



COLLIN COUNTY

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

To: Commissioners Court
From: Linda Riggs – County Auditor
Date: April 19, 2021
Re: Investment Report – 1st Quarter (FY 2021)

On December 31, 2020, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$855,116,576. 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 six separate PFIA investment pools (LOGIC, Texas Class, Texas FIT, Texas TERM, TexPool and TexSTAR), as well as by purchasing Certificates of Deposit, Federal Agency Bonds, US Treasuries, Municipal Bonds and other cash equivalent investments.

The weighted average maturity (WAM) for investments was 0.316 years, and weighted yield to maturity (YTM) was 0.410%, which compares to 0.361 WAM and 1.946% YTM for prior year 1st quarter.

During the FY2021 1st quarter, our overnight pools and cash equivalent investments experienced a seasonal decrease from the prior quarter by \$29,843,537, due primarily to the timing of property tax receipts.

Certificates of Deposit experienced a decrease of \$5,311,924. CD activity consisted of three (3) maturities, and one (1) purchase.

Bonds experienced a decrease of \$4,713,809. Bond investment activity during the quarter consisted of two (2) bonds called, four (4) bonds matured, and three (3) bonds purchased.

The total interest earned for all investments during this quarter totaled \$864,539.

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, 2020

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 12/31/2019	Beginning Market Value 9/30/2020	Ending Market Value 12/31/2020	Prior Year Market Value 12/31/2019	Beginning Market Value 9/30/2020	Ending Market Value 12/31/2020	Prior Year Market Value 12/31/2019	Beginning Market Value 9/30/2020	Ending Market Value 12/31/2020	Prior Year Market Value 12/31/2019	Beginning Market Value 9/30/2020	Ending Market Value 12/31/2020
Cash in Bank	35,536,033	58,372,999	96,540,290							35,536,033	58,372,999	96,540,290
PFIA Investment Pools	118,065,490	143,006,273	132,258,732	729,235	733,090	733,279	267,056,025	400,437,925	376,378,967	385,850,750	544,177,288	509,370,978
Cash Equivalent Investments	6,610,812	2,695	2,698	82,435,856	107,348,379	112,311,149	-	-	-	89,046,668	107,351,074	112,313,847
Certificates of Deposit	-	-	-	51,957,476	48,400,599	43,088,675	-	-	-	51,957,476	48,400,599	43,088,675
Federal/Agency Bonds				98,991,915	77,836,925	72,649,711				98,991,915	77,836,925	72,649,711
Municipal Bonds				21,207,370	20,679,670	21,153,075				21,207,370	20,679,670	21,153,075
TOTALS	160,212,335	201,381,967	228,801,720	255,321,852	254,998,663	249,935,889	267,056,025	400,437,925	376,378,967	682,590,212	856,818,555	855,116,576

Annualized Yield	1.972%	0.303%	0.172%	1.939%	1.144%	1.012%	1.825%	0.276%	0.146%	1.892%	0.551%	0.432%
Weighted Yield To Call	1.906%	0.296%	0.182%	2.239%	1.076%	0.933%	1.820%	0.274%	0.142%	2.002%	0.533%	0.409%
Weighted Yield To Maturity	1.906%	0.296%	0.182%	2.096%	1.074%	0.935%	1.820%	0.274%	0.142%	1.946%	0.532%	0.410%
Weighted Average Maturity	0.004	0.002	0.003	0.909	1.044	0.958	0.004	0.003	0.003	0.361	0.334	0.316

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:

Linda Riggs, County Auditor

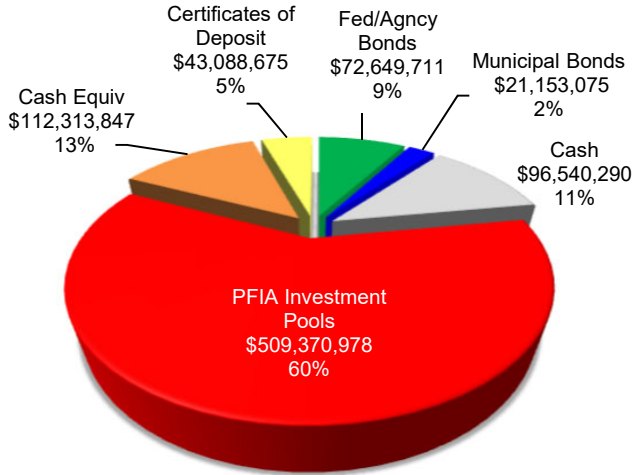
Monika Arris, Budget Director



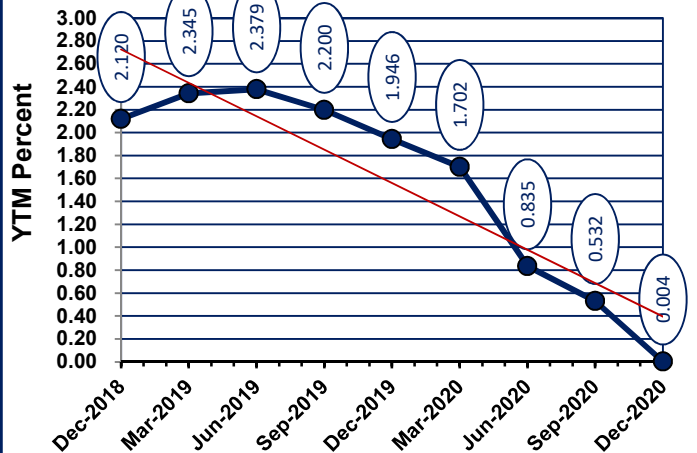
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TOTAL PORTFOLIO

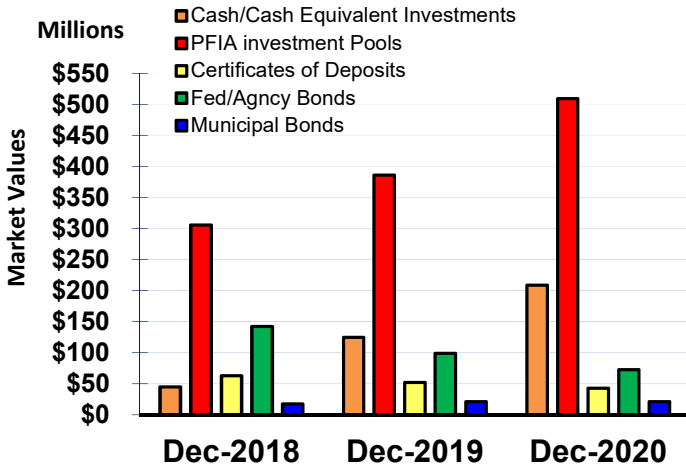
Portfolio Composition by Type



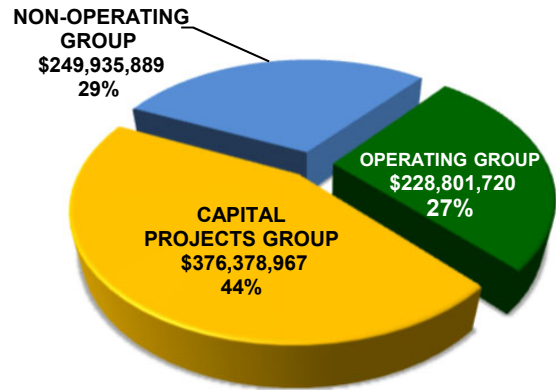
Portfolio Weighted YTM 2 Year Trend



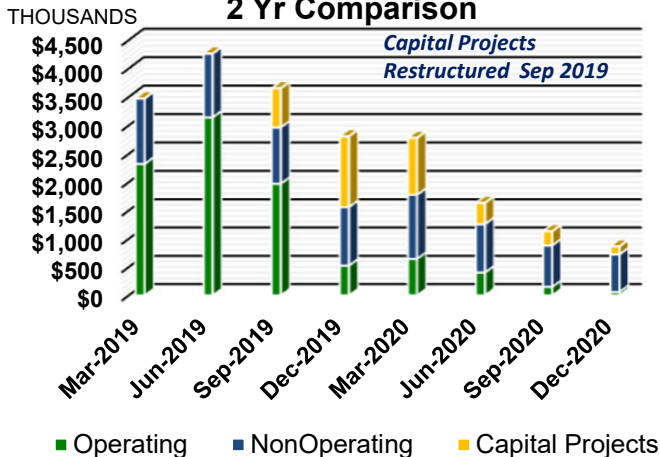
Portfolio Position by Type 3 Yr Comparison



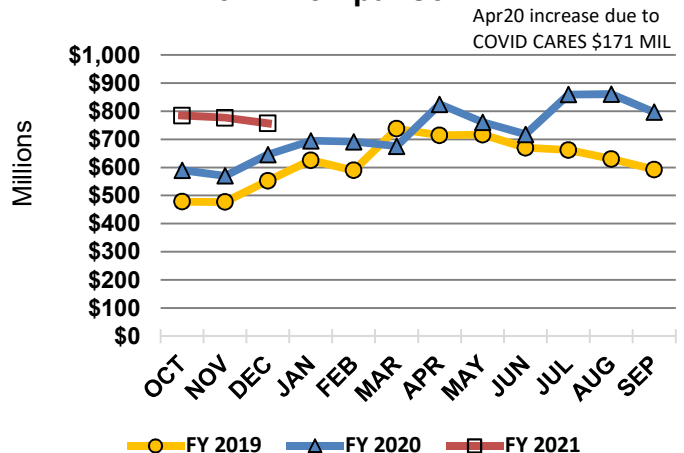
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings during Quarter 2 Yr Comparison



Total Portfolio 3 Yr Comparison





Collin County, Texas
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TOTAL PORTFOLIO
Summary Statement by Pooled Fund Group

Description	Ending Market Value	Percentage of Portfolio	Avg Monthly Yields October-2020	Avg Monthly Yields November-2020	Avg Monthly Yields December-2020
TexPool	64,998,485	8.568%	0.134%	0.123%	0.091%
TexSTAR	57,866,410	7.628%	0.115%	0.094%	0.068%
Texas CLASS	234,407,134	30.901%	0.156%	0.143%	0.155%
LOGIC	98,194,293	12.945%	0.189%	0.159%	0.150%
Texas TERM	2,833,867	0.374%	0.120%	0.100%	0.090%
Texas FIT	51,070,789	6.732%	0.270%	0.250%	0.250%
ICS American National Bank	2,698	0.000%	0.350%	0.350%	0.350%
ICS Farmer's Bank & Trust	17,179,775	2.265%	1.250%	1.250%	1.250%
CE American National Bank-CUS	93,635,051	12.344%	0.090%	0.100%	0.100%
CE American National Bank-SEA	1,496,323	0.197%	0.140%	0.140%	0.160%
* Certificates of Deposit	43,088,675	5.680%	1.653%	1.653%	1.653%
* Federal Agency Bonds	57,336,750	7.558%	1.298%	1.298%	1.298%
* US Treasuries	15,312,961	2.019%	2.684%	2.684%	2.684%
* Municipal Bonds	21,153,075	2.789%	1.955%	1.955%	1.955%
	758,576,286	100.000%	0.743%	0.736%	0.732%

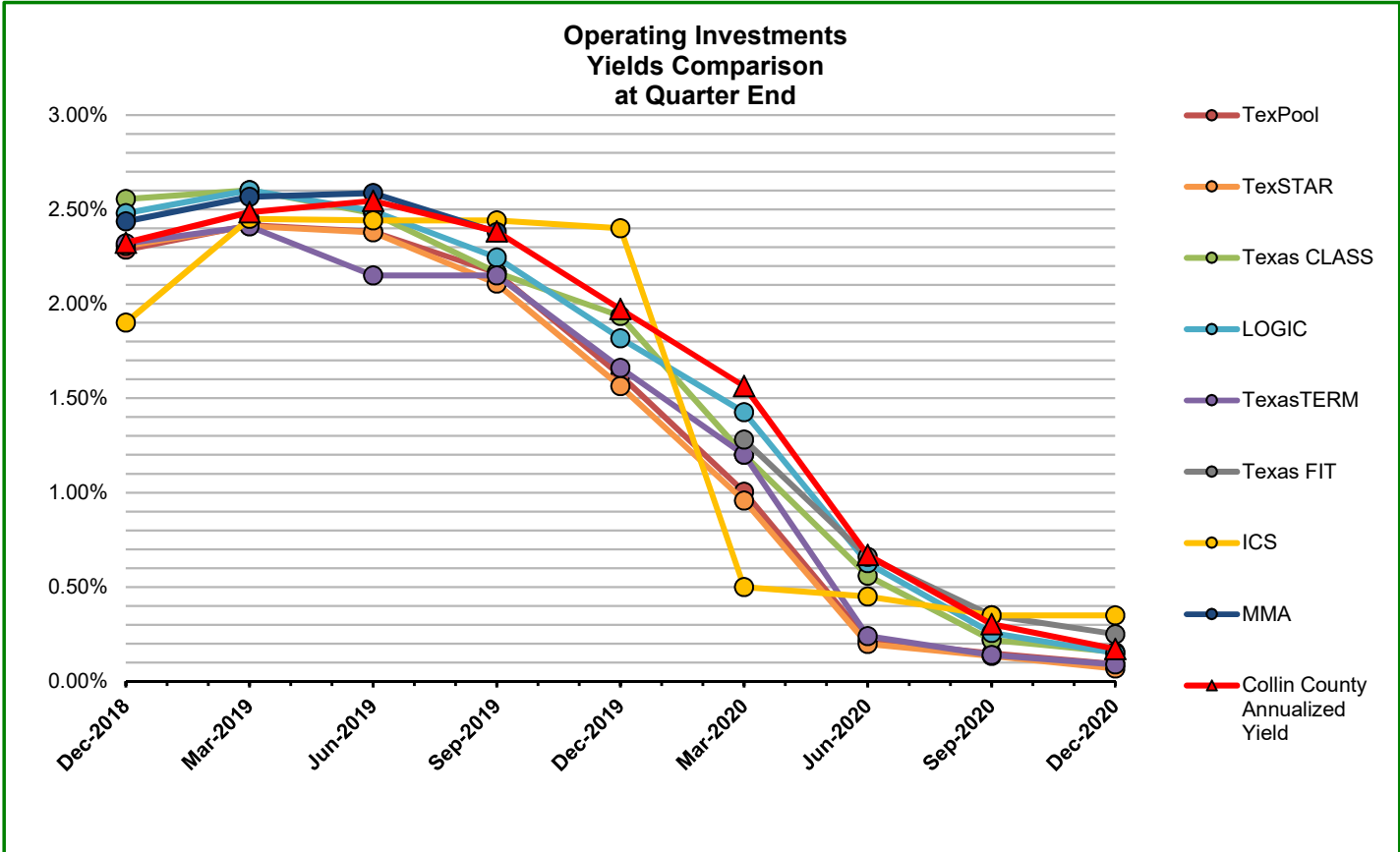
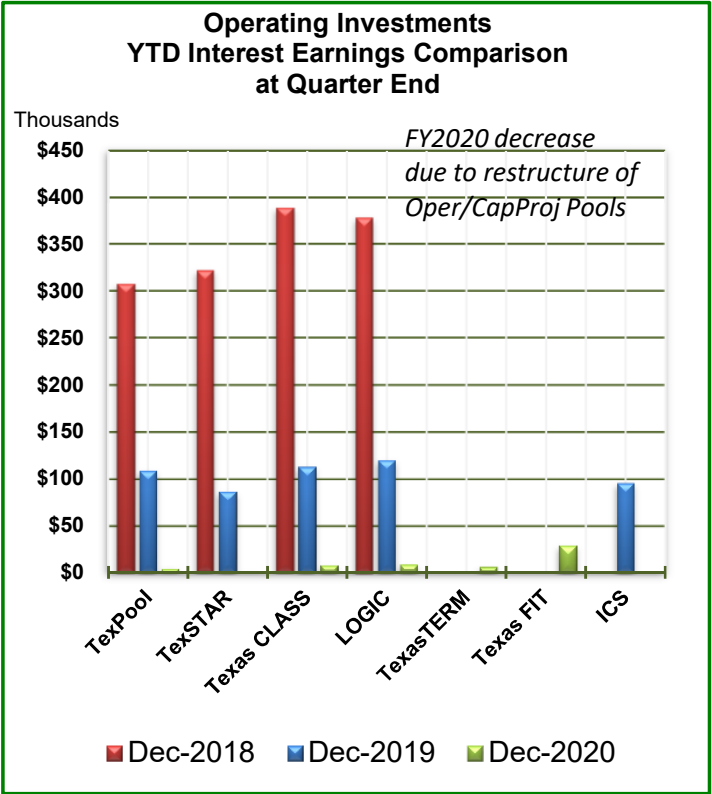
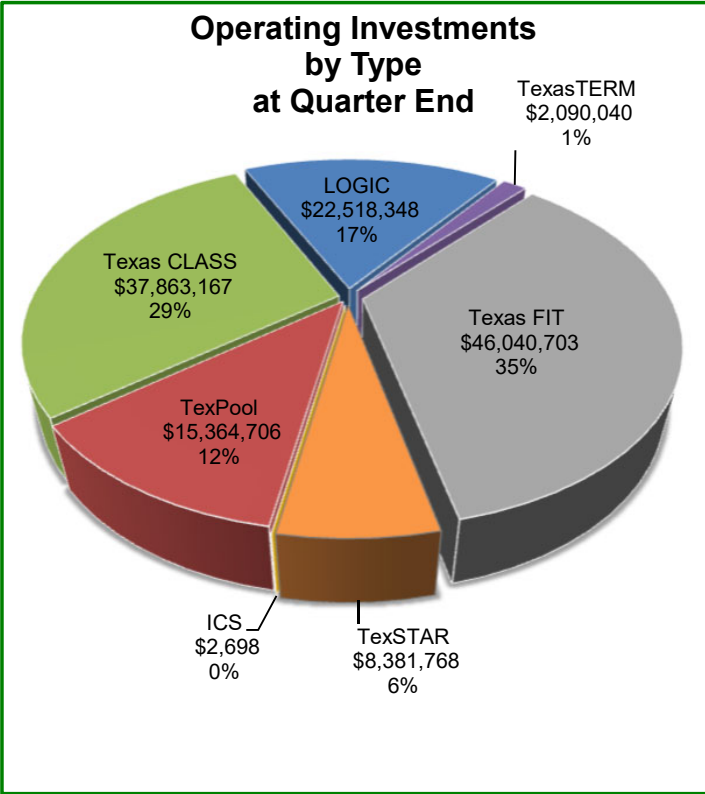
* Avg Monthly Yields are calculated by averaging YTM. Since Collin County Investment Policy maximum term limit is five years, yeilds may include rates from 12/31/2015 - 12/31/2020.

POOLED FUND GROUP	Beginning Book Value 09/30/2020	Increases	Decreases	Interest Earned QTD	Amortization / Accretion	Ending Book Value 12/31/2020	Beginning Market Value 09/30/2020	Unrealized Gain / (Loss) Market Adj	Ending Market Value 12/31/2020	Accrued Interest 12/31/2020
Operating Group										
PFIA Investment Pools	143,006,273	36,649,500	(47,458,000)	60,959	-	132,258,732	143,006,273	-	132,258,732	-
Cash Equivalent Investments	2,695	-	-	3	-	2,698	2,695	-	2,698	-
Sub-Total	143,008,968	36,649,500	(47,458,000)	60,962	-	132,261,430	143,008,968	-	132,261,430	-
Non-Operating Group										
PFIA Investment Pools	733,090	-	-	189	-	733,279	733,090	-	733,279	-
Cash Equivalent Investments	107,348,379	11,060,720	(6,175,236)	77,286	-	112,311,149	107,348,379	-	112,311,149	8,057
Certificates of Deposit	48,400,599	2,500,062	(7,994,255)	182,269	-	43,088,675	48,400,599	-	43,088,675	-
Federal/Agency Bonds	76,582,807	5,000,000	(10,260,206)	262,606	22,822	71,608,029	77,836,925	1,041,682	72,649,711	233,987
Municipal Bonds	20,164,621	1,158,990	(790,185)	140,185	(40,712)	20,632,899	20,679,670	520,176	21,153,075	157,104
Sub-Total	253,229,496	19,719,772	(25,219,882)	662,535	(17,890)	248,374,031	254,998,663	1,561,858	249,935,889	399,148
Capital Projects Group										
PFIA Investment Pools	400,437,925	5,077,000	(29,277,000)	141,042	-	376,378,967	400,437,925	-	376,378,967	-
Sub-Total	400,437,925	5,077,000	(29,277,000)	141,042	-	376,378,967	400,437,925	-	376,378,967	-
Grand Totals:	796,676,389	61,446,272	(101,954,882)	864,539	(17,890)	757,014,428	798,445,556	1,561,858	758,576,286	399,148



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OPERATING GROUP





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OPERATING
Investment Details

<u>OPERATING GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 09/30/2020	Increases	Decreases	Interest Earned QTD	Ending Book Value 12/31/2020	Beginning Market Value 09/30/2020	Ending Market Value 12/31/2020	Accrued Interest	Maturity Date
<u>PFIA Investment Pools</u>										
TexPool	0.116%	19,121,826	-	(3,762,000)	4,880	15,364,706	19,121,826	15,364,706	-	N/A
TexSTAR	0.092%	7,336,008	1,278,000	(234,000)	1,760	8,381,768	7,336,008	8,381,768	-	N/A
Texas CLASS	0.151%	17,967,106	35,371,500	(15,484,000)	8,561	37,863,167	17,967,106	37,863,167	-	N/A
LOGIC	0.166%	22,508,916	-	-	9,432	22,518,348	22,508,916	22,518,348	-	N/A
TexasTERM DL	0.103%	30,061,240	-	(27,978,000)	6,800	2,090,040	30,061,240	2,090,040	-	N/A
Texas FIT	0.257%	46,011,177	-	-	29,526	46,040,703	46,011,177	46,040,703	-	N/A
		143,006,273	36,649,500	(47,458,000)	60,959	132,258,732	143,006,273	132,258,732	-	
<u>Cash Equivalent Investments</u>										
American National Bank ICS	0.350%	2,695	-	-	3	2,698	2,695	2,698	-	N/A
		2,695	-	-	3	2,698	2,695	2,698	-	
TOTAL OPERATING INVESTMENTS		143,008,968	36,649,500	(47,458,000)	60,962	132,261,430	143,008,968	132,261,430	-	



Collin County, Texas
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OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 12/31/2020	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	28,188,033	22,746	21.312%
0002	Housing Finance Corp	35,070	14	0.027%
0003	Records Archive Fund	13,641,259	-	*
0005	Dis Cts Rec Tech Fund	803,470	-	*
0499	Permanent Improvements	864	72	0.001%
		42,668,696	22,832	32.261%
<u>Special Revenue Funds</u>				
0029	Courthouse Security	1,287,977	-	*
1010	Road and Bridge	8,015,768	3,032	6.061%
1011	Farm and Market	21,734	9	0.016%
1012	Lateral Road	1,201,743	512	0.909%
1013	Judicial Appellate	330,171	137	0.250%
1015	Court Reporters	201,333	-	*
1021	Law Library	3,819,381	-	*
1025	Co Clrk Rec Mgmt & Pres	10,982,498	-	*
1026	Dist Clrk Rec Mgmt & Pres	68,399	-	*
1028	Justice Court Tech Fund	888,677	-	*
1031	Economic Development 2001	262,237	114	0.198%
1033	Contract Elections	1,757,768	829	1.329%
1036	Sheriff Forfeiture	42,765	19	0.032%
1037	DA State Forfeiture	930,921	394	0.704%
1038	DA Service Fee	247,790	-	*
1039	Meyers Park Foundation	2,116	2	0.002%
1040	Health Care Foundation	8,134,451	3,198	6.150%
1044	County Rec Mgmt & Pres	357,651	-	*
1046	Juvenile Case Manager Fnd	461,262	-	*
1047	Court Initiated Guardnshp	463,270	-	*
1049	DA Pretrial Intervntn Prg	983,135	-	*
1050	Specialty Court	114,202	-	*
1051	SCAAP	518,257	224	0.392%
1052	Cty Crts Technology Fund	483,884	-	*
1053	Dis Cts Technology Fund	441,054	-	*
1054	Probate Contributions Fnd	736,966	308	0.557%
1055	CCLC Court Rec Presrvtn	604,066	-	*
1056	Dis Clrk Crt Rec Presrvtn	731,466	-	*
1057	DA Apportionment	127,630	46	0.096%
1058	Justice Crt Bldg Security	282,442	-	*
1060	DA Federal Treasury Forf	1,731,900	756	1.309%
1065	Sheriff Forfeiture Fed	157,651	71	0.119%
1066	SO Treasury Forfeiture	219,144	95	0.166%
1067	Trails Blue Ridge Sp Rd Dist	69,012	12	0.052%
1998	Veterans Court	12,291	5	0.009%
		46,691,012	9,763	35.301%



Collin County, Texas
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OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 12/31/2020	Interest Earned YTD	% of Total Invested
<u>Grant Funds</u>				
2127	Coronavirus Relief Fund	2,880	17,089	0.002%
2128	HAVA Cares	739	-	0.001%
2129	Chapter 19 Cares	8,790	16	0.007%
2198	LEOSE Education	127,485	55	0.096%
2586	RTR Frontier Parkway	3,998,303	1,731	3.023%
		4,138,197	18,891	3.129%
<u>Debt Service Fund</u>				
3001	Debt Service Fund	16,438,787	1,430	12.429%
		16,438,787	1,430	12.429%
<u>Internal Service Funds</u>				
5501	Liability Insurance	5,425,272	2,317	4.102%
5502	Workers' Compensation Ins	5,349,257	2,221	4.044%
5504	Unemployment Insurance	1,046,001	452	0.791%
5505	Insurance Claim	41,755	726	0.032%
5601	Flexible Benefit	232,469	-	** 0.176%
5990	Animal Safety Fund	2,545,656	1,026	1.925%
		14,640,410	6,742	11.070%
<u>Other Funds</u>				
5999	CC Toll Road Authority	1,041,381	451	0.787%
6050	Judicial District	2,220,399	853	1.679%
7001	State Fees Agency	3,837,770	-	* 2.902%
7002	Unclaimed Holdings	584,778	-	* 0.442%
		7,684,328	1,304	5.810%
Total Operating Investments		132,261,430	60,962	100.000%
Total Book Value as of 12/31/20		132,261,430	60,962	

Notes

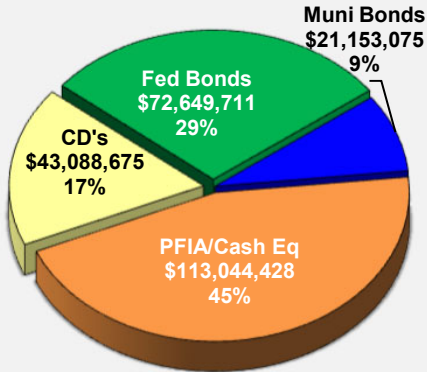
- * Interest is recorded in Fund 001 General Fund
- ** Interest is recorded in Fund 505 Insurance Claim



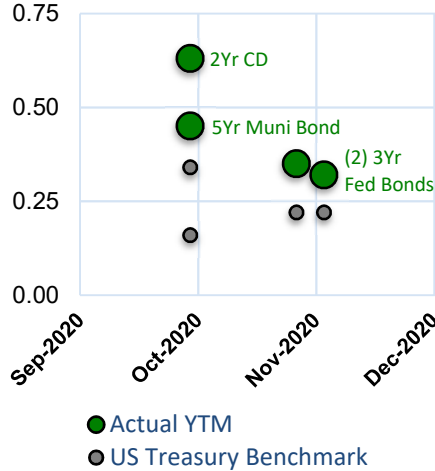
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NON-OPERATING GROUP

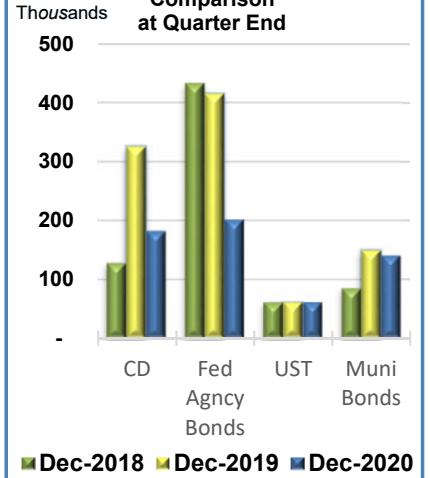
Non-Operating Investments by Type at Quarter End



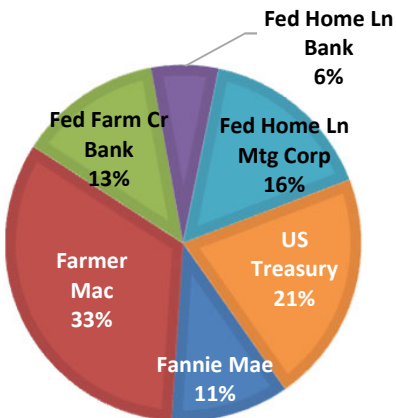
Non-Operating Purchases YTM vs US Treasury



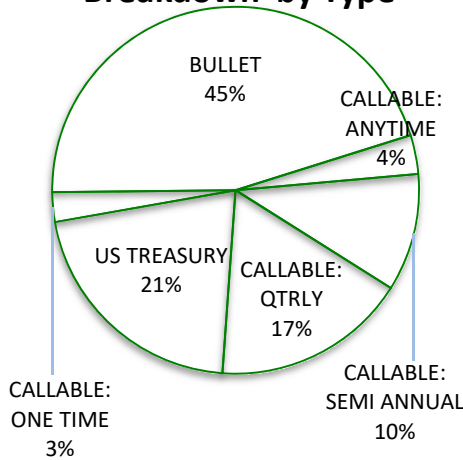
Non-Operating YTD Interest Earnings Comparison at Quarter End



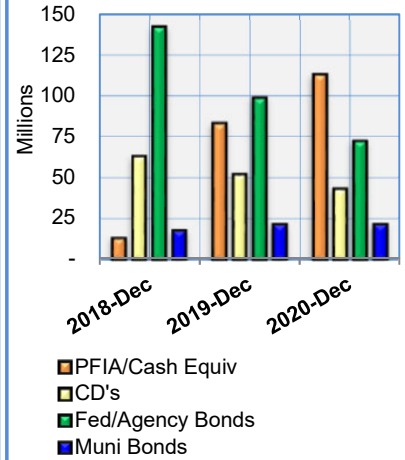
Federal Agency Bonds Breakdown by Issuer



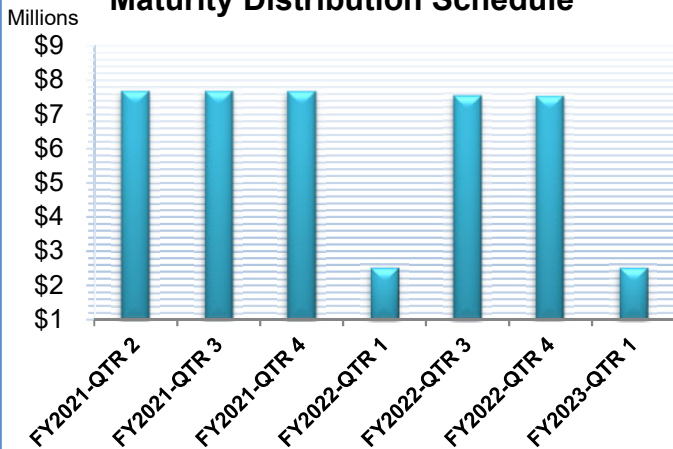
Federal Agency Bonds Breakdown by Type



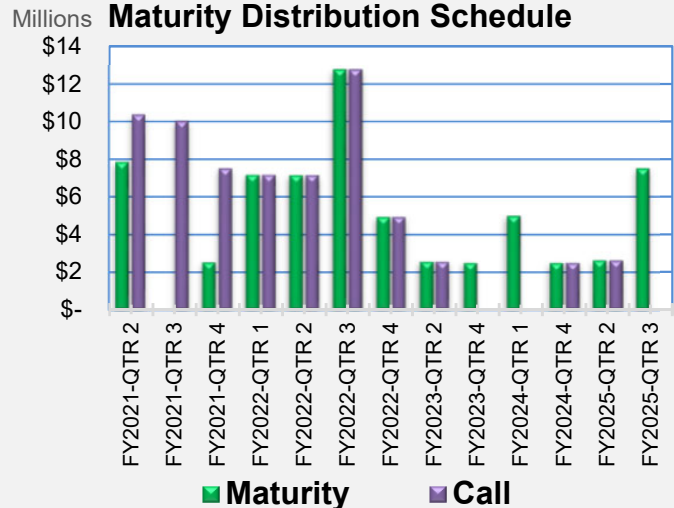
Non-Operating Investments Three Year Comparison as of Quarter End



Non-Operating Cert of Deposit Maturity Distribution Schedule



Non-Operating Fed Agency Bonds Maturity Distribution Schedule





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**NON-OPERATING
 Investment Details**

NON-OPERATING GROUP	Yield to Maturity (YTM)	Beginning Book Value 09/30/2020	Increases	Decreases	Interest Earned QTD	Ending Book Value 12/31/2020	Beginning Market Value 09/30/2020	Ending Market Value 12/31/2020	Accrued Interest	Maturity Date
PFIA Investment Pools										
TexasTERM DL	0.103%	733,090	-	-	189	733,279	733,090	733,279	-	N/A
		733,090	-	-	189	733,279	733,090	733,279	-	
Cash Equivalent Investments										
American National Bank										
Custody Cash Holdings	0.097%	88,307,990	10,303,978	(4,999,552)	22,635	93,635,051	88,307,990	93,635,051	7,846	N/A
Seacap Cash Holdings	0.147%	1,914,654	756,742	(1,175,684)	611	1,496,323	1,914,654	1,496,323	211	N/A
Farmers Bank & Trust ICS	1.250%	17,125,735	-	-	54,040	17,179,775	17,125,735	17,179,775	-	N/A
		107,348,379	11,060,720	(6,175,236)	77,286	112,311,149	107,348,379	112,311,149	8,057	
Certificates of Deposit										
East West Bank										
CD #172423327	1.940%	2,549,243			12,496	2,561,739	2,549,243	2,561,739	-	01/31/2021
CD #172891260	1.930%	2,548,987			12,430	2,561,417	2,548,987	2,561,417	-	02/28/2021
CD #172874946	1.920%	2,548,730			12,365	2,561,095	2,548,730	2,561,095	-	03/31/2021
CD #172707640	1.910%	2,548,474			12,299	2,560,773	2,548,474	2,560,773	-	04/30/2021
CD #172983036	1.910%	2,548,474			12,299	2,560,773	2,548,474	2,560,773	-	05/31/2021
CD #172810142	1.900%	2,548,218			12,233	2,560,451	2,548,218	2,560,451	-	06/30/2021
CD #172340852	1.890%	2,547,962			12,167	2,560,129	2,547,962	2,560,129	-	07/31/2021
CD #172334585	1.880%	2,547,706			12,101	2,559,807	2,547,706	2,559,807	-	08/31/2021
CD #172089101	1.870%	2,547,450			12,035	2,559,485	2,547,450	2,559,485	-	09/30/2021
		22,935,244	-	-	110,425	23,045,669	22,935,244	23,045,669	-	
Farmer's Bank & Trust										
CD #7002617-MATURED	3.430%	2,637,745		(2,644,584)	6,839	-	2,637,745	-	-	10/28/2020
CD #7002233-MATURED	3.430%	2,659,790		(2,674,836)	15,046	-	2,659,790	-	-	11/30/2020
CD #7002286-MATURED	3.430%	2,652,176		(2,674,835)	22,659	-	2,652,176	-	-	12/31/2020
CD #7004336	0.300%	2,501,192			1,871	2,503,063	2,501,192	2,503,063	-	11/03/2021
CD #7004425	0.400%	2,500,000			2,631	2,502,631	2,500,000	2,502,631	-	04/25/2022
CD #7004426	0.400%	2,500,000			2,631	2,502,631	2,500,000	2,502,631	-	05/25/2022
CD #7004200	1.260%	2,509,774			7,830	2,517,604	2,509,774	2,517,604	-	06/08/2022
CD #7004268	0.750%	2,504,678			4,686	2,509,364	2,504,678	2,509,364	-	07/01/2022
CD #7004427	0.400%	2,500,000			2,631	2,502,631	2,500,000	2,502,631	-	08/25/2022
CD #7004481	0.450%	-	2,500,000		1,973	2,501,973	-	2,501,973	-	10/28/2022
		22,965,355	2,500,000	(7,994,255)	68,797	17,539,897	22,965,355	17,539,897	-	
Prosperity Bank										
CD #434000040	0.500%	2,500,000	62		3,047	2,503,109	2,500,000	2,503,109	-	09/29/2022
		2,500,000	62	-	3,047	2,503,109	2,500,000	2,503,109	-	
Total Certificates of Deposit										
		48,400,599	2,500,062	(7,994,255)	182,269	43,088,675	48,400,599	43,088,675	-	



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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	Accrued Interest	Maturity / Call Date	Callable
				(YTC)	(YTM)	09/30/2020			QTD		12/31/2020	09/30/2020	Market Adj	12/31/2020			
Federal/Agency Bonds																	
American National Bank																	
	CUSIP #3133ELWC4-CALLED	Fed Farm Cr Bank	AA+	1.553%	1.191%	2,495,478		(2,496,139)	639	22	-	2,500,574	-	-	-	10/09/2020	Y
	CUSIP #3130AHK93-CALLED	Fed Home Ln Bank	AA+	1.978%	1.978%	2,502,182		(2,509,878)	7,778	(82)	-	2,506,451	-	-	-	11/27/2020	Y
	CUSIP #3135G0F73-MATURED	Fannie Mae	AA+	0.888%		2,502,490		(2,506,146)	6,146	(2,490)	-	2,505,715	-	-	-	11/30/2020	N
	CUSIP #3130A0FA3-MATURED	Fed Home Ln Bank	AA+	1.688%		2,505,307		(2,515,090)	15,090	(5,307)	-	2,513,937	-	-	-	12/23/2020	N
	CUSIP #3132X0EQ0	Farmer Mac	NR	1.550%		1,250,000		(4,844)	4,844	-	1,250,000	1,255,560	1,161	1,251,161	8,396	01/25/2021	N
	CUSIP #3135G0J20	Fannie Mae	AA+	0.942%		2,504,324		(8,594)	8,594	(2,683)	2,501,641	2,512,489	2,968	2,504,609	11,936	02/26/2021	N
	CUSIP #3133EL6P4	Fed Farm Cr Bank	AA+	0.140%	0.140%	2,500,000		(875)	875	-	2,500,000	2,499,640	(770)	2,499,230	214	03/09/2021	Y
	CUSIP #3134G8V48	Fed Home Ln Mtg Corp	AA+	1.719%		1,599,083		(6,400)	6,400	461	1,599,544	1,611,830	6,323	1,605,867	6,471	03/30/2021	N
	CUSIP #31422BXJ4	Farmer Mac	NR	1.350%	1.350%	5,000,000		(16,875)	16,875	-	5,000,000	5,004,029	8,721	5,008,721	16,875	04/01/2021	Y
	CUSIP #31422BXX3	Farmer Mac	NR	1.160%	1.160%	2,500,000		(7,250)	7,250	-	2,500,000	2,503,525	3,715	2,503,715	6,122	04/15/2021	Y
	CUSIP #3134GXDT8	Fed Home Ln Mtg Corp	AA+	0.350%	0.350%	-	2,500,000	(899)	899	-	2,500,000	-	1,079	2,501,079	899	05/24/2021	Y
	CUSIP #3136G4S87	Fannie Mae	AA+	0.650%	0.650%	2,500,000		(4,063)	4,063	-	2,500,000	2,500,266	189	2,500,189	5,597	08/27/2021	Y
	CUSIP #3134GWK96	Fed Home Ln Mtg Corp	AA+	0.300%	0.300%	2,500,000		(1,875)	1,875	-	2,500,000	2,499,618	(382)	2,499,618	2,208	09/15/2021	Y
	CUSIP #3133EHZA4	Fed Farm Cr Bank	AA+	1.790%		2,496,978		(10,375)	10,375	779	2,497,757	2,536,370	29,769	2,527,526	11,643	09/20/2021	N
	CUSIP #3135G0Q89	Fannie Mae	AA+	1.748%		2,490,883		(8,594)	8,594	2,242	2,493,125	2,530,920	30,728	2,523,853	8,021	10/07/2021	N
	CUSIP #313376AV7	Fed Home Ln Bank	AA+	1.780%		1,010,482		(6,950)	6,950	(2,401)	1,008,081	1,028,957	14,119	1,022,200	4,402	11/04/2021	N
	CUSIP #3136G3MY8	Fannie Mae	AA+	1.786%		289,082		(1,088)	1,088	199	289,281	294,705	4,430	293,711	423	11/26/2021	N
	CUSIP #3130AABG2	Fed Home Ln Bank	AA+	1.754%		836,126		(3,914)	3,914	(242)	835,884	851,686	12,442	848,326	1,392	11/29/2021	N
	CUSIP #3134GXDSO	Fed Home Ln Mtg Corp	AA+	0.320%	0.320%	-	2,500,000	(667)	667	-	2,500,000	-	360	2,500,360	667	12/01/2021	Y
	CUSIP #3132X0VM0	Farmer Mac	NR	1.880%		2,500,626		(11,875)	11,875	(118)	2,500,508	2,558,049	46,932	2,547,440	20,188	01/28/2022	N
	CUSIP #3133EG6E0	Fed Farm Cr Bank	AA+	1.865%		2,004,219		(10,150)	10,150	(788)	2,003,431	2,050,160	37,767	2,041,198	16,691	02/03/2022	N
	CUSIP #313378WG2	Fed Home Ln Bank	AA+	1.883%		2,521,261		(15,625)	15,625	(3,680)	2,517,581	2,584,845	53,173	2,570,754	19,097	03/11/2022	N
	CUSIP #3132X0Y88	Farmer Mac	NR	3.005%		2,418,849		(17,506)	17,506	658	2,419,507	2,526,445	91,746	2,511,253	12,060	04/29/2022	N
	CUSIP #3133ELT95	Fed Farm Cr Bank	AA+	0.161%		2,371,649		(1,185)	1,185	(230)	2,371,419	2,371,483	1,332	2,372,751	2,212	07/13/2022	N
	CUSIP #3132X0XS5	Farmer Mac	NR	2.000%		2,500,000		(12,500)	12,500	-	2,500,000	2,588,458	80,088	2,580,088	13,506	09/27/2022	N
	CUSIP #3134GWN2E	Fed Home Ln Mtg Corp	AA+	0.500%		2,500,000		(3,125)	3,125	-	2,500,000	2,500,164	83	2,500,083	4,583	08/19/2024	Y
	CUSIP #31422BRT9	Farmer Mac	NR	1.534%		2,522,023		(10,938)	10,938	(1,294)	2,520,729	2,642,002	114,776	2,635,505	21,632	01/03/2025	N
	CUSIP #31422BU73	Farmer Mac	NR	0.430%		5,000,000		(5,375)	5,375	-	5,000,000	4,990,648	(12,487)	4,987,513	6,331	09/15/2025	N
						61,821,042	5,000,000	(10,198,795)	201,195	(14,954)	56,808,488	62,468,177	528,262	57,336,750	201,116		
Unites States Treasuries																	
American National Bank																	
	CUSIP #912828Q37	US Treasury	NR	2.435%		2,485,934		(7,898)	7,898	7,150	2,493,084	2,514,355	13,526	2,506,610	7,984	03/31/2021	N
	CUSIP #912828WZ9	US Treasury	NR	2.703%		2,464,443		(11,060)	11,060	5,679	2,470,122	2,563,965	84,176	2,554,298	7,493	04/30/2022	N
	CUSIP #912828XR6 #1	US Treasury	NR	2.709%		2,462,363		(11,018)	11,018	5,705	2,468,068	2,567,480	89,452	2,557,520	3,846	05/31/2022	N
	CUSIP #912828XR6 #2	US Treasury	NR	2.898%		2,455,037		(11,018)	11,018	6,815	2,461,852	2,567,480	95,668	2,557,520	3,846	05/31/2022	N
	CUSIP #912828XW5	US Treasury	NR	2.713%		2,460,374		(10,939)	10,939	5,723	2,466,097	2,570,800	94,743	2,560,840	121	06/30/2022	N
	CUSIP #912828Q29	US Treasury	NR	2.644%		2,433,614		(9,478)	9,478	6,704	2,440,318	2,584,668	135,855	2,576,173	9,581	03/31/2023	N
						14,761,765	-	(61,411)	61,411	37,776	14,799,541	15,368,748	513,420	15,312,961	32,871		
Total Federal/Agency Bonds						76,582,807	5,000,000	(10,260,206)	262,606	22,822	71,608,029	77,836,925	1,041,682	72,649,711	233,987		
Municipal Bonds																	
American National Bank																	
	CUSIP #414005RN0-MATURED	Harris County TX Road	Aa2	2.020%		150,000		(150,000)	-	-	-	150,000	-	-	-	10/01/2020	N
	CUSIP #5458967A4-MATURED	Loudoun Cnty VA	AAA	2.050%		500,043		(501,753)	1,753	(43)	-	501,075	-	-	-	12/01/2020	N
	CUSIP #796237T88	San Antonio Tex	AAA	2.050%		270,350		(1,652)	1,652	(263)	270,087	271,904	353	270,440	2,754	02/01/2021	N
	CUSIP #549188RB8	Lubbock TX	AA+	2.110%		100,105		(528)	528	(70)	100,035	100,573	168	100,203	797	02/15/2021	N
	CUSIP #969887S58	Williamson Cnty TX	AAA	2.000%		1,000,401		(5,283)	5,283	(269)	1,000,132	1,005,860	1,668	1,001,800	7,982	02/15/2021	N
	CUSIP #88213ABS3	Texas A & M University	AAA	1.450%		477,824		(2,871)	2,871	(1,135)	476,689	481,484	2,106	478,795	1,468	05/15/2021	N
	CUSIP #88213AEG6	Texas A & M Univ Revs	AAA	1.720%		600,741		(2,892)	2,892	(298)	600,443	606,366	3,289	603,732	1,478	05/15/2021	N
	CUSIP #88213AHH1	Texas St A & M Univ Revenue	AAA	2.229%		75,000		(418)	418	-	75,000	75,936	548	75,548	214	05/15/2021	N



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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	Accrued Interest	Maturity / Call Date	Callable	
			(YTC)	(YTM)	09/30/2020			QTD	12/31/2020	09/30/2020	Market Adj	12/31/2020					
CUSIP #005482W83	Adams & Arapahoe Cntys CO	AA	2.570%	2.880%	504,170		(4,913)	4,913	(894)	503,276	502,710	(2,076)	501,200	1,638	06/01/2021	Y	
CUSIP #882117V76	Texas A & M University	AAA		1.451%	201,416		(1,204)	1,204	(472)	200,944	203,274	1,204	202,148	2,408	07/01/2021	N	
CUSIP #60412AFM0	Minnesota St	AA+		1.310%	750,541		(2,625)	2,625	(162)	750,379	757,125	4,969	755,348	4,375	08/01/2021	N	
CUSIP #5816463J3	McKinney Tex GO	AAA		2.750%	151,280		(1,031)	1,031	(368)	150,912	152,865	1,131	152,043	1,558	08/15/2021	N	
CUSIP #052397FL5	Austin TX	AAA		1.591%	178,704		(1,750)	1,750	(1,010)	177,694	181,144	1,746	179,440	2,333	09/01/2021	N	
CUSIP #052397GD2	Austin TX	AAA		1.591%	204,233		(2,000)	2,000	(1,154)	203,079	207,022	1,995	205,074	2,667	09/01/2021	N	
CUSIP #463777Q70	Irving TX	AAA		2.147%	919,073		(7,394)	7,394	(2,374)	916,699	933,369	11,019	927,718	8,708	09/15/2021	N	
CUSIP #882854YU0	Texas Water Dev Brd	AAA		1.570%	256,166		(1,288)	1,288	(281)	255,885	258,909	2,093	257,978	1,087	10/15/2021	N	
CUSIP #605581HH3	MS State	AA		2.100%	504,282		(3,594)	3,594	(917)	503,365	515,395	8,830	512,195	1,198	12/01/2021	N	
CUSIP #534366AQ2	Lincoln W Haymarket NE	AAA		2.296%	577,222		(5,933)	5,933	(2,534)	574,688	589,792	10,912	585,600	1,055	12/15/2021	N	
CUSIP #094808CB6	Bloomington MN Port Auth	AAA		2.100%	300,972		(1,575)	1,575	(183)	300,789	306,177	4,485	305,274	2,625	02/01/2022	N	
CUSIP #678519B65	Oklahoma City OK	AAA		2.561%	825,000		(5,280)	5,280	-	825,000	847,902	19,586	844,586	7,040	03/01/2022	N	
CUSIP #88213AHJ7	Texas A & M Univ Revs	AAA		1.920%	100,880		(620)	620	(136)	100,744	103,540	2,310	103,054	317	05/15/2022	N	
CUSIP #4095585E9	Hampton VA	AA+		2.030%	181,373		(1,750)	1,750	(831)	180,542	185,134	5,040	185,582	2,333	09/01/2022	N	
CUSIP #678519RQ4	Oklahoma City OK	AAA		2.690%	301,688		(2,250)	2,250	(221)	301,467	313,740	10,863	312,330	3,000	09/01/2022	N	
CUSIP #235416700	Dallas TX Wtrwks & Swr Sys	AAA		2.060%	743,124		(4,842)	4,842	(1,016)	742,108	763,143	23,358	765,466	4,842	10/01/2022	N	
CUSIP #914713N32 #1	Univ of NC at Chapel Hill	AAA		2.568%	637,430		(3,222)	3,222	874	638,304	665,354	25,841	664,145	1,074	12/01/2022	N	
CUSIP #914713N32 #2	Univ of NC at Chapel Hill	AAA		1.880%	25,061		(125)	125	(7)	25,054	26,159	1,015	26,069	42	12/01/2022	N	
CUSIP #73723RSP9	Portsmouth VA	AA		1.754%	515,051		(3,861)	3,861	(1,612)	513,439	524,855	14,916	528,355	6,435	02/01/2023	N	
CUSIP #796237U29	San Antonio Tex	AAA		2.410%	1,010,112		(7,168)	7,168	(1,083)	1,009,029	1,057,220	45,661	1,054,690	11,946	02/01/2023	N	
CUSIP #1845403S9 #1	Clear Creek TX ISD	AAA		2.858%	481,180		(4,097)	4,097	(651)	480,529	502,535	21,780	502,309	6,191	02/15/2023	N	
CUSIP #1845403S9 #2	Clear Creek TX ISD	AAA		2.150%	205,899		(1,725)	1,725	(622)	205,277	215,037	9,305	214,582	2,607	02/15/2023	N	
CUSIP #597851T38	Midlothian TX ISD	AAA	2.650%	3.078%	211,938		(2,500)	2,500	(885)	211,053	217,876	8,173	219,226	3,778	02/15/2023	Y	
CUSIP #604115AW5	Minnesota Pub Facs Auth St	AAA		2.250%	199,868		(2,138)	2,138	(1,021)	198,847	208,261	7,888	206,735	2,850	03/01/2023	N	
CUSIP #586145F58	Memphis TN	AA		3.150%	247,400		(1,686)	1,686	260	247,660	263,543	15,623	263,283	1,686	04/01/2023	N	
CUSIP #7700773U7	Roanoke VA	AA+		3.000%	205,747		(1,500)	1,500	(574)	205,173	210,950	5,097	210,270	1,500	04/01/2023	N	
CUSIP #751091QR3	Raleigh NC	AAA		2.000%	512,757		(3,750)	3,750	(1,196)	511,561	524,235	16,809	528,370	1,250	06/01/2023	N	
CUSIP #401784WZ2	Guilford Cnty NC	AAA		2.720%	210,991		(2,396)	2,396	(970)	210,021	223,534	12,449	222,470	3,993	08/01/2023	N	
CUSIP #052397GX8	Austin Texas ISD	AAA		1.831%	507,234		(2,935)	2,935	(620)	506,614	529,005	21,131	527,745	3,913	09/01/2023	N	
CUSIP #1610692P3	Charlottesville VA	Aaa		0.250%	235,076		(575)	575	(429)	234,647	234,888	(530)	234,117	581	09/15/2023	N	
CUSIP #549188S50	Lubbock TX	AA+		1.823%	1,000,000		(4,558)	4,558	-	1,000,000	1,031,780	38,730	1,038,730	6,887	02/15/2024	N	
CUSIP #88213AEK7	Texas A & M University	AAA		1.640%	258,063		(1,604)	1,604	(557)	257,506	269,293	11,057	268,563	820	05/15/2024	N	
CUSIP #88213AKB0	Texas A & M Univ Revs	AAA		2.200%	1,011,907		(6,373)	6,373	(822)	1,011,085	1,075,810	62,605	1,073,690	3,257	05/15/2024	N	
CUSIP #586145WG5	Memphis TN	AA		2.250%	384,678		(4,424)	4,424	(2,312)	382,366	406,823	23,886	406,252	8,848	07/01/2024	N	
CUSIP #798781XW5	San Marcos TX Cons Indpt Sch	AAA		1.800%	540,164		(5,000)	5,000	(2,620)	537,544	560,905	23,801	561,345	8,333	08/01/2024	N	
CUSIP #447819EA7	Hurst-Euless-Bedford TX ISD	AAA		2.028%	260,003		(1,878)	1,878	(646)	259,357	272,873	13,011	272,368	2,838	08/15/2024	N	
CUSIP #1610692Q1	Charlottesville VA	AAA		0.400%	230,290		(563)	563	(334)	229,956	229,988	82	230,038	569	09/15/2024	N	
CUSIP #4140185L1	Harris County TX	Aaa		0.500%	498,232		(3,612)	3,612	(3,015)	495,217	492,300	(482)	494,735	3,612	10/01/2024	N	
CUSIP #751100MG0	Raleigh NC	AAA		1.385%	171,009		(3,486)	3,486	(1,189)	169,820	172,439	23,217	172,439	4,648	03/01/2025	N	
CUSIP #815853TA4	Seguin TX Indpt Sch Dist	Aaa		0.630%	-	1,158,990	(7,000)	7,000	(5,800)	1,153,190	-	3,030	1,156,220	7,000	08/15/2025	N	
CUSIP #1610692R9	Charlottesville VA	AAA		0.550%	229,943		(563)	563	(250)	229,693	229,568	484	230,177	569	09/15/2025	N	
					20,164,621		1,158,990	(790,185)	140,185	(40,712)	20,632,899	20,679,670	520,176	21,153,075	157,104		
	TOTAL NON-OPERATING INVESTMENTS				253,229,496		19,719,772	(25,219,882)	662,535	(17,890)	248,374,031	254,998,663	1,561,858	249,935,889	399,148		



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NON-OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 12/31/2020	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	187,200,635	500,607	74.899%
0499	Permanent Improvements	8,846,379	22,765	3.539%
		196,047,014	523,372	78.438%
<u>Special Revenue Funds</u>				
1010	Road and Bridge	47,255,741	121,605	18.907%
		47,255,741	121,605	18.907%
<u>Debt Service Funds</u>				
3001	Debt Service Fund	6,633,126	17,069	2.654%
		6,633,126	17,069	2.654%
	SubTotal Non-Operating Investments	249,935,881	662,046	100.000%
<u>Market Adjustment *</u>				
	Federal Agency Bonds	1,041,679		
	Municipal Bonds	520,170		
		1,561,849		
	Total Book Value as of 12/31/20	248,374,032		
<u>Fiduciary (Agency) Funds</u>				
7031	County Clerk - Trust	3,087,193		
7036	District Clerk - Trust	1,839,415		
7080	Tax Assessor/Collector	4,526,984		
		9,453,592		
	Total Consolidated Book Value	257,827,624		
	(Excluding Market Adjustment)			

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

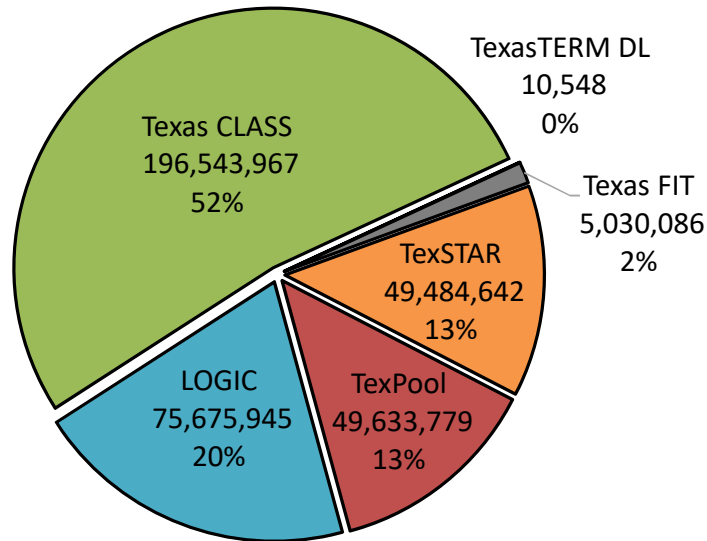


Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending December 31, 2020

CAPITAL PROJECTS
Investment Details

CAPITAL PROJECTS GROUP	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Ending Book Value	Beginning Market Value	Ending Market Value	Accrued Interest	Maturity Date
	(YTM)	09/30/2020			QTD	12/31/2020	09/30/2020	12/31/2020		
PFIA Investment Pools										
TexPool	0.116%	49,619,302	-	-	14,477	49,633,779	49,619,302	49,633,779	-	N/A
TexSTAR	0.092%	49,473,129	-	-	11,513	49,484,642	49,473,129	49,484,642	-	N/A
Texas CLASS	0.151%	225,738,738	-	(29,277,000)	82,229	196,543,967	225,738,738	196,543,967	-	N/A
LOGIC	0.166%	70,569,351	5,077,000	-	29,594	75,675,945	70,569,351	75,675,945	-	N/A
TexasTERM DL	0.103%	10,545	-	-	3	10,548	10,545	10,548	-	N/A
Texas FIT	0.257%	5,026,860	-	-	3,226	5,030,086	5,026,860	5,030,086	-	N/A
		400,437,925	5,077,000	(29,277,000)	141,042	376,378,967	400,437,925	376,378,967	-	
TOTAL CAPITAL PROJECTS INVESTMENTS		400,437,925	5,077,000	(29,277,000)	141,042	376,378,967	400,437,925	376,378,967	-	

Capital Projects - PFIA Investments at Quarter End





Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending December 31, 2020

CAPITAL PROJECTS
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 12/31/2020	Interest Earned YTD	% of Total Invested
Capital Project Funds				
Permanent Improvement Bonds				
4002	Ltd Tax Perm Imp 2000	3,311	4	0.001%
4003	Lmtd Tax P/I Series '01	83,031	30	0.022%
4004	Ltd Tax Perm Imp 2002	587,888	215	0.156%
4005	Ltd Tax Perm Imp 2004	25,020	9	0.007%
4006	Lmtd Tax Perm Imp 2005	22,800	8	0.006%
4007	Lmtd Tax Perm Imp Bds '06	48,267	18	0.013%
4008	Ltd Tax Perm Imp 2007	6,750	4	0.002%
4009	Ltd TX PI 2008 07Proj	27,416	10	0.007%
4010	LTD TAX PI 2008 03PROJ	30,104	11	0.008%
4011	Ltd Tax PI Bds 2009	630,566	230	0.168%
4012	Ltd TX PI BAB Bds 2009B	464,554	170	0.123%
4013	Ltd Tax PI Bds 2011	100,829	40	0.027%
4014	Ltd Tax Perm Imp 2012	115,662	42	0.031%
4015	Ltd Tax Perm Imp 2013	211,918	77	0.056%
4016	Ltd Tax P/I 2014	492,184	180	0.131%
4017	Ltd Tax P/I 2015	580,407	212	0.154%
4018	Ltd Tax P/I 2016	629,941	230	0.167%
4019	LT 2019A	293,715	107	0.078%
4020	LT 2019B	45,180,269	16,678	12.004%
4021	LT 2020A	111,889,663	40,897	29.728%
4022	LT 2020B	42,043,910	17,648	11.171%
4023	LT 2020C	2,001,604	732	0.532%
		205,469,809	77,552	54.592%
Road Bonds				
4201	Unlmtd Tax Rd Bonds 2004	196,133	72	0.052%
4202	Unlmtd Tax Road Bond 2005	296,058	81	0.079%
4203	Unlmtd Tax Road Bds '06	52,279	20	0.014%
4204	Unltd Tax Rd Bds 2007	1,380,400	606	0.367%
4205	Unltd Tx Rd Bds 08 03Proj	298,134	109	0.079%
4206	Unltd Rd Bds 2008 07Proj	1,588,305	759	0.422%
4207	Unltd Tax Road Bds 2009	229,101	84	0.061%
4208	UNLTD TX RD BAB 2009B	7,711	3	0.002%
4209	Unltd Tax Rd Bds 2011	1,345,679	518	0.358%
4210	UNLTD TAX ROAD BD 2012	6,241,379	2,318	1.658%
4211	Unlmtd Tax Road Bond 2013	4,573,999	1,819	1.215%
4212	Unltd Tax Road Bd 2014	14,060,359	5,178	3.736%
4213	Unltd Tax Road Bd 2015	26,840,315	9,294	7.131%
4214	UnLtd Tax Road Bd 2016	17,654,638	6,552	4.691%
4215	UT 2019A	72,188,871	27,125	19.180%
4216	UT 2019B	7,718,500	2,950	2.051%
4281	Unlimited Road Bond 99	1,729,073	632	0.459%
4282	Unlimited Road Bond 99A	89,679	33	0.024%
4283	Unlimited Road Bond 00/01	297,263	109	0.079%
4284	Unlimited Road Bond 95/97	165,940	61	0.044%
		156,953,816	58,323	41.702%
Tax Notes				
4401	Tax Notes 2006	2,946,906	1,140	0.783%
4402	Capital Improvement TN 01	530,164	194	0.141%
4403	Capital Imp T/N 01A	191,745	70	0.051%
4404	Tax Notes Series 2002	1,173,890	429	0.312%
4405	Tax Notes Series 2004	2,440,250	892	0.648%
4406	Tax Notes 2018	6,672,387	2,442	1.773%
		13,955,342	5,167	3.708%
	Total Capital Projects Investments	376,378,967	141,042	100.000%
	Rounding Difference	-	-	
	Total Book Value as of 12/31/20	376,378,967	141,042	