



# Monthly Investment Report

as of November 30, 2016  
(unaudited)

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# MONTHLY INVESTMENT REPORT (unaudited)

## PURPOSE OF REPORT

As Of November 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

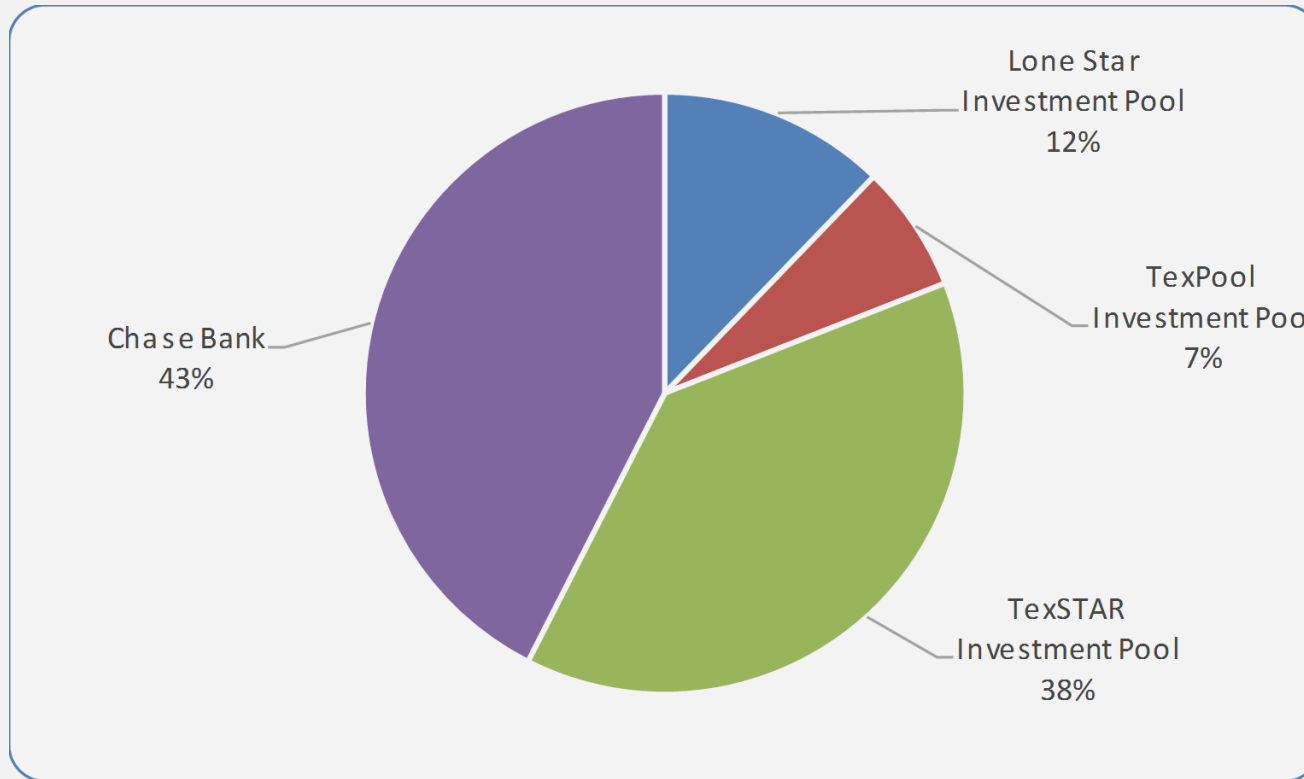
As of November 30, 2016

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	\$ 2,508,405	\$ -	\$ -	\$ 2,508,405	\$ -	\$ 2,508,405
TexPool Investment Pool	535,037	869,753	-	1,404,790	-	1,404,790
TexSTAR Investment Pool	7,901,000	-	-	7,901,000	-	7,901,000
Bank - Chase (Cash)	8,695,922	-	38,867	8,734,788	873	8,735,661
Bank of Texas - Investment	-	-	-	-	10,842,202	10,842,202
<b>Totals</b>	<b>\$19,640,363</b>	<b>\$ 869,753</b>	<b>\$ 38,867</b>	<b>\$20,548,984</b>	<b>\$ 10,843,075</b>	<b>\$31,392,059</b>

# MONTHLY INVESTMENT REPORT (unaudited)

## HCDE PORTFOLIO BY INVESTMENT TYPE

As of November 30, 2016

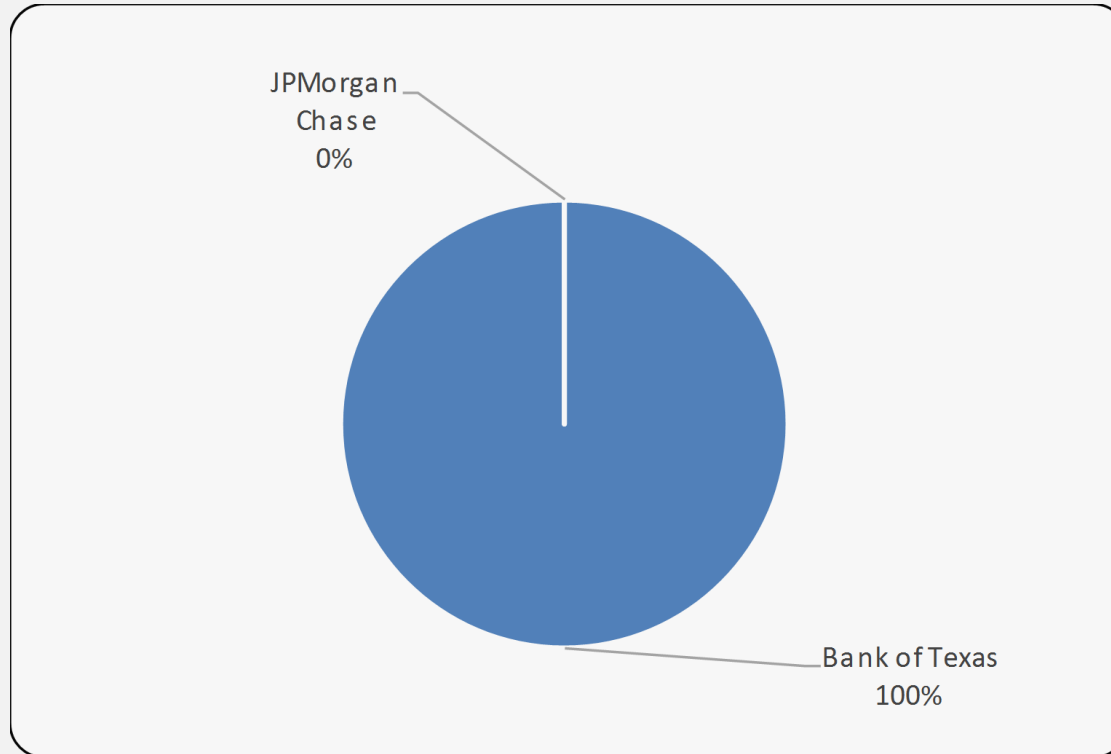


INVESTMENT TYPE	AMOUNT INVESTED	% OF TOTAL
Bank Money Market Fund Sweep	\$ 8,734,788	43%
Investment Pools	11,814,195	57%
Totals:	<u>\$ 20,548,984</u>	<u>100%</u>

# MONTHLY INVESTMENT REPORT (unaudited)

## PFC PORTFOLIO INVESTMENT BY TYPE

As of November 30, 2016



INVESTMENT TYPE	AMOUNT INVESTED	% OF TOTAL
Bank of Texas Funds	10,842,202	99.99%
Bank Money Market Fund Sweep	873	0.01%
<b>Total</b>	<b>10,843,075</b>	<b>100%</b>

# MONTHLY INVESTMENT REPORT (unaudited)

## HCDE INVESTMENT PORTFOLIO COMPARISON

As of November 30, 2015 and November 30, 2016

	FY 2016	FY 2017	CHANGE FROM A YEAR AGO	% CHANGE
Lone Star Investment Pool	\$ 502,552	\$ 2,508,405	\$ 2,005,853	399%
TexPool Investment Pool	3,397,073	1,404,790	(1,992,283)	-59%
TexSTAR Investment Pool	9,741,840	7,901,000	(1,840,840)	-19%
Bank - Chase (Cash)	10,760,505	8,734,788	(2,025,717)	-19%
<b>Total</b>	<b>\$24,401,970</b>	<b>\$20,548,984</b>	<b>\$ (3,852,986)</b>	<b>-16%</b>
HCDE - Public Facility Corporation	31,881	10,843,075	10,811,194	33911%
<b>Totals</b>	<b>\$24,433,851</b>	<b>\$31,392,059</b>	<b>\$ 6,958,208</b>	<b>28%</b>

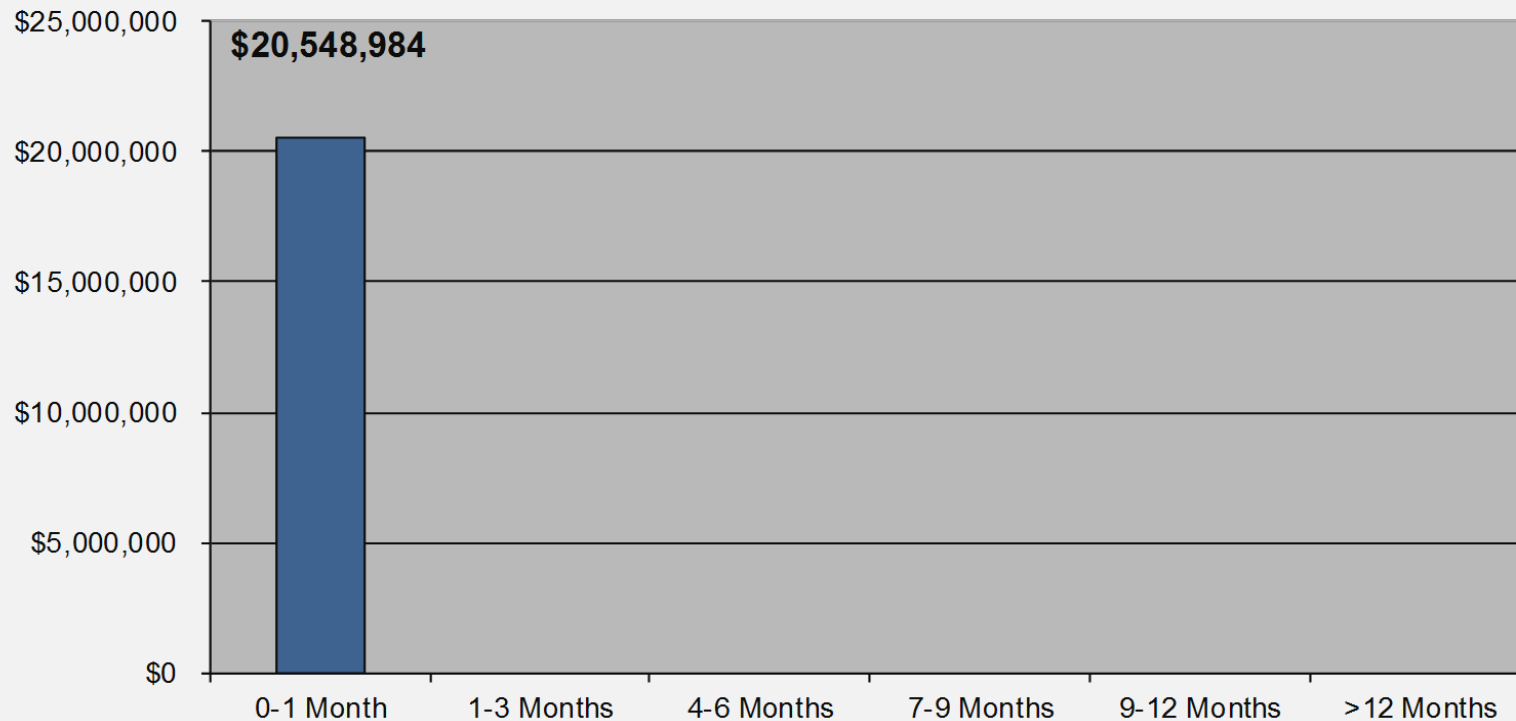
\* Note: This column is the comparison of the portfolio from one year ago to this year. The change represents the net additions, deletions, or withdrawals for the period.

# MONTHLY INVESTMENT REPORT (unaudited)

## PORTFOLIO INVESTMENT MATURITY

As of November 30, 2016

**HARRIS COUNTY DEPARTMENT OF EDUCATION**  
**General Fund Portfolio by Maturity Dates**  
**\$20,548,984 As of November 3, 2016**



# MONTHLY INVESTMENT REPORT (unaudited)

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

As of November 30, 2016

HCDE	
Book value	\$20,548,984
Market Value	\$20,548,984
Unrealized Gain/(Loss)	\$ -
Fiscal Year-to-Date Earning, HCDE Funds	\$ 15,830
HCDE PFC	
Book value	\$10,843,075
Market Value	\$10,843,075
Unrealized Gain/(Loss)	\$ -
Fiscal Year-to-Date Earning, HCDE Funds	\$ 22

# MONTHLY INVESTMENT REPORT (unaudited)

## BEGINNING AND ENDING VALUES / WAM / YIELD

### As of November 30, 2016

Beginning Book Value	\$ 26,326,145
Beginning Market Value	\$ 26,326,145
Beginning Weighted Average to Maturity	1 Day
Ending Book Value	\$ 20,548,984
Ending Market Value	\$ 20,548,984
Earnings for Period	\$3,977
Change in Book Value	\$ (5,777,162)
Change in Market Value	\$ (5,777,162)
Ending Weighted Average to Maturity	1 Day
Period Average Yield	0.403%
Period Average Benchmark **	0.490%

\*\* 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	-	-	-	-	-
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