

#3 9135
AUG 08 2017

Consent-Treasurer

Commissioners' Court-Regular Meeting

TO: Montgomery County Commissioners' Court

FROM: Stephanie Davenport, Treasurer

DATE: 08/08/2017

SUBJECT: CONSIDER AND APPROVE THE QUARTERLY INVESTMENT REPORT
FOR QUARTER ENDED JUNE 30, 2017.

Attachments

QUARTERLY INVESTMENT REPORT 2Q 2017

#3 9135
AUG 08 2017



STEPHANNE DAVENPORT
MONTGOMERY COUNTY TREASURER
501 North Thompson, Suite 201, Conroe, Texas 77305
P.O. Box 1307, Conroe, Texas 77305

July 20, 2017

To: COMMISSIONERS COURT AND INVESTMENT COMMITTEE
From: STEPHANNE DAVENPORT, COUNTY TREASURER
RE: QUARTERLY INVESTMENT REPORT FOR QUARTER ENDING JUNE 30, 2017.

I have attached the Quarterly Investment Report for Quarter, April through June, 2017. Interest earnings on investments for the quarter were as follows:

\$ -0- Direct Investments
849,327.39 Money Market Funds and Pools
1,217.84 Woodforest General A/C 68080
1,178,148.23 Woodforest General Disbursement A/C 323170
\$1,028,693.46 Total Interest Earned for Quarter April – June 2017.

This represents a high interest of 1.24% (AVG) from Woodforest National Bank to a low interest of 0.668% from BlackRock.

The interest earned for the prior quarter, January – March –2017 was \$ 927,812.38

Please call if you have any questions.

cc: Phyllis Martin, County Auditor
J.D. Lambright, County Attorney

QUARTERLY INVESTMENT REPORT FOR PERIOD ENDED JUNE 30, 2017

SUBMITTED TO: COMMISSIONERS COURT, MONTGOMERY COUNTY

PREPARED BY: JAN AVERY, INVESTMENT OFFICER
PREPARED FOR STEPHANNE DAVENPORT, COUNTY TREASURER

This report is made in accordance with provisions of Govt. code 2256, The Public Funds Investment Act, amended effective September 1, 2011, which require quarterly reporting of investment transactions for county funds to the Commissioners Court. The investments held in Montgomery County's portfolio comply with the Public Funds Investment Act and with the County's Investment Policy and Strategies.

CASH AVAILABILITY

Cash in our depository banks is kept at a minimum with excess funds being invested and matured to meet payroll and accounts payable requirements. A cash report is now received daily from Amegy Bank and Woodforest National Bank. The Treasurer's office accesses the Woodforest National Bank and Amegy Bank cash accounts and the Tax Assessor-Collector accesses the account at Amegy Bank on a daily basis. Cash in Woodforest National Bank, our depository bank, for the quarter of January through March for the past two years is as follows:

| | Avg. Daily Coll. Balance 2017 | Last Day of Month | Avg. Daily Coll. Balance 2016 | Last Day of Month |
|-------|-------------------------------------|----------------------|-------------------------------------|----------------------|
| APRIL | 126,585,699.55 | 28 | 81,811,249.28 | 29 |
| MAY | 97,986,008.55 | 31 | 77,908,899.73 | 31 |
| JUNE | 90,555,251.35 | 30 | 73,845,437.35 | 30 |

We have depository contracts with Woodfores National Bank and JP Morgan Chase bank which renewed May 2017 for 4 years. Amegy Bnk is the Bank Depository for the Tax Assessor Collector's accounts and that contract renewed May 2017 for 4 years.

INVESTMENTS

| | Amt of Dollars Invested 2017 | Amt of Dollars Invested 2016 |
|-------|------------------------------------|------------------------------------|
| APRIL | 327,941,449.58 | 317,806,342.53 |
| MAY | 328,231,443.69 | 302,904,350.52 |
| JUNE | 328,511,652.81 | 293,091,604.66 |

PERFORMANCE MEASUREMENT

I currently have \$ 328,798,552.00 , invested as of 07/01/2017.
This figure includes interest earned at 06/30/2017.

INVESCO (AIM) Institutional Funds currently has \$ 3,193,421.93 invested in it.
Average yield for the month of June 2017 0.68% (30 day yield).

| | Principal | Interest Earned |
|-------------------|--------------|-----------------|
| •AIM FUNDS | | |
| Combo | 2,060,876.69 | 1,132,544.56 |
| C/P - CO 2008 | 0.00 | 0.68 |

Our funds invested with Provident Institutional Funds (Institutional Money Market Funds) are currently \$3,685,873.44. Average yield for June 2017 was 0.668%

| | Principal | Interest Earned |
|-------------------|--------------|-----------------|
| •BLACKROCK | | |
| Combo | 2,644,942.75 | 1,040,930.69 |

Our funds invested in Funds Management Inc (ICT) is \$599,661.12
Average yield for June 2017 was 0.80%.

| | Principal | Interest Earned |
|----------------------------|-----------|-----------------|
| •ICT - CASH ACCOUNT | | |
| Combo | 0.00 | 599,661.12 |
| C/P - CO 2006 | 0.00 | 0.00 |
| C/P - CO 2008 | 0.00 | 0.00 |

•Lone Star Investment Pool has \$401,736.85 invested in it.
Interest rate for June 2017 was 0.890%

| | Principal | Interest Earned |
|--------------|------------|-----------------|
| General Fund | 270,441.06 | 131,295.79 |

•TexStar Investment Pool has \$3,635,610.67 in it. Interest rate for June 2017 was .9620%.

| | Principal | Interest Earned |
|--|----------------|-----------------|
| | \$3,544,306.78 | \$91,303.89 |

•Logic Account-2012A has \$548,420.21. Interest at June 30, 2017 was 1.2202%

| Principal | Interest Earned |
|--------------|-----------------|
| \$502,000.00 | \$46,420.21 |

•Logic Account- General Fund has \$77,376,640.07. Interest at June 30, 2017 was 1.2202%.

| Principal | Interest Earned |
|-----------------|-----------------|
| \$76,772,461.02 | \$604,179.05 |

•Logic Account - Road & Bridge has \$ 18,805,773.29. Interest at June 30, 2017 was 01.2202%.

| Principal | Interest Earned |
|-----------------|-----------------|
| \$18,500,000.00 | \$305,773.29 |

•Logic Account - Adult Probation has \$1,395,298.02. Interest at June 30, 2017 was 1.2202%.

| Principal | Interest Earned |
|----------------|-----------------|
| \$1,377,123.47 | \$18,174.55 |

•Logic Account - CP Road Bonds 2016 has \$36,045,655.37. Interest rate June 30, 2017 was 1.2202%

| Principal | Interest Earned |
|-----------------|-----------------|
| \$35,460,000.00 | \$585,655.37 |

•Logic Account - CP Tax Unlimited Road Bonds 2016A has \$71,854,430.46.
Interest at June 30, 2017 was 1.2202%

| Principal | Interest Earned |
|-----------------|-----------------|
| \$71,465,473.58 | \$388,956.88 |

•TexPool has \$1,122,303.35. invested currently. Average monthly yield for June 2017 was 0.950%.

| | Principal | Interest Earned |
|--------------|---------------|--------------------------------|
| Debt Service | \$ 525,000.00 | \$ 28,846.00 |
| Bail Bond | \$ 12,182.25 | 10 year investment, no records |
| Elections | \$ 450,000.00 | \$ 12,572.46 |
| General Fund | \$ - | \$ 93,702.64 |

•Chase Certificate of Deposit has a balance of \$11,334,005.46 at the end of June 2017.

| Principal | Interest Earned |
|------------------|-----------------|
| \$ 11,140,226.89 | \$ 193,778.57 |

Interest rate for June 1- June 30 for a 6 month CD- Interest 0.66%

•Texas Class had \$77,001,707.81 balance as of June 30, 2017.
Interest rate at the end of June 2017 was 1.17%.

| | Principal | Interest Earned |
|--|-----------------|-----------------|
| | \$76,134,122.22 | \$867,585.59 |

•FICA (Federally Insured Cash Account) has a balance of \$ 729,008.61 at the end of June 2017.
Interest rate at the end of June 2017 was 0.85%.

| Debt Service | Principal | Interest Earned |
|--------------|--------------|-----------------|
| | \$665,886.91 | \$63,121.70 |

•FICA (Federal Insured Cash Account) - General Fund has a balance of \$12,648,478.92.
Interest rate at the end of June 2017 was 0.85%.

| | Principal | Interest Earned |
|--|-----------------|-----------------|
| | \$12,500,000.00 | \$148,478.92 |

Direct Investments

| | | |
|---|----------------|----------------------|
| Coastal Securities- Tenn Valley Auth. Bond | \$8,420,526.42 | Maturity 12/15/17 |
| Total Direct Investments as of June 30, 2017 | | 8,420,526.42 |

COLLATERAL ADEQUACY

Collateral pledged by our depository banks was sufficient for the quarter to cover all accounts in the banks. We submit monthly reports of securities pledged which includes the description of the securities, par and market value of the securities, and bank account balances on each of our depository banks. This information is collected as prescribed by our Investment Policy and submitted to Commissioners Court at the end of each month.

Investment reports for the first and end of the quarter are attached.

SAS 99

SAS 99 requires the auditor to identify and assess risk that may result in a misstatement due to fraud. The Treasurer, as the Chief Investment Officer, acknowledges that risks may occur. Risks may be associated with the selection of broker/dealers, diversification of investments and investment limitations. Through adherence to the Investment Policy and the Internal Controls listed in the policy, these risks are reduced. The Treasurer is actively reducing investment risk in several ways. Applications for broker/dealers are reviewed and selected by the Treasurer and the Investment Committee. A new position was established for an Assistant Investment Officer to analyze and assist with investments. To reduce the risk of diversification of investments and investment limitations, reports of investments purchased are prepared for Commissioners Court and audited by the Auditor's office. Lastly, to protect against potential fraud and embezzlement, the investments are secured through third party custody and safekeeping procedures. These programs and controls should mitigate the risk that may result in a misstatement due to fraud.

**POOLED FUNDS
 QUARTER ENDING JUNE 30, 2017**

| | Cash Account Trust Funds Management | BlackRock Provident | INVESCO AIM |
|---|--|--------------------------------|------------------------|
| Beginning Balance April 1, 2017 | 598,592.20 | 4,383,208.58 | 3,187,878.23 |
| Additions: | | | |
| April | 0.00 | 0.00 | 0.00 |
| April Interest | 322.85 | 2,181.08 | 1,642.71 |
| May | 0.00 | 0.00 | 0.00 |
| May Interest | 349.90 | 2,088.09 | 1,831.06 |
| June | 0.00 | 0.00 | 0.00 |
| June Interest | 396.17 | 2,395.69 | 2,069.25 |
| Withdrawals: | | | |
| April | 0.00 | 704,000.00 | 0.00 |
| May | 0.00 | 0.00 | 0.00 |
| June | 0.00 | 0.00 | 0.00 |
| Ending Balance June 30, 2017 | 599,661.12 | 3,685,873.44 | 3,193,421.25 |


 Stephanie Davenport
 County Treasurer

DIRECT INVESTMENTS

QUARTER ENDING JUNE 30, 2017

Direct Investments
Beginning Balance 30,938,124.73
 April 1, 2017

Details

| | | | Total Cost | Return .Par & Coupon Payments |
|--------------------|-----------|---------------|-----------------|----------------------------------|
| Coastal Securities | 912828A91 | 0.62755 Treas | | |
| First Southwest | 31331XLG5 | 0.69 FFCB | 10,014,397.32 | |
| Coastal Securities | 880591CU4 | 0.975 TVA | 12,503,200.99 | 10,075,000.00 |
| Matured | | | 8,420,526.42 | 12,585,000.00 |
| Matured | | | (10,014,397.32) | 8,500,000.00 |
| | | | (12,503,200.99) | (10,075,000.00) |
| | | | | (12,585,000.00) |

Ending Balance **8,420,526.42**
 June 30, 2017

#4 9B1
JUL 11 2017

Consent-Treasurer

Commissioners' Court-Regular Meeting

TO: Montgomery County Commissioners' Court

FROM: Stephanie Davenport, Treasurer

DATE: 07/11/2017

SUBJECT: CONSIDER AND APPROVE THE MONTHLY INVESTMENT REPORT FOR
JUNE 2017.

Attachments

MONTHLY INVESTMENT REPORT JUNE 2017

MONTGOMERY COUNTY
INVESTMENTS BY MATURITY DATE

| MATURITY DATE | INVESTMENT ID | TYPE | DESCRIPTION INSTITUTION SECURITY NUMBER | PURCHASE SOLD 1ST PAY | PURCHASE AMOUNT SALE AMOUNT POSTED INTEREST | FACE VALUE DISCOUNT/PREMIUM ACCRUED INTEREST | YIELD COUPON INT DATE | FREQ BASIS DAYS |
|---------------|-----------------|------|--|--|--|--|------------------------------|-----------------------|
| | AIM C/P CO 2008 | GA | GOVT - 62080 AIM CO 2008 FUNDING: | 07/30/10 CO 2008 | 35,987.66 .00 20.63 35,987.66 | 35,987.66 .00 .00 | .02000 .00000 06/01/17 | M P |
| | AIM FUNDS | GA | GOVERNMENT-62038 AIM INSTITUTIONAL FUNDS COMBO FUNDING: | 12/28/10 DEBT SER General LAW LIB2 RD-BR | 3,191,352.00 .00 1,831.06 96,304.02 6,381.04 163,352.48 2,925,314.46 | 3,191,352.00 .00 .00 | .00000 .00000 06/01/17 | E P |
| | BAIL BONDS | GA | GOVT SECURITIES TEXPOOL-1700600002 BAIL BOND ADM FUNDING: | 05/07/10 BAIL BDS | 12,173.41 .00 7.95 12,173.41 | 12,173.41 .00 .00 | .00000 .00000 05/31/17 | E P |
| | DEBT SERVICE | GA | Govt Pool TexPool 1700600005 FUNDING: | 04/14/10 Debt Svc | 553,444.93 .00 361.18 553,444.93 | 553,444.93 .00 .00 | .00000 .00000 05/31/17 | E P |
| | ELECTIONS | GA | Govt Pool-1700600003 TexPool ELECTIONS FUNDING: | 04/14/10 ELECTION | 462,237.45 .00 301.66 462,237.45 | 462,237.45 .00 .00 | .00000 .00000 05/31/17 | E P |
| | FICA | | U.S. BANK, N.A. 104791113871 FUNDING: | 08/28/13 DEBTSERV | 548,047.99 .00 302.39 548,047.99 | 548,047.99 .00 .00 | .13000 .00000 05/31/17 | E P |
| | FICA-GEN. FUND | | 104791113871-SUB-GF U S BANK, NA FUNDING: | 05/14/14 GENERAL | 12,641,447.57 .00 6,974.92 12,641,447.57 | 12,641,447.57 .00 .00 | .13000 .00000 05/31/17 | M D |
| | FM C/P CO 2006 | GA | Govt-654-0001607 FUNDS MGMT CO - SER 2006 FUNDING: | 04/13/10 CP CO 06 | 18,412.98 .00 10.75 18,412.98 | 18,412.98 .00 .00 | .00000 .00000 06/01/17 | E P |
| | FM C/P CO 2008 | GA | GOVT -654-0001705 FUNDS MGMT CO 2008 FUNDING: | 04/14/10 CO 2008 | 124,576.11 .00 72.74 124,576.11 | 124,576.11 .00 .00 | .00000 .00000 05/31/17 | E P |
| | FUNDS MGMT | GA | GOVT SECURITIES FUNDS Mgmt-654-0001158 COMBO FUNDING: | ADLT SVC DEBT SER | 599,264.95 .00 349.90 516,534.11 | 599,264.95 .00 .00 | .00000 .00000 06/01/17 | E P 360 |

JUL 11 2017

9151

MONTGOMERY COUNTY
INVESTMENTS BY MATURITY DATE

| MATURITY DATE | INVESTMENT ID | TYPE | DESCRIPTION INSTITUTION SECURITY NUMBER | PURCHASE SOLD 1ST PAY | PURCHASE AMOUNT SALE AMOUNT POSTED INTEREST | FACE VALUE DISCOUNT/PREMIUM ACCRUED INTEREST | YIELD COUPON INT DATE | FREQ BASIS DAYS |
|---------------|-----------------|-------|---|-----------------------|---|--|------------------------------|-----------------|
| | | | | GENERAL | 26,053.48 | | | |
| | | | | RD-BR | 56,677.36 | | | |
| | GENERAL FUND | GA | GOVERNMENT SECURITIES TEXPOOL-1700600004 GENERAL FUND FUNDING: | 05/12/10 | 93,634.76 .00 61.11 93,634.76 | 93,634.76 .00 .00 | .00000 .00000 05/31/17 | E P |
| | LOGIC | GA | CO BONDS SERIES 2012 JP MORGAN-6000558001 CO BDS SER.2012 FUNDING: | | 547,909.82 .00 500.32 547,909.82 | 547,909.82 .00 .00 | .00000 .00000 05/31/17 | E P |
| | LOGIC - R & B | LOGIC | 6000558003 JP MORGAN CHASE ROAD & BRIDGE FUNDING: | 07/01/14 | 18,788,271.97 .00 17,156.23 18,788,271.97 | 18,788,271.97 .00 .00 | .10000 .00000 05/31/17 | E P |
| | LOGIC CPRB 2016 | GA | LOGIC CAP PROJ RDBD 2016 JP MORGAN-6000558005 6000558005 FUNDING: | 01/21/16 | 36,012,109.99 .00 32,883.88 36,012,109.99 | 36,012,109.99 .00 .00 | .41000 .00000 05/31/17 | E P |
| | LOGIC INVESTMEN | GA | GOVT POOL LOGIC INVESTMENT 6000558002 FUNDING: | 01/15/14 | 77,304,630.55 .00 70,589.53 77,304,630.55 | 77,304,630.55 .00 .00 | .11000 .00000 05/31/17 | E P |
| | LOGIC RB 2016A | GA | CP TX RB 2016A JP MORGAN-6000558006 6000558006 FUNDING: | 12/21/16 | 71,787,560.15 .00 65,551.73 71,787,560.15 | 71,787,560.15 .00 .00 | .00000 .00000 05/31/17 | M P |
| | LOGIC-ADULT SER | | 6000558004 JP MORGAN ADULT SERVICES FUNDING: | 08/01/14 | 1,393,999.49 .00 1,272.91 1,393,999.49 | 1,393,999.49 .00 .00 | .00000 .00000 05/31/17 | E P |
| | LONE STAR POOL | GA | GOVERNMENT SECURITIES 170275 COMBO FUNDING: | 12/17/10 | 401,462.13 .00 247.39 401,462.13 | 401,462.13 .00 .00 | .00000 .00000 05/31/17 | E P |
| | PROVIDENT | GA | GOVERNMENT SECURITIES PROVIDENT-16903 COMBO FUNDING: | 02/08/11 | 3,683,477.75 .00 2,088.09 3,547,611.50 DEBT SER GENERAL LAW LIB | 3,683,477.75 .00 .00 | .00000 .00000 05/31/17 | E P 360 |
| | TEXAS CLASS | GA | GOVT POOL TEXAS CLASS | 01/06/12 | 76,930,316.11 .00 | 76,930,316.11 .00 | .00000 .00000 | E P |

MONTGOMERY COUNTY
INVESTMENTS BY MATURITY DATE

| MATURITY DATE | INVESTMENT ID | TYPE | DESCRIPTION INSTITUTION SECURITY NUMBER | PURCHASE SOLD 1ST PAY | PURCHASE AMOUNT SALE AMOUNT POSTED INTEREST | FACE VALUE DISCOUNT/PREMIUM ACCRUED INTEREST | YIELD COUPON INT DATE | FREQ BASIS DAYS |
|-----------------|-----------------|------|---|---|---|--|------------------------------------|-----------------------|
| | | | 0312-2001 FUNDING: | DEBT SER GENERAL | 70,867.03 38,355.67 76,891,960.44 | .00 | 05/31/17 | |
| | TEXSTAR POOL | GA | GOVERNMENT SECURITIES TexSTAR-1702213311 GENERAL FUND FUNDING: | 12/21/10 AP GRANT AP MAINT GENERAL RD & BR | 3,633,033.43 .00 2,323.42 692,279.86 .00 2,636,297.03 304,456.54 | 3,633,033.43 .00 .00 05/31/17 | .00000 E .00000 P | |
| TOTALS FOR DATE | | | | | 308,763,351.20 .00 273,774.82 | 308,763,351.20 .00 .00 | | |
| 09/03/17 | JP MORGAN CHASE | CD | 100077516213 JP MORGAN CHASE 100077516213 FUNDING: | 03/03/17 110-GEN 225-RMGT 235-RMDC 236-DP-C 237-DCRC 40011-10 | 11,327,775.19 .00 6,434.30 1,442,554.08 4,300,340.66 148,203.91 181,688.00 79,032.46 5,175,956.08 | 11,327,775.19 .00 .00 05/31/17 | .66000 M .00000 D | |
| 12/15/17 | COASTAL-TVA | GA | TENN.VA AUTH COMPASS BANK 880591CU4 FUNDING: | 12/22/16 CPRB.16A | 8,420,526.42 .00 .00 8,420,526.42 | 8,500,000.00 .00 9,722.22 | .97500 E 6.25000 P 353 | |
| TOTAL REPORT | | | | | 328,511,652.81 .00 280,209.12 | 328,591,126.39 .00 9,722.22 | | |

All Texas Counties and their investment of public fundas are governed by the Texas Public Funds 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: 7-5-17
Stephanie Davenport, County Treasurer

J Owen
MAY 23 2017

Consent-Treasurer

Commissioners' Court-Regular Meeting

TO: Montgomery County Commissioners' Court

FROM: Stephanie Davenport, Treasurer

DATE: 05/23/2017

SUBJECT: CONSIDER AND APPROVE THE MONTHLY INVESTMENT REPORT
FOR APRIL 2017.

Attachments

MONTHLY INVESTMENT REPORT APRIL 2017

05/05/17
MAY 23 2017

05/05/17

MONTGOMERY COUNTY
INVESTMENTS BY MATURITY DATE

PAGE 1

| MATURITY DATE | INVESTMENT ID | TYPE | DESCRIPTION INSTITUTION SECURITY NUMBER | PURCHASE SOLD 1ST PAY | PURCHASE AMOUNT SALE AMOUNT POSTED INTEREST | FACE VALUE DISCOUNT/PREMIUM ACCRUED INTEREST | YIELD COUPON INT DATE | FREQ BASIS DAYS |
|---------------|-----------------|------|--|--|--|--|------------------------------|-----------------------|
| | AIM C/P CO 2008 | GA | GOVT - 62080 AIM CO 2008 FUNDING: | 07/30/10 CO 2008 | 35,948.51 .00 16.01 35,948.51 | 35,948.51 .00 .00 | .02000 .00000 04/01/17 | M P |
| | AIM FUNDS | GA | GOVERNMENT-62038 AIM INSTITUTIONAL FUNDS COMBO FUNDING: | 12/28/10 DEBT SER General LAW LIB2 RD-BR | 3,187,878.23 .00 1,416.92 96,199.19 6,374.09 163,174.68 2,922,130.27 | 3,187,878.23 .00 .00 | .00000 .00000 04/01/17 | E P |
| | BAIL BONDS | GA | GOVT SECURITIES TEXPOOL-1700600002 BAIL BOND ADM FUNDING: | 05/07/10 BAIL BDS | 12,158.28 .00 6.40 12,158.28 | 12,158.28 .00 .00 | .00000 .00000 03/31/17 | E P |
| | DEBT SERVICE | GA | Govt Pool TexPool 1700600005 FUNDING: | 04/14/10 Debt Svc | 552,760.23 .00 291.96 552,760.23 | 552,760.23 .00 .00 | .00000 .00000 03/31/17 | E P |
| | ELECTIONS | GA | Govt Pool-1700600003 TexPool ELECTIONS FUNDING: | 04/14/10 ELECTION | 461,665.61 .00 243.81 461,665.61 | 461,665.61 .00 .00 | .00000 .00000 03/31/17 | E P |
| | FICA | | U.S. BANK, N.A. 104791113871 FUNDING: | 08/28/13 DEBTSERV | 547,462.12 .00 239.58 547,462.12 | 547,462.12 .00 .00 | .13000 .00000 03/31/17 | E P |
| | FICA-GEN. FUND | | 104791113871-SUB-GF U S BANK, NA FUNDING: | 05/14/14 GENERAL | 12,627,933.80 .00 5,526.20 12,627,933.80 | 12,627,933.80 .00 .00 | .13000 .00000 03/31/17 | M D |
| | FM C/P CO 2006 | GA | Govt-654-0001607 FUNDS MGMT CO - SER 2006 FUNDING: | 04/13/10 CP CO 06 | 18,383.37 .00 20.87 18,383.37 | 18,383.37 .00 .00 | .00000 .00000 04/01/17 | E P |
| | FM C/P CO 2008 | GA | GOVT -654-0001705 FUNDS MGMT CO 2008 FUNDING: | 04/14/10 YO 2008 | 124,409.79 .00 95.46 124,409.79 | 124,409.79 .00 .00 | .00000 .00000 03/31/17 | E P |
| | FUNDS MGMT | GA | GOVT SECURITIES FUNDS Mgmt-654-0001158 COMBO FUNDING: | ADLT SVC DEBT SER | 598,592.20 .00 288.00 515,954.23 | 598,592.20 .00 .00 | .00000 .00000 04/01/17 | E P 360 |

| MATURITY DATE | INVESTMENT ID | TYPE | DESCRIPTION INSTITUTION SECURITY NUMBER | PURCHASE SOLD 1ST PAY | PURCHASE AMOUNT SALE AMOUNT POSTED INTEREST | FACE VALUE DISCOUNT/PREMIUM ACCRUED INTEREST | YIELD COUPON INT DATE | FREQ BASIS DAYS |
|---------------|-----------------|-------|---|-----------------------------|---|--|-----------------------------|-----------------------|
| | | | | GENERAL | 26,024.23 | | | |
| | | | | RD-BR | 56,613.74 | | | |
| | GENERAL FUND | GA | GOVERNMENT SECURITIES | 05/12/10 | 93,518.94 | 93,518.94 | .00000 | E |
| | | | TEXPOOL-1700600004 | | .00 | .00 | .00000 | P |
| | | | GENERAL FUND | | 49.44 | .00 | 03/31/17 | |
| | | | FUNDING: | GENERAL | 93,518.94 | | | |
| | LOGIC | GA | CO BONDS SERIES 2012 | | 546,868.07 | 546,868.07 | .00000 | E |
| | | | JP MORGAN-6000558001 | | .00 | .00 | .00000 | P |
| | | | CO BDS SER.2012 | | 553.81 | .00 | 03/31/17 | |
| | | | FUNDING: | CO BD 12 | 546,868.07 | | | |
| | LOGIC - R & B | LOGIC | 6000558003 | 07/01/14 | 18,751,040.28 | 18,751,040.28 | .10000 | E |
| | | | JP MORGAN CHASE | | .00 | .00 | .00000 | P |
| | | | ROAD & BRIDGE | | 21,190.24 | .00 | 03/31/17 | |
| | | | FUNDING: | RD/BRIDG | 18,751,040.28 | | | |
| | LOGIC CPRB 2016 | GA | LOGIC CAP PROJ RDBD 2016 | 01/21/16 | 35,936,085.83 | 35,936,085.83 | .41000 | E |
| | | | JP MORGAN-6000558005 | | .00 | .00 | .00000 | P |
| | | | 6000558005 | | 47,409.44 | .00 | 03/31/17 | |
| | | | FUNDING: | RB 2016 | 35,936,085.83 | | | |
| | LOGIC INVESTMEN | GA | GOVT POOL | 01/15/14 | 77,165,932.71 | 77,165,932.71 | .11000 | E |
| | | | LOGIC INVESTMENT | | .00 | .00 | .00000 | P |
| | | | 6000558002 | | 66,064.49 | .00 | 03/31/17 | |
| | | | FUNDING: | GENERAL | 77,165,932.71 | | | |
| | LOGIC RB 2016A | GA | CP TX RB 2016A | 12/21/16 | 71,658,693.94 | 71,658,693.94 | .00000 | M |
| | | | JP MORGAN-6000558006 | | .00 | .00 | .00000 | P |
| | | | 6000558006 | | 61,447.14 | .00 | 03/31/17 | |
| | | | FUNDING: | RB 2016A | 71,658,693.94 | | | |
| | LOGIC-ADULT SER | | 6000558004 | 08/01/14 | 1,391,498.43 | 1,391,498.43 | .00000 | E |
| | | | JP MORGAN | | .00 | .00 | .00000 | P |
| | | | ADULT SERVICES | | 1,191.31 | .00 | 03/31/17 | |
| | | | FUNDING: | ADULTSER | 1,391,498.43 | | | |
| | LONE STAR POOL | GA | GOVERNMENT SECURITIES | 12/17/10 | 400,988.53 | 400,988.53 | .00000 | E |
| | | | 170275 | | .00 | .00 | .00000 | P |
| | | | COMBO | | 199.77 | .00 | 03/31/17 | |
| | | | FUNDING: | GENERAL | 400,988.53 | | | |
| | PROVIDENT | GA | GOVERNMENT SECURITIES | 02/08/11 | 3,679,208.58 | 3,679,208.58 | .00000 | E |
| | | | PROVIDENT-16903 | | .00 | .00 | .00000 | P |
| | | | COMBO | | 2,012.76 | .00 | 03/31/17 | 360 |
| | | | FUNDING: | C/P-2012 | 3,543,499.80 | | | |
| | | | DEBT SER | | 8,073.07 | | | |
| | | | GENERAL | | 4,268.94 | | | |
| | | | LAW LIB | | 123,366.77 | | | |
| | TEXAS CLASS | GA | GOVT POOL | 01/06/12 | 76,792,701.37 | 76,792,701.37 | .00000 | E |
| | | | TEXAS CLASS | | .00 | .00 | .00000 | P |

05/05/17

MONTGOMERY COUNTY
INVESTMENTS BY MATURITY DATE

PAGE 3

| MATURITY DATE | INVESTMENT ID | TYPE | DESCRIPTION INSTITUTION SECURITY NUMBER | PURCHASE SOLD 1ST PAY | PURCHASE AMOUNT SALE AMOUNT POSTED INTEREST | FACE VALUE DISCOUNT/PREMIUM ACCRUED INTEREST | YIELD COUPON INT DATE | FREQ BASIS DAYS |
|-----------------|-----------------|------|---|--------------------------|---|--|-----------------------------|-----------------------|
| | | | 0312-2001 | | 64,804.06 | .00 | 03/31/17 | |
| | | | FUNDING: | DEBT SER | 38,287.06 | | | |
| | | | | GENERAL | 76,754,414.31 | | | |
| | TEXSTAR POOL | GA | GOVERNMENT SECURITIES | 12/21/10 | 3,628,580.80 | 3,628,580.80 | .00000 | E |
| | | | TexSTAR-1702213311 | | .00 | .00 | .00000 | P |
| | | | GENERAL FUND | | 1,930.90 | .00 | 03/31/17 | |
| | | | FUNDING: | AP GRANT | 692,279.86 | | | |
| | | | | AP MAINT | .00 | | | |
| | | | | GENERAL | 2,632,217.54 | | | |
| | | | | RD & BR | 304,083.40 | | | |
| TOTALS FOR DATE | | | | | 308,212,309.62 | 308,212,309.62 | | |
| | | | | | .00 | .00 | | |
| | | | | | 274,998.57 | .00 | | |
| 09/03/17 | JP MORGAN CHASE | CD | 100077516213 | 03/03/17 | 11,308,613.54 | 11,308,613.54 | .66000 | M |
| | | | JP MORGAN CHASE | | .00 | .00 | .00000 | D |
| | | | 100077516213 | | .00 | .00 | | |
| | | | FUNDING: | 110-GEN | 1,440,113.90 | | | |
| | | | | 225-RMGT | 4,293,066.36 | | | |
| | | | | 235-RMDC | 147,953.22 | | | |
| | | | | 236-DP-C | 181,380.67 | | | |
| | | | | 237-DCRC | 78,898.77 | | | |
| | | | | 40011-10 | 5,167,200.62 | | | |
| 12/15/17 | COASTAL-TVA | GA | TENN.VA AUTH | 12/22/16 | 8,420,526.42 | 8,500,000.00 | .97500 | E |
| | | | COMPASS BANK | | .00 | .00 | 6.25000 | P |
| | | | 880591CU4 | | .00 | 9,722.22 | | 353 |
| | | | FUNDING: | CPRB.16A | 8,420,526.42 | | | |
| TOTAL REPORT | | | | | 327,941,449.58 | 328,020,923.16 | | |
| | | | | | .00 | .00 | | |
| | | | | | 274,998.57 | 9,722.22 | | |

All Texas Counties and their investment of public fundas are governed by the Texas Public Funds 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 5/16/17
Stephanne Davenport, County Treasurer