

#6 9B1

MAY 10 2016

Consent-Treasurer

Commissioners' Court-Regular Meeting

TO: Montgomery County Commissioners' Court

FROM: Stephanie Davenport, Treasurer

DATE: 05/10/2016

SUBJECT: CONSIDER AND APPROVE THE ACCEPTANCE OF THE MONTHLY
INVESTMENT REPORT FOR APRIL 2016.

Attachments

MONTHLY INVESTMENT REPORT APRIL 2016

9181

MAY 10 2016

04/29/16

MONTGOMERY COUNTY INVESTMENTS BY MATURITY DATE

MATURITY DATE	INVESTMENT ID	TYPE	DESCRIPTION INSTITUTION SECURITY NUMBER	PURCHASE DATE	PERCENTAGE SALE AMOUNT	FACE VALUE	YIELD	FR30 BASIS
07/30/10	GA	GOVT - AIM	GOVT - AIM	07/30/10	35,835.02	35,835.02	.02000	M
04/01/16	GA	AIM C/P CO 2008	AIM CO 2008 FUNDING:	04/01/16	35,835.02	35,835.02	.00000	P
12/28/10	GA	AIM FUNDS	GOVERNMENT AIM INSTITUTIONAL FUNDS CORP	12/28/10	3,202,396.92	3,202,396.92	.00000	E
04/01/16	GA	AIM C/P CO 2005	GOVERNMENT FUNDS MGMT CO - SER 2005	04/01/16	43,228.11	43,228.11	.00000	P
02/11/11	GA	CHASE HB SAVGS	JP MORGAN CHASE FUNDING:	02/11/11	12,073,169.01	12,073,169.01	.03000	M
03/31/16	GA	DEBT SERVICES	GOVT Pool FUNDING:	03/31/16	550,409.03	550,409.03	.00000	E
04/14/10	GA	EMERSONS	GOVT Pool EMERSONS FUNDING:	04/14/10	459,701.83	459,701.83	.00000	E
03/31/16	GA	EMERSONS	GOVT Pool EMERSONS FUNDING:	03/31/16	459,701.83	459,701.83	.00000	E
03/31/16	GA	FICA	U.S. BANK N.A. FUNDING:	03/31/16	7,525,691.49	7,525,691.49	.13000	E
03/31/16	GA	FICA-GEN. FUND	U S BANK, NA FUNDING:	03/31/16	7,525,691.49	7,525,691.49	.13000	E
03/31/16	GA	EMERSONS	GOVT Pool EMERSONS FUNDING:	03/31/16	459,701.83	459,701.83	.00000	E
03/31/16	GA	EMERSONS	GOVT Pool EMERSONS FUNDING:	03/31/16	459,701.83	459,701.83	.00000	E
03/31/16	GA	EMERSONS	GOVT Pool EMERSONS FUNDING:	03/31/16	459,701.83	459,701.83	.00000	E

RUN DATE 04/29/16 TIME 09:02:55

PRI - INVESTMENT MANAGER

04/29/16

MONTGOMERY COUNTY
INVESTMENTS BY MATURITY DATE

PAGE 2

MATURITY DATE	INVESTMENT ID	TYPE	DESCRIPTION INSTITUTION SECURITY NUMBER	PERCENTAGE SOED 1ST PAY	POSTED INTEREST	PURCHASE AMOUNT	DISCOUNT/ PREMIUM	FACE VALUE	YIELD CORPORATE INT DATE	FREQ BASIS DAYS
			FUNDING:	CP CO 06		43,228.11				
			GOVT - FONDS MGMT CO 2008	04/14/10		197,699.75		197,699.75	.00000	E
			FUNDING:	CO 2008		45.46			.00	P
			GOVT - FONDS MGMT RB 2008B	07/30/10		309,810.75		309,810.75	.00000	E
			FUNDING:	RB 2008B		68.79			.00	P
			GOVT Pool - FONDS MGMT	07/30/10		299,179.34		299,179.34	.00000	E
			FUNDING:	RB (VAR) 6B		68.79			.00	P
			GOVT SECURITIES FONDS MGMT - COMBO	ADULT SVC GENERAL RD BD 04 RD-BR RDSD 08A		595,450.03		595,450.03	.00000	E
			FUNDING:	GENERAL		137.15			.00	P
			GOVERNMENT SECURITIES TEXPOL. GENERAL FUND	05/12/10		93,121.11		93,121.11	.00000	E
			FUNDING:	GENERAL		25.89			.00	P
			CO BONDS STRIPS 2012 JP MORGAN CO BDS SER.2012	CO BD 12		862,666.36		862,666.36	.00000	E
			FUNDING:	07/01/14		381.27			.00	P
			JP MORGAN CEASR ROAD & BRIDGE	RD/BRIDGE		24,565,360.95		24,565,360.95	.10000	E
			FUNDING:	01/21/16		10,857.05			.00	P
			LOGIC CAP PROJ RDBD 2016 JP MORGAN 600558005	01/21/16		59,790,022.10		59,790,022.10	.41000	E
			FUNDING:	RB 2016		26,425.09			.00	P
			GOVT POOL LOGIC INVESTMENT	01/15/14		42,901,161.11		42,901,161.11	.11000	E
			FUNDING:	GENERAL		23,380.42			.00	P
			LOGIC-ADULT SER JP MORGAN	08/01/14		1,381,059.59		1,381,059.59	.00000	E
						.00			.00000	P

RUN DATE 04/29/16 TIME 09:02:55

PEI - INVESTMENT MANAGER

04/29/16

MONTGOMERY COUNTY
INVESTMENTS BY MATURITY DATE

PAGE 3

MATURITY DATE	INVESTMENT ID	TYPE	DESCRIPTION INSTITUTION SECURITY NUMBER	ADULT SERVICES FUNDING:	ADULTSER	PERCENTAGE SOLD 1ST PAY	PURCHASE AMOUNT SALE AMOUNT POSTED INTEREST	FACE VALUE DISCOUNT/PREMIUM ACCURED INTEREST	YIELD COUPON INT DATE	FREQ BASIS DAYS
	JONE STAR POOL	GA	GOVERNMENT SECURITIES COMBO FUNDING:		1,381,059.59	12/17/10	399,300.33 .00 110.42	395,300.33 .00 .00	.00000 -.00000 03/31/16	B P
	PROVIDENT	GA	GOVERNMENT SECURITIES PROVIDENT COMBO FUNDING:		399,300.33	02/08/11	4,524,578.60 .00 857.19	4,524,578.60 .00 .00	.00000 .00000 03/31/16	B P 360
	TEXAS CLASS	GA	GOVT POOL TEXAS CLASS FUNDING:		54,437,590.87	01/06/12	54,437,590.87 .00 28,674.30	54,437,590.87 .00 .00	.00000 .00000 03/31/16	B P
	TEXSTAR POOL	GA	GOVERNMENT SECURITIES TEXSTAR GENERAL FUND FUNDING:		54,437,590.87	12/21/10	3,612,400.87 .00 1,058.25	3,612,400.87 .00 .00	.00000 .00000 03/31/16	B P
							692,279.86 1,001,976.44 302,727.48 1,615,417.09			
	TOTALS FOR DATE				245,539,981.31		245,539,981.31			
							102,476.83			
09/26/16	OPPENHEIMER H45	GA	FARMER MAC COMPASS FUNDING:		9,956,083.33	01/15/16	9,956,083.33 .00	10,000,000.00 59.56	.63000 .00000	B D 253
10/17/16	OPPENHEIMER K90	GA	FARMER MAC COMPASS FUNDING:		9,947,111.11	01/11/16	9,947,111.11 .00	10,000,000.00 99.47	.68360 .00000	B D
11/30/16	OPPENHEIMER R51	GA	FARMER MAC COMPASS FUNDING:		9,935,200.00	01/01/16	9,935,200.00 .00	10,000,000.00 99.35	.72470 .00000	B D
12/28/16	FIRST SOUTHWEST	GA	FELB COMPASS BANK FUNDING:		9,985,190.69	01/06/16	9,985,190.69 .00	10,000,000.00 .00	.79200 .00000	B P

RUN DATE 04/29/16 TIME 09:02:55

PERI - INVESTMENT MANAGER

04/29/16

MONTGOMERY COUNTY
INVESTMENTS BY MATURITY DATE

PAGE 4

MATURITY DATE	INVESTMENT ID	TYPE	DESCRIPTION INSTITUTION SECURITY NUMBER	PURCHASE SOLD 1ST PAY	PURCHASE AMOUNT SALE AMOUNT POSTED INTEREST	DISCOUNT/PREMIUM ACCRUED INTEREST	FACE VALUE	YIELD CORPOR INT DATE	FRBQ BASIS DAYS
12/29/16	COASTAL SECURIT	GA	FARMER MAC DISC COMPASS BANK	12/31/15	9,925,177.78	10,000,000.00	99.42	.75656	E P
			FUNDING:	GENERAL	9,925,177.78		.00		
01/15/17	COASTAL TR NOTE	GA	US TREASURY NOTE COMPASS	01/28/16	10,014,357.32		100.12	.62752	E P
			FUNDING:	GENERAL	10,014,357.32		.00		
01/17/17	FIRST SM XLGGS	GA	FPCB CONDASS BANK	02/02/16	12,503,200.99	12,503,200.99	.00	.69000	E P
			FUNDING:	GENERAL	12,503,200.99		.00		
TOTAL REPORT					317,806,342.53	308,043,182.30	497.98		
					102,476.83		.00		

All Texas Counties and their investment of public funds are governed by the Texas Public Funds Investment Act, as per Chapter 2256 of the Government Code. In Montgomery County, the County Treasurer serves as the Investment Officer as approved by the Commissioner's Court. The investment portfolio of Montgomery County complies with the investment strategy expressed in Montgomery County's investment policy as well as all relevant provisions of the Texas Public Funds Investment Act.

Signed:  Date: 5-4-16
Stephanie Davenport, County Treasurer