



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: June 13, 2017
Re: Investment Report – 2nd Quarter (FY 2017)

On March 31, 2017, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$580,556,161. 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 Bonds, and Municipal Bonds.

The weighted average maturity (WAM) for investments was 0.682 years, and yield to maturity (YTM) was 0.993%, which compares to 0.625 WAM and 0.647% YTM for prior year 2nd quarter.

During the FY2017 2nd quarter, our overnight pools and cash equivalent investments experienced a seasonal increase from the prior quarter by \$12,716,997, due primarily to the timing of property tax receipts. Increases in value were also reflected in Certificates of Deposit by \$9,545,026, while Bonds decreased by \$293,646.

Bond investment activity during the quarter consisted of zero bonds called, 27 bonds matured, and 17 bonds purchased. The total interest earned for all investments during this quarter totaled \$1,439,433.

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 March 31, 2017

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 03/31/16	Beginning Market Value 12/31/16	Ending Market Value 03/31/17	Prior Year Market Value 03/31/16	Beginning Market Value 12/31/16	Ending Market Value 03/31/17	Prior Year Market Value 03/31/16	Beginning Market Value 12/31/16	Ending Market Value 03/31/17	Prior Year Market Value 03/31/16	Beginning Market Value 12/31/16	Ending Market Value 03/31/17
Cash in Bank	9,477,481	14,279,139	9,821,712							9,477,481	14,279,139	9,821,712
PFIA Investment Pools	140,026,629	263,382,060	295,207,815			297	3,853,041	220,117	220,449	143,879,670	263,602,177	295,428,561
Cash Equivalent Investments	80,053,447	50,072,594	20,109,228	62,089,031	3,172,770	14,027,039	2,502	4,853	4,862	142,144,980	53,250,217	34,141,127
Certificates of Deposit	46,041,191	4,005,093	28,429,323	34,798,947	58,435,448	54,420,265	92,200,595	70,881,222	60,017,201	173,040,733	133,321,763	142,866,789
Federal/Agency Bonds				50,250,196	79,735,640	78,846,185				50,250,196	79,735,640	78,846,185
Municipal Bonds				20,107,810	18,856,275	19,452,084				20,107,810	18,856,275	19,452,084
TOTALS	275,598,748	331,738,886	353,568,076	167,245,984	160,200,133	166,745,870	96,056,138	71,106,192	60,242,512	538,900,870	563,045,211	580,556,458

<u>CALL DATE</u>	<u>MATURITY DATE</u>	<u>BENCHMARK: US TREASURY BILLS*</u>
Weighted Yield to Call (YTC): 1.004%	Weighted Yield to Maturity (YTM): 0.993%	1 Month: 0.660%
Weighted Average Maturity (WAM): 0.403 Years	Weighted Average Maturity (WAM): 0.682 Years	3 Month: 0.750%
		6 Month: 0.890%
		1 Year: 1.010%
		2 Year: 1.310%
		3 Year: 1.590%

* 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:


 Jeffrey May, County Auditor

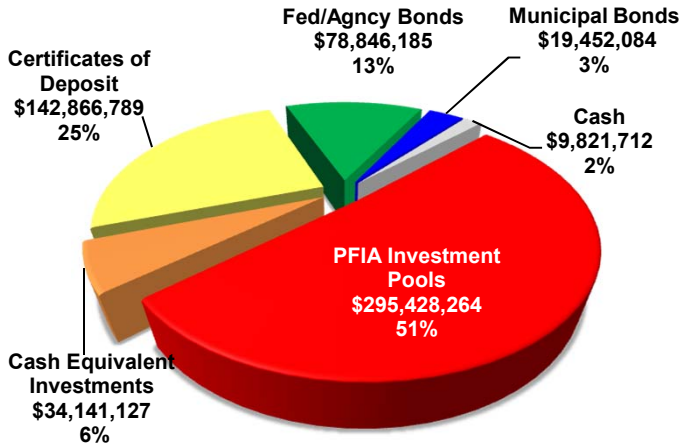

 Monika Arris, Budget Director



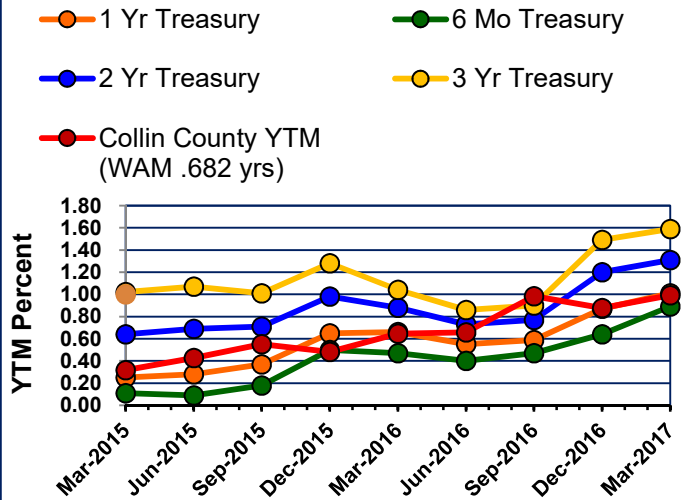
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TOTAL PORTFOLIO

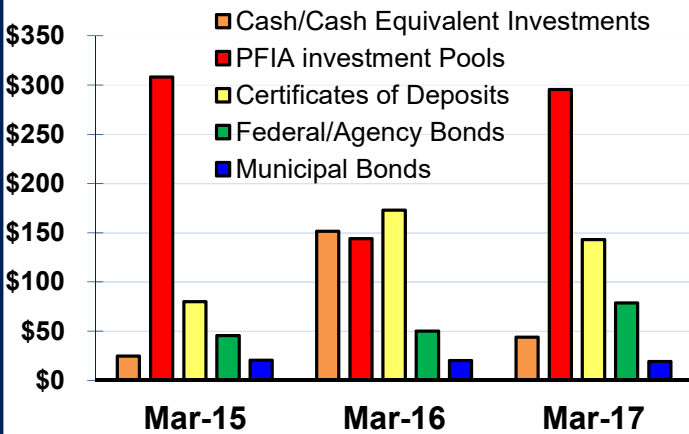
Portfolio Composition by Type at Qtr End



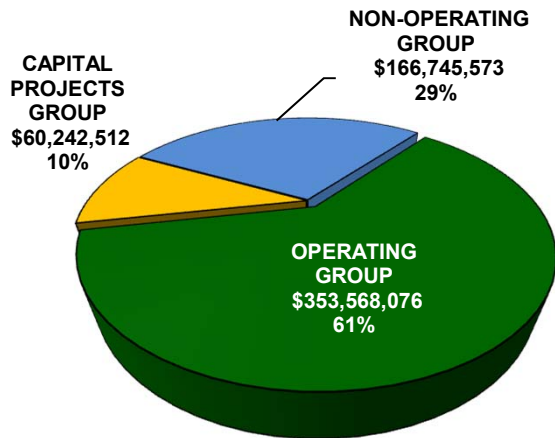
Benchmark Two Year Comparison



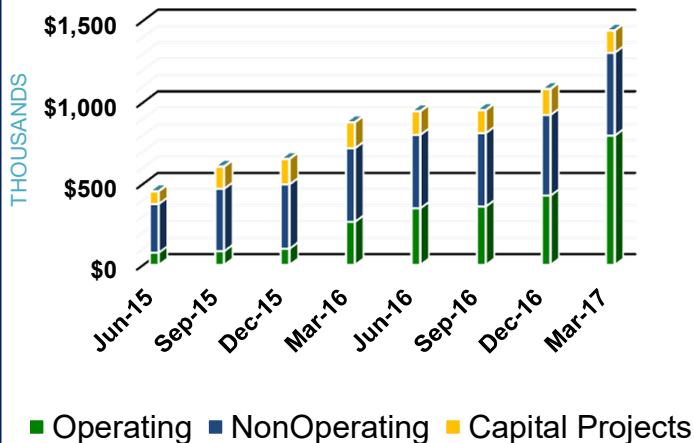
Portfolio Position by Type 3 Yr Comparison



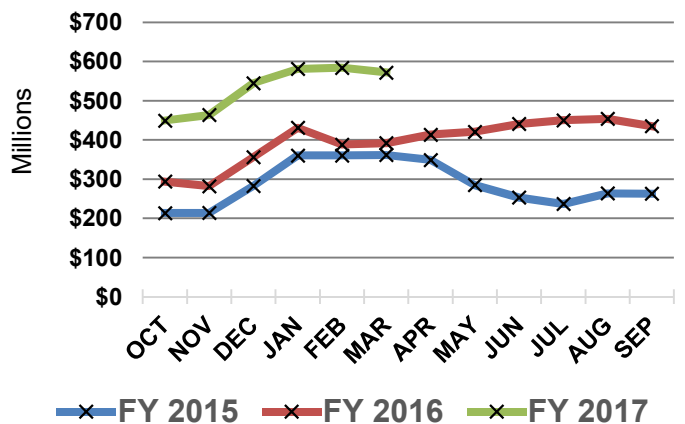
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings



Total Portfolio 3 Yr Comparison





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TOTAL PORTFOLIO
Summary Statement by Group

POOLED FUND GROUP	Calculations based on MATURITY date			Calculations based on CALL date		
	Weighted Yield to Maturity (YTM)	Weighted Average Maturity (WAM)	Benchmark *	Weighted Yield to Call (YTC)	Weighted Average Maturity (WAM)	
		(Years)			(Years)	
Operating Group	0.932%	0.086	0.660%	0.932%	0.086	
PFIA Investment Pools	0.960%	0.002	1 Mo T-Bill	0.960%	0.002	
Cash Equivalent Investments	0.642%	0.003		0.642%	0.003	
Certificates of Deposit	0.852%	1.017		0.852%	1.017	
Non-Operating Group	1.165%	1.879	1.310%	1.200%	0.924	
Cash Equivalent Investments	0.522%	0.000	2 Yr Treasury	0.522%	0.000	
Certificates of Deposit	0.800%	0.528		0.800%	0.528	
Federal/Agency Bonds	1.457%	2.984		1.535%	0.979	
Municipal Bonds	1.468%	2.540		1.444%	2.476	
Capital Projects Group	0.869%	0.769	1.010%	0.869%	0.769	
PFIA Investment Pools	0.610%	0.000	1 Yr Treasury	0.610%	0.000	
Cash Equivalent Investments	0.723%	0.000		0.723%	0.000	
Certificates of Deposit	0.870%	0.772		0.870%	0.772	

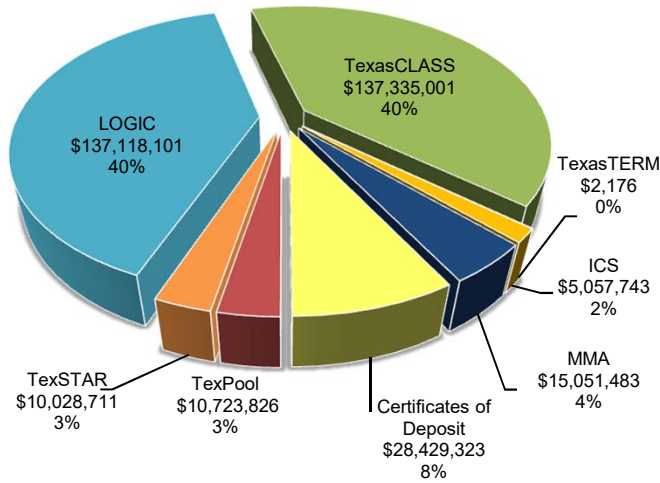
POOLED FUND GROUP	Beginning Book Value 12/31/16	Increases	Decreases	Interest Earned	Amortization / Accretion	Ending Book Value 03/31/17	Beginning Market Value 12/31/16	Unrealized Gain / (Loss) Market Adj	Ending Market Value 03/31/17	Interest Accrued 03/31/17
Operating Group										
PFIA Investment Pools	263,382,060	120,599,000	(89,484,000)	710,755	-	295,207,815	263,382,060	-	295,207,815	-
Cash Equivalent Investments	50,072,594	5,006,623	(35,006,623)	36,632	-	20,109,226	50,072,594	-	20,109,226	-
Certificates of Deposit	4,005,093	24,400,000	(24,737)	48,967	-	28,429,323	4,005,093	-	28,429,323	24,737
Sub-Total	317,459,747	150,005,623	(124,515,360)	796,354	-	343,746,364	317,459,747	-	343,746,364	24,737
Non-Operating Group										
PFIA Investment Pools	-	3,526,000	(3,526,000)	297	-	297	-	-	297	-
Cash Equivalent Investments	3,172,770	28,060,057	(17,216,640)	10,852	-	14,027,039	3,172,770	-	14,027,039	2,593
Certificates of Deposit	58,435,448	15,994,000	(20,117,371)	108,188	-	54,420,265	58,435,448	-	54,420,265	11,400
Federal/Agency Bonds	80,598,804	-	(1,310,323)	285,321	1,331	79,575,133	79,735,640	(728,948)	78,846,185	301,216
Municipal Bonds	18,986,663	7,095,303	(6,583,364)	102,101	(46,287)	19,554,416	18,856,275	(102,332)	19,452,084	106,471
Sub-Total	161,193,685	54,675,360	(48,753,698)	506,759	(44,956)	167,577,150	160,200,133	(831,280)	166,745,870	421,680
Capital Projects Group										
PFIA Investment Pools	220,117	-	-	332	-	220,449	220,117	-	220,449	-
Cash Equivalent Investments	4,853	-	-	9	-	4,862	4,853	-	4,862	-
Certificates of Deposit	70,881,222	-	(11,000,000)	135,979	-	60,017,201	70,881,222	-	60,017,201	-
Sub-Total	71,106,192	-	(11,000,000)	136,320	-	60,242,512	71,106,192	-	60,242,512	-
Grand Totals:	549,759,624	204,680,983	(184,269,058)	1,439,433	(44,956)	571,566,026	548,766,072	(831,280)	570,734,746	446,417



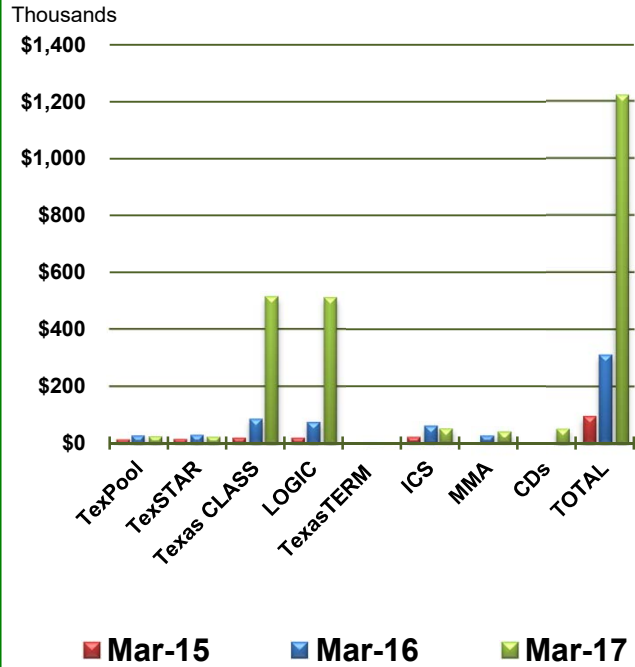
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OPERATING GROUP

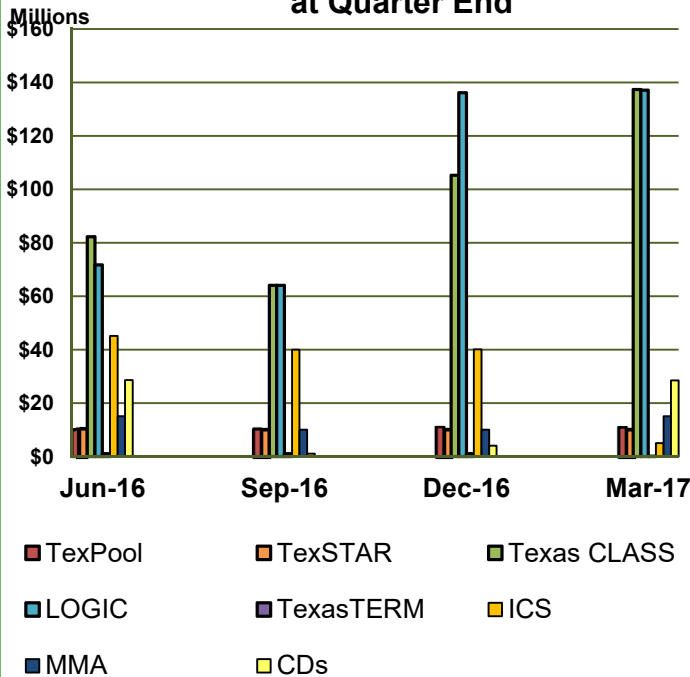
Operating Investments by Type at Quarter End



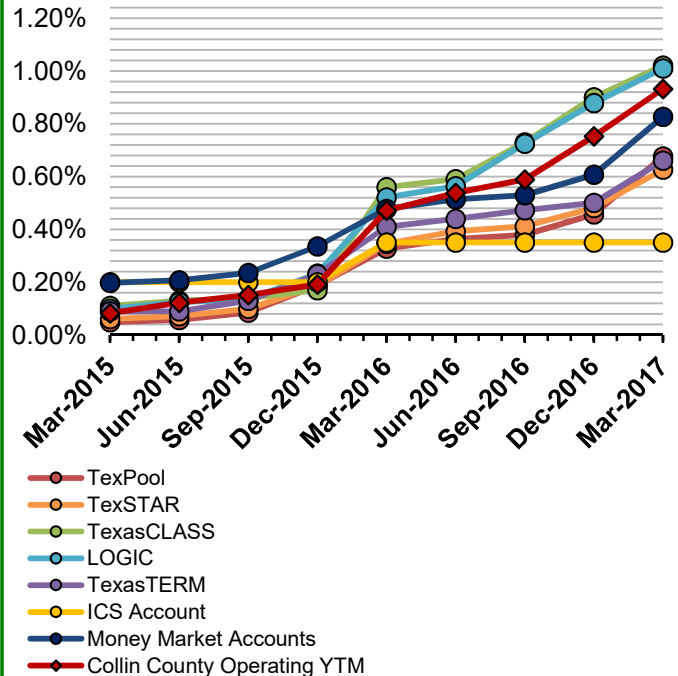
Operating Investments YTD Interest Earnings Comparison at Quarter End



Operating Investments Market Values Comparison at Quarter End



Operating Investments Yields Comparison at Quarter End





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OPERATING
Investment Details

<u>OPERATING GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 12/31/16	Increases	Decreases	Interest Earned QTD	Ending Book Value 3/31/17	Beginning Market Value 12/31/16	Ending Market Value 3/31/17	Interest Accrued	Maturity Date
PFIA Investment Pools										
TexPool	0.573%	10,917,622	-	(209,000)	15,204	10,723,826	10,917,622	10,723,826	-	N/A
TexSTAR	0.575%	10,014,485	-	-	14,226	10,028,711	10,014,485	10,028,711	-	N/A
LOGIC	0.982%	136,160,933	58,634,000	(58,013,000)	336,168	137,118,101	136,160,933	137,118,101	-	N/A
Texas CLASS	0.997%	105,287,423	49,565,000	(17,862,000)	344,578	137,335,001	105,287,423	137,335,001	-	N/A
TexasTERM DL	0.610%	1,001,597	12,400,000	(13,400,000)	579	2,176	1,001,597	2,176	-	N/A
		263,382,060	120,599,000	(89,484,000)	710,755	295,207,815	263,382,060	295,207,815	-	
Cash Equivalent Investments										
ICS Account-Legacy Texas Bank ACCOUNT CLOSED 01/20/17	0.300%	5,005,841	-	(5,006,623)	782	-	5,005,841	-	-	N/A
ICS Account-Independent Bank	0.400%	35,046,841	-	(30,000,000)	10,902	5,057,743	35,046,841	5,057,743	-	N/A
Legacy Texas Bank MMA	0.723%	10,019,912	5,006,623	-	24,948	15,051,483	10,019,912	15,051,483	-	N/A
		50,072,594	5,006,623	(35,006,623)	36,632	20,109,226	50,072,594	20,109,226	-	
Certificates of Deposit										
Legacy Texas Bank										
CD #60050000385	0.900%	1,003,004	5,000,000	-	9,503	6,012,507	1,003,004	6,012,507	-	08/21/17
CD #60050001194	0.820%	3,002,089	6,000,000	-	14,727	9,016,816	3,002,089	9,016,816	-	09/06/18
		4,005,093	11,000,000	-	24,230	15,029,323	4,005,093	15,029,323	-	
Texas TERM										
FX #1247000118171	0.940%	-	5,200,000	(9,776)	9,776	5,200,000	-	5,200,000	9,776	04/17/17
FX #1247000124171	1.070%	-	5,200,000	(10,213)	10,213	5,200,000	-	5,200,000	10,213	10/20/17
FX #1247000207171	1.090%	-	3,000,000	(4,748)	4,748	3,000,000	-	3,000,000	4,748	11/03/17
		-	13,400,000	(24,737)	24,737	13,400,000	-	13,400,000	24,737	
		317,459,747	150,005,623	(124,515,360)	796,354	343,746,364	317,459,747	343,746,364	24,737	



Collin County, Texas
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OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 03/31/17	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
001	General	109,585,274	389,961	31.880%
002	Housing Finance Corp	212,690	758	0.062%
003	Records Archive Fund	7,287,259	25,932 *	2.120%
005	Dis Cts Rec Tech Fund	518,470	1,847 *	0.151%
499	Permanent Improvements	9,335,326	33,223	2.716%
		126,939,019	451,721	36.929%
<u>Special Revenue Funds</u>				
010	Road and Bridge	29,833,354	106,163	8.679%
011	Farm and Market	20,438	73	0.006%
012	Lateral Road	939,215	3,339	0.273%
013	Judicial Appellate	174,236	624	0.051%
015	Court Reporters	134,333	477 *	0.039%
021	Law Library	3,008,381	10,703 *	0.875%
025	Co Clrk Rec Mgmt & Pres	6,092,498	21,675 *	1.772%
026	Dist Clrk Rec Mgmt & Pres	277,399	991 *	0.081%
028	Justice Court Tech Fund	581,677	2,067 *	0.169%
029	Courthouse Security	800,977	2,850 *	0.233%
031	Economic Development 2001	16,712	61	0.005%
033	Contract Elections	2,460,942	8,758	0.716%
036	Sheriff Forfeiture	350,390	1,248	0.102%
037	DA State Forfeiture	538,930	1,920	0.157%
038	DA Service Fee	242,790	868 *	0.071%
039	Meyers Park Foundation	15,262	49	0.004%
040	Health Care Foundation	4,346,556	15,461	1.264%
044	County Rec Mgmt & Pres	561,651	1,994 *	0.163%
046	Juvenile Case Manager Fnd	294,262	1,052 *	0.086%
047	Court Initiated Guardnshp	284,270	1,015 *	0.083%
049	DA Pretrial Intervtn Prg	732,135	2,605 *	0.213%
050	Specialty Court	214,202	758 *	0.062%
051	SCAAP	8,023	24	0.002%
052	Cty Crts Technology Fund	265,884	942 *	0.077%
053	Dis Cts Technology Fund	214,054	758 *	0.062%
054	Probate Contributions Fnd	567,822	2,018	0.165%
055	CCLC Court Rec Presrvtn	365,066	1,297 *	0.106%
056	Dis Clrk Crt Rec Presrvtn	443,466	1,578 *	0.129%
057	DA Apportionment	83,006	294	0.024%
058	Justice Crt Bldg Security	223,442	795 *	0.065%
		54,091,373	192,457	15.734%
<u>Grant Funds</u>				
184	RTR-Outer Loop PH3 75-121	805,632	2,862	0.234%
198	LEOSE Education	111,376	391	0.032%
		917,008	3,253	0.266%
<u>Debt Service Fund</u>				
399	Debt Service Fund	26,555,531	94,493	7.725%
		26,555,531	94,493	7.725%



Collin County, Texas
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OPERATING

Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 03/31/17	Interest Earned YTD	% of Total Invested
<u>Capital Project Funds</u>				
<u>Permanent Improvement Bonds</u>				
403	Ltd Tax Perm Imp 2000	12,876	49	0.004%
404	Lmtd Tax P/I Series '01	208,929	746	0.061%
405	Ltd Tax Perm Imp 2002	1,164,116	4,147	0.339%
406	Ltd Tax Perm Imp 2004	26,489	98	0.008%
407	Lmtd Tax Perm Imp 2005	80,415	281	0.023%
408	Lmtd Tax Perm Imp Bds '06	70,250	245	0.020%
411	Ltd Tax Perm Imp 2007	67,223	245	0.020%
412	Ltd TX PI 2008 07Proj	43,734	159	0.013%
413	LTD TAX PI 2008 03PROJ	70,426	245	0.020%
414	Ltd Tax PI Bds 2009	984,867	3,511	0.287%
415	Ltd TX PI BAB Bds 2009B	438,188	1,553	0.127%
416	Ltd Tax PI Bds 2011	435,800	1,553	0.127%
417	Ltd Tax Perm Imp 2012	1,330,393	4,734	0.387%
418	Ltd Tax Perm Imp 2013	215,227	771	0.063%
419	Ltd Tax P/I 2014	1,012,328	3,596	0.294%
420	Ltd Tax P/I 2015	1,754,145	6,238	0.510%
461	Ltd Tax P/I 2016	2,280,637	8,110	0.663%
		10,196,043	36,281	2.966%
<u>Road Bonds</u>				
421	Unlimited Road Bond 99	1,865,295	6,642	0.543%
422	Unlimited Road Bond 99A	101,385	355	0.029%
423	Unlimited Road Bond 00/01	912,836	3,254	0.266%
425	Unlmtd Tax Rd Bonds 2004	811,393	2,887	0.236%
426	Unlmtd Tax Road Bond 2005	282,372	1,003	0.082%
427	Unlmtd Tax Road Bds '06	345,007	1,223	0.100%
428	Unlimited Road Bond 95/97	263,309	942	0.077%
430	Unltd Tax Rd Bds 2007	3,624,313	12,893	1.054%
431	Unltd Tx Rd Bds 08 03Proj	366,800	1,309	0.107%
432	Unltd Rd Bds 2008 07Proj	6,942,818	24,709	2.020%
433	Unltd Tax Road Bds 2009	745,406	2,654	0.217%
434	UNLTD TX RD BAB 2009B	8,235	24	0.002%
435	Unltd Tax Rd Bds 2011	8,091,384	28,794	2.354%
436	UNLTD TAX ROAD BD 2012	14,432,105	51,351	4.198%
437	Unlmtd Tax Road Bond 2013	15,140,877	53,883	4.405%
439	Unltd Tax Road Bd 2014	20,700,952	73,662	6.022%
440	Unltd Tax Road Bd 2015	3,349,981	11,926	0.975%
471	UnLtd Tax Road Bd 2016	4,082,297	14,532	1.188%
		82,066,765	292,043	23.875%
<u>Tax Notes</u>				
441	Tax Notes Series 2002	1,107,764	3,939	0.322%
442	Tax Notes Series 2004	3,265,069	11,621	0.950%
443	Tax Notes 2006	4,550,623	16,195	1.324%
445	Capital Improvement TN 01	500,208	1,786	0.146%
446	Capital Imp T/N 01A	181,253	648	0.053%
		9,604,917	34,189	2.795%
	Total Capital Project Funds	101,867,725	362,513	29.636%



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Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 03/31/17	Interest Earned YTD	% of Total Invested
<u>Internal Service Funds</u>				
501	Liability Insurance	3,463,695	12,330	1.008%
502	Workers' Compensation Ins	2,444,574	8,697	0.711%
503	Flexible Benefit	163,469	587 **	0.048%
504	Unemployment Insurance	764,106	2,716	0.222%
505	Insurance Claim	5,082,291	18,091	1.479%
507	Animal Safety Fund	1,116,450	3,975	0.325%
		13,034,585	46,396	3.793%
<u>Other Funds</u>				
599	CC Toll Road Authority	16,222,380	57,724	4.719%
650	Judicial District	2,900,198	10,324	0.844%
701	State Fees Agency	883,770	3,144 *	0.257%
702	Unclaimed Holdings	334,778	1,187 *	0.097%
		20,341,126	72,379	5.917%
	Total Operating Investments	343,746,367	1,223,212	100.00%
	Rounding Difference	(3)	3	
	Total Book Value as of 03/31/17	343,746,364	1,223,215	

Notes

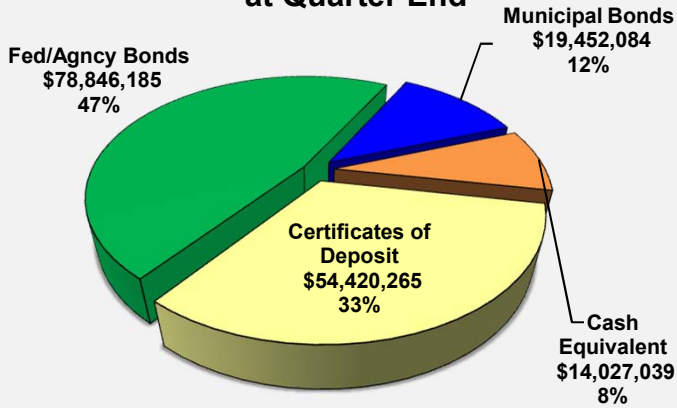
- * Interest is recorded in Fund 001 General Fund
- ** Interest is recorded in Fund 505 Insurance Claim



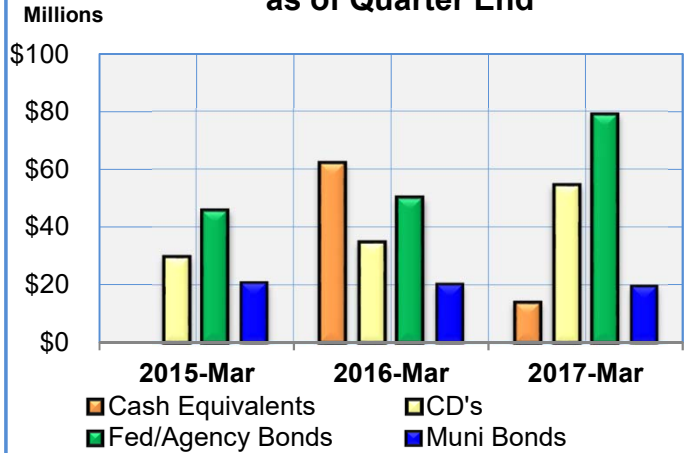
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NON-OPERATING GROUP

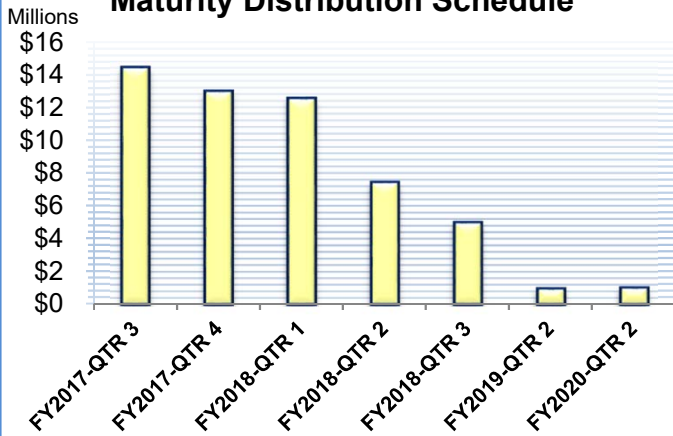
Non-Operating Investments by Type at Quarter End



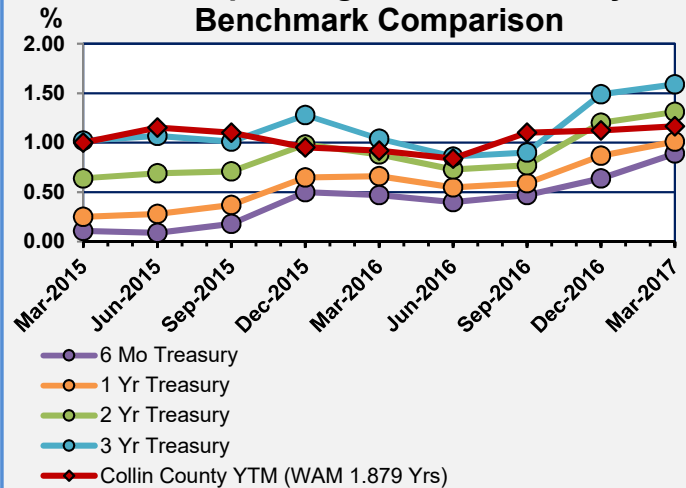
Non-Operating Investments Three Year Comparison as of Quarter End



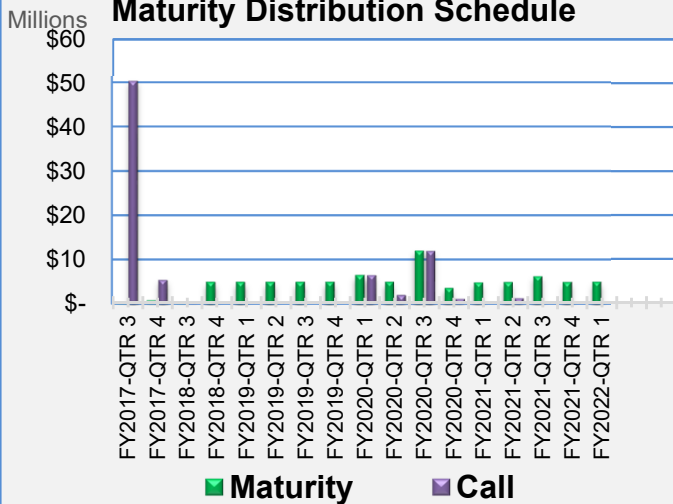
Non-Operating Cert of Deposit Maturity Distribution Schedule



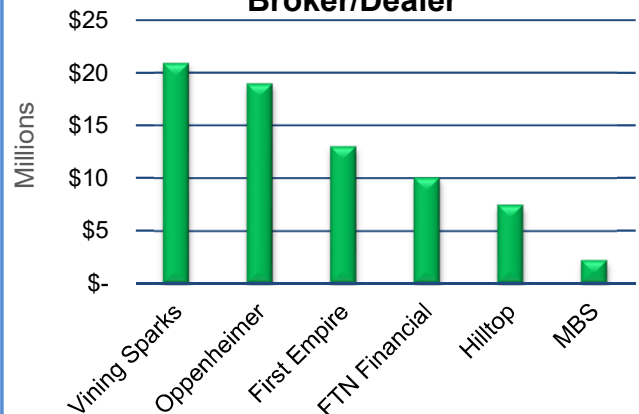
Non-Operating Yields to Maturity Benchmark Comparison



Non-Operating Fed Agency Bonds Maturity Distribution Schedule



Federal Agency Bonds Breakdown by Current Broker/Dealer





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 12/31/16	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 3/31/17	Beginning Market Value 12/31/16	Unrealized Gain / (Loss) Market Adj	Ending Market Value 3/31/17	Interest Accrued	Maturity / Call Date	Callable
PFIA Investment Pools																
TexasTERM DL				0.610%	-	3,526,000	(3,526,000)	297	-	297	-	-	297	-	N/A	N
	NEW ACCOUNT OPENED 01/03/17															
					-	3,526,000	(3,526,000)	297	-	297	-	-	297	-		
Cash Equivalent Investments																
American National Bank																
Custody Cash Holdings				0.001%	1,229,344	1,261,609	(6,312)	1,901		2,486,542	1,229,344	-	2,486,542	892	N/A	N
Seacap Cash Holdings				0.001%	1,914,468	6,692,477	(7,184,328)	3,696		1,426,313	1,914,468	-	1,426,313	1,701	N/A	N
Legacy Texas Bank MMA				0.723%	28,958	20,105,971	(10,026,000)	5,255		10,114,184	28,958	-	10,114,184	-	N/A	N
					3,172,770	28,060,057	(17,216,640)	10,852		14,027,039	3,172,770	-	14,027,039	2,593		
Certificates of Deposit																
Farmer's Bank & Trust																
CD #60181				1.150%	-	2,500,000	(1,964)	1,964		2,500,000	-	-	2,500,000	1,964	04/15/18	N
CD #60182				1.150%	-	2,500,000	(1,964)	1,964		2,500,000	-	-	2,500,000	1,964	05/15/18	N
					-	5,000,000	(3,928)	3,928		5,000,000	-	-	5,000,000	3,928		
Legacy Texas Bank																
CD #60050000913-MATURED				0.790%	5,026,684		(5,026,798)	114		-	5,026,684	-	-	-	01/03/17	N
CD #201007026-MATURED				0.350%	1,006,869		(1,007,046)	177		-	1,006,869	-	-	-	01/16/17	N
CD #60050000914-MATURED				0.860%	4,023,243		(4,026,243)	3,000		-	4,023,243	-	-	-	01/31/17	N
CD #60050000915-MATURED				0.470%	5,015,860		(5,019,671)	3,811		-	5,015,860	-	-	-	02/28/17	N
CD #60050000103-MATURED				0.350%	1,006,165		(1,007,024)	859		-	1,006,165	-	-	-	03/30/17	N
CD #60050000916-MATURED				0.520%	4,014,041		(4,019,190)	5,149		-	4,014,041	-	-	-	03/31/17	N
CD #60050000184				0.350%	1,005,875			869		1,006,744	-	-	1,006,744	-	04/29/17	N
CD #60050000917				0.670%	4,018,099			6,641		4,024,740	4,018,099	-	4,024,740	-	04/30/17	N
CD #60050000244				0.350%	1,005,585			869		1,006,454	1,005,585	-	1,006,454	-	05/29/17	N
CD #60050000918				0.670%	4,018,099			6,641		4,024,740	4,018,099	-	4,024,740	-	05/31/17	N
CD #600500001155				0.880%	2,046,534			4,444		2,050,978	2,046,534	-	2,050,978	-	06/04/17	N
CD #600500001156				0.880%	2,303,761			5,003		2,308,764	2,303,761	-	2,308,764	-	06/04/17	N
CD #600500001112				0.800%	378,066			746		378,812	378,066	-	378,812	-	07/18/17	N
CD #200559207R1				0.700%	1,974,827			3,410		1,978,237	1,974,827	-	1,978,237	-	08/07/17	N
CD #201005479R1				0.780%	8,082,494			15,554		8,098,048	8,082,494	-	8,098,048	-	09/28/17	N
CD #600500001364				0.700%	2,501,103			4,319		2,505,422	2,501,103	-	2,505,422	-	10/08/17	N
CD #600500001286				0.780%	2,512,790			4,837		2,517,627	2,512,790	-	2,517,627	-	10/31/17	N
CD #600500001365				0.720%	2,501,134			4,443		2,505,577	2,501,134	-	2,505,577	-	11/08/17	N
CD #600500001287				0.800%	2,512,874			4,961		2,517,835	2,512,874	-	2,517,835	-	11/30/17	N
CD #600500001424				1.050%	-	2,500,000		6,190		2,506,190	-	-	2,506,190	-	12/31/17	N
CD #600500001470				1.000%	-	2,500,000		3,014		2,503,014	-	-	2,503,014	-	01/15/18	N
CD #600500001471				1.070%	-	2,500,000		3,226		2,503,226	-	-	2,503,226	-	02/15/18	N
CD #200532700R1				1.050%	2,449,451			6,348		2,455,799	2,449,451	-	2,455,799	-	03/28/18	N
CD #201002724R1				0.850%	1,031,894			2,164		1,034,058	1,031,894	-	1,034,058	-	02/02/20	N
					58,435,448	7,500,000	(20,105,972)	96,789		45,926,265	58,435,448	-	45,926,265	-		
Texas Term																
CD #1247020123171				1.475%	-	968,000	(2,660)	2,660		968,000	-	-	968,000	2,660	01/23/19	N
FX #1247020111171				0.860%	-	2,100,000	(3,958)	3,958		2,100,000	-	-	2,100,000	3,958	08/09/17	N
FX #1247020106171				0.860%	-	426,000	(853)	853		426,000	-	-	426,000	853	08/31/17	N
					-	3,494,000	(7,471)	7,471		3,494,000	-	-	3,494,000	7,472		
Federal/Agency Bonds																
American National Bank																
CUSIP #3135G0Y3-MATURED	Fannie Mae	AA+		1.216%	425,012		(425,429)	428	(11)	-	425,201	-	-	-	01/30/17	N
CUSIP #3137EADC0-MATURED	Freddie Mac	AA+		1.087%	299,952		(300,558)	558	48	-	300,240	-	-	-	03/08/17	N
CUSIP #3134G3K82-MATURED	Freddie Mac	AA+		0.767%	299,989		(300,538)	537	12	-	300,184	-	-	-	03/27/17	N
CUSIP #3135G0J87	Fannie Mae	AA+	1.835%	1.688%	2,496,097		(10,313)	10,313	225	2,496,322	2,442,200	(27,427)	2,468,895	17,531	04/28/17	Y



Collin County, Texas
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**NON-OPERATING
 Investment Details**

NON-OPERATING GROUP	Security Name	Rating	Yield to Call	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Amortization/ Accretion	Ending Book Value	Beginning Market Value	Unrealized Gain / (Loss)	Ending Market Value	Interest Accrued	Maturity / Call Date	Callable
			(YTC)	(YTM)	12/31/16			QTD	3/31/17	12/31/16	Market Adj	3/31/17				
CUSIP #88213AEG6	Texas A & M Univ Revs	AAA	1.720%		605,203		(2,892)	2,892	(298)	604,905	595,200	(13,839)	591,066	4,370	05/15/21	N
CUSIP #882722J69	Texas St	AAA	1.277%		1,051,364		(7,985)	7,985	(4,674)	1,046,690	1,036,908	(11,460)	1,035,230	15,970	10/01/19	N
CUSIP #88213AHH1	Texas St A & M Univ Revenue	AAA	2.229%		-	75,000	(283)	283	-	75,000	-	(236)	74,764	283	05/15/21	N
CUSIP #899559NH7	Tulsa OK Cnty ISD	AA	1.030%		501,179		(2,500)	2,500	(1,179)	500,000	501,340	-	500,000	5,000	04/01/17	N
CUSIP #914713K27	Univ of N Carolina	AAA	0.750%		351,806		(1,152)	1,152	(493)	351,313	351,057	(1,089)	350,224	1,537	12/01/17	N
CUSIP #917542QW5	Utah St	AAA	1.600%		-	900,528	(231)	231	(112)	900,416	-	5,924	906,340	6,936	07/01/19	N
CUSIP #930863P82	Wake County NC G.O.	AAA	1.200%		102,947		(1,000)	1,000	(680)	102,267	103,180	308	102,575	667	02/01/18	N
CUSIP #969887S58	Williamson Cnty TX	AAA	2.000%		-	1,004,250	(1,409)	1,409	(72)	1,004,178	-	4,402	1,008,580	2,700	02/15/21	N
					18,986,663	7,095,303	(6,583,364)	102,101	(46,287)	19,554,416	18,856,275	(102,332)	19,452,084	106,471		
												-				
					161,193,685	54,675,360	(48,753,698)	506,759	(44,956)	167,577,150	160,200,133	(831,280)	166,745,870	421,680		



Collin County, Texas
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NON-OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 03/31/17	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
001	General	159,928,740	961,281	95.912%
499	Permanent Improvements	2,051,635	12,328	1.230%
		161,980,375	973,609	97.142%
<u>Special Revenue Funds</u>				
010	Road and Bridge	2,455,911	14,763	1.473%
040	Health Care Foundation	75	-	0.000%
		2,455,986	14,763	1.473%
<u>Grant Funds</u>				
184	RTR-Outer Loop PH3 75-121	2,309,504	13,881	1.385%
		2,309,504	13,881	1.385%
<u>Debt Service Funds</u>				
399	Debt Service Fund	-	-	0.000%
		-	-	0.000%
	Rounding Difference	1	-	
	SubTotal Non-Operating Investments (Excluding Fiduciary Funds) {Market Value}	166,745,866	1,002,253	100.00%
<u>Market Adjustment *</u>				
	Federal Agency Bonds	(728,950)		
	Municipal Bonds	(102,338)		
		(831,288)		
	Rounding Difference	(4)		
	Total Book Value as of 03/31/17	167,577,150		
<u>Fiduciary (Agency) Funds</u>				
731	County Clerk - Trust	4,833,397		
736	District Clerk - Trust	1,348,982		
750	Tax Assessor/Collector	5,561,393		
		11,743,772		
	Total Consolidated Book Value (Excluding Market Adjustment)	179,320,922		

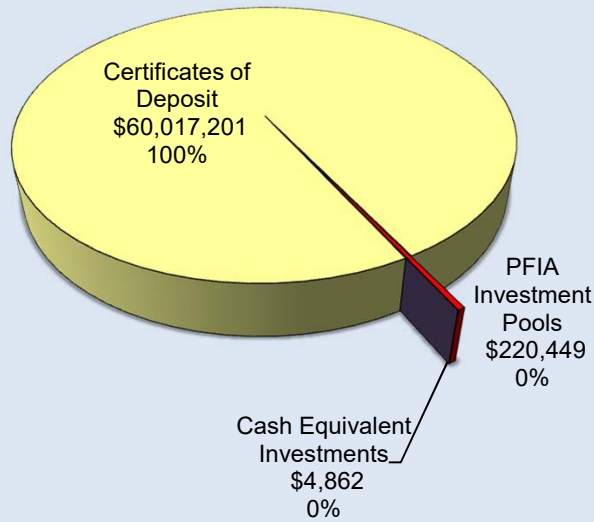
* Note: Market Adjustments are calculated using Market Values as shown on ANB Statements



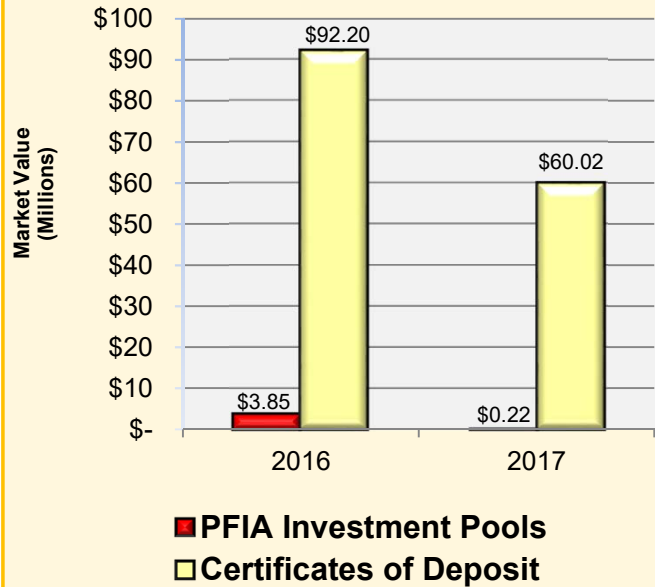
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CAPITAL PROJECTS GROUP

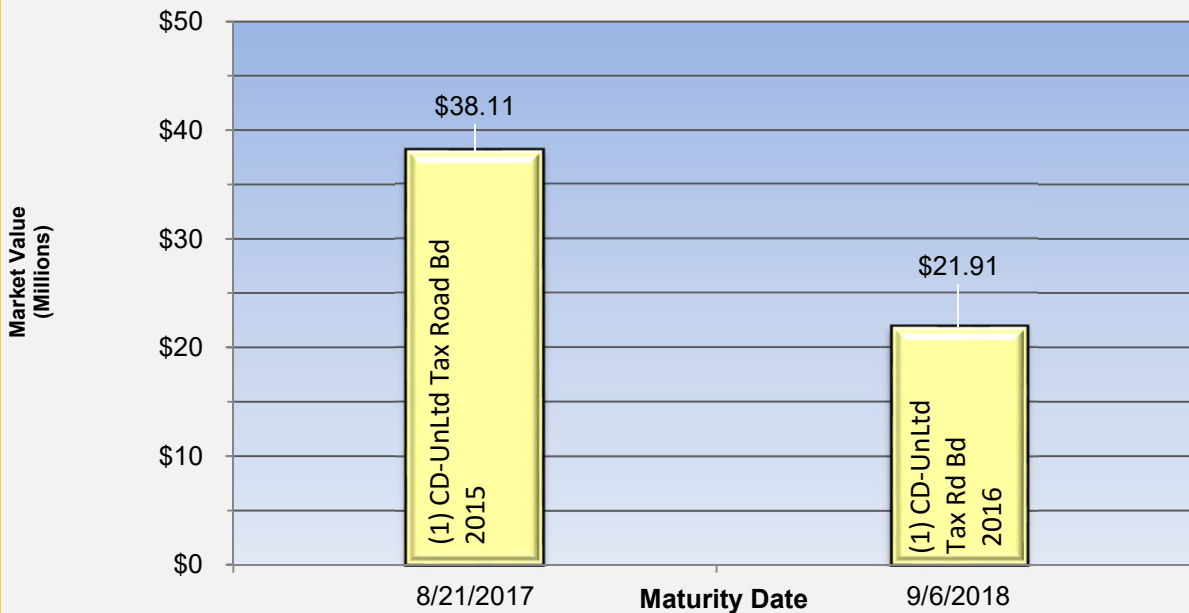
Capital Projects Investments by Type at Quarter End



Capital Projects Investments Prior Year Comparison



Capital Projects Certificates of Deposit Maturity Distribution Schedule





Collin County, Texas
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CAPITAL PROJECTS
Investment Details

<u>CAPITAL PROJECTS GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 12/31/16	Increases	Decreases	Interest Earned QTD	Ending Book Value 3/31/17	Beginning Market Value 12/31/16	Ending Market Value 3/31/17	Interest Accrued	Maturity Date
<u>PFIA Investment Pools</u>										
TexasTERM DL	0.610%	220,117	-	-	332	220,449	220,117	220,449	-	N/A
		220,117	-	-	332	220,449	220,117	220,449	-	
<u>Cash Equivalent Investments</u>										
Legacy Texas Bank MMA	0.723%	4,853	-	-	9	4,862	4,853	4,862	-	N/A
		4,853	-	-	9	4,862	4,853	4,862	-	
<u>Certificates of Deposit</u>										
Legacy Texas Bank										
CD #60050000385	0.900%	43,021,014		(5,000,000)	88,263	38,109,277	43,021,014	38,109,277	-	08/21/17
CD #60050001194	0.820%	27,860,208		(6,000,000)	47,716	21,907,924	27,860,208	21,907,924	-	09/06/18
		70,881,222	-	(11,000,000)	135,979	60,017,201	70,881,222	60,017,201	-	
		71,106,192	-	(11,000,000)	136,320	60,242,512	71,106,192	60,242,512	-	



Collin County, Texas
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CAPITAL PROJECTS
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 03/31/17	Interest Earned YTD	% of Total Invested
Capital Project Funds				
437	Unlmtd Tax Road Bond 2013	4,863	24	0.008%
439	UnLtd Tax Road Bd 2014	220,534	1,082	0.366%
440	UnLtd Tax Road Bd 2015	38,107,393	186,936	63.257%
471	Tax Notes 2006	21,909,722	107,478	36.369%
	Total Capital Projects Investments	60,242,512	295,520	100.00%
	Rounding Difference	-	-	
Total Book Value as of 03/31/17		60,242,512	295,520	