

#7 931
APR 12 2016

Consent-Treasurer

Commissioners' Court-Regular Meeting

TO: Montgomery County Commissioners' Court

FROM: Stephanie Davenport, Treasurer

DATE: 04/12/2016

SUBJECT: CONSIDER AND APPROVE THE MONTHLY INVESTMENTS REPORT FOR
MARCH 2016.

Attachments

MONTHLY INVESTMENT REPORT MARCH 2016

#7 APR 12 2016 101

03/31/16

MONTGOMERY COUNTY
INVESTMENTS BY MATURITY DATE

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| MATURITY DATE | INVESTMENT ID | TYPE | DESCRIPTION INSTITUTION SECURITY NUMBER | PURCHASE DATE | PURCHASE AMOUNT | SALE AMOUNT | DISCOUNT/ PREMIUM | YIELD CORPORATE | FREQ BASIS |
|---------------|-----------------|------|--|------------------|--------------------|----------------|----------------------|--------------------|---------------|
| 03/31/16 | AIM C/P CO 2008 | GA | GOVT - AIM CO 2008 FUNDING: | 07/30/10 | 35,828.21 | 35,828.21 | .00 | .02000 | D |
| | | | | 03/2008 | 5.84 | 35,828.21 | .00 | .03/01/16 | P |
| | AIM FUNDS | GA | GOVERNMENT AIM INSTITUTIONAL FUNDS COMBO FUNDING: | 12/28/10 | 3,201,786.41 | 3,201,786.41 | .00 | .03000 | P |
| | | | | | 524.84 | | .00 | 03/01/16 | |
| | | | | | 6,352.76 | | .00 | | |
| | | | | | 162,628.80 | | .00 | | |
| | | | | | 2,912,354.37 | | .00 | | |
| | | | | | 120,450.48 | | .00 | | |
| | BALT BONDS | GA | GOVT SECURITIES TEXPOOL, BALT. BOND ADM FUNDING: | 05/07/10 | 12,103.36 | 12,103.36 | .00 | .03000 | P |
| | | | | | 2.89 | | .00 | 02/29/16 | |
| | | | | | 12,103.36 | | .00 | | |
| | CHASE HB SAVGS | GA | J.P. MORGAN CHASE FUNDING: | 02/11/11 | 12,072,349.42 | 12,072,349.42 | .00 | .03000 | D |
| | | | | | 772.65 | | .00 | 02/29/16 | |
| | | | | | 1,438,950.43 | | .00 | | |
| | | | | | 4,289,527.84 | | .00 | | |
| | | | | | 234-CRIT | | .00 | | |
| | | | | | 147,834.71 | | .00 | | |
| | | | | | 235-RMDC | | .00 | | |
| | | | | | 181,235.40 | | .00 | | |
| | | | | | 237-DCRC | | .00 | | |
| | | | | | 78,835.58 | | .00 | | |
| | | | | | 40011-10 | | .00 | | |
| | | | | | 5,935,855.46 | | .00 | | |
| | DEBT SERVICE | GA | GOVT HOUL TEXPOOL FUNDING: | 04/14/10 | 550,256.05 | 550,256.05 | .00 | .03000 | P |
| | | | | | 131.58 | | .00 | 02/29/16 | |
| | | | | | 550,256.05 | | .00 | | |
| | ELECTIONS | GA | GOVT Pool- TexPool ELECTIONS FUNDING: | 04/14/10 | 459,574.06 | 459,574.06 | .00 | .03000 | P |
| | | | | | 109.90 | | .00 | 02/29/16 | |
| | | | | | 459,574.06 | | .00 | | |
| | FICA | GA | T.S. BANK N.A. FUNDING: | 08/26/13 | 7,523,966.03 | 7,523,966.03 | .00 | .13000 | P |
| | | | | | 1,511.70 | | .00 | 02/29/16 | |
| | | | | | 7,523,966.03 | | .00 | | |
| | FICA-GEN. FUND | GA | T S BANK, NA FUNDING: | 05/14/14 | 27,560,621.47 | 27,560,621.47 | .00 | .13000 | D |
| | | | | | 5,903.72 | | .00 | 02/29/16 | |
| | | | | | 27,560,621.47 | | .00 | | |
| | FM C/P CO 2006 | GA | GOVT. FUNDS MGMT CO - SER 2006 | 04/13/10 | 43,218.17 | 43,218.17 | .00 | .03000 | P |
| | | | | | 8.86 | | .00 | 03/01/16 | |
| | | | | | 43,218.17 | | .00 | | |

ROW DATE 03/31/16 TIME 06:42:40

PEI - INVESTMENT MANAGER

MONTGOMERY COUNTY
INVESTMENTS BY MATURITY DATE

| MATURITY DATE | INVESTMENT ID | TYPE | DESCRIPTION INSTITUTION SECURITY NUMBER | POSTAGE SOLD 1ST ENV | PURCHASE AMOUNT | SALE AMOUNT | DISCOUNT/PREMIUM | FACE VALUE | YIELD CORPOR INT DATE | PRIO BASIS DAYS |
|---------------|---------------|------|---|----------------------------|-----------------|-------------|------------------|------------|-----------------------------|-----------------------|
| | | | FUNDING: | CP CO 06 | 43,216.17 | | | | | |
| | | | GOVT - | 04/14/10 | 197,654.29 | | 197,654.29 | | .00000 | E |
| | | | FUNDS MGMT | | .00 | | .00 | | .00000 | F |
| | | | CO 2008 | | 40.52 | | | | 03/01/16 | |
| | | | FUNDING: | CO 2008 | 197,654.29 | | | | | |
| | | | GOVT- | 07/30/10 | 309,739.51 | | 309,739.51 | | .00000 | E |
| | | | FUNDS MGMT | | .00 | | .00 | | .00000 | F |
| | | | RB 2008B | | 63.50 | | | | 03/01/16 | |
| | | | FUNDING: | RB 2008B | 309,739.51 | | | | | |
| | | | GOVT POOL | 07/30/10 | 299,110.55 | | 299,110.55 | | .00000 | E |
| | | | FUNDS MGMT | | .00 | | .00 | | .00000 | F |
| | | | FUNDING: | RB (VR) 6B | 299,110.55 | | | | 03/01/16 | |
| | | | GOVT SECURITIES | | 596,312.88 | | 596,312.88 | | .00000 | E |
| | | | FUNDS Mgmt | | .00 | | .00 | | .00000 | F |
| | | | COMBO | | 122.25 | | | | 03/01/16 | 360 |
| | | | FUNDING: | ADLT SVC | 25,925.11 | | | | | |
| | | | GENERAL | | 411,433.83 | | | | | |
| | | | RD ED 04 | | 56,398.20 | | | | | |
| | | | RD-BR | | 102,555.74 | | | | | |
| | | | ROAD 08A | | | | | | | |
| | | | GOVERNMENT SECURITIES | 05/12/10 | 93,095.22 | | 93,095.22 | | .00000 | E |
| | | | TEXPOOL | | .00 | | .00 | | .00000 | F |
| | | | GENERAL FUND | | 22.27 | | | | 02/29/16 | |
| | | | FUNDING: | GENERAL | 93,095.22 | | | | | |
| | | | CO BONDS STRIPS 2012 | CO ED 12 | 862,285.09 | | 862,285.09 | | .00000 | E |
| | | | JP MORGAN- | | .00 | | .00 | | .00000 | F |
| | | | CO BDS SER. 2012 | | 702.70 | | | | 02/29/16 | |
| | | | FUNDING: | CO ED 12 | 862,285.09 | | | | | |
| | | | JP MORGAN CRRS | 07/01/14 | 24,554,503.90 | | 24,554,503.90 | | .10000 | E |
| | | | ROAD & BRIDGE | | .00 | | .00 | | .00000 | F |
| | | | FUNDING: | RD/BRIDGE | 24,554,503.90 | | | | 02/29/16 | |
| | | | LOGIC CAP PROT RDBD 2016 | 01/21/16 | 59,763,597.01 | | 59,763,597.01 | | .41000 | E |
| | | | RD BONDS | | .00 | | .00 | | .00000 | F |
| | | | FUNDING: | RB 2016 | 22,552.19 | | | | 02/29/16 | |
| | | | GOVT POOL | 01/15/14 | 52,877,780.69 | | 52,877,780.69 | | .11000 | E |
| | | | LOGIC INVESTMENT | | .00 | | .00 | | .00000 | F |
| | | | FUNDING: | GENERAL | 26,048.43 | | | | 02/29/16 | |
| | | | JP MORGAN | 08/01/14 | 1,380,449.20 | | 1,380,449.20 | | .00000 | E |
| | | | FUNDING: | JP MORGAN | .00 | | .00 | | .00000 | F |

03/31/16

MONTGOMERY COUNTY INVESTMENTS BY MATURITY DATE

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| MATURITY DATE | INVESTMENT ID | TYPE | DESCRIPTION | INSTITUTION | SECURITY NUMBER | ADDITIONAL SERVICES | PURCHASE DATE | SALE AMOUNT | POSTED INTEREST | DISCOUNT/PREMIUM | FACE VALUE | YIELD | COUPON BASIS | PERIOD |
|---------------|----------------|------|-----------------------|-------------|-----------------|---------------------|---------------------|----------------|-----------------|------------------|------------|----------|--------------|--------|
| | | | | | | | 1ST PAY | | | ACCURED INTEREST | | INT DATE | INT DATE | DAYS |
| | LODR STAR POOL | GA | GOVERNMENT SECURITIES | | | ADDITIONAL SERVICES | ADDITIONAL SERVICES | 1,380,449.20 | 528.75 | | | | 02/29/16 | |
| | | | | | | | | 399,189.91 | 399,189.91 | | | | | |
| | | | | | | | | 57.33 | .00 | | | | | |
| | | | | | | | | 399,189.91 | 399,189.91 | | | | | |
| | PROVIDENT | GA | GOVERNMENT SECURITIES | | | | | 4,623,821.41 | 4,623,821.41 | | | | | |
| | | | | | | | | 751.43 | .00 | | | | | |
| | | | | | | | | 4,488,613.43 | 4,488,613.43 | | | | | |
| | | | | | | | | 4,253.18 | 4,253.18 | | | | | |
| | | | | | | | | 122,911.53 | 122,911.53 | | | | | |
| | | | | | | | | 8,043.27 | 8,043.27 | | | | | |
| | TEXAS CLASS | GA | GOVT POOL | | | | | 54,408,916.57 | 54,408,916.57 | | | | | |
| | | | | | | | | 26,087.88 | .00 | | | | | |
| | | | | | | | | 54,408,916.57 | 54,408,916.57 | | | | | |
| | TEXSTAR POOL | GA | GOVERNMENT SECURITIES | | | | | 3,611,342.62 | 3,611,342.62 | | | | | |
| | | | | | | | | 902.68 | .00 | | | | | |
| | | | | | | | | 692,279.86 | 692,279.86 | | | | | |
| | | | | | | | | 1,001,682.91 | 1,001,682.91 | | | | | |
| | | | | | | | | 302,638.80 | 302,638.80 | | | | | |
| | | | | | | | | 1,614,741.05 | 1,614,741.05 | | | | | |
| | | | | | | | | 255,437,502.03 | 255,437,502.03 | | | | | |
| | | | | | | | | 96,858.32 | .00 | | | | | |
| | | | | | | | | 9,956,083.53 | 9,956,083.53 | | | | | |
| | | | | | | | | .00 | .00 | | | | | |
| | | | | | | | | 9,956,083.53 | 9,956,083.53 | | | | | |
| | | | | | | | | .00 | .00 | | | | | |
| | | | | | | | | 9,947,111.11 | 9,947,111.11 | | | | | |
| | | | | | | | | .00 | .00 | | | | | |
| | | | | | | | | 9,935,200.00 | 9,935,200.00 | | | | | |
| | | | | | | | | .00 | .00 | | | | | |
| | | | | | | | | 9,935,200.00 | 9,935,200.00 | | | | | |
| | | | | | | | | .00 | .00 | | | | | |
| | | | | | | | | 9,985,180.69 | 9,985,180.69 | | | | | |
| | | | | | | | | .00 | .00 | | | | | |
| | | | | | | | | 9,985,180.69 | 9,985,180.69 | | | | | |
| | | | | | | | | .00 | .00 | | | | | |

RUN DATE 03/31/16 TIME 06:42:40

PER - INVESTMENT MANAGER

03/31/16

MONTGOMERY COUNTY
INVESTMENTS BY MATURITY DATE

| MATURITY DATE | INVESTMENT ID | TYPE | DESCRIPTION INSTITUTION SECURITY NUMBER | PURCHASE DATE | PURCHASE AMOUNT | SALE AMOUNT | POSTED INTEREST | DISCOUNT/PREMIUM | ACCURED INTEREST | FACE VALUE | YIELD COUPON INT DATE | FREQ BASIS DAYS |
|---------------|-----------------|------|---|---------------|-----------------|-------------|-----------------|------------------|------------------|------------|-----------------------------|-----------------------|
| 12/29/16 | COASTAL SECURIT | GA | FARMER MAC DISC FUNDING BANK | 12/31/15 | 9,925,177.78 | .00 | .00 | 10,000,000.00 | 99.48 | .00 | .75658 | E P |
| 01/15/17 | COASTAL TR NOTE | GA | US TREASURY NOTE COMPASS | 01/28/16 | 10,014,397.32 | .00 | .00 | 100.12 | .00 | .00 | .62752 | E P |
| 01/17/17 | FIRST SV KING | GA | FECB COMPASS BANK | 02/02/16 | 12,503,200.99 | .00 | .00 | 12,503,200.99 | .00 | .00 | .69000 | E P |
| TOTAL REPORT | | | FUNDING: GENERAL | | 327,703,863.25 | .00 | .00 | 317,940,703.02 | 497.98 | .00 | | |
| | | | | | 96,858.10 | | | | | | | |

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