



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: August 8, 2017
Re: Investment Report – 3rd Quarter (FY 2017)

On June 30, 2017, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$545,006,900. 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 0.781 years, and yield to maturity (YTM) was 1.041%, which compares to 0.589 WAM and 0.659% YTM for prior year 3rd quarter.

During the FY2017 3rd quarter, our overnight pools and cash equivalent investments experienced a seasonal decrease from the prior quarter by \$109,731,886, due primarily to the timing of property tax receipts. Increases in value were reflected in Certificates of Deposit by \$33,799,020 and Bonds by \$37,684,902.

Bond investment activity during the quarter consisted of zero bonds called, 5 bonds matured, and 25 bonds purchased. The total interest earned for all investments during this quarter totaled \$1,494,834.

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 June 30, 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	Beginning	Ending	Prior Year	Beginning	Ending	Prior Year	Beginning	Ending	Prior Year	Beginning	Ending
	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value
	06/30/16	03/31/17	06/30/17	06/30/16	03/31/17	06/30/17	06/30/16	03/31/17	06/30/17	06/30/16	03/31/17	06/30/17
Cash in Bank	11,772,101	9,821,712	12,520,415							11,772,101	9,821,712	12,520,415
PFIA Investment Pools	175,156,787	295,207,815	184,214,302			298	14,799,717	220,449	220,881	189,956,504	295,428,264	184,435,481
Cash Equivalent Investments	60,093,804	20,109,226	5,130,561	36,828,887	14,027,039	30,266,888	2,505	4,862	4,873	96,925,196	34,141,127	35,402,322
Certificates of Deposit	28,575,494	28,429,323	49,884,497	59,256,632	54,420,265	71,641,241	63,380,225	60,017,201	55,140,071	151,212,351	142,866,789	176,665,809
Federal/Agency Bonds				45,935,710	78,846,185	115,445,952				45,935,710	78,846,185	115,445,952
Municipal Bonds				20,042,248	19,452,084	20,537,219				20,042,248	19,452,084	20,537,219
TOTALS	275,598,186	353,568,076	251,749,775	162,063,477	166,745,573	237,891,598	78,182,447	60,242,512	55,365,825	515,844,110	560,556,161	545,007,198

<u>CALL DATE</u>	<u>MATURITY DATE</u>	<u>BENCHMARK: US TREASURY BILLS*</u>	
Weighted Yield to Call (YTC): 1.263%	Weighted Yield to Maturity (YTM): 1.041%	1 Month:	0.840%
Weighted Average Maturity (WAM): 0.417 Years	Weighted Average Maturity (WAM): 0.781 Years	3 Month:	1.000%
		6 Month:	1.110%
		1 Year:	1.200%
		2 Year:	1.340%
		3 Year:	1.490%

* 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

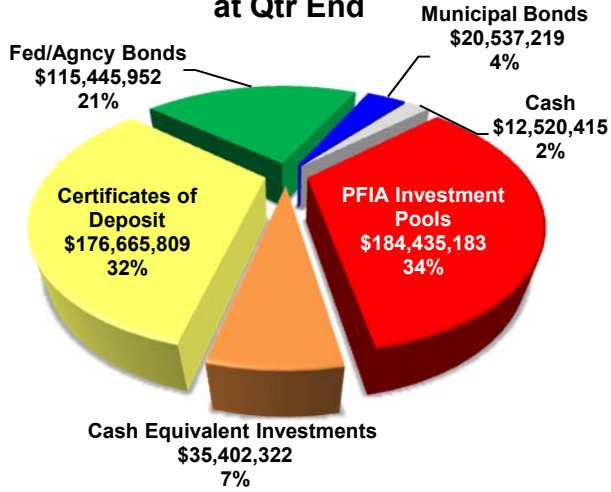

 Monika Arris, Budget Director



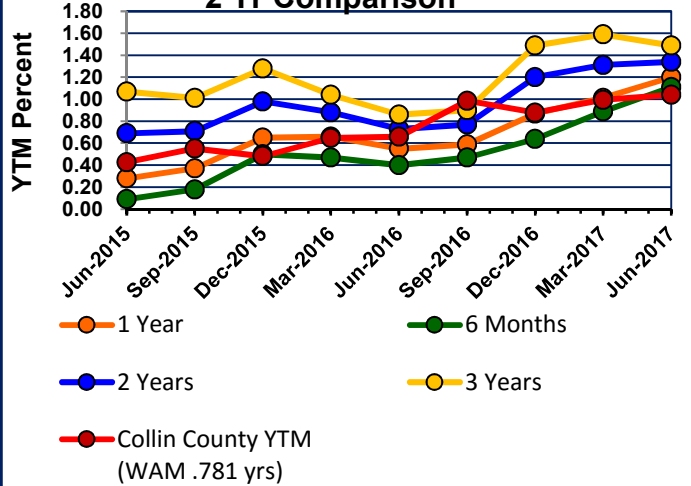
Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

TOTAL PORTFOLIO

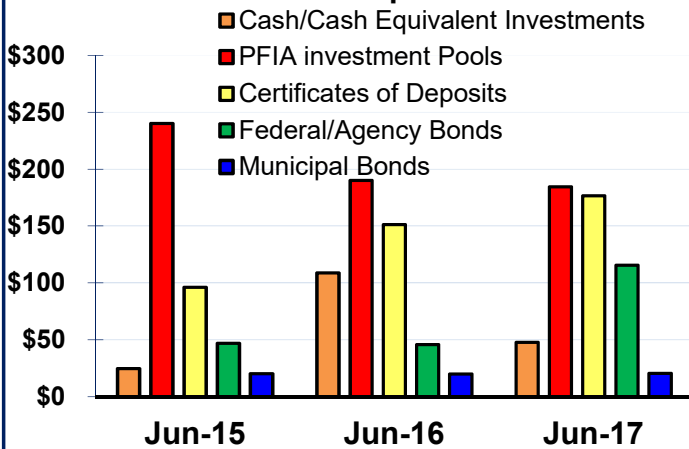
Portfolio Composition by Type at Qtr End



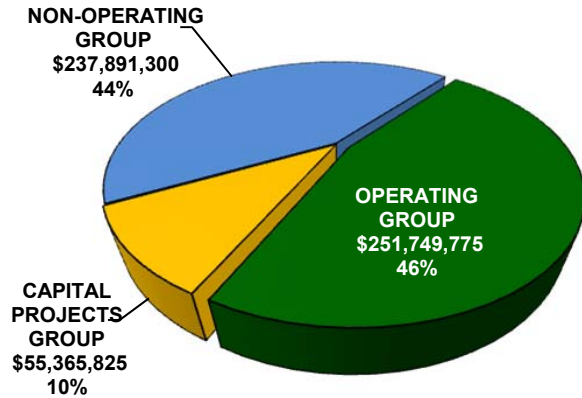
US Treasury Benchmarks 2 Yr Comparison



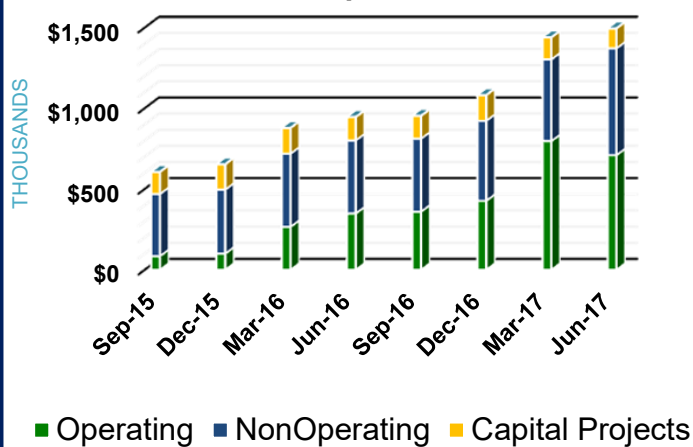
Portfolio Position by Type 3 Yr Comparison



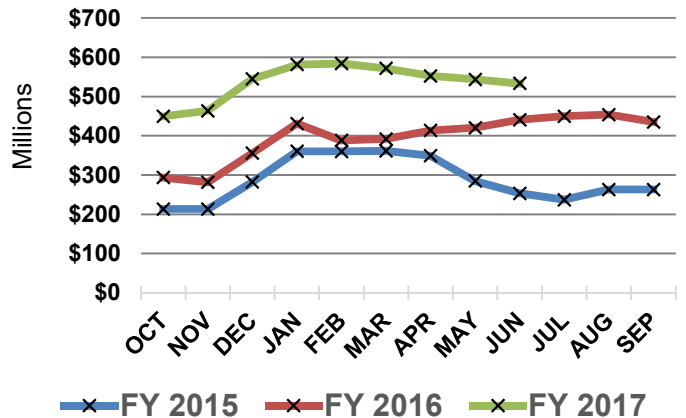
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings 2 Yr Comparison



Total Portfolio 3 Yr Comparison





Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

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) (Years)	Benchmark *	Weighted Yield to Call (YTC)	Weighted Average Maturity (WAM) (Years)	
Operating Group	1.020%	0.032	0.840%	1.020%	0.032	
PFIA Investment Pools	1.069%	0.002	1 Mo T-Bill	1.069%	0.002	
Cash Equivalent Investments	0.407%	0.003		0.407%	0.003	
Certificates of Deposit	0.900%	0.142		0.900%	0.142	
Non-Operating Group	1.104%	1.586	1.340%	1.600%	0.773	
Cash Equivalent Investments	0.065%	0.000	2 Yr Treasury	0.065%	0.000	
Certificates of Deposit	0.908%	0.677		0.908%	0.677	
Federal/Agency Bonds	1.456%	2.428		2.473%	0.762	
Municipal Bonds	1.345%	2.367		1.323%	2.305	
Capital Projects Group	0.867%	0.554	1.200%	0.867%	0.554	
PFIA Investment Pools	0.787%	0.000	1 Yr Treasury	0.787%	0.000	
Cash Equivalent Investments	0.938%	0.000		0.938%	0.000	
Certificates of Deposit	0.868%	0.556		0.868%	0.556	

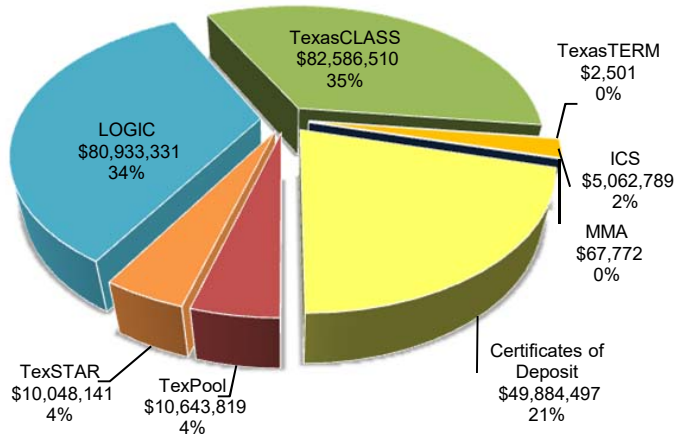
POOLED FUND GROUP	Beginning Book Value 03/31/17	Increases	Decreases	Interest Earned	Amortization / Accretion	Ending Book Value 06/30/17	Beginning Market Value 03/31/17	Unrealized Gain / (Loss) Market Adj	Ending Market Value 06/30/17	Interest Accrued 06/30/17
Operating Group										
PFIA Investment Pools	295,207,815	37,045,919	(148,599,415)	559,983	-	184,214,302	295,207,815	-	184,214,302	-
Cash Equivalent Investments	20,109,226	-	(15,000,000)	21,335	-	5,130,561	20,109,226	-	5,130,561	-
Certificates of Deposit	28,429,323	40,800,000	(19,472,735)	127,909	-	49,884,497	28,429,323	-	49,884,497	51,903
Sub-Total	343,746,364	77,845,919	(183,072,150)	709,227	-	239,229,360	343,746,364	-	239,229,360	51,903
Non-Operating Group										
PFIA Investment Pools	297	-	-	1	-	298	297	-	298	-
Cash Equivalent Investments	14,027,039	77,562,941	(61,399,025)	75,933	-	30,266,888	14,027,039	-	30,266,888	25,284
Certificates of Deposit	54,420,265	31,529,177	(14,451,503)	143,302	-	71,641,241	54,420,265	-	71,641,241	28,393
Federal/Agency Bonds	79,575,133	36,770,560	(536,758)	311,758	4,388	116,125,081	78,846,185	(679,129)	115,445,952	328,342
Municipal Bonds	19,554,416	1,384,221	(381,300)	131,300	(55,113)	20,633,524	19,452,084	(96,305)	20,537,219	157,753
Sub-Total	167,577,150	147,246,899	(76,768,586)	662,294	(50,725)	238,667,032	166,745,870	(775,434)	237,891,598	539,772
Capital Projects Group										
PFIA Investment Pools	220,449	-	-	432	-	220,881	220,449	-	220,881	-
Cash Equivalent Investments	4,862	-	-	11	-	4,873	4,862	-	4,873	-
Certificates of Deposit	60,017,201	-	(5,000,000)	122,870	-	55,140,071	60,017,201	-	55,140,071	-
Sub-Total	60,242,512	-	(5,000,000)	123,313	-	55,365,825	60,242,512	-	55,365,825	-
Grand Totals:	571,566,026	225,092,818	(264,840,736)	1,494,834	(50,725)	533,262,217	570,734,746	(775,434)	532,486,783	591,675



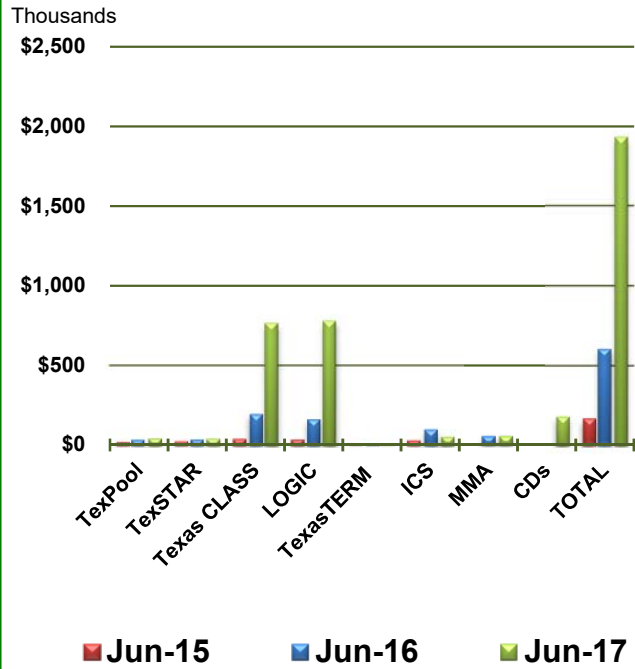
Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

OPERATING GROUP

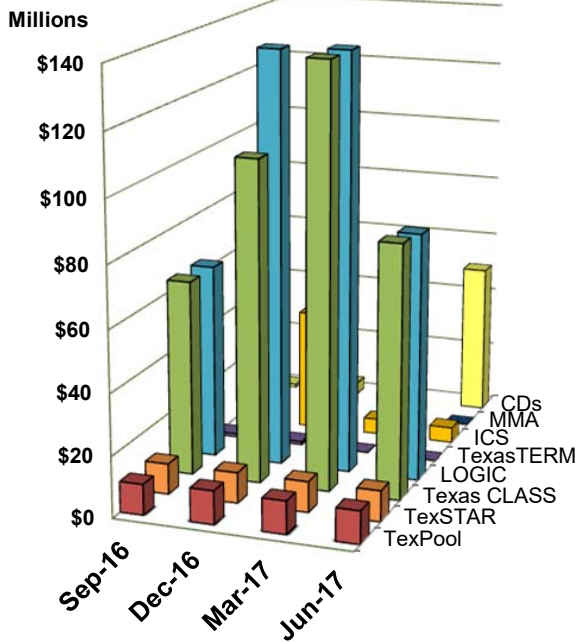
**Operating Investments
 by Type
 at Quarter End**



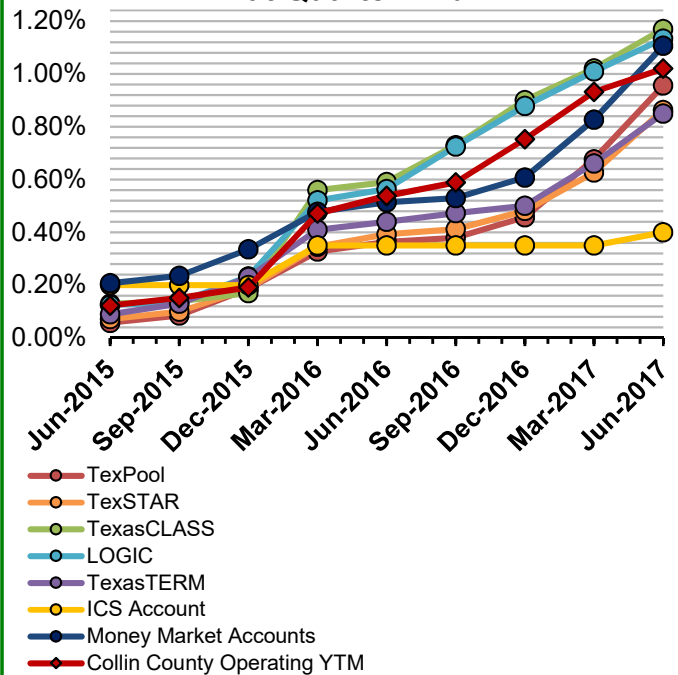
**Operating Investments
 YTD Interest Earnings Comparison
 at Quarter End**



**Operating Investments
 Market Values Comparison
 at Quarter End**



**Operating Investments
 Yields Comparison
 at Quarter End**





Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

OPERATING
Investment Details

OPERATING GROUP	Yield to Maturity (YTM)	Beginning Book Value 3/31/17	Increases	Decreases	Interest Earned QTD	Ending Book Value 6/30/17	Beginning Market Value 3/31/17	Ending Market Value 6/30/17	Interest Accrued	Maturity Date
PFIA Investment Pools										
TexPool	0.788%	10,723,826	-	(101,000)	20,993	10,643,819	10,723,826	10,643,819	-	N/A
TexSTAR	0.777%	10,028,711	-	-	19,430	10,048,141	10,028,711	10,048,141	-	N/A
LOGIC	1.094%	137,118,101	11,634,000	(68,087,000)	268,230	80,933,331	137,118,101	80,933,331	-	N/A
Texas CLASS	1.117%	137,335,001	15,000,000	(69,999,496)	251,005	82,586,510	137,335,001	82,586,510	-	N/A
TexasTERM DL	0.787%	2,176	10,411,919	(10,411,919)	325	2,501	2,176	2,501	-	N/A
		295,207,815	37,045,919	(148,599,415)	559,983	184,214,302	295,207,815	184,214,302	-	
Cash Equivalent Investments										
ICS Account-Independent Bank	0.400%	5,057,743	-	-	5,046	5,062,789	5,057,743	5,062,789	-	N/A
Legacy Texas Bank MMA	0.938%	15,051,483	-	(15,000,000)	16,289	67,772	15,051,483	67,772	-	N/A
		20,109,226	-	(15,000,000)	21,335	5,130,561	20,109,226	5,130,561	-	
Certificates of Deposit										
Legacy Texas Bank										
CD #60050001194 <NON-OPER>	0.820%	9,016,816	-	(9,029,177)	12,361	-	9,016,816	-	-	09/06/18
CD #60050000385	0.900%	6,012,507	5,000,000	-	21,025	11,033,532	6,012,507	11,033,532	-	08/21/17
		15,029,323	5,000,000	(9,029,177)	33,386	11,033,532	15,029,323	11,033,532	-	
Texas TERM										
CD #60318-MATURED	1.210%	-	5,200,000	(5,205,300)	5,300	-	-	-	-	06/01/17
CD #60322	1.210%	-	14,200,000	-	28,492	14,228,492	-	14,228,492	453	08/01/17
CD #60325	1.210%	-	11,200,000	-	22,473	11,222,473	-	11,222,473	374	09/01/17
FX #1247000118171-MATURED	0.940%	5,200,000	-	(5,202,143)	2,143	-	5,200,000	-	-	04/17/17
FX #1247000124171	1.070%	5,200,000	-	(13,872)	13,872	5,200,000	5,200,000	5,200,000	24,085	10/20/17
FX #1247000207171	1.090%	3,000,000	-	(8,153)	8,153	3,000,000	3,000,000	3,000,000	12,901	11/03/17
FX #1247000406171	1.150%	-	5,200,000	(14,090)	14,090	5,200,000	-	5,200,000	14,090	07/05/17
		13,400,000	35,800,000	(10,443,558)	94,523	38,850,965	13,400,000	38,850,965	-	51,903
		343,746,364	77,845,919	(183,072,150)	709,227	239,229,360	343,746,364	239,229,360	51,903	



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 06/30/17	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
001	General	51,222,652	414,066	21.412%
002	Housing Finance Corp	150,222	1,218	0.063%
003	Records Archive Fund	7,767,259	62,773 *	3.247%
005	Dis Cts Rec Tech Fund	559,470	4,524 *	0.234%
499	Permanent Improvements	1,924,664	15,563	0.805%
		61,624,267	498,144	25.771%
<u>Special Revenue Funds</u>				
010	Road and Bridge	8,204,140	66,292	3.429%
011	Farm and Market	20,489	174	0.009%
012	Lateral Road	941,548	7,617	0.394%
013	Judicial Appellate	196,696	1,585	0.082%
015	Court Reporters	167,333	1,353 *	0.070%
021	Law Library	3,081,381	24,900 *	1.288%
025	Co Clrk Rec Mgmt & Pres	6,506,498	52,585 *	2.720%
026	Dist Clrk Rec Mgmt & Pres	262,399	2,127 *	0.110%
028	Justice Court Tech Fund	597,677	4,833 *	0.250%
029	Courthouse Security	731,977	5,916 *	0.306%
031	Economic Development 2001	9,737	77	0.004%
033	Contract Elections	2,945,678	23,799	1.231%
036	Sheriff Forfeiture	329,234	2,668	0.138%
037	DA State Forfeiture	538,274	4,350	0.225%
038	DA Service Fee	244,790	1,972 *	0.102%
039	Meyers Park Foundation	15,300	116	0.006%
040	Health Care Foundation	2,201,823	17,786	0.920%
044	County Rec Mgmt & Pres	554,651	4,485 *	0.232%
046	Juvenile Case Manager Fnd	307,262	2,475 *	0.128%
047	Court Initiated Guardnshp	297,270	2,397 *	0.124%
049	DA Pretrial Intervntn Prg	721,135	5,819 *	0.301%
050	Specialty Court	213,202	1,721 *	0.089%
051	SCAAP	8,043	58	0.003%
052	Cty Crts Technology Fund	280,884	2,262 *	0.117%
053	Dis Cts Technology Fund	228,054	1,837 *	0.095%
054	Probate Contributions Fnd	558,223	4,505	0.233%
055	CCLC Court Rec Presrvtn	381,066	3,074 *	0.159%
056	Dis Clrk Crt Rec Presrvtn	472,466	3,809 *	0.197%
057	DA Apportionment	100,236	812	0.042%
058	Justice Crt Bldg Security	228,442	1,837 *	0.095%
		31,345,908	253,241	13.099%
<u>Grant Funds</u>				
184	RTR-Outer Loop PH3 75-121	3,117,776	25,190	1.303%
198	LEOSE Education	111,653	909	0.047%
		3,229,429	26,099	1.350%
<u>Debt Service Fund</u>				
399	Debt Service Fund	17,662,810	142,733	7.383%
		17,662,810	142,733	7.383%



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 06/30/17	Interest Earned YTD	% of Total Invested
<u>Capital Project Funds</u>				
<u>Permanent Improvement Bonds</u>				
403	Ltd Tax Perm Imp 2000	12,908	97	0.005%
404	Lmtd Tax P/I Series '01	209,448	1,701	0.088%
405	Ltd Tax Perm Imp 2002	1,154,996	9,338	0.483%
406	Ltd Tax Perm Imp 2004	26,555	213	0.011%
407	Lmtd Tax Perm Imp 2005	60,569	483	0.025%
408	Lmtd Tax Perm Imp Bds '06	70,425	561	0.029%
411	Ltd Tax Perm Imp 2007	67,390	541	0.028%
412	Ltd TX PI 2008 07Proj	43,842	348	0.018%
413	LTD TAX PI 2008 03PROJ	70,601	580	0.030%
414	Ltd Tax PI Bds 2009	983,306	7,946	0.411%
415	Ltd TX PI BAB Bds 2009B	439,276	3,557	0.184%
416	Ltd Tax PI Bds 2011	436,883	3,538	0.183%
417	Ltd Tax Perm Imp 2012	1,333,698	10,768	0.557%
418	Ltd Tax Perm Imp 2013	215,762	1,740	0.090%
419	Ltd Tax P/I 2014	1,014,843	8,197	0.424%
420	Ltd Tax P/I 2015	1,758,503	14,210	0.735%
461	Ltd Tax P/I 2016	2,282,297	18,443	0.954%
		10,181,302	82,261	4.255%
<u>Road Bonds</u>				
421	Unlimited Road Bond 99	1,859,912	15,021	0.777%
422	Unlimited Road Bond 99A	91,616	735	0.038%
423	Unlimited Road Bond 00/01	915,103	7,404	0.383%
425	Unlmtd Tax Rd Bonds 2004	804,401	6,496	0.336%
426	Unlmtd Tax Road Bond 2005	283,073	2,281	0.118%
427	Unlmtd Tax Road Bds '06	170,511	1,373	0.071%
428	Unlimited Road Bond 95/97	263,963	2,127	0.110%
430	Unltd Tax Rd Bds 2007	3,347,868	27,046	1.399%
431	Unltd Tx Rd Bds 08 03Proj	337,681	2,726	0.141%
432	Unltd Rd Bds 2008 07Proj	6,441,020	52,044	2.692%
433	Unltd Tax Road Bds 2009	578,022	4,679	0.242%
434	UNLTD TX RD BAB 2009B	8,256	58	0.003%
435	Unltd Tax Rd Bds 2011	7,761,473	62,715	3.244%
436	UNLTD TAX ROAD BD 2012	14,281,525	115,416	5.970%
437	Unlmtd Tax Road Bond 2013	13,053,235	105,479	5.456%
439	Unltd Tax Road Bd 2014	20,754,380	167,730	8.676%
440	Unltd Tax Road Bd 2015	2,602,787	21,034	1.088%
471	UnLtd Tax Road Bd 2016	4,092,437	33,078	1.711%
		77,647,263	627,442	32.455%
<u>Tax Notes</u>				
441	Tax Notes Series 2002	1,110,516	8,970	0.464%
442	Tax Notes Series 2004	3,180,027	25,693	1.329%
443	Tax Notes 2006	4,483,818	36,229	1.874%
445	Capital Improvement TN 01	501,451	4,060	0.210%
446	Capital Imp T/N 01A	181,703	1,469	0.076%
		9,457,515	76,421	3.953%
Total Capital Project Funds		97,286,080	786,124	40.663%



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 06/30/17	Interest Earned YTD	% of Total Invested
<u>Internal Service Funds</u>				
501	Liability Insurance	3,531,203	28,535	1.476%
502	Workers' Compensation Ins	2,365,570	19,120	0.989%
503	Flexible Benefit	163,469	1,315 **	0.068%
504	Unemployment Insurance	791,032	6,399	0.331%
505	Insurance Claim	5,095,322	41,179	2.130%
507	Animal Safety Fund	1,187,358	9,589	0.496%
		13,133,954	106,137	5.490%
<u>Other Funds</u>				
599	CC Toll Road Authority	10,609,670	85,740	4.435%
650	Judicial District	2,975,696	24,050	1.244%
701	State Fees Agency	970,770	7,849 *	0.406%
702	Unclaimed Holdings	390,778	3,151 *	0.163%
		14,946,914	120,790	6.248%
	Total Operating Investments	239,229,362	1,933,268	100.00%
	Rounding Difference	(2)	-	
	Total Book Value as of 06/30/17	239,229,360	1,933,268	

Notes

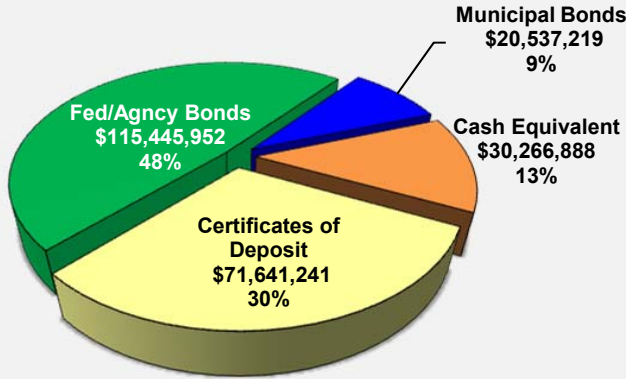
- * Interest is recorded in Fund 001 General Fund
- ** Interest is recorded in Fund 505 Insurance Claim



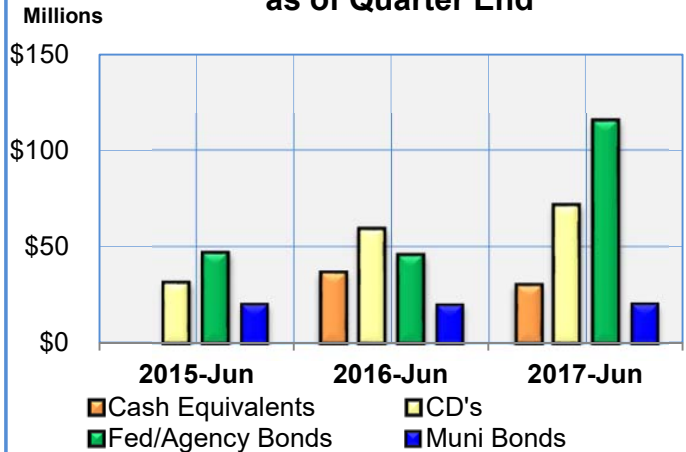
Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

NON-OPERATING GROUP

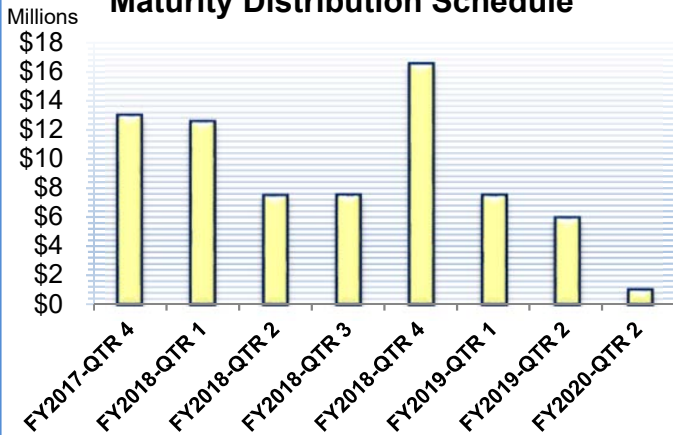
Non-Operating Investments by Type at Quarter End



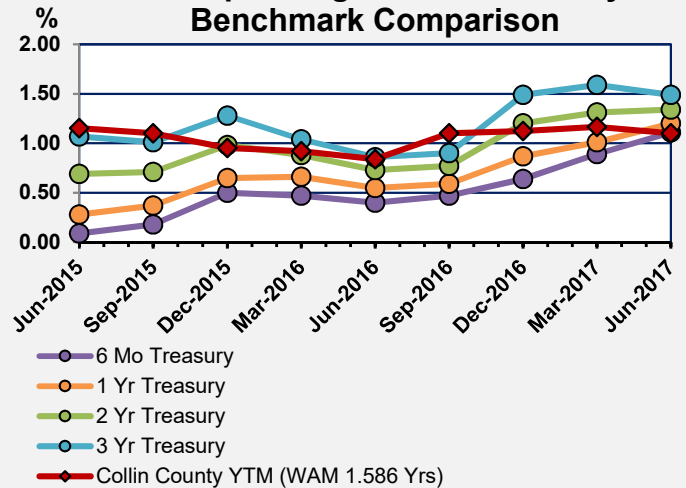
Non-Operating Investments Three Year Comparison as of Quarter End



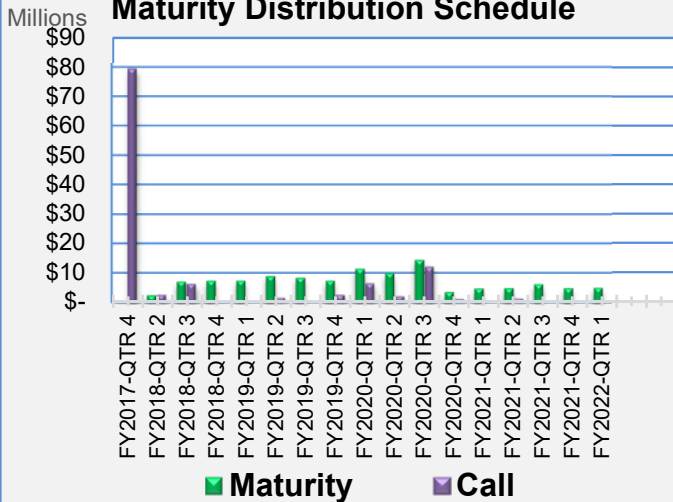
Non-Operating Cert of Deposit Maturity Distribution Schedule



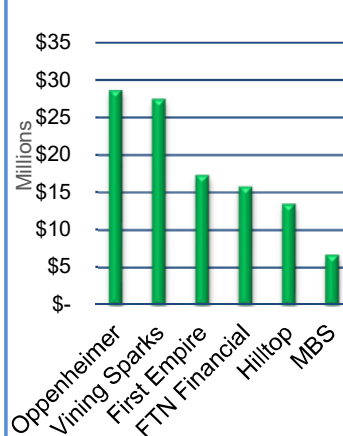
Non-Operating Yields to Maturity Benchmark Comparison



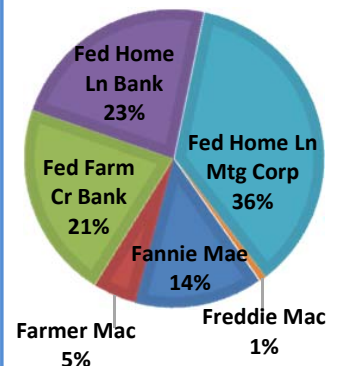
Non-Operating Fed Agency Bonds Maturity Distribution Schedule



Federal Agency Bonds Breakdown by Current Broker/Dealer



Federal Agency Bonds Breakdown by Issuer





Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

**NON-OPERATING
 Investment Details**

NON-OPERATING GROUP	Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 3/31/17	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 6/30/17	Beginning Market Value 3/31/17	Unrealized Gain / (Loss) Market Adj	Ending Market Value 6/30/17	Interest Accrued	Maturity / Call Date	Callable
PFIA Investment Pools																
TexasTERM DL																
			0.787%		297	-	-	1		298	297	-	298	-	N/A	N
					297	-	-	1	-	298	297	-	298	-		
Cash Equivalent Investments																
American National Bank																
	Custody Cash Holdings		0.001%		2,486,542	62,159,891	(36,864,499)	58,805		27,840,739	2,486,542	-	27,840,739	25,069	N/A	N
	Seacap Cash Holdings		0.001%		1,426,313	966,124	(2,034,526)	494		358,405	1,426,313	-	358,405	215	N/A	N
	Legacy Texas Bank MMA		0.938%		10,114,184	14,436,926	(22,500,000)	16,634	-	2,067,744	10,114,184	-	2,067,744	-	N/A	N
					14,027,039	77,562,941	(61,399,025)	75,933	-	30,266,888	14,027,039	-	30,266,888	25,284		
Certificates of Deposit																
Farmer's Bank & Trust																
	CD #60181		1.150%		2,500,000			8,280		2,508,280	2,500,000	-	2,508,280	1,282	04/15/18	N
	CD #60182		1.160%		2,500,000			8,280		2,508,280	2,500,000	-	2,508,280	1,282	05/15/18	N
	CD #60263		1.160%		-	2,500,000		4,807		2,504,807	-	-	2,504,807	1,360	06/14/18	N
	CD #60273		1.160%		-	2,500,000		4,807		2,504,807	-	-	2,504,807	1,360	07/14/18	N
	CD #60474		1.510%		-	2,500,000		3,185		2,503,185	-	-	2,503,185	522	10/26/18	N
	CD #70475		1.560%		-	2,500,000		3,291		2,503,291	-	-	2,503,291	539	11/26/18	N
	CD #70531		1.640%		-	2,500,000	(1,811)	1,811		2,500,000	-	-	2,500,000	1,811	12/15/18	N
	CD #70532		1.690%		-	2,500,000	(1,867)	1,867		2,500,000	-	-	2,500,000	1,867	02/15/19	N
	CD #70533		1.740%		-	2,500,000	(1,922)	1,922		2,500,000	-	-	2,500,000	1,922	03/15/19	N
					5,000,000	17,500,000	(5,600)	38,250	-	22,532,650	5,000,000	-	22,532,650	11,945		
Legacy Texas Bank																
	CD #60050000184-MATURED		0.350%		1,006,744		(1,007,039)	295		-	1,006,744	-	-	-	04/29/17	N
	CD #60050000917-MATURED		0.670%		4,024,740		(4,026,987)	2,247		-	4,024,740	-	-	-	04/30/17	N
	CD #60050000244-MATURED		0.350%		1,006,454		(1,007,046)	592		-	1,006,454	-	-	-	05/29/17	N
	CD #60050000918-MATURED		0.670%		4,024,740		(4,029,278)	4,538		-	4,024,740	-	-	-	05/31/17	N
	CD #60050001155-MATURED		0.880%		2,050,978		(2,054,193)	3,215		-	2,050,978	-	-	-	06/04/17	N
	CD #60050001156-MATURED		0.880%		2,308,764		(2,312,384)	3,620		-	2,308,764	-	-	-	06/04/17	N
	CD #60050001112		0.800%		378,812			756		379,568	-	-	379,568	-	07/18/17	N
	CD #200559207R1		0.700%		1,978,237			3,454		1,981,691	1,978,237	-	1,981,691	-	08/07/17	N
	CD #201005479R1		0.780%		8,098,048			15,758		8,113,806	8,098,048	-	8,113,806	-	09/28/17	N
	CD #60050001364		0.700%		2,505,422			4,375		2,509,797	2,505,422	-	2,509,797	-	10/08/17	N
	CD #60050001286		0.780%		2,517,627			4,899		2,522,526	2,517,627	-	2,522,526	-	10/31/17	N
	CD #60050001365		0.720%		2,505,577			4,501		2,510,078	2,505,577	-	2,510,078	-	11/08/17	N
	CD #60050001287		0.800%		2,517,835			5,025		2,522,860	2,517,835	-	2,522,860	-	11/30/17	N
	CD #60050001424		1.050%		2,506,190			6,566		2,512,756	2,506,190	-	2,512,756	-	12/31/17	N
	CD #60050001470		1.000%		2,503,014			6,246		2,509,260	2,503,014	-	2,509,260	-	01/15/18	N
	CD #60050001471		1.070%		2,503,226			6,683		2,509,909	2,503,226	-	2,509,909	-	02/15/18	N
	CD #200532700R1		1.050%		2,455,799			6,434		2,462,233	2,455,799	-	2,462,233	-	03/28/18	N
	CD #60050001761		1.400%		-	2,500,000		4,221		2,504,221	-	-	2,504,221	-	08/17/18	N
	CD #60050001194		0.820%		-	9,029,177		6,086		9,035,263	-	-	9,035,263	-	09/06/18	N
	CD #60050001762		1.450%		-	2,500,000		4,372		2,504,372	-	-	2,504,372	-	09/17/18	N
	CD #201002724R1		0.850%		1,034,058			2,193		1,036,251	1,034,058	-	1,036,251	-	02/02/20	N
					45,926,265	14,029,177	(14,436,927)	96,076	-	45,614,591	45,926,265	-	45,614,591	-		
Texas Term																
	CD #1247020123171		1.475%		968,000		(3,560)	3,560		968,000	968,000	-	968,000	6,220	01/23/19	N
	FX #1247020106171		0.860%		426,000		(913)	913		426,000	426,000	-	426,000	1,767	08/31/17	N
	FX #1247020111171		0.860%		2,100,000		(4,503)	4,503		2,100,000	2,100,000	-	2,100,000	8,461	08/09/17	N
					3,494,000	-	(8,976)	8,976	-	3,494,000	3,494,000	-	3,494,000	16,448		



Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

NON-OPERATING
 Investment Details

NON-OPERATING GROUP	Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 3/31/17	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 6/30/17	Beginning Market Value 3/31/17	Unrealized Gain / (Loss) Market Adj	Ending Market Value 6/30/17	Interest Accrued	Maturity / Call Date	Callable
Federal/Agency Bonds																
American National Bank																
CUSIP #31398ADM1-MATURED	Fannie Mae	AA+		1.014%	226,904		(227,385)	2,385	(1,904)	-	226,936	-	-	-	06/12/17	N
CUSIP #3133EF4D6 #1	Fed Farm Cr Bank	AA+	1.685%	1.633%	1,474,253		(5,974)	5,974	46	1,474,299	1,457,592	(12,468)	1,461,831	4,713	07/05/17	Y
CUSIP #3133EF4D6 #2	Fed Farm Cr Bank	AA+	1.685%	1.633%	2,273,846		(9,214)	9,214	71	2,273,917	2,248,465	(18,913)	2,255,004	7,269	07/05/17	Y
CUSIP #3130A8RJ4	Fed Home Ln Bank	AA+	1.446%	1.336%	2,498,702		(8,250)	8,250	98	2,498,800	2,462,568	(33,640)	2,465,160	14,117	07/05/17	Y
CUSIP #3133EGLG8	Fed Farm Cr Bank	AA+	2.257%	1.416%	4,992,239		(17,125)	17,125	549	4,992,788	4,847,835	(127,563)	4,865,225	14,842	07/05/17	Y
CUSIP #3133EGTS4	Fed Farm Cr Bank	AA+	1.371%	1.172%	4,997,876		(14,375)	14,375	275	4,998,151	4,969,205	(32,571)	4,965,580	18,368	07/05/17	Y
CUSIP #3133EFKW6	Fed Farm Cr Bank	AA+	24.300%	1.290%	-	1,992,260	(1,627)	1,627	445	1,992,705	-	(2,863)	1,989,842	3,647	07/05/17	Y
CUSIP #3130A8RP0	Fed Home Ln Bank	AA+	20.475%	1.283%	-	498,385	(423)	423	93	498,478	-	(798)	497,680	948	07/05/17	Y
CUSIP #313382SB0	Fed Home Ln Bank	AA+	5.989%	1.522%	-	2,498,750	(1,250)	1,250	18	2,498,768	-	(2,273)	2,496,495	6,979	07/05/17	Y
CUSIP #3133EGLA1 #1	Fed Farm Cr Bank	AA+	1.346%	1.220%	499,316		(1,463)	1,463	61	499,377	494,031	(5,299)	494,078	2,730	07/13/17	Y
CUSIP #3133EGLA1 #2	Fed Farm Cr Bank	AA+	1.429%	1.243%	499,010		(1,463)	1,463	89	499,099	493,635	(5,219)	493,880	2,730	07/13/17	Y
CUSIP #3134G9F44	Fed Home Ln Mtg Corp	AA+	1.390%	1.798%	2,494,360		(7,031)	7,031	328	2,494,688	2,446,330	(38,828)	2,455,860	12,500	07/21/17	Y
CUSIP #3130A9R60	Fed Home Ln Bank	AA+	9.407%	1.812%	-	2,484,500	(306)	306	61	2,484,561	-	(3,683)	2,480,878	5,118	07/24/17	Y
CUSIP #3134G3ZH6	Freddie Mac	AA+		1.000%	500,000		(1,250)	1,250	-	500,000	500,220	(11)	499,989	2,167	07/25/17	N
CUSIP #3132X0ET4	Farmer Mac	NR	1.830%	1.830%	3,750,000		(17,156)	17,156	-	3,750,000	3,687,934	(50,396)	3,699,604	29,738	07/25/17	Y
CUSIP #3134GAK78	Fed Home Ln Mtg Corp	AA+	1.581%	1.371%	-	2,499,125	(2,719)	2,719	43	2,499,168	-	(2,625)	2,496,543	14,625	07/25/17	Y
CUSIP #3134G9Q75	Fed Home Ln Mtg Corp	AA+	1.295%	1.265%	4,998,260		(15,625)	15,625	188	4,998,448	4,969,825	(28,098)	4,970,350	26,910	07/26/17	Y
CUSIP #3134G9X51	Fed Home Ln Mtg Corp	AA+	1.058%	1.029%	4,998,116		(12,500)	12,500	356	4,998,472	4,984,445	(15,957)	4,982,515	21,389	07/27/17	Y
CUSIP #3135G0S46	Fannie Mae	AA+	2.162%	1.706%	-	1,996,960	(7,333)	7,333	242	1,997,202	-	(4,470)	1,992,732	14,117	07/27/17	Y
CUSIP #3135G0J87	Fannie Mae	AA+	1.799%	1.688%	2,496,322		(10,313)	10,313	226	2,496,548	2,468,895	(21,085)	2,475,463	7,219	07/28/17	Y
CUSIP #3136G3R23	Fannie Mae	AA+	1.648%	1.630%	2,499,503		(10,156)	10,156	29	2,499,532	2,414,465	(74,859)	2,424,673	17,266	07/28/17	Y
CUSIP #3134GAZB3	Fed Home Ln Mtg Corp	AA+	1.501%	2.132%	375,000		(1,406)	1,406	-	375,000	373,226	(1,148)	373,852	578	08/24/17	Y
CUSIP #3130A8SH7	Fed Home Ln Bank	AA+	1.371%	1.321%	1,998,840		(6,500)	6,500	100	1,998,940	1,964,626	(31,416)	1,967,524	9,100	08/25/17	Y
CUSIP #3134GAW26	Fed Home Ln Mtg Corp	AA+	1.476%	1.409%	-	999,850	(544)	544	3	999,853	-	(1,229)	998,624	4,783	08/25/17	Y
CUSIP #3136G4GU1	Fannie Mae	AA+	3.268%	1.527%	-	1,146,550	(179)	179	16	1,146,566	-	(1,910)	1,144,656	1,610	08/25/17	Y
CUSIP #3134GAHA5	Fed Home Ln Mtg Corp	AA+	1.044%	1.019%	4,998,433		(12,500)	12,500	236	4,998,669	4,967,020	(33,104)	4,965,565	4,583	08/28/17	Y
CUSIP #3130ABDU7	Fed Home Ln Bank	AA+	1.052%	1.901%	-	2,499,750	(833)	833	4	2,499,754	-	(1,281)	2,498,473	2,153	08/28/17	Y
CUSIP #3134GBRY0	Fed Home Ln Mtg Corp	AA+	1.965%	1.624%	-	499,690	(89)	89	1	499,691	-	(719)	498,972	689	08/28/17	Y
CUSIP #313380EC7	Fed Home Ln Bank	AA+		0.768%	249,980		(469)	469	11	249,991	249,774	(138)	249,853	589	09/08/17	N
CUSIP #3134GAZ45	Fed Home Ln Mtg Corp	AA+	2.002%	2.000%	1,000,000		(5,000)	5,000	-	1,000,000	993,176	(3,967)	996,033	1,000	09/13/17	Y
CUSIP #3134GAGF5	Fed Home Ln Mtg Corp	AA+	13.117%	1.312%	-	1,994,660	(1,589)	1,589	303	1,994,963	-	(2,599)	1,992,364	6,600	09/13/17	Y
CUSIP #3134GAZP2	Fed Home Ln Mtg Corp	AA+	1.851%	2.028%	1,125,000		(5,203)	5,203	-	1,125,000	1,120,114	(2,722)	1,122,278	983	09/14/17	Y
CUSIP #3134G9VF1	Fed Home Ln Mtg Corp	AA+	1.731%	1.255%	-	2,195,490	(1,943)	1,943	355	2,195,845	-	(1,409)	2,194,436	583	09/22/17	Y
CUSIP #3134GBTF9	Fed Home Ln Mtg Corp	AA+	1.689%	1.631%	-	2,499,600	(451)	451	2	2,499,602	-	(4,289)	2,495,313	451	09/27/17	Y
CUSIP #3134GAED2	Fed Home Ln Mtg Corp	AA+	1.244%	1.184%	4,996,250		(14,375)	14,375	418	4,996,668	4,945,085	(54,463)	4,942,205	479	09/28/17	Y
CUSIP #3134GAYV0	Fed Home Ln Mtg Corp	AA+	2.002%	2.000%	1,000,000		(5,000)	5,000	-	1,000,000	991,881	(5,401)	994,599	56	09/30/17	Y
CUSIP #3134GAZR8	Fed Home Ln Mtg Corp	AA+	2.052%	2.050%	1,500,000		(7,688)	7,688	-	1,500,000	1,491,288	(5,005)	1,494,995	85	09/30/17	Y
CUSIP #3135G0J61	Fannie Mae	AA+		1.131%	-	2,494,550	(2,552)	2,552	741	2,495,291	-	(1,893)	2,493,398	5,651	03/28/18	N
CUSIP #3130A4GJ5	Fed Home Ln Bank	AA+		1.180%	-	2,498,738	(2,891)	2,891	141	2,498,879	-	(1,611)	2,497,268	5,156	04/25/18	N
CUSIP #3130ABCP9	Fed Home Ln Bank	AA+	1.521%	1.508%	-	1,349,730	(675)	675	4	1,349,734	-	(2,847)	1,346,887	2,025	05/25/18	Y
CUSIP #3133EHL36	Fed Farm Cr Bank	AA+		1.213%	-	2,123,672	(2,104)	2,104	114	2,123,786	-	(1,185)	2,122,601	2,104	05/30/18	N
CUSIP #3137EABP3	Freddie Mac	AA+		1.393%	312,176		(3,656)	3,656	(2,537)	309,639	312,876	466	310,105	731	06/13/18	N
CUSIP #3132X0QP9	Farmer Mac	NR		1.250%	-	500,000	(451)	451	-	500,000	-	(1,026)	498,974	1,927	09/10/18	N
CUSIP #3136FTQ93	Fannie Mae	AA+		1.358%	-	501,150	(83)	83	(8)	501,142	-	(95)	501,047	2,708	02/21/19	N
CUSIP #3130AAUP1	Fed Home Ln Bank	AA+		1.363%	-	998,150	(139)	139	12	998,162	-	(946)	997,216	4,410	02/25/19	N
CUSIP #3130ABJH0	Fed Home Ln Bank	AA+	1.661%	1.518%	-	2,499,000	(417)	417	5	2,499,005	-	(1,785)	2,497,220	417	09/27/19	Y
CUSIP #313381C94	Fed Home Ln Bank	AA+		1.446%	1,492,357		(4,688)	4,688	708	1,493,065	1,486,455	(1,918)	1,491,147	938	12/13/19	N
CUSIP #3133EEMA5	Fed Farm Cr Bank	AA+		1.427%	5,009,705		(18,750)	18,750	(883)	5,008,822	4,985,805	(28,242)	4,980,580	208	12/30/19	N
CUSIP #3134G33T5	Fed Home Ln Mtg Corp	AA+		1.508%	1,994,257		(7,000)	7,000	518	1,994,775	1,987,234	(6,975)	1,987,800	13,378	01/09/20	N
CUSIP #3137EADR7	Fed Home Ln Mtg Corp	AA+		1.586%	1,987,537		(6,875)	6,875	1,011	1,988,548	1,984,158	(1,842)	1,986,706	4,583	05/01/20	N
CUSIP #313383HU8	Fed Home Ln Bank	AA+		1.841%	4,986,188		(21,875)	21,875	1,080	4,987,268	5,009,470	29,717	5,016,985	4,618	06/12/20	N
CUSIP #3135G0D75	Fannie Mae	AA+		1.555%	4,991,503		(18,750)	18,750	659	4,992,162	4,978,110	(4,382)	4,987,780	1,875	06/22/20	N
CUSIP #3133EAZQ4	Fed Farm Cr Bank	AA+		1.573%	1,109,200		(4,301)	4,301	60	1,109,260	1,101,449	(7,811)	1,101,449	7,503	07/24/20	N
CUSIP #3132X0EQ0	Farmer Mac	NR		1.550%	1,250,000		(4,844)	4,844	-	1,250,000	1,232,470	(14,335)	1,235,665	8,396	01/25/21	N
					79,575,133	36,770,560	(536,758)	311,758	4,388	116,125,081	78,846,185	(679,129)	115,445,952	328,342		



Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

**NON-OPERATING
 Investment Details**

NON-OPERATING GROUP	Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 3/31/17	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 6/30/17	Beginning Market Value 3/31/17	Unrealized Gain / (Loss) Market Adj	Ending Market Value 6/30/17	Interest Accrued	Maturity / Call Date	Callable
Municipal Bonds																
American National Bank																
CUSIP #48542KM30-MATURED	Kansas St Dev Revs	AAA		1.030%	125,000	(125,000)	-	-	-	-	125,000	-	-	-	04/01/17	N
CUSIP #899559NH7-MATURED	Tulsa OK Cnty ISD	AA		1.030%	500,000	(500,000)	-	-	-	-	500,000	-	-	-	04/01/17	N
CUSIP #2638672F9-MATURED	Dubuque Iowa GO	AA1		0.950%	105,350		(105,525)	525	(350)	-	105,354	-	-	-	06/01/17	N
CUSIP #667534JJ1-MATURED	NW Iowa Community Col	Aa2		0.810%	145,045		(145,242)	242	(45)	-	144,926	-	-	-	06/01/17	N
CUSIP #041042SL7	Arkansas St Ref Water Waste	AA	1.001%	1.695%	501,699		(2,313)	2,313	(189)	501,510	501,065	(1,345)	500,165	4,625	07/01/17	Y
CUSIP #248775M62	Denton Cnty Tx	AAA		0.930%	325,093		(838)	838	(81)	325,012	324,942	(38)	324,974	1,545	07/15/17	N
CUSIP #148537LN1	Castleberry ISD TX	AAA		1.000%	100,544		(625)	625	(366)	100,178	100,637	7	100,185	944	08/15/17	N
CUSIP #759136RR7	Regl Transprtn Dis CO				-	377,081	(1,688)	1,688	(839)	376,242	-	(439)	375,803	1,250	11/01/17	N
CUSIP #914713K27	Univ of N Carolina	AAA		0.750%	351,313		(1,152)	1,152	(492)	350,821	350,224	(884)	349,937	384	12/01/17	N
CUSIP #534366BS7	Lincoln NE Haymarkt G/O	AAA		0.950%	101,416		(750)	750	(502)	100,914	101,510	36	100,950	133	12/15/17	N
CUSIP #114889WH7	Broward County FL	AAA		1.270%	178,478		(1,750)	1,750	(1,159)	177,319	179,076	332	177,651	3,500	01/01/18	N
CUSIP #085275A62	Bernalillo Cnty N Mex	AA1		0.950%	270,494		(2,319)	2,319	(1,648)	268,846	270,740	118	268,964	3,865	02/01/18	N
CUSIP #930863P82	Wake County NC G.O.	AAA		1.200%	102,267		(1,000)	1,000	(680)	101,587	102,575	181	101,768	1,667	02/01/18	N
CUSIP #496443EU2	Kingsport Tenn	AA		1.100%	257,683		(2,813)	2,813	(2,095)	255,588	256,400	(1,245)	254,343	3,750	03/01/18	N
CUSIP #586145XE9	Memphis TN	AA		1.301%	103,229		(979)	979	(646)	102,583	102,849	(461)	102,122	1,958	07/01/18	N
CUSIP #678554BM7	Oklahoma City OK				-	713,101	(6,517)	6,517	(4,413)	708,688	-	(1,562)	707,126	6,517	07/01/18	N
CUSIP #381460SQ8	Goldsboro NC	AA-		1.385%	169,925		(574)	574	15	169,940	169,544	(562)	169,378	1,058	07/15/18	N
CUSIP #094275GD0	Blooming Grove TX ISD / Z-CPN	Aaa		1.500%	137,231		-	-	503	137,734	137,796	435	138,169	-	08/15/18	N
CUSIP #5288283S3	Lewisville TX ISD GO	AAA		1.280%	102,282		(750)	750	(416)	101,866	102,779	444	102,310	1,133	08/15/18	N
CUSIP #581646Z25	McKinney Tx Tax Rev	AAA		1.500%	150,839		(721)	721	(153)	150,686	151,211	(162)	150,524	1,089	08/15/18	N
CUSIP #796269TS7	San Antonio TX ISD	AAA		1.250%	207,544		(2,017)	2,017	(1,374)	206,170	208,090	110	206,280	3,047	08/15/18	N
CUSIP #591852UX4	Metropolitan Council MN	AAA		1.050%	401,393		(1,300)	1,300	(246)	401,147	400,324	(2,463)	398,684	1,733	09/01/18	N
CUSIP #373384RQ1	Georgia St				-	306,585	(2,005)	2,005	(1,004)	305,581	-	(19)	305,562	2,228	10/01/18	N
CUSIP #5458964J8	Loudoun Cnty VA	AAA		1.292%	522,234		(5,000)	5,000	(3,335)	518,899	522,090	(1,019)	517,880	1,667	12/01/18	N
CUSIP #605581CL9	Mississippi St	AA		0.990%	506,244		(2,188)	2,188	(937)	505,307	503,645	(3,482)	501,825	729	12/01/18	N
CUSIP #0947972F3	Bloomington MN Idep Sch	AA+		1.387%	109,728		(344)	344	37	109,765	109,750	(143)	109,622	374	02/01/19	N
CUSIP #0418262B3	Arlington TX	AAA		1.416%	500,000		(1,440)	1,440	-	500,000	496,935	(3,380)	496,620	2,176	02/15/19	N
CUSIP #235308JQ5	Dallas TX ISD GO BABS	AAA		1.680%	209,275		(2,125)	2,125	(1,239)	208,036	209,952	280	208,316	3,211	02/15/19	N
CUSIP #276540A50	Estrn Al Comnty Clg Dist	Aa1		1.150%	505,846		(2,125)	2,125	(675)	505,171	499,790	(4,866)	500,305	708	06/01/19	N
CUSIP #795676QK4	Salt Lake Cnty UT	AAA		1.197%	1,006,524		(3,750)	3,750	(739)	1,005,785	1,001,510	(5,675)	1,000,110	667	06/15/19	N
CUSIP #917542QW5	Utah St	AAA		1.600%	900,416		(6,936)	6,936	(3,380)	897,036	906,340	212	897,248	13,872	07/01/19	N
CUSIP #248775M88	Denton Cnty TX	AAA		1.120%	480,693		(1,964)	1,964	(622)	480,071	475,356	(5,294)	474,777	3,623	07/15/19	N
CUSIP #041431LL9	Arlington Cnty VA	AAA		1.339%	500,000		(1,674)	1,674	-	500,000	495,785	(4,310)	495,690	2,790	08/01/19	N
CUSIP #46246KH88	Iowa St Fin Auth Revenue	AAA		1.500%	287,114		(2,358)	2,358	(1,298)	285,816	286,611	(1,326)	284,490	3,930	08/01/19	N
CUSIP #837545KA9	S Dakota St Conservancy	AAA		1.620%	251,707		(1,200)	1,200	(183)	251,524	251,698	(791)	250,733	2,000	08/01/19	N
CUSIP #796237RH0	San Antonio Tex	AAA		1.600%	549,925		(7,525)	7,525	(5,349)	544,576	552,335	279	544,855	12,542	08/01/19	N
CUSIP #414005RY6	Harris Cnty TX	AAA		1.190%	252,947		(1,045)	1,045	(295)	252,652	250,368	(2,439)	250,213	1,045	10/01/19	N
CUSIP #882722J69	Texas St	AAA		1.277%	1,046,690		(7,985)	7,985	(4,669)	1,042,021	1,035,230	(10,131)	1,031,890	7,985	10/01/19	N
CUSIP #0947972G1	Bloomington MN Idep Sch	AA+		1.890%	394,020		(1,580)	1,580	86	394,106	394,107	(90)	394,016	1,720	02/01/20	N
CUSIP #113835L75	Brooklyn Center Minn-PURCH	AA		2.100%	158,749		(1,163)	1,163	(331)	158,418	159,912	1,075	159,493	1,938	02/01/20	N
CUSIP #022447UM6	Alvin TX ISD	Aaa	1.950%	2,375%	262,895		(2,363)	2,363	(833)	262,062	262,230	(594)	261,468	3,570	02/15/20	Y
CUSIP #701060GJ8	Parker County TX	AA		1.400%	333,853		(1,931)	1,931	(771)	333,082	327,467	(5,943)	327,139	2,918	02/15/20	N
CUSIP #628560RU0	Myrtle Beach SC	AA		1.710%	274,598		(1,988)	1,988	(823)	273,775	271,906	(2,537)	271,238	2,650	03/01/20	N
CUSIP #6136646A4	Montgomery Cnty Tenn	AA+		1.300%	505,232		(2,063)	2,063	(424)	504,808	495,545	(9,188)	495,620	1,375	05/01/20	N
CUSIP #052397FK7	Austin TX	AAA		1.421%	390,759		(3,600)	3,600	(2,251)	388,508	382,507	(5,691)	382,817	4,800	09/01/20	N
CUSIP #052397GC4	Austin TX	AAA		1.421%	287,643		(2,650)	2,650	(1,657)	285,986	281,568	(4,190)	281,796	3,533	09/01/20	N
CUSIP #414005RN0	Harris County TX Road	AAA		2.020%	159,978		(1,500)	1,500	(713)	159,265	160,235	368	159,633	1,500	10/01/20	N
CUSIP #5458967A4	Loudoun Cnty VA	AAA		2.050%	500,939		(2,630)	2,630	(64)	500,875	504,915	3,775	504,650	877	12/01/20	N
CUSIP #969887S58	Williamson Cnty TX	AAA		2.000%	1,004,178		(5,283)	5,283	(270)	1,003,908	1,008,580	5,692	1,009,600	7,982	02/15/21	N
CUSIP #88213AEG6	Texas A & M Univ Revs	AAA		1.720%	604,905		(2,892)	2,892	(297)	604,608	591,066	(11,676)	592,932	1,478	05/15/21	N
CUSIP #88213AHH1	Texas St A & M Univ Revenue	AAA		2.229%	75,000		(418)	418	-	75,000	74,764	(54)	74,946	214	05/15/21	N
CUSIP #60412AFM0	Minnesota St	AA+		1.310%	752,817		(2,625)	2,625	(163)	752,654	731,678	(18,134)	734,520	4,375	08/01/21	N
CUSIP #052397FL5	Austin TX	AAA		1.591%	192,848		(1,750)	1,750	(1,010)	191,838	187,483	(3,193)	188,645	2,333	09/01/21	N
CUSIP #052397GD2	Austin TX	AAA		1.591%	220,397		(2,000)	2,000	(1,155)	219,242	214,266	(3,648)	215,594	2,667	09/01/21	N
CUSIP #463777Q70	Irving TX	AAA		2.147%	952,307		(7,394)	7,394	(2,374)	949,933	954,708	4,848	954,781	7,476	09/15/21	N



Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

**NON-OPERATING
 Investment Details**

<u>NON-OPERATING GROUP</u>	Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 3/31/17	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 6/30/17	Beginning Market Value 3/31/17	Unrealized Gain / (Loss) Market Adj	Ending Market Value 6/30/17	Interest Accrued	Maturity / Call Date	Callable
CUSIP #605581HH3	MS State	AA	2.100%		517,130		(3,594)	3,594	(918)	516,212	516,710	(697)	515,515	7,547	12/01/21	N
CUSIP #534366AQ2	Lincoln W Haymarket NE				-	612,454	(5,339)	5,339	(2,281)	610,173	-	3,174	613,347	1,055	12/15/21	N
					19,554,416	1,384,221	(381,300)	131,300	(55,113)	20,633,524	19,452,084	(96,305)	20,537,219	157,753		
					167,577,150	147,246,899	(76,768,586)	662,294	(50,725)	238,667,032	166,745,870	(775,434)	237,891,598	539,772		



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

NON-OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 06/30/17	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
001	General	182,955,417	1,282,006	76.907%
499	Permanent Improvements	8,878,023	62,211	3.732%
		191,833,440	1,344,217	80.639%
<u>Special Revenue Funds</u>				
010	Road and Bridge	33,875,933	237,375	14.240%
040	Health Care Foundation	2,160,332	15,136	0.908%
		36,036,265	252,511	15.148%
<u>Grant Funds</u>				
184	RTR-Outer Loop PH3 75-121	2,136	17	0.001%
		2,136	17	0.001%
<u>Debt Service Funds</u>				
399	Debt Service Fund	10,019,745	70,212	4.212%
		10,019,745	70,212	4.212%
	Rounding Difference	1	(1)	
	SubTotal Non-Operating Investments (Excluding Fiduciary Funds) {Market Value}	237,891,587	1,666,956	100.00%
<u>Market Adjustment *</u>				
	Federal Agency Bonds	(679,138)		
	Municipal Bonds	(96,315)		
		(775,453)		
	Rounding Difference	(8)		
	Total Book Value as of 06/30/17	238,667,032		
<u>Fiduciary (Agency) Funds</u>				
731	County Clerk - Trust	5,018,116		
736	District Clerk - Trust	1,337,582		
750	Tax Assessor/Collector	2,908,279		
		9,263,977		
	Total Consolidated Book Value (Excluding Market Adjustment)	247,931,009		

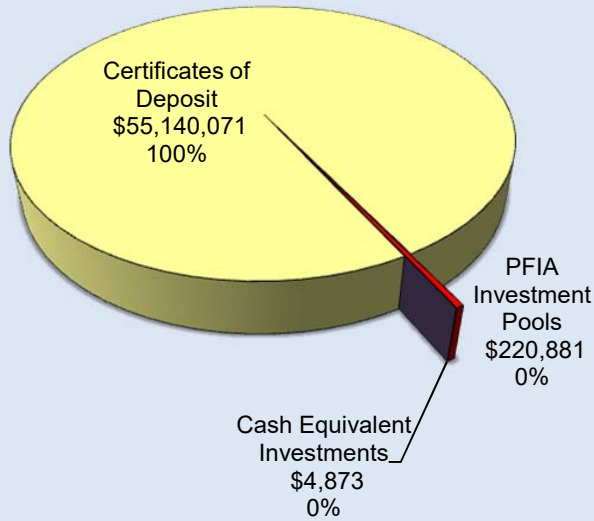
* Note: Market Adjustments are calculated using Market Values as shown on ANB Statements



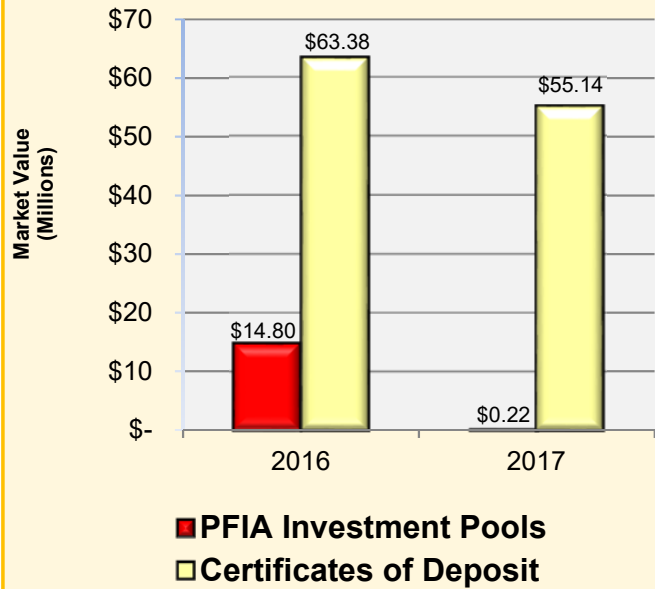
Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

CAPITAL PROJECTS GROUP

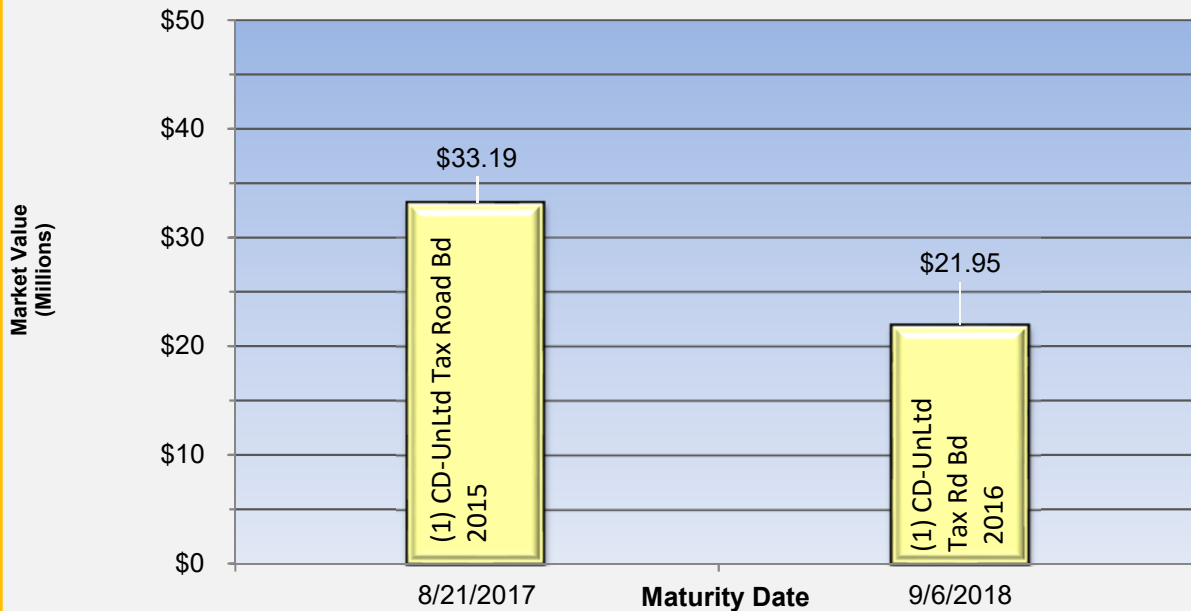
**Capital Projects Investments
 by Type at Quarter End**



**Capital Projects Investments
 Prior Year Comparison**



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





Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

CAPITAL PROJECTS
Investment Details

<u>CAPITAL PROJECTS GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 3/31/17	Increases	Decreases	Interest Earned QTD	Ending Book Value 6/30/17	Beginning Market Value 3/31/17	Ending Market Value 6/30/17	Interest Accrued	Maturity Date
<u>PFIA Investment Pools</u>										
TexasTERM DL	0.787%	220,449	-	-	432	220,881	220,449	220,881	-	N/A
		220,449	-	-	432	220,881	220,449	220,881	-	
<u>Cash Equivalent Investments</u>										
Legacy Texas Bank MMA	0.938%	4,862	-	-	11	4,873	4,862	4,873	-	N/A
		4,862	-	-	11	4,873	4,862	4,873	-	
<u>Certificates of Deposit</u>										
Legacy Texas Bank										
CD #60050000385	0.900%	38,109,277		(5,000,000)	78,052	33,187,329	38,109,277	33,187,329	-	08/21/17
CD #60050001194	0.820%	21,907,924			44,818	21,952,742	21,907,924	21,952,742	-	09/06/18
		60,017,201	-	(5,000,000)	122,870	55,140,071	60,017,201	55,140,071	-	
		60,242,512	-	(5,000,000)	123,313	55,365,825	60,242,512	55,365,825	-	



Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2017

CAPITAL PROJECTS
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 06/30/17	Interest Earned YTD	% of Total Invested
Capital Project Funds				
437	Unlmtd Tax Road Bond 2013	4,874	38	0.009%
439	UnLtd Tax Road Bd 2014	221,027	1,671	0.399%
440	UnLtd Tax Road Bd 2015	33,185,075	251,039	59.938%
471	Tax Notes 2006	21,954,849	166,084	39.654%
	Total Capital Projects Investments	55,365,825	418,832	100.00%
	Rounding Difference	-	1	
Total Book Value as of 06/30/17		55,365,825	418,833	