



COLLIN COUNTY

Auditor's Office
2300 Bloomdale Rd.
Suite 3100
McKinney, Texas 75071
www.collincountytx.gov

To: Commissioners Court

From: Jeff May – County Auditor

Date: April 25, 2016

Re: Investment Report – 1st Quarter (FY 2016)

On December 31, 2015, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$501,382,844. As required by Collin County's Investment Policy and in accordance with Government Code 2256, all investments were made with the following objectives in order of priority. First, the safety of the principal and maintenance of adequate liquidity were given the highest consideration. Second, diversification was accomplished by investing county funds into five separate PFIA investment pools (LOGIC, Texas Class, Texas TERM, TexPool and TexSTAR), as well as by purchasing Certificates of Deposit, Federal Agency, US Treasury, and Municipal Bonds.

The weighted average maturity (WAM) for investments was 0.643 years, and yield to maturity (YTM) was 0.483%, which compares to 0.712 WAM and 0.429% YTM for prior year 1st quarter.

During the FY16 1st quarter, our overnight pools experienced a seasonal increase from the prior quarter by \$31,914,792, due primarily to the timing of property tax receipts. Increases in value were also reflected in Certificates of Deposit, including "ICS" Federal Insured Cash Account by \$76,825,081, while Bonds decreased by \$6,891,822.

Bond investment activity during the quarter consisted of one bond called, two bonds matured, and zero bonds purchased. The total interest earned for all investments during this quarter totaled \$652,129.

Attached is our Collin County Quarterly Investment Report which consists of a Statement of Investment Position, a Summary Statement by Group, Investment Details, and Schedules of Investments by Fund.



Collin County, Texas
QUARTERLY INVESTMENT REPORT
Quarter Ending December 31, 2015

STATEMENT OF INVESTMENT POSITION

The investments held in Collin County portfolio are managed in full compliance with the Public Funds Investment Act (Government Code 2256.023), and with the Investment Policy and strategy of Collin County Government.

	OPERATING GROUP			NON-OPERATING GROUP			CAPITAL PROJECTS GROUP			TOTAL PORTFOLIO		
	Prior Year Market Value 12/31/14	Beginning Market Value 09/30/15	Ending Market Value 12/31/15	Prior Year Market Value 12/31/14	Beginning Market Value 09/30/15	Ending Market Value 12/31/15	Prior Year Market Value 12/31/14	Beginning Market Value 09/30/15	Ending Market Value 12/31/15	Prior Year Market Value 12/31/14	Beginning Market Value 09/30/15	Ending Market Value 12/31/15
Cash in Bank	6,833,968	70,839,646	14,715,962							6,833,968	70,839,646	14,715,962
PFIA Investment Pools	244,097,038	133,324,418	161,387,051						3,852,159	244,097,038	133,324,418	165,239,210
Cash Equivalent Investments	21,716,461	47,231,087	46,717,488			61,153,085				21,716,461	47,231,087	107,870,573
Certificates of Deposit				33,126,861	34,710,814	50,763,919				86,540,035	126,648,119	142,833,714
Federal/Agency Bonds				50,685,226	57,276,595	50,789,251	53,413,174	91,937,305	92,069,795	50,685,226	57,276,595	50,789,251
Municipal Bonds				20,613,232	20,338,612	19,934,134				20,613,232	20,338,612	19,934,134
TOTALS	272,647,467	251,395,151	222,820,501	104,425,319	112,326,021	182,640,389	53,413,174	91,937,305	95,921,954	430,485,960	455,658,477	501,382,844

CALL DATE		MATURITY DATE		BENCHMARK*
Weighted Yield to Call (YTC):	0.477%	Weighted Yield to Maturity (YTM):	0.483%	1 Yr Treasury Bill: 0.370%
Weighted Average Maturity (WAM):	0.462 Years	Weighted Average Maturity (WAM):	0.643 Years	2 Yr Treasury Bill: 0.710%
				3 Yr Treasury Bill: 1.010%
* Source for Benchmark Rates: Federal Reserve Government Website				

In accordance with Government Code 2256.005 Sections f-i, The Investment Officers of Collin County are required to:

- (1) Disclose a personal business relationship with a business organization offering to sell investments to the organization; and,
- (2) Disclose whether he/she is related within the second degree by affinity of consanguinity to an individual seeking to sell an investment to the entity;

In addition, A report shall be presented to the governing body on changes to the Public Funds Investment Act within six months after the end of each regular legislative session (Government Code 2256.007).

Authorized By Investment Officers:


Jeffery May, County Auditor

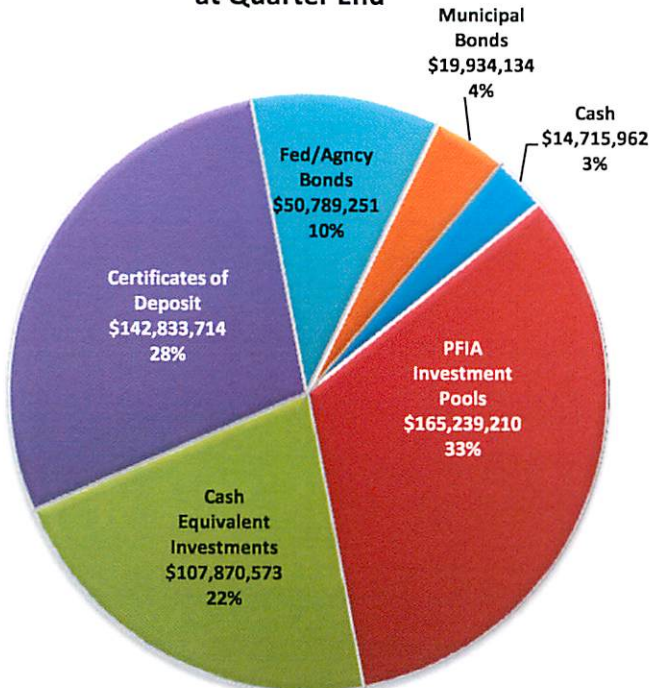

Monika Arris, Budget Director



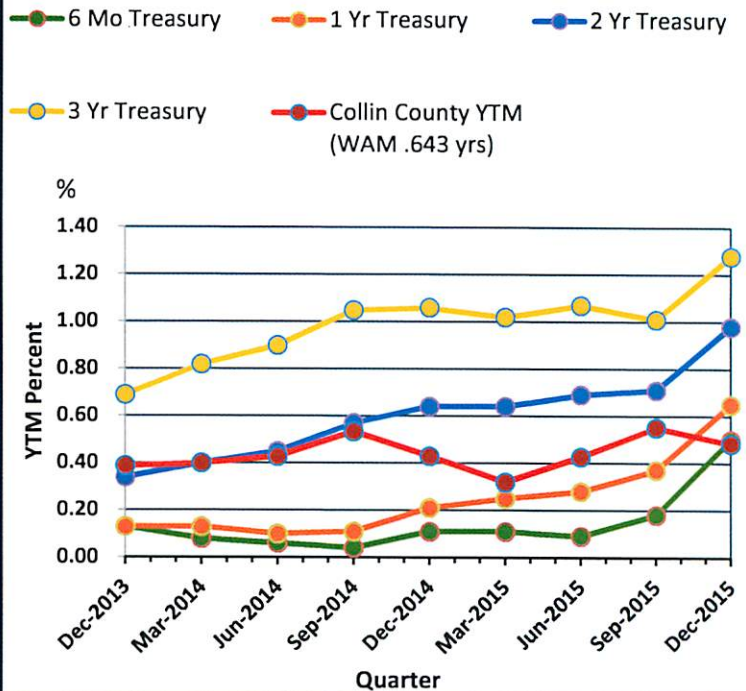
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TOTAL PORTFOLIO

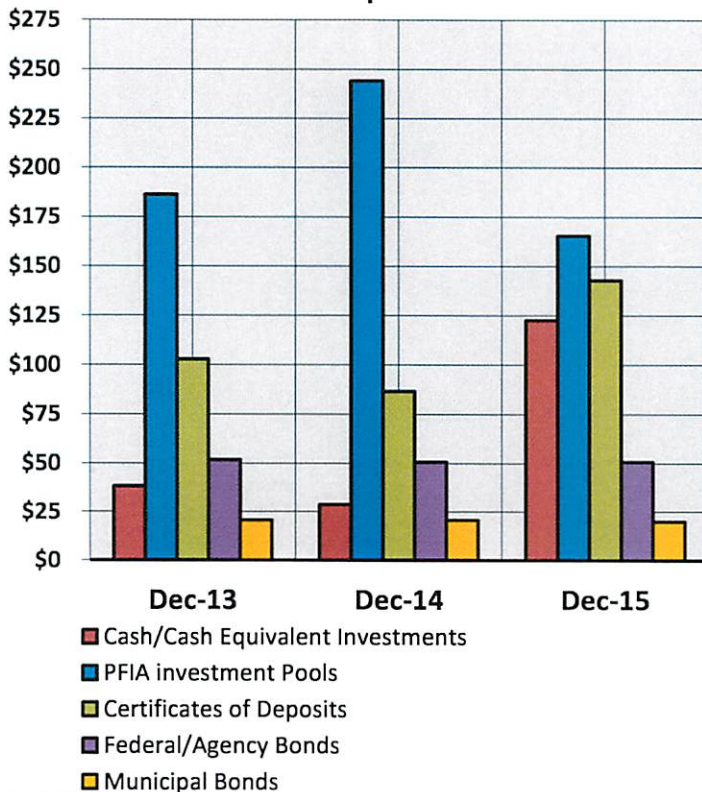
**Portfolio Composition by Type
at Quarter End**



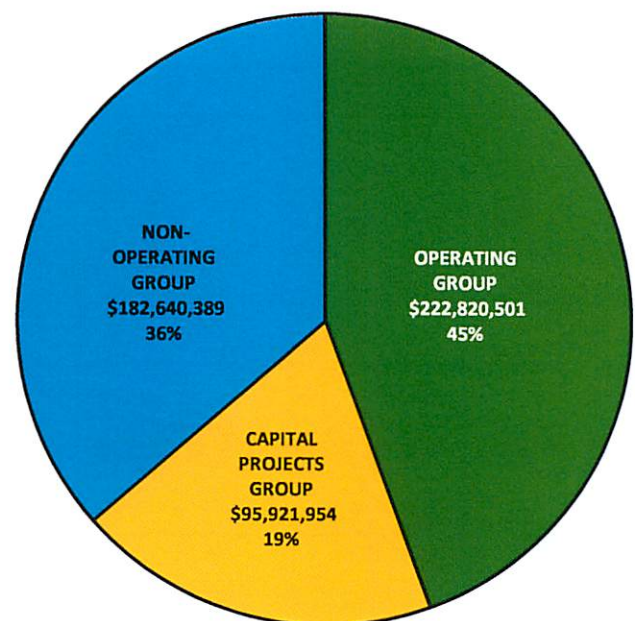
Benchmark Two Year Comparison



**Portfolio Position Type
Three Year Comparison**



**Portfolio Composition by
Investment Pool Group
at Quarter End**





Collin County, Texas
QUARTERLY INVESTMENT REPORT
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TOTAL PORTFOLIO
Summary Statement by Group

		Calculations based on MATURITY date			Calaculations based on CALL date		
POOLED FUND GROUP		Weighted Yield to Maturity (YTM)	Weighted Average Maturity (WAM)	Benchmark *	Weighted Yield to Call (YTC)	Weighted Average Maturity (WAM)	
Operating Group		0.192%	0.004	0.17%	0.192%	0.004	
PFIA Investment Pools		0.189%	0.004	1 Mo Treasury	0.189%	0.004	
Cash Equivalent Investments		0.200%	0.003		0.200%	0.003	
Non-Operating Group		0.726%	1.192	0.980%	0.710%	0.708	
Cash Equivalent Investments		0.276%	0.000	2 Yr Treasury	0.276%	0.000	
Certificates of Deposit		0.166%	0.197		0.166%	0.197	
Federal/Agency Bonds		1.603%	3.755		1.553%	2.013	
Municipal Bonds		1.297%	0.854		1.297%	0.854	
Capital Projects Group		0.653%	0.983	0.650%	0.653%	0.983	
PFIA Investment Pools		0.386%	0.259	1 yr Treasury	0.386%	0.259	
Certificates of Deposit		0.664%	1.014		0.664%	1.014	

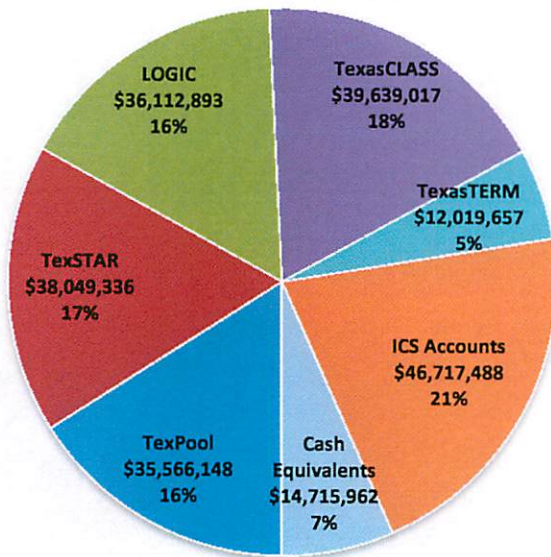
POOLED FUND GROUP	Beginning Book Value 09/30/15	Increases	Decreases	Interest Earned	Amortization / Accretion	Ending Book Value 12/31/15	Beginning Market Value 09/30/15	Unrealized Gain / (Loss) Market Adj	Ending Market Value 12/31/15	Interest Accrued
Operating Group										
PFIA Investment Pools	133,324,418	115,744,720	(87,758,491)	76,404	-	161,387,051	133,324,418	-	161,387,051	5,178
Cash Equivalent Investments	47,231,087	-	(537,116)	23,517	-	46,717,488	47,231,087	-	46,717,488	3
Sub-Total	180,555,505	115,744,720	(88,295,607)	99,921	-	208,104,539	180,555,505	-	208,104,539	5,181
Non-Operating Group										
Cash Equivalent Investments	-	61,152,810	-	-	-	61,153,085	-	-	61,153,085	-
Certificates of Deposit	34,710,814	16,000,000	(2,504)	55,609	-	50,763,919	34,710,814	-	50,763,919	5,798
Federal/Agency Bonds	57,014,811	-	(6,203,578)	203,578	(5,728)	51,009,083	57,276,595	(484,938)	50,789,251	132,435
Municipal Bonds	20,208,497	49,435	(450,816)	136,374	(72,311)	19,871,179	20,338,612	(264,478)	19,934,134	189,587
Sub-Total	111,934,122	77,202,245	(6,656,898)	395,561	(78,039)	182,797,266	112,326,021	(749,416)	182,640,389	327,820
Capital Projects Group										
PFIA Investment Pools	-	3,852,127.00	(3,716.00)	3,748.00	-	3,852,159.00	-	-	3,852,159.00	-
Certificates of Deposit	91,937,305	-	(20,409)	152,899	-	92,069,795	91,937,305	-	92,069,795	47,292
Sub-Total	91,937,305	3,852,127	(24,125)	156,647	-	95,921,954	91,937,305	-	95,921,954	47,292
Grand Totals:	384,426,932	196,799,092	(94,976,630)	652,129	(78,039)	486,823,759	384,818,831	(749,416)	486,666,882	380,293



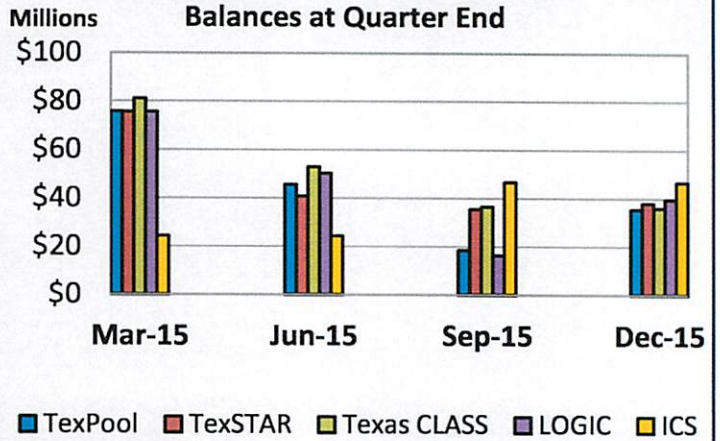
Collin County, Texas
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OPERATING GROUP

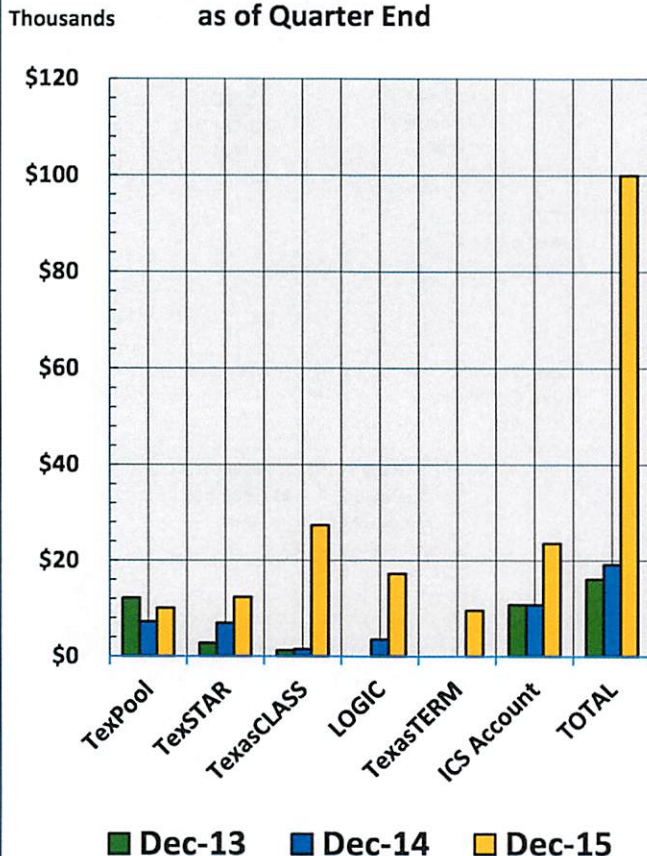
**Operating Investments by Type
 at Quarter End**



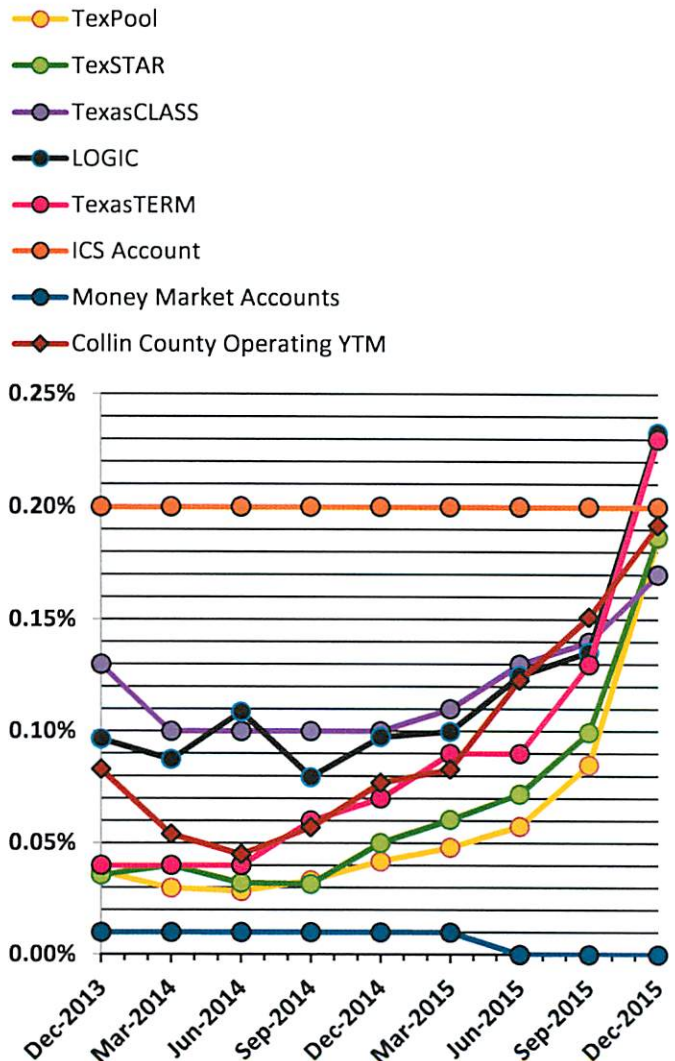
**Operating Investments Comparison
 Balances at Quarter End**



**Operating Comparison
 YTD Interest Earnings
 as of Quarter End**



**Operating Comparison
 Yields at Quarter End**





Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending December 31, 2015

OPERATING
Investment Details

OPERATING GROUP	Yield to Maturity (YTM)	Beginning Book Value 9/30/15	Increases	Decreases	Interest Earned QTD	Ending Book Value 12/31/15	Beginning Market Value 9/30/15	Ending Market Value 12/31/15	Interest Accrued	Maturity Date
PFIA Investment Pools										
TexPool	0.1311%	18,503,402	17,110,702	(58,000)	10,044	35,566,148	18,503,402	35,566,148		
TexSTAR	0.1374%	35,487,007	2,550,000	-	12,329	38,049,336	35,487,007	38,049,336		
LOGIC	0.1868%	36,656,712		(561,000)	17,181	36,112,893	36,656,712	36,112,893		
Texas CLASS	0.2733%	16,417,688	85,068,000	(61,874,000)	27,329	39,639,017	16,417,688	39,639,017		
Texas TERM DAILY										
Texas TERM #1247-01 (DL)	0.1767%	72,216		(72,216)	-	-	72,216	-		
Texas TERM #1247-00 (DL)	0.1767%	11,407,483		(10,406,702)	974	1,001,755	11,407,483	1,001,755		
FIXED/TERM										
FX1247000610151	0.3300%	11,000,000		(11,006,663)	6,663	-	11,000,000	-		12/07/15
FX1247010713151	0.3900%	3,779,910		(3,779,910)	-	-	3,779,910	-		04/05/16
FX1247001208151	0.2600%	-	11,016,018		1,884	11,017,902	-	11,017,902	1,884	02/08/16
		133,324,418	115,744,720	(87,758,491)	76,404	161,387,051	133,324,418	161,387,051	1,884	
Cash Equivalent Investments										
Legacy Bank ICS Account	0.2000%	46,693,971			23,517	46,717,488	46,693,971	46,717,488		
ANB Seacap Cash Holdings (Sold to NON-OPER Pool)	0.0000%	503,790		(503,790)	-	-	503,790	-	3	
ANB Custody Cash Holdings (Sold to NON-OPER Pool)	0.0000%	33,326		(33,326)	-	-	33,326	-		
		47,231,087	-	(537,116)	23,517	46,717,488	47,231,087	46,717,488	3	
		180,555,505	115,744,720	(88,295,607)	99,921	208,104,539	180,555,505	208,104,539	1,887	



Collin County, Texas
QUARTERLY INVESTMENT REPORT
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OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 12/31/15	YTD Interest Earned	% of Total Invested
<u>General Funds</u>				
001	General	44,887,817	21,553	21.570%
002	Housing Finance Corp	245,766	118	0.118%
003	Records Archive Fund	5,190,259	2,492 *	2.494%
005	Dis Cts Rec Tech Fund	359,470	173 *	0.173%
499	Permanent Improvements	9,024,870	4,334	4.337%
		59,708,182	28,670	28.692%
<u>Special Revenue Funds</u>				
010	Road and Bridge	10,647,083	5,112	5.116%
011	Farm and Market	20,278	10	0.010%
012	Lateral Road	881,082	423	0.423%
013	Judicial Appellate	156,687	75 *	0.075%
015	Court Reporters	174,333	84 *	0.084%
021	Law Library	2,814,381	1,351 *	1.352%
025	Co Clrk Rec Mgmt & Pres	4,573,498	2,196 *	2.198%
026	Dist Clrk Rec Mgmt & Pres	353,399	170 *	0.170%
028	Justice Court Tech Fund	763,677	367 *	0.367%
029	Courthouse Security	575,977	277 *	0.277%
031	Economic Development 2001	64,364	31	0.031%
033	Contract Elections	2,711,504	1,302	1.303%
036	Sheriff Forfeiture	372,480	179	0.179%
037	DA State Forfeiture	456,111	219	0.219%
038	DA Service Fee	256,790	123 *	0.123%
039	Meyers Park Foundation	15,143	7	0.007%
040	Health Care Foundation	943,966	454	0.454%
044	County Rec Mgmt & Pres	1,054,651	507 *	0.507%
046	Juvenile Case Manager Fnd	238,262	114 *	0.114%
047	Court Initiated Guardnshp	232,270	112 *	0.112%
049	DA Pretrial Intervntn Prg	588,135	283 *	0.283%
050	Specialty Court	181,202	87 *	0.087%
051	SCAAP	606,805	292	0.292%
052	Cty Crts Technology Fund	199,884	96 *	0.096%
053	Dis Cts Technology Fund	147,054	71 *	0.071%
054	Probate Contributions Fnd	467,828	225	0.225%
055	CCLC Court Rec Presrvtn	299,066	144 *	0.144%
056	Dis Clrk Crt Rec Presrvtn	331,466	159 *	0.159%
057	DA Apportionment	87,265	42	0.042%
058	Justice Crt Bldg Security	204,442	98 *	0.098%
		30,419,083	14,610	14.618%
<u>Grant Funds</u>				
184	RTR-Outer Loop PH3 75-121	866,110	416	0.416%
198	LEOSE Education	96,578	46	0.046%
		962,688	462	0.462%
<u>Debt Service Fund</u>				
399	Debt Service Fund	24,634,055	11,828	11.837%
		24,634,055	11,828	11.837%



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending December 31, 2015

OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 12/31/15	YTD Interest Earned	% of Total Invested
<u>Capital Project Funds</u>				
<u>Permanent Improvement Bonds</u>				
403	Ltd Tax Perm Imp 2000	12,776	6	0.006%
404	Lmt'd Tax P/I Series '01	305,156	147	0.147%
405	Ltd Tax Perm Imp 2002	1,199,794	577	0.577%
406	Ltd Tax Perm Imp 2004	26,281	13	0.013%
407	Lmt'd Tax Perm Imp 2005	97,660	47	0.047%
408	Lmt'd Tax Perm Imp Bds '06	401,917	193	0.193%
411	Ltd Tax Perm Imp 2007	66,696	32	0.032%
412	Ltd TX PI 2008 07Proj	43,391	21	0.021%
413	LTD TAX PI 2008 03PROJ	71,873	35	0.035%
414	Ltd Tax PI Bds 2009	1,165,995	560	0.560%
415	Ltd TX PI BAB Bds 2009B	434,753	209	0.209%
416	Ltd Tax PI Bds 2011	467,369	225	0.225%
417	Ltd Tax Perm Imp 2012	1,372,822	659	0.660%
418	Ltd Tax Perm Imp 2013	1,002,847	482	0.482%
419	Ltd Tax P/I 2014	1,452,555	697	0.698%
420	Ltd Tax P/I 2015	2,301,464	1,105	1.106%
		10,423,349	5,008	5.011%
<u>Road Bonds</u>				
421	Unlimited Road Bond 99	1,873,640	899	0.900%
422	Unlimited Road Bond 99A	207,465	100	0.100%
423	Unlimited Road Bond 00/01	811,523	390	0.390%
425	Unlmt'd Tax Rd Bonds 2004	1,161,926	558	0.558%
426	Unlmt'd Tax Road Bond 2005	1,111,719	534	0.534%
427	Unlmt'd Tax Road Bds '06	1,037,135	498	0.498%
428	Unlimited Road Bond 95/97	155,692	75	0.075%
430	Unltd Tax Rd Bds 2007	4,103,403	1,970	1.972%
431	Unltd Tx Rd Bds 08 03Proj	587,317	282	0.282%
432	Unltd Rd Bds 2008 07Proj	3,672,858	1,764	1.765%
433	Unltd Tax Road Bds 2009	962,466	462	0.462%
434	UNLTD TX RD BAB 2009B	8,171	4	0.004%
435	Unltd Tax Rd Bds 2011	5,121,075	2,459	2.461%
436	UNLTD TAX ROAD BD 2012	2,127,895	1,022	1.023%
437	Unlmt'd Tax Road Bond 2013	19,242,763	9,240	9.247%
439	Unltd Tax Road Bd 2014	529,285	254	0.254%
440	Unltd Tax Road Bd 2015	495	-	0.000%
		42,714,828	20,511	20.525%
<u>Tax Notes</u>				
441	Tax Notes Series 2002	1,099,082	528	0.528%
442	Tax Notes Series 2004	4,740,722	2,276	2.278%
443	Tax Notes 2006	1,483,735	712	0.713%
445	Capital Improvement TN 01	496,287	238	0.238%
446	Capital Imp T/N 01A	184,806	89	0.089%
		8,004,632	3,843	3.846%
	Total Capital Project Funds	61,142,809	29,362	29.382%



Collin County, Texas
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OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 12/31/15	YTD Interest Earned	% of Total Invested
<u>Internal Service Funds</u>				
501	Liability Insurance	1,220,280	586	0.586%
502	Workers' Compensation Ins	1,043,772	502	0.502%
503	Flexible Benefit	163,469	79 **	0.079%
504	Unemployment Insurance	690,429	332	0.332%
505	Insurance Claim	1,194,350	574	0.574%
507	Animal Safety Fund	1,084,773	521	0.521%
		<u>5,397,073</u>	<u>2,594</u>	<u>2.594%</u>
<u>Other Funds</u>				
599	CC Toll Road Authority	21,742,333	10,440	10.448%
650	Judicial District	2,936,772	1,410	1.411%
701	State Fees Agency	879,770	423 *	0.423%
702	Unclaimed Holdings	281,778	135 *	0.135%
		<u>25,840,653</u>	<u>12,408</u>	<u>12.417%</u>
	Total Operating Investments	<u>208,104,543</u>	<u>99,934</u>	<u>100.002%</u>
	Rounding Difference	(4)	(13)	
Total Book Value as of 12/31/15		208,104,539	99,921	

Notes

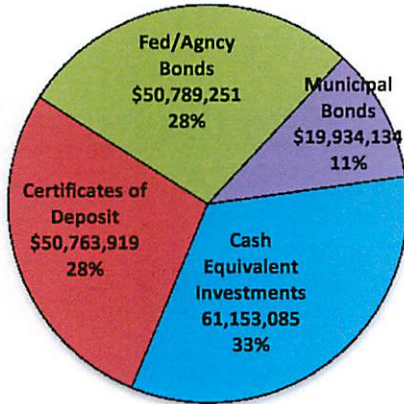
- * Interest is recorded in Fund 001 General Fund
 ** Interest is recorded in Fund 505 Insurance Claim



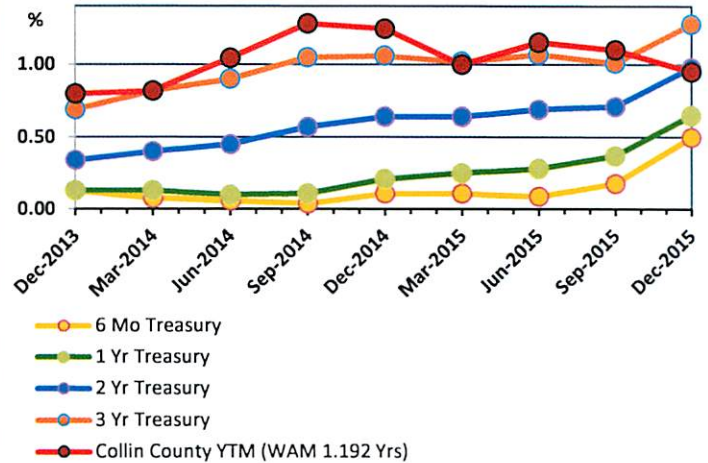
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NON-OPERATING GROUP

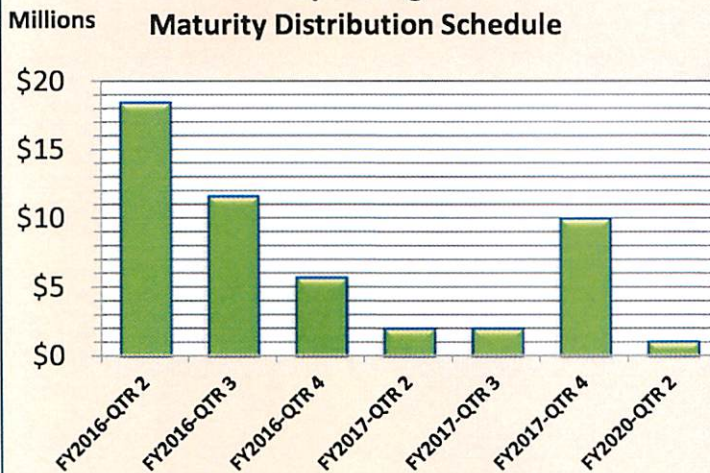
**Non-Operating Investments
by Type at Quarter End**



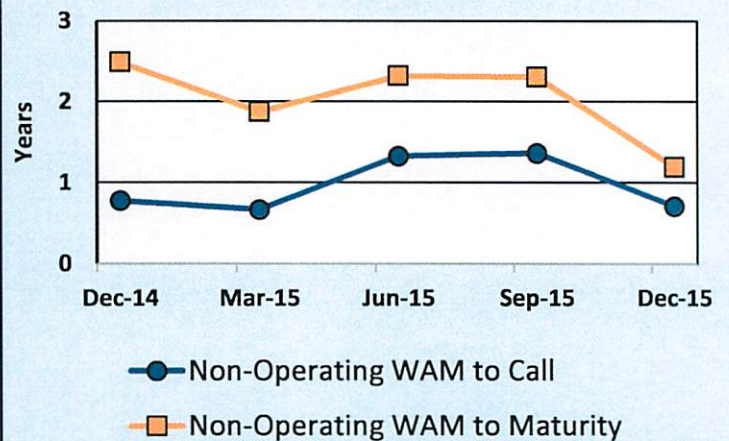
**Non-Operating Yields to Maturity
Benchmark Comparison**



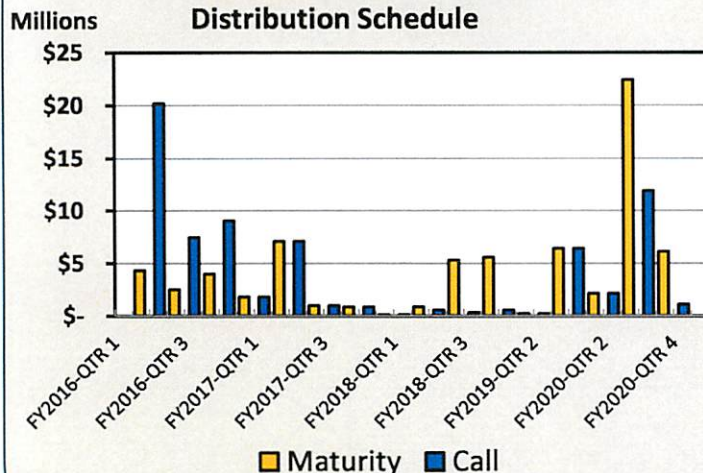
**Non-Operating CD's
Maturity Distribution Schedule**



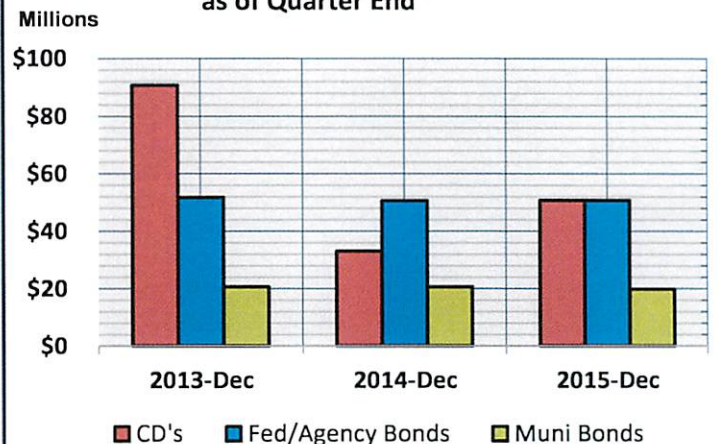
**Non-Operating
Weighed Average Maturity**



**Non-Operating Bonds Maturity
Distribution Schedule**



**Non-Operating Investments
Three Year Comparison
as of Quarter End**





Collin County, Texas
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NON-OPERATING
Investment Details

NON-OPERATING GROUP	Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 9/30/15	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 12/31/15	Beginning Market Value 9/30/15	Unrealized Gain / (Loss) Market Adj	Ending Market Value 12/31/15	Interest Accrued	Maturity / Call Date	Callable
Cash Equivalent Investments																
American National Bank																
	Custody Cash Holdings (Sold from OPER Pool)			0.000%	-	344,585		3		344,588	-		344,588			N
	SeaCap Cash Holdings (Sold from OPER Pool)			0.000%	-	808,225		25		808,260	-		808,260			N
	Legacy Bank #70145727 (NEW ACCOUNT)			0.281%	-	60,000,000		247		60,000,247	-		60,000,247			N
					-	61,152,810	-	275	-	61,153,085	-	-	61,153,085	-		
Certificates of Deposit																
Legacy Bank																
	CD #200573215			0.450%	2,133,103			2,473		2,135,576	2,133,103		2,135,576		04/08/16	N
	CD #200573218			0.450%	2,133,103			2,473		2,135,576	2,133,103		2,135,576		04/08/16	N
	CD #200573221			0.450%	2,133,103			2,473		2,135,576	2,133,103		2,135,576		04/08/16	N
	CD #200573224			0.450%	2,133,103			2,473		2,135,576	2,133,103		2,135,576		04/08/16	N
	CD #200573228			0.450%	1,066,662			1,237		1,067,789	1,066,662		1,067,789		04/08/16	N
	CD #200532700			0.450%	2,424,611			2,811		2,427,322	2,424,611		2,427,322		03/28/16	N
	CD #201002708			0.350%	2,288,682			2,064		2,290,746	2,288,682		2,290,746		08/04/16	N
	CD #201002728			0.350%	2,033,138			1,833		2,034,971	2,033,138		2,034,971		08/04/16	N
	CD #201007026			0.350%	1,002,448			904		1,003,352	1,002,448		1,003,352		01/16/17	N
	CD #201007024			0.300%	376,787			290		376,077	376,787		376,077		07/16/16	N
	CD #60050000103			0.350%	1,001,766			884		1,002,650	1,001,766		1,002,650		03/30/17	N
	CD #60050000184			0.350%	1,001,478			884		1,002,362	1,001,478		1,002,362		04/29/17	N
	CD #60050000244			0.350%	1,001,190			884		1,002,074	1,001,190		1,002,074		05/29/17	N
	CD #200559207R1			0.700%	1,957,599			3,456		1,961,055	1,957,599		1,961,055		08/07/17	N
	CD #201002724R1			0.850%	1,020,926			2,236		1,023,162	1,020,926		1,023,162		02/02/20	N
	CD #201005479R1			0.780%	8,003,627			16,088		8,019,715	8,003,627		8,019,715		09/28/17	N
	CD #60050000477-PURCH			0.250%	-	16,000,000		8,330		16,008,330	-		16,008,330		01/15/16	N
	CD #60050000377			0.520%	1,000,698			1,312		1,002,010	1,000,698		1,002,010		08/12/16	N
					32,710,814	16,000,000	-	53,105	-	48,763,919	32,710,814	-	48,763,919	-		
TexasTERM																
	CD #1247010602151			0.490%	2,000,000		(2,504)	2,504		2,000,000	2,000,000		2,000,000	5,798	06/01/16	N
					2,000,000	-	(2,504)	2,504	-	2,000,000	2,000,000	-	2,000,000	5,798		
Federal/Agency Bonds																
American National Bank																
	CUSIP #3136G1JW0-CALLED	Fannie Mae	AA+	0.949%	1.122%	3,000,000	(3,001,594)	1,594		-	3,001,203	-	-		10/19/15	Y
	CUSIP #912828KW9	US Treasury	AA+		1.417%	407,804	(3,292)	3,292	(1,819)	405,985	411,076	(3,574)	407,502	1,145	05/31/16	N
	CUSIP #31359MH89	Fannie Mae	AA+		2.427%	252,776	(3,125)	3,125	(1,523)	251,252	255,430	(3,100)	252,330	3,681	03/15/16	N
	CUSIP #3137EACT4	Freddie Mac	AA+		1.139%	311,764	(1,938)	1,938	(673)	311,091	314,398	(2,013)	312,385	732	05/27/16	N
	CUSIP #3137EACW7#1	Freddie Mac	AA+		1.152%	251,879	(1,250)	1,250	(522)	251,357	253,434	(1,517)	251,917	1,750	08/25/16	N
	CUSIP #3137EACW7#2	Freddie Mac	AA+		0.351%	30,373	(150)	150	(104)	30,269	30,661	(225)	30,336	210	08/25/16	N
	CUSIP #3135G0GY3	Fannie Mae	AA+		1.215%	425,190	(1,328)	1,328	(35)	425,155	429,058	(2,464)	426,594	2,228	01/30/17	N
	CUSIP #3137EADC0	Freddie Mac	AA+		1.089%	299,630	(750)	750	65	299,695	301,907	(1,658)	300,249	942	03/08/17	N
	CUSIP #3134G3K82	Freddie Mac	AA+		0.769%	299,927	(563)	563	13	299,940	300,823	(1,394)	299,429	588	03/27/17	N
	CUSIP #31398ADM1	Fannie Mae	AA+		0.776%	241,385	(3,023)	3,023	(2,413)	238,972	242,859	(3,892)	238,967	638	06/12/17	N
	CUSIP #3134G3ZH6	Freddie Mac	AA+		1.000%	600,000	(1,250)	1,250		600,000	602,846	(2,694)	600,162	2,167	07/25/17	N
	CUSIP #313380EC7	Fed Home Ln Bank	AA+		0.768%	249,912	(469)	469	11	249,923	250,057	(1,651)	248,406	589	09/08/17	N
	CUSIP #3133CEGC2	Fed Farm Cr Bank	AA+		1.074%	300,042	(810)	810	(5)	300,037	300,028	(1,676)	298,352	1,125	02/12/16	Y
	CUSIP #3137EABP3	Freddie Mac	AA+		1.650%	327,395	(3,656)	3,656	(2,537)	324,858	331,453	(5,670)	325,783	731	06/13/18	N
	CUSIP #3136G1JW0-CALLED	Fannie Mae	AA+	0.949%	1.122%	3,000,000	(3,001,594)	1,594		-	3,001,203	-	-		10/19/15	Y
	CUSIP #3133CECQ56	Fed Farm Cr Bank	AA+	1.080%	1.080%	5,000,000	(13,500)	13,500		5,000,000	4,997,665	(25,325)	4,972,340	5,850	01/05/16	Y
	CUSIP #3134G33T5	Fed Home Ln Mtg Corp	AA+		1.508%	1,991,160	(7,000)	7,000	518	1,991,668	2,001,896	(32,892)	1,969,004	13,378	01/09/20	N



Collin County, Texas
QUARTERLY INVESTMENT REPORT
Quarter Ending December 31, 2015

NON-OPERATING
Investment Details

NON-OPERATING GROUP	Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 9/30/15	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 12/31/15	Beginning Market Value 9/30/15	Unrealized Gain / (Loss) Market Adj	Ending Market Value 12/31/15	Interest Accrued	Maturity / Call Date	Callable
CUSIP #313381C94	Fed Home Ln Bank	AA+	1.446%	1.446%	1,488,111		(4,688)	4,688	708	1,488,819	1,496,694	(23,095)	1,473,599	938	12/13/19	N
CUSIP #3133EEM5	Fed Farm Cr Bank	AA+		1.427%	5,015,005		(18,750)	18,750	(883)	5,014,122	5,019,875	(70,330)	4,949,545	208	12/30/19	N
CUSIP #3137EADR7	Fed Home Ln Mtg Corp	AA+		1.586%	1,981,474		(6,875)	6,875	1,011	1,982,485	1,998,174	(29,032)	1,969,142	4,583	05/01/20	N
CUSIP #3130A5BQ1	Fed Home Ln Bank	AA+	2.135%	2.193%	573,662		(1,797)	1,797	72	573,734	576,021	(434)	575,587	679	02/29/16	Y
CUSIP #3133EEU65	Fed Farm Cr Bank	AA+	1.886%	1.857%	4,998,360		(23,125)	23,125	88	4,998,448	5,026,245	(81,910)	4,944,335	5,910	06/08/16	Y
CUSIP #313383HU8	Fed Home Ln Bank	AA+		1.841%	4,979,708		(21,875)	21,875	1,080	4,980,788	5,062,540	(71,530)	4,991,010	4,618	06/12/20	N
CUSIP #3130A5SD2	Fed Home Ln Bank	AA+	1.400%	2.112%	5,000,000		(17,500)	17,500		5,000,000	5,007,620	(7,470)	5,000,160	194	03/31/16	Y
CUSIP #3134G7EB3	Freddie Mac	AA+	1.401%	1.276%	4,996,497		(15,625)	15,625	313	4,996,810	5,013,355	(12,190)	5,001,165	27,951	01/20/16	Y
CUSIP #3134G7FY2	Freddie Mac	AA+	2.076%	2.016%	4,996,379		(25,000)	25,000	188	4,996,567	5,040,450	(21,490)	5,018,960	42,222	07/29/16	Y
CUSIP #3133EAZQ4	Fed Farm Cr Bank	AA+		1.573%	1,108,838		(4,301)	4,301	60	1,108,898	1,109,729	(15,457)	1,094,272	7,503	07/24/20	N
CUSIP #3135G0D75	Fannie Mae	AA+		1.555%	4,987,551		(18,750)	18,750	659	4,988,210	4,999,995	(62,255)	4,937,740	1,875	06/22/20	N
					57,014,811	-	(6,203,578)	203,578	(5,728)	51,009,083	57,276,595	(484,938)	50,789,251	132,435		
Municipal Bonds																
American National Bank																
CUSIP #723215FZ7-MATURED	Pinellas County FL Swr	AA-		0.886%	139,999			(139,999)		-	140,000	-	-		10/01/15	N
CUSIP #464434GF0-MATURED	WA Island Cnty Sch	AA1		1.114%	125,613		(125,834)	833	(612)	-	125,770	(125,770)	-		12/01/15	N
CUSIP #114889VQ8	Broward Cnty FLA	AA+		1.883%	131,047		(1,624)	1,625	(1,048)	130,000	131,530	(1,530)	130,000	3,250	01/01/16	N
CUSIP #939745V44	Washington State / Z-CPN 1	AA+		1.672%	109,586		-		414	110,000	109,951	49	110,000		01/01/16	N
CUSIP #076465XX6	Bedford Texas GO	AA		1.472%	200,309		(1,001)	1,000	(231)	200,077	201,050	(824)	200,226	1,667	02/01/16	N
CUSIP #499530KR3	Knox Cnty Tenn / Z-CPN	AAA	1.512%	1.512%	124,322		-		507	124,829	124,808	142	124,950		02/01/16	Y
CUSIP #717146MK7	San Juan Alamo Tex	AAA	1.738%	1.738%	104,342		(1,282)	1,281	(814)	103,527	101,575	(1,248)	100,327	2,135	02/01/17	Y
CUSIP #088365CL3	Bexar Cnty Tex Hosp	AA+		1.748%	105,899		(1,048)	1,050	(605)	105,296	106,455	(1,001)	105,464	1,587	02/15/16	N
CUSIP #304765HU7	Fairfield TX ISD	AAA		1.533%	301,712		(2,248)	2,250	(1,151)	300,563	302,778	(1,983)	300,795	3,400	02/15/16	N
CUSIP #3886226G2	Grapevine Texas G/O	AA		1.992%	161,663		(1,874)	1,875	(1,118)	160,546	162,418	(1,695)	160,723	2,833	02/15/16	N
CUSIP #44236PDJ4	Houston TX Cmnty	AA+		1.721%	131,629		(1,624)	1,625	(1,095)	130,535	132,141	(1,516)	130,625	2,456	02/15/16	N
CUSIP #4450428G2	Humble Texas ISD	AAA		1.816%	301,333		(2,249)	2,250	(896)	300,438	303,141	(2,175)	300,966	3,400	02/15/16	N
CUSIP #5288107P3	Lewisville TX GO	AAA		1.760%	100,834		(1,000)	1,000	(560)	100,274	101,408	(975)	100,433	1,511	02/15/16	N
CUSIP #564386BC3	Mansfield Texas ISD	AA		1.654%	126,118		(1,248)	1,250	(752)	125,368	126,750	(1,205)	125,545	1,889	02/15/16	N
CUSIP #763227HA6	Richardson TX G/O	AAA		1.141%	377,661		(2,813)	2,813	(1,787)	375,874	378,893	(2,730)	376,163	4,250	02/15/16	N
CUSIP #831168FD6	Slaton TX ISD	AAA		1.785%	331,528		(2,474)	2,475	(1,027)	330,502	332,758	(1,974)	330,782	3,740	02/15/16	N
CUSIP #844424N31	Southlake TX Wtr & Swr	AAA		1.604%	206,095		(1,540)	1,538	(734)	205,359	207,052	(1,439)	205,613	2,323	02/15/16	N
CUSIP #791451HY6	St Louis MO CO SCH	AA1		1.699%	100,509		(751)	750	(341)	100,167	100,892	(626)	100,266	1,133	02/15/16	N
CUSIP #947535AG5	Webb Cons ISD / Z-CPN	AAA		0.979%	298,902		(2)		739	299,639	299,373	399	299,772		02/15/16	N
CUSIP #969887YJ1	Williamson County TX GO	AAA		1.556%	100,549		(751)	750	(368)	100,180	101,047	(726)	100,321	1,133	02/15/16	N
CUSIP #970667SM4	Willis TX ISD	AAA		1.162%	100,982		(937)	938	(660)	100,323	101,160	(825)	100,335	1,417	02/15/16	N
CUSIP #159807Q74	Charles Cnty MD	AA+		1.478%	101,559		(1,251)	1,250	(935)	100,623	101,970	(1,215)	100,755	1,667	03/01/16	N
CUSIP #346766NU8	Fort Bend Texas Cnty	AA+		1.634%	131,361		(1,301)	1,300	(816)	130,544	131,903	(1,191)	130,712	1,733	03/01/16	N
CUSIP #366168GR7	Garland Wtr & Swr	AA		1.663%	115,658		(863)	863	(395)	115,263	116,312	(813)	115,499	1,150	03/01/16	N
CUSIP #394591DH1	Greene Co / Z-CPN	NR	1.655%		99,304		-		421	99,725	99,830	106	99,936		03/01/16	Y
CUSIP #442331QZ0	Houston TEX Impt GO	AA		1.736%	90,871		(899)	900	(523)	90,349	91,404	(867)	90,537	1,200	03/01/16	N
CUSIP #89438V4Y9	Travis County TX GO-100Shr	AAA		1.873%	100,309		(658)	656	(184)	100,123	101,011	(626)	100,385	875	03/01/16	N
CUSIP #89453PDM8	Travis County TX GO-155Shr	AAA		1.761%	155,155		(776)	775	(92)	155,062	156,110	(698)	155,412	1,033	03/01/16	N
CUSIP #303531ZV2	Fairbanks AK Boro GO	AA		1.578%	202,403		(2,001)	2,000	(1,201)	201,201	203,614	(1,890)	201,724	2,000	04/01/16	N
CUSIP #899607GU3	Tulsa Cnty Okla ISD	AA+		1.131%	499,677		(1,251)	1,250	162	499,838	501,930	(1,045)	500,885	1,250	04/01/16	N
CUSIP #88283LAU0	TX ST Transn Comm Rev	AAA		1.607%	254,205		(3,126)	3,125	(2,102)	252,102	255,923	(3,085)	252,838	3,125	04/01/16	N
CUSIP #882135N36	Texas A & M Univ Revs	AA+		1.561%	204,183		(2,499)	2,500	(1,881)	202,503	205,884	(2,470)	203,414	1,278	05/15/16	N
CUSIP #04184KGW9	Arlington TX WTR	AA+		1.553%	160,909		(936)	938	(342)	160,569	162,240	(912)	161,328	313	06/01/16	N
CUSIP #239019XP2	Davis Cnty UT SHC Dist	AAA		1.525%	178,411		(1,969)	1,969	(1,279)	177,132	179,844	(1,939)	177,905	656	06/01/16	N
CUSIP #939744YU2	Washington State / Z-CPN 2	AA+		1.678%	98,884		-		421	99,305	99,797	26	99,823		06/01/16	N
CUSIP #127145FG0	Cache Cnty Utah	AAA		1.260%	205,300		(2,500)	2,500	(1,878)	203,422	206,102	(1,938)	204,164	444	06/15/16	N
CUSIP #096833TF5	Boca Raton Florida	AAA		1.641%	374,389		(4,562)	4,563	(3,130)	371,260	377,793	(4,562)	373,231	9,125	07/01/16	N
CUSIP #347550LN3	Fort Lauderdale GO	AA		1.348%	202,509		(1,499)	1,500	(837)	201,673	203,910	(1,438)	202,472	3,000	07/01/16	N



Collin County, Texas
QUARTERLY INVESTMENT REPORT
Quarter Ending December 31, 2015

**NON-OPERATING
Investment Details**

NON-OPERATING GROUP	Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 9/30/15	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 12/31/15	Beginning Market Value 9/30/15	Unrealized Gain / (Loss) Market Adj	Ending Market Value 12/31/15	Interest Accrued	Maturity / Call Date	Callable
CUSIP #60636PFA3	Missouri St Envir	AAA		1.388%	169,872		(2,219)	2,217	(1,823)	168,247	171,288	(2,241)	169,047	4,434	07/01/16	N
CUSIP #639557QC4	Nebo Utah ISD	AAA		1.225%	507,679		(4,064)	4,063	(2,559)	505,119	510,320	(3,780)	508,540	8,125	07/01/16	N
CUSIP #052429Y92	Austin Texas ISD 1	AAA		1.318%	206,136		(2,502)	2,500	(1,840)	204,294	207,848	(2,598)	205,250	4,167	08/01/16	N
CUSIP #052430CY9	Austin Texas ISD 2	AA+		1.227%	103,084		(1,251)	1,250	(925)	102,158	103,924	(1,281)	102,643	2,083	08/01/16	N
CUSIP #085279QG5	Bernalillo N Mexico Mun	AA1		1.602%	130,436		(649)	650	(131)	130,306	131,474	(544)	130,930	1,083	08/01/16	N
CUSIP #121403XH7	Burleson Texas ISD	AAA		1.448%	102,042		(999)	1,000	(613)	101,430	102,843	(988)	101,855	1,667	08/01/16	N
CUSIP #270083XU7	Eanes Texas ISD	AAA		1.172%	128,910		(1,563)	1,563	(1,173)	127,737	129,905	(1,624)	128,281	2,604	08/01/16	N
CUSIP #448492UC0	Hutto TX ISD / Z-CPN PRE	AAA	1.302%	1.302%	78,967	87			297	79,351	79,668	110	79,778		08/01/16	Y
CUSIP #448492D39	Hutto Tex ISD	AAA		1.302%	49,435	9,832	(49,435)		37	9,869	49,874	(39,952)	9,922		08/01/16	N
CUSIP #448492D21	Hutto TX ISD	AAA		1.302%	-	39,516	-		148	39,664	-	39,877	39,877		08/01/16	N
CUSIP #982671E21	KS Wyandotte CO	AA		0.741%	508,344		(3,750)	3,750	(2,503)	505,841	510,390	(3,550)	508,840	6,250	08/01/16	N
CUSIP #61138PCN9	Monroe Wash Wtr/Swr	AA		1.700%	101,832		(1,001)	1,000	(549)	101,282	102,855	(919)	101,936	1,667	08/01/16	N
CUSIP #114385EE3	Brooks Co Tex ISD	AAA		1.350%	128,837		(1,565)	1,563	(1,099)	127,736	129,794	(1,565)	128,229	2,361	08/15/16	N
CUSIP #388640VS0	Colleyville ISD / Z-CPN	AAA		1.372%	296,468		(1)		1,019	297,486	299,406	(480)	298,926		08/15/16	N
CUSIP #2490015V6	Denton Texas ISD	AAA		1.339%	103,166		(1,251)	1,250	(907)	102,258	104,012	(1,304)	102,708	1,889	08/15/16	N
CUSIP #283734MM0	El Paso Texas G/O	AA		1.381%	103,068		(1,248)	1,250	(880)	102,190	104,092	(1,282)	102,810	1,889	08/15/16	N
CUSIP #47844PBW4	Johnson County KS GO	AAA		1.470%	432,085		(2,149)	2,150	(569)	431,517	436,480	(2,214)	434,266	2,867	09/01/16	N
CUSIP #014365AX8	Alderwood WA Wtr Rev	AA+		1.127%	361,713		(3,500)	3,500	(2,510)	359,203	363,822	(3,560)	360,262	1,167	12/01/16	N
CUSIP #551702AH6	Lynnwood WA Rev	AA		1.169%	201,406		(1,950)	1,950	(1,373)	200,033	202,851	(1,666)	200,985	650	12/01/16	N
CUSIP #720373GQ6	Pierce Cnty WA ISD	AAA		1.023%	505,658		(2,501)	2,500	(1,255)	504,602	509,120	(2,760)	506,360	833	12/01/16	N
CUSIP #93974ATV6	Wash St Motor Veh / Z-CPN	AA+		1.163%	246,604		(1)		732	247,335	248,733	(215)	248,518		12/01/16	N
CUSIP #101565ZW2	Boulder / Z-CPN	AA2		1.353%	295,113		(1)		1,020	296,132	297,039	1,188	298,227		12/15/16	N
CUSIP #101565ZY8	Boulder/Lar/Weld CO	AA2		1.000%	200,000		(500)	500		200,000	200,992	(110)	200,882	89	12/15/16	N
CUSIP #114889VY1	Broward County FL GO	AA+		1.084%	204,924		(1,502)	1,500	(984)	203,938	206,066	(1,434)	204,632	3,000	01/01/17	N
CUSIP #073186ES3	Baytown Texas G/O	AA		1.020%	374,803		(1,851)	1,850	(900)	373,902	377,600	(2,128)	375,472	3,083	02/01/17	N
CUSIP #075671KK2	Becker Minn ISD	AA+		0.963%	138,596		(1,014)	1,013	(674)	137,921	139,151	(1,007)	138,144	1,688	02/01/17	N
CUSIP #537428M50	Little Rock AR ISD GO	AA3		1.299%	166,485		(824)	825	(279)	166,207	167,797	(706)	167,091	1,375	02/01/17	N
CUSIP #779460JP0	Rowan Cnty NC G/O	AA-		1.001%	197,531		(977)	975	(474)	197,055	199,083	(1,115)	197,968	1,625	02/01/17	N
CUSIP #819190RX9	Shakopee Minn ISD	AA2		1.064%	307,582		(2,252)	2,250	(1,421)	306,159	310,032	(2,433)	307,599	3,750	02/01/17	N
CUSIP #956398SR3	West Univ Place TX	AAA		1.229%	287,945		(1,425)	1,425	(552)	287,393	290,133	(1,277)	288,866	2,375	02/01/17	N
CUSIP #222057FN6	Cotulla Texas ISD G/O	AAA		1.084%	612,416		(3,025)	3,025	(1,351)	611,065	615,212	(2,329)	612,883	4,571	02/15/17	N
CUSIP #232760T81	Cypress-Fairbks TX ISD	AAA		0.984%	231,768		(1,828)	1,828	(1,231)	230,527	233,444	(1,971)	231,473	2,763	02/15/17	N
CUSIP #234685KL8	Dallas Cnty GO	AAA		0.919%	130,160		(1,248)	1,250	(939)	129,213	131,066	(1,365)	128,701	1,889	02/15/17	N
CUSIP #366155YP8	Garland TX ISD	AAA		0.933%	507,368		(2,501)	2,500	(1,342)	506,025	510,295	(2,800)	507,495	3,778	02/15/17	N
CUSIP #487694FA4	Keller Texas ISD	AA		1.010%	103,672		(938)	938	(669)	103,003	104,098	(670)	103,228	1,417	02/15/17	N
CUSIP #504102XZ2	La Porte Texas ISD	AA		1.326%	259,418		(2,499)	2,500	(1,716)	257,703	261,090	(2,332)	258,758	3,778	02/15/17	N
CUSIP #542264EP7	Lone Star TX Ctg Sys GO	AAA		1.123%	308,023		(2,249)	2,250	(1,462)	306,562	310,290	(2,241)	308,049	3,400	02/15/17	N
CUSIP #763227GP4	Richardson TX GO	AAA		1.269%	252,522		(1,249)	1,250	(460)	252,063	255,355	(1,467)	253,888	1,889	02/15/17	N
CUSIP #763227HB4	Richardson TX GO Ser B	AAA		1.269%	202,017		(988)	1,000	(368)	201,651	203,874	(936)	202,938	1,511	02/15/17	N
CUSIP #820123SC2	Sharyland TX ISD	AAA		1.195%	238,890		(2,301)	2,300	(1,619)	237,270	240,969	(2,450)	238,519	3,476	02/15/17	N
CUSIP #881847RG4	Texarkana ISD	AAA		0.924%	102,813		(751)	750	(512)	102,300	103,039	(635)	102,404	1,133	02/15/17	N
CUSIP #902273TW1	Tyler Texas ISD	AA		1.237%	128,079		(938)	938	(561)	127,518	128,596	(802)	127,794	1,417	02/15/17	N
CUSIP #920219MG4	Valleyview Texas ISD	AAA		1.319%	207,299		(2,000)	2,000	(1,330)	205,969	209,340	(1,878)	207,462	3,022	02/15/17	N
CUSIP #186072QQ0	Cleveland Cnty OK GO	AA2		1.009%	503,447		(1,876)	1,875	(608)	502,838	506,145	(2,025)	504,120	2,500	03/01/17	N
CUSIP #89453PFJ3	Travis Cnty TX GO	AAA		1.091%	354,583		(1,752)	1,750	(808)	353,773	356,951	(1,652)	355,299	2,333	03/01/17	N
CUSIP #89453PEN5	Travis County TX GO-130Shr	AAA		1.070%	130,866		(488)	488	(142)	130,664	131,673	(450)	131,223	650	03/01/17	N
CUSIP #48542KM30	Kansas St Dev Revs	AAA	1.049%	1.049%	127,679		(779)	781	(447)	127,234	128,723	(897)	127,826	781	04/01/17	Y
CUSIP #899559NH7	Tulsa OK Cnty ISD	AA		1.043%	507,074		(2,500)	2,500	(1,179)	505,895	510,285	(2,800)	507,485	2,500	04/01/17	N
CUSIP #2638672F9	Dubuque Iowa GO	AA1		0.726%	108,503		(787)	788	(526)	107,978	109,076	(775)	108,301	263	06/01/17	N
CUSIP #148537LN1	Castleberry ISD TX	AAA		1.117%	102,736		(623)	625	(366)	102,372	103,516	(705)	102,811	944	08/15/17	N
CUSIP #534366BS7	Lincoln NE Haymarkt G/O	AAA		0.956%	104,425		(749)	750	(502)	103,924	105,162	(891)	104,271	133	12/15/17	N
CUSIP #114889WH7	Broward County FL	AAA		1.149%	185,435		(1,751)	1,750	(1,159)	184,275	188,008	(2,210)	185,798	3,500	01/01/18	N
CUSIP #085275A62	Bernalillo Cnty N Mex	AA1		1.093%	280,384		(2,320)	2,319	(1,648)	278,735	282,265	(2,849)	279,416	3,865	02/01/18	N



Collin County, Texas
QUARTERLY INVESTMENT REPORT
Quarter Ending December 31, 2015

NON-OPERATING
Investment Details

NON-OPERATING GROUP		Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 9/30/15	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 12/31/15	Beginning Market Value 9/30/15	Unrealized Gain / (Loss) Market Adj	Ending Market Value 12/31/15	Interest Accrued	Maturity / Call Date	Callable
CUSIP #630863P82		NC Wake Cnty GO	AAA		1.005%	106,348		(1,000)	1,000	(880)	105,688	107,732	(1,242)	106,490	1,667	02/01/18	N
CUSIP #381460SQ8		Goldsboro NC	AA-		1.350%	169,838		(575)	574	15	169,862	171,206	(1,708)	168,487	1,058	07/15/18	N
CUSIP #094275GD0		Blooming Grove TX ISD / Z-CPN	Aaa		1.462%	134,202		1		508	134,711	136,111	(52)	136,059		08/15/18	N
CUSIP #5268283S3		Lewisville TX ISD GO	AAA		1.364%	104,777		(750)	750	(416)	104,361	106,247	(839)	105,408	1,133	08/15/18	N
CUSIP #581646Z25		McKinney Tx Tax Rev	AAA		1.910%	161,766		(720)	721	(153)	161,603	162,861	(1,722)	161,229	1,089	08/15/18	N
CUSIP #235308QJ5		Dallas TX ISD GO BABS	AAA		1.680%	216,706		(2,123)	2,125	(1,239)	215,468	219,748	(4,940)	214,808	3,211	02/15/19	N
CUSIP #113835L75		Brooklyn Center Minn-PURCH	AA		2.850%	160,735		(1,164)	1,163	(331)	160,403	163,028	(2,678)	160,361	2,222	02/01/20	N
						20,208,497	49,435	(450,816)	136,374	(72,311)	19,871,179	20,338,612	(264,478)	19,934,134	189,587		
						111,934,122	77,202,245	(6,656,898)	395,636	(78,039)	182,797,266	112,326,021	(749,416)	182,640,389	327,820		



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending December 31, 2015

NON-OPERATING
Schedule of Investments by Fund

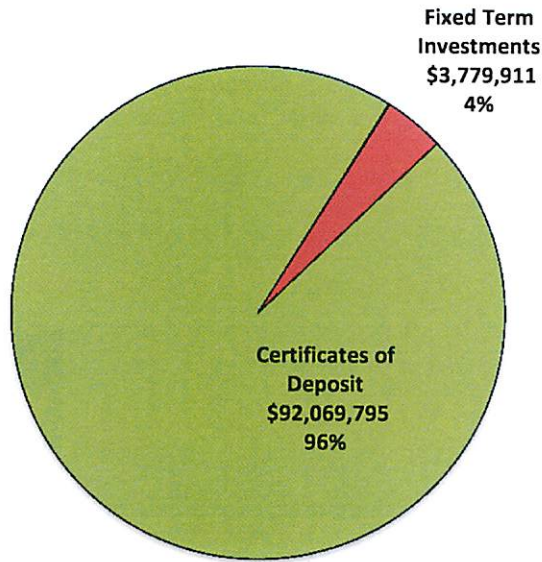
Fund Number	Fund Name	Book Value 12/31/15	YTD Interest Earned	% of Total Invested
<u>General Funds</u>				
001	General	145,412,240	313,809	79.379%
499	Permanent Improvements	2,034,971	4,392	1.111%
		<u>147,447,211</u>	<u>318,201</u>	<u>80.490%</u>
<u>Special Revenue Funds</u>				
010	Road and Bridge	15,427,375	33,295	8.422%
040	Health Care Foundation	2,012,935	4,345	1.099%
		<u>17,440,310</u>	<u>37,640</u>	<u>9.521%</u>
<u>Grant Funds</u>				
184	RTR-Outer Loop PH3 75-121	2,290,745	4,942	1.250%
		<u>2,290,745</u>	<u>4,942</u>	<u>1.250%</u>
<u>Debt Service Funds</u>				
399	Debt Service Fund	16,008,330	34,548	8.739%
		<u>16,008,330</u>	<u>34,548</u>	<u>8.739%</u>
	Rounding Difference	13	(1)	
	SubTotal Non-Operating Investments (Excluding Fiduciary Funds)	<u>183,186,609</u>	<u>395,330</u>	<u>100.000%</u>
<u>Market Adjustment *</u>				
	Federal Agency Bonds	(259,380)		
	Municipal Bonds	(129,963)		
		<u>(389,343)</u>		
	Total Book Value as of 12/31/15	<u>182,797,266</u>		
<u>Fiduciary (Agency) Funds</u>				
731	County Clerk - Trust	5,161,038		
736	District Clerk - Trust	3,221,235		
750	Tax Assessor/Collector	129,586,066		
		<u>137,968,339</u>		
	Total Consolidate Book Value	<u>321,154,948</u>		

* Note: Market Adjustments are recorded annually at fiscal year end, therefore, the amounts shown above are relative to FYE 09/30/15, which differ from 1st Qtr amounts as of 12/31/15 provided in NON-OPERATING Details Schedule (Pages 10-13).

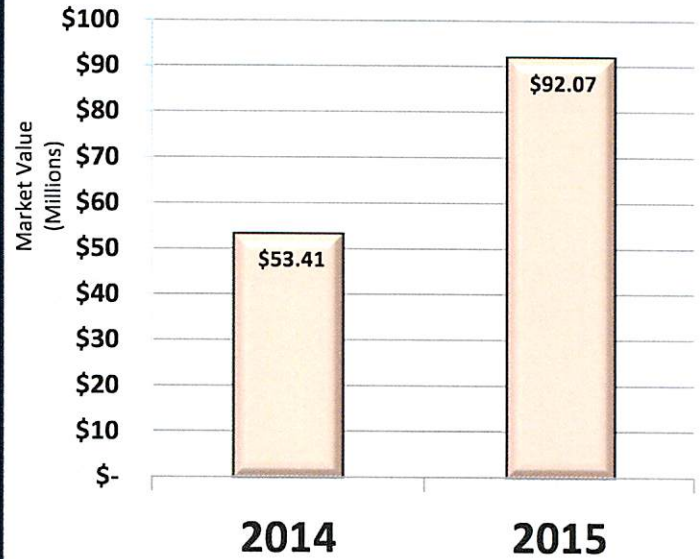


CAPITAL PROJECTS GROUP

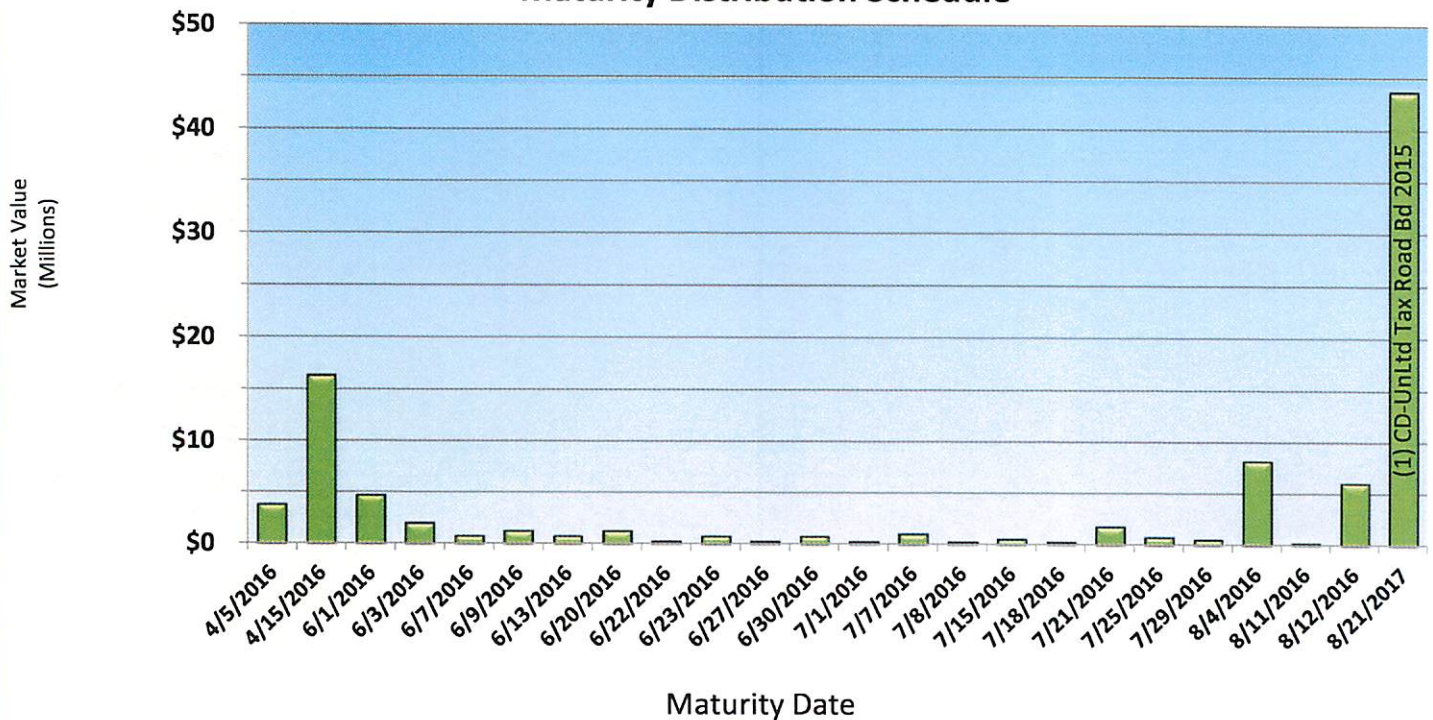
**Capital Projects
 Investments by Type
 at Quarter End**



**Capital Projects Investments
 Prior Year Comparison
 Quarter Ending: December 31**



**Capital Projects
 Certificates of Deposit
 Maturity Distribution Schedule**





Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending December 31, 2015

CAPITAL PROJECTS
Investment Details

CAPITAL PROJECTS GROUP	Yield to Maturity (YTM)	Beginning Book Value 9/30/15	Increases	Decreases	Interest Earned QTD	Ending Book Value 12/31/15	Beginning Market Value 9/30/15	Ending Market Value 12/31/15	Interest Accrued	Maturity Date
<u>PFI Investment Pools</u>										
Texas TERM DAILY										
Texas TERM #1247-01 (DL)	0.1767%	-	72,216		32	72,248	-	72,248		N/A
FIXED/TERM										
FX1247010713151	0.3900%	-	3,779,911	(3,716)	3,716	3,779,911	-	3,779,911		04/05/16
		-	3,852,127	(3,716)	3,748	3,852,159	-	3,852,159	-	
<u>Certificates of Deposit</u>										
Legacy Bank										
CD #201002712	0.3500%	1,016,569			917	1,017,486	1,016,569	1,017,486		08/04/16
CD #201002718	0.3500%	3,560,171			3,210	3,563,381	3,560,171	3,563,381		08/04/16
CD #201002722	0.3500%	3,557,991			3,208	3,561,199	3,557,991	3,561,199		08/04/16
CD #60050000377	0.5200%	6,004,189			7,873	6,012,062	6,004,189	6,012,062		08/12/16
CD #60050000385	0.9000%	43,530,900			98,824	43,629,724	43,530,900	43,629,724		08/21/17
CD #200574706R1	0.4500%	16,267,485			18,458	16,285,943	16,267,485	16,285,943		04/15/16
		73,937,305	-	-	132,490	74,069,795	73,937,305	74,069,795	-	
TexasTERM										
CD #1247010602151	0.4900%	4,694,000		(4,735)	4,735	4,694,000	4,694,000	4,694,000	15,498	06/01/16 *
CD #1247010604151	0.4200%	1,984,000		(2,100)	2,100	1,984,000	1,984,000	1,984,000	4,817	06/03/16
CD #1247010608151	0.4800%	496,000		(600)	600	496,000	496,000	496,000	1,350	06/07/16
CD #1247010608152	0.5000%	248,000		(313)	313	248,000	248,000	248,000	703	06/07/16
CD #1247010610151	0.6000%	743,000		(1,124)	1,124	743,000	743,000	743,000	2,504	06/09/16
CD #1247010610152	0.4200%	496,000		(525)	525	496,000	496,000	496,000	1,170	06/09/16
CD #1247010612151	0.4500%	744,000		(844)	844	744,000	744,000	744,000	1,862	06/13/16
CD #1247010619151	0.4300%	1,240,000		(1,344)	1,344	1,240,000	1,240,000	1,240,000	2,863	06/20/16
CD #1247010623151	0.4500%	248,000		(281)	281	248,000	248,000	248,000	587	06/22/16
CD #1247010624151	0.5100%	744,000		(956)	956	744,000	744,000	744,000	1,986	06/23/16
CD #1247010626151	0.5000%	248,000		(313)	313	248,000	248,000	248,000	642	06/27/16
CD #1247010701151	0.4200%	744,000		(788)	788	744,000	744,000	744,000	1,575	06/30/16
CD #1247010702151	0.5500%	248,000		(344)	344	248,000	248,000	248,000	684	07/01/16
CD #1247010708151	0.4400%	992,000		(1,100)	1,100	992,000	992,000	992,000	2,117	07/07/16
CD #1247010709151	0.4500%	248,000		(281)	281	248,000	248,000	248,000	538	07/08/16



Collin County, Texas
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CAPITAL PROJECTS
Investment Details

<u>CAPITAL PROJECTS GROUP</u>	<u>Yield to Maturity (YTM)</u>	<u>Beginning Book Value 9/30/15</u>	<u>Increases</u>	<u>Decreases</u>	<u>Interest Earned QTD</u>	<u>Ending Book Value 12/31/15</u>	<u>Beginning Market Value 9/30/15</u>	<u>Ending Market Value 12/31/15</u>	<u>Interest Accrued</u>	<u>Maturity Date</u>
CD #1247010716151	0.4800%	496,000		(600)	600	496,000	496,000	496,000	1,102	07/15/16
CD #1247010717151	0.5100%	248,000		(319)	319	248,000	248,000	248,000	582	07/18/16
CD #1247010721151	0.5000%	1,488,000		(1,875)	1,875	1,488,000	1,488,000	1,488,000	3,343	07/21/16
CD #1247010722151	0.5000%	248,000		(313)	313	248,000	248,000	248,000	554	07/21/16
CD #1247010724151	0.4500%	744,000		(844)	844	744,000	744,000	744,000	1,477	07/25/16
CD #1247010730151	0.5000%	496,000		(625)	625	496,000	496,000	496,000	1,053	07/29/16
CD #1247010812151	0.4500%	163,000		(185)	185	163,000	163,000	163,000	285	08/11/16
		18,000,000	-	(20,409)	20,409	18,000,000	18,000,000	18,000,000	47,292	
		91,937,305	3,852,127	(24,125)	156,647	95,921,954	91,937,305	95,921,954	47,292	

* Sold \$2,000,000 from Capital Projects Pool to Non-Operating Pool 08/12/15



Collin County, Texas
QUARTERLY INVESTMENT REPORT
Quarter Ending December 31, 2015

CAPITAL PROJECTS
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 12/31/15	YTD Interest Earned	% of Total Invested
Capital Project Funds				
430	Unltd Tax Rd Bds 2007	1,017,485	1,662	1.061%
432	Unltd Rd Bds 2008 07PRoj	3,779,910	6,173	3.941%
435	Unltd Tax Rd Bds 2011	3,563,381	5,819	3.715%
436	UNLTD TAX ROAD BD 2012	16,285,943	26,595	16.978%
439	UnLtd Tax Road Bd 2014	24,084,310	39,330	25.108%
440	UnLtd Tax Road Bd 2015	43,629,724	71,250	45.485%
443	Tax Notes 2006	3,561,199	5,816	3.713%
	Total Capital Projects Investments	95,921,952	156,645	100.00%
	Rounding Difference	2		
Total Book Value as of 12/31/15		95,921,954		