



# COLLIN COUNTY

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**To:** Commissioners Court  
**From:** Jeff May – County Auditor  
**Date:** November 10, 2017  
**Re:** Investment Report – 4rd Quarter (FY 2017)

On September 30, 2017, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$479,910,969. 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 1.096 years, and yield to maturity (YTM) was 1.310%, which compares to 0.984 WAM and 0.826% YTM for prior year 4<sup>th</sup> quarter.

During the FY2017 4<sup>th</sup> quarter, our overnight pools and cash equivalent investments experienced a seasonal decrease from the prior quarter by \$37,343,484, due primarily to the timing of property tax receipts. Decreases in value were reflected in Certificates of Deposit by \$75,149,432 and Bonds Increased by \$28,075,896.

Bond investment activity during the quarter consisted of three bonds called, four bonds matured, and 22 bonds purchased. The total interest earned for all investments during this quarter totaled \$1,568,610.

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, 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	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
	09/30/16	06/30/17	09/30/17	09/30/16	06/30/17	09/30/17	09/30/16	06/30/17	09/30/17	09/30/16	06/30/17	09/30/17
Cash in Bank	59,929,815	12,520,415	31,841,504							59,929,815	12,520,415	31,841,504
PFIA Investment Pools	149,097,787	184,214,302	179,182,915			2,542,555	219,713	220,881	221,434	149,317,500	184,435,183	181,946,904
Cash Equivalent Investments	50,019,361	5,130,561	68,845	2,121,972	30,266,888	3,013,141	4,846	4,873	7,686	52,146,179	35,402,322	3,089,672
Certificates of Deposit	1,000,738	49,884,497	17,253,950	58,353,872	71,641,241	62,264,280	73,722,431	55,140,071	21,998,147	133,077,041	176,665,809	101,516,377
Federal/Agency Bonds				80,951,432	115,445,952	143,193,101				80,951,432	115,445,952	143,193,101
Municipal Bonds				19,761,174	20,537,219	20,865,966				19,761,174	20,537,219	20,865,966
<b>TOTALS</b>	<b>260,047,701</b>	<b>251,749,775</b>	<b>228,347,214</b>	<b>161,188,450</b>	<b>237,891,300</b>	<b>231,879,043</b>	<b>73,946,990</b>	<b>55,365,825</b>	<b>22,227,267</b>	<b>495,183,141</b>	<b>545,006,900</b>	<b>482,453,524</b>

<u>CALL DATE</u>		<u>MATURITY DATE</u>		<u>* BENCHMARK:</u>	
Weighted Yield to Call (YTC):	<u>1.614%</u>	Weighted Yield to Maturity (YTM):	<u>1.310%</u>	US TREASURY SECURITIES	
Weighted Average Maturity (WAM):	<u>0.658</u>	Weighted Average Maturity (WAM):	<u>1.096</u>	1 Month:	0.990%
	Years		Years	3 Month:	1.050%
Over/<Under> Benchmark:	<u>0.444%</u>	Over/<Under> Benchmark:	<u>0.030%</u>	6 Month:	1.170%
				<b>1 Year:</b>	<b>1.280%</b>
				2 Year:	1.380%
				3 Year:	1.510%
* 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

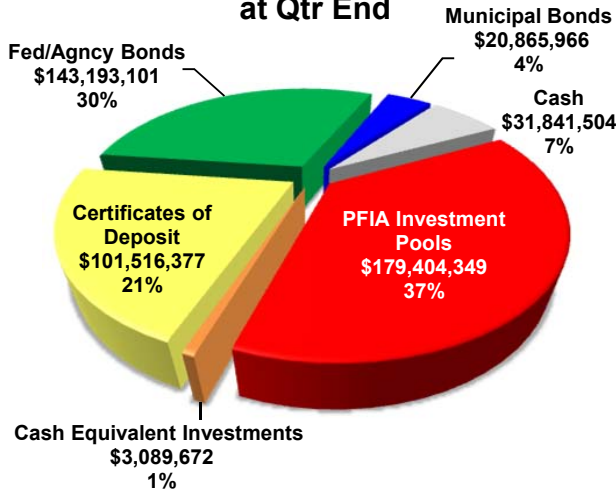
  
 Monika Arris, Budget Director



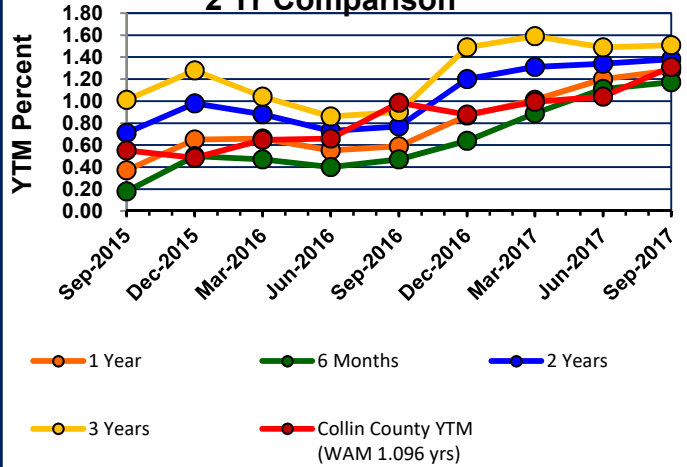
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**TOTAL PORTFOLIO**

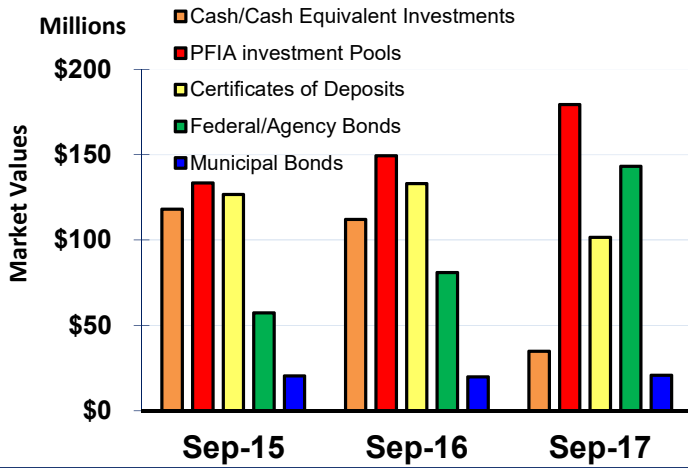
**Portfolio Composition by Type at Qtr End**



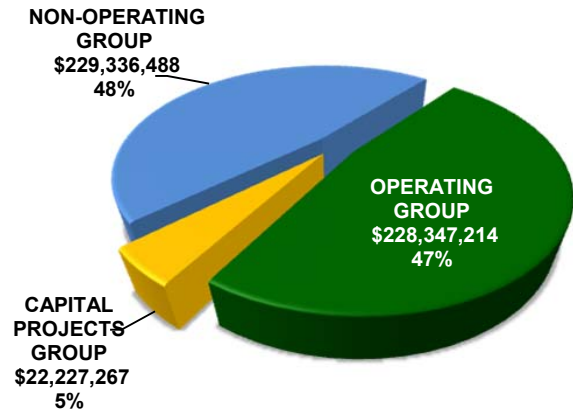
**US Treasury Benchmarks 2 Yr Comparison**



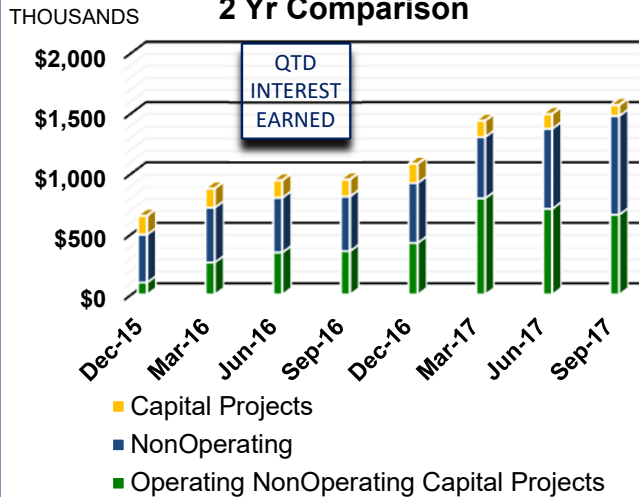
**Portfolio Position by Type 3 Yr Comparison**



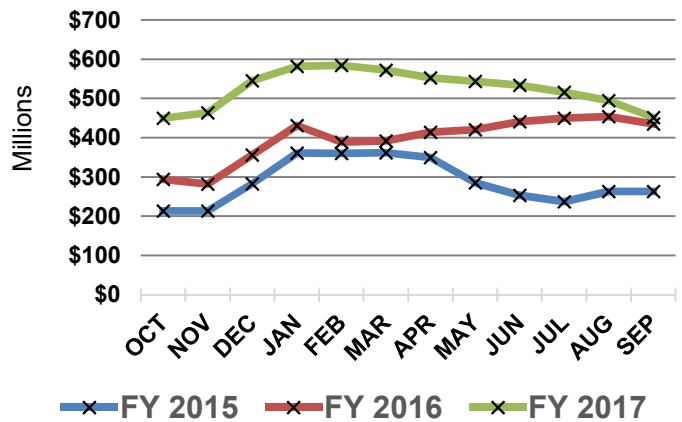
**Portfolio Composition by Investment Pool Group at Qtr End**



**Interest Earnings 2 Yr Comparison**



**Total Portfolio 3 Yr Comparison**





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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) (Years)	Over <Under> Benchmark	Benchmark *	Weighted Yield to Call (YTC)	Weighted Average Maturity (WAM) (Years)	Over <Under> Benchmark	
<b>Operating Group</b>	<b>1.196%</b>	<b>0.048</b>	<b>0.206%</b>	<b>0.990%</b>	<b>1.196%</b>	<b>0.048</b>	<b>0.206%</b>	
PFIA Investment Pools	1.221%	0.002		1 Month	1.221%	0.002		
Cash Equivalent Investments	1.136%	0.003			1.136%	0.003		
Certificates of Deposit	0.942%	0.523			0.942%	0.523		
<b>Non-Operating Group</b>	<b>1.454%</b>	<b>1.999</b>	<b>0.074%</b>	<b>1.380%</b>	<b>2.042%</b>	<b>1.149</b>	<b>0.662%</b>	
PFIA Investment Pools	0.997%	0.003		2 Years	0.997%	0.003		
Cash Equivalent Investments	0.975%	0.009			0.975%	0.009		
Certificates of Deposit	1.328%	0.914			1.328%	0.914		
Federal/Agency Bonds	1.517%	2.519			2.472%	1.152		
Municipal Bonds	1.518%	2.181			1.496%	2.127		
<b>Capital Projects Group</b>	<b>0.822%</b>	<b>0.923</b>	<b>-0.458%</b>	<b>1.280%</b>	<b>0.822%</b>	<b>0.923</b>	<b>-0.458%</b>	
PFIA Investment Pools	0.997%	0.003		1 Year	0.997%	0.003		
Cash Equivalent Investments	1.145%	0.003			1.145%	0.003		
Certificates of Deposit	0.820%	0.933			0.820%	0.933		

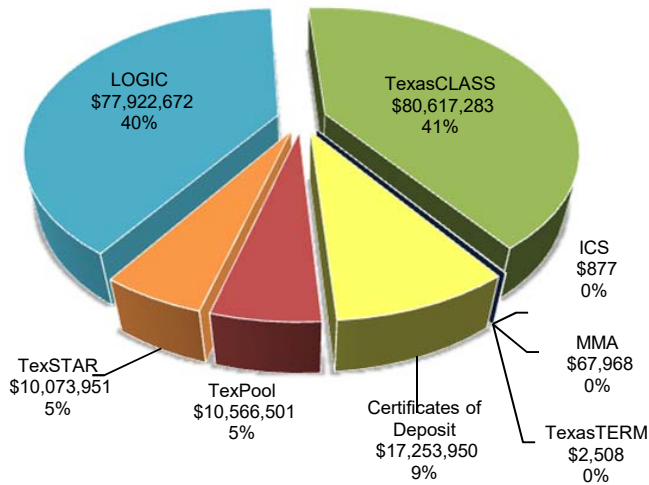
POOLED FUND GROUP	Beginning Book Value 06/30/17	Increases	Decreases	Interest Earned	Amortization / Accretion	Ending Book Value 09/30/17	Beginning Market Value 06/30/17	Unrealized Gain / (Loss) Market Adj	Ending Market Value 09/30/17	Interest Accrued 09/30/17
<b>Operating Group</b>										
PFIA Investment Pools	184,214,302	49,543,745	(55,147,745)	572,613	-	179,182,915	<b>184,214,302</b>	-	<b>179,182,915</b>	-
Cash Equivalent Investments	5,130,561	-	(5,066,130)	4,414	-	68,845	<b>5,130,561</b>	-	<b>68,845</b>	-
Certificates of Deposit	49,884,497	3,847,852	(36,562,214)	83,815	-	17,253,950	<b>49,884,497</b>	-	<b>17,253,950</b>	59,253
Sub-Total	239,229,360	53,391,597	(96,776,089)	660,842	-	196,505,710	<b>239,229,360</b>	-	<b>196,505,710</b>	59,253
<b>Non-Operating Group</b>										
PFIA Investment Pools	298	2,538,770	-	3,487	-	2,542,555	<b>299</b>	-	<b>2,542,555</b>	-
Cash Equivalent Investments	30,266,888	19,291,738	(46,618,551)	73,066	-	3,013,141	30,266,888	-	<b>3,013,141</b>	<b>15,701</b>
Certificates of Deposit	71,641,241	12,500,000	(22,074,326)	197,365	-	62,264,280	<b>71,641,241</b>	-	<b>62,264,280</b>	23,658
Federal/Agency Bonds	116,125,081	33,153,453	(5,783,074)	408,301	11,269	143,915,030	<b>115,445,952</b>	(721,929)	<b>143,193,101</b>	524,932
Municipal Bonds	20,633,524	807,889	(559,210)	134,212	(56,768)	20,959,647	<b>20,537,219</b>	(93,681)	<b>20,865,966</b>	145,702
Sub-Total	238,667,032	68,291,850	(75,035,161)	816,431	(45,499)	232,694,653	<b>237,891,599</b>	(815,610)	<b>231,879,043</b>	709,993
<b>Capital Projects Group</b>										
PFIA Investment Pools	220,881	-	-	553	-	221,434	<b>220,881</b>	-	<b>221,434</b>	-
Cash Equivalent Investments	4,873	44,277,578	(44,277,578)	2,813	-	7,686	<b>4,873</b>	-	<b>7,686</b>	-
Certificates of Deposit	55,140,071	5,000,000	(38,229,895)	87,971	-	21,998,147	<b>55,140,071</b>	-	<b>21,998,147</b>	-
Sub-Total	55,365,825	49,277,578	(82,507,473)	91,337	-	22,227,267	<b>55,365,825</b>	-	<b>22,227,267</b>	-
<b>Grand Totals:</b>	<b>533,262,217</b>	<b>170,961,025</b>	<b>(254,318,723)</b>	<b>1,568,610</b>	<b>(45,499)</b>	<b>451,427,630</b>	<b>532,486,784</b>	<b>(815,610)</b>	<b>450,612,020</b>	<b>769,246</b>



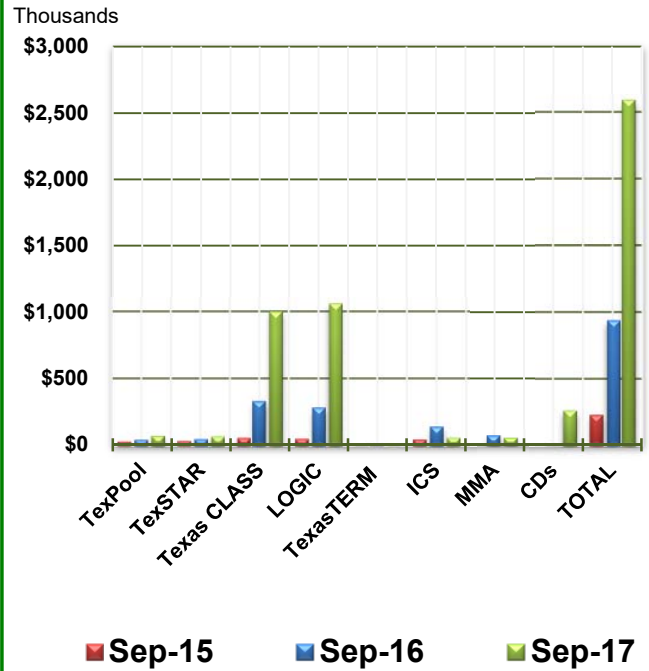
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**OPERATING GROUP**

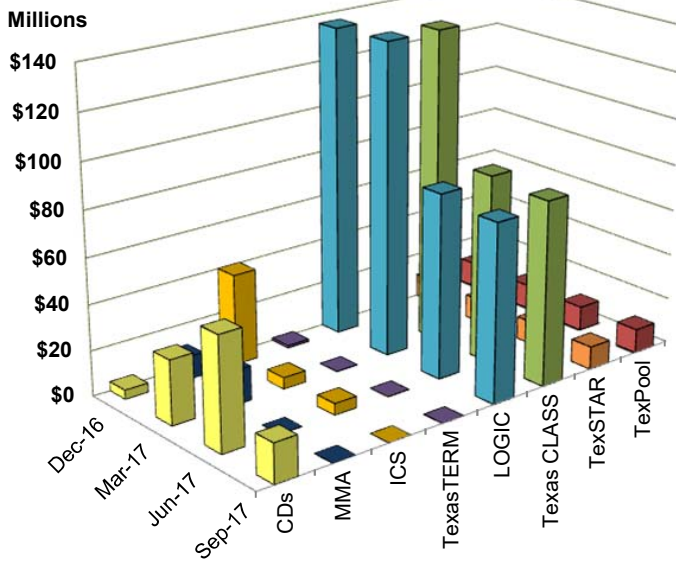
**Operating Investments by Type at Quarter End**



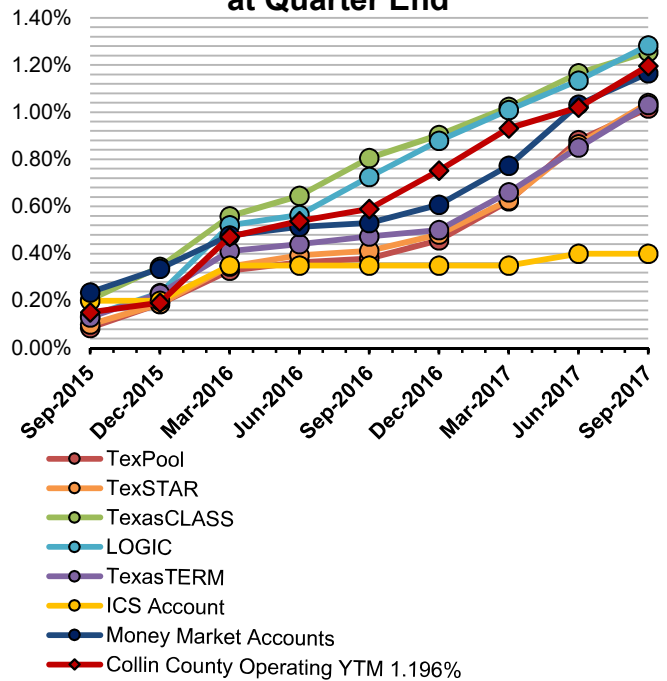
**Operating Investments YTD Interest Earnings Comparison at Quarter End**



**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 6/30/17	Increases	Decreases	Interest Earned QTD	Ending Book Value 9/30/17	Beginning Market Value 6/30/17	Ending Market Value 9/30/17	Interest Accrued	Maturity Date
<b>PFIA Investment Pools</b>										
TexPool	0.995%	10,643,819	-	(104,000)	26,682	10,566,501	10,643,819	10,566,501	-	N/A
TexSTAR	1.019%	10,048,141	-	-	25,810	10,073,951	10,048,141	10,073,951	-	N/A
LOGIC	1.263%	80,933,331	39,366,000	(42,660,000)	283,341	77,922,672	80,933,331	77,922,672	-	N/A
Texas CLASS	1.235%	82,586,510	4,963,000	(7,169,000)	236,773	80,617,283	82,586,510	80,617,283	-	N/A
TexasTERM DL	0.997%	2,501	5,214,745	(5,214,745)	7	2,508	2,501	2,508	-	N/A
		<b>184,214,302</b>	<b>49,543,745</b>	<b>(55,147,745)</b>	<b>572,613</b>	<b>179,182,915</b>	<b>184,214,302</b>	<b>179,182,915</b>	<b>-</b>	
<b>Cash Equivalent Investments</b>										
ICS Account-Independent Bank	0.400%	5,062,789	-	(5,066,130)	4,218	877	5,062,789	877	-	N/A
Legacy Texas Bank MMA	1.145%	67,772	-	-	196	67,968	67,772	67,968	-	N/A
		<b>5,130,561</b>	<b>-</b>	<b>(5,066,130)</b>	<b>4,414</b>	<b>68,845</b>	<b>5,130,561</b>	<b>68,845</b>	<b>-</b>	
<b>Certificates of Deposit</b>										
<b>Farmers Bank &amp; Trust</b>										
CD #60322-MATURED	1.210%	14,228,492	-	(14,242,540)	14,048	-	14,228,492	-	-	08/01/17
CD #60325-MATURED	1.210%	11,222,473	-	(11,249,070)	26,597	-	11,222,473	-	-	09/01/17
		<b>25,450,965</b>	<b>-</b>	<b>(25,491,610)</b>	<b>40,645</b>	<b>-</b>	<b>25,450,965</b>	<b>-</b>	<b>-</b>	
<b>Legacy Texas Bank</b>										
CD #60050000385-MATURED	0.900%	11,033,532	-	(11,047,683)	14,151	-	11,033,532	-	-	08/21/17
CD #60050001194	0.820%	-	9,047,852	-	6,098	9,053,950	-	9,053,950	-	09/06/18
		<b>11,033,532</b>	<b>9,047,852</b>	<b>(11,047,683)</b>	<b>20,249</b>	<b>9,053,950</b>	<b>11,033,532</b>	<b>9,053,950</b>	<b>-</b>	
<b>Texas TERM</b>										
FX #1247000406171-MATURED	1.150%	5,200,000	(5,200,000)	(655)	655	-	5,200,000	-	-	07/05/17
FX #1247000124171	1.070%	5,200,000	-	(14,024)	14,024	5,200,000	5,200,000	5,200,000	38,110	10/20/17
FX #1247000207171	1.090%	3,000,000	-	(8,242)	8,242	3,000,000	3,000,000	3,000,000	21,143	11/03/17
		<b>13,400,000</b>	<b>(5,200,000)</b>	<b>(22,921)</b>	<b>22,921</b>	<b>8,200,000</b>	<b>13,400,000</b>	<b>8,200,000</b>	<b>59,253</b>	
		<b>239,229,360</b>	<b>53,391,597</b>	<b>(96,776,089)</b>	<b>660,842</b>	<b>196,505,710</b>	<b>239,229,360</b>	<b>196,505,710</b>	<b>59,253</b>	



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

Fund Number	Fund Name	Book Value 09/30/17	Interest Earned YTD	% of Total Invested
<b><u>General Funds</u></b>				
001	General	319,418	4,199	0.163%
002	Housing Finance Corp	151,664	1,997	0.077%
003	Records Archive Fund	8,295,259	109,497 *	4.221%
005	Dis Cts Rec Tech Fund	599,470	7,912 *	0.305%
499	Permanent Improvements	1,072,615	14,164	0.546%
		10,438,426	137,769	5.312%
<b><u>Special Revenue Funds</u></b>				
010	Road and Bridge	7,144,073	94,321	3.636%
011	Farm and Market	20,550	259	0.010%
012	Lateral Road	944,318	12,478	0.481%
013	Judicial Appellate	219,302	2,905	0.112%
015	Court Reporters	239,333	3,165 *	0.122%
021	Law Library	3,159,381	41,713 *	1.608%
025	Co Clrk Rec Mgmt & Pres	6,909,498	91,208 *	3.516%
026	Dist Clrk Rec Mgmt & Pres	241,399	3,191 *	0.123%
028	Justice Court Tech Fund	621,677	8,197 *	0.316%
029	Courthouse Security	627,977	8,301 *	0.320%
031	Economic Development 2001	149,119	1,972	0.076%
033	Contract Elections	2,706,750	35,721	1.377%
036	Sheriff Forfeiture	169,095	2,231	0.086%
037	DA State Forfeiture	562,876	7,419	0.286%
038	DA Service Fee	247,790	3,269 *	0.126%
039	Meyers Park Foundation	15,345	208	0.008%
040	Health Care Foundation	1,395,383	18,418	0.710%
044	County Rec Mgmt & Pres	449,651	5,940 *	0.229%
046	Juvenile Case Manager Fnd	320,262	4,228 *	0.163%
047	Court Initiated Guardnshp	310,270	4,099 *	0.158%
049	DA Pretrial Intervntn Prg	770,135	10,169 *	0.392%
050	Specialty Court	212,202	2,802 *	0.108%
051	SCAAP	8,066	104	0.004%
052	Cty Crts Technology Fund	295,884	3,917 *	0.151%
053	Dis Cts Technology Fund	245,054	3,243 *	0.125%
054	Probate Contributions Fnd	588,845	7,782	0.300%
055	CCLC Court Rec Presrvtn	399,066	5,266 *	0.203%
056	Dis Clrk Crt Rec Presrvtn	500,466	6,615 *	0.255%
057	DA Apportionment	93,521	1,245	0.048%
058	Justice Crt Bldg Security	232,442	3,061 *	0.118%
		29,799,730	393,447	15.167%
<b><u>Grant Funds</u></b>				
184	RTR-Outer Loop PH3 75-121	2,944	26	0.001%
198	LEOSE Education	100,960	1,323	0.051%
		103,904	1,349	0.052%
<b><u>Debt Service Fund</u></b>				
399	Debt Service Fund	10,468,075	138,187	5.327%
		10,468,075	138,187	5.327%



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**OPERATING**  
**Schedule of Investments by Fund**

Fund Number	Fund Name	Book Value 09/30/17	Interest Earned YTD	% of Total Invested
<b><u>Capital Project Funds</u></b>				
<b><u>Permanent Improvement Bonds</u></b>				
403	Ltd Tax Perm Imp 2000	12,946	182	0.007%
404	Lmtd Tax P/I Series '01	156,046	2,049	0.079%
405	Ltd Tax Perm Imp 2002	1,144,359	15,098	0.582%
406	Ltd Tax Perm Imp 2004	26,633	363	0.014%
407	Lmtd Tax Perm Imp 2005	60,747	804	0.031%
408	Lmtd Tax Perm Imp Bds '06	70,632	934	0.036%
411	Ltd Tax Perm Imp 2007	67,589	882	0.034%
412	Ltd TX PI 2008 07Proj	43,971	571	0.022%
413	LTD TAX PI 2008 03PROJ	70,808	934	0.036%
414	Ltd Tax PI Bds 2009	886,157	11,699	0.451%
415	Ltd TX PI BAB Bds 2009B	440,569	5,811	0.224%
416	Ltd Tax PI Bds 2011	347,055	4,592	0.177%
417	Ltd Tax Perm Imp 2012	1,337,622	17,666	0.681%
418	Ltd Tax Perm Imp 2013	214,392	2,828	0.109%
419	Ltd Tax P/I 2014	1,017,829	13,437	0.518%
420	Ltd Tax P/I 2015	1,394,966	18,418	0.710%
461	Ltd Tax P/I 2016	2,289,013	30,221	1.165%
		9,581,334	126,489	4.876%
<b><u>Road Bonds</u></b>				
421	Unlimited Road Bond 99	1,827,318	24,125	0.930%
422	Unlimited Road Bond 99A	91,886	1,219	0.047%
423	Unlimited Road Bond 00/01	874,722	11,544	0.445%
425	Unlmtd Tax Rd Bonds 2004	611,428	8,068	0.311%
426	Unlmtd Tax Road Bond 2005	271,886	3,580	0.138%
427	Unlmtd Tax Road Bds '06	171,013	2,257	0.087%
428	Unlimited Road Bond 95/97	253,734	3,346	0.129%
430	Unltd Tax Rd Bds 2007	3,236,504	42,725	1.647%
431	Unltd Tx Rd Bds 08 03Proj	287,629	3,787	0.146%
432	Unltd Rd Bds 2008 07Proj	6,459,974	85,268	3.287%
433	Unltd Tax Road Bds 2009	579,723	7,653	0.295%
434	UNLTD TX RD BAB 2009B	8,280	104	0.004%
435	Unltd Tax Rd Bds 2011	7,784,312	102,752	3.961%
436	UNLTD TAX ROAD BD 2012	14,323,551	189,084	7.289%
437	Unlmtd Tax Road Bond 2013	12,851,128	169,654	6.540%
439	Unltd Tax Road Bd 2014	20,810,446	274,715	10.590%
440	Unltd Tax Road Bd 2015	29,030,747	383,226	14.773%
471	UnLtd Tax Road Bd 2016	6,309,329	83,296	3.211%
		105,783,610	1,396,403	53.830%
<b><u>Tax Notes</u></b>				
441	Tax Notes Series 2002	1,113,784	14,709	0.567%
442	Tax Notes Series 2004	3,086,228	40,753	1.571%
443	Tax Notes 2006	4,496,012	59,353	2.288%
445	Capital Improvement TN 01	502,926	6,641	0.256%
446	Capital Imp T/N 01A	182,238	2,413	0.093%
		9,381,188	123,869	4.775%
	Total Capital Project Funds	124,746,132	1,646,761	63.481%



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

Fund Number	Fund Name	Book Value 09/30/17	Interest Earned YTD	% of Total Invested
<b><u>Internal Service Funds</u></b>				
501	Liability Insurance	3,681,920	48,613	1.874%
502	Workers' Compensation Ins	2,520,907	33,282	1.283%
503	Flexible Benefit	163,469	2,153 **	0.083%
504	Unemployment Insurance	827,392	10,921	0.421%
505	Insurance Claim	5,110,796	67,472	2.601%
507	Animal Safety Fund	1,227,805	16,213	0.625%
		13,532,289	178,654	6.887%
<b><u>Other Funds</u></b>				
599	CC Toll Road Authority	3,460,016	45,682	1.761%
650	Judicial District	2,601,590	34,346	1.324%
701	State Fees Agency	1,049,770	13,852 *	0.534%
702	Unclaimed Holdings	305,778	4,047 *	0.156%
		7,417,154	97,927	3.775%
	Total Operating Investments	196,505,710	2,594,094	100.00%
	Rounding Difference	-	-	
	<b>Total Book Value as of 09/30/17</b>	<b>196,505,710</b>	<b>2,594,094</b>	

Notes

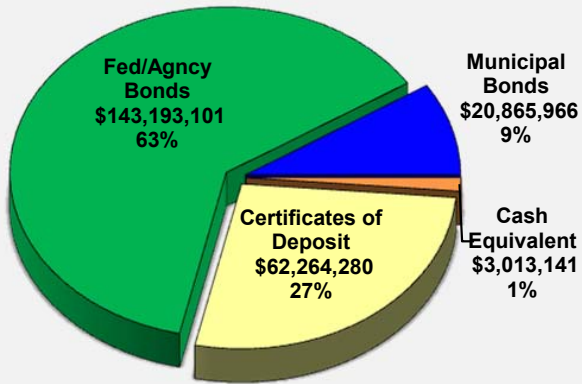
- \* Interest is recorded in Fund 001 General Fund
- \*\* Interest is recorded in Fund 505 Insurance Claim



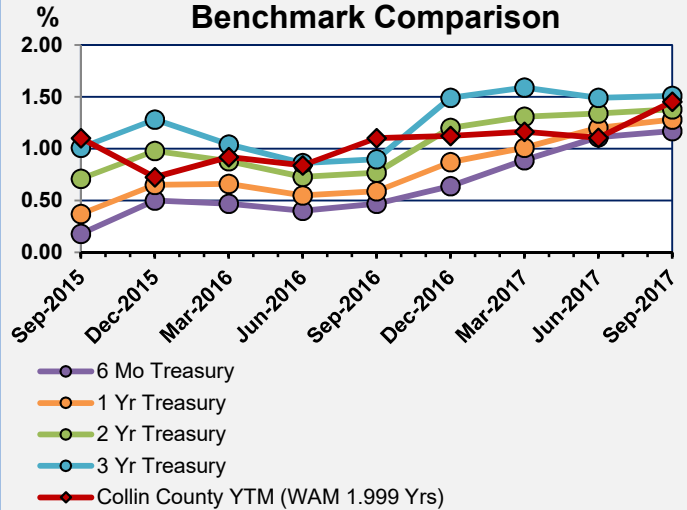
Collin County, Texas  
 QUARTERLY INVESTMENT REPORT  
 Quarter Ending September 30, 2017

**NON-OPERATING GROUP**

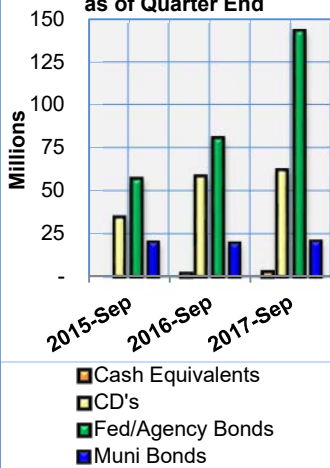
**Non-Operating Investments by Type at Quarter End**



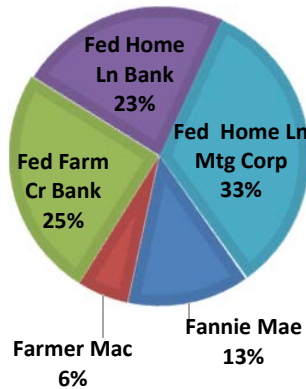
**Non-Operating Yields to Maturity Benchmark Comparison**



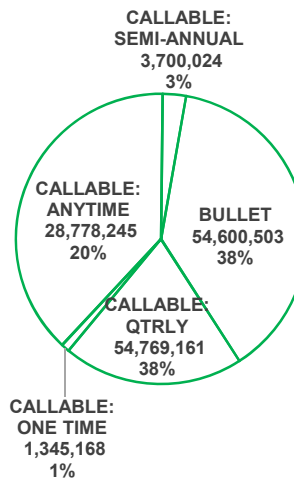
**Non-Operating Investments Three Year Comparison as of Quarter End**



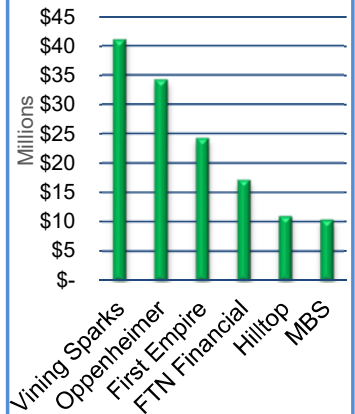
**Federal Agency Bonds Breakdown by Issuer**



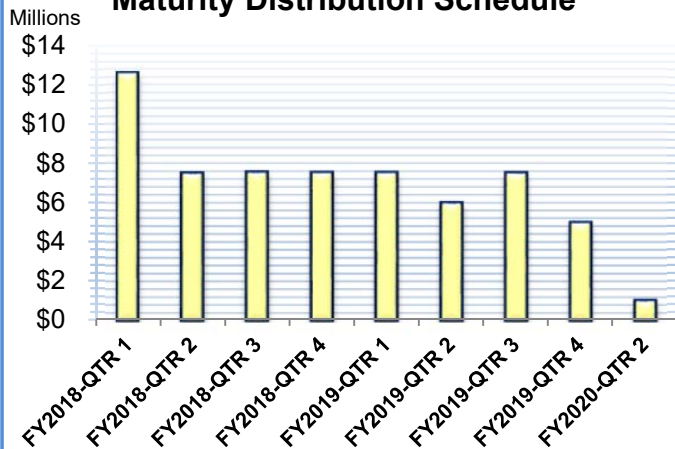
**Fed Agency Bonds Breakdown by Type**



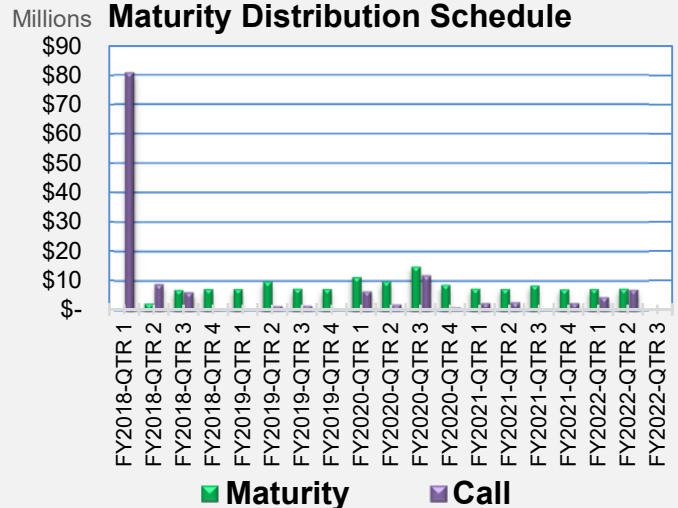
**Federal Agency Bonds Breakdown by Current Broker/Dealer**



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



**Non-Operating Fed Agency Bonds Maturity Distribution Schedule**





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

**NON-OPERATING  
 Investment Details**

<u>NON-OPERATING GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 6/30/17	Increases	Decreases	Interest Earned QTD	Ending Book Value 9/30/17	Beginning Market Value 6/30/17	Ending Market Value 9/30/17	Interest Accrued	Maturity Date
<b>PFIA Investment Pools</b>										
TexasTERM DL	0.997%	298	2,538,770	-	3,487	2,542,555	299	2,542,555	-	N/A
		298	2,538,770	-	3,487	2,542,555	299	2,542,555	-	
<b>Cash Equivalent Investments</b>										
American National Bank										
Custody Cash Holdings	0.001%	27,840,739	8,223,946	(35,790,690)	65,834	339,829	27,840,739	339,829	15,621	N/A
Seacap Cash Holdings	0.001%	358,405	575,517	(827,861)	889	106,950	358,405	106,950	80	N/A
Legacy Texas Bank MMA	1.145%	2,067,744	10,492,275	(10,000,000)	6,343	2,566,362	2,067,744	2,566,362	-	N/A
		30,266,888	19,291,738	(46,618,551)	73,066	3,013,141	30,266,888	3,013,141	15,701	
<b>Certificates of Deposit</b>										
Farmer's Bank & Trust										
CD #60181	1.150%	2,508,280	-	(22)	7,299	2,515,557	2,508,280	2,515,557	1,286	04/15/18
CD #60182	1.160%	2,508,280	-	(22)	7,299	2,515,557	2,508,280	2,515,557	1,286	05/15/18
CD #60263	1.160%	2,504,807	-	(22)	7,290	2,512,075	2,504,807	2,512,075	1,364	06/14/18
CD #60273	1.160%	2,504,807	-	(22)	7,290	2,512,075	2,504,807	2,512,075	1,364	07/14/18
CD #60474	1.510%	2,503,185	-	409	9,479	2,513,073	2,503,185	2,513,073	105	10/26/18
CD #70475	1.560%	2,503,291	-	423	9,796	2,513,510	2,503,291	2,513,510	108	11/26/18
CD #70531	1.640%	2,500,000	-	(33)	10,318	2,510,285	2,500,000	2,510,285	1,819	12/15/18
CD #70532	1.690%	2,500,000	-	(34)	10,635	2,510,601	2,500,000	2,510,601	1,875	02/15/19
CD #70533	1.740%	2,500,000	-	(35)	10,952	2,510,917	2,500,000	2,510,917	1,931	03/15/19
CD #70703	1.760%	-	2,500,000	-	8,880	2,508,880	-	2,508,880	-	04/18/19
CD #70758	1.870%	-	2,500,000	(1,930)	5,858	2,503,928	-	2,503,928	1,930	05/15/19
CD #70908	1.870%	-	2,500,000	(257)	257	2,500,000	-	2,500,000	257	06/29/19
CD #70909	1.870%	-	2,500,000	(257)	257	2,500,000	-	2,500,000	257	07/29/19
CD #70910	1.870%	-	2,500,000	(257)	257	2,500,000	-	2,500,000	257	08/29/19
		22,532,650	12,500,000	(2,059)	95,867	35,126,458	22,532,650	35,126,458	13,839	
Legacy Texas Bank										
CD #60050001112-MATURED	0.800%	379,568	-	(379,718)	150	-	379,568	-	-	07/18/17
CD #200559207R1-MATURED	0.700%	1,981,691	-	(1,983,135)	1,444	-	1,981,691	-	-	08/07/17
CD #201005479R1-MATURED	0.780%	8,113,806	-	(8,129,421)	15,615	-	8,113,806	-	-	09/28/17
CD #60050001194-SOLD TO OPER POOL	0.820%	9,035,263	-	(9,047,852)	12,589	-	9,035,263	-	-	09/06/18
CD #201002724R1	0.850%	1,036,251	-	-	2,221	1,038,472	1,036,251	1,038,472	-	02/02/20
CD #200532700R1	1.050%	2,462,233	-	-	6,522	2,468,755	2,462,233	2,468,755	-	03/28/18
CD #60050001286	0.780%	2,522,526	-	-	4,962	2,527,488	2,522,526	2,527,488	-	10/31/17
CD #60050001287	0.800%	2,522,860	-	-	5,091	2,527,951	2,522,860	2,527,951	-	11/30/17
CD #60050001365	0.720%	2,510,078	-	-	4,558	2,514,636	2,510,078	2,514,636	-	11/08/17
CD #60050001364	0.700%	2,509,797	-	-	4,431	2,514,228	2,509,797	2,514,228	-	10/08/17
CD #60050001424	1.050%	2,512,756	-	-	6,657	2,519,413	2,512,756	2,519,413	-	12/31/17
CD #60050001470	1.000%	2,509,260	-	-	6,330	2,515,590	2,509,260	2,515,590	-	01/15/18
CD #60050001471	1.070%	2,509,909	-	-	6,776	2,516,685	2,509,909	2,516,685	-	02/15/18
CD #60050001761	1.400%	2,504,221	-	-	8,847	2,513,068	2,504,221	2,513,068	-	08/17/18
CD #60050001762	1.450%	2,504,372	-	-	9,164	2,513,536	2,504,372	2,513,536	-	09/17/18
		45,614,591	-	(19,540,126)	95,357	26,169,822	45,614,591	26,169,822	-	
Texas Term										
FX #1247020111171-MATURED	0.860%	2,100,000	-	(2,101,930)	1,930	-	2,100,000	-	-	08/09/17
FX #1247020106171-MATURED	0.860%	426,000	-	(426,612)	612	-	426,000	-	-	08/31/17
CD #1247020123171	1.475%	968,000	-	(3,599)	3,599	968,000	968,000	968,000	9,819	01/23/19
		3,494,000	-	(2,532,141)	6,141	968,000	3,494,000	968,000	9,819	
<b>Total Certificates of Deposit</b>		<b>71,641,241</b>	<b>12,500,000</b>	<b>(22,074,326)</b>	<b>197,365</b>	<b>62,264,280</b>	<b>71,641,241</b>	<b>62,264,280</b>	<b>23,658</b>	



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 6/30/17	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 9/30/17	Beginning Market Value 6/30/17	Unrealized Gain / (Loss) Market Adj	Ending Market Value 9/30/17	Interest Accrued	Maturity / Call Date	Callable
Federal/Agency Bonds																
American National Bank																
CUSIP #3134G3ZH6-MATURED	Freddie Mac	AA+		1.000%	500,000	-	(500,333)	333	-	-	499,989	-	-	-	07/25/17	N
CUSIP #3130ABDU7-CALLED	Fed Home Ln Bank	AA+	1.052%	1.901%	2,499,754	-	(2,503,732)	3,958	20	-	2,498,473	-	-	-	08/28/17	Y
CUSIP #313380EC7-MATURED	Fed Home Ln Bank	AA+		0.768%	249,991	-	(250,348)	349	8	-	249,853	-	-	-	09/08/17	N
CUSIP #3134GAZA5-CALLED	Fed Home Ln Mtg Corp	AA+	2.002%	2.000%	1,000,000	-	(1,004,000)	4,000	-	-	996,033	-	-	-	09/13/17	Y
CUSIP #3134GAZP2-CALLED	Fed Home Ln Mtg Corp	AA+	1.851%	2.028%	1,125,000	-	(1,129,220)	4,220	-	-	1,122,278	-	-	-	09/14/17	Y
CUSIP #3137EABP3	Freddie Mac	AA+		1.393%	309,639	-	(3,656)	3,656	(2,537)	307,102	310,105	253	307,355	4,388	06/13/18	N
CUSIP #3134G33T5	Fed Home Ln Mtg Corp	AA+		1.508%	1,994,775	-	(7,000)	7,000	518	1,995,293	1,987,800	(6,335)	1,988,958	6,378	01/09/20	N
CUSIP #313381C94	Fed Home Ln Bank	AA+		1.446%	1,493,065	-	(4,688)	4,688	708	1,493,773	1,491,147	(5,474)	1,488,299	5,625	12/13/19	N
CUSIP #3133EEM5	Fed Farm Cr Bank	AA+		1.427%	5,008,822	-	(18,750)	18,750	(883)	5,007,939	4,980,580	(20,364)	4,987,575	18,958	12/30/19	N
CUSIP #3137EADR7	Fed Home Ln Mtg Corp	AA+		1.586%	1,988,548	-	(6,875)	6,875	1,010	1,989,558	1,986,706	(478)	1,989,080	11,458	05/01/20	N
CUSIP #313383HU8	Fed Home Ln Bank	AA+		1.841%	4,987,268	-	(21,875)	21,875	1,080	4,988,348	5,016,985	19,942	5,008,290	26,493	06/12/20	N
CUSIP #3133EAZQ4	Fed Farm Cr Bank	AA+		1.573%	1,109,260	-	(4,301)	4,301	61	1,109,321	1,101,449	(6,650)	1,102,671	3,202	07/24/20	N
CUSIP #3135GOD75	Fannie Mae	AA+		1.555%	4,992,162	-	(18,750)	18,750	659	4,992,821	4,987,780	(6,841)	4,985,980	20,625	06/22/20	N
CUSIP #3132X0EQ0	Farmer Mac	NR		1.550%	1,250,000	-	(4,844)	4,844	-	1,250,000	1,235,665	(14,297)	1,235,703	3,552	01/25/21	N
CUSIP #3132X0ET4	Farmer Mac	NR	1.830%	1.830%	3,750,000	-	(17,156)	17,156	-	3,750,000	3,699,604	(49,976)	3,700,024	12,581	01/25/18	Y
CUSIP #3135G0J87	Fannie Mae	AA+	1.773%	1.688%	2,496,548	-	(10,313)	10,313	226	2,496,774	2,475,463	(22,626)	2,474,148	17,531	10/28/17	Y
CUSIP #3133EF4D6 #1	Fed Farm Cr Bank	AA+	1.685%	1.633%	1,474,299	-	(5,974)	5,974	46	1,474,345	1,461,831	(13,564)	1,460,781	10,686	10/05/17	Y
CUSIP #3133EF4D6 #2	Fed Farm Cr Bank	AA+	1.685%	1.633%	2,273,917	-	(9,214)	9,214	72	2,273,989	2,255,004	(20,605)	2,253,384	16,482	10/05/17	Y
CUSIP #3133EGLA1 #1	Fed Farm Cr Bank	AA+	1.346%	1.220%	499,377	-	(1,463)	1,463	62	499,439	494,078	(4,204)	495,235	1,268	10/05/17	Y
CUSIP #3134G9F44	Fed Home Ln Mtg Corp	AA+	1.337%	1.798%	2,494,688	-	(7,031)	7,031	327	2,495,015	2,455,860	(36,560)	2,458,455	5,469	10/21/17	Y
CUSIP #3134G9Q75	Fed Home Ln Mtg Corp	AA+	1.287%	1.265%	4,998,448	-	(15,625)	15,625	187	4,998,635	4,970,350	(29,760)	4,968,875	11,285	10/26/17	Y
CUSIP #3134G9X51	Fed Home Ln Mtg Corp	AA+	1.046%	1.029%	4,998,472	-	(12,500)	12,500	356	4,998,828	4,982,515	(12,348)	4,986,480	8,889	10/27/17	Y
CUSIP #3130A8RJ4	Fed Home Ln Bank	AA+	1.446%	1.336%	2,498,800	-	(8,250)	8,250	98	2,498,898	2,465,160	(32,350)	2,466,548	5,867	10/05/17	Y
CUSIP #3133EGLG8	Fed Farm Cr Bank	AA+	2.257%	1.416%	4,992,788	-	(17,125)	17,125	549	4,993,337	4,865,225	(58,767)	4,934,570	31,967	10/05/17	Y
CUSIP #3136G3R23	Fannie Mae	AA+	1.644%	1.630%	2,499,532	-	(10,156)	10,156	28	2,499,560	2,424,673	(73,972)	2,425,588	7,109	10/28/17	Y
CUSIP #3133EGLA1 #2	Fed Farm Cr Bank	AA+	1.429%	1.243%	499,099	-	(1,463)	1,463	89	499,188	493,880	(4,152)	495,036	1,268	10/05/17	Y
CUSIP #3130A8SH7	Fed Home Ln Bank	AA+	1.357%	1.321%	1,998,940	-	(6,500)	6,500	100	1,999,040	1,967,524	(27,722)	1,971,318	2,600	11/25/17	Y
CUSIP #3134GAHA5	Fed Home Ln Mtg Corp	AA+	1.035%	1.019%	4,998,669	-	(12,500)	12,500	236	4,998,905	4,965,565	(31,575)	4,967,330	17,083	11/28/17	Y
CUSIP #3133EGTS4	Fed Farm Cr Bank	AA+	1.371%	1.172%	4,998,151	-	(14,375)	14,375	275	4,998,426	4,965,580	(32,971)	4,965,455	3,993	10/05/17	Y
CUSIP #3134GAED2	Fed Home Ln Mtg Corp	AA+	1.225%	1.184%	4,996,668	-	(14,375)	14,375	419	4,997,087	4,942,205	(53,927)	4,943,160	14,854	12/28/17	Y
CUSIP #3134GAZB3	Fed Home Ln Mtg Corp	AA+	1.500%	2.132%	375,000	-	(1,406)	1,406	-	375,000	373,852	(1,128)	373,872	1,984	11/24/17	Y
CUSIP #3134GAYV0	Fed Home Ln Mtg Corp	AA+	2.000%	2.000%	1,000,000	-	(5,000)	5,000	-	1,000,000	994,599	(5,819)	994,181	5,056	12/30/17	Y
CUSIP #3134GAZR8	Fed Home Ln Mtg Corp	AA+	2.050%	2.050%	1,500,000	-	(7,688)	7,688	-	1,500,000	1,494,995	(11,566)	1,488,434	7,773	12/30/17	Y
CUSIP #3135G0S46	Fannie Mae	AA+	1.932%	1.706%	1,997,202	-	(8,250)	8,250	272	1,997,474	1,992,732	(4,240)	1,993,234	5,867	10/27/17	Y
CUSIP #3135G0J61	Fannie Mae	AA+		1.131%	2,495,291	-	(5,469)	5,469	1,587	2,495,878	2,493,398	(613)	2,496,265	182	03/28/18	N
CUSIP #3130A4GJ5	Fed Home Ln Bank	AA+		1.180%	2,498,879	-	(7,031)	7,031	343	2,499,222	2,497,268	(1,117)	2,498,105	12,188	04/25/18	N
CUSIP #3133EHLPL6	Fed Farm Cr Bank	AA+		1.213%	2,123,786	-	(6,109)	6,109	332	2,124,118	2,122,601	(784)	2,123,334	8,214	05/30/18	N
CUSIP #3134G9V1F1	Fed Home Ln Mtg Corp	AA+	1.430%	1.255%	2,195,845	-	(5,830)	5,830	306	2,196,910	2,194,436	(940)	2,195,970	6,413	12/22/17	Y
CUSIP #3133EFKW6	Fed Farm Cr Bank	AA+	24.300%	1.290%	1,992,705	-	(5,050)	5,050	1,383	1,994,088	1,989,842	(4,340)	1,989,748	8,697	10/05/17	Y
CUSIP #3130A8RP0	Fed Home Ln Bank	AA+	20.475%	1.283%	498,478	-	(1,313)	1,313	288	498,766	497,680	(992)	497,774	2,260	10/05/17	Y
CUSIP #3134GAK78	Fed Home Ln Mtg Corp	AA+	1.439%	1.371%	2,499,168	-	(8,438)	8,438	133	2,499,301	2,496,543	(4,361)	2,494,940	6,188	10/25/17	Y
CUSIP #3134GAGF5	Fed Home Ln Mtg Corp	AA+	1.616%	1.312%	1,994,963	-	(5,500)	5,500	1,049	1,996,012	1,992,364	(2,412)	1,993,600	1,100	12/13/17	Y
CUSIP #3132X0QP9	Farmer Mac	NR		1.250%	500,000	-	(1,563)	1,563	-	500,000	498,974	(726)	499,274	365	09/10/18	N
CUSIP #3134GAW26	Fed Home Ln Mtg Corp	AA+	1.435%	1.409%	999,853	-	(3,500)	3,500	22	999,875	998,624	(2,151)	997,724	1,400	11/25/17	Y
CUSIP #313382SB0	Fed Home Ln Bank	AA+	5.989%	1.522%	2,498,768	-	(9,375)	9,375	133	2,498,901	2,496,495	(3,356)	2,495,545	16,354	10/05/17	Y
CUSIP #3130ABCP9	Fed Home Ln Bank	AA+	1.521%	1.508%	1,349,734	-	(5,063)	5,063	27	1,349,761	1,346,887	(4,593)	1,345,168	7,088	05/25/18	Y
CUSIP #3130ABJH0	Fed Home Ln Bank	AA+	1.584%	1.518%	2,499,005	-	(9,375)	9,375	111	2,499,116	2,497,220	(5,063)	2,494,053	417	12/27/17	Y
CUSIP #3130AAUP1	Fed Home Ln Bank	AA+		1.363%	998,162	-	(3,125)	3,125	279	998,441	997,216	(2,664)	995,777	1,250	02/25/19	N
CUSIP #3136FTQ93	Fannie Mae	AA+		1.358%	501,142	-	(1,875)	1,875	(174)	500,968	501,047	(933)	500,035	833	02/21/19	N
CUSIP #3136G4GU1	Fannie Mae	AA+	2.134%	1.527%	1,146,566	-	(4,025)	4,025	358	1,146,924	1,144,656	(6,030)	1,140,894	5,635	11/25/17	Y
CUSIP #3134GBRY0	Fed Home Ln Mtg Corp	AA+		1.624%	499,691	-	(2,000)	2,000	29	499,720	498,972	(884)	498,836	733	11/28/17	Y
CUSIP #3134GBT9	Fed Home Ln Mtg Corp	AA+	1.661%	1.631%	2,499,602	-	(10,156)	10,156	36	2,499,638	2,495,313	(7,765)	2,491,873	451	12/27/17	Y
CUSIP #3130A9R60	Fed Home Ln Bank	AA+	3.021%	1.812%	2,484,561	-	(6,875)	6,875	1,372	2,485,933	2,480,878	(4,283)	2,481,650	11,993	10/24/17	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)						6/30/17	9/30/17	6/30/17	Market Adj				9/30/17
CUSIP #3133EGBD6	Fed Farm Cr Bank	AA+	24.780%	1.381%	-	996,070	(987)	987	237	996,307	-	(2,165)	994,142	1,295	10/05/17	Y	
CUSIP #3130A87E7	Fed Home Ln Bank	AA+	2.244%	1.568%	-	249,543	(323)	323	14	249,557	-	(1,430)	248,127	1,281	11/28/17	Y	
CUSIP #313382ZC0	Fed Home Ln Bank	AA+	17.010%	1.598%	-	249,353	(323)	323	21	249,374	-	(1,115)	248,259	1,417	10/05/17	Y	
CUSIP #3134GBD33	Fed Home Ln Mtg Corp	AA+	1.659%	1.693%	-	2,801,561	(3,968)	3,968	(16)	2,801,545	-	(12,746)	2,788,799	4,365	02/28/18	Y	
CUSIP #3133EHWQ2	Fed Farm Cr Bank	AA+	1.813%	1.691%	-	2,499,175	(3,500)	3,500	23	2,499,198	-	(7,813)	2,491,385	3,500	12/01/17	Y	
CUSIP #3133X72S2	Fed Home Ln Bank	AA+	1.460%	1.790%	-	1,594,731	(1,344)	1,344	(963)	1,593,768	-	(1,275)	1,592,493	30,458	05/15/19	N	
CUSIP #3130A0FA3	Fed Home Ln Bank	AA+	1.688%	1.688%	-	2,575,585	(1,104)	1,104	(388)	2,575,197	-	(4,819)	2,570,378	18,035	12/23/20	N	
CUSIP #3134G8V48	Fed Home Ln Mtg Corp	AA+	1.719%	1.719%	-	1,593,520	(427)	427	31	1,593,551	-	(3,975)	1,589,576	12,871	03/30/21	N	
CUSIP #3133EHNBS	Fed Farm Cr Bank	AA+	13.696%	1.907%	-	2,496,700	(779)	779	15	2,496,715	-	(4,767)	2,491,948	13,895	10/05/17	Y	
CUSIP #3133EHZA4	Fed Farm Cr Bank	AA+	1.790%	1.790%	-	2,487,575	(692)	692	52	2,487,627	-	(6,394)	2,481,233	1,268	09/20/21	N	
CUSIP #3134GBTG7	Fed Home Ln Mtg Corp	AA+	1.926%	1.879%	-	899,892	(234)	234	-	899,892	-	(2,272)	897,620	94	12/29/17	Y	
CUSIP #3135G0Q89	Fannie Mae	AA+	1.748%	1.748%	-	2,463,856	(477)	477	125	2,463,981	-	(11,168)	2,452,813	16,615	10/07/21	N	
CUSIP #3136G3MY8	Fannie Mae	AA+	1.786%	1.786%	-	286,682	(60)	60	11	286,693	-	(2,186)	284,507	1,510	11/26/21	N	
CUSIP #3130AABG2	Fed Home Ln Bank	AA+	1.754%	1.754%	-	839,050	(217)	217	(13)	839,037	-	(3,355)	835,682	5,306	11/29/21	N	
CUSIP #313376AV7	Fed Home Ln Bank	AA+	1.780%	1.780%	-	1,039,420	(386)	386	(133)	1,039,287	-	(4,391)	1,034,896	11,352	11/04/21	N	
CUSIP #3132X0VM0	Farmer Mac	NR	1.880%	1.880%	-	2,502,050	(660)	660	(7)	2,502,043	-	(11,230)	2,490,813	8,049	01/28/22	N	
CUSIP #3132X0XS5	Fed Home Ln Mtg Corp	AA+	2.000%	2.000%	-	2,500,000	(556)	556	-	2,500,000	-	(6,747)	2,493,253	556	09/27/22	N	
CUSIP #3133EG6E0	Fed Farm Cr Bank	AA+	1.865%	1.865%	-	2,013,690	(226)	226	(18)	2,013,672	-	(4,834)	2,008,838	6,541	02/03/22	N	
CUSIP #313378WG2	Fed Home Ln Bank	AA+	1.883%	1.883%	-	2,565,500	(347)	347	(82)	2,565,418	-	(6,098)	2,559,320	3,472	03/11/22	N	
CUSIP #3133EHKW2	Fed Farm Cr Bank	AA+	7.993%	2.024%	-	499,500	(56)	56	1	499,501	-	(1,066)	498,435	1,000	10/05/17	Y	
					116,125,081	33,153,453	(5,783,074)	408,301	11,269	143,915,030	115,445,952	(721,929)	143,193,101	524,932			
<b>Municipal Bonds</b>																	
American National Bank																	
CUSIP #248775M62-MATURED	Denton Cnty Tx	AAA		0.930%	325,012	-	(325,129)	130	(13)	-	-	-	324,974	-	-	07/15/17	N
CUSIP #148537LN1-MATURED	Castleberry ISD TX	AAA		1.000%	100,178	-	(100,305)	306	(179)	-	-	-	100,185	-	-	08/15/17	N
CUSIP #085275A62	Bernalillo Cnty N Mex	AA1		0.950%	268,846	-	(2,319)	2,319	(1,648)	267,198	68	267,266	1,546	02/01/18	N		
CUSIP #114889WH7	Broward County FL	AAA		1.270%	177,319	-	(1,750)	1,750	(1,160)	176,159	187	176,346	1,750	01/01/18	N		
CUSIP #5288283S3	Lewisville TX ISD GO	AAA		1.280%	101,866	-	(750)	750	(415)	101,451	305	101,756	383	08/15/18	N		
CUSIP #581646Z25	McKinney Tx Tax Rev	AAA		1.500%	150,686	-	(721)	721	(153)	150,533	150,524	(171)	150,362	368	08/15/18	N	
CUSIP #930863P82	Wake County NC G.O.	AAA		1.200%	101,587	-	(1,000)	1,000	(680)	100,907	101,768	114	101,021	667	02/01/18	N	
CUSIP #534366BS7	Lincoln NE Haymarkt G/O	AAA		0.950%	100,914	-	(750)	750	(501)	100,413	100,950	15	100,428	883	12/15/17	N	
CUSIP #094275GD0	Blooming Grove TX ISD / Z-CPN	Aaa		1.500%	137,734	-	-	-	508	138,242	138,169	242	138,484	-	08/15/18	N	
CUSIP #381460SQ8	Goldsboro NC	AA-		1.385%	169,940	-	(574)	574	14	169,954	169,378	(479)	169,475	485	07/15/18	N	
CUSIP #235308QJ5	Dallas TX ISD GO BABS	AAA		1.680%	208,036	-	(2,125)	2,125	(1,238)	206,798	208,316	152	206,950	1,086	02/15/19	N	
CUSIP #113835L75	Brooklyn Center Minn-PURCH	AA		2.100%	158,418	-	(1,163)	1,163	(330)	158,088	159,493	787	158,875	775	02/01/20	N	
CUSIP #796237RH0	San Antonio Tex	AAA		1.600%	544,576	-	(7,525)	7,525	(5,349)	539,227	544,855	(132)	539,095	5,017	08/01/19	N	
CUSIP #496443EU2	Kingsport Tenn	AA		1.100%	255,588	-	(2,813)	2,813	(2,096)	253,492	254,343	(724)	252,768	938	03/01/18	N	
CUSIP #6136646A4	Montgomery Cnty Tenn	AA+		1.300%	504,808	-	(2,063)	2,063	(425)	504,383	495,620	(7,848)	496,535	3,438	05/01/20	N	
CUSIP #882722J69	Texas St	AAA		1.277%	1,042,021	-	(7,985)	7,985	(4,669)	1,037,352	1,031,890	(8,522)	1,028,830	15,970	10/01/19	N	
CUSIP #795676QK4	Salt Lake Cnty UT	AAA		1.197%	1,005,785	-	(3,750)	3,750	(740)	1,005,045	1,000,110	(5,945)	999,100	4,417	06/15/19	N	
CUSIP #628560RU0	Myrtle Beach SC	AA		1.710%	273,775	-	(1,988)	1,988	(822)	272,953	271,238	(2,605)	270,348	663	03/01/20	N	
CUSIP #591852UX4	Metropolitan Council MN	AAA		1.050%	401,147	-	(1,300)	1,300	(246)	400,901	398,684	(1,645)	399,256	433	09/01/18	N	
CUSIP #701060GJ8	Parker County TX	AA		1.400%	333,082	-	(1,931)	1,931	(770)	332,312	327,139	(5,781)	326,531	987	02/15/20	N	
CUSIP #88213AEG6	Texas A & M Univ Revs	AAA		1.720%	604,608	-	(2,892)	2,892	(298)	604,310	592,932	(7,034)	597,276	4,370	05/15/21	N	
CUSIP #041431LL9	Arlington Cnty VA	AAA		1.339%	500,000	-	(1,674)	1,674	-	500,000	495,690	(2,595)	497,405	1,116	08/01/19	N	
CUSIP #0418262B3	Arlington TX	AAA		1.416%	500,000	-	(1,440)	1,440	-	500,000	496,620	(3,195)	496,805	736	02/15/19	N	
CUSIP #248775M88	Denton Cnty TX	AAA		1.120%	480,071	-	(1,964)	1,964	(621)	479,450	474,777	(5,162)	474,288	1,659	07/15/19	N	
CUSIP #60412AFM0	Minnesota St	AA+		1.310%	752,654	-	(2,625)	2,625	(162)	752,492	734,520	(17,972)	734,520	1,750	08/01/21	N	
CUSIP #605581CL9	Mississippi St	AA		0.990%	505,307	-	(2,188)	2,188	(936)	504,371	501,825	(2,801)	501,570	2,917	12/01/18	N	
CUSIP #914713K27	Univ of N Carolina	AAA		0.750%	350,821	-	(1,152)	1,152	(493)	350,328	349,937	(314)	350,014	1,537	12/01/17	N	
CUSIP #414005RY6	Harris Cnty TX	AAA		1.190%	252,652	-	(1,045)	1,045	(294)	252,358	250,213	(2,480)	249,878	2,090	10/01/19	N	
CUSIP #276540A50	Estrn Al Comnty Cig Dist	Aa1		1.150%	505,171	-	(2,125)	2,125	(674)	504,497	500,305	(4,707)	499,790	2,833	06/01/19	N	
CUSIP #052397FK7	Austin TX	AAA		1.421%	388,508	-	(3,600)	3,600	(2,249)	386,259	382,817	(5,451)	380,808	1,200	09/01/20	N	
CUSIP #052397FL5	Austin TX	AAA		1.591%	191,838	-	(1,750)	1,750	(1,011)	190,827	188,645	(3,923)	186,904	583	09/01/21	N	
CUSIP #052397GC4	Austin TX	AAA		1.421%	285,986	-	(2,650)	2,650	(1,657)	284,329	281,796	(4,012)	280,317	883	09/01/20	N	
CUSIP #052397GD2	Austin TX	AAA		1.591%	219,242	-	(2,000)	2,000	(1,154)	218,088	215,594	(4,484)	213,604	667	09/01/21	N	



Collin County, Texas  
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**NON-OPERATING  
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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)	6/30/17			QTD	9/30/17	6/30/17	Market Adj	9/30/17					
CUSIP #586145XE9	Memphis TN	AA		1.301%	102,583	-	(979)	979	(645)	101,938	102,122	(361)	101,577	979	07/01/18	N	
CUSIP #022447UM6	Alvin TX ISD	Aaa	1.950%	2.375%	262,062	-	(2,363)	2,363	(832)	261,230	261,468	(887)	260,343	1,208	02/15/20	Y	
CUSIP #041042SL7	Arkansas St Ref Water Waste	AA	1.001%	1.695%	501,510	-	(2,313)	2,313	(188)	501,322	500,165	(1,167)	500,155	2,313	10/06/17	Y	
CUSIP #837545KA9	S Dakota St Conservancy	AAA		1.620%	251,524	-	(1,200)	1,200	(183)	251,341	250,733	(618)	250,723	800	08/01/19	N	
CUSIP #88213AHH1	Texas St A & M Univ Revenue	AAA		2.229%	75,000	-	(418)	418	-	75,000	74,946	443	75,443	632	05/15/21	N	
CUSIP #796269TS7	San Antonio TX ISD	AAA		1.250%	206,170	-	(2,017)	2,017	(1,375)	204,795	206,280	(295)	204,500	1,031	08/15/18	N	
CUSIP #46246KH88	Iowa St Fin Auth Revenue	AAA		1.500%	285,816	-	(2,358)	2,358	(1,298)	284,518	284,490	(1,438)	283,080	1,572	08/01/19	N	
CUSIP #5458964J8	Loudoun Cnty VA	AAA		1.292%	518,899	-	(5,000)	5,000	(3,335)	515,564	517,880	(979)	514,585	6,667	12/01/18	N	
CUSIP #414005RN0	Harris County TX Road	AAA		2.020%	159,265	-	(1,500)	1,500	(712)	158,553	159,633	267	158,820	3,000	10/01/20	N	
CUSIP #969887S58	Williamson Cnty TX	AAA		2.000%	1,003,908	-	(5,283)	5,283	(269)	1,003,639	1,009,600	4,861	1,008,500	2,700	02/15/21	N	
CUSIP #5458967A4	Loudoun Cnty VA	AAA		2.050%	500,875	-	(2,630)	2,630	(64)	500,811	504,650	3,209	504,020	3,507	12/01/20	N	
CUSIP #0947972F3	Bloomington MN Indep Sch	AA+		1.387%	109,765	-	(344)	344	37	109,802	109,622	(189)	109,613	229	02/01/19	N	
CUSIP #0947972G1	Bloomington MN Indep Sch	AA+		1.690%	394,106	-	(1,580)	1,580	87	394,193	394,016	(595)	393,598	1,053	02/01/20	N	
CUSIP #917542QW5	Utah St	AAA		1.600%	897,036	-	(6,936)	6,936	(3,379)	893,657	897,248	(2,881)	890,776	6,936	07/01/19	N	
CUSIP #463777Q70	Irving TX	AAA		2.147%	949,933	-	(7,394)	7,394	(2,374)	947,559	954,781	5,338	952,897	14,870	09/15/21	N	
CUSIP #605581HH3	MS State	AA		2.100%	516,212	-	(3,594)	3,594	(917)	515,295	515,515	(780)	514,515	11,141	12/01/21	N	
CUSIP #678554BM7	Oklahoma City OK	AAA		1.260%	708,688	-	(6,900)	6,900	(4,672)	704,016	707,126	(1,265)	702,751	6,900	07/01/18	N	
CUSIP #759136RR7	Regl Transprtn Dis CO	AAA		1.000%	376,242	-	(1,875)	1,875	(931)	375,311	375,803	(112)	375,199	3,125	11/01/17	N	
CUSIP #373384RQ1	Georgia St	AAA		1.460%	305,581	-	(2,228)	2,228	(1,117)	304,464	305,562	(93)	304,371	4,455	10/01/18	N	
CUSIP #534366AQ2	Lincoln W Haymarket NE	AAA		2.296%	610,173	-	(5,933)	5,933	(2,534)	607,639	613,347	2,973	610,612	6,987	12/15/21	N	
CUSIP #463813VP7	Irving TX Indep Sch Dist	AAA		1.500%	-	281,284	(1,444)	1,444	(711)	280,573	-	(230)	280,343	1,054	02/15/19	N	
CUSIP #106241UX8	Brazosport TX Indep Sch Dis	Aa2		1.899%	-	526,605	(1,875)	1,875	(895)	525,710	-	(2,770)	522,940	2,396	08/15/20	N	
					20,633,524		807,889	(559,210)	134,212	(56,768)	20,959,647	20,537,219	(93,681)	20,865,966	145,702		
					238,667,032		68,291,850	(75,035,161)	816,431	(45,499)	232,694,653	237,891,599	(815,610)	231,879,043	709,993		



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

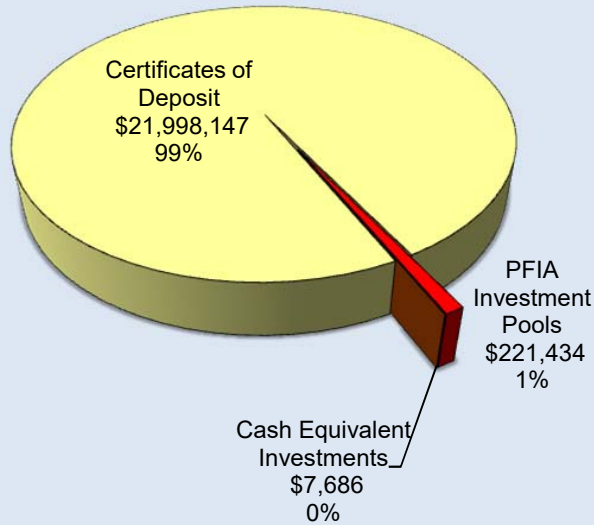
Fund Number	Fund Name	Book Value 09/30/17	Interest Earned YTD	% of Total Invested
<b><u>General Funds</u></b>				
001	General	176,766,459	1,885,700	76.232%
499	Permanent Improvements	8,906,878	95,012	3.841%
		185,673,337	1,980,712	80.073%
<b><u>Special Revenue Funds</u></b>				
010	Road and Bridge	33,986,034	362,560	14.657%
040	Health Care Foundation	2,167,353	23,128	0.935%
		36,153,387	385,688	15.592%
<b><u>Grant Funds</u></b>				
184	RTR-Outer Loop PH3 75-121	-	-	0.000%
		-	-	0.000%
<b><u>Debt Service Funds</u></b>				
399	Debt Service Fund	10,052,310	107,232	4.335%
		10,052,310	107,232	4.335%
	Rounding Difference	1	-	
	SubTotal Non-Operating Investments (Excluding Fiduciary Funds) {Market Value}	231,879,035	2,473,632	100.00%
<b><u>Market Adjustment *</u></b>				
	Federal Agency Bonds	(721,934)		
	Municipal Bonds	(93,684)		
		(815,618)		
	Rounding Difference	-		
	<b>Total Book Value as of 09/30/17</b>	<b>232,694,653</b>		
<b><u>Fiduciary (Agency) Funds</u></b>				
731	County Clerk - Trust	4,377,494		
736	District Clerk - Trust	1,300,247		
750	Tax Assessor/Collector	4,516,995		
		10,194,736		
	Total Consolidated Book Value (Excluding Market Adjustment)	242,889,389		

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

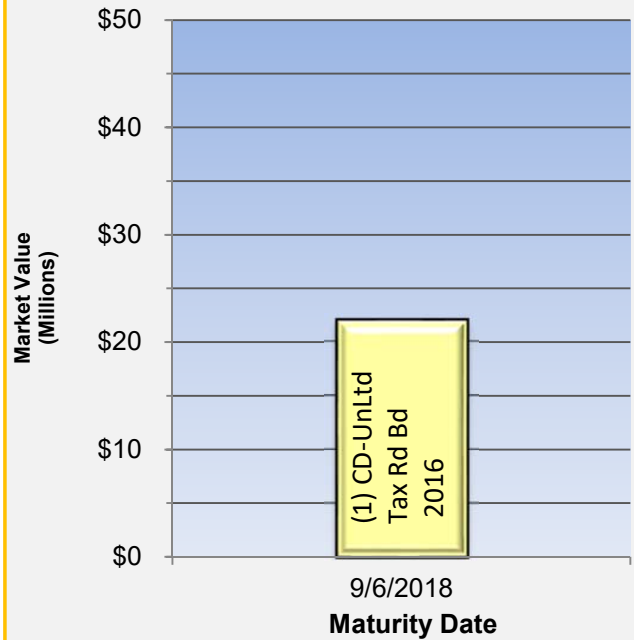


**CAPITAL PROJECTS GROUP**

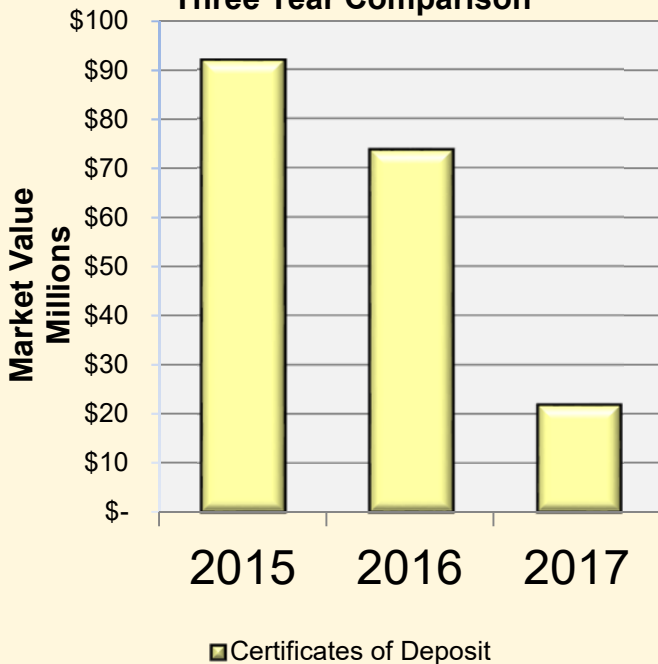
**Capital Projects Investments by Type at Quarter End**



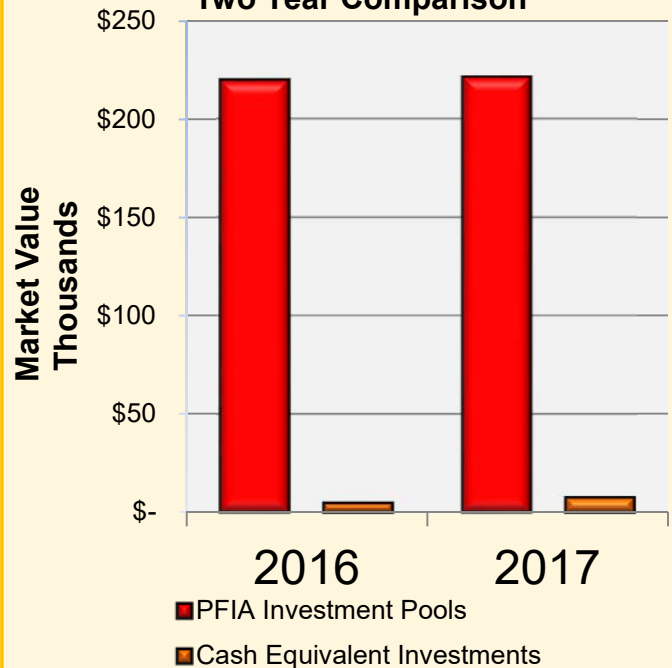
**Capital Projects Investments Certificates of Deposit Maturity Distribution Schedule**



**Capital Projects Investments Certificates of Deposit Three Year Comparison**



**Capital Projects Investments PFIA & Cash Equivalents Two Year Comparison**





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

**CAPITAL PROJECTS**  
**Investment Details**

<u>CAPITAL PROJECTS GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 6/30/17	Increases	Decreases	Interest Earned QTD	Ending Book Value 9/30/17	Beginning Market Value 6/30/17	Ending Market Value 9/30/17	Interest Accrued	Maturity Date
<u>PPIA Investment Pools</u>										
TexasTERM DL	0.997%	220,881	-	-	553	221,434	220,881	221,434	-	N/A
		220,881	-	-	553	221,434	220,881	221,434	-	
<u>Cash Equivalent Investments</u>										
Legacy Texas Bank MMA	1.145%	4,873	44,277,578	(44,277,578)	2,813	7,686	4,873	7,686	-	N/A
		4,873	44,277,578	(44,277,578)	2,813	7,686	4,873	7,686	-	
<u>Certificates of Deposit</u>										
Legacy Texas Bank										
CD #60050000385-MATURED	0.900%	33,187,329		(33,229,895)	42,566	-	33,187,329	-		08/21/17
CD #60050001194	0.820%	21,952,742		(5,000,000)	42,035	16,994,777	21,952,742	16,994,777		09/06/18
CD #60050001194	0.820%	-	5,000,000		3,370	5,003,370	-	5,003,370		09/06/18
		55,140,071	5,000,000	(38,229,895)	87,971	21,998,147	55,140,071	21,998,147	-	
		55,365,825	49,277,578	(82,507,473)	91,337	22,227,267	55,365,825	22,227,267	-	



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**CAPITAL PROJECTS**  
**Schedule of Investments by Fund**

Fund Number	Fund Name	Book Value 09/30/17	Interest Earned YTD	% of Total Invested
<b><u>Capital Project Funds</u></b>				
437	Unlmtd Tax Road Bond 2013	4,884	108	0.022%
439	UnLtd Tax Road Bd 2014	221,504	5,086	0.997%
440	UnLtd Tax Road Bd 2015	5,001,963	114,808	22.504%
471	Tax Notes 2006	16,998,916	390,168	76.478%
	Total Capital Projects Investments	22,227,267	510,170	100.00%
	Rounding Difference	-	-	
	Total Book Value as of 09/30/17	22,227,267	510,170	