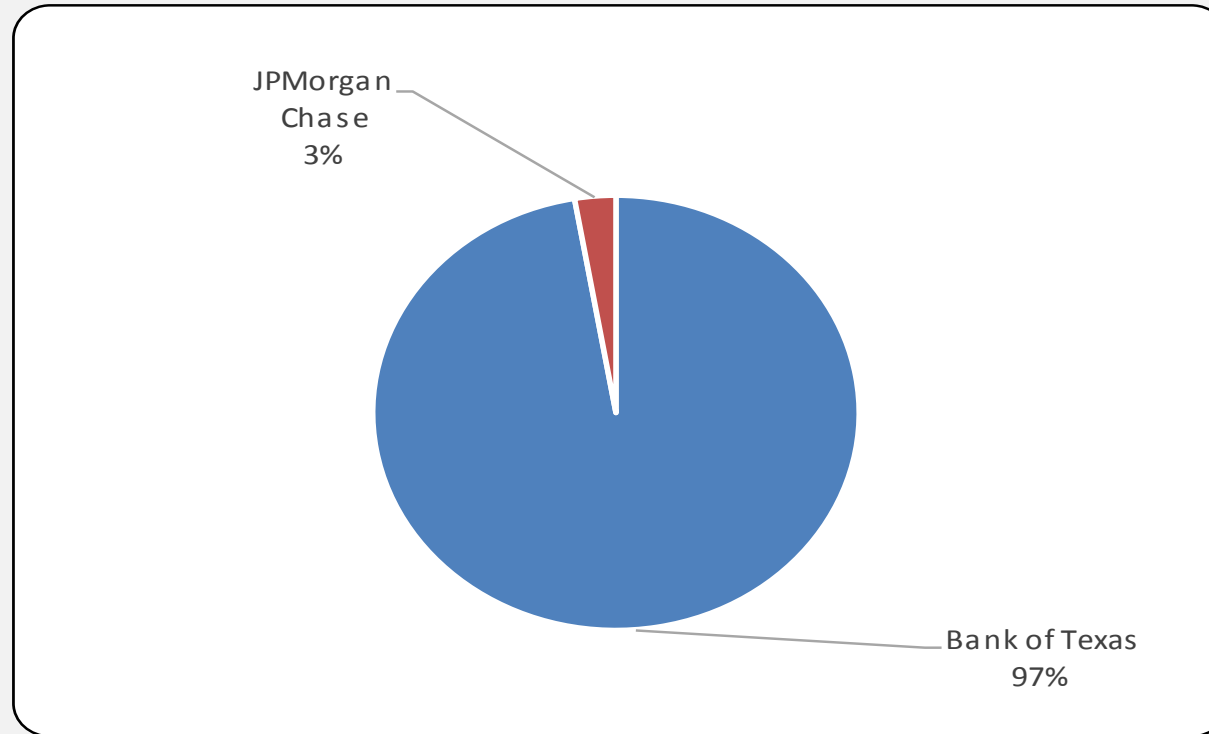


INVESTMENT TYPE	AMOUNT INVESTED	% OF TOTAL
Bank Money Market Fund Sweep	\$ 10,762,035	34%
Investment Pools	16,660,538	66%
Totals:	\$ 27,422,574	100%

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PFC PORTFOLIO INVESTMENT BY TYPE

As of September 30, 2016



BANK (BOOK VALUE)	PFC TOTAL INVESTED	% OF TOTAL
Bank of Texas	31,117	97%
JPMorgan Chase	873	3%
Total	31,990	100%

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HCDE INVESTMENT PORTFOLIO COMPARISON

As of September 30, 2015 and September 30, 2016

	FY 2016	FY 2017	CHANGE FROM A YEAR AGO	% CHANGE
Lone Star Investment Pool	\$ 502,512	\$ 2,506,734	\$ 2,004,222	399%
TexPool Investment Pool	3,396,794	1,403,874	(1,992,921)	-59%
TexSTAR Investment Pool	12,324,010	12,749,931	425,921	3%
Bank - Chase (Cash)	9,925,867	10,762,035	836,169	8%
Total	\$26,149,182	\$27,422,574	\$ 1,273,392	5%
HCDE - Public Facility Corporation	31,880	31,990	110	0%
Totals	\$26,181,062	\$27,454,564	\$ 1,273,502	5%

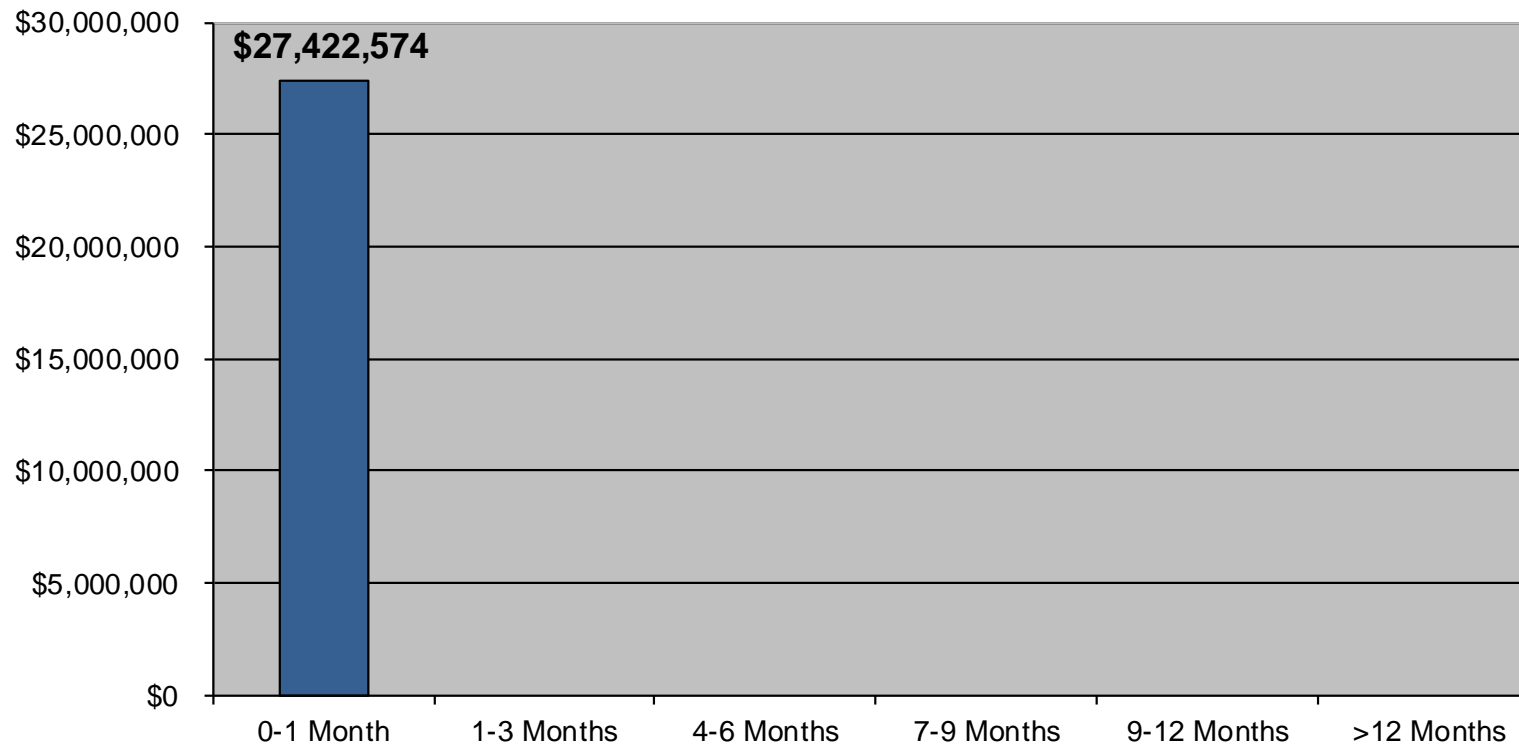
* Note: This column is the comparison of the portfolio from one year ago to this year. The change represents the net additions, deletions, or withdrawals for the period.

MONTHLY INVESTMENT REPORT (unaudited)

PORTFOLIO INVESTMENT MATURITY

As of September 30, 2016

HARRIS COUNTY DEPARTMENT OF EDUCATION
General Fund Portfolio by Maturity Dates
\$27,422,574 As of September 30, 2016



MONTHLY INVESTMENT REPORT (unaudited)

HCDE AND HCDE - PFC PORTFOLIO MARKET AND BOOK VALUE

As of September 30, 2016

HCDE	
Book value	\$27,422,574
Market Value	\$27,422,574
Unrealized Gain/(Loss)	\$ -
Fiscal Year-to-Date Earning, HCDE Funds	\$ 6,135
HCDE PFC	
Book value	\$ 31,990
Market Value	\$ 31,990
Unrealized Gain/(Loss)	\$ -
Fiscal Year-to-Date Earning, HCDE Funds	\$ 9

MONTHLY INVESTMENT REPORT (unaudited)

BEGINNING AND ENDING VALUES / WAM / YIELD

As of September 30, 2016

Beginning Book Value	\$ 29,499,553
Beginning Market Value	\$ 29,499,553
Beginning Weighted Average to Maturity	1 Day
Ending Book Value	\$ 27,422,574
Ending Market Value	\$ 27,422,574
Earnings for Period	\$6,135
Change in Book Value	\$ (2,076,979)
Change in Market Value	\$ (2,076,979)
Ending Weighted Average to Maturity	1 Day
Period Average Yield	0.393%
Period Average Benchmark **	0.310%

** Benchmark - 13 Week Treasury Bill at Maturity

MONTHLY INVESTMENT REPORT (unaudited)

INVESTMENT INTEREST RATES AND YIELD EARNED

FY2016-17 Compared to FY2015-16

	BANK %		INV POOLS %		U S AGENCIES %		COMM PAPER %	
	FY15	FY16	FY16	FY17	FY15	FY16	FY15	FY16
SEP	-	-	.09-.10	.37-.40	-	-	-	-
OCT	-	-	.09-.12	-	-	-	-	-
NOV	-	-	.09-.13	-	-	-	-	-
DEC	-	-	.11-.24	-	-	-	-	-
JAN	-	-	.26-.30	-	-	-	-	-
FEB	-	-	.30-.31	-	-	-	-	-
MAR	-	-	.33-.35	-	-	-	-	-
APR	-	-	.33-.37	-	-	-	-	-
MAY	-	-	.33-.37	-	-	-	-	-
JUN	-	-	.36-.39	-	-	-	-	-
JUL	-	-	.36-.39	-	-	-	-	-
AUG	-	-	.37-.40	-	-	-	-	-

Q&A

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- 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