



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: January 6, 2017
Re: Investment Report – 4th Quarter (FY 2016)

On September 30, 2016, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$495,183,141. 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, and Municipal Bonds.

The weighted average maturity (WAM) for investments was 0.984 years, and yield to maturity (YTM) was 0.826%, which compares to 0.977 WAM and 0.551% YTM for prior year 4th quarter.

During the FY2016 4th quarter, our overnight pools and cash equivalent investments experienced a seasonal decrease from the prior quarter by \$85,418,021, due primarily to the timing of property tax receipts. Decreases in value were also reflected in Certificates of Deposit by \$18,135,310, while Bonds increased by \$34,734,648.

Bond investment activity during the quarter consisted of one bond called, 20 bonds matured, and 20 bonds purchased. The total interest earned for all investments during this quarter totaled \$952,640.

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 September 30, 2016

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	Beginning Market Value	Ending Market Value	Prior Year Market Value	Beginning Market Value	Ending Market Value	Prior Year Market Value	Beginning Market Value	Ending Market Value	Prior Year Market Value	Beginning Market Value	Ending Market Value
	09/30/15	06/30/16	09/30/16	09/30/15	06/30/16	09/30/16	09/30/15	06/30/16	09/30/16	09/30/15	06/30/16	09/30/16
Cash in Bank	70,839,646	11,772,101	59,929,815							70,839,646	11,772,101	59,929,815
PFIA Investment Pools	133,324,418	175,156,787	149,097,787					14,799,717	219,713	133,324,418	189,956,504	149,317,500
Cash Equivalent Investments	47,231,087	60,093,804	50,019,361					2,505	4,846	47,231,087	96,925,196	52,146,179
Certificates of Deposit	-	28,575,494	1,000,738	34,710,814	59,256,632	58,353,872	91,937,305	63,380,225	73,722,431	126,648,119	151,212,351	133,077,041
Federal/Agency Bonds				57,276,595	45,935,710	80,951,432				57,276,595	45,935,710	80,951,432
Municipal Bonds				20,338,612	20,042,248	19,761,174				20,338,612	20,042,248	19,761,174
TOTALS	251,395,151	275,598,186	260,047,701	112,326,021	162,063,477	161,188,450	91,937,305	78,182,447	73,946,990	455,658,477	515,844,110	495,183,141

CALL DATE		MATURITY DATE		BENCHMARK: US TREASURY BILLS*	
Weighted Yield to Call (YTC):	0.855%	Weighted Yield to Maturity (YTM):	0.826%	1 Month:	0.190%
Weighted Average Maturity (WAM):	0.604	Weighted Average Maturity (WAM):	0.984	3 Month:	0.290%
	Years		Years	6 Month:	0.470%
				1 Year:	0.590%
				2 Year:	0.770%
				3 Year:	0.900%

* 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 or 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

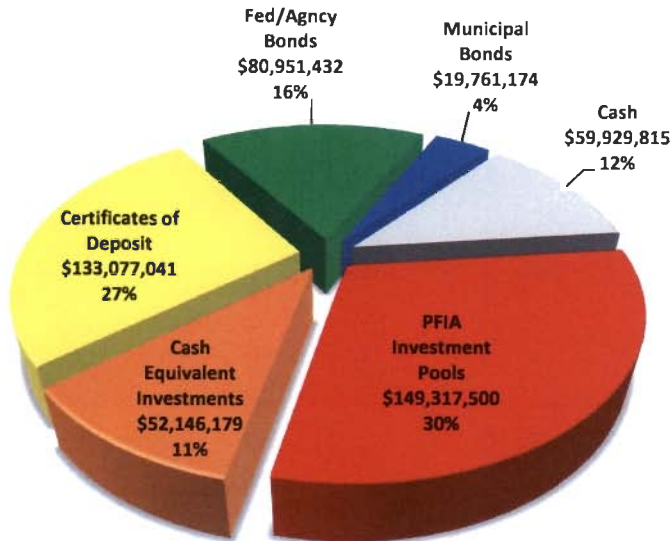
Monika Arris, Budget Director



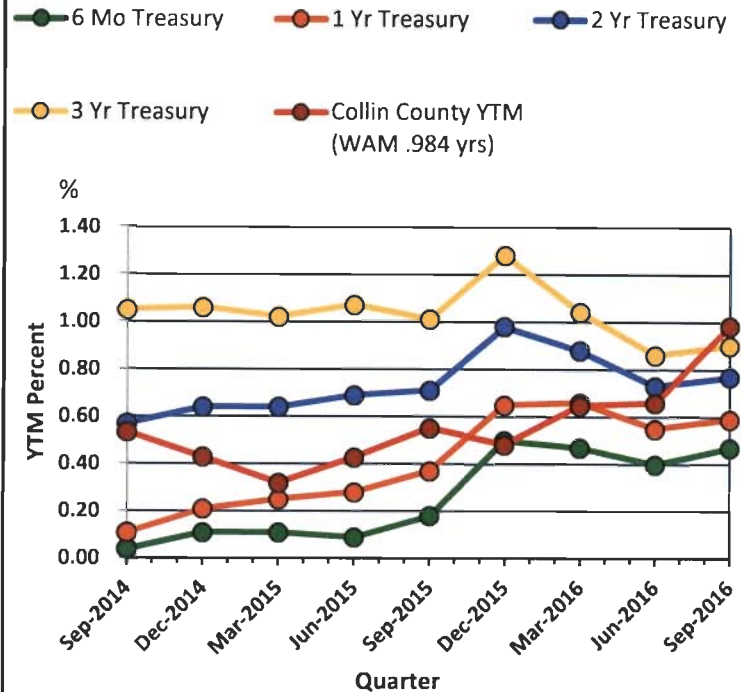
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TOTAL PORTFOLIO

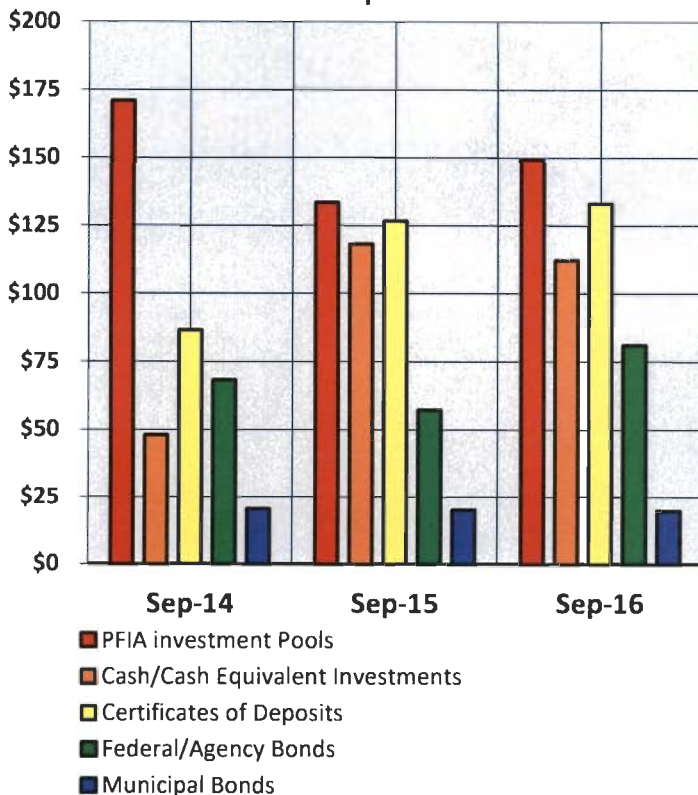
**Portfolio Composition by Type
 at Quarter End**



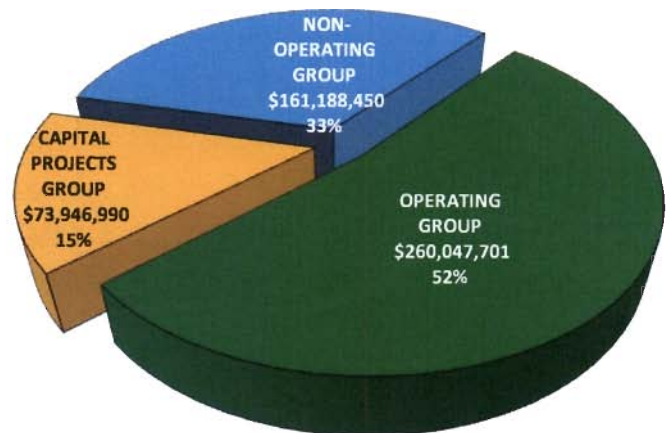
Benchmark Two Year Comparison



**Portfolio Position Type
 Three Year Comparison**



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





Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending September 30, 2016

TOTAL PORTFOLIO
Summary Statement by Group

		Calculations based on MATURITY date			Calculations based on CALL date		
POOLED FUND GROUP		Weighted Yield to Maturity (YTM)	Weighted Average Maturity (WAM) (Years)	Benchmark *	Weighted Yield to Call (YTC)	Weighted Average Maturity (WAM) (Years)	
Operating Group		0.589%	0.006	0.190%	0.589%	0.006	
PFIA Investment Pools		0.644%	0.002	1 Mo T-Bill	0.644%	0.002	
Cash Equivalent Investments		0.415%	0.003		0.415%	0.003	
Certificates of Deposit		0.900%	0.892		0.900%	0.892	
Non-Operating Group		1.102%	2.042	0.770%	1.180%	1.015	
Cash Equivalent Investments		0.002%	0.000	2 Yr Treasury	0.002%	0.000	
Certificates of Deposit		0.710%	0.599		0.710%	0.599	
Federal/Agency Bonds		1.394%	3.226		1.542%	1.180	
Municipal Bonds		1.180%	1.670		1.180%	1.670	
Capital Projects Group		0.865%	1.323	0.590%	0.865%	1.323	
PFIA Investment Pools		0.473%	0.000	1 Yr Treasury	0.473%	0.000	
Cash Equivalent Investments		0.524%	0.000		0.524%	0.000	
Certificates of Deposit		0.867%	1.327		0.867%	1.327	

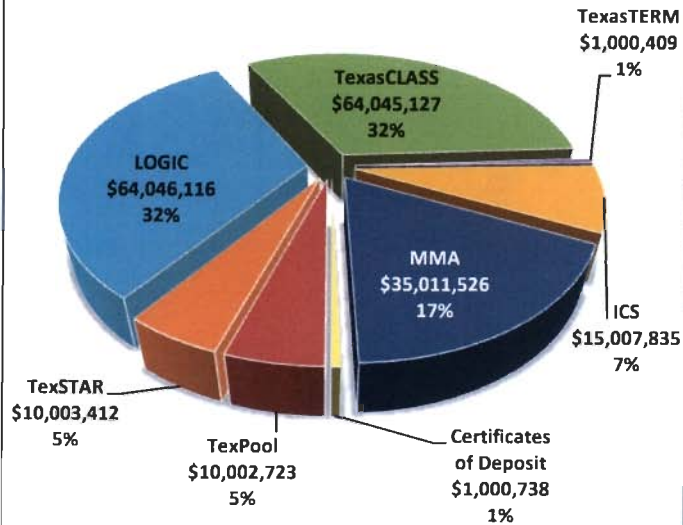
POOLED FUND GROUP	Beginning Book Value 06/30/16	Increases	Decreases	Interest Earned	Amortization / Accretion	Ending Book Value 09/30/16	Beginning Market Value 06/30/16	Unrealized Gain / (Loss) Market Adj	Ending Market Value 09/30/16	Interest Accrued
Operating Group										
PFIA Investment Pools	175,156,787	39,945,404	(66,279,425)	275,021	-	149,097,787	175,156,787	-	149,097,787	-
Cash Equivalent Investments	60,093,804	-	(10,136,025)	61,582	-	50,019,361	60,093,804	-	50,019,361	-
Certificates of Deposit	28,575,494	1,000,000	(28,597,989)	23,233	-	1,000,738	28,575,494	-	1,000,738	-
Sub-Total	263,826,085	40,945,404	(105,013,439)	359,836	-	200,117,886	263,826,085	-	200,117,886	-
Non-Operating Group										
Cash Equivalent Investments	36,828,887	9,280,192	(43,999,410)	12,303	-	2,121,972	36,828,887	-	2,121,972	1,809
Certificates of Deposit	59,256,632	4,711,395	(5,716,611)	102,456	-	58,353,872	59,256,632	-	58,353,872	-
Federal/Agency Bonds	45,410,745	40,500,000	(5,539,110)	226,138	(294)	80,597,479	45,935,710	40,302,427	80,961,432	250,500
Municipal Bonds	19,954,894	3,502,754	(3,780,531)	110,518	(53,387)	19,734,248	20,042,248	3,429,732	19,761,174	100,080
Sub-Total	161,451,158	57,994,341	(59,035,662)	451,415	(53,681)	160,807,571	162,063,477	43,732,159	161,188,450	352,389
Capital Projects Group										
PFIA Investment Pools	14,799,717	5,403,985	(20,000,000)	16,011	-	219,713	14,799,717	-	219,713	-
Cash Equivalent Investments	2,505	33,082,000	(33,082,000)	2,341	-	4,846	2,505	-	4,846	-
Certificates of Deposit	63,380,225	30,782,000	(20,562,831)	123,037	-	73,722,431	63,380,225	-	73,722,431	-
Sub-Total	78,182,447	69,267,985	(73,644,831)	141,389	-	73,946,990	78,182,447	-	73,946,990	-
Grand Totals:	503,459,690	168,207,730	(237,693,932)	952,640	(53,681)	434,872,447	504,072,009	43,732,159	435,253,326	352,389



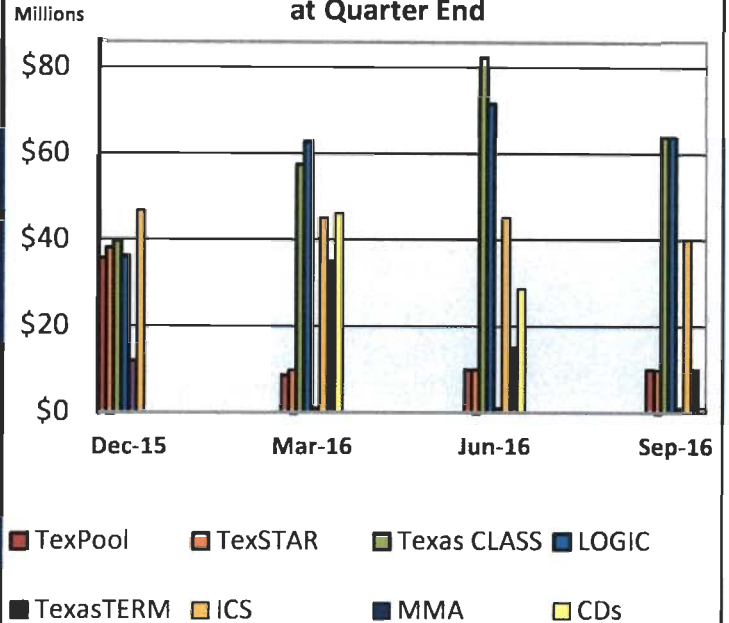
Collin County, Texas
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OPERATING GROUP

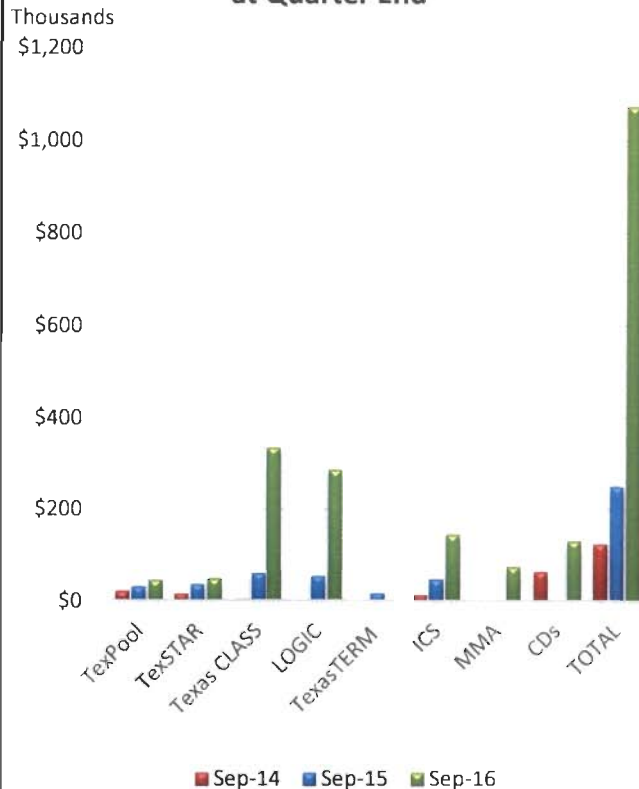
**Operating Investments by Type
 at Quarter End**



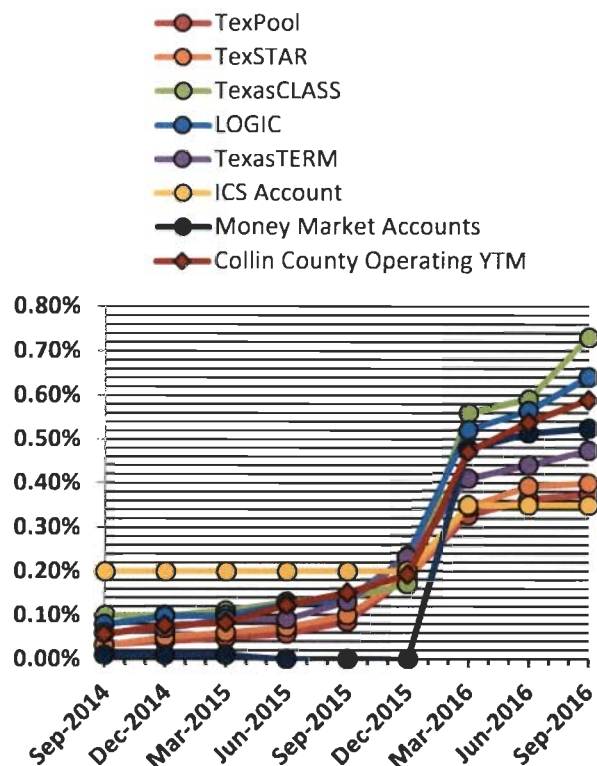
**Operating Investments
 Market Values Comparison
 at Quarter End**



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



**Operating Investments
 Yields Comparison
 at Quarter End**





Collin County, Texas
QUARTERLY INVESTMENT REPORT
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OPERATING
Investment Details

OPERATING GROUP	Yield to Maturity (YTM)	Beginning Book Value 6/30/16	Increases	Decreases	Interest Earned QTD	Ending Book Value 9/30/16	Beginning Market Value 6/30/16	Ending Market Value 9/30/16	Interest Accrued	Maturity Date
PfIA Investment Pools										
TexPool	0.3742%	10,018,453	3,527,240	(3,552,000)	9,030	10,002,723	10,018,453	10,002,723	-	N/A
TexSTAR	0.3991%	10,103,489	-	(110,227)	10,150	10,003,412	10,103,489	10,003,412	-	N/A
LOGIC	0.6402%	71,749,944	32,837,164	(40,660,000)	119,008	64,046,116	71,749,944	64,046,116	-	N/A
Texas CLASS	0.7300%	82,280,892	3,581,000	(21,952,407)	135,642	64,045,127	82,280,892	64,045,127	-	N/A
TexasTERM DL	0.4733%	1,004,009	-	(4,791)	1,191	1,000,409	1,004,009	1,000,409	-	N/A
		175,156,787	39,945,404	(66,279,425)	275,021	149,097,787	175,156,787	149,097,787	-	
Cash Equivalent Investments										
ICS Account-Legacy Texas Bank	0.3000%	10,013,324		(5,018,428)	7,162	5,002,058	10,013,324	5,002,058	-	N/A
ICS Account-Independent Bank	0.4000%	35,056,809		(80,635)	35,352	35,011,526	35,056,809	35,011,526	-	N/A
Legacy Texas Bank MMA	0.5242%	15,023,671		(5,036,962)	19,068	10,005,777	15,023,671	10,005,777	-	N/A
		60,093,804	-	(10,136,025)	61,582	50,019,361	60,093,804	50,019,361	-	
Certificates of Deposit										
CD #60050000705-MATURED	0.5900%	5,011,779		(5,012,221)	442	-	5,011,779	-	-	07/05/16
CD #60050000706-MATURED	0.6700%	13,034,782		(13,043,373)	8,591	-	13,034,782	-	-	08/05/16
CD #60050000707-MATURED	0.6900%	10,528,933		(10,542,395)	13,462	-	10,528,933	-	-	09/05/16
CD #60050000385-NEW	0.9000%	-	1,000,000	-	738	1,000,738	-	1,000,738	-	08/21/17
		28,575,494	1,000,000	(28,597,989)	23,233	1,000,738	28,575,494	1,000,738	-	
		263,826,085	40,945,404	(105,013,439)	359,836	200,117,886	263,826,085	200,117,886	-	



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending September 30, 2016

OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 09/30/16	YTD Interest Earned	% of Total Invested
<u>General Funds</u>				
001	General	8,635,006	46,343	4.315%
002	Housing Finance Corp	250,722	1,343	0.125%
003	Records Archive Fund	6,432,259	34,526 *	3.214%
005	Dis Cts Rec Tech Fund	461,470	2,481 *	0.231%
499	Permanent Improvements	7,596,106	40,778	3.796%
		<u>23,375,563</u>	<u>125,471</u>	<u>11.681%</u>
<u>Special Revenue Funds</u>				
010	Road and Bridge	20,219,390	108,541	10.104%
011	Farm and Market	20,356	107	0.010%
012	Lateral Road	884,479	4,748	0.442%
013	Judicial Appellate	212,496	1,139	0.106%
015	Court Reporters	158,333	849 *	0.079%
021	Law Library	2,951,381	15,845 *	1.475%
025	Co Clrk Rec Mgmt & Pres	5,563,498	29,864 *	2.780%
026	Dist Clrk Rec Mgmt & Pres	321,399	1,730 *	0.161%
028	Justice Court Tech Fund	533,677	2,868 *	0.267%
029	Courthouse Security	349,977	1,880 *	0.175%
031	Economic Development 2001	71,563	387	0.036%
033	Contract Elections	2,778,467	14,910	1.388%
036	Sheriff Forfeiture	368,927	1,977	0.184%
037	DA State Forfeiture	487,930	2,621	0.244%
038	DA Service Fee	247,790	1,332 *	0.124%
039	Meyers Park Foundation	15,201	86	0.008%
040	Health Care Foundation	2,548,997	13,686	1.274%
044	County Rec Mgmt & Pres	618,651	3,319 *	0.309%
046	Juvenile Case Manager Fnd	273,262	1,472 *	0.137%
047	Court Initiated Guardnshp	263,270	1,418 *	0.132%
049	DA Pretrial Intervtn Prg	661,135	3,545 *	0.330%
050	Specialty Court	198,202	1,063 *	0.099%
051	SCAAP	609,145	3,266	0.304%
052	Cty Crts Technology Fund	236,884	1,268 *	0.118%
053	Dis Cts Technology Fund	184,054	988 *	0.092%
054	Probate Contributions Fnd	489,670	2,632	0.245%
055	CCLC Court Rec Presrvtn	339,066	1,815 *	0.169%
056	Dis Clrk Crt Rec Presrvtn	403,466	2,170 *	0.202%
057	DA Apportionment	91,650	494	0.046%
058	Justice Crt Bldg Security	216,442	1,160 *	0.108%
		<u>42,318,758</u>	<u>227,180</u>	<u>21.148%</u>
<u>Grant Funds</u>				
184	RTR-Outer Loop PH3 75-121	847,371	4,544	0.423%
198	LEOSE Education	110,003	591	0.055%
		<u>957,374</u>	<u>5,135</u>	<u>0.478%</u>
<u>Debt Service Fund</u>				
399	Debt Service Fund	18,869,344	101,290	9.429%
		<u>18,869,344</u>	<u>101,290</u>	<u>9.429%</u>



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

Fund Number	Fund Name	Book Value 09/30/16	YTD Interest Earned	% of Total Invested
<u>Capital Project Funds</u>				
<u>Permanent Improvement Bonds</u>				
403	Ltd Tax Perm Imp 2000	12,825	64	0.006%
404	Lmtd Tax P/I Series '01	208,091	1,117	0.104%
405	Ltd Tax Perm Imp 2002	1,170,408	6,284	0.585%
406	Ltd Tax Perm Imp 2004	26,383	140	0.013%
407	Lmtd Tax Perm Imp 2005	98,037	526	0.049%
408	Lmtd Tax Perm Imp Bds '06	403,467	2,170	0.202%
411	Ltd Tax Perm Imp 2007	66,954	354	0.033%
412	Ltd TX PI 2008 07Proj	43,558	236	0.022%
413	LTD TAX PI 2008 03PROJ	70,143	376	0.035%
414	Ltd Tax PI Bds 2009	1,170,491	6,284	0.585%
415	Ltd TX PI BAB Bds 2009B	436,430	2,342	0.218%
416	Ltd Tax PI Bds 2011	434,052	2,331	0.217%
417	Ltd Tax Perm Imp 2012	1,325,055	7,111	0.662%
418	Ltd Tax Perm Imp 2013	297,239	1,601	0.149%
419	Ltd Tax P/I 2014	1,458,156	7,831	0.729%
420	Ltd Tax P/I 2015	1,753,096	9,410	0.876%
461	Ltd Tax P/I 2016	2,300,397	12,354	1.150%
		11,274,782	60,531	5.635%
<u>Road Bonds</u>				
421	Unlimited Road Bond 99	1,859,803	9,980	0.929%
422	Unlimited Road Bond 99A	100,978	537	0.050%
423	Unlimited Road Bond 00/01	986,118	5,296	0.493%
425	Unlmtd Tax Rd Bonds 2004	917,949	4,931	0.459%
426	Unlmtd Tax Road Bond 2005	281,239	1,515	0.141%
427	Unlmtd Tax Road Bds '06	343,622	1,848	0.172%
428	Unlimited Road Bond 95/97	171,324	924	0.086%
430	Unltd Tax Rd Bds 2007	3,931,287	21,098	1.964%
431	Unltd Tx Rd Bds 08 03Proj	421,190	2,256	0.210%
432	Unltd Rd Bds 2008 07Proj	7,440,169	39,940	3.718%
433	Unltd Tax Road Bds 2009	966,177	5,189	0.483%
434	UNLTD TX RD BAB 2009B	8,202	43	0.004%
435	Unltd Tax Rd Bds 2011	8,138,699	43,689	4.067%
436	UNLTD TAX ROAD BD 2012	15,357,191	82,437	7.674%
437	Unlmtd Tax Road Bond 2013	18,113,564	97,229	9.051%
439	Unltd Tax Road Bd 2014	3,442,398	18,477	1.720%
440	Unltd Tax Road Bd 2015	307,086	1,644	0.153%
471	UnLtd Tax Road Bd 2016	-	-	0.000%
		62,786,996	337,033	31.374%
<u>Tax Notes</u>				
441	Tax Notes Series 2002	1,103,320	5,919	0.551%
442	Tax Notes Series 2004	4,004,310	21,496	2.001%
443	Tax Notes 2006	4,746,745	25,481	2.372%
445	Capital Improvement TN 01	498,201	2,675	0.249%
446	Capital Imp T/N 01A	185,518	999	0.093%
		10,538,094	56,570	5.266%
Total Capital Project Funds		84,599,872	454,134	42.275%



Collin County, Texas
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OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 09/30/16	YTD Interest Earned	% of Total Invested
<u>Internal Service Funds</u>				
501	Liability Insurance	2,660,021	14,277	1.329%
502	Workers' Compensation Ins	1,740,440	9,346	0.870%
503	Flexible Benefit	163,469	881 **	0.082%
504	Unemployment Insurance	720,147	3,867	0.360%
505	Insurance Claim	1,049,058	5,629	0.524%
507	Animal Safety Fund	1,002,223	5,382	0.501%
		<u>7,335,358</u>	<u>39,382</u>	<u>3.666%</u>
<u>Other Funds</u>				
599	CC Toll Road Authority	18,328,922	98,390	9.159%
650	Judicial District	3,009,148	16,157	1.504%
701	State Fees Agency	1,020,770	5,479 *	0.510%
702	Unclaimed Holdings	302,778	1,622 *	0.151%
		<u>22,661,618</u>	<u>121,648</u>	<u>11.324%</u>
	Total Operating Investments	<u>200,117,887</u>	<u>1,074,240</u>	<u>100.00%</u>
	Rounding Difference	(1)	-	
	Total Book Value as of 09/30/16	200,117,886	1,074,240	

Notes

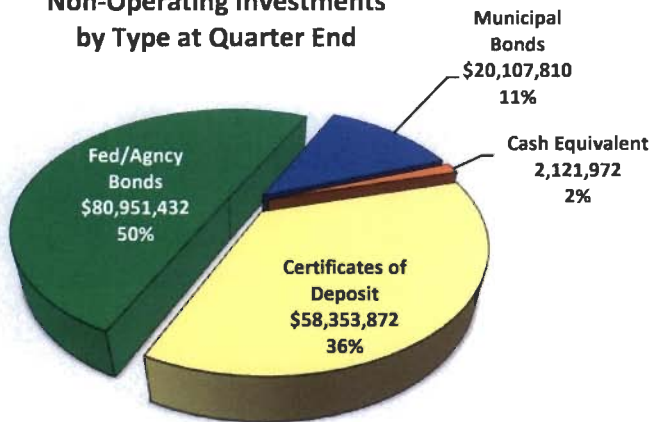
- * Interest is recorded in Fund 001 General Fund
 ** Interest is recorded in Fund 505 Insurance Claim



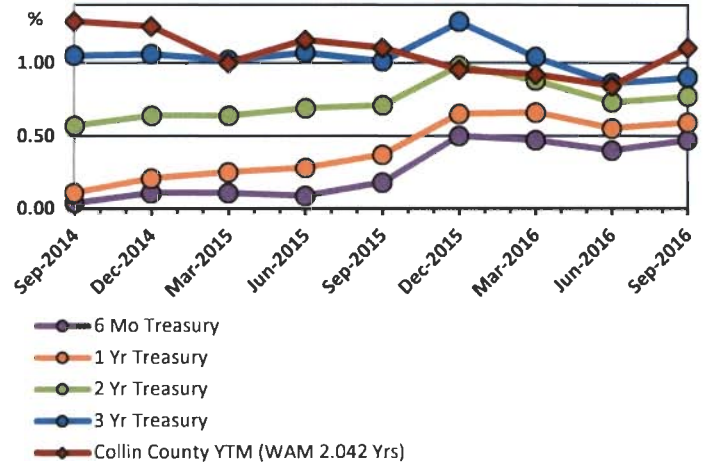
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NON-OPERATING GROUP

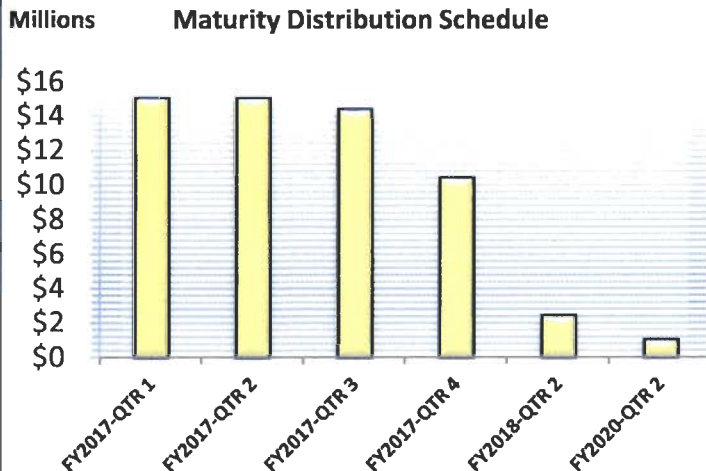
**Non-Operating Investments
by Type at Quarter End**



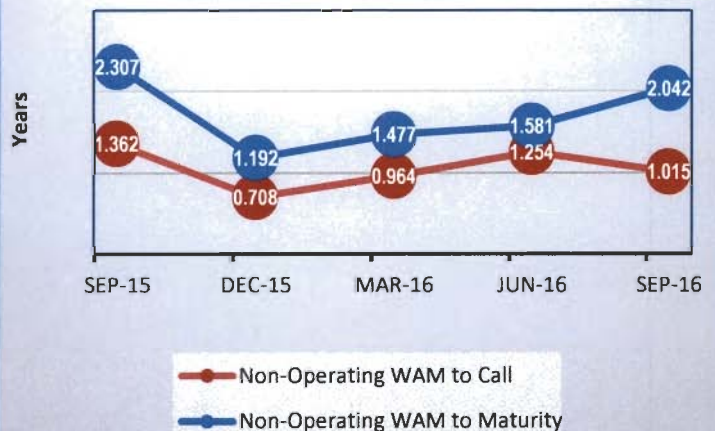
**Non-Operating Yields to Maturity
Benchmark Comparison**



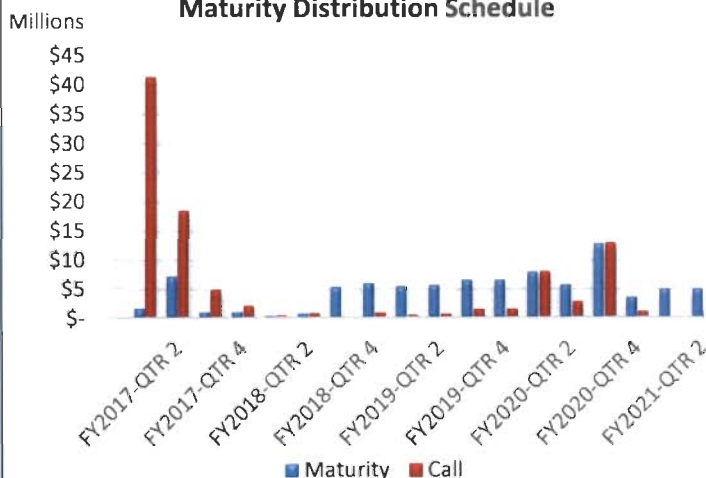
**Non-Operating Certificates of Deposit
Maturity Distribution Schedule**



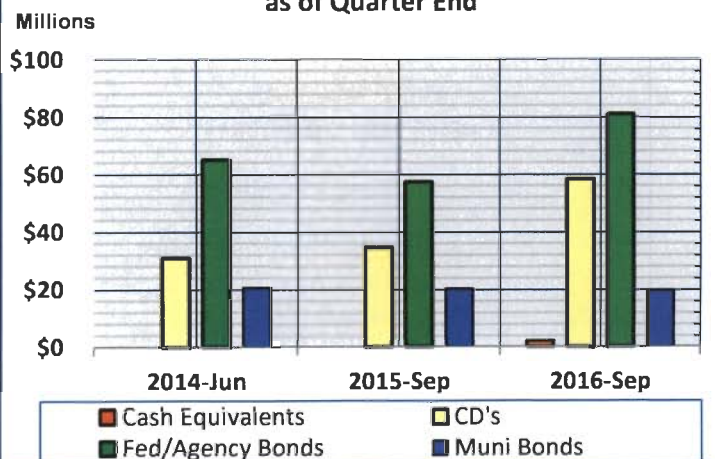
**Non-Operating
Weighted Average Maturity**



**Non-Operating Investment Bonds
Maturity Distribution Schedule**



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





Collin County, Texas
QUARTERLY INVESTMENT REPORT
Quarter Ending September 30, 2016

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)	6/30/16			QTD		9/30/16	6/30/16	Market Adj	9/30/16			
Cash Equivalent Investments															
American National Bank				6,177			8	-	6,185	6,177	-	6,185	-		N
Legacy Texas Bank MMA		0.524%		35,996,900	5,416,010	(40,472,975)	11,154	-	951,089	35,996,900	-	951,089	1,523		N
Custody Cash Holdings		0.001%		825,810	3,864,182	(3,526,435)	1,141	-	1,164,698	825,810	-	1,164,698	286		N
Seacap Cash Holdings		0.001%						-			-				
				36,828,887	9,280,192	(43,999,410)	12,303	-	2,121,972	36,828,887	-	2,121,972	1,809		
Certificates of Deposit															
Legacy Texas Bank															
CD #201007024-MATURED		0.300%		376,638		(376,693)	55	-	-	376,638	-	-	-	07/16/16	N
CD #60050000377-MATURED		0.520%		1,004,604		(1,005,218)	614	-	-	1,004,604	-	-	-	08/12/16	N
CD #201002728-MATURED		0.350%		2,038,515		(2,039,197)	682	-	-	2,038,515	-	-	-	08/04/16	N
CD #201002708-MATURED		0.350%		2,294,735		(2,295,503)	768	-	-	2,294,735	-	-	-	08/04/16	N
CD #60050001112-NEW		0.800%		-	376,694		611	-	377,305	-	-	377,305	-	07/18/17	N
CD #60050000244		0.350%		1,003,818			883	-	1,004,701	1,003,818	-	1,004,701	-	05/29/17	N
CD #60050000184		0.350%		1,004,107			884	-	1,004,991	1,004,107	-	1,004,991	-	04/29/17	N
CD #60050000103		0.350%		1,004,396			884	-	1,005,280	1,004,396	-	1,005,280	-	03/30/17	N
CD #201007026		0.350%		1,005,099			885	-	1,005,984	1,005,099	-	1,005,984	-	01/16/17	N
CD #201002724R1		0.850%		1,027,495			2,197	-	1,029,692	1,027,495	-	1,029,692	-	02/02/20	N
CD #200559207R1		0.700%		1,967,891			3,465	-	1,971,356	1,967,891	-	1,971,356	-	08/07/17	N
CD #60050001155-NEW		0.880%		-	2,039,198		2,803	-	2,042,001	-	-	2,042,001	-	06/04/17	N
CD #60050001156-NEW		0.880%		-	2,295,503		3,156	-	2,298,659	-	-	2,298,659	-	06/04/17	N
CD #200532700R1		1.050%		2,436,526			6,454	-	2,442,980	2,436,526	-	2,442,980	-	03/28/18	N
CD #60050000916		0.520%		4,003,534			5,250	-	4,008,784	4,003,534	-	4,008,784	-	03/31/17	N
CD #60050000917		0.670%		4,004,554			6,767	-	4,011,321	4,004,554	-	4,011,321	-	04/30/17	N
CD #60050000918		0.670%		4,004,554			6,767	-	4,011,321	4,004,554	-	4,011,321	-	05/31/17	N
CD #60050000914		0.860%		4,005,845			8,690	-	4,014,535	4,005,845	-	4,014,535	-	01/31/17	N
CD #60050000915		0.470%		5,003,993			5,930	-	5,009,923	5,003,993	-	5,009,923	-	02/28/17	N
CD #60050000911		0.750%		5,006,372			9,470	-	5,015,842	5,006,372	-	5,015,842	-	10/31/16	N
CD #60050000912		0.750%		5,006,372			9,470	-	5,015,842	5,006,372	-	5,015,842	-	11/30/16	N
CD #60050000913		0.790%		5,006,712			9,976	-	5,016,688	5,006,712	-	5,016,688	-	12/31/16	N
CD #201005479R1		0.780%		8,050,872			15,795	-	8,066,667	8,050,872	-	8,066,667	-	09/28/17	N
				59,256,632	4,711,395	(5,716,811)	102,456	-	58,353,872	59,256,632	-	58,353,872	-		
TexasTERM															
				-	-	-	-	-	-	-	-	-	-	-	-
Federal/Agency Bonds															
American National Bank															
CUSIP #3134G7FY2-CALLED	Freddie Mac	AA+	2.076%	2.018%	4,996,942	(5,004,778)	7,778	58	-	5,006,050	-	-	-	07/29/16	Y
CUSIP #3137EACW7#2-MATURED	Freddie Mac	AA+		0.351%	30,062	(30,090)	90	(62)	-	30,091	-	-	-	08/25/16	N
CUSIP #3137EACW7#1-MATURED	Freddie Mac	AA+		1.152%	250,313	(250,750)	750	(313)	-	250,564	-	-	-	08/25/16	N
CUSIP #3133ECQ56	Fed Farm Cr Bank	AA+	1.080%	1.080%	5,000,000	(13,500)	13,500	-	5,000,000	5,000,080	(2,105)	4,997,975	19,350	10/05/16	Y
CUSIP #3133EGLG8-NEW	Fed Farm Cr Bank	AA+	2.257%	1.416%	-	5,000,000	(21,428)	12,178	391	4,991,141	4,982,215	4,982,215	14,842	10/13/16	Y
CUSIP #3134G9F44-NEW	Fed Home Ln Mtg Corp	AA+	2.179%	1.798%	-	2,500,000	(12,019)	5,469	255	2,493,705	2,492,813	2,492,813	5,469	10/21/16	Y
CUSIP #3134G9Q75-NEW	Fed Home Ln Mtg Corp	AA+	1.431%	1.265%	-	5,000,000	(13,535)	11,285	135	4,997,885	5,000,115	5,000,115	11,285	10/26/16	Y
CUSIP #3136G3R23-NEW	Fannie Mae	Aaa	1.717%	1.830%	-	2,500,000	(7,684)	7,109	20	2,499,445	2,494,315	2,494,315	7,109	10/28/16	Y
CUSIP #3135G0J87	Fannie Mae	AA+	2.023%	1.688%	2,495,645	(10,313)	10,313	226	2,495,871	2,502,370	(2,032)	2,500,338	17,531	10/28/16	Y
CUSIP #3130A8SH7-NEW	Fed Home Ln Bank	AA+	1.581%	1.321%	-	2,000,000	(4,000)	2,600	40	1,998,640	1,993,048	1,993,048	2,600	11/25/16	Y
CUSIP #3134GAHA5-NEW	Fed Home Ln Mtg Corp	Aaa	1.189%	1.019%	-	5,000,000	(5,294)	3,194	60	4,997,960	4,997,040	4,997,040	4,306	11/28/16	Y
CUSIP #3133EGTS4-NEW	Fed Farm Cr Bank	AA+	1.371%	1.172%	-	5,000,000	(6,743)	3,993	76	4,997,326	4,987,030	4,987,030	3,993	12/06/16	Y
CUSIP #3134GAED2-NEW	Fed Home Ln Mtg Corp	AA+	1.519%	1.184%	-	5,000,000	(5,079)	479	14	4,995,414	4,994,590	4,994,590	479	12/28/16	Y
CUSIP #3132X0ET4	Farmer Mac	NR	1.830%	1.830%	3,750,000	(17,156)	17,156	-	3,750,000	3,759,251	(5,231)	3,754,020	12,581	01/25/17	Y
CUSIP #3130A8RJ4-NEW	Fed Home Ln Bank	AA+	1.446%	1.336%	-	2,500,000	(7,429)	5,867	69	2,498,507	2,488,730	2,488,730	5,867	01/27/17	Y
CUSIP #3134G9X51-NEW	Fed Home Ln Mtg Corp	Aaa	1.115%	1.029%	-	5,000,000	(11,739)	8,889	253	4,997,403	4,995,250	4,995,250	8,889	01/27/17	Y



Collin County, Texas
QUARTERLY INVESTMENT REPORT
Quarter Ending September 30, 2016

NON-OPERATING
Investment Details

NON-OPERATING GROUP	Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 6/30/16	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 9/30/16	Beginning Market Value 6/30/16	Unrealized Gain / (Loss) Market Adj	Ending Market Value 9/30/16	Interest Accrued	Maturity / Call Date	Callable
CUSIP #3135G0GY3	Fannie Mae	AA+		1.215%	425,083		(1,329)	1,328	(35)	425,047	426,921	(818)	426,103	900	01/30/17	N
CUSIP #3137EADC0	Freddie Mac	AA+		1.089%	299,823		(751)	750	65	299,887	300,984	(295)	300,689	192	03/08/17	N
CUSIP #3134G3K82	Freddie Mac	AA+		0.769%	299,963		(563)	563	13	299,976	300,567	(555)	300,012	25	03/27/17	N
CUSIP #3133EF4D6 #1	Fed Farm Cr Bank	AA+	1.633%	1.633%	1,474,114		(5,974)	5,974	46	1,474,160	1,477,005	(1,530)	1,475,475	10,686	04/20/17	Y
CUSIP #3133EF4D6 #2	Fed Farm Cr Bank	AA+	1.633%	1.633%	2,273,633		(9,214)	9,214	71	2,273,704	2,277,990	(1,939)	2,276,051	16,482	04/20/17	Y
CUSIP #31398ADM1	Fannie Mae	AA+		0.776%	234,144		(3,023)	3,023	(2,413)	231,731	234,998	(2,547)	232,461	3,662	06/12/17	N
CUSIP #3133EGLA1 #2-NEW	Fed Farm Cr Bank	AA+	1.429%	1.243%	-	500,000	(2,254)	1,024	62	498,832	-	497,757	497,757	1,268	07/13/17	Y
CUSIP #3133EGLA1 #1-NEW	Fed Farm Cr Bank	AA+	1.346%	1.220%	-	500,000	(2,009)	1,154	48	499,193	-	498,156	498,156	1,268	07/13/17	Y
CUSIP #3134G3ZH6	Freddie Mac	AA+		1.000%	500,000		(1,250)	1,250	-	500,000	502,036	(558)	501,478	917	07/25/17	N
CUSIP #313380EC7	Fed Home Ln Bank	AA+		0.768%	249,946		(468)	469	11	249,958	250,299	(305)	249,994	120	09/08/17	N
CUSIP #3137EABP3	Freddie Mac	AA+		1.650%	319,786		(3,656)	3,656	(2,537)	317,249	324,236	(3,795)	320,441	4,388	06/13/18	N
CUSIP #313381C94	Fed Home Ln Bank	AA+		1.446%	1,490,234		(4,688)	4,688	708	1,490,942	1,516,412	(10,476)	1,505,936	5,625	12/13/19	N
CUSIP #3133EEMA5	Fed Farm Cr Bank	AA+		1.427%	5,012,355		(18,750)	18,750	(883)	5,011,472	5,084,555	(16,215)	5,068,340	18,958	12/30/19	N
CUSIP #3134G33T5	Fed Home Ln Mtg Corp	AA+		1.508%	1,992,703		(7,000)	7,000	518	1,993,221	2,030,790	(12,340)	2,018,450	6,378	01/09/20	N
CUSIP #3137EADR7	Fed Home Ln Mtg Corp	AA+		1.586%	1,984,505		(6,875)	6,875	1,011	1,985,516	2,030,162	(8,446)	2,021,706	11,458	05/01/20	N
CUSIP #313383HU8	Fed Home Ln Bank	AA+		1.841%	4,982,948		(21,875)	21,875	1,080	4,984,028	5,133,035	(17,240)	5,115,795	26,493	06/12/20	N
CUSIP #3135G0D75	Fannie Mae	AA+		1.555%	4,989,527		(18,750)	18,750	659	4,990,186	5,096,055	(19,555)	5,076,500	20,625	06/22/20	N
CUSIP #3133EAZQ4	Fed Farm Cr Bank	AA+		1.573%	1,109,019		(4,300)	4,301	60	1,109,080	1,130,609	(4,698)	1,125,911	3,202	07/24/20	N
CUSIP #3132X0EQ0	Farmer Mac	NR		1.550%	1,250,000		(4,844)	4,844	-	1,250,000	1,270,660	(7,952)	1,262,708	3,552	01/25/21	N
					45,410,745	40,500,000	(5,539,110)	226,138	(294)	80,597,479	45,935,710	40,302,427	80,951,432	250,500		
Municipal Bonds																
American National Bank																
CUSIP #537428M50	Little Rock AR ISD GO	AA3		1.300%	165,649		(823)	825	(279)	165,372	166,172	(652)	165,520	550	02/01/17	N
CUSIP #075671KK2	Becker Minn ISD	AA+		0.950%	136,573		(1,013)	1,013	(674)	135,899	136,724	(865)	135,859	675	02/01/17	N
CUSIP #085279QG5-MATURED	Bernalillo N Mexico Mun	AA1		1.580%	130,044		(130,217)	217	(44)	-	130,118	-	-	-	08/01/16	N
CUSIP #085275A62	Bernalillo Cnty N Mex	AA1		0.950%	275,439		(2,320)	2,319	(1,648)	273,790	277,129	(2,820)	274,309	1,546	02/01/18	N
CUSIP #096833TF5-MATURED	Boca Raton Florida	AAA		1.440%	365,000		(365,000)	-	-	-	365,000	-	-	-	07/01/16	N
CUSIP #101585ZY8	Boulder/Lar/Weld CO	AA2		1.000%	200,000		(500)	500	-	200,000	200,422	(330)	200,092	589	12/15/16	N
CUSIP #114385EE3-MATURED	Brooks Co Tax ISD	AAA		1.350%	125,538		(125,765)	764	(537)	-	125,570	-	-	-	08/15/16	N
CUSIP #114889WH7	Broward County FL	AAA		1.270%	181,957		(1,751)	1,750	(1,159)	180,797	183,950	(2,151)	181,799	1,750	01/01/18	N
CUSIP #121403XH7-MATURED	Burleson Texas ISD	AAA		1.450%	100,204		(100,333)	333	(204)	-	100,224	-	-	-	08/01/16	N
CUSIP #148537LN1	Castleberry ISD TX	AAA		1.000%	101,640		(624)	625	(366)	101,275	101,979	(599)	101,380	319	08/15/17	N
CUSIP #186072QQ0	Cleveland Cnty OK GO	AA2		1.000%	501,622		(1,875)	1,875	(808)	501,014	502,795	(1,585)	501,210	625	03/01/17	N
CUSIP #232760T81	Cypress-Fairbks TX ISD	AAA		1.000%	228,065		(1,829)	1,828	(1,231)	226,833	228,740	(1,758)	226,982	934	02/15/17	N
CUSIP #234685KL8	Dallas Cnty GO	AAA		0.920%	127,335		(1,249)	1,250	(939)	126,397	127,661	(1,213)	126,448	639	02/15/17	N
CUSIP #2490015V6-MATURED	Denton Texas ISD	AAA		1.250%	100,444		(100,611)	611	(444)	-	100,548	-	-	-	08/15/16	N
CUSIP #2638672F9	Dubuque Iowa GO	AA1		0.950%	106,926		(786)	788	(526)	106,402	107,255	(762)	106,493	1,050	06/01/17	N
CUSIP #270083XU7-MATURED	Eanes Texas ISD	AAA		1.130%	125,391		(125,521)	521	(391)	-	125,476	-	-	-	08/01/16	N
CUSIP #283734MM0-MATURED	El Paso Texas G/O	AA		1.350%	100,430		(100,611)	611	(430)	-	100,545	-	-	-	08/15/16	N
CUSIP #114889VY1	Broward County FL GO	AA+		0.980%	201,970		(1,501)	1,500	(984)	200,985	202,336	(1,318)	201,018	1,500	01/01/17	N
CUSIP #347550LN3-MATURED	Fort Lauderdale GO	AA		1.270%	199,999		(199,999)	-	-	-	200,000	-	-	-	07/01/16	N
CUSIP #366155YP8	Garland TX ISD	AAA		0.900%	503,341		(2,501)	2,500	(1,342)	501,998	504,520	(2,365)	502,155	1,278	02/15/17	N
CUSIP #48542KM30	Kansas St Dev Revs	AAA		1.030%	126,340		(781)	781	(447)	125,893	126,788	(759)	126,029	1,563	04/01/17	N
CUSIP #487694FA4	Keller Texas ISD	AA		1.000%	101,665		(938)	938	(689)	100,996	101,816	(834)	100,982	479	02/15/17	N
CUSIP #47844PBW4-MATURED	Johnson County KS GO	AAA		1.450%	430,379		(431,433)	1,433	(379)	-	431,032	-	-	-	09/01/16	N
CUSIP #982671E21-MATURED	Wyandotte County KS	AA		0.950%	500,835		(501,251)	1,250	(834)	-	500,855	-	-	-	08/01/16	N
CUSIP #504102XZ2	La Porte Texas ISD	AA		1.170%	254,271		(2,500)	2,500	(1,716)	252,555	254,918	(2,240)	252,678	1,278	02/15/17	N
CUSIP #5288283S3	Lewisville TX ISD GO	AAA		1.280%	103,529		(749)	750	(416)	103,114	104,778	(913)	103,865	383	08/15/18	N
CUSIP #542264EP7	Lone Star TX Cig Sys GO	AAA		1.000%	303,638		(2,250)	2,250	(1,462)	302,176	304,545	(2,136)	302,409	1,150	02/15/17	N
CUSIP #551702AH6	Lynnwood WA Rev	AA		1.100%	197,287		(1,949)	1,950	(1,373)	195,915	197,724	(1,720)	196,004	2,600	12/01/16	N
CUSIP #581646Z25	McKinney Tx Tax Rev	AAA		1.500%	151,297		(721)	721	(153)	151,144	153,353	(782)	152,571	368	08/15/18	N
CUSIP #60636PFA3-MATURED	Missouri St Envir	AAA		1.300%	165,001		(165,001)	-	-	-	165,000	-	-	-	07/01/16	N



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CUSIP #81138PCN9-MATURED	Monroe Wash Wtr/Swr	AA		1.700%	100,184		(100,334)	333	(183)	-	100,240	-	-	-	08/01/16	N
CUSIP #779460JP0	Rowan Cnty NC G/O	AA-		1.000%	196,107		(976)	975	(474)	195,632	196,671	(903)	195,768	850	02/01/17	N
CUSIP #930863P82	Wake County NC G.O.	AAA		1.200%	104,308		(1,001)	1,000	(680)	103,627	105,367	(1,167)	104,200	667	02/01/18	N
CUSIP #839557QC4-MATURED	Nebo Utah ISD	AAA		1.140%	500,001		(500,001)	-	-	-	500,000	-	-	-	07/01/16	N
CUSIP #534366BS7	Lincoln NE Haymarket G/O	AAA		0.950%	102,820		(749)	750	(502)	102,419	103,428	(829)	102,599	883	12/15/17	N
CUSIP #763227GP4	Richardson TX GO	AAA		1.240%	261,143		(1,249)	1,250	(480)	260,684	262,290	(1,167)	261,123	639	02/15/17	N
CUSIP #763227HB4	Richardson TX GO Ser B	AAA		1.240%	200,915		(1,000)	1,000	(368)	200,547	201,684	(880)	200,814	511	02/15/17	N
CUSIP #819190RX9	Shakopee Minn ISD	AA2		1.050%	303,317		(2,251)	2,250	(1,421)	301,895	304,260	(2,103)	302,157	1,500	02/01/17	N
CUSIP #820123SC2	Sharyland TX ISD	AAA		1.100%	234,032		(2,301)	2,300	(1,620)	232,411	234,869	(2,222)	232,647	1,176	02/15/17	N
CUSIP #881847RG4	Texarkana ISD	AAA		0.900%	101,276		(751)	750	(512)	100,763	101,301	(587)	100,714	383	02/15/17	N
CUSIP #89453PEN5	Travis County TX GO-130Shr	AAA		1.050%	130,380		(489)	488	(142)	130,237	130,755	(423)	130,332	163	03/01/17	N
CUSIP #89453PFJ3	Travis Cnty TX GO	AAA		1.050%	352,157		(1,752)	1,750	(808)	351,347	353,171	(1,571)	351,600	583	03/01/17	N
CUSIP #899559NH7	Tulsa OK Cnty ISD	AA		1.030%	503,537		(2,500)	2,500	(1,179)	502,358	505,060	(2,335)	502,725	5,000	04/01/17	N
CUSIP #052429Y92-MATURED	Austin Texas ISD 1	AAA		1.200%	200,614		(200,834)	833	(813)	-	200,762	-	-	-	08/01/16	N
CUSIP #052430CY9-MATURED	Austin Texas ISD 2	AA+		1.180%	100,308		(100,417)	417	(308)	-	100,381	-	-	-	08/01/16	N
CUSIP #073186ES3	Baytown Texas G/O	AA		1.000%	372,102		(1,851)	1,850	(900)	371,201	373,130	(1,872)	371,458	1,233	02/01/17	N
CUSIP #222057FN6	Cotulla Texas ISD G/O	AAA		1.080%	608,363		(3,025)	3,025	(1,351)	607,012	609,211	(2,063)	607,148	1,546	02/15/17	N
CUSIP #902273TW1	Tyler Texas ISD	AA		1.150%	126,396		(938)	938	(561)	125,835	126,586	(763)	125,823	479	02/15/17	N
CUSIP #920219MG4	Valleyview Texas ISD	AAA		1.250%	203,309		(1,999)	2,000	(1,330)	201,980	204,060	(1,788)	202,272	1,022	02/15/17	N
CUSIP #014365AX8	Alderwood WA Wtr Rev	AA+		1.050%	364,183		(3,500)	3,500	(2,510)	361,673	364,634	(2,877)	361,757	4,667	12/01/16	N
CUSIP #720373GQ6	Pierce Cnty WA ISD	AAA		0.970%	602,092		(2,500)	2,500	(1,255)	600,837	602,910	(1,865)	601,045	3,333	12/01/16	N
CUSIP #956398SR3	West Univ Place TX	AAA		1.200%	286,289		(1,426)	1,425	(552)	285,736	287,072	(1,146)	285,926	950	02/01/17	N
CUSIP #101565ZW2	Boulder / Z-CPN	AA2		1.400%	298,160		(1)	-	1,020	299,169	299,181	318	299,499	-	12/15/16	N
CUSIP #388640VS0-MATURED	Colleyville ISD / Z-CPN	AAA		1.400%	299,502		(300,000)	-	498	-	299,901	-	-	-	08/15/16	N
CUSIP #094275GD0	Blooming Grove TX ISD / Z-CPN	Aaa		1.500%	135,717		-	-	508	136,225	137,339	(94)	137,245	-	08/15/16	N
CUSIP #448492D39-MATURED	Hutto Tex ISD	AAA		1.302%	9,943		(9,955)	-	12	-	9,990	-	-	-	08/01/16	N
CUSIP #448492D21-MATURED	Hutto TX ISD	AAA		1.302%	39,958		(40,008)	-	50	-	39,983	-	-	-	08/01/16	N
CUSIP #448492UC0-MATURED	Hutto TX ISD / Z-CPN PRE	AAA		1.302%	79,938		(80,038)	-	100	-	79,969	-	-	-	08/01/16	N
CUSIP #93974ATV6	Wash St Motor Veh / Z-CPN	AA+		1.200%	248,783		-	-	732	249,515	249,478	192	249,670	-	12/01/16	N
CUSIP #381460SQ8	Goldsboro NC	AA-		1.385%	169,882		(575)	574	15	169,896	171,805	(669)	171,136	485	07/15/18	N
CUSIP #235308QJ5	Dallas TX ISD GO BABS	AAA		1.680%	212,990		(2,124)	2,125	(1,239)	211,752	217,016	(2,492)	214,524	1,086	02/15/19	N
CUSIP #113835L75	Brooklyn Center Minn-PURCH	AA		2.100%	159,741		(1,162)	1,163	(331)	159,411	163,993	(972)	163,021	775	02/01/20	N
CUSIP #796237RH0	San Antonio Tex	AAA		1.600%	666,973		(7,525)	7,525	(5,349)	660,624	677,820	-	668,746	5,017	08/01/19	N
CUSIP #248775M62	Denton Cnty Tx	AAA		0.930%	325,336		(838)	838	(81)	325,255	326,164	-	326,270	707	07/15/17	N
CUSIP #496443EU2	Kingsport Tenn	AA		1.100%	263,970		(2,814)	2,813	(2,095)	261,874	263,398	-	260,800	938	03/01/18	N
CUSIP #6136646A4	Montgomery Cnty Tenn	AA+		1.300%	506,505		(2,064)	2,063	(424)	506,080	505,135	-	502,370	3,438	05/01/20	N
CUSIP #751091RD3	Raleigh N C	AAA		0.756%	302,166		(1,500)	1,500	(928)	301,238	302,442	-	301,238	1,000	02/01/17	N
CUSIP #882722J69	Texas St	AAA		1.277%	1,060,697		(7,985)	7,985	(4,669)	1,056,028	1,064,080	-	1,053,530	15,970	10/01/19	N
CUSIP #795676QK4	Salt Lake Cnty UT	AAA		1.197%	1,008,743		(3,751)	3,750	(739)	1,008,003	1,017,580	-	1,010,900	4,417	06/15/19	N
CUSIP #628560RU0	Myrtle Beach SC	AA		1.710%	277,066		(1,987)	1,988	(823)	276,244	281,311	-	278,867	663	03/01/20	N
CUSIP #591852UX4	Metropolitan Council MN	AAA		1.050%	402,130		(1,300)	1,300	(246)	401,884	404,208	(1,884)	402,324	433	09/01/18	N
CUSIP #701060GJ8	Parker County TX	AA		1.400%	336,164		(1,930)	1,931	(771)	335,394	337,181	(1,033)	336,148	987	02/15/20	N
CUSIP #88213AEG6	Texas A & M Univ Revs	AAA		1.720%	605,798		(2,893)	2,892	(297)	605,500	616,584	(4,362)	611,232	4,370	05/15/21	N
CUSIP #041431LL9	Arlington Cnty VA	AAA		1.339%	500,000		(1,674)	1,674	-	500,000	502,865	(3,030)	499,825	1,116	08/01/19	N
CUSIP #0418262B3-NEW	Arlington TX	AAA		1.418%	-	500,000	(1,040)	1,040	-	500,000	-	499,625	499,625	1,040	02/15/19	N
CUSIP #248775M88-NEW	Denton Cnty TX	AAA		1.120%	-	482,462	(1,659)	1,659	(525)	481,937	-	480,002	480,002	1,659	07/15/19	N
CUSIP #60412AFM0-NEW	Minnesota St	AA+		1.310%	-	753,233	(1,459)	1,458	(90)	753,142	-	749,648	749,648	1,458	08/01/21	N
CUSIP #605581CL9-NEW	Mississippi St	AA		0.990%	-	508,440	(753)	753	(323)	508,117	-	508,945	508,945	2,917	12/01/18	N
CUSIP #914713K27-NEW	Univ of N Carolina	AAA		0.750%	-	352,429	(307)	307	(131)	352,298	-	351,754	351,754	1,537	12/01/17	N
CUSIP #667534JJ1-NEW	NW Iowa Community Col	Aa2		0.810%	-	145,200	(97)	97	(18)	145,182	-	145,132	145,132	483	06/01/17	N
CUSIP #414005RY6-NEW	Harris Cnty TX	AAA		1.190%	-	253,615	(279)	279	(79)	253,536	-	253,380	253,380	2,090	10/01/19	N
CUSIP #276540A50-NEW	Estm Al Comnty Clg Dist	Aa1		1.150%	-	507,375	(567)	567	(180)	507,195	-	507,435	507,435	2,833	06/01/19	N
					19,954,894	3,502,754	(3,780,531)	110,518	(53,387)	18,734,248	20,042,248	3,429,732	19,761,174	100,080		



Collin County, Texas
 QUARTERLY INVESTMENT REPORT
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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 6/30/16	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 9/30/16	Beginning Market Value 6/30/16	Unrealized Gain / (Loss) Market Adj	Ending Market Value 9/30/16	Interest Accrued	Maturity / Call Date
					161,451,158	57,994,341	(59,035,662)	451,415	(53,661)	160,907,571	162,063,477	43,732,159	161,188,450	352,389	



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

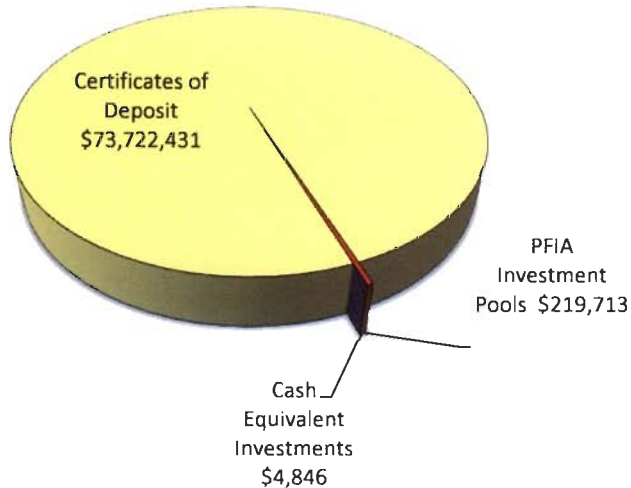
Fund Number	Fund Name	Book Value 09/30/16	YTD Interest Earned	% of Total Invested
<u>General Funds</u>				
001	General	139,330,306	1,518,404	86.439%
499	Permanent Improvements	2,042,001	22,256	1.267%
		<u>141,372,307</u>	<u>1,540,660</u>	<u>87.706%</u>
<u>Special Revenue Funds</u>				
010	Road and Bridge	15,468,268	168,565	9.596%
040	Health Care Foundation	2,049,206	22,327	1.271%
		<u>17,517,474</u>	<u>190,892</u>	<u>10.867%</u>
<u>Grant Funds</u>				
184	RTR-Outer Loop PH3 75-121	2,298,659	25,049	1.426%
		<u>2,298,659</u>	<u>25,049</u>	<u>1.426%</u>
<u>Debt Service Funds</u>				
399	Debt Service Fund	-	-	0.000%
		<u>-</u>	<u>-</u>	<u>0.000%</u>
	Rounding Difference	(1)	18	
	SubTotal Non-Operating Investments (Excluding Fiduciary Funds) {Market Value}	<u>161,188,439</u>	<u>1,756,619</u>	<u>100.00%</u>
<u>Market Adjustment *</u>				
	Federal Agency Bonds	353,950		
	Municipal Bonds	26,918		
		<u>380,868</u>		
Total Book Value as of 09/30/16		160,807,571		
<u>Fiduciary (Agency) Funds</u>				
731	County Clerk - Trust	4,897,846		
736	District Clerk - Trust	1,468,187		
750	Tax Assessor/Collector	1,764,405		
		<u>8,130,438</u>		
	Total Consolidated Book Value	<u>169,318,877</u>		

* Note: Market Adjustments are obtained from ANB Statements

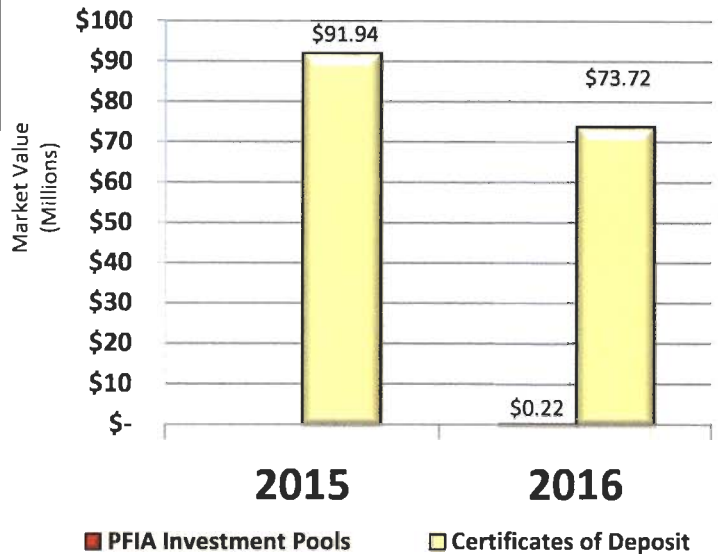


CAPITAL PROJECTS GROUP

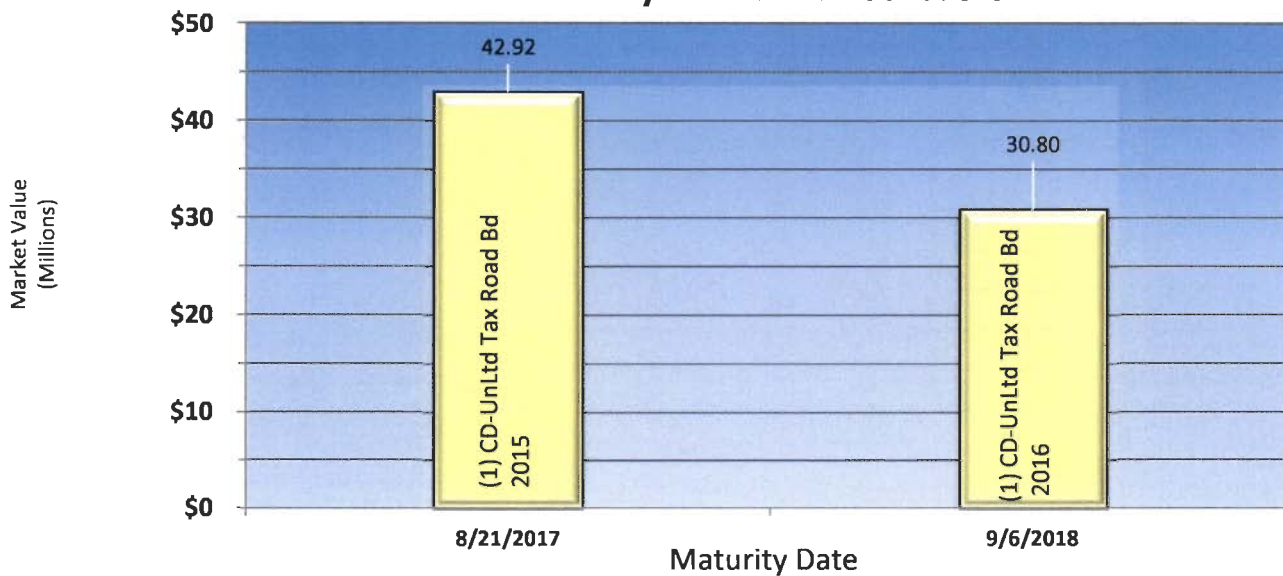
Capital Projects Investments by Type at Quarter End



Capital Projects Investments Prior Year Comparison Quarter Ending: September 30th



Capital Projects Certificates of Deposit Maturity Distribution Schedule





Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending September 30, 2016

CAPITAL PROJECTS
Investment Details

CAPITAL PROJECTS GROUP	Yield to Maturity (YTM)	Beginning Book Value 6/30/16	Increases	Decreases	Interest Earned QTD	Ending Book Value 9/30/16	Beginning Market Value 6/30/16	Ending Market Value 9/30/16	Interest Accrued	Maturity Date
PFIA Investment Pools										
TexasTERM DL	0.4733%	14,799,717	5,403,985	(20,000,000)	16,011	219,713	14,799,717	219,713	-	N/A
		14,799,717	5,403,985	(20,000,000)	16,011	219,713	14,799,717	219,713	-	
Cash Equivalent Investments										
Legacy Texas Bank MMA	0.5242%	2,505	33,082,000	(33,082,000)	2,341	4,846	2,505	4,846	-	N/A
		2,505	33,082,000	(33,082,000)	2,341	4,846	2,505	4,846	-	
Certificates of Deposit										
Legacy Texas Bank										
CD #201002712-MATURED	0.3500%	1,019,258		(1,019,599)	341	-	1,019,258	-	-	08/04/16
CD #201002718-MATURED	0.3500%	3,569,588		(3,570,783)	1,195	-	3,569,588	-	-	08/04/16
CD #201002722-MATURED	0.3500%	3,567,402		(3,568,596)	1,194	-	3,567,402	-	-	08/04/16
CD #60050000377-MATURED	0.5200%	6,027,625	-	(6,031,308)	3,683	-	6,027,625	-	-	08/12/16
CD #60050000385	0.9000%	43,825,352		(1,000,000)	98,482	42,923,834	43,825,352	42,923,834	-	08/21/17
CD #60050001194-NEW	0.8200%	-	30,782,000	-	16,597	30,798,597	-	30,798,597	-	09/06/18
		58,009,225	30,782,000	(15,190,286)	121,492	73,722,431	58,009,225	73,722,431	-	
TexasTERM										
CD #1247010702151-MATURED	0.5500%	248,000		(248,000)	-	-	248,000	-	-	07/01/16
CD #1247010708151-MATURED	0.4400%	992,000		(992,096)	96	-	992,000	-	-	07/07/16
CD #1247010709151-MATURED	0.4500%	248,000		(248,029)	29	-	248,000	-	-	07/08/16
CD #1247010716151-MATURED	0.4800%	496,000		(496,119)	119	-	496,000	-	-	07/15/16
CD #1247010717151-MATURED	0.5100%	248,000		(248,076)	76	-	248,000	-	-	07/18/16
CD #1247010721151-MATURED	0.5000%	1,488,000		(1,488,486)	486	-	1,488,000	-	-	07/21/16
CD #1247010722151-MATURED	0.5000%	248,000		(248,088)	88	-	248,000	-	-	07/21/16
CD #1247010724151-MATURED	0.4500%	744,000		(744,294)	294	-	744,000	-	-	07/25/16
CD #1247010730151-MATURED	0.5000%	496,000		(496,247)	247	-	496,000	-	-	07/29/16
CD #1247010812151-MATURED	0.4500%	163,000		(163,110)	110	-	163,000	-	-	08/11/16
		5,371,000	-	(5,372,545)	1,545	-	5,371,000	-	-	
		78,182,447	69,267,985	(73,644,831)	141,389	73,946,990	78,182,447	73,946,990	-	



Collin County, Texas
QUARTERLY INVESTMENT REPORT
Quarter Ending September 30, 2016

CAPITAL PROJECTS
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 09/30/16	YTD Interest Earned	% of Total Invested
Capital Project Funds				
437	Unlmtd Tax Road Bond 2013	4,846	43	0.007%
439	UnLtd Tax Road Bd 2014	219,713	1,812	0.297%
440	UnLtd Tax Road Bd 2015	42,923,835	354,224	58.047%
471	Tax Notes 2006	30,798,597	254,168	41.650%
	Total Capital Projects Investments	73,946,991	610,247	100.00%
	Rounding Difference	(1)	-	
Total Book Value as of 09/30/16		73,946,990	610,247	