



COLLIN COUNTY

Auditor's Office
2300 Bloomdale Rd.
Suite 3100
McKinney, Texas 75071
www.collincountytx.gov

To: Commissioners Court

From: Jeff May – County Auditor

Date: January 31, 2018

Re: Investment Report – 1st Quarter (FY 2018)

On December 31, 2017, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$536,302,140. 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 0.878 years, and yield to maturity (YTM) was 1.354%, which compares to 1.725 WAM and 0.876% YTM for prior year 1st quarter.

During the FY2018 1st quarter, our overnight pools and cash equivalent investments experienced a seasonal increase from the prior quarter by \$80,995,508, due primarily to the timing of property tax receipts. Decreases in value were reflected in Certificates of Deposit by \$5,496,073 and Bonds by \$1,176,110.

Bond investment activity during the quarter consisted of zero bonds called, three bonds matured, and one bond purchased. The total interest earned for all investments during this quarter totaled \$1,651,790.

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 December 31, 2017

STATEMENT OF INVESTMENT POSITION

The investments held in Collin County portfolio are managed in full compliance with the Public Funds Investment Act (Government Code 2256.023), and with the Investment Policy and strategy of Collin County Government.

	OPERATING GROUP			NON-OPERATING GROUP			CAPITAL PROJECTS GROUP			TOTAL PORTFOLIO		
	Prior Year Market Value 12/31/16	Beginning Market Value 09/30/17	Ending Market Value 12/31/17	Prior Year Market Value 12/31/16	Beginning Market Value 09/30/17	Ending Market Value 12/31/17	Prior Year Market Value 12/31/16	Beginning Market Value 09/30/17	Ending Market Value 12/31/17	Prior Year Market Value 12/31/16	Beginning Market Value 09/30/17	Ending Market Value 12/31/17
Cash in Bank	14,279,139	31,841,504	13,909,350				220,117	221,434	222,059	14,279,139	31,841,504	13,909,350
PFA Investment Pools	263,382,060	179,182,915	261,820,886							263,602,177	179,404,349	262,042,945
Cash Equivalent Investments	50,072,594	68,845	69,057	3,172,770	3,013,141	1,369,817	4,853	7,686	7,710	53,250,217	3,089,672	1,446,584
Certificates of Deposit	4,005,093	17,253,950	9,072,676	58,435,448	62,264,280	64,903,983	70,881,222	21,998,147	22,043,645	133,321,763	101,516,377	96,020,304
Federal/Agency Bonds				79,735,640	143,193,101	142,338,935				79,735,640	143,193,101	142,338,935
Municipal Bonds				18,856,275	20,865,966	20,544,022				18,856,275	20,865,966	20,544,022
TOTALS	331,738,886	228,347,214	284,871,969	160,200,133	229,336,488	229,156,757	71,106,192	22,227,267	22,273,414	563,045,211	479,910,969	536,302,140

CALL DATE

Weighted Yield to Call (YTC): 1.608%

Weighted Average Maturity (WAM): 0.539
Years

MATURITY DATE

Weighted Yield to Maturity (YTM): 1.354%

Weighted Average Maturity (WAM): 0.878
Years

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

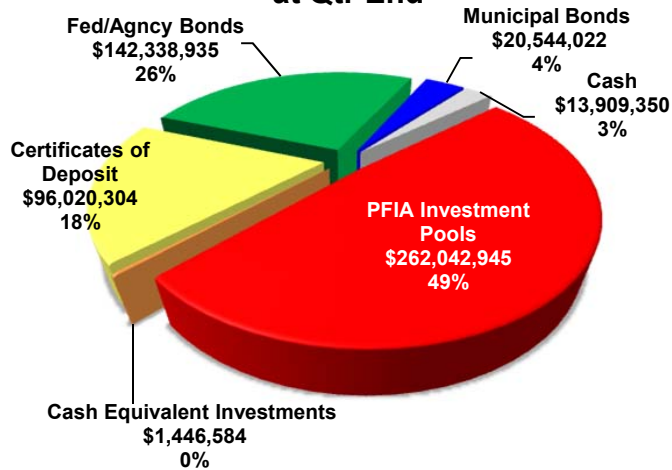

Monika Arris, Budget Director



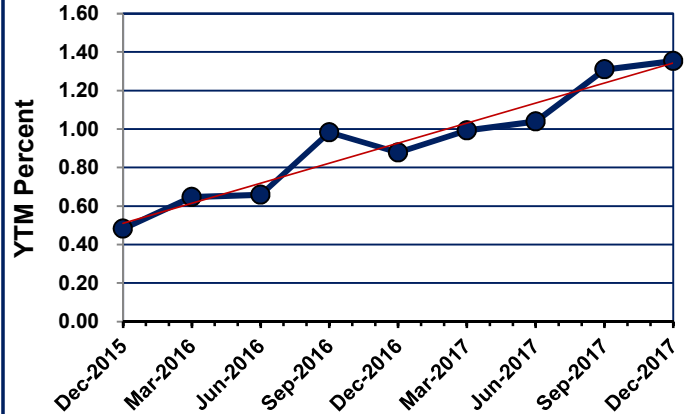
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TOTAL PORTFOLIO

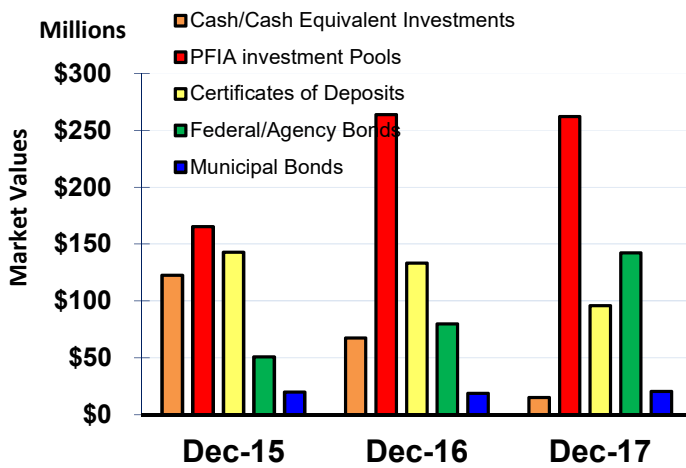
Portfolio Composition by Type at Qtr End



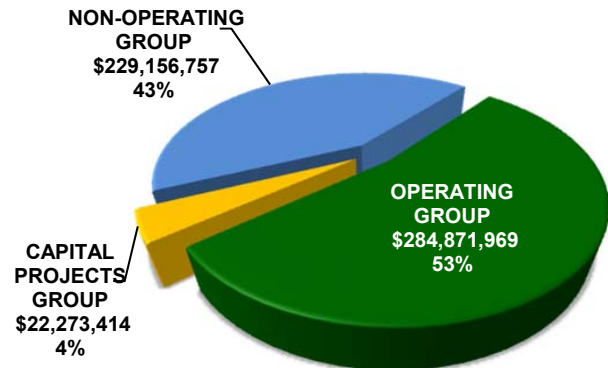
Portfolio Weighted YTM 2 Year Trend



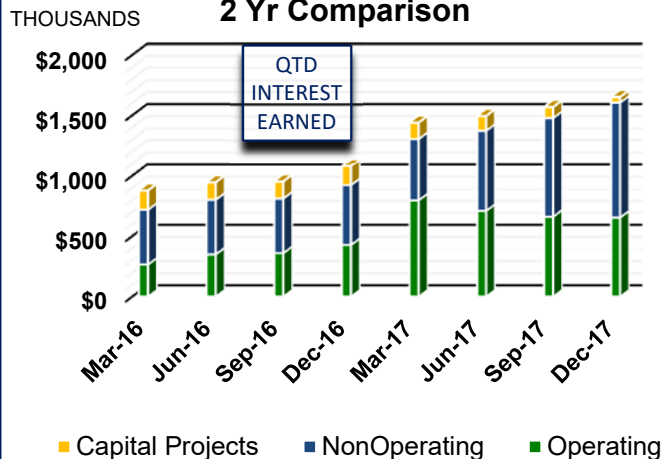
Portfolio Position by Type 3 Yr Comparison



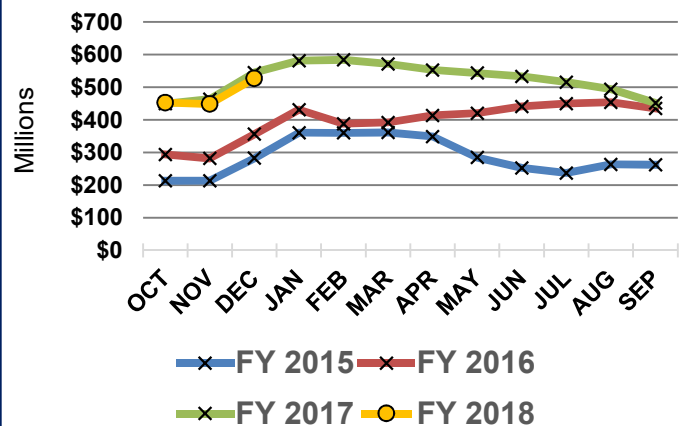
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings 2 Yr Comparison



Total Portfolio 4 Yr Comparison





Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending December 31, 2017

TOTAL PORTFOLIO
Summary Statement by Group

		Calculations based on MATURITY date			Calculations based on CALL date		
<u>POOLED FUND GROUP</u>		Weighted Yield to Maturity (YTM)	Weighted Average Maturity (WAM)		Weighted Yield to Call (YTC)	Weighted Average Maturity (WAM)	
			(Years)			(Years)	
Operating Group		1.235%	0.026		1.235%	0.026	
PFIA Investment Pools		1.250%	0.003		1.250%	0.003	
Cash Equivalent Investments		1.225%	0.003		1.225%	0.003	
Certificates of Deposit		0.820%	0.683		0.820%	0.683	
Non-Operating Group		1.544%	1.885		2.115%	1.121	
PFIA Investment Pools		1.117%	0.003		1.117%	0.003	
Cash Equivalent Investments		0.149%	0.006		0.149%	0.006	
Certificates of Deposit		1.644%	1.102		1.644%	1.102	
Federal/Agency Bonds		1.517%	2.269		2.444%	1.037	
Municipal Bonds		1.560%	2.026		1.557%	1.980	
Capital Projects Group		0.823%	0.676		0.823%	0.676	
PFIA Investment Pools		1.117%	0.003		1.117%	0.003	
Cash Equivalent Investments		1.236%	0.003		1.236%	0.003	
Certificates of Deposit		0.820%	0.683		0.820%	0.683	

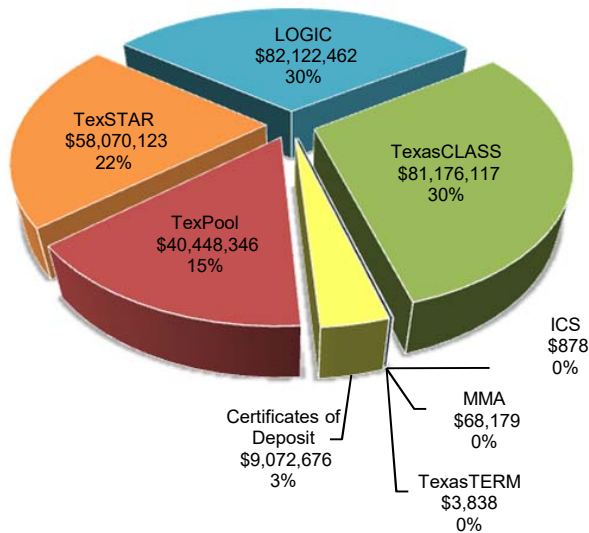
<u>POOLED FUND GROUP</u>	Beginning Book Value 09/30/17	Increases	Decreases	Interest Earned	Amortization / Accretion	Ending Book Value 12/31/17	Beginning Market Value 09/30/17	Unrealized Gain / (Loss) Market Adj	Ending Market Value 12/31/17	Interest Accrued 12/31/17
Operating Group										
PFIA Investment Pools	179,182,915	104,438,105	(22,430,105)	629,971	-	261,820,886	179,182,915	-	261,820,886	-
Cash Equivalent Investments	68,845	-	-	212	-	69,057	68,845	-	69,057	-
Certificates of Deposit	17,253,950	-	(8,205,852)	24,578	-	9,072,676	17,253,950	-	9,072,676	-
Sub-Total	196,505,710	104,438,105	(30,635,957)	654,761	-	270,962,619	196,505,710	-	270,962,619	-
Non-Operating Group										
PFIA Investment Pools	2,542,555	-	-	7,169	-	2,549,724	2,542,555	-	2,549,724	-
Cash Equivalent Investments	3,013,141	11,526,578	(13,193,130)	23,228	-	1,369,817	3,013,141	-	1,369,817	1,132
Certificates of Deposit	62,264,280	12,500,000	(10,095,278)	234,981	-	64,903,983	62,264,280	-	64,903,983	13,436
Federal/Agency Bonds	143,915,030	-	(548,427)	548,427	(10,443)	143,904,587	143,193,101	(1,565,652)	142,338,935	564,060
Municipal Bonds	20,959,647	677,424	(972,152)	137,077	(58,294)	20,743,702	20,865,966	(199,680)	20,544,022	192,241
Sub-Total	232,694,653	24,704,002	(24,808,987)	950,882	(68,737)	233,471,813	231,879,043	(1,765,332)	231,706,481	770,869
Capital Projects Group										
PFIA Investment Pools	221,434	-	-	625	-	222,059	221,434	-	222,059	-
Cash Equivalent Investments	7,686	-	-	24	-	7,710	7,686	-	7,710	-
Certificates of Deposit	21,998,147	-	-	45,498	-	22,043,645	21,998,147	-	22,043,645	-
Sub-Total	22,227,267	-	-	46,147	-	22,273,414	22,227,267	-	22,273,414	-
Grand Totals:	451,427,630	129,142,107	(55,444,944)	1,651,790	(68,737)	526,707,846	450,612,020	(1,765,332)	524,942,514	770,869



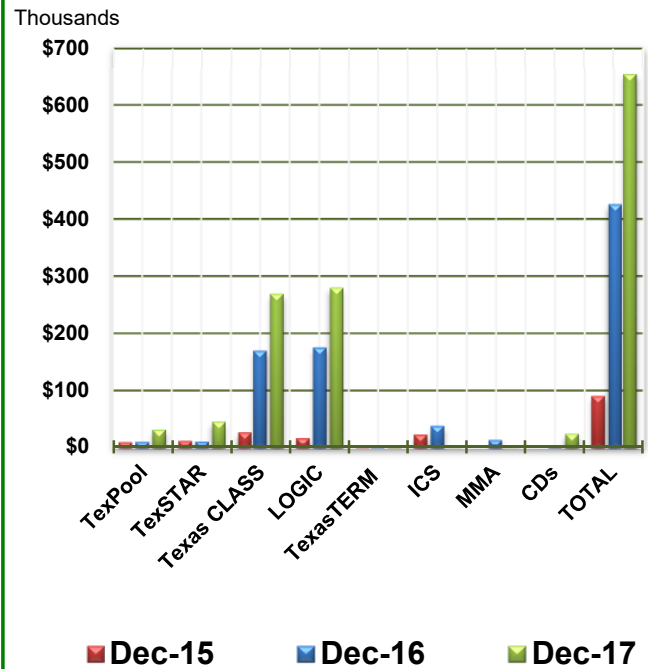
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OPERATING GROUP

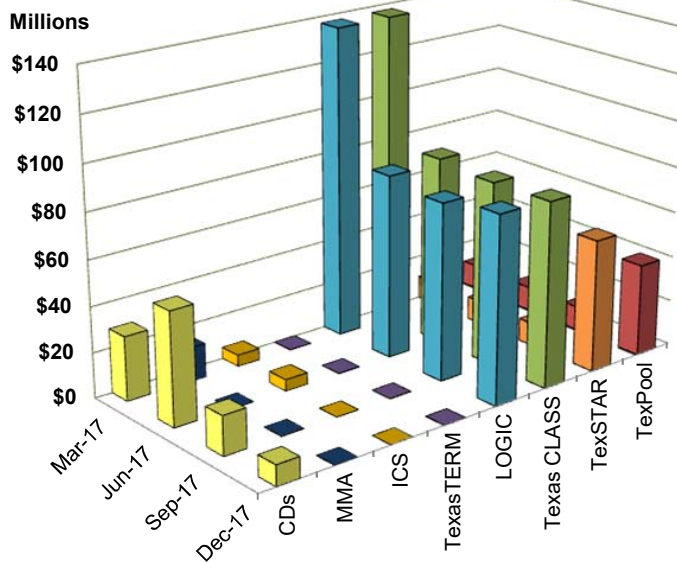
**Operating Investments
by Type
at Quarter End**



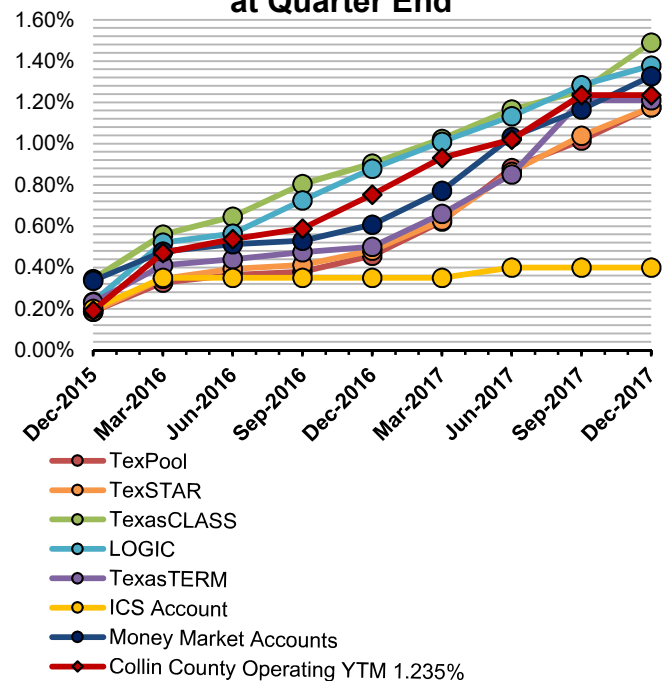
**Operating Investments
YTD Interest Earnings Comparison
at Quarter End**



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



**Operating Investments
Yields Comparison
at Quarter End**





Collin County, Texas
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OPERATING
Investment Details

OPERATING GROUP	Yield to Maturity (YTM)	Beginning Book Value 9/30/17	Increases	Decreases	Interest Earned QTD	Ending Book Value 12/31/17	Beginning Market Value 9/30/17	Ending Market Value 12/31/17	Interest Accrued	Maturity Date
PFIA Investment Pools										
TexPool	1.086%	10,566,501	30,000,000	(150,000)	31,845	40,448,346	10,566,501	40,448,346	-	N/A
TexSTAR	1.098%	10,073,951	47,950,000	-	46,172	58,070,123	10,073,951	58,070,123	-	N/A
LOGIC	1.318%	77,922,672	17,934,000	(14,015,000)	280,790	82,122,462	77,922,672	82,122,462	-	N/A
Texas CLASS	1.370%	80,617,283	289,000	-	269,834	81,176,117	80,617,283	81,176,117	-	N/A
TexasTERM DL	1.117%	2,508	8,265,105	(8,265,105)	1,330	3,838	2,508	3,838	-	N/A
		179,182,915	104,438,105	(22,430,105)	629,971	261,820,886	179,182,915	261,820,886	-	
Cash Equivalent Investments										
ICS Account-Independent Bank	0.400%	877	-	-	1	878	877	878	-	N/A
Legacy Texas Bank MMA	1.236%	67,968	-	-	211	68,179	67,968	68,179	-	N/A
		68,845	-	-	212	69,057	68,845	69,057	-	
Certificates of Deposit										
Legacy Texas Bank										
CD #60050001194	0.820%	9,053,950			18,726	9,072,676	9,053,950	9,072,676	-	09/06/18
		9,053,950	-	-	18,726	9,072,676	9,053,950	9,072,676	-	
Texas TERM										
FX #1247000124171-MATURED	1.070%	5,200,000		(5,202,896)	2,896	-	5,200,000	-	-	10/20/17
FX #1247000207171-MATURED	1.090%	3,000,000		(3,002,956)	2,956	-	3,000,000	-	-	11/03/17
		8,200,000	-	(8,205,852)	5,852	-	8,200,000	-	-	
		196,505,710	104,438,105	(30,635,957)	654,761	270,962,619	196,505,710	270,962,619	-	



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending December 31, 2017

OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 12/31/17	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
001	General	73,093,919	176,623	26.976%
002	Housing Finance Corp	156,201	380	0.058%
003	Records Archive Fund	8,619,259	20,828 *	3.181%
005	Dis Cts Rec Tech Fund	509,470	1,231 *	0.188%
499	Permanent Improvements	1,227,508	2,966	0.453%
		83,606,357	202,028	30.856%
<u>Special Revenue Funds</u>				
010	Road and Bridge	5,253,677	12,696	1.939%
011	Farm and Market	20,622	52	0.008%
012	Lateral Road	997,758	2,410	0.368%
013	Judicial Appellate	157,047	380	0.058%
015	Court Reporters	224,333	543 *	0.083%
021	Law Library	3,185,381	7,700 *	1.176%
025	Co Clrk Rec Mgmt & Pres	6,995,498	16,906 *	2.582%
026	Dist Clrk Rec Mgmt & Pres	224,399	543 *	0.083%
028	Justice Court Tech Fund	643,677	1,558 *	0.238%
029	Courthouse Security	908,977	2,193 *	0.335%
031	Economic Development 2001	87,601	210	0.032%
033	Contract Elections	2,710,233	6,548	1.000%
036	Sheriff Forfeiture	126,546	308	0.047%
037	DA State Forfeiture	565,854	1,368	0.209%
038	DA Service Fee	247,790	596 *	0.091%
039	Meyers Park Foundation	15,399	39	0.006%
040	Health Care Foundation	4,548,287	10,993	1.679%
044	County Rec Mgmt & Pres	309,651	746 *	0.114%
046	Juvenile Case Manager Fnd	330,262	799 *	0.122%
047	Court Initiated Guardnshp	318,270	766 *	0.117%
049	DA Pretrial Intervntn Prg	813,135	1,964 *	0.300%
050	Specialty Court	196,202	471 *	0.072%
051	SCAAP	19	-	0.000%
052	Cty Crts Technology Fund	305,884	740 *	0.113%
053	Dis Cts Technology Fund	255,054	615 *	0.094%
054	Probate Contributions Fnd	579,991	1,401	0.214%
055	CCLC Court Rec Presrvtn	410,066	989 *	0.151%
056	Dis Clrk Crt Rec Presrvtn	418,466	1,008 *	0.154%
057	DA Apportionment	89,844	216	0.033%
058	Justice Crt Bldg Security	235,442	570 *	0.087%
065	Sheriff Forfeiture Fed	91,156	223 *	0.034%
		31,266,521	75,551	11.539%
<u>Grant Funds</u>				
184	RTR-Outer Loop PH3 75-121	2,944	7 *	0.001%
198	LEOSE Education	88,299	216	0.033%
		91,243	223	0.034%
<u>Debt Service Fund</u>				
399	Debt Service Fund	16,967,609	41,001	6.262%
		16,967,609	41,001	6.262%



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending December 31, 2017

OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 12/31/17	Interest Earned YTD	% of Total Invested
<u>Capital Project Funds</u>				
<u>Permanent Improvement Bonds</u>				
403	Ltd Tax Perm Imp 2000	12,992	33	0.005%
404	Lmted Tax P/I Series '01	150,584	367	0.056%
405	Ltd Tax Perm Imp 2002	1,148,376	2,776	0.424%
406	Ltd Tax Perm Imp 2004	26,726	65	0.010%
407	Lmted Tax Perm Imp 2005	60,960	144	0.022%
408	Lmted Tax Perm Imp Bds '06	70,880	170	0.026%
411	Ltd Tax Perm Imp 2007	48,813	118	0.018%
412	Ltd TX PI 2008 07Proj	44,126	105	0.016%
413	LTD TAX PI 2008 03PROJ	57,048	138	0.021%
414	Ltd Tax PI Bds 2009	889,268	2,148	0.328%
415	Ltd TX PI BAB Bds 2009B	442,116	1,067	0.163%
416	Ltd Tax PI Bds 2011	348,274	845	0.129%
417	Ltd Tax Perm Imp 2012	1,286,236	3,110	0.475%
418	Ltd Tax Perm Imp 2013	215,145	517	0.079%
419	Ltd Tax P/I 2014	1,021,403	2,468	0.377%
420	Ltd Tax P/I 2015	1,377,846	3,333	0.509%
461	Ltd Tax P/I 2016	2,129,634	5,146	0.786%
		9,330,427	22,550	3.444%
<u>Road Bonds</u>				
421	Unlimited Road Bond 99	1,833,733	4,433	0.677%
422	Unlimited Road Bond 99A	92,209	223	0.034%
423	Unlimited Road Bond 00/01	877,793	2,121	0.324%
425	Unlmted Tax Rd Bonds 2004	600,542	1,454	0.222%
426	Unlmted Tax Road Bond 2005	272,840	661	0.101%
427	Unlmted Tax Road Bds '06	171,613	413	0.063%
428	Unlimited Road Bond 95/97	254,625	615	0.094%
430	Unltd Tax Rd Bds 2007	3,193,779	7,720	1.179%
431	Unltd Tx Rd Bds 08 03Proj	254,606	615	0.094%
432	Unltd Rd Bds 2008 07Proj	6,482,654	15,662	2.392%
433	Unltd Tax Road Bds 2009	581,758	1,408	0.215%
434	UNLTD TX RD BAB 2009B	8,309	20	0.003%
435	Unltd Tax Rd Bds 2011	6,207,656	15,001	2.291%
436	UNLTD TAX ROAD BD 2012	11,938,787	28,849	4.406%
437	Unlmted Tax Road Bond 2013	12,499,375	30,204	4.613%
439	Unltd Tax Road Bd 2014	19,826,883	47,909	7.317%
440	Unltd Tax Road Bd 2015	29,098,998	70,315	10.739%
471	UnLtd Tax Road Bd 2016	6,206,168	14,994	2.290%
		100,402,328	242,617	37.054%
<u>Tax Notes</u>				
441	Tax Notes Series 2002	1,117,694	2,698	0.412%
442	Tax Notes Series 2004	2,941,813	7,111	1.086%
443	Tax Notes 2006	4,511,796	10,902	1.665%
445	Capital Improvement TN 01	504,692	1,218	0.186%
446	Capital Imp T/N 01A	182,878	439	0.067%
		9,258,873	22,368	3.416%
Total Capital Project Funds		118,991,628	287,535	43.914%



Collin County, Texas
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OPERATING
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 12/31/17	Interest Earned YTD	% of Total Invested
<u>Internal Service Funds</u>				
501	Liability Insurance	2,855,553	6,901	1.054%
502	Workers' Compensation Ins	2,491,684	6,024	0.920%
503	Flexible Benefit	163,469	393 **	0.060%
504	Unemployment Insurance	848,309	2,049	0.313%
505	Insurance Claim	4,978,975	12,035	1.838%
507	Animal Safety Fund	1,401,534	3,385	0.517%
		<u>12,739,524</u>	<u>30,787</u>	<u>4.702%</u>
<u>Other Funds</u>				
599	CC Toll Road Authority	3,472,164	8,388	1.281%
650	Judicial District	2,696,026	6,515	0.995%
701	State Fees Agency	823,770	1,990 *	0.304%
702	Unclaimed Holdings	307,778	746 *	0.114%
		<u>7,299,738</u>	<u>17,639</u>	<u>2.694%</u>
	Total Operating Investments	<u>270,962,620</u>	<u>654,764</u>	<u>100.00%</u>
	Rounding Difference	(1)	-	
Total Book Value as of 12/31/17		270,962,619	654,764	

Notes

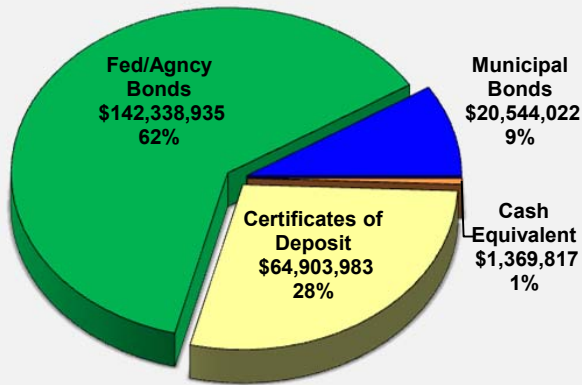
- * Interest is recorded in Fund 001 General Fund
 ** Interest is recorded in Fund 505 Insurance Claim



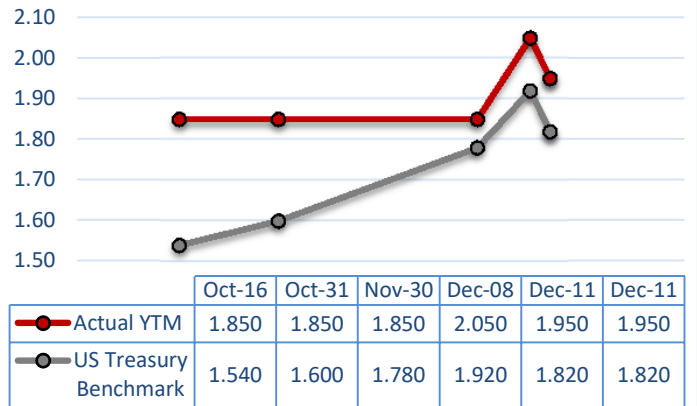
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NON-OPERATING GROUP

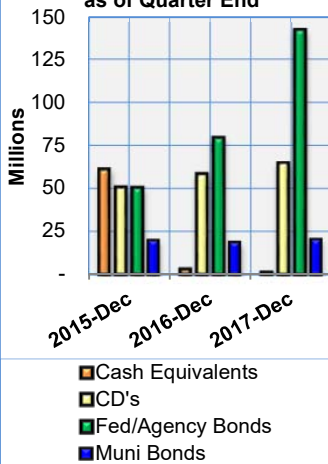
Non-Operating Investments by Type at Quarter End



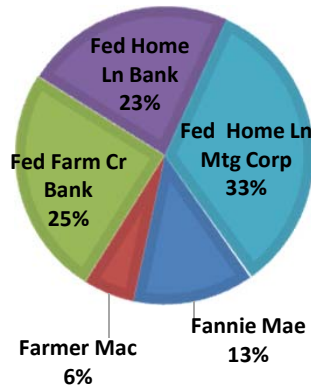
Non-Operating Purchases YTM vs US Treasury



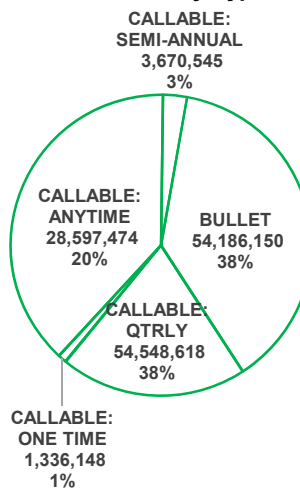
Non-Operating Investments Three Year Comparison as of Quarter End



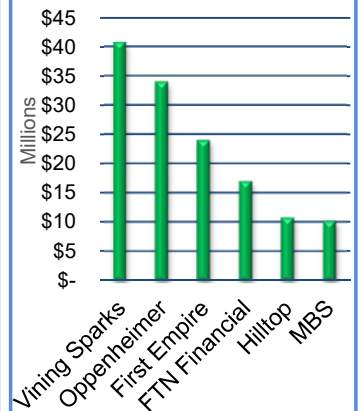
Federal Agency Bonds Breakdown by Issuer



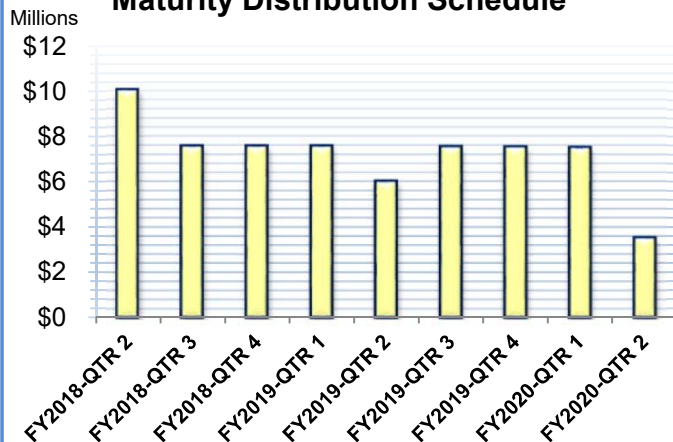
Fed Agency Bonds Breakdown by Type



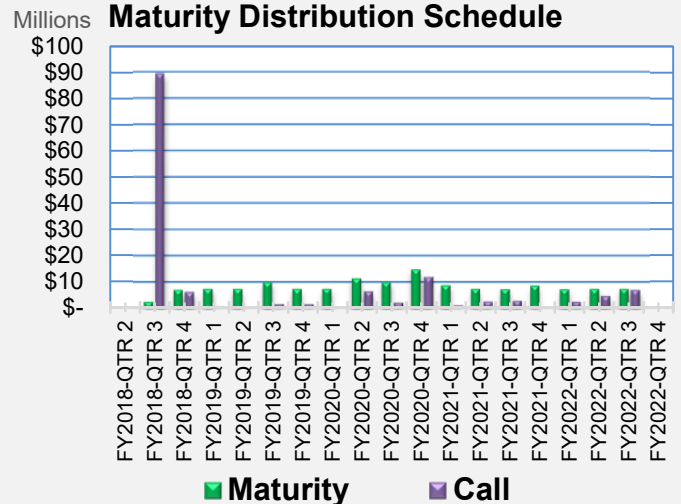
Federal Agency Bonds Breakdown by Current Broker/Dealer



Non-Operating Cert of Deposit Maturity Distribution Schedule



Non-Operating Fed Agency Bonds Maturity Distribution Schedule





Collin County, Texas
QUARTERLY INVESTMENT REPORT
Quarter Ending December 31, 2017

NON-OPERATING
Investment Details

NON-OPERATING GROUP	Yield to Maturity (YTM)	Beginning Book Value 9/30/17	Increases	Decreases	Interest Earned QTD	Ending Book Value 12/31/17	Beginning Market Value 9/30/17	Ending Market Value 12/31/17	Interest Accrued	Maturity Date
PFIA Investment Pools										
TexasTERM DL	1.117%	2,542,555	-	-	7,169	2,549,724	2,542,555	2,549,724	-	N/A
		2,542,555	-	-	7,169	2,549,724	2,542,555	2,549,724	-	
Cash Equivalent Investments										
American National Bank										
Custody Cash Holdings	0.001%	339,829	509,297	-	16,392	865,518	339,829	865,518	675	N/A
Seacap Cash Holdings	0.001%	106,950	925,602	(693,130)	571	339,993	106,950	339,993	457	N/A
Legacy Texas Bank MMA	1.236%	2,566,362	10,091,679	(12,500,000)	6,265	164,306	2,566,362	164,306	-	N/A
		3,013,141	11,526,578	(13,193,130)	23,228	1,369,817	3,013,141	1,369,817	1,132	
Certificates of Deposit										
East West Bank										
CD #172389209	1.950%	-	2,500,000		2,806	2,502,806	-	2,502,806	-	12/11/19
CD #172388756	1.950%	-	2,500,000		2,806	2,502,806	-	2,502,806	-	01/11/20
		-	5,000,000	-	5,612	5,005,612	-	5,005,612	-	
Farmer's Bank & Trust										
CD #60181	1.150%	2,515,557			8,490	2,524,047	2,515,557	2,524,047	-	04/15/18
CD #60182	1.160%	2,515,557			8,490	2,524,047	2,515,557	2,524,047	-	05/15/18
CD #60263	1.160%	2,512,075			8,557	2,520,632	2,512,075	2,520,632	-	06/14/18
CD #60273	1.160%	2,512,075			8,557	2,520,632	2,512,075	2,520,632	-	07/14/18
CD #60474	1.510%	2,513,073			9,514	2,522,587	2,513,073	2,522,587	-	10/26/18
CD #70475	1.560%	2,513,510			9,833	2,523,343	2,513,510	2,523,343	-	11/26/18
CD #70531	1.640%	2,510,285			12,014	2,522,299	2,510,285	2,522,299	-	12/15/18
CD #70532	1.690%	2,510,601			12,385	2,522,986	2,510,601	2,522,986	-	02/15/19
CD #70533	1.740%	2,510,917			12,755	2,523,672	2,510,917	2,523,672	-	03/15/19
CD #70703	1.760%	2,508,880			11,083	2,519,963	2,508,880	2,519,963	-	04/18/19
CD #70758	1.870%	2,503,928			13,604	2,517,532	2,503,928	2,517,532	-	05/15/19
CD #70908	1.870%	2,500,000			11,803	2,511,803	2,500,000	2,511,803	-	06/29/19
CD #70909	1.870%	2,500,000			11,803	2,511,803	2,500,000	2,511,803	-	07/29/19
CD #70910	1.870%	2,500,000			11,803	2,511,803	2,500,000	2,511,803	-	08/29/19
CD #70985	1.870%	-	2,500,000		9,639	2,509,639	-	2,509,639	-	09/16/19
CD #6001009	1.870%	-	2,500,000		7,609	2,507,609	-	2,507,609	-	10/31/19
CD #7001036	1.870%	-	2,500,000		3,801	2,503,801	-	2,503,801	-	11/30/19
		35,126,458	7,500,000	-	171,740	42,798,198	35,126,458	42,798,198	-	
Legacy Texas Bank										
CD #60050001364-MATURED	0.700%	2,514,228		(2,514,614)	386	-	2,514,228	-	-	10/08/17
CD #60050001286-MATURED	0.780%	2,527,488		(2,529,163)	1,675	-	2,527,488	-	-	10/31/17
CD #60050001365-MATURED	0.720%	2,514,636		(2,516,570)	1,934	-	2,514,636	-	-	11/08/17
CD #60050001287-MATURED	0.800%	2,527,951		(2,531,332)	3,381	-	2,527,951	-	-	11/30/17
CD #60050001424	1.050%	2,519,413			6,673	2,526,086	2,519,413	2,526,086	19	01/02/18
CD #60050001470	1.000%	2,515,590			6,346	2,521,936	2,515,590	2,521,936	-	01/15/18
CD #60050001471	1.070%	2,516,685			6,793	2,523,478	2,516,685	2,523,478	-	02/15/18
CD #200532700R1	1.050%	2,468,755			6,540	2,475,295	2,468,755	2,475,295	-	03/28/18
CD #60050001761	1.400%	2,513,068			8,878	2,521,946	2,513,068	2,521,946	-	08/17/18
CD #60050001762	1.450%	2,513,536			9,197	2,522,733	2,513,536	2,522,733	-	09/17/18
CD #201002724R1	0.850%	1,038,472			2,227	1,040,699	1,038,472	1,040,699	-	02/02/20
		26,169,822	-	(10,091,679)	54,030	16,132,173	26,169,822	16,132,173	19	
Texas Term										
CD #1247020123171	1.475%	968,000		(3,599)	3,599	968,000	968,000	968,000	13,417	01/23/19
		968,000	-	(3,599)	3,599	968,000	968,000	968,000	13,417	
Total Certificates of Deposit		62,264,280	12,500,000	(10,095,278)	234,981	64,903,983	62,264,280	64,903,983	13,436	



Collin County, Texas
QUARTERLY INVESTMENT REPORT
Quarter Ending December 31, 2017

NON-OPERATING
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			(YTC)	(YTM)	9/30/17			QTD		12/31/17	9/30/17	Market Adj	12/31/17			
<u>Federal/Agency Bonds</u>																
American National Bank																
CUSIP #3135G0S46	Fannie Mae	AA+	1.842%	1.706%	1,997,474		(8,250)	8,250	272	1,997,746	1,993,234	(13,882)	1,983,864	14,117	01/27/18	Y
CUSIP #3135G0J87	Fannie Mae	AA+	1.756%	1.688%	2,496,774		(10,313)	10,313	225	2,496,999	2,474,148	(35,851)	2,461,148	7,219	01/28/18	Y
CUSIP #3136G3R23	Fannie Mae	AA+	1.641%	1.630%	2,499,560		(10,156)	10,156	29	2,499,589	2,425,588	(73,564)	2,426,025	17,266	01/28/18	Y
CUSIP #3136G4GU1	Fannie Mae	AA+	1.859%	1.527%	1,146,924		(4,025)	4,025	357	1,147,281	1,140,894	(10,882)	1,136,399	1,610	02/25/18	Y
CUSIP #3135G0J61	Fannie Mae	AA+		1.131%	2,496,878		(5,469)	5,469	1,588	2,498,466	2,496,265	(1,513)	2,496,953	5,651	03/28/18	N
CUSIP #3136FTQ93	Fannie Mae	AA+		1.358%	500,968		(1,875)	1,875	(174)	500,794	500,035	(2,659)	498,135	2,708	02/21/19	N
CUSIP #3135G0D75	Fannie Mae	AA+		1.555%	4,992,821		(18,750)	18,750	658	4,993,479	4,985,980	(52,804)	4,940,675	1,875	06/22/20	N
CUSIP #3135G0Q89	Fannie Mae	AA+		1.748%	2,463,981		(8,594)	8,594	2,242	2,466,223	2,452,813	(34,918)	2,431,305	8,021	10/07/21	N
CUSIP #3136G3MY8	Fannie Mae	AA+		1.786%	286,693		(1,088)	1,088	200	286,893	284,507	(4,409)	282,484	423	11/26/21	N
CUSIP #3132X0ET4	Farmer Mac	NR	1.830%	1.830%	3,750,000		(17,156)	17,156	-	3,750,000	3,700,024	(79,455)	3,670,545	29,738	01/25/18	Y
CUSIP #3132X0QP9	Farmer Mac	NR		1.250%	500,000		(1,563)	1,563	-	500,000	499,274	(1,112)	498,888	1,927	09/10/18	N
CUSIP #3132X0EQ0	Farmer Mac	NR		1.550%	1,250,000		(4,844)	4,844	-	1,250,000	1,235,703	(18,970)	1,231,030	8,396	01/25/21	N
CUSIP #3132X0VM0	Farmer Mac	NR		1.880%	2,502,043		(11,875)	11,875	(118)	2,501,925	2,490,813	(29,210)	2,472,715	19,924	01/28/22	N
CUSIP #3133EF4D6 #1	Fed Farm Cr Bank	AA+	1.685%	1.633%	1,474,345		(5,974)	5,974	46	1,474,391	1,460,781	(30,305)	1,444,086	4,713	01/05/18	Y
CUSIP #3133EF4D6 #2	Fed Farm Cr Bank	AA+	1.685%	1.633%	2,273,989		(9,214)	9,214	71	2,274,060	2,253,384	(46,431)	2,227,629	7,269	01/05/18	Y
CUSIP #3133EGLA1 #1	Fed Farm Cr Bank	AA+	1.346%	1.220%	499,439		(1,463)	1,463	62	499,501	495,235	(7,530)	491,971	2,730	01/05/18	Y
CUSIP #3133EGLG8	Fed Farm Cr Bank	AA+	2.257%	1.416%	4,993,337		(17,125)	17,125	549	4,993,886	4,934,570	(98,681)	4,895,205	14,842	01/05/18	Y
CUSIP #3133EGLA1 #2	Fed Farm Cr Bank	AA+	1.429%	1.243%	499,188		(1,463)	1,463	89	499,277	495,036	(7,502)	491,775	2,730	01/05/18	Y
CUSIP #3133EGT54	Fed Farm Cr Bank	AA+	1.371%	1.172%	4,998,426		(14,375)	14,375	275	4,998,701	4,965,455	(49,221)	4,949,480	18,368	01/05/18	Y
CUSIP #3133EFKW6	Fed Farm Cr Bank	AA+	24.300%	1.290%	1,994,088		(5,050)	5,050	1,382	1,995,470	1,989,748	(8,264)	1,987,206	3,647	01/05/18	Y
CUSIP #3133EGBD6	Fed Farm Cr Bank	AA+	24.780%	1.381%	996,307		(2,775)	2,775	668	996,975	994,142	(5,723)	991,252	4,070	01/05/18	Y
CUSIP #3133EHWQ2	Fed Farm Cr Bank	AA+	1.691%	1.691%	2,499,198		(10,500)	10,500	69	2,499,267	2,491,385	(22,907)	2,476,360	14,000	01/05/18	Y
CUSIP #3133EHN85	Fed Farm Cr Bank	AA+	13.696%	1.907%	2,496,715		(11,688)	11,688	222	2,496,937	2,491,948	(22,339)	2,474,598	2,208	01/05/18	Y
CUSIP #3133EHKW2	Fed Farm Cr Bank	AA+	7.993%	2.024%	499,501		(2,500)	2,500	28	499,529	498,435	(4,484)	495,045	3,500	01/05/18	Y
CUSIP #3133EHLPE	Fed Farm Cr Bank	AA+		1.213%	2,124,118		(6,109)	6,109	332	2,124,450	2,123,334	(2,508)	2,121,942	2,104	05/30/18	N
CUSIP #3133EEMA5	Fed Farm Cr Bank	AA+		1.427%	5,007,939		(18,750)	18,750	(883)	5,007,056	4,987,575	(56,156)	4,950,900	37,708	12/30/19	N
CUSIP #3133EAZQ4	Fed Farm Cr Bank	AA+		1.573%	1,109,321		(4,301)	4,301	60	1,109,381	1,102,671	(12,877)	1,096,504	7,503	07/24/20	N
CUSIP #3133EHZA4	Fed Farm Cr Bank	AA+		1.790%	2,487,627		(10,375)	10,375	779	2,488,406	2,481,233	(30,963)	2,457,443	11,643	09/20/21	N
CUSIP #3133EG6E0	Fed Farm Cr Bank	AA+		1.865%	2,013,672		(10,150)	10,150	(787)	2,012,885	2,008,838	(26,671)	1,986,214	16,691	02/03/22	N
CUSIP #3130A8RJ4	Fed Home Ln Bank	AA+	1.446%	1.336%	2,498,898		(8,250)	8,250	97	2,498,995	2,466,548	(48,452)	2,450,543	14,117	01/05/18	Y
CUSIP #3130A8RP0	Fed Home Ln Bank	AA+	20.475%	1.283%	498,766		(1,313)	1,313	289	499,055	497,774	(2,153)	496,902	948	01/05/18	Y
CUSIP #313382SB0	Fed Home Ln Bank	AA+	5.989%	1.522%	2,498,901		(9,375)	9,375	133	2,499,034	2,495,545	(20,199)	2,478,835	6,979	01/05/18	Y
CUSIP #313382ZC0	Fed Home Ln Bank	AA+	17.010%	1.598%	249,374		(938)	938	59	249,433	248,259	(2,846)	246,587	479	01/05/18	Y
CUSIP #3130A9R60	Fed Home Ln Bank	AA+	2.191%	1.812%	2,485,933		(6,875)	6,875	1,371	2,487,304	2,481,650	(18,326)	2,468,978	5,118	01/24/18	Y
CUSIP #3130A8SH7	Fed Home Ln Bank	AA+	1.347%	1.321%	1,999,040		(6,500)	6,500	100	1,999,140	1,971,318	(40,556)	1,958,584	9,100	02/25/18	Y
CUSIP #3130A87E7	Fed Home Ln Bank	AA+	1.874%	1.568%	249,557		(938)	938	42	249,599	248,127	(3,194)	246,405	344	02/28/18	Y
CUSIP #3130ABJH0	Fed Home Ln Bank	AA+	1.555%	1.518%	2,499,116		(9,375)	9,375	111	2,499,227	2,494,053	(20,452)	2,478,775	9,792	03/27/18	Y
CUSIP #3130A4GJ5	Fed Home Ln Bank	AA+		1.180%	2,499,222		(7,031)	7,031	343	2,499,565	2,498,105	(2,232)	2,497,333	5,156	04/25/18	N
CUSIP #3130ABCP9	Fed Home Ln Bank	AA+	1.521%	1.508%	1,349,761		(5,063)	5,063	28	1,349,789	1,345,168	(13,641)	1,336,148	2,025	05/25/18	Y
CUSIP #3130AAUP1	Fed Home Ln Bank	AA+		1.363%	998,441		(3,125)	3,125	278	998,719	995,777	(5,258)	993,461	4,375	02/25/19	N
CUSIP #3133X72S2	Fed Home Ln Bank	AA+		1.460%	1,593,768		(20,156)	20,156	(14,451)	1,579,317	1,592,493	(9,772)	1,569,545	10,302	05/15/19	N
CUSIP #313381C94	Fed Home Ln Bank	AA+		1.446%	1,493,773		(4,688)	4,688	707	1,494,480	1,488,299	(15,681)	1,478,799	938	12/13/19	N
CUSIP #313383HU8	Fed Home Ln Bank	AA+		1.841%	4,988,348		(21,875)	21,875	1,080	4,989,428	5,008,290	(23,268)	4,966,160	4,618	06/12/20	N
CUSIP #3130A0FA3	Fed Home Ln Bank	AA+		1.688%	2,575,197		(16,563)	16,563	(5,824)	2,569,373	2,570,378	(28,688)	2,540,685	1,472	12/23/20	N
CUSIP #313376AV7	Fed Home Ln Bank	AA+		1.780%	1,039,287		(6,950)	6,950	(2,401)	1,036,886	1,034,896	(12,033)	1,024,853	4,402	11/04/21	N
CUSIP #3130AABG2	Fed Home Ln Bank	AA+		1.754%	839,037		(3,914)	3,914	(243)	838,794	835,682	(10,770)	828,024	1,392	11/29/21	N
CUSIP #313378WG2	Fed Home Ln Bank	AA+		1.883%	2,565,418		(15,625)	15,625	(3,680)	2,561,738	2,559,320	(34,620)	2,527,118	19,097	03/11/22	N
CUSIP #3134G9F44	Fed Home Ln Mtg Corp	AA+	1.302%	1.798%	2,495,015		(7,031)	7,031	327	2,495,342	2,458,455	(46,929)	2,448,413	12,500	01/21/18	Y
CUSIP #3134GAK78	Fed Home Ln Mtg Corp	AA+	1.404%	1.371%	2,499,301		(8,438)	8,438	132	2,499,433	2,494,940	(14,605)	2,484,828	14,625	01/25/18	Y
CUSIP #3134G9QT5	Fed Home Ln Mtg Corp	AA+	1.280%	1.265%	4,998,635		(15,625)	15,625	188	4,998,823	4,968,875	(47,178)	4,951,645	26,910	01/26/18	Y
CUSIP #3134G9X51	Fed Home Ln Mtg Corp	AA+	1.038%	1.029%	4,998,828		(12,500)	12,500	357	4,999,185	4,986,480	(16,170)	4,983,015	21,389	01/27/18	Y



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			(YTC)	(YTM)	9/30/17			QTD		12/31/17	9/30/17	Market Adj	12/31/17			
CUSIP #3134GAZB3	Fed Home Ln Mtg Corp	AA+	1.501%	2.132%	375,000		(1,406)	1,406	-	375,000	373,872	(4,776)	370,224	578	02/24/18	Y
CUSIP #3134GAW26	Fed Home Ln Mtg Corp	AA+	1.421%	1.409%	999,875		(3,500)	3,500	23	999,898	997,724	(6,041)	993,857	4,900	02/25/18	Y
CUSIP #3134GAHA5	Fed Home Ln Mtg Corp	AA+	1.029%	1.019%	4,998,905		(12,500)	12,500	237	4,999,142	4,967,330	(37,657)	4,961,485	4,583	02/28/18	Y
CUSIP #3134GBRY0	Fed Home Ln Mtg Corp	AA+	1.694%	1.624%	499,720		(2,000)	2,000	29	499,749	498,836	(4,641)	495,108	2,733	02/28/18	Y
CUSIP #3134GBD33	Fed Home Ln Mtg Corp	AA+	1.659%	1.693%	2,801,545		(11,904)	11,904	(47)	2,801,498	2,788,799	(32,869)	2,768,629	16,269	02/28/18	Y
CUSIP #3134GAGF5	Fed Home Ln Mtg Corp	AA+	1.448%	1.312%	1,996,012		(5,500)	5,500	1,050	1,997,062	1,993,600	(6,226)	1,990,836	6,600	03/13/18	Y
CUSIP #3134G9VF1	Fed Home Ln Mtg Corp	AA+	1.316%	1.255%	2,196,910		(5,830)	5,830	1,066	2,197,976	2,195,970	(3,964)	2,194,012	583	03/22/18	Y
CUSIP #3134GBTF9	Fed Home Ln Mtg Corp	AA+	1.648%	1.631%	2,499,638		(10,156)	10,156	36	2,499,674	2,491,873	(26,656)	2,473,018	10,608	03/27/18	Y
CUSIP #3134GAED2	Fed Home Ln Mtg Corp	AA+	1.213%	1.184%	4,997,087		(14,375)	14,375	418	4,997,505	4,943,160	(73,795)	4,923,710	479	03/28/18	Y
CUSIP #3134GBTG7	Fed Home Ln Mtg Corp	AA+	1.899%	1.879%	899,892		(4,219)	4,219	8	899,900	897,620	(10,364)	889,536	4,313	03/29/18	Y
CUSIP #3134GAYV0	Fed Home Ln Mtg Corp	AA+	2.001%	2.000%	1,000,000		(5,000)	5,000	-	1,000,000	994,181	(14,895)	985,105	10,056	03/30/18	Y
CUSIP #3134GAZR8	Fed Home Ln Mtg Corp	AA+	2.051%	2.050%	1,500,000		(7,688)	7,688	-	1,500,000	1,488,434	(24,981)	1,475,019	15,460	03/30/18	Y
CUSIP #3134G3T35	Fed Home Ln Mtg Corp	AA+		1.508%	1,995,293		(7,000)	7,000	518	1,995,811	1,988,958	(18,353)	1,977,458	13,378	01/09/20	N
CUSIP #3137EADR7	Fed Home Ln Mtg Corp	AA+		1.586%	1,989,558		(6,875)	6,875	1,010	1,990,568	1,989,080	(20,470)	1,970,098	4,583	05/01/20	N
CUSIP #3134G8V48	Fed Home Ln Mtg Corp	AA+		1.719%	1,593,551		(6,400)	6,400	461	1,594,012	1,589,576	(19,666)	1,574,346	6,471	03/30/21	N
CUSIP #3132X0XS5	Fed Home Ln Mtg Corp	AA+		2.000%	2,500,000		(12,500)	12,500	-	2,500,000	2,493,253	(31,270)	2,468,730	13,056	09/27/22	N
CUSIP #3137EABP3	Freddie Mac	AA+		1.393%	307,102		(3,656)	3,656	(2,536)	304,566	307,355	(214)	304,352	731	06/13/18	N
					143,915,030	-	(548,427)	548,427	(10,443)	143,904,587	143,193,101	(1,565,652)	142,338,935	564,060		
Municipal Bonds																
American National Bank																
CUSIP #022447UM6	Alvin TX ISD	Aaa	1.950%	2.375%	261,230		(2,363)	2,363	(832)	260,398	260,343	(2,565)	257,833	3,570	02/15/20	Y
CUSIP #041042SL7	Arkansas St Ref Water Waste	AA	1.810%	1.695%	501,322		(2,313)	2,313	(189)	501,133	500,155	(1,113)	500,020	4,625	01/28/18	Y
CUSIP #041431LL9	Arlington Cnty VA	AAA		1.339%	500,000		(1,674)	1,674	-	500,000	497,405	(4,875)	495,125	2,790	08/01/19	N
CUSIP #0418262B3	Arlington TX	AAA		1.416%	500,000		(1,440)	1,440	-	500,000	496,805	(4,615)	495,385	2,176	02/15/19	N
CUSIP #052397FK7	Austin TX	AAA		1.421%	386,259		(3,600)	3,600	(2,251)	384,008	380,808	(7,614)	376,394	4,800	09/01/20	N
CUSIP #052397GC4	Austin TX	AAA		1.421%	284,329		(2,650)	2,650	(1,657)	282,672	280,317	(5,604)	277,068	3,533	09/01/20	N
CUSIP #052397FL5	Austin TX	AAA		1.591%	190,827		(1,750)	1,750	(1,010)	189,817	186,904	(5,171)	184,646	2,333	09/01/21	N
CUSIP #052397GD2	Austin TX	AAA		1.591%	218,088		(2,000)	2,000	(1,154)	216,934	213,604	(5,910)	211,024	2,667	09/01/21	N
CUSIP #085275A62	Bernalillo Cnty N Mex	AA1		0.950%	267,198		(2,319)	2,319	(1,649)	265,549	267,266	(109)	265,440	3,865	02/01/18	N
CUSIP #094275GD0	Blooming Grove TX ISD / Z-CPN	Aaa		1.500%	138,242		-	-	509	138,751	138,484	(414)	138,337	-	08/15/18	N
CUSIP #0947972F3	Bloomington MN Indep Sch	AA+		1.387%	109,802		(344)	344	37	109,839	109,613	(589)	109,250	573	02/01/19	N
CUSIP #0947972G1	Bloomington MN Indep Sch	AA+		1.690%	394,193		(1,580)	1,580	87	394,280	393,598	(3,009)	391,271	2,633	02/01/20	N
CUSIP #106241UX8	Brazosport TX Indep Sch Dis	Aa2		1.899%	525,710		(4,688)	4,688	(2,238)	523,472	522,940	(6,237)	517,235	7,083	08/15/20	N
CUSIP #113835L75	Brooklyn Center Minn-PURCH	AA		2.100%	158,088		(1,163)	1,163	(331)	157,757	158,875	(274)	157,483	1,938	02/01/20	N
CUSIP #114889WH7	Broward County FL	AAA		1.270%	176,159		(1,750)	1,750	(1,159)	175,000	176,346	-	175,000	3,500	01/01/18	N
CUSIP #235308QJ5	Dallas TX ISD GO BABS	AAA		1.680%	206,798		(2,125)	2,125	(1,238)	205,560	206,950	(488)	205,072	3,211	02/15/19	N
CUSIP #248775M88	Denton Cnty TX	AAA		1.120%	479,450		(1,964)	1,964	(622)	478,828	474,288	(6,901)	471,927	3,623	07/15/19	N
CUSIP #276540A50	Estrn Al Comnty Cig Dist	Aa1		1.150%	504,497		(2,125)	2,125	(675)	503,822	499,790	(6,532)	497,290	708	06/01/19	N
CUSIP #373384RQ1	Georgia St	AAA		1.460%	304,464		(2,228)	2,228	(1,116)	303,348	304,371	(786)	302,562	2,228	10/01/18	N
CUSIP #381460SQ8	Goldsboro NC	AA-		1.385%	169,954		(574)	574	15	169,969	169,475	(540)	169,429	1,058	07/15/18	N
CUSIP #414005RY6	Harris Cnty TX	AAA		1.190%	252,358		(1,045)	1,045	(295)	252,063	249,878	(3,475)	248,588	1,045	10/01/19	N
CUSIP #414005RN0	Harris County TX Road	AAA		2.020%	158,553		(1,500)	1,500	(713)	157,840	158,820	(794)	157,046	1,500	10/01/20	N
CUSIP #421110N29	Hays Tex Cons ISD	AAA		2.050%	-	677,424	(11,711)	1,636	(934)	666,415	-	(1,911)	664,504	11,711	08/15/20	N
CUSIP #46246KH88	Iowa St Fin Auth Revenue	AAA		1.500%	284,518		(2,358)	2,358	(1,298)	283,220	283,080	(2,745)	280,475	3,930	08/01/19	N
CUSIP #463777Q70	Irving TX	AAA		2.147%	947,559		(7,394)	7,394	(2,374)	945,185	952,897	(2,807)	942,378	22,263	09/15/21	N
CUSIP #463813VP7	Irving TX Indep Sch Dist	AAA		1.500%	280,573		(2,063)	2,063	(1,015)	279,558	280,343	(1,085)	278,473	3,117	02/15/19	N
CUSIP #496443EU2	Kingsport Tenn	AA		1.100%	253,492		(2,813)	2,813	(2,095)	251,397	252,768	(394)	251,003	3,750	03/01/18	N
CUSIP #5288283S3	Lewisville TX ISD GO	AAA		1.280%	101,451		(750)	750	(416)	101,035	101,756	(88)	100,947	1,133	08/15/18	N
CUSIP #534366BS7-MATURED	Lincoln NE Haymarket G/O	AAA		0.950%	100,413		(100,617)	617	(413)	-	100,428	-	-	-	12/15/17	N
CUSIP #534366AQ2	Lincoln W Haymarket NE	AAA		2.296%	607,639		(5,933)	5,933	(2,535)	605,104	610,612	(2,910)	602,194	1,055	12/15/21	N
CUSIP #5458964J8	Loudoun Cnty VA	AAA		1.292%	515,564		(5,000)	5,000	(3,336)	512,228	514,585	(3,853)	508,375	1,667	12/01/18	N
CUSIP #5458967A4	Loudoun Cnty VA	AAA		2.050%	500,810		(2,630)	2,630	(64)	500,747	504,020	(3,107)	497,640	877	12/01/20	N
CUSIP #581646Z25	McKinney Tx Tax Rev	AAA		1.500%	150,533		(721)	721	(153)	150,380	150,362	(369)	150,011	1,089	08/15/18	N



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)	9/30/17			QTD		12/31/17	9/30/17	Market Adj	12/31/17			
CUSIP #586145XE9	Memphis TN	AA		1.301%	101,938		(979)	979	(646)	101,292	101,577	(356)	100,936	1,958	07/01/18	N
CUSIP #591852UX4	Metropolitan Council MN	AAA		1.050%	400,901		(1,300)	1,300	(246)	400,655	399,256	(1,971)	398,684	1,733	09/01/18	N
CUSIP #60412AFM0	Minnesota St	AA+		1.310%	752,492		(2,625)	2,625	(162)	752,330	734,520	(23,045)	729,285	4,375	08/01/21	N
CUSIP #605581CL9	Mississippi St	AA		0.990%	504,371		(2,188)	2,188	(937)	503,434	501,570	(4,074)	499,360	729	12/01/18	N
CUSIP #6136646A4	Montgomery Cnty Tenn	AA+		1.300%	504,383		(2,063)	2,063	(424)	503,959	496,535	(10,464)	493,495	1,375	05/01/20	N
CUSIP #605581HH3	MS State	AA		2.100%	515,295		(3,594)	3,594	(918)	514,377	514,515	(5,692)	508,685	1,198	12/01/21	N
CUSIP #628560RU0	Myrtle Beach SC	AA		1.710%	272,953		(1,988)	1,988	(823)	272,130	270,348	(2,530)	269,600	2,650	03/01/20	N
CUSIP #678554BM7	Oklahoma City OK	AAA		1.260%	704,016		(6,900)	6,900	(4,672)	699,344	702,751	(1,616)	697,728	13,800	07/01/18	N
CUSIP #701060GJ8	Parker County TX	AA		1.400%	332,312		(1,931)	1,931	(771)	331,541	326,531	(7,162)	324,379	2,918	02/15/20	N
CUSIP #759136RR7-MATURED	Regl Transprt Dis CO	AAA		1.000%	375,311		(375,625)	625	(311)	-	375,199	-	-	-	11/01/17	N
CUSIP #837545KA9	S Dakota St Conservancy	AAA		1.620%	251,341		(1,200)	1,200	(183)	251,158	250,723	(1,850)	249,308	2,000	08/01/19	N
CUSIP #795676QK4	Salt Lake Cnty UT	AAA		1.197%	1,005,045		(3,750)	3,750	(740)	1,004,305	999,100	(10,085)	994,220	667	06/15/19	N
CUSIP #796237RH0	San Antonio Tex	AAA		1.600%	539,227		(7,525)	7,525	(5,349)	533,878	539,095	(2,813)	531,065	12,542	08/01/19	N
CUSIP #796269TS7	San Antonio TX ISD	AAA		1.250%	204,795		(2,017)	2,017	(1,374)	203,421	204,500	(561)	202,860	3,047	08/15/18	N
CUSIP #88213AEG6	Texas A & M Univ Revs	AAA		1.720%	604,310		(2,892)	2,892	(297)	604,013	597,276	(11,639)	592,374	1,478	05/15/21	N
CUSIP #882722J69	Texas St	AAA		1.277%	1,037,352		(7,985)	7,985	(4,669)	1,032,683	1,028,830	(13,063)	1,019,620	7,985	10/01/19	N
CUSIP #88213AHH1	Texas St A & M Univ Revenue	AAA		2.229%	75,000		(418)	418	-	75,000	75,443	(226)	74,774	214	05/15/21	N
CUSIP #914713K27-MATURED	Univ of N Carolina	AAA		0.750%	350,328		(350,768)	768	(328)	-	350,014	-	-	-	12/01/17	N
CUSIP #917542QW5	Utah St	AAA		1.600%	893,657		(6,936)	6,936	(3,380)	890,277	890,776	(6,809)	883,468	13,872	07/01/19	N
CUSIP #930863P82	Wake County NC G.O.	AAA		1.200%	100,907		(1,000)	1,000	(680)	100,227	101,021	(21)	100,206	1,667	02/01/18	N
CUSIP #969887S58	Williamson Cnty TX	AAA		2.000%	1,003,639		(5,283)	5,283	(270)	1,003,369	1,008,500	(8,819)	994,550	7,982	02/15/21	N
					20,959,647	677,424	(972,152)	137,077	(58,294)	20,743,702	20,865,966	(199,680)	20,544,022	192,241		
												-				
					232,694,653	24,704,002	(24,808,987)	950,882	(68,737)	233,471,813	231,879,043	(1,765,332)	231,706,481	770,869		



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

Fund Number	Fund Name	Book Value 12/31/17	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
001	General	176,385,801	702,578	76.125%
499	Permanent Improvements	8,940,508	35,616	3.859%
		<u>185,326,309</u>	<u>738,194</u>	<u>79.984%</u>
<u>Special Revenue Funds</u>				
010	Road and Bridge	34,114,357	135,883	14.723%
040	Health Care Foundation	2,175,537	8,666	0.939%
		<u>36,289,894</u>	<u>144,549</u>	<u>15.662%</u>
<u>Debt Service Funds</u>				
399	Debt Service Fund	10,090,265	40,193	4.355%
		<u>10,090,265</u>	<u>40,193</u>	<u>4.355%</u>
	Rounding Difference	3	(9)	
	SubTotal Non-Operating Investments (Excluding Fiduciary Funds) {Market Value}	<u>231,706,471</u>	<u>922,927</u>	<u>100.00%</u>
<u>Market Adjustment *</u>				
	Federal Agency Bonds	(1,565,659)		
	Municipal Bonds	(199,683)		
		<u>(1,765,342)</u>		
Total Book Value as of 12/31/17		233,471,813		
<u>Fiduciary (Agency) Funds</u>				
731	County Clerk - Trust	3,990,918		
736	District Clerk - Trust	1,462,494		
750	Tax Assessor/Collector	4,525,423		
		<u>9,978,835</u>		
	Total Consolidated Book Value (Excluding Market Adjustment)	<u><u>243,450,648</u></u>		

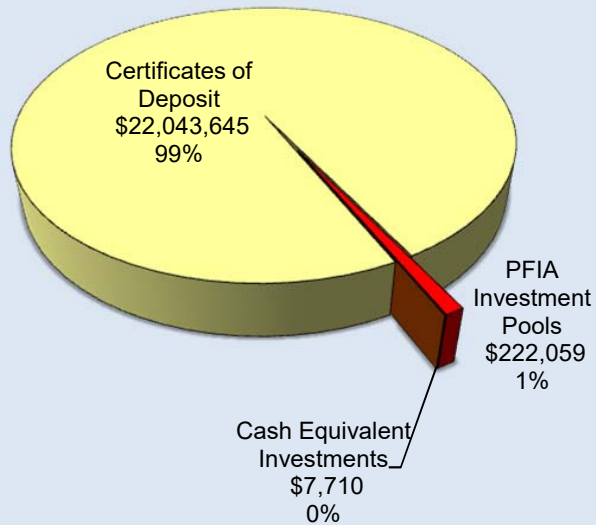
* Note: Market Adjustments are calculated using Market Values as shown on ANB Statements



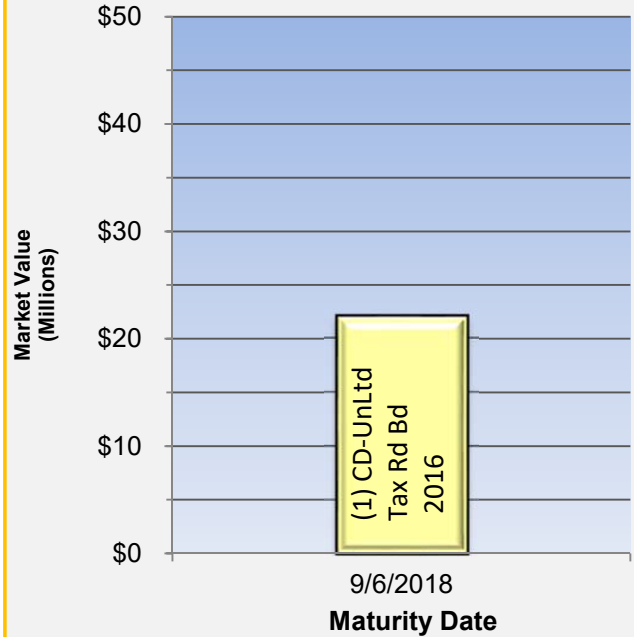
Collin County, Texas
QUARTERLY INVESTMENT REPORT
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CAPITAL PROJECTS GROUP

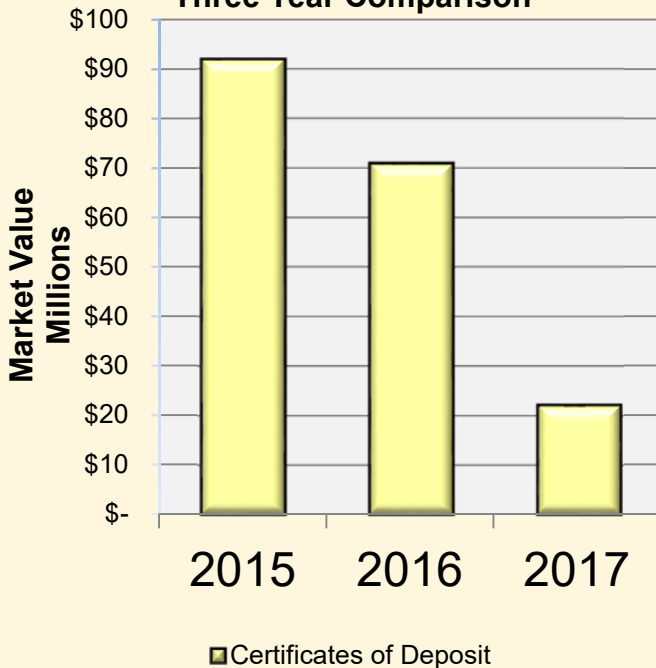
**Capital Projects Investments
by Type at Quarter End**



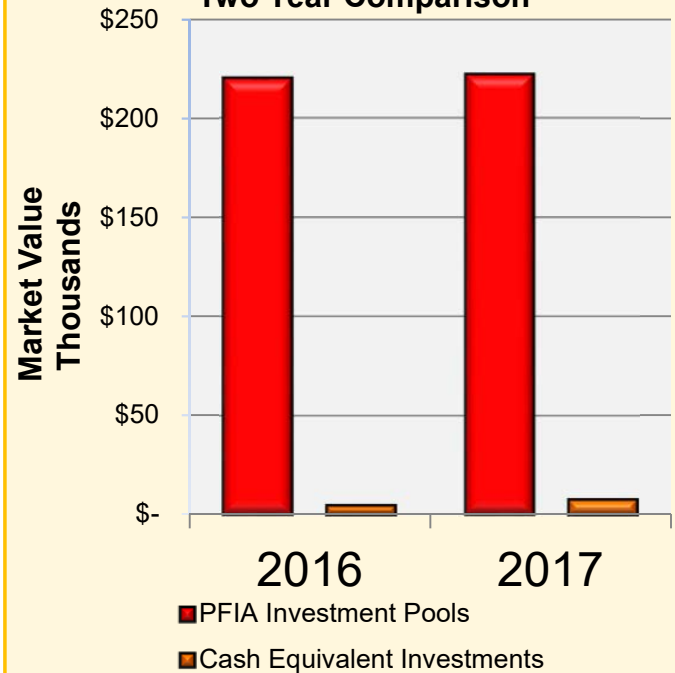
**Capital Projects Investments
Certificates of Deposit
Maturity Distribution Schedule**



**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 December 31, 2017

CAPITAL PROJECTS
Investment Details

<u>CAPITAL PROJECTS GROUP</u>	<u>Yield to Maturity (YTM)</u>	<u>Beginning Book Value 9/30/17</u>	<u>Increases</u>	<u>Decreases</u>	<u>Interest Earned QTD</u>	<u>Ending Book Value 12/31/17</u>	<u>Beginning Market Value 9/30/17</u>	<u>Ending Market Value 12/31/17</u>	<u>Interest Accrued</u>	<u>Maturity Date</u>
<u>PFIA Investment Pools</u>										
TexasTERM DL	1.117%	221,434	-	-	625	222,059	221,434	222,059	-	N/A
		221,434	-	-	625	222,059	221,434	222,059	-	
<u>Cash Equivalent Investments</u>										
Legacy Texas Bank MMA	1.236%	7,686	-	-	24	7,710	7,686	7,710	-	N/A
		7,686	-	-	24	7,710	7,686	7,710	-	
<u>Certificates of Deposit</u>										
Legacy Texas Bank										
CD #60050001194-471	0.820%	16,994,777			35,150	17,029,927	16,994,777	17,029,927	-	09/06/18
CD #60050001194-440	0.820%	5,003,370			10,348	5,013,718	5,003,370	5,013,718	-	09/06/18
		21,998,147	-	-	45,498	22,043,645	21,998,147	22,043,645	-	
		22,227,267	-	-	46,147	22,273,414	22,227,267	22,273,414	-	



Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending December 31, 2017

CAPITAL PROJECTS
Schedule of Investments by Fund

Fund Number	Fund Name	Book Value 12/31/17	Interest Earned YTD	% of Total Invested
<u>Capital Project Funds</u>				
437	Unlmt Tax Road Bond 2013	4,894	6	0.022%
439	UnLtd Tax Road Bd 2014	221,964	460	0.997%
440	UnLtd Tax Road Bd 2015	5,012,348	10,384	22.504%
471	Tax Notes 2006	17,034,208	35,292	76.478%
	Total Capital Projects Investments	22,273,414	46,142	100.00%
	Rounding Difference	-	4	
Total Book Value as of 12/31/17		22,273,414	46,146	