



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: June 14, 2021
Re: Investment Report – 2nd Quarter (FY 2021)

On March 31, 2021, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$890,860,983. 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 0.369 year, and weighted yield to maturity (YTM) was 0.316%, which compares to 0.381 WAM and 1.702% YTM for prior year 2nd quarter.

During the FY2021 2nd quarter, our overnight pools and cash equivalent investments experienced a seasonal increase from the prior quarter by \$64,290,508, due primarily to the timing of property tax receipts.

Certificates of Deposit experienced an increase of \$12,414,588. CD activity consisted of three (3) maturities, and eight (8) purchases.

Bonds experienced an increase of \$26,401,378. Bond investment activity during the quarter consisted of two (2) bonds called, seven (7) bonds matured, and eighteen (18) bonds purchased.

The total interest earned for all investments during this quarter totaled \$689,413.

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 March 31, 2021

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 3/31/2020	Beginning Market Value 12/31/2020	Ending Market Value 3/31/2021	Prior Year Market Value 3/31/2020	Beginning Market Value 12/31/2020	Ending Market Value 3/31/2021	Prior Year Market Value 3/31/2020	Beginning Market Value 12/31/2020	Ending Market Value 3/31/2021	Prior Year Market Value 3/31/2020	Beginning Market Value 12/31/2020	Ending Market Value 3/31/2021
Cash in Bank	11,830,570	96,540,290	29,178,223							11,830,570	96,540,290	29,178,223
PFIA Investment Pools	168,060,364	132,258,732	215,495,952	731,888	733,279	733,385	258,084,268	376,378,967	373,950,285	426,876,520	509,370,978	590,179,622
Cash Equivalent Investments	2,690	2,698	2,700	98,588,904	112,311,149	95,793,011	-	-	-	98,591,594	112,313,847	95,795,711
Certificates of Deposit	-	-	-	45,965,340	43,088,675	55,503,263	-	-	-	45,965,340	43,088,675	55,503,263
Federal/Agency Bonds				84,284,673	72,649,711	99,335,010				84,284,673	72,649,711	99,335,010
Municipal Bonds				21,875,310	21,153,075	20,869,154				21,875,310	21,153,075	20,869,154
TOTALS	179,893,624	228,801,720	244,676,875	251,446,115	249,935,889	272,233,823	258,084,268	376,378,967	373,950,285	689,424,007	855,116,576	890,860,983

Annualized Yield	1.564%	0.172%	0.114%	1.785%	1.012%	0.837%	1.533%	0.146%	0.096%	1.634%	0.432%	0.319%
Weighted Yield To Call	1.542%	0.182%	0.113%	2.020%	0.933%	0.806%	1.514%	0.142%	0.093%	1.707%	0.409%	0.322%
Weighted Yield To Maturity	1.542%	0.182%	0.113%	2.006%	0.935%	0.788%	1.514%	0.142%	0.093%	1.702%	0.410%	0.316%
Weighted Average Maturity	0.003	0.003	0.003	1.023	0.958	1.164	0.004	0.003	0.003	0.381	0.316	0.369

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
 Linda Riggs, County Auditor

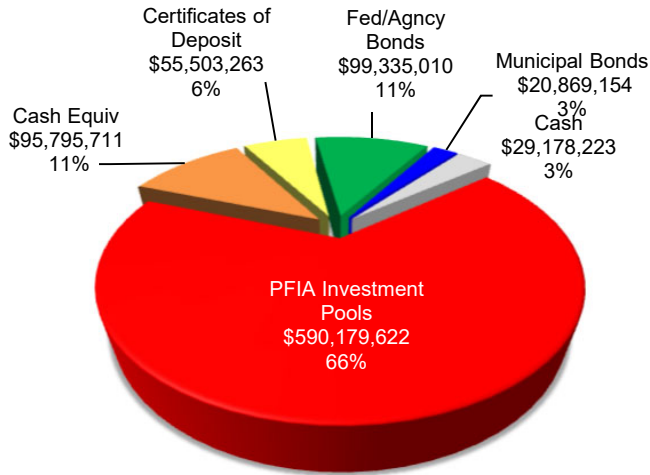
Monika Arris
 Monika Arris, Budget Director



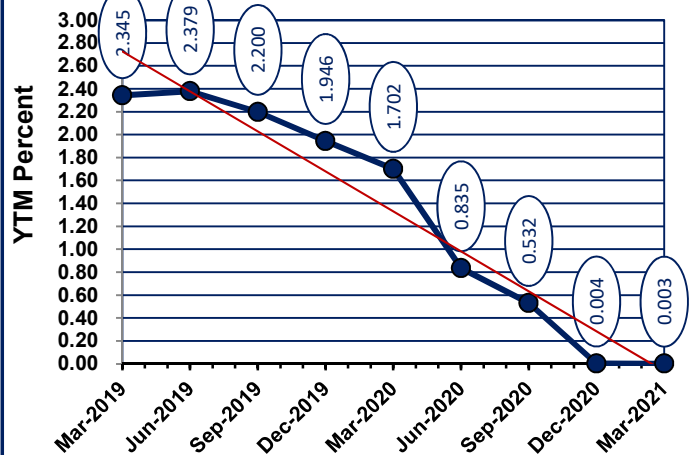
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TOTAL PORTFOLIO

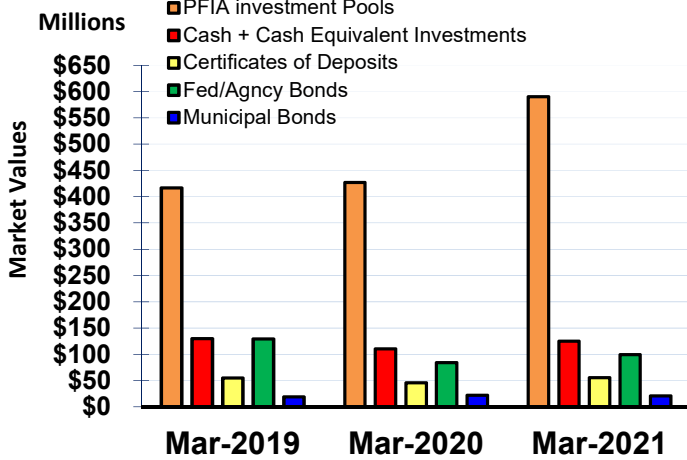
Portfolio Composition by Type



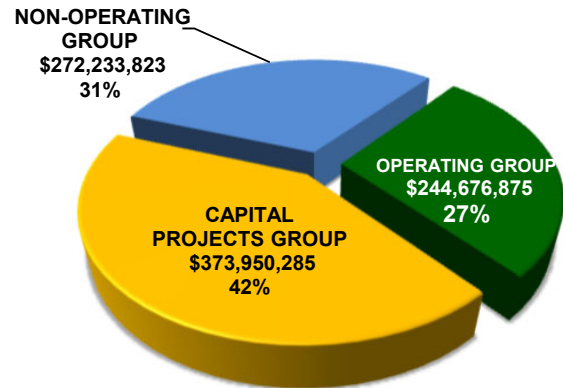
Portfolio Weighted YTM 2 Year Trend



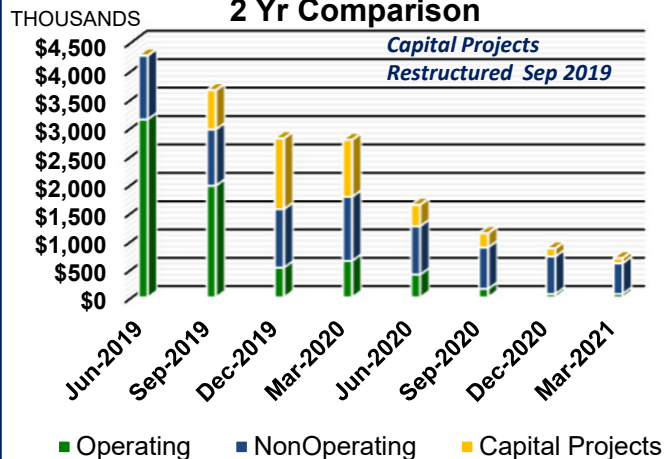
Portfolio Position by Type 3 Yr Comparison



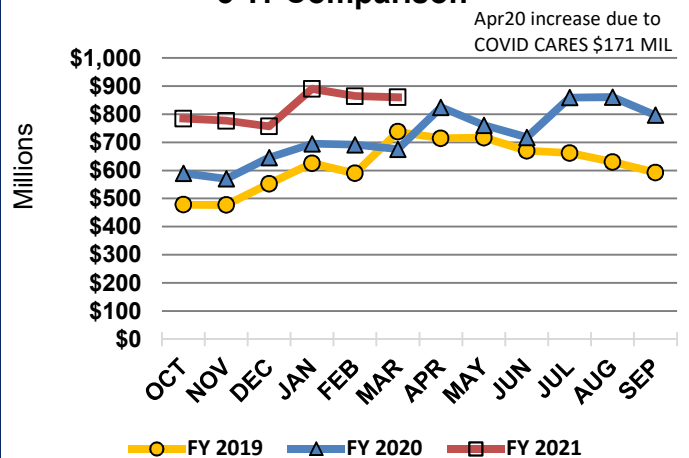
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings during Quarter 2 Yr Comparison



Total Portfolio 3 Yr Comparison





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

Description	Ending Market Value	Percentage of Portfolio	Avg Monthly Yields Jan-2021	Avg Monthly Yields Feb-2021	Avg Monthly Yields Mar-2021
TexPool	65,006,041	7.544%	0.079%	0.043%	0.019%
TexSTAR	57,871,817	6.716%	0.058%	0.033%	0.022%
Texas CLASS	274,200,386	31.821%	0.125%	0.105%	0.105%
LOGIC	139,174,834	16.152%	0.129%	0.101%	0.096%
Texas TERM	2,834,276	0.329%	0.070%	0.050%	0.050%
Texas FIT	51,092,268	5.929%	0.200%	0.160%	0.110%
ICS American National Bank	2,700	0.000%	0.350%	0.350%	0.350%
ICS Farmer's Bank & Trust	17,196,660	1.996%	0.170%	0.140%	0.120%
CE American National Bank-CUS	66,819,922	7.755%	0.090%	0.080%	0.030%
CE American National Bank-SEA	11,776,429	1.367%	0.150%	0.160%	0.130%
* Certificates of Deposit	55,503,263	6.441%	1.013%	1.013%	1.013%
* Federal Agency Bonds	73,837,548	8.569%	1.042%	1.042%	1.042%
* US Treasuries	25,497,462	2.959%	1.998%	1.998%	1.998%
* Municipal Bonds	20,869,154	2.422%	1.904%	1.904%	1.904%
Total	861,682,760	100.000%	0.527%	0.513%	0.499%

** Avg Monthly Yields are calculated by averaging YTM. Since Collin County Investment Policy maximum term limit is five years, yields may include rates from 03/31/2016 - 03/31/2021.*

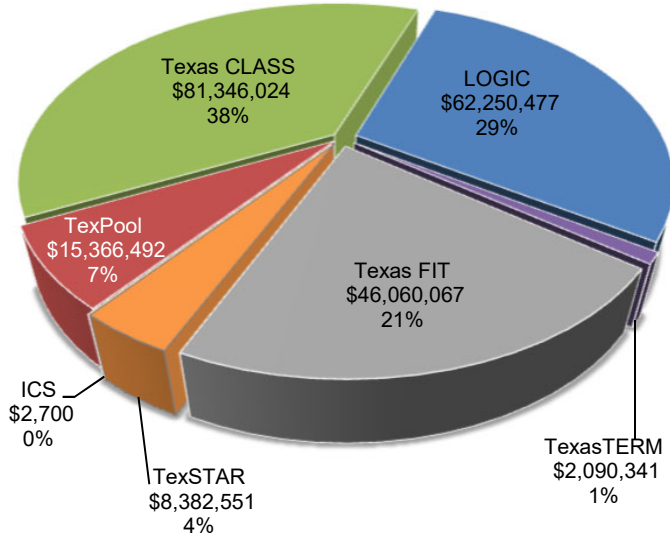
POOLED FUND GROUP	Beginning Book Value 12/31/2020	Increases	Decreases	Interest Earned QTD	Amortization / Accretion	Ending Book Value 03/31/2021	Beginning Market Value 12/31/2020	Unrealized Gain / (Loss) Market Adj	Ending Market Value 03/31/2021	Accrued Interest 03/31/2021
Operating Group										
PFIA Investment Pools	132,258,732	134,449,000	(51,274,000)	62,220	-	215,495,952	132,258,732	-	215,495,952	-
Cash Equivalent Investments	2,698	-	-	2	-	2,700	2,698	-	2,700	-
Certificates of Deposit	-	-	-	-	-	-	-	-	-	-
Sub-Total	132,261,430	134,449,000	(51,274,000)	62,222	-	215,498,652	132,261,430	-	215,498,652	-
Non-Operating Group										
PFIA Investment Pools	733,279	-	-	106	-	733,385	733,279	-	733,385	-
Cash Equivalent Investments	112,311,149	24,645,275	(41,198,608)	35,195	-	95,793,011	112,311,149	-	95,793,011	4,699
Certificates of Deposit	43,088,675	20,000,000	(7,708,384)	122,972	-	55,503,263	43,088,675	-	55,503,263	156
Federal/Agency Bonds	71,608,029	39,886,819	(13,092,592)	242,592	20,143	98,664,992	72,649,711	670,018	99,335,010	275,782
Municipal Bonds	20,632,899	1,237,523	(1,507,732)	137,732	(42,966)	20,457,456	21,153,075	411,698	20,869,154	128,490
Sub-Total	248,374,031	85,769,617	(63,507,316)	538,597	(22,823)	271,152,107	249,935,889	1,081,716	272,233,823	409,127
Capital Projects Group										
PFIA Investment Pools	376,378,967	1,228,000	(3,745,000)	88,318	-	373,950,285	376,378,967	-	373,950,285	-
Cash Equivalent Investments	-	-	-	-	-	-	-	-	-	-
Certificates of Deposit	-	-	-	-	-	-	-	-	-	-
Sub-Total	376,378,967	1,228,000	(3,745,000)	88,318	-	373,950,285	376,378,967	-	373,950,285	-
Grand Totals:	757,014,428	221,446,617	(118,526,316)	689,137	(22,823)	860,601,044	758,576,286	1,081,716	861,682,760	409,127



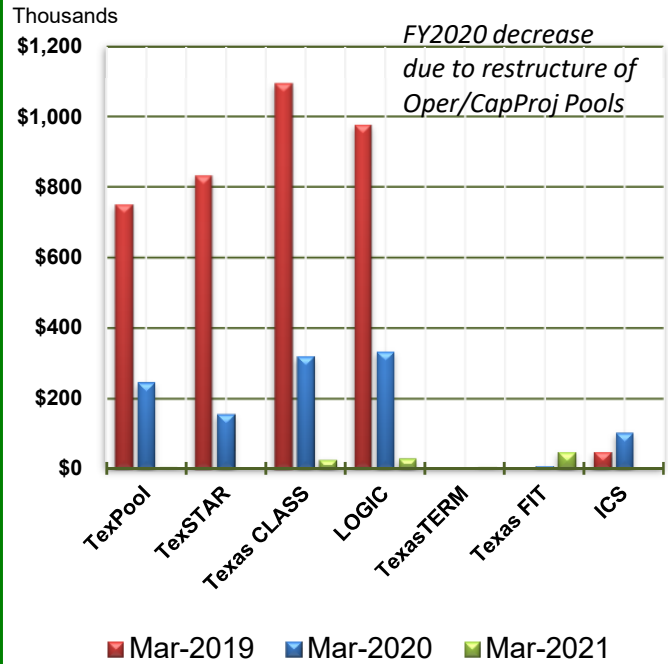
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OPERATING GROUP

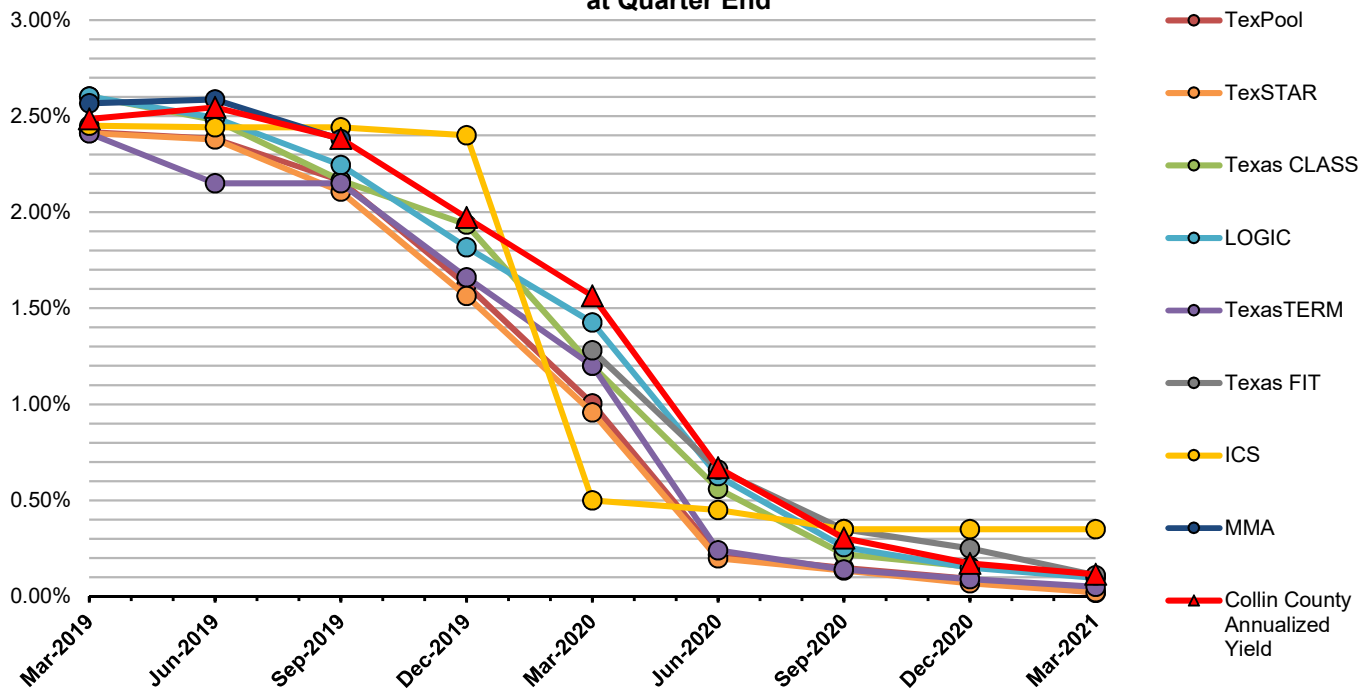
Operating Investments by Type at Quarter End



Operating Investments YTD Interest Earnings Comparison at Quarter End



Operating Investments Yields Comparison at Quarter End





Collin County, Texas
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OPERATING
Investment Details

<u>OPERATING GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 12/31/2020	Increases	Decreases	Interest Earned QTD	Ending Book Value 03/31/2021	Beginning Market Value 12/31/2020	Ending Market Value 03/31/2021	Accrued Interest	Maturity Date
<u>PFIA Investment Pools</u>										
TexPool	0.047%	15,364,706	-	-	1,786	15,366,492	15,364,706	15,366,492	-	N/A
TexSTAR	0.038%	8,381,768	-	-	783	8,382,551	8,381,768	8,382,551	-	N/A
Texas CLASS	0.112%	37,863,167	43,464,000	-	18,857	81,346,024	37,863,167	81,346,024	-	N/A
LOGIC	0.109%	22,518,348	90,985,000	(51,274,000)	21,129	62,250,477	22,518,348	62,250,477	-	N/A
TexasTERM DL	0.057%	2,090,040	-	-	301	2,090,341	2,090,040	2,090,341	-	N/A
Texas FIT	0.157%	46,040,703	-	-	19,364	46,060,067	46,040,703	46,060,067	-	N/A
		132,258,732	134,449,000	(51,274,000)	62,220	215,495,952	132,258,732	215,495,952	-	
<u>Cash Equivalent Investments</u>										
American National Bank ICS	0.350%	2,698	-	-	2	2,700	2,698	2,700	-	N/A
		2,698	-	-	2	2,700	2,698	2,700	-	
TOTAL OPERATING INVESTMENTS		132,261,430	134,449,000	(51,274,000)	62,222	215,498,652	132,261,430	215,498,652	-	



Collin County, Texas
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OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2021	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	116,549,363	67,201	54.084%
0002	Housing Finance Corp	35,080	24	0.016%
0003	Records Archive Fund	13,995,259	-	*
0005	Dis Cts Rec Tech Fund	834,470	-	*
0499	Permanent Improvements	864	72	0.000%
		131,415,036	67,297	60.981%
<u>Special Revenue Funds</u>				
0029	Courthouse Security	1,169,977	-	*
1010	Road and Bridge	6,599,870	5,134	3.063%
1011	Farm and Market	21,740	16	0.010%
1012	Lateral Road	1,202,087	856	0.558%
1013	Judicial Appellate	330,265	231	0.153%
1015	Court Reporters	201,333	-	*
1021	Law Library	3,885,381	-	*
1025	Co Clrk Rec Mgmt & Pres	11,420,498	-	*
1026	Dist Clrk Rec Mgmt & Pres	68,399	-	*
1028	Justice Court Tech Fund	908,677	-	*
1031	Economic Development 2001	229,311	188	0.106%
1033	Contract Elections	2,113,278	1,339	0.981%
1036	Sheriff Forfeiture	42,777	31	0.020%
1037	DA State Forfeiture	951,190	662	0.441%
1038	DA Service Fee	247,790	-	*
1039	Meyers Park Foundation	2,116	3	0.001%
1040	Health Care Foundation	6,795,655	5,403	3.153%
1044	County Rec Mgmt & Pres	357,651	-	*
1046	Juvenile Case Manager Fnd	462,262	-	*
1047	Court Initiated Guardnshp	473,270	-	*
1049	DA Pretrial Intervntn Prg	960,435	-	*
1050	Specialty Court	124,202	-	*
1051	SCAAP	518,405	373	0.241%
1052	Cty Crts Technology Fund	496,884	-	*
1053	Dis Cts Technology Fund	458,054	-	*
1054	Probate Contributions Fnd	743,175	518	0.345%
1055	CCLC Court Rec Presrvtn	624,066	-	*
1056	Dis Clrk Crt Rec Presrvtn	753,466	-	*
1057	DA Apportionment	108,666	82	0.050%
1058	Justice Crt Bldg Security	284,442	-	*
1060	DA Federal Treasury Forf	1,705,392	1,248	0.791%
1065	Sheriff Forfeiture Fed	164,697	118	0.076%
1066	SO Treasury Forfeiture	111,196	148	0.052%
1067	Trails Blue Ridge Sp Rd Dist	106,040	40	0.049%
1998	Veterans Court	12,295	9	0.006%
		44,654,942	16,399	20.725%



Collin County, Texas
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OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2021	Interest Earned YTD	% of Total Invested
<u>Grant Funds</u>				
2127	Coronavirus Relief Fund	2,881	17,089	0.001%
2128	HAVA Cares	739	1	0.000%
2129	Chapter 19 Cares	8,793	19	0.004%
2198	LEOSE Education	155,522	92	0.072%
2586	RTR Frontier Parkway	9,416,401	-	4.370%
		9,584,336	17,201	4.447%
<u>Debt Service Fund</u>				
3001	Debt Service Fund	6,519,121	7,764	3.025%
		6,519,121	7,764	3.025%
<u>Internal Service Funds</u>				
5501	Liability Insurance	5,375,815	3,860	2.495%
5502	Workers' Compensation Ins	5,272,783	3,746	2.447%
5504	Unemployment Insurance	1,103,306	757	0.512%
5505	Insurance Claim	4,723,276	2,247	2.192%
5601	Flexible Benefit	232,469	-	** 0.108%
5990	Animal Safety Fund	1,839,348	1,717	0.854%
		18,546,997	12,327	8.608%
<u>Other Funds</u>				
5999	CC Toll Road Authority	1,041,679	749	0.483%
6050	Judicial District	2,263,993	1,447	1.051%
7001	State Fees Agency	879,770	-	* 0.408%
7002	Unclaimed Holdings	592,778	-	* 0.275%
		4,778,220	2,196	2.217%
	Total Operating Investments	215,498,652	123,184	100.000%
	Rounding Difference	-	-	
	Total Book Value as of 03/31/21	215,498,652	123,184	

Notes

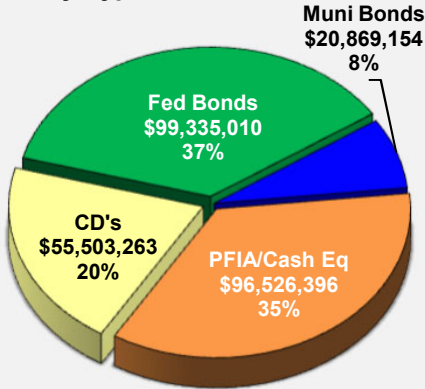
- * Interest is recorded in Fund 001 General Fund
- ** Interest is recorded in Fund 505 Insurance Claim



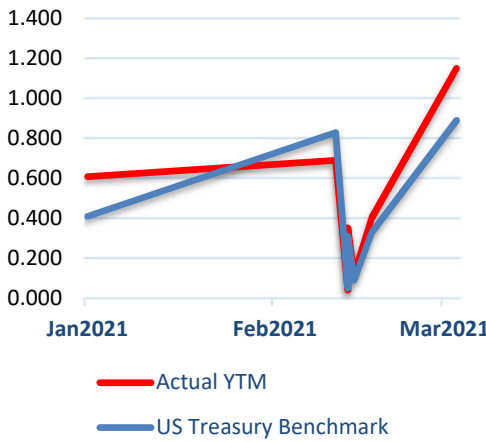
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NON-OPERATING GROUP

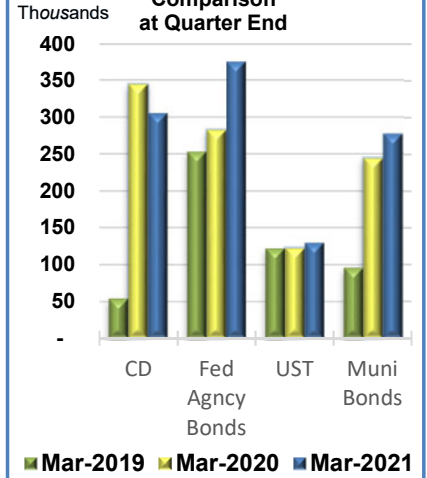
Non-Operating Investments by Type at Quarter End



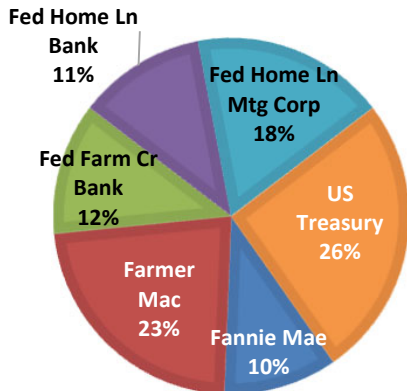
Non-Operating Purchases YTM Versus US Treasury



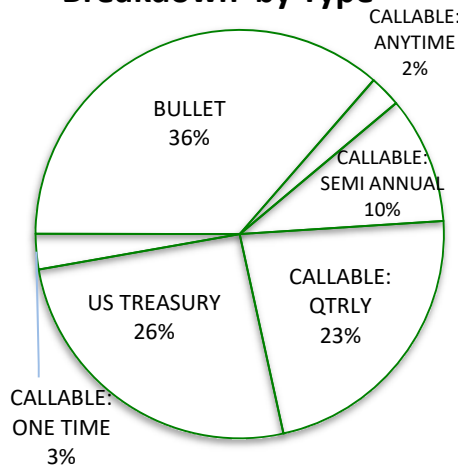
Non-Operating YTD Interest Earnings Comparison at Quarter End



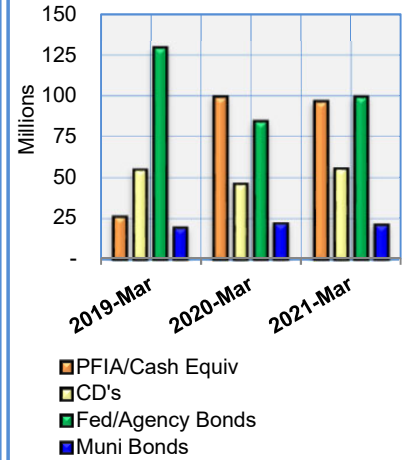
Federal Agency Bonds Breakdown by Issuer



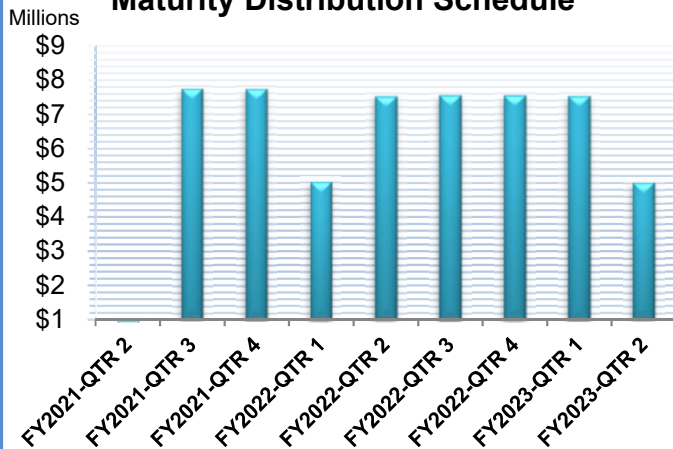
Federal Agency Bonds Breakdown by Type



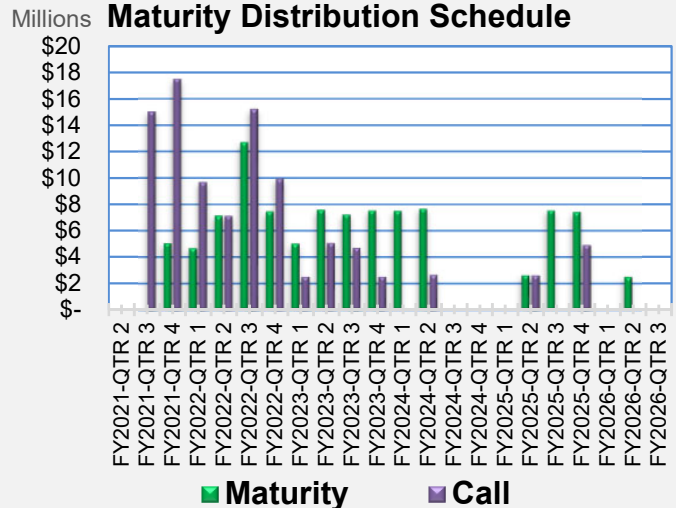
Non-Operating Investments Three Year Comparison as of Quarter End



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	Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 12/31/2020	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 03/31/2021	Beginning Market Value 12/31/2020	Unrealized Gain / (Loss) Market Adj	Ending Market Value 03/31/2021	Accrued Interest	Maturity / Call Date	Callable
Federal/Agency Bonds																
American National Bank																
	CUSIP #3132X0EQ-MATURED	Farmer Mac	NR	1.550%	1,250,000		(1,251,292)	1,292	-	-	1,251,161	-	-	-	01/25/2021	N
	CUSIP #3134GWNE2-CALLED	Fed Home Ln Mtg Corp	Aaa	0.500%	2,500,000		(2,501,667)	1,667	-	-	2,500,083	-	-	-	02/19/2021	Y
	CUSIP #3135G0J20-MATURED	Fannie Mae	AA+	0.942%	2,501,641		(2,505,252)	5,252	(1,641)	-	2,504,609	-	-	-	02/26/2021	N
	CUSIP #3133EL6P4-CALLED	Fed Farm Cr Bank	AA+	0.140%	2,500,000		(2,500,865)	865	-	-	2,499,230	-	-	-	03/09/2021	Y
	CUSIP #3134G8V48-MATURED	Fed Home Ln Mtg Corp	Aaa	1.719%	1,599,544		(1,606,329)	6,329	456	-	1,605,867	-	-	-	03/30/2021	N
	CUSIP #3133EHZA4	Fed Farm Cr Bank	AA+	1.790%	2,497,757		(10,375)	10,375	780	2,498,537	2,527,526	20,355	2,518,892	1,268	09/20/2021	N
	CUSIP #3135G0Q89	Fannie Mae	AA+	1.748%	2,493,125		(8,594)	8,594	2,242	2,495,367	2,523,853	21,409	2,516,776	16,615	10/07/2021	N
	CUSIP #313376AV7	Fed Home Ln Bank	AA+	1.780%	1,008,081		(6,950)	6,950	(2,400)	1,005,681	1,022,200	10,349	1,016,030	11,352	11/04/2021	N
	CUSIP #3136G3MY8	Fannie Mae	AA+	1.786%	289,281		(1,088)	1,088	199	289,480	293,711	3,198	292,678	1,510	11/26/2021	N
	CUSIP #3130AABG2	Fed Home Ln Bank	AA+	1.754%	835,884		(3,914)	3,914	(243)	835,641	848,326	9,307	844,948	5,306	11/29/2021	N
	CUSIP #3132X0VM0	Farmer Mac	NR	1.880%	2,500,508		(11,875)	11,875	(118)	2,500,390	2,547,440	37,063	2,537,453	8,313	01/28/2022	N
	CUSIP #3133EG6E0	Fed Farm Cr Bank	AA+	1.865%	2,003,431		(10,150)	10,150	(788)	2,002,643	2,041,198	30,006	2,032,649	6,541	02/03/2022	N
	CUSIP #313378WG2	Fed Home Ln Bank	AA+	1.883%	2,517,581		(15,625)	15,625	(3,680)	2,513,901	2,570,754	42,658	2,556,559	3,472	03/11/2022	N
	CUSIP #3132X0Y88	Farmer Mac	NR	3.005%	2,419,507		(17,506)	17,506	657	2,420,164	2,511,253	74,871	2,495,035	29,566	04/29/2022	N
	CUSIP #3133ELT95	Fed Farm Cr Bank	AA+	0.161%	2,371,419		(1,185)	1,185	(232)	2,371,187	2,372,751	826	2,372,013	1,027	07/13/2022	N
	CUSIP #3133EMPR7	Fed Farm Cr Bank	AA+	0.100%	-	2,499,400.00	(132)	132	23	2,499,423	-	(647)	2,498,776	410	08/02/2022	N
	CUSIP #3132X0XS5	Farmer Mac	NR	2.000%	2,500,000		(12,500)	12,500	-	2,500,000	2,580,088	68,408	2,568,408	556	09/27/2022	N
	CUSIP #3133EMCH3	Fed Farm Cr Bank	AA+	0.160%	-	2,500,000.00	(222)	222	-	2,500,000	-	(740)	2,499,260	1,867	10/13/2021	Y
	CUSIP #3134GWL0D6	Fed Home Ln Mtg Corp	Aaa	0.094%	-	2,502,075.00	(417)	417	(61)	2,502,014	-	(508)	2,501,506	1,146	08/06/2021	Y
	CUSIP #3134GXCB8	Fed Home Ln Mtg Corp	Aaa	0.208%	-	2,501,250.00	(347)	347	(32)	2,501,218	-	(1,282)	2,499,936	2,292	05/19/2022	Y
	CUSIP #313383QR5	Fed Home Ln Bank	AA+	3.250%	-	2,135,560.00	(3,611)	3,611	(3,355)	2,132,205	-	(3,713)	2,128,492	20,222	06/09/2023	N
	CUSIP #3135G05G4	Fannie Mae	AA+	0.250%	-	2,502,300.00	(347)	347	(55)	2,502,245	-	(447)	2,501,798	1,406	07/10/2023	N
	CUSIP #3135G05R0	Fannie Mae	AA+	0.240%	-	2,502,125.00	(417)	417	(49)	2,502,076	-	(1,633)	2,500,443	1,063	08/10/2022	Y
	CUSIP #3134GWK96	Fed Home Ln Mtg Corp	Aaa	0.300%	2,500,000		(1,875)	1,875	-	2,500,000	2,499,618	(3,008)	2,496,992	333	09/15/2021	Y
	CUSIP #3134GV6D5	Fed Home Ln Mtg Corp	Aaa	0.059%	-	2,503,125.00	(556)	556	(66)	2,503,059	-	(2,647)	2,500,412	1,889	07/23/2021	Y
	CUSIP #3134GXDT8	Fed Home Ln Mtg Corp	Aaa	0.350%	2,500,000		(2,188)	2,188	-	2,500,000	2,501,079	(2,735)	2,497,265	3,087	05/24/2021	Y
	CUSIP #3134GXDSO	Fed Home Ln Mtg Corp	Aaa	0.320%	2,500,000		(2,000)	2,000	-	2,500,000	2,500,360	(1,951)	2,498,049	2,667	12/01/2021	Y
	CUSIP #3134GXLG7	Fed Home Ln Mtg Corp	Aaa	2.475%	-	2,491,500.00	(278)	278	163	2,491,663	-	(1,429)	2,490,234	778	05/05/2021	Y
	CUSIP #3130ALKS2	Fed Home Ln Bank	AA+	0.716%	-	2,497,875.00	(417)	417	31	2,497,906	-	(1,531)	2,496,375	417	06/15/2021	Y
	CUSIP #31422BRT9	Farmer Mac	NR	1.534%	2,520,729		(10,938)	10,938	(1,294)	2,519,435	2,635,505	87,648	2,607,083	10,694	01/03/2025	N
	CUSIP #31422BXJ4	Farmer Mac	NR	1.350%	5,000,000		(16,875)	16,875	-	5,000,000	5,008,721	-	5,000,000	33,750	04/01/2021	Y
	CUSIP #31422BXX3	Farmer Mac	NR	1.160%	2,500,000		(7,250)	7,250	-	2,500,000	2,503,715	873	2,500,873	13,372	04/15/2021	Y
	CUSIP #3136G4S87	Fannie Mae	AA+	0.650%	2,500,000		(4,063)	4,063	-	2,500,000	2,500,189	(26,688)	2,473,312	1,535	08/27/2021	Y
	CUSIP #31422BU73	Farmer Mac	NR	0.430%	5,000,000		(5,375)	5,375	-	5,000,000	4,987,513	(82,613)	4,917,387	956	09/15/2025	N
	CUSIP #3130AKU61	Fed Home Ln Bank	AA+	0.300%	-	2,500,000.00	(1,333)	1,333	-	2,500,000	-	(22,086)	2,477,914	1,333	07/27/2021	Y
					56,808,488	27,135,210	(10,523,808)	173,808	(9,463)	73,584,235	57,336,750	253,313	73,837,548	184,743		
Unites States Treasuries																
American National Bank																
	CUSIP #912828Q37-MATURED	US Treasury	NR	2.435%	2,493,084		(2,507,641)	7,641	6,916	-	2,506,610	-	-	-	03/31/2021	N
	CUSIP #912828YC8	US Treasury	NR	1.500%	-	2,517,144.53	(2,140)	2,140	(2,082)	2,515,063	-	(23)	2,515,040	3,261	08/31/2021	N
	CUSIP #912828WZ9	US Treasury	NR	2.703%	2,470,122		(10,877)	10,877	5,556	2,475,678	2,554,298	68,560	2,544,238	18,370	04/30/2022	N
	CUSIP #912828XR6 #1	US Treasury	NR	2.709%	2,468,068		(10,817)	10,817	5,580	2,473,648	2,557,520	74,007	2,547,655	14,663	05/31/2022	N
	CUSIP #912828XR6 #2	US Treasury	NR	2.898%	2,461,852		(10,817)	10,817	6,667	2,468,519	2,557,520	79,136	2,547,655	14,663	05/31/2022	N
	CUSIP #912828XW5	US Treasury	NR	2.713%	2,466,097		(10,877)	10,877	5,599	2,471,696	2,560,840	79,184	2,550,880	10,998	06/30/2022	N
	CUSIP #91282CAX9	US Treasury	NR	0.125%	-	2,499,621.09	(180)	180	13	2,499,634	-	(316)	2,499,318	1,047	11/30/2022	N
	CUSIP #91282CBG5	US Treasury	NR	0.125%	-	2,498,937.50	(181)	181	32	2,498,970	-	(435)	2,498,535	518	01/31/2023	N
	CUSIP #912828Q29	US Treasury	NR	2.644%	2,440,318		(9,271)	9,271	6,559	2,446,877	2,576,173	119,333	2,566,210	102	03/31/2023	N
	CUSIP #912828R28	US Treasury	NR	1.625%	-	2,577,257.81	(2,357)	2,357	(2,080)	2,575,178	-	(665)	2,574,513	17,058	04/30/2023	N
	CUSIP #912828S29	US Treasury	NR	2.500%	-	2,658,648.44	(3,626)	3,626	(3,154)	2,655,494	-	(2,076)	2,653,418	10,359	01/31/2024	N
					14,799,541	12,751,609	(2,568,784)	68,784	29,606	25,080,757	15,312,961	416,705	25,497,462	91,039		
	Total Federal/Agency Bonds				71,608,029	39,886,819	(13,092,592)	242,592	20,143	98,664,992	72,649,711	670,018	99,335,010	275,782		



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2021

NON-OPERATING
Investment Details

<u>NON-OPERATING GROUP</u>	<u>Security Name</u>	<u>Rating</u>	<u>Yield to Call</u> (YTC)	<u>Yield to Maturity</u> (YTM)	<u>Beginning Book Value</u> 12/31/2020	<u>Increases</u>	<u>Decreases</u>	<u>Interest Earned</u> QTD	<u>Amortization/ Accretion</u>	<u>Ending Book Value</u> 03/31/2021	<u>Beginning Market Value</u> 12/31/2020	<u>Unrealized Gain / (Loss)</u> Market Adj	<u>Ending Market Value</u> 03/31/2021	<u>Accrued Interest</u>	<u>Maturity / Call Date</u>	<u>Callable</u>
Municipal Bonds																
American National Bank																
CUSIP #796237T88-MATURED	San Antonio Tex	AAA		2.050%	270,087		(270,551)	551	(87)	-	270,440	-	-	-	02/01/2021	N
CUSIP #969887S58-MATURED	Williamson Cnty TX	AAA		2.000%	1,000,132		(1,002,583)	2,583	(132)	-	1,001,800	-	-	-	02/15/2021	N
CUSIP #549188RB8-MATURED	Lubbock TX	AA+		2.110%	100,035		(100,258)	258	(35)	-	100,203	-	-	-	02/15/2021	N
CUSIP #88213AEG6	Texas A & M Univ Revs	AAA		1.720%	600,443		(2,892)	2,892	(298)	600,145	603,732	1,079	601,224	4,370	05/15/2021	N
CUSIP #88213AHH1	Texas St A & M Univ Revenue	AAA		2.229%	75,000		(418)	418	-	75,000	75,548	178	75,178	632	05/15/2021	N
CUSIP #88213ABS3	Texas A & M University	AAA		1.450%	476,689		(2,871)	2,871	(1,134)	475,555	478,795	671	476,226	4,339	05/15/2021	N
CUSIP #882117V76	Texas A & M University	AAA		1.451%	200,944		(1,204)	1,204	(472)	200,472	202,148	628	201,100	1,204	07/01/2021	N
CUSIP #60412AFM0	Minnesota St	AA+		1.310%	750,379		(2,625)	2,625	(162)	750,217	755,348	2,971	753,188	1,750	08/01/2021	N
CUSIP #5816463J3	McKinney Tex GO	AAA		2.750%	150,912		(1,031)	1,031	(367)	150,545	152,043	696	151,241	527	08/15/2021	N
CUSIP #052397FL5	Austin TX	AAA		1.591%	177,694		(1,750)	1,750	(1,010)	176,684	179,440	1,106	177,790	583	09/01/2021	N
CUSIP #052397GD2	Austin TX	AAA		1.591%	203,079		(2,000)	2,000	(918)	202,447	205,074	1,264	203,188	667	09/01/2021	N
CUSIP #463777Q70	Irving TX	AAA		2.147%	916,699		(7,394)	7,394	(2,373)	914,326	927,718	7,258	921,584	1,314	09/15/2021	N
CUSIP #882854YU0	Texas Water Dev Brd	AAA		1.570%	255,885		(1,288)	1,288	(280)	255,605	257,978	1,496	257,101	2,375	10/15/2021	N
CUSIP #605581HH3	MS State	AA		2.100%	503,365		(3,594)	3,594	(918)	502,447	512,195	6,338	508,785	4,792	12/01/2021	N
CUSIP #005482W83	Adams & Arapahoe Cntys CO	AA	2.880%	2.880%	503,276		(4,913)	4,913	(893)	502,383	501,200	(1,048)	501,335	6,550	06/01/2021	Y
CUSIP #534366AQ2	Lincoln W Haymarket NE	AAA		2.296%	574,688		(5,933)	5,933	(2,535)	572,153	585,600	8,226	580,379	6,987	12/15/2021	N
CUSIP #094808CB6	Bloomington MN Port Auth	AAA		2.100%	300,789		(1,575)	1,575	(182)	300,607	305,274	3,575	304,182	1,050	02/01/2022	N
CUSIP #678519B65	Oklahoma City OK	AAA		2.561%	825,000		(5,280)	5,280	-	825,000	844,586	17,507	842,507	1,760	03/01/2022	N
CUSIP #88213AHJ7	Texas A & M Univ Revs	AAA		1.920%	100,744		(620)	620	(136)	100,608	103,054	1,950	102,558	937	05/15/2022	N
CUSIP #678519RQ4	Oklahoma City OK	AAA		2.690%	301,467		(2,250)	2,250	(220)	301,247	312,330	10,474	311,721	750	09/01/2022	N
CUSIP #409558SE9	Hampton VA	AA+		2.030%	180,542		(1,750)	1,750	(832)	179,710	185,582	4,150	183,860	583	09/01/2022	N
CUSIP #235416700	Dallas TX Wtrwks & Swr Sys	AAA		2.060%	742,108		(4,842)	4,842	(1,015)	741,093	765,466	20,257	761,350	9,684	10/01/2022	N
CUSIP #914713N32 #1	Univ of NC at Chapel Hill	AAA		2.568%	638,304		(3,222)	3,222	873	639,177	664,145	21,696	660,873	4,296	12/01/2022	N
CUSIP #914713N32 #2	Univ of NC at Chapel Hill	AAA		1.880%	25,054		(125)	125	(7)	25,047	26,069	850	25,897	167	12/01/2022	N
CUSIP #796237U29	San Antonio Tex	AAA		2.410%	1,009,029		(7,168)	7,168	(1,084)	1,007,945	1,054,690	39,275	1,047,220	4,778	02/01/2023	N
CUSIP #73723RSP9	Portsmouth VA	AA		1.754%	513,439		(3,861)	3,861	(1,613)	511,826	528,355	13,144	524,970	2,574	02/01/2023	N
CUSIP #1845403S9 #1	Clear Creek TX ISD	AAA		2.858%	480,529		(4,097)	4,097	(652)	479,877	502,309	19,211	499,088	2,094	02/15/2023	N
CUSIP #1845403S9 #2	Clear Creek TX ISD	AAA		2.150%	205,277		(1,725)	1,725	(621)	204,656	214,582	8,192	212,848	882	02/15/2023	N
CUSIP #604115AW5	Minnesota Pub Facs Auth St	AAA		2.250%	198,847		(2,138)	2,138	(1,020)	197,827	206,735	6,957	204,784	713	03/01/2023	N
CUSIP #586145F58	Memphis TN	AA		3.150%	247,660		(1,686)	1,686	260	247,920	263,283	13,813	261,733	3,373	04/01/2023	N
CUSIP #7700773U7	Roanoke VA	AA+		3.000%	205,173		(1,500)	1,500	(575)	204,598	210,270	4,476	209,074	3,000	04/01/2023	N
CUSIP #751091QR3	Raleigh NC	AAA		2.000%	511,561		(3,750)	3,750	(1,196)	510,365	528,370	14,705	525,070	5,000	06/01/2023	N
CUSIP #401784VZ2	Guilford Cnty NC	AAA		2.720%	210,021		(2,396)	2,396	(969)	209,052	222,470	11,808	220,860	1,597	08/01/2023	N
CUSIP #052397GX8	Austin Texas ISD	AAA		1.831%	506,614		(2,935)	2,935	(620)	505,994	527,745	18,326	524,320	978	09/01/2023	N
CUSIP #1610692P3	Charlottesville VA	Aaa		0.250%	234,647		(575)	575	(430)	234,217	234,117	(438)	233,779	102	09/15/2023	N
CUSIP #597851T38	Midlothian TX ISD	AAA	2.650%	3.078%	211,053		(2,500)	2,500	(885)	210,168	219,226	6,940	217,108	1,278	02/15/2023	Y
CUSIP #549188S50	Lubbock TX	AA+		1.823%	1,000,000		(4,558)	4,558	-	1,000,000	1,038,730	38,330	1,038,330	2,329	02/15/2024	N
CUSIP #88213AKB0	Texas A & M Univ Revs	AAA		2.200%	1,011,085		(6,373)	6,373	(822)	1,010,263	1,073,690	54,117	1,064,380	9,630	05/15/2024	N
CUSIP #88213AEK7	Texas A & M University	AAA		1.640%	257,506		(1,604)	1,604	(556)	256,950	268,563	9,275	266,225	2,423	05/15/2024	N
CUSIP #586145WG5	Memphis TN	AA		2.250%	382,366		(4,424)	4,424	(2,311)	380,055	406,252	19,838	399,893	4,424	07/01/2024	N
CUSIP #798781XW5	San Marcos TX Cons Indpnt Sch	AAA		1.800%	537,544		(5,000)	5,000	(2,619)	534,925	561,345	18,685	553,610	3,333	08/01/2024	N
CUSIP #447819EA7	Hurst-Euless-Bedford TX ISD	AAA		2.028%	259,357		(1,878)	1,878	(645)	258,712	272,368	10,323	269,035	960	08/15/2024	N
CUSIP #1610692Q1	Charlottesville VA	AAA		0.400%	229,956		(563)	563	(334)	229,622	230,038	(1,263)	228,359	100	09/15/2024	N
CUSIP #4140185L1	Harris County TX	Aaa		0.500%	495,217		(3,612)	3,612	(3,014)	492,203	494,735	(4,187)	488,016	7,225	10/01/2024	N
CUSIP #751100MG0	Raleigh NC	AAA		1.385%	669,820		(3,486)	3,486	(1,189)	668,631	693,037	16,125	684,756	1,162	03/01/2025	N
CUSIP #586145WH3	Memphis TN			1.150%	-	877,523	(219)	219	(167)	877,356	-	(7,196)	884,753	9,855	07/01/2025	N
CUSIP #815853TA4	Seguin TX Indpnt Sch Dist	Aaa		0.630%	1,153,190		(10,000)	10,000	(8,285)	1,144,905	1,156,220	(15,015)	1,129,890	5,111	08/15/2025	N
CUSIP #1610692R9	Charlottesville VA	AAA		0.550%	229,693		(563)	563	(249)	229,444	230,177	(2,462)	226,982	100	09/15/2025	N
CUSIP #876162HX9	Tarkington TX ISD			0.690%	-	360,000	(152)	152	-	360,000	-	(7,196)	352,804	152	02/15/2026	N
					20,632,899		1,237,523	(1,507,732)	137,732	(42,966)	20,457,456	21,153,075	411,698	20,869,154	128,490	
TOTAL NON-OPERATING INVESTMENTS					248,374,031		85,769,617	(63,507,316)	538,597	(22,823)	271,152,107	249,935,889	1,081,716	272,233,823	409,127	



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2021

NON-OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2021	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	209,357,844	898,754	76.904%
0499	Permanent Improvements	8,866,223	42,609	3.257%
		218,224,067	941,363	80.161%
<u>Special Revenue Funds</u>				
1010	Road and Bridge	47,361,745	227,609	17.397%
		47,361,745	227,609	17.397%
<u>Debt Service Funds</u>				
3001	Debt Service Fund	6,648,006	31,949	2.442%
		6,648,006	31,949	2.442%
	SubTotal Non-Operating Investments	272,233,818	1,200,921	100.000%
<u>Market Adjustment *</u>				
	Federal Agency Bonds	670,016		
	Municipal Bonds	411,695		
		1,081,711		
	Total Book Value as of 03/31/21	271,152,107		
<u>Fiduciary (Agency) Funds</u>				
7031	County Clerk - Trust	3,340,631		
7036	District Clerk - Trust	1,923,876		
7080	Tax Assessor/Collector	4,526,709		
		9,791,216		
	Total Consolidated Book Value (Excluding Market Adjustment)	280,943,323		

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

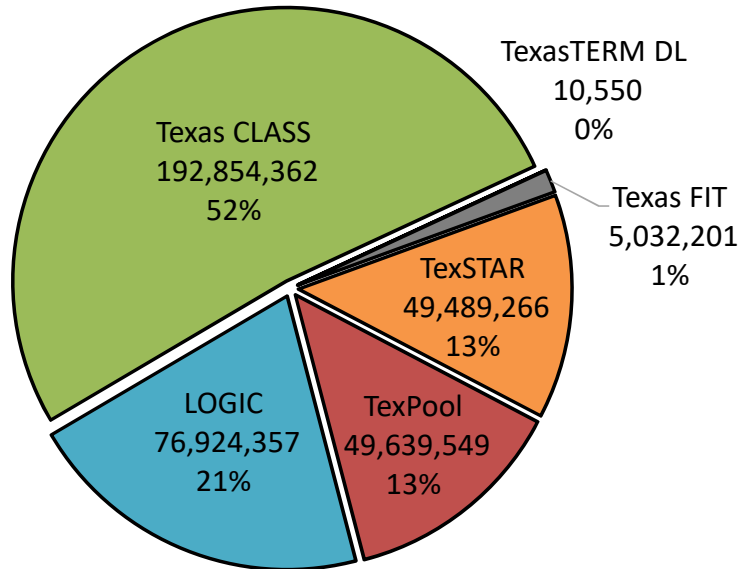


Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2021

CAPITAL PROJECTS
Investment Details

<u>CAPITAL PROJECTS GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 12/31/2020	Increases	Decreases	Interest Earned QTD	Ending Book Value 03/31/2021	Beginning Market Value 12/31/2020	Ending Market Value 03/31/2021	Accrued Interest	Maturity Date
PFIA Investment Pools										
TexPool	0.047%	49,633,779	-	-	5,770	49,639,549	49,633,779	49,639,549	-	N/A
TexSTAR	0.038%	49,484,642	-	-	4,624	49,489,266	49,484,642	49,489,266	-	N/A
Texas CLASS	0.112%	196,543,967	-	(3,745,000)	55,395	192,854,362	196,543,967	192,854,362	-	N/A
LOGIC	0.109%	75,675,945	1,228,000	-	20,412	76,924,357	75,675,945	76,924,357	-	N/A
TexasTERM DL	0.057%	10,548	-	-	2	10,550	10,548	10,550	-	N/A
Texas FIT	0.157%	5,030,086	-	-	2,115	5,032,201	5,030,086	5,032,201	-	N/A
		376,378,967	1,228,000	(3,745,000)	88,318	373,950,285	376,378,967	373,950,285	-	
TOTAL CAPITAL PROJECTS INVESTMENTS		376,378,967	1,228,000	(3,745,000)	88,318	373,950,285	376,378,967	373,950,285	-	

Capital Projects - PFIA Investments at Quarter End





Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2021

CAPITAL PROJECTS
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2021	Interest Earned YTD	% of Total Invested
Capital Project Funds				
Permanent Improvement Bonds				
4002	Ltd Tax Perm Imp 2000	3,311	2	0.001%
4003	Lmtd Tax P/I Series '01	83,051	50	0.022%
4004	Ltd Tax Perm Imp 2002	588,027	353	0.157%
4005	Ltd Tax Perm Imp 2004	25,026	15	0.007%
4006	Lmtd Tax Perm Imp 2005	22,805	14	0.006%
4007	Lmtd Tax Perm Imp Bds '06	48,278	29	0.013%
4008	Ltd Tax Perm Imp 2007	6,752	5	0.002%
4009	Ltd TX PI 2008 07Proj	27,423	16	0.007%
4010	LTD TAX PI 2008 03PROJ	30,111	18	0.008%
4011	Ltd Tax PI Bds 2009	630,715	379	0.169%
4012	Ltd TX PI BAB Bds 2009B	464,664	279	0.124%
4013	Ltd Tax PI Bds 2011	100,853	63	0.027%
4014	Ltd Tax Perm Imp 2012	115,689	70	0.031%
4015	Ltd Tax Perm Imp 2013	211,968	127	0.057%
4016	Ltd Tax P/I 2014	492,300	296	0.132%
4017	Ltd Tax P/I 2015	569,544	349	0.152%
4018	Ltd Tax P/I 2016	480,077	367	0.128%
4019	LT 2019A	233,778	170	0.063%
4020	LT 2019B	44,920,870	27,280	12.013%
4021	LT 2020A	112,632,039	67,272	30.120%
4022	LT 2020B	42,477,823	27,561	11.359%
4023	LT 2020C	2,001,073	1,201	0.535%
		206,166,177	125,916	55.133%
Road Bonds				
4201	Unlmtd Tax Rd Bonds 2004	196,179	118	0.052%
4202	Unlmtd Tax Road Bond 2005	296,128	151	0.079%
4203	Unlmtd Tax Road Bds '06	43,291	32	0.012%
4204	Unltd Tax Rd Bds 2007	1,376,725	931	0.368%
4205	Unltd Tx Rd Bds 08 03Proj	298,204	179	0.080%
4206	Unltd Rd Bds 2008 07Proj	1,442,664	1,118	0.386%
4207	Unltd Tax Road Bds 2009	229,155	138	0.061%
4208	UNLTD TX RD BAB 2009B	7,713	5	0.002%
4209	Unltd Tax Rd Bds 2011	1,340,996	835	0.359%
4210	UNLTD TAX ROAD BD 2012	5,982,808	3,748	1.600%
4211	Unlmtd Tax Road Bond 2013	4,497,068	2,889	1.203%
4212	Unltd Tax Road Bd 2014	14,063,672	8,491	3.761%
4213	Unltd Tax Road Bd 2015	31,160,947	15,926	8.333%
4214	UnLtd Tax Road Bd 2016	17,658,799	10,712	4.722%
4215	UT 2019A	66,193,420	43,674	17.701%
4216	UT 2019B	7,327,254	4,705	1.959%
4281	Unlimited Road Bond 99	1,720,480	1,040	0.460%
4282	Unlimited Road Bond 99A	79,700	54	0.021%
4283	Unlimited Road Bond 00/01	290,333	179	0.078%
4284	Unlimited Road Bond 95/97	163,979	100	0.044%
		154,369,515	95,025	41.281%
Tax Notes				
4401	Tax Notes 2006	2,923,597	1,831	0.782%
4402	Capital Improvement TN 01	530,289	319	0.142%
4403	Capital Imp T/N 01A	191,790	115	0.051%
4404	Tax Notes Series 2002	1,174,167	706	0.314%
4405	Tax Notes Series 2004	2,428,824	1,466	0.650%
4406	Tax Notes 2018	6,165,926	3,981	1.649%
		13,414,593	8,418	3.588%
		373,950,285	229,359	100.000%
	Total Capital Projects Investments	373,950,285	229,359	100.000%
	Total Book Value as of 03/31/21	373,950,285	229,359	