



Harris County
Department of
Education

Monthly Investment Report

as of March 31, 2017
(unaudited)

Audio Briefing at:

<http://www.showme.com/sh/?h=ngIn7su>



MONTHLY INVESTMENT REPORT (unaudited)

PURPOSE OF REPORT

As of March 31, 2017

- 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

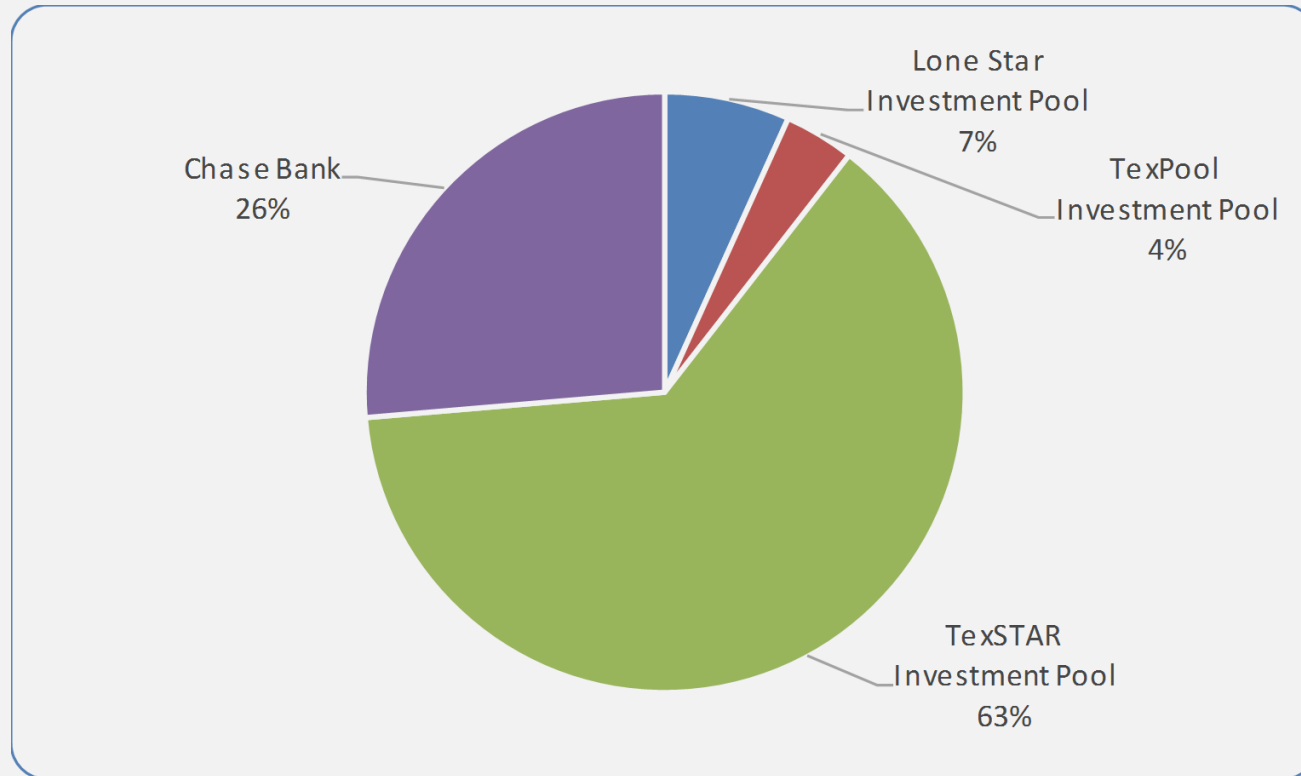
As of March 31, 2017

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	\$ 2,512,751	\$ -	\$ -	\$ 2,512,751	\$ -	\$ 2,512,751
TexPool Investment Pool	871,323	536,002	-	1,407,324	-	1,407,324
TexSTAR Investment Pool	23,517,067	-	-	23,517,067	-	23,517,067
Bank - Chase (Cash)	9,778,965	-	38,867	9,817,832	873	9,818,705
Bank of Texas - Investment	-	-	-	-	10,842,860	10,842,860
Totals	\$36,680,105	\$ 536,002	\$ 38,867	\$37,254,974	\$ 10,843,733	\$48,098,707

MONTHLY INVESTMENT REPORT (unaudited)

HCDE PORTFOLIO BY INVESTMENT TYPE

As of March 31, 2017

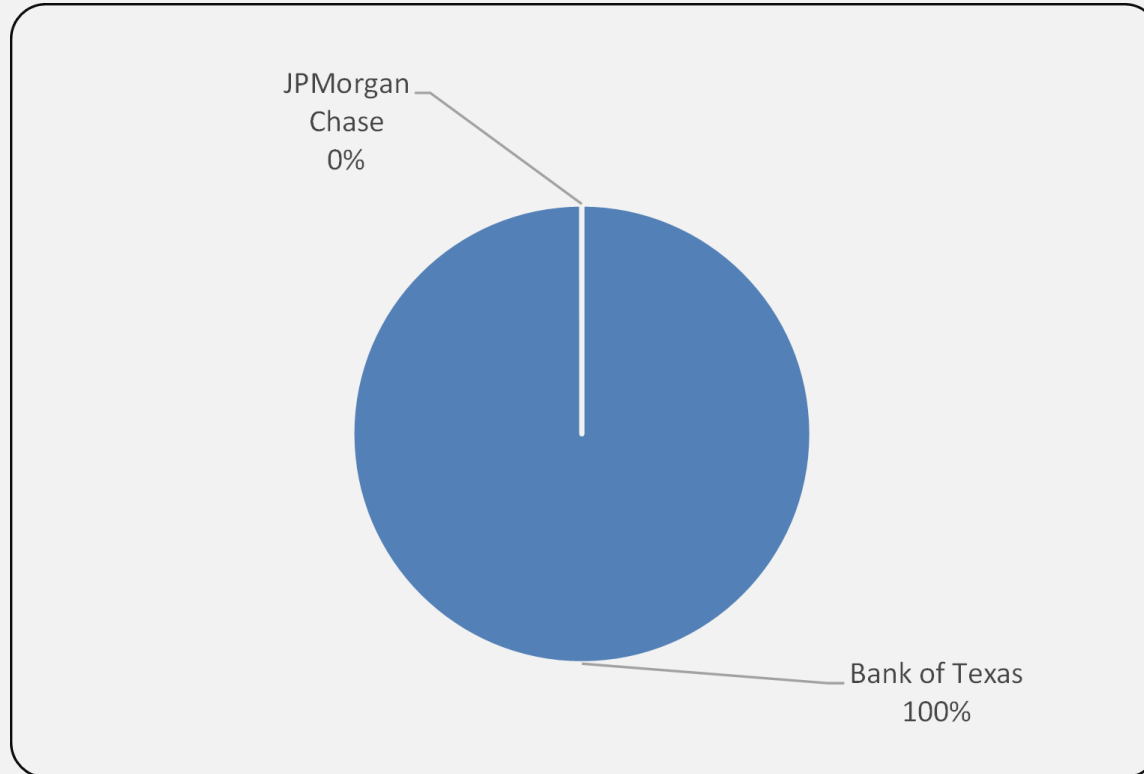


GENERAL FUND INVESTMENT TYPE	AMOUNT INVESTED	% OF TOTAL
Bank Money Market Fund Sweep	\$ 9,817,832	26%
Investment Pools	27,437,142	74%
Totals:	\$ 37,254,974	100%

MONTHLY INVESTMENT REPORT (unaudited)

PFC PORTFOLIO INVESTMENT BY TYPE

As of March 31, 2017



PFC INVESTMENT TYPE	AMOUNT INVESTED	% OF TOTAL
Bank of Texas Funds	10,842,860	99.99%
Bank Money Market Fund Sweep	873	0.01%
Total	10,843,733	100%

MONTHLY INVESTMENT REPORT (unaudited)

HCDE INVESTMENT PORTFOLIO COMPARISON

As of March 31, 2016 and March 31, 2017

	FY 2016	FY 2017	CHANGE FROM A YEAR AGO	% CHANGE
Lone Star Investment Pool	\$ 503,044	\$ 2,512,751	\$ 2,009,707	400%
TexPool Investment Pool	3,400,448	1,407,324	(1,993,124)	-59%
TexSTAR Investment Pool	23,058,861	23,517,067	458,206	2%
Bank - Chase (Cash)	9,631,572	9,817,832	186,260	2%
Total	\$36,593,925	\$37,254,974	\$ 661,049	2%
HCDE - Public Facility Corporation	31,953	10,843,733	10,811,780	33837%
Totals	\$36,625,878	\$48,098,707	\$11,472,829	31%

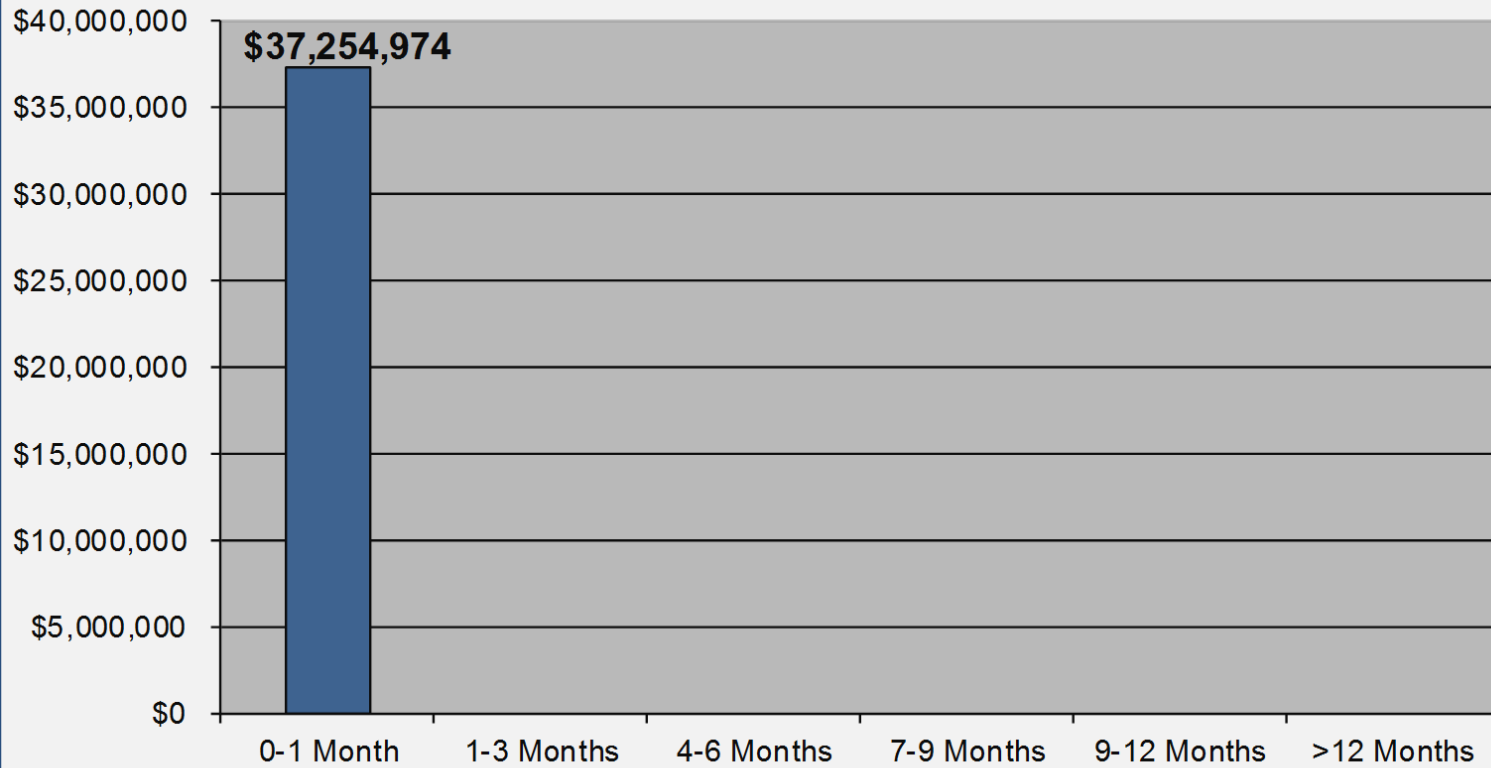
* Note: This column is the comparison of the portfolio from one year ago to this year. The change represents the net additions, deletions, or withdrawals for the period.

MONTHLY INVESTMENT REPORT (unaudited)

PORTFOLIO INVESTMENT MATURITY

As of March 31, 2017

HARRIS COUNTY DEPARTMENT OF EDUCATION
General Fund Portfolio by Maturity Dates
\$37,254,974 as of March 31, 2017



MONTHLY INVESTMENT REPORT (unaudited)

HCDE AND HCDE - PFC PORTFOLIO MARKET AND BOOK VALUE

As of March 31, 2017

HCDE	
Book value	\$37,254,974
Market Value	\$37,254,974
Unrealized Gain/(Loss)	\$ -
Fiscal Year-to-Date Earning, HCDE Funds	\$ 52,288
HCDE PFC	
Book value	\$10,843,733
Market Value	\$10,843,733
Unrealized Gain/(Loss)	\$ -
Fiscal Year-to-Date Earning, HCDE Funds	\$ 679

MONTHLY INVESTMENT REPORT (unaudited)

BEGINNING AND ENDING VALUES / WAM / YIELD

As of March 31, 2017

Beginning Book Value	\$ 38,121,188
Beginning Market Value	\$ 38,121,188
Beginning Weighted Average to Maturity	1 Day
Ending Book Value	\$ 37,254,974
Ending Market Value	\$ 37,254,974
Earnings for Period	\$14,424
Change in Book Value	\$ (866,214)
Change in Market Value	\$ (866,214)
Ending Weighted Average to Maturity	1 Day
Period Average Yield	0.644%
Period Average Benchmark **	0.790%

** 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	.38 - .41	-	-	-	-
NOV	-	-	.09-.13	.40 - .41	-	-	-	-
DEC	-	-	.11-.24	.40 - .48	-	-	-	-
JAN	-	-	.26-.30	.52 - .55	-	-	-	-
FEB	-	-	.30-.31	.53 - .56	-	-	-	-
MAR	-	-	.33-.35	.59 - .68	-	-	-	-
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