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 Market Value 06/30/16	Beginning Market Value 03/31/17	Ending Market Value 06/30/17	Prior Year Market Value 06/30/16	Beginning Market Value 03/31/17	Ending Market Value 06/30/17	Prior Year Market Value 06/30/16	Beginning Market Value 03/31/17	Ending Market Value 06/30/17	Prior Year Market Value 06/30/16	Beginning Market Value 03/31/17	Ending Market Value 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				14,799,717	220,449	220,881	189,956,504	295,428,264	184,435,183
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	237,891,300	78,182,447	60,242,512	55,365,825	515,844,110	580,556,161	545,006,900

CALL DATE

Weighted Yield to Call (YTC): **1.263%**

Weighted Average Maturity (WAM): **0.417** Years

MATURITY DATE

Weighted Yield to Maturity (YTM): **1.041%**

Weighted Average Maturity (WAM): **0.781** Years

BENCHMARK: US TREASURY BILLS*

1 Month:	0.840%
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-l, 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).

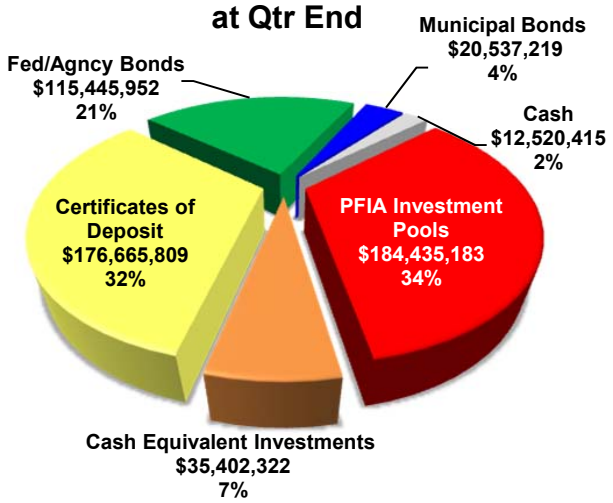
Authorized By Investment Officers: Jeffry May, County Auditor

Monika Arris, Budget Director

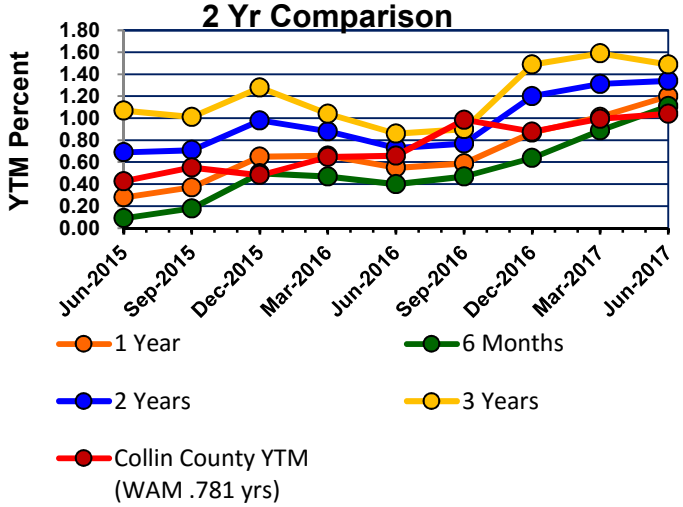
Collin County, Texas
QUARTERLY INVESTMENT REPORT
Quarter Ending June 30, 2017

TOTAL PORTFOLIO

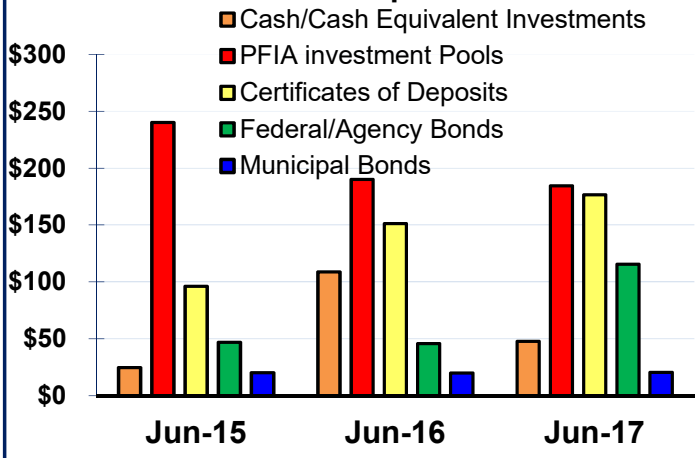
Portfolio Composition by Type at Qtr End



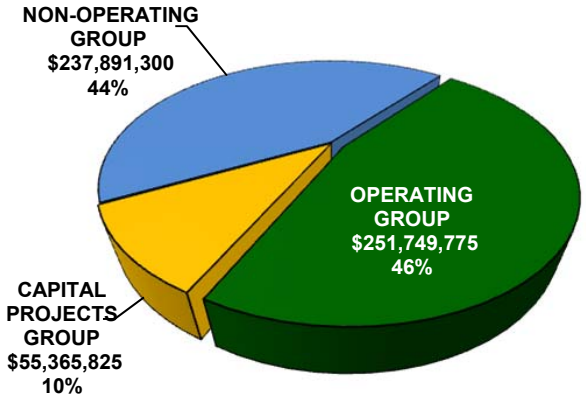
US Treasury Benchmarks 2 Yr Comparison



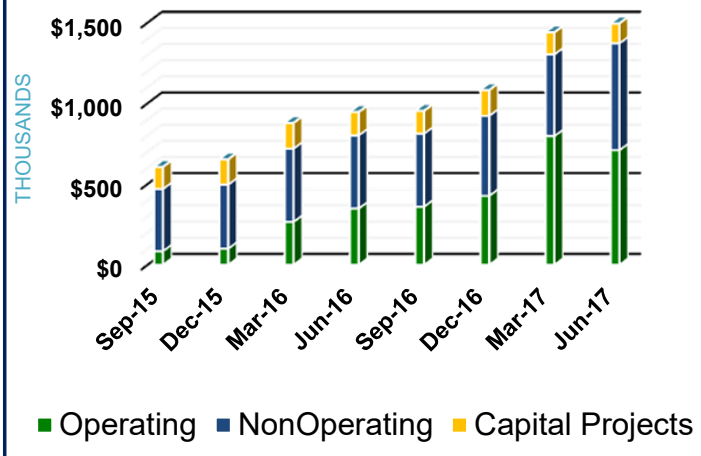
Portfolio Position by Type 3 Yr Comparison



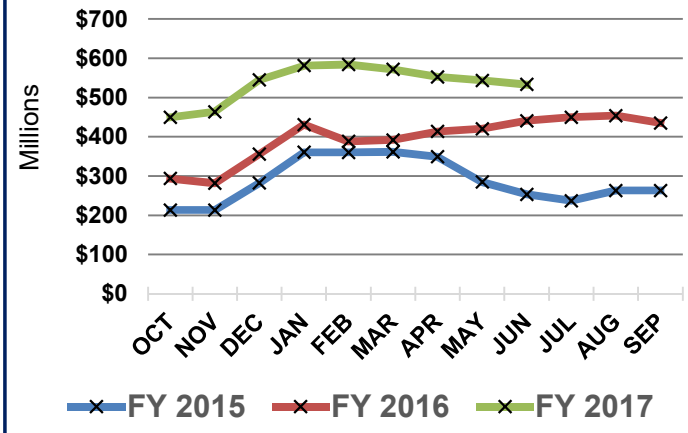
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings 2 Yr Comparison



Total Portfolio 3 Yr Comparison



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

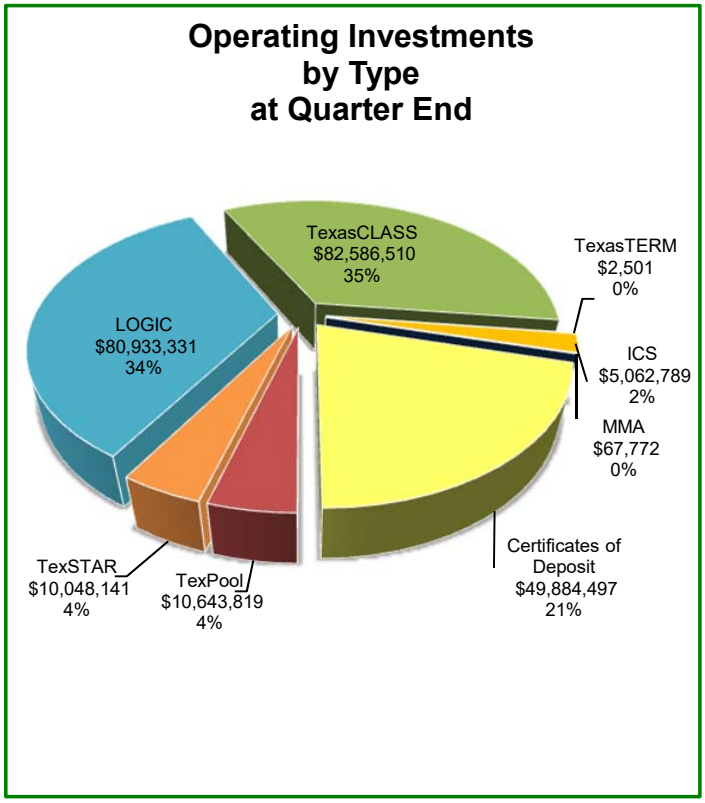
TOTAL PORTFOLIO
Summary Statement by Group

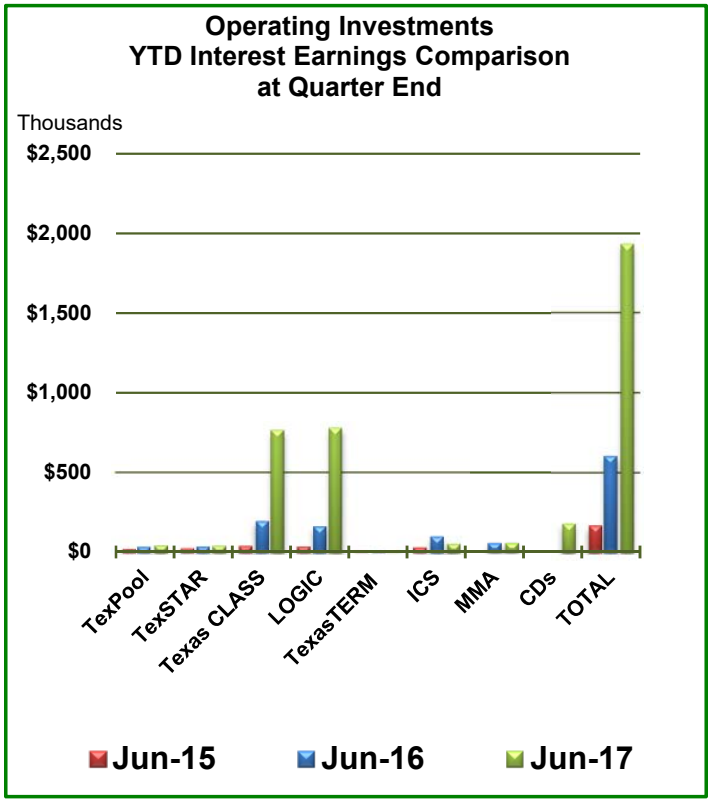
POOLED FUND GROUP	Calculations based on MATURITY date: Weighted Yield to Maturity (YTM)	Weighted Average Maturity (WAM) (Years)	Benchmark *	Caluculations based on CALL date: Weighted Yield to Call (YTC)	Weighted Average Maturity (WAM) (Years)
Operating Group	**1.020%**	**0.032**	0.840%	**1.020%**	**0.032**
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

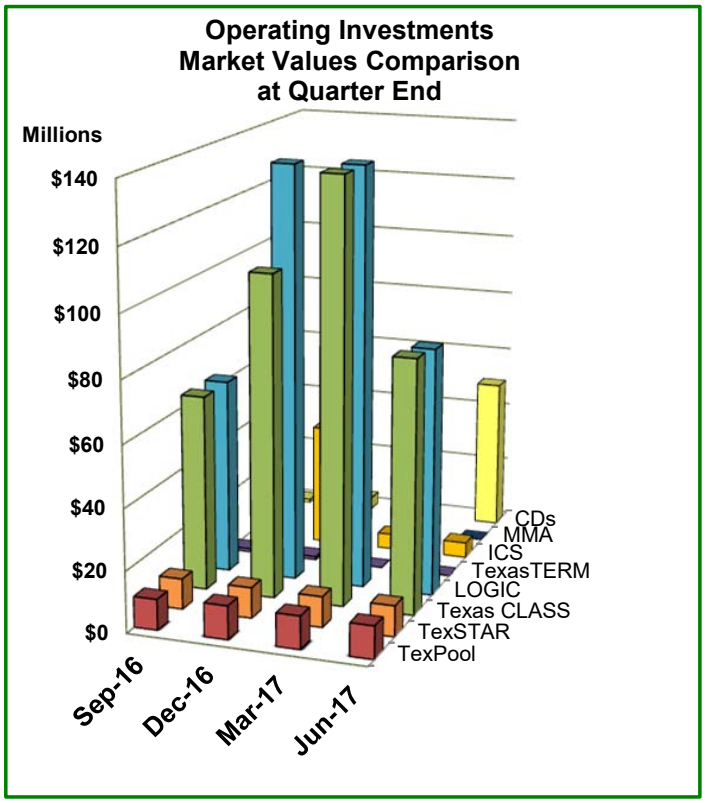
POOLED FUND GROUP	Beginning Book Value 03/31/17	Increases	Decreases	Interest Earned	Amortization / Accretion	Ending Book Value 06/30/17	Beginning Market Value 03/31/17	Unrealized Gain / (Loss) Market Adj	Ending Market Value 06/30/17	Interest Accrued 06/30/17
Operating Group										
PFIA Investment 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

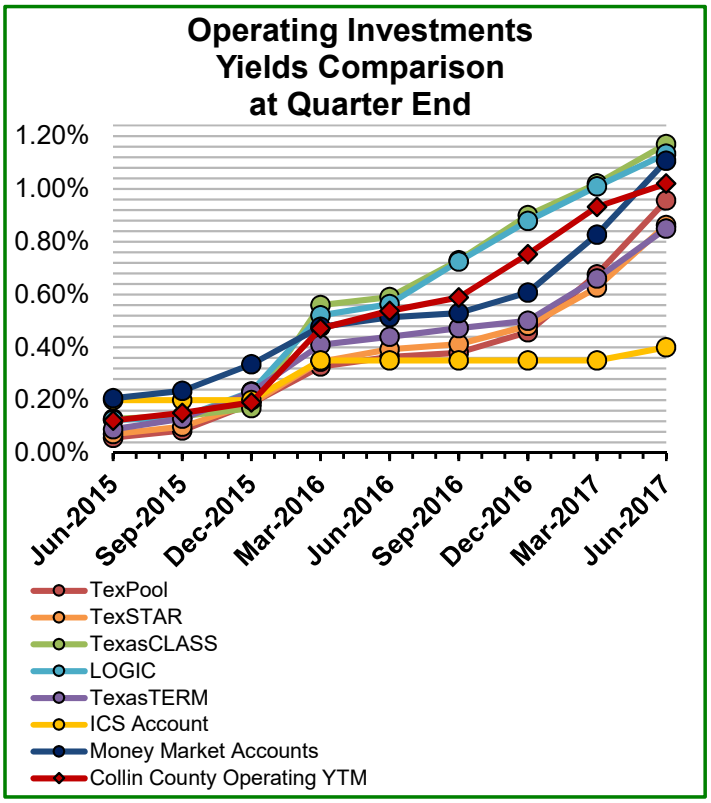
Collin County, Texas
QUARTERLY INVESTMENT REPORT
Quarter Ending June 30, 2017

OPERATING GROUP









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
	General Funds				
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%
	Special Revenue Funds				
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%
	Grant Funds				
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%
	Debt Service Fund				
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
	Capital Project Funds			
Permanent Improvement Bonds				
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%
Road Bonds				
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%
Tax Notes				
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
	Internal Service Funds				
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%
	Other Funds				
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		

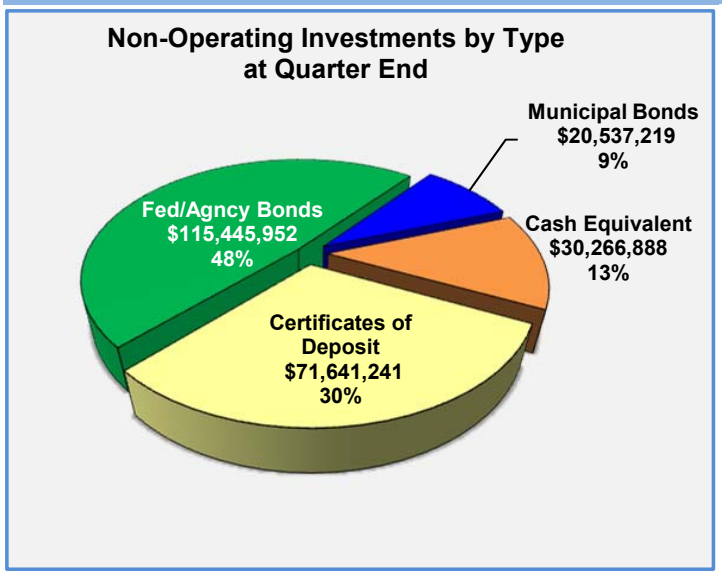
Notes

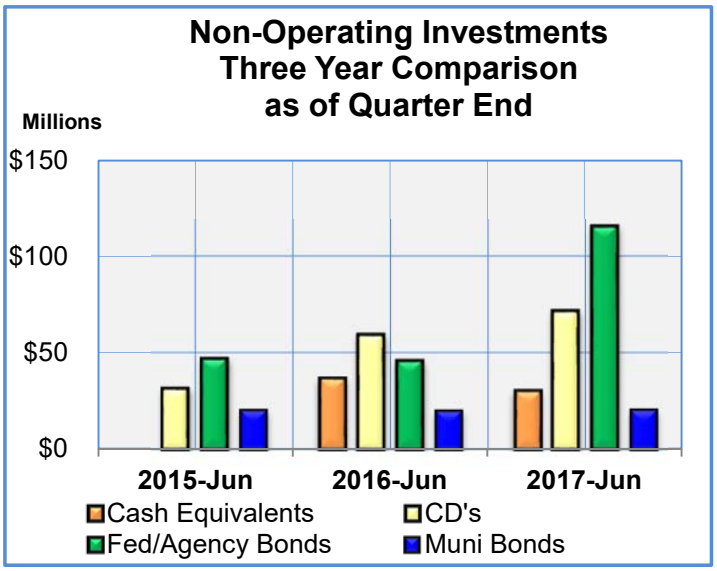
* *Interest is recorded in Fund 001 General Fund*

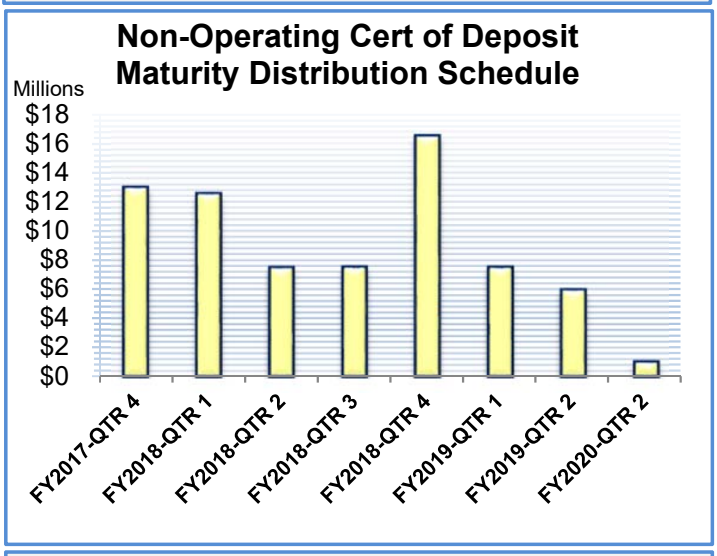
** *Interest is recorded in Fund 505 Insurance Claim*

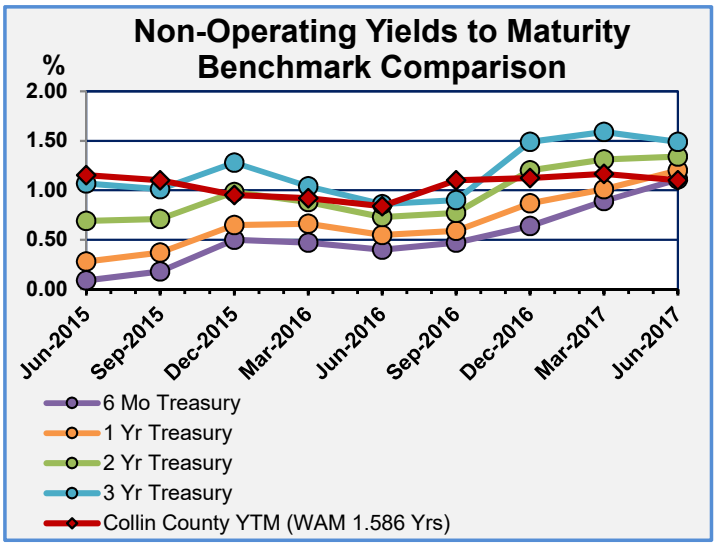
Collin County, Texas
QUARTERLY INVESTMENT REPORT
Quarter Ending June 30, 2017

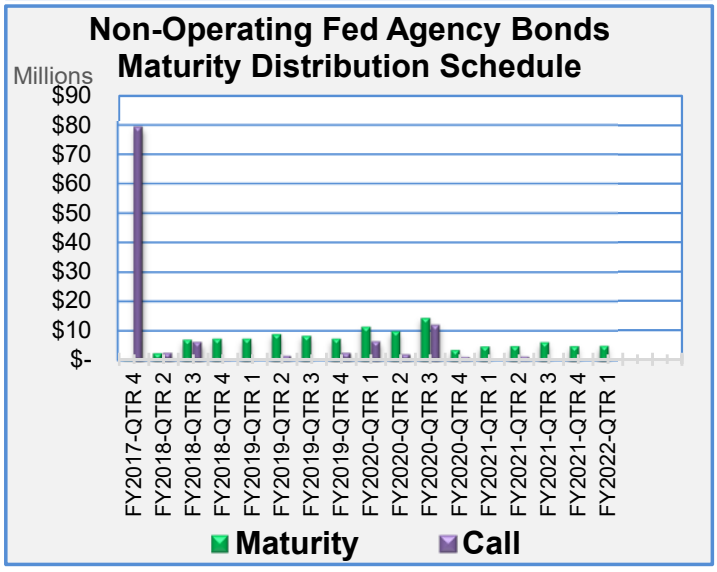
NON-OPERATING GROUP

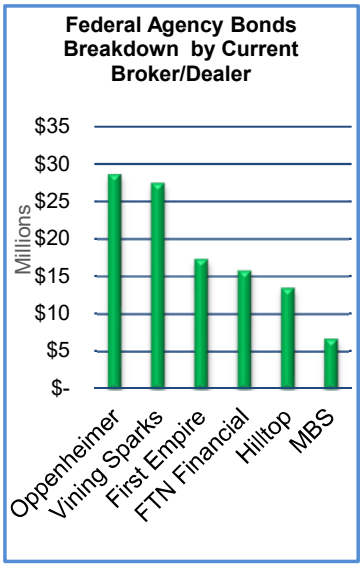


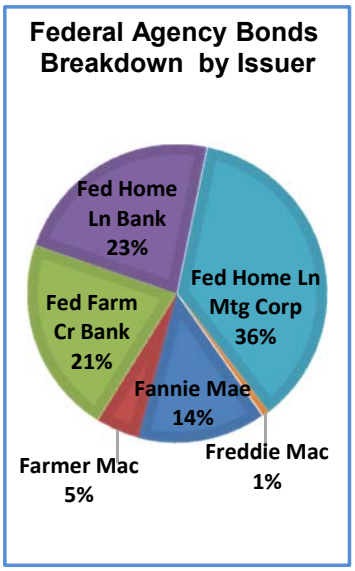












Collin County, Texas
QUARTERLY INVESTMENT REPORT
Quarter Ending June 30, 2017

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
$10 Variance due to Bank Error: Wire Fee; Clears 07/17/17					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	378,812	-	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 #3134GAZA5	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 #3133EHLP6	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	1,101,036	(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 #235308QJ5	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 Indep Sch	AA+		1.690%	**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

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
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

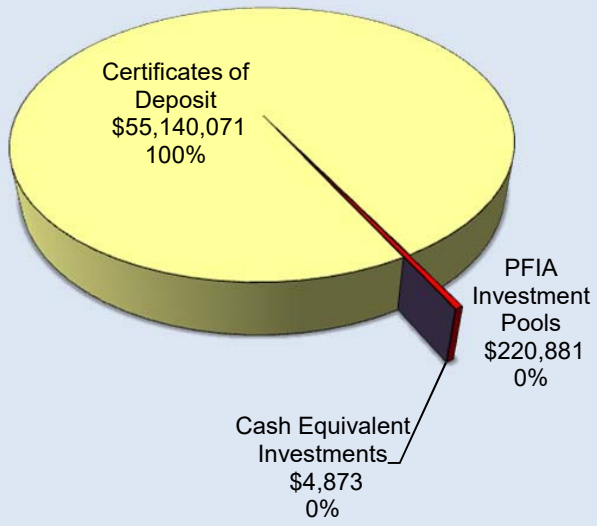
NON-OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 06/30/17	Interest Earned YTD	% of Total Invested
	General Funds			
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%
	Special Revenue Funds			
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%
	Grant Funds			
184	RTR-Outer Loop PH3 75-121	2,136	17	0.001%
		2,136	17	0.001%
	Debt Service Funds			
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 (Exluding Fiduciary Funds) {Market Value}	237,891,587	1,666,956	100.00%
	Market Adjustment *			
	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		
	Fiduciary (Agency) Funds			
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		

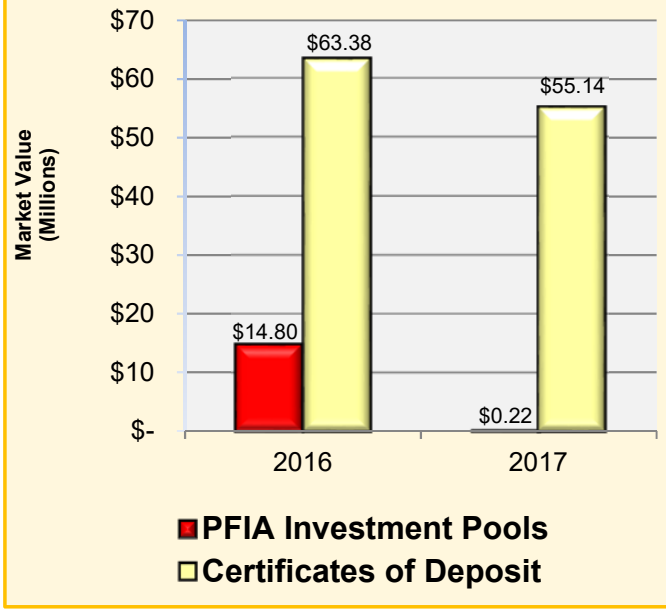
** Note: Market Adjustments are calculated using Market Values as shown on ANB Statements*

CAPITAL PROJECTS GROUP

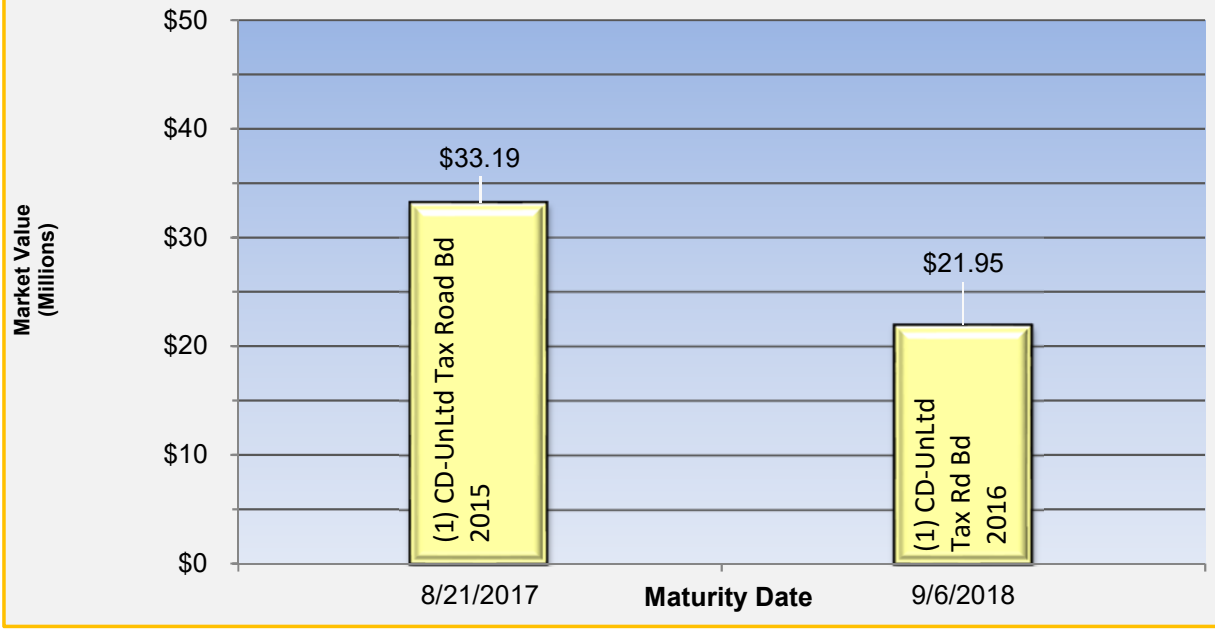
Capital Projects Investments by Type at Quarter End



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

CAPITAL PROJECTS 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										
TexasTERM DL	0.787%	**220,449**	-	-	432	**220,881**	**220,449**	**220,881**	-	N/A
		220,449	-	-	432	**220,881**	**220,449**	**220,881**	-	
Cash Equivalent Investments										
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**	-	
Certificates of Deposit										
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	