



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: July 5, 2022
Re: Investment Report – 2nd Quarter (FY 2022)

On March 31, 2022, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$1,049,331,872. 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 RANGE, 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 0.454 year, and weighted yield to maturity (YTM) was 0.309%, which compares to 0.369 WAM and 0.316% YTM for prior year 2nd quarter.

During the FY2022 2nd quarter, our overnight pools and cash equivalent investments experienced a seasonal decrease from the prior quarter by \$1,605,978, due primarily to the timing of property tax receipts.

Certificates of Deposit experienced a decrease of \$2,446,005. CD activity consisted of five (5) maturities, and four (4) purchases.

Bonds experienced a decrease of \$8,032,676. Bond investment activity during the quarter consisted of zero bonds called, five (5) bonds matured, and three (3) bonds purchased.

The total interest earned for all investments during this quarter totaled \$865,424.

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, 2022

STATEMENT OF INVESTMENT POSITION

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

	OPERATING GROUP			NON-OPERATING GROUP			CAPITAL PROJECTS GROUP			TOTAL PORTFOLIO		
	Prior Year Market Value	Beginning Market Value	Ending Market Value	Prior Year Market Value	Beginning Market Value	Ending Market Value	Prior Year Market Value	Beginning Market Value	Ending Market Value	Prior Year Market Value	Beginning Market Value	Ending Market Value
	3/31/2021	12/31/2021	3/31/2022	3/31/2021	12/31/2021	3/31/2022	3/31/2021	12/31/2021	3/31/2022	3/31/2021	12/31/2021	3/31/2022
Cash in Bank	29,178,223	26,546,943	53,397,931							29,178,223	26,546,943	53,397,931
PFIA Investment Pools	215,495,952	160,125,137	179,998,713	733,385	733,526	733,632	373,950,285	349,543,398	324,352,335	590,179,622	510,402,061	505,084,680
Cash Equivalent Investments	2,700	105,068,798	100,083,160	95,793,011	92,139,538	100,657,042	-	228,084	407,621	95,795,711	197,436,420	201,147,823
Certificates of Deposit				55,503,263	92,773,260	92,826,618		7,502,865	5,003,502	55,503,263	100,276,125	97,830,120
Federal/Agency Bonds				99,335,010	89,196,805	85,280,370		82,297,585	80,248,319	99,335,010	171,494,390	165,528,689
Municipal Bonds				20,869,154	28,409,604	26,342,629				20,869,154	28,409,604	26,342,629
TOTALS	244,676,875	291,740,878	333,479,804	272,233,823	303,252,733	305,840,291	373,950,285	439,571,932	410,011,777	890,860,983	1,034,565,543	1,049,331,872

Annualized Yield	0.114%	0.052%	0.122%	0.837%	0.534%	0.548%	0.096%	0.088%	0.151%	0.319%	0.225%	0.260%
Weighted Yield To Call	0.113%	0.052%	0.156%	0.806%	0.640%	0.568%	0.093%	0.092%	0.179%	0.322%	0.246%	0.293%
Weighted Yield To Maturity	0.113%	0.052%	0.156%	0.788%	0.619%	0.622%	0.093%	0.092%	0.179%	0.316%	0.240%	0.309%
Weighted Average Maturity	0.003	0.003	0.003	1.164	1.054	0.976	0.003	0.396	0.368	0.369	0.491	0.454

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;

Authorized By Investment Officers:

Linda Riggs, County Auditor

Date

Monika Arris, Budget Director

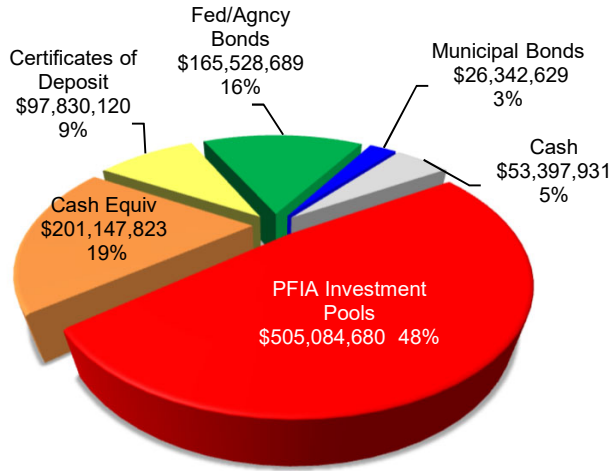
Date



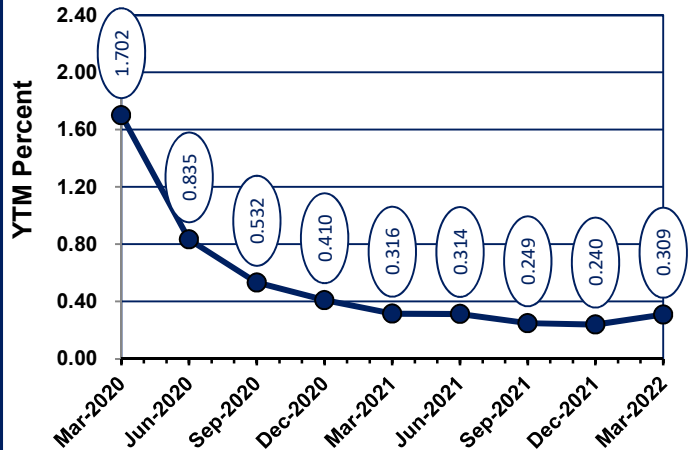
Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

TOTAL PORTFOLIO

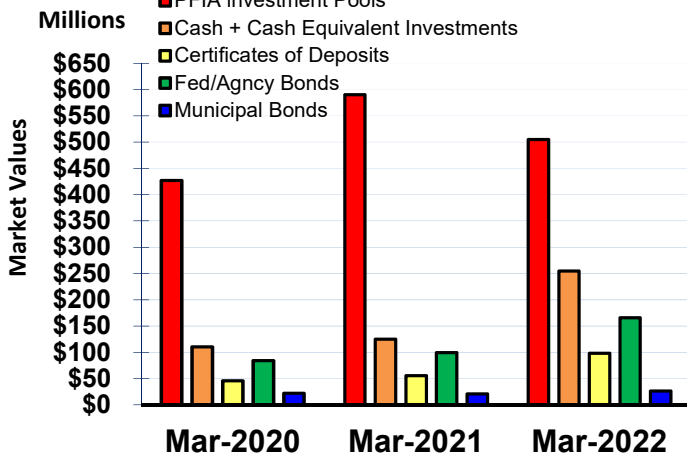
Portfolio Composition by Type



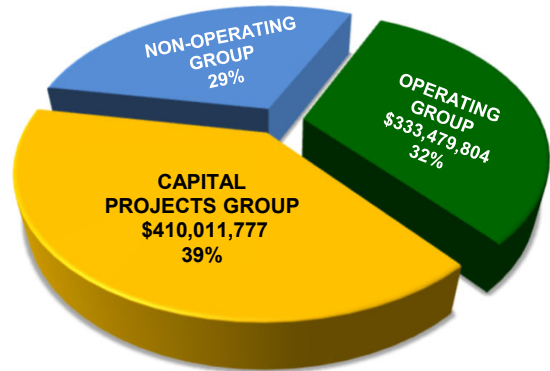
Portfolio Weighted YTM 2 Year Trend



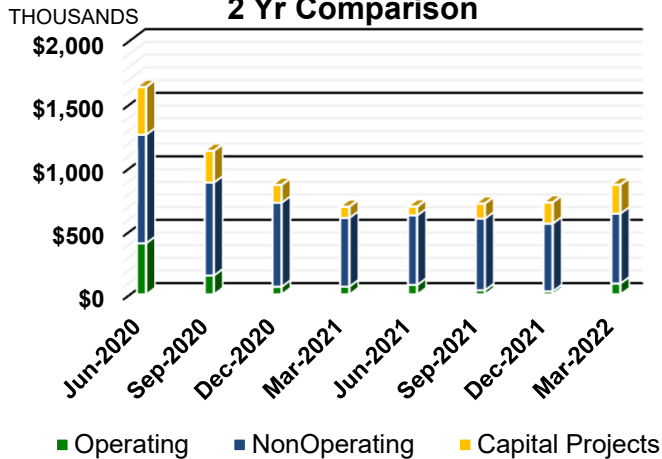
Portfolio Position by Type 3 Yr Comparison



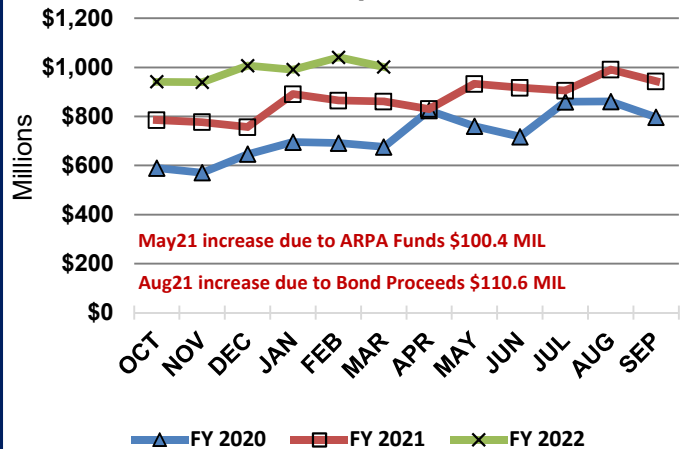
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings during Quarter 2 Yr Comparison



Total Portfolio 3 Yr Comparison





Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

TOTAL PORTFOLIO
Summary Statement by Pooled Fund Group

Description	Ending Market Value	Percentage of Portfolio	Avg Monthly Yields Jan-2022	Avg Monthly Yields Feb-2022	Avg Monthly Yields Mar-2022
TexPool	1,752,476	0.1760%	0.0376%	0.0632%	0.1536%
TexSTAR	2,000,980	0.2009%	0.0100%	0.0104%	0.1070%
Texas CLASS	188,378,092	18.9147%	0.1088%	0.1415%	0.4862%
LOGIC	203,008,513	20.3836%	0.0875%	0.1080%	0.2493%
Texas RANGE	2,835,230	0.2847%	0.0200%	0.0200%	0.1400%
Texas FIT	107,109,389	10.7547%	0.0300%	0.0400%	0.1100%
ICS American National Bank	100,083,160	10.0492%	0.0500%	0.0500%	0.2500%
ICS Farmer's Bank & Trust	17,220,191	1.7290%	0.1400%	0.1800%	0.3300%
CE American National Bank-CUS	78,710,393	7.9032%	0.1000%	0.1000%	0.1000%
CE American National Bank-SEA	5,134,079	0.5155%	0.1700%	0.1600%	0.1600%
* Certificates of Deposit	97,830,120	9.8230%	0.3960%	0.3960%	0.3960%
* Federal Agency Bonds	111,300,525	11.1755%	0.7902%	0.7902%	0.7902%
* US Treasuries	54,228,164	5.4450%	1.0843%	1.0843%	1.0843%
* Municipal Bonds	26,342,629	2.6450%	1.4386%	1.4386%	1.4386%
	995,933,941	100.0000%	0.3188%	0.3273%	0.4139%

** Avg Monthly Yields are calculated by averaging YTM. Since Collin County Investment Policy maximum term limit is five years, yields may include rates from 03/31/2017 - 03/31/2022.*

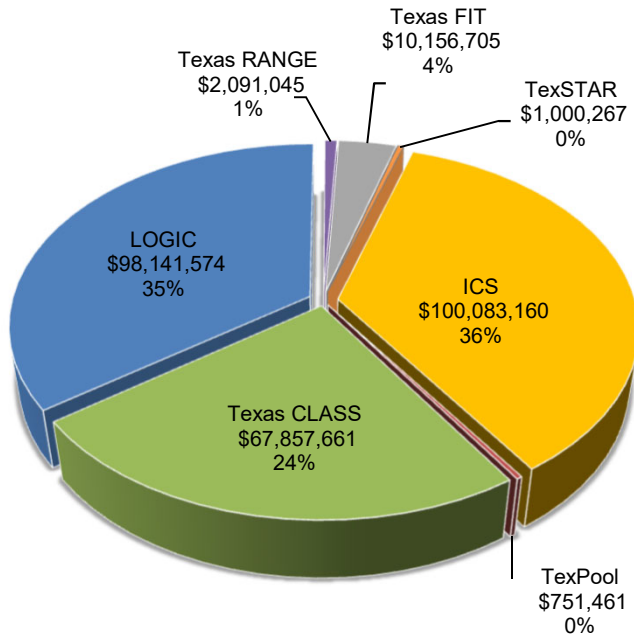
POOLED FUND GROUP	Beginning Book Value 12/31/2021	Increases	Decreases	Interest Earned QTD	Amortization / Accretion	Ending Book Value 03/31/2022	Beginning Market Value 12/31/2021	Unrealized Gain / (Loss) Market Adj	Ending Market Value 03/31/2022	Accrued Interest 03/31/2022
Operating Group										
PFIA Investment Pools	160,125,137	74,273,000	(54,468,000)	68,576	-	179,998,713	160,125,137	-	179,998,713	-
Cash Equivalent Investments	105,068,798	-	(5,003,527)	17,889	-	100,083,160	105,068,798	-	100,083,160	-
Sub-Total	265,193,935	74,273,000	(59,471,527)	86,465	-	280,081,873	265,193,935	-	280,081,873	-
Non-Operating Group										
PFIA Investment Pools	733,526	-	-	106	-	733,632	733,526	-	733,632	-
Cash Equivalent Investments	92,139,538	13,647,278	(5,158,161)	28,387	-	100,657,042	92,139,538	-	100,657,042	8,895
Certificates of Deposit	92,773,260	10,000,000	(10,024,924)	78,282	-	92,826,618	92,773,260	-	92,826,618	3,726
Federal/Agency Bonds	89,364,566	5,011,675	(7,248,739)	248,739	(41,649)	87,334,592	89,196,805	(2,054,222)	85,280,370	254,435
Municipal Bonds	28,471,167	99,502	(1,320,764)	195,764	(102,577)	27,343,092	28,409,604	(1,000,463)	26,342,629	181,391
Sub-Total	303,482,057	28,758,455	(23,752,588)	551,278	(144,226)	308,894,976	303,252,733	(3,054,685)	305,840,291	448,447
Capital Projects Group										
PFIA Investment Pools	349,543,398	2,787,000	(28,084,000)	105,937	-	324,352,335	349,543,398	-	324,352,335	-
Cash Equivalent Investments	228,084	179,469	(24)	92	-	407,621	228,084	-	407,621	42
Certificates of Deposit	7,502,865	-	(2,501,247)	1,884	-	5,003,502	7,502,865	-	5,003,502	-
Federal/Agency Bonds	83,017,898	-	(119,768)	119,768	(67,060)	82,950,838	82,297,585	(2,702,519)	80,248,319	77,600
Sub-Total	440,292,245	2,966,469	(30,705,039)	227,681	(67,060)	412,714,296	439,571,932	(2,702,519)	410,011,777	77,642
Grand Totals:	1,008,968,237	105,997,924	(113,929,154)	865,424	(211,286)	1,001,691,145	1,008,018,600	(5,757,204)	995,933,941	526,089



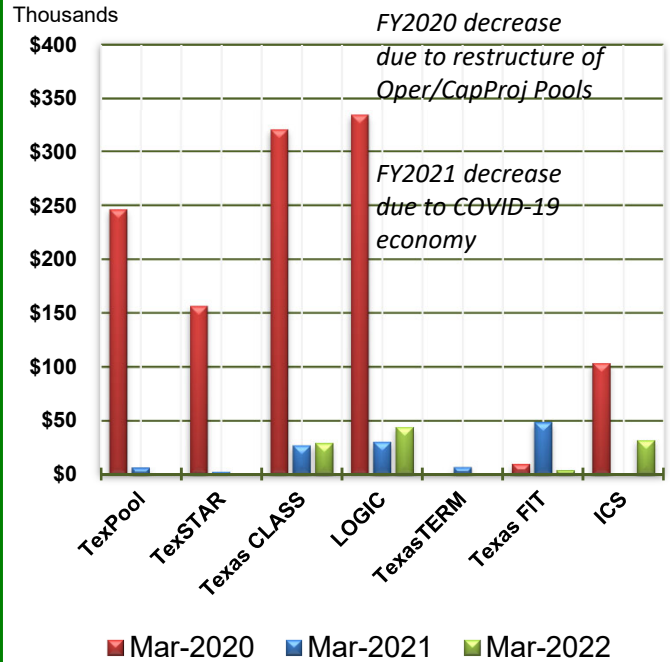
Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

OPERATING GROUP

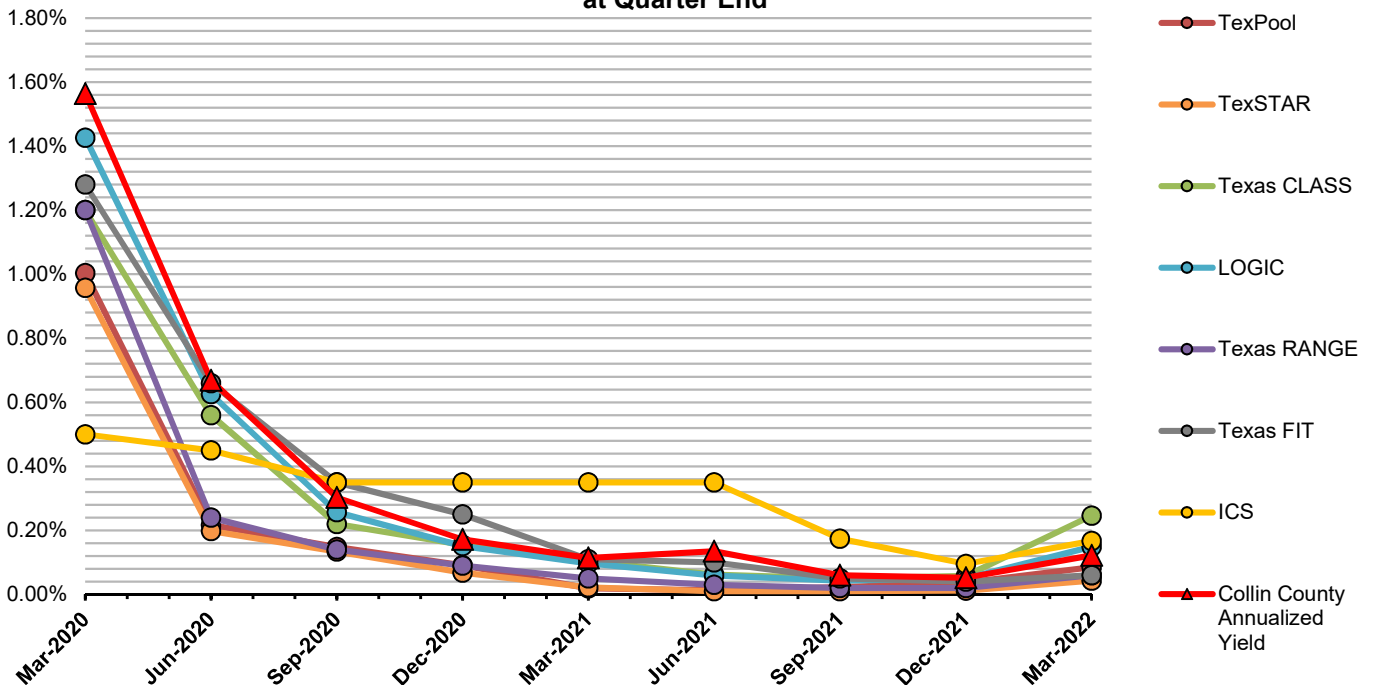
Operating Investments by Type at Quarter End



Operating Investments YTD Interest Earnings Comparison at Quarter End



Operating Investments Yields Comparison at Quarter End





Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

OPERATING
Investment Details

OPERATING GROUP	Yield to Maturity (YTM)	Beginning Book Value 12/31/2021	Increases	Decreases	Interest Earned QTD	Ending Book Value 03/31/2022	Beginning Market Value 12/31/2021	Ending Market Value 03/31/2022	Accrued Interest	Maturity Date
<u>PFIA Investment Pools</u>										
TexPool	0.0848%	835,297	-	(84,000)	164	751,461	835,297	751,461	-	N/A
TexSTAR	0.0425%	1,000,160	-	-	107	1,000,267	1,000,160	1,000,267	-	N/A
Texas CLASS	0.2455%	36,625,681	31,207,000	-	24,980	67,857,661	36,625,681	67,857,661	-	N/A
LOGIC	0.1483%	105,742,312	43,066,000	(50,708,000)	41,262	98,141,574	105,742,312	98,141,574	-	N/A
Texas RANGE DL	0.0600%	2,090,744	-	-	301	2,091,045	2,090,744	2,091,045	-	N/A
Texas FIT	0.0600%	13,830,943	-	(3,676,000)	1,762	10,156,705	13,830,943	10,156,705	-	N/A
		160,125,137	74,273,000	(54,468,000)	68,576	179,998,713	160,125,137	179,998,713	-	
<u>Cash Equivalent Investments</u>										
American National Bank ICS	0.1167%	100,066,442	-	-	16,718	100,083,160	100,066,442	100,083,160	-	N/A
Farmers Bank & Trust ICS	0.2167%	5,002,356	-	(5,003,527)	1,171	-	5,002,356	-	-	N/A
		105,068,798	-	(5,003,527)	17,889	100,083,160	105,068,798	100,083,160	-	
TOTAL OPERATING INVESTMENTS		265,193,935	74,273,000	(59,471,527)	86,465	280,081,873	265,193,935	280,081,873	-	



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2022	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	133,579,973	58,013	47.6932%
0002	Housing Finance Corp	223,140	44	0.0797%
0003	Records Archive Fund	15,073,259	-	5.3817%
0005	Dis Cts Rec Tech Fund	726,470	-	0.2594%
0499	Permanent Improvements	1,380,191	327	0.4928%
		150,983,033	58,384	53.9068%
<u>Special Revenue Funds</u>				
0029	Courthouse Security	1,144,977	-	0.4088%
1010	Road and Bridge	12,412,839	5,792	4.4319%
1011	Farm and Market	21,760	9	0.0078%
1012	Lateral Road	1,253,201	538	0.4474%
1013	Judicial Appellate	357,595	169	0.1277%
1015	Court Reporters	232,333	-	0.0830%
1021	Law Library	4,128,381	-	1.4740%
1025	Co Clrk Rec Mgmt & Pres	13,041,498	-	4.6563%
1026	Dist Clrk Rec Mgmt & Pres	152,399	-	0.0544%
1028	Justice Court Tech Fund	990,677	-	0.3537%
1031	Economic Development 2001	287,536	142	0.1027%
1033	Contract Elections	3,182,610	1,315	1.1363%
1036	Sheriff Forfeiture	37,813	16	0.0135%
1037	DA State Forfeiture	977,061	416	0.3488%
1038	DA Service Fee	247,790	-	0.0885%
1039	Meyers Park Foundation	2,118	1	0.0008%
1040	Health Care Foundation	5,339,062	2,537	1.9063%
1044	County Rec Mgmt & Pres	518,651	-	0.1852%
1046	Juvenile Case Manager Fnd	466,262	-	0.1665%
1047	Court Initiated Guardnshp	526,270	-	0.1879%
1049	DA Pretrial Intervntn Prg	920,135	-	0.3285%
1050	Specialty Court	178,202	-	0.0636%
1051	SCAAP	291,752	98	0.1042%
1052	Cty Crts Technology Fund	554,884	-	0.1981%
1053	Dis Cts Technology Fund	530,054	-	0.1892%
1054	Probate Contributions Fnd	774,849	324	0.2767%
1055	CCLC Court Rec Presrvtn	686,066	-	0.2450%
1056	Dis Clrk Crt Rec Presrvtn	478,466	-	0.1708%
1057	DA Apportionment	122,765	50	0.0438%
1058	Justice Crt Bldg Security	298,442	-	0.1066%
1060	DA Federal Treasury Forf	1,562,862	671	0.5580%
1064	Constable 3 Forfeiture	-	-	0.0000%
1065	Sheriff Forfeiture Fed	84,809	41	0.0303%
1066	SO Treasury Forfeiture	371,394	138	0.1326%
1067	Trails Blue Ridge Sp Rd Dist	69,102	21	0.0247%
1998	Veterans Court	14,307	6	0.0051%
		52,258,922	12,284	18.6587%



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2022	Interest Earned YTD	% of Total Invested
<u>Grant Funds</u>				
2127	Coronavirus Relief Fund	-	-	0.0000%
2128	HAVA Cares	-	-	0.0000%
2129	Chapter 19 Cares	-	*	0.0000%
2130	HAVA Elections Security	-	-	0.0000%
2132	ARPA	43,102,653	-	15.3893%
2198	LEOSE Education	139,646	55	0.0499%
2586	RTR Frontier Parkway	5,387,458	- ***	1.9235%
		48,629,757	55	17.3627%
<u>Debt Service Fund</u>				
3001	Debt Service Fund	6,002,890	8,142	2.1433%
		6,002,890	8,142	2.1433%
<u>Internal Service Funds</u>				
5501	Liability Insurance	5,453,836	2,434	1.9472%
5502	Workers' Compensation Ins	5,911,835	2,542	2.1108%
5504	Unemployment Insurance	1,156,330	496	0.4129%
5505	Insurance Claim	2,201,114	1,092	0.7859%
5601	Flexible Benefit	232,469	- **	0.0830%
5990	Animal Safety Fund	2,995,719	1,262	1.0696%
		17,951,303	7,826	6.4094%
<u>Other Funds</u>				
5999	CC Toll Road Authority	1,042,627	449	0.3723%
6050	Judicial District	2,054,793	757	0.7336%
7001	State Fees Agency	589,770	- *	0.2106%
7002	Unclaimed Holdings	568,778	- *	0.2031%
		4,255,968	1,206	1.5196%
	Total Operating Investments	280,081,873	87,897	100.0000%
	Rounding Difference	-	-	
	Total Book Value as of 03/31/22	280,081,873	87,897	

Notes

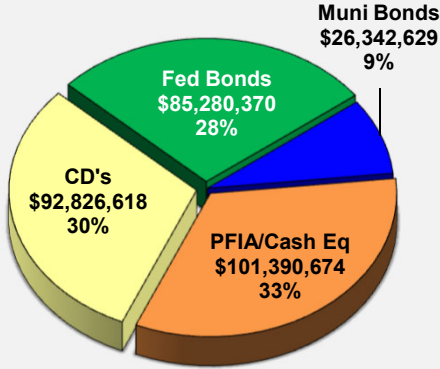
- * Interest is recorded in Fund 0001 General Fund
- ** Interest is recorded in Fund 5601 Insurance Claim
- *** Interest is re-allocated to deferred revenue



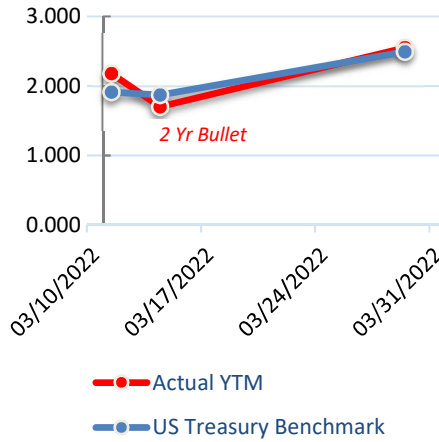
Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

NON-OPERATING GROUP

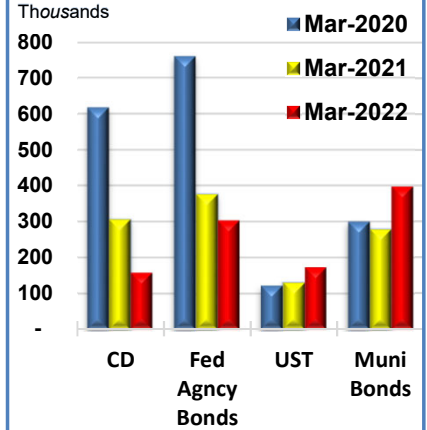
Non-Operating Investments by Type



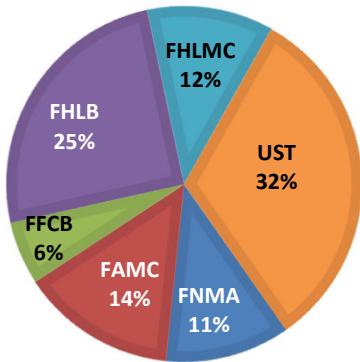
Non-Operating Purchases YTM Versus US Treasury



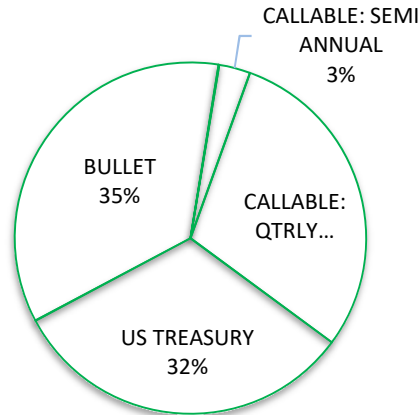
Non-Operating YTD Interest Earnings



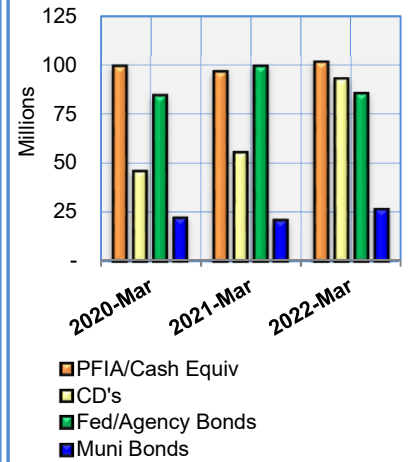
Federal Agency Bonds Breakdown by Issuer



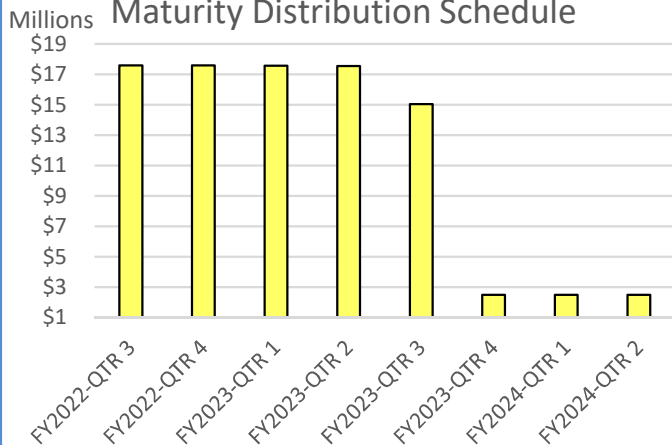
Federal Agency Bonds Breakdown by Type



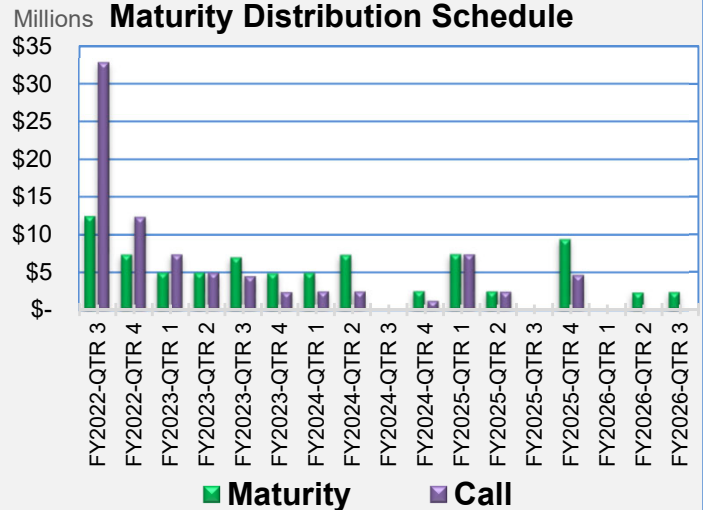
Non-Operating Investments Three Year Comparison as of Quarter End



Non-Operating Cert of Deposit Maturity Distribution Schedule



Non-Operating Fed Agency Bonds Maturity Distribution Schedule





Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

**NON-OPERATING
 Investment Details**

<u>NON-OPERATING GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 12/31/2021	Increases	Decreases	Interest Earned QTD	Ending Book Value 03/31/2022	Beginning Market Value 12/31/2021	Ending Market Value 03/31/2022	Accrued Interest	Maturity Date
PFIA Investment Pools										
Texas RANGE DL	0.0600%	733,526	-	-	106	733,632	733,526	733,632	-	N/A
		733,526	-	-	106	733,632	733,526	733,632	-	
Cash Equivalent Investments										
American National Bank										
Custody Cash Holdings	0.1000%	76,059,033	7,257,485	(5,034,044)	20,298	78,302,772	76,059,033	78,302,772	8,079	N/A
Seacap Cash Holdings	0.1633%	3,870,037	1,386,266	(124,117)	1,893	5,134,079	3,870,037	5,134,079	816	N/A
Farmers Bank & Trust ICS	0.2167%	12,210,468	5,003,527	-	6,196	17,220,191	12,210,468	17,220,191	-	N/A
		92,139,538	13,647,278	(5,158,161)	28,387	100,657,042	92,139,538	100,657,042	8,895	
Certificates of Deposit										
American National Bank										
CD #9682899-MATURED	0.2000%	2,503,756	-	(2,503,756)	-	-	2,503,756	-	-	01/03/2022
CD #9684101 (ARPA)	0.1500%	10,008,798	-	-	3,702	10,012,500	10,008,798	10,012,500	-	05/28/2022
CD #9684119 (ARPA)	0.2300%	10,013,493	-	-	5,680	10,019,173	10,013,493	10,019,173	-	08/28/2022
CD #9684127 (ARPA)	0.3100%	10,018,190	-	-	7,659	10,025,849	10,018,190	10,025,849	-	11/28/2022
CD #9684135 (ARPA)	0.3300%	10,019,364	-	-	8,155	10,027,519	10,019,364	10,027,519	-	02/28/2023
CD #9684143 (ARPA)	0.3600%	10,021,126	-	-	8,898	10,030,024	10,021,126	10,030,024	-	05/28/2023
CD #9687765	0.6500%	-	2,500,000	(757)	757	2,500,000	-	2,500,000	757	06/15/2023
CD #9687740	0.7500%	-	2,500,000	(873)	873	2,500,000	-	2,500,000	873	09/15/2023
CD #9687781	0.8500%	-	2,500,000	(990)	990	2,500,000	-	2,500,000	990	12/15/2023
CD #9687757	0.9500%	-	2,500,000	(1,106)	1,106	2,500,000	-	2,500,000	1,106	03/15/2024
		52,584,727	10,000,000	(2,507,482)	37,820	60,115,065	52,584,727	60,115,065	3,726	
Farmer's Bank & Trust										
CD #7004771-MATURED	0.2000%	2,503,756	-	(2,504,195)	439	-	2,503,756	-	-	01/31/2022
CD #7004772-MATURED	0.2500%	2,504,696	-	(2,505,736)	1,040	-	2,504,696	-	-	02/28/2022
CD #7004773-MATURED	0.3000%	2,505,636	-	(2,507,511)	1,875	-	2,505,636	-	-	03/31/2022
CD #7004425	0.4000%	2,512,605	-	-	2,479	2,515,084	2,512,605	2,515,084	-	04/25/2022
CD #7004426	0.4000%	2,512,605	-	-	2,479	2,515,084	2,512,605	2,515,084	-	05/25/2022
CD #7004200	1.2600%	2,549,081	-	-	7,865	2,556,946	2,549,081	2,556,946	-	06/08/2022
CD #7004268	0.7500%	2,528,145	-	-	4,678	2,532,823	2,528,145	2,532,823	-	07/01/2022
CD #7004427	0.4000%	2,512,605	-	-	2,479	2,515,084	2,512,605	2,515,084	-	08/25/2022
CD #7004481	0.4500%	2,513,162	-	-	2,790	2,515,952	2,513,162	2,515,952	-	10/28/2022
CD #7004774	0.3500%	2,506,576	-	-	2,116	2,508,692	2,506,576	2,508,692	-	11/30/2022
CD #7004775	0.3500%	2,506,576	-	-	2,116	2,508,692	2,506,576	2,508,692	-	12/31/2022
CD #7004776	0.3500%	2,506,576	-	-	2,116	2,508,692	2,506,576	2,508,692	-	01/31/2023
CD #7004777	0.4000%	2,507,517	-	-	2,419	2,509,936	2,507,517	2,509,936	-	02/28/2023
		32,669,536	-	(7,517,442)	34,891	25,186,985	32,669,536	25,186,985	-	
Prosperity Bank										
CD #434000040	0.5000%	2,515,653	-	-	3,103	2,518,756	2,515,653	2,518,756	-	09/29/2022
CD #434000150	0.2000%	2,501,672	-	-	1,234	2,502,906	2,501,672	2,502,906	-	03/31/2023
CD #434000151	0.2000%	2,501,672	-	-	1,234	2,502,906	2,501,672	2,502,906	-	04/30/2023
		7,518,997	-	-	5,571	7,524,568	7,518,997	7,524,568	-	
Total Certificates of Deposit		92,773,260	10,000,000	(10,024,924)	78,282	92,826,618	92,773,260	92,826,618	3,726	



Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

**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)	12/31/2021			QTD	03/31/2022	12/31/2021	Market Adj	03/31/2022				
Federal/Agency Bonds																
American National Bank																
	CUSIP #3132X0VM0-MATURED	Farmer Mac	NR	1.8800%	2,500,035	-	(2,503,563)	3,563	(35)	-	2,502,789	-	-	-	01/28/2022	N
	CUSIP #3133EG6E0-MATURED	Fed Farm Cr Bank	AA+	1.8650%	2,000,280	-	(2,003,609)	3,609	(280)	-	2,003,132	-	-	-	02/03/2022	N
	CUSIP #313378WG2-MATURED	Fed Home Ln Bank	AA+	1.8830%	2,502,862	-	(2,512,153)	12,153	(2,862)	-	2,511,337	-	-	-	03/11/2022	N
	CUSIP #3130AKU61	Fed Home Ln Bank	AA+	0.3000%	2,500,000	-	(2,764)	2,764	-	2,500,000	2,460,622	(147,405)	2,352,595	2,222	04/27/2022	Y
	CUSIP #3130APK20	Fed Home Ln Bank	AA+	2.8130%	1,290,012	-	(2,113)	2,113	912	1,290,924	1,290,066	(44,828)	1,246,096	3,615	04/27/2022	Y
	CUSIP #3132X0Y88	Farmer Mac	NR	3.0050%	2,422,138	-	(17,506)	17,506	658	2,422,796	2,443,881	4,133	2,426,929	29,566	04/29/2022	N
	CUSIP #3134GXLG7	Fed Home Ln Mtg Corp	Aaa	0.5793%	2,493,861	-	(1,250)	1,250	733	2,494,594	2,478,399	(77,542)	2,417,052	778	05/05/2022	Y
	CUSIP #3130ANGJ3	Fed Home Ln Bank	AA+	0.3000%	2,500,000	-	(1,875)	1,875	-	2,500,000	2,490,350	(92,326)	2,407,674	875	05/19/2022	Y
	CUSIP #3130ANFM7	Fed Home Ln Bank	AA+	0.6000%	2,500,000	-	(3,750)	3,750	-	2,500,000	2,478,082	(129,429)	2,370,571	1,750	05/19/2022	Y
	CUSIP #3136G4S87	Fannie Mae	AA+	0.6500%	2,500,000	-	(4,063)	4,063	-	2,500,000	2,454,383	(157,611)	2,342,389	1,535	05/27/2022	Y
	CUSIP #3134GXDSO	Fed Home Ln Mtg Corp	Aaa	0.3200%	2,500,000	-	(2,000)	2,000	-	2,500,000	2,487,596	(66,319)	2,433,681	2,667	06/01/2022	Y
	CUSIP #3130AMTB8	Fed Home Ln Bank	AA+	0.6252%	2,500,000	-	(3,906)	3,906	-	2,500,000	2,470,433	(138,025)	2,361,975	4,818	06/10/2022	Y
	CUSIP #3130ALKS2	Fed Home Ln Bank	AA+	0.4603%	2,498,438	-	(2,344)	2,344	177	2,498,615	2,469,480	(89,997)	2,408,618	417	06/15/2022	Y
	CUSIP #3133EME24	Fed Farm Cr Bank	AA+	0.0950%	39,991	-	(7)	7	2	39,993	39,901	(316)	39,677	9	07/05/2022	Y
	CUSIP #3133ELT95	Fed Farm Cr Bank	AA+	0.1610%	2,370,493	-	(1,185)	1,185	(231)	2,370,262	2,369,889	(5,338)	2,364,924	1,027	07/13/2022	N
	CUSIP #3133EMPR7	Fed Farm Cr Bank	AA+	0.1000%	2,499,747	-	(625)	625	108	2,499,855	2,497,156	(6,587)	2,493,268	410	08/02/2022	N
	CUSIP #3134GXCB8	Fed Home Ln Mtg Corp	Aaa	0.2079%	2,500,790	-	(1,563)	1,563	(143)	2,500,647	2,484,028	(49,964)	2,450,683	2,292	09/11/2022	Y
	CUSIP #3132X0XS5	Farmer Mac	NR	2.0000%	2,500,000	-	(12,500)	12,500	-	2,500,000	2,531,303	11,021	2,511,021	556	09/27/2022	N
	CUSIP #3130ARDK4	Fed Home Ln Bank	AA+	2.5500%	-	2,500,000	(354)	354	-	2,500,000	-	(28,365)	2,471,635	354	09/29/2022	Y
	CUSIP #3135G05R0	Fannie Mae	AA+	0.2397%	2,501,416	-	(1,875)	1,875	(220)	2,501,196	2,489,744	(59,102)	2,442,094	1,063	11/10/2022	Y
	CUSIP #313383QR5	Fed Home Ln Bank	AA+	3.2500%	2,086,906	-	(16,250)	16,250	(15,099)	2,071,807	2,077,117	(42,533)	2,029,274	20,222	06/09/2023	N
	CUSIP #3135G05G4	Fannie Mae	AA+	0.2500%	2,501,505	-	(1,563)	1,563	(247)	2,501,258	2,486,601	(55,099)	2,446,159	1,406	07/10/2023	N
	CUSIP #3134G42H0	Fed Home Ln Mtg Corp	Aaa	1.7010%	-	2,511,675	(2,361)	2,361	(346)	2,511,329	-	(8,412)	2,502,917	22,778	10/17/2023	N
	CUSIP #3133X8L34	Fed Home Ln Bank	AA+	0.9410%	1,340,574	-	(16,095)	16,095	(13,070)	1,327,504	1,339,433	(44,818)	1,282,686	3,934	09/09/2024	N
	CUSIP #3135G0W66	Fannie Mae	AA+	0.9390%	2,547,072	-	(10,156)	10,156	(4,220)	2,542,852	2,547,059	(91,100)	2,451,752	18,733	10/15/2024	N
	CUSIP #3130A3GE8	Fed Home Ln Bank	AA+	1.0140%	2,625,787	-	(17,188)	17,188	(10,660)	2,615,127	2,629,272	(93,601)	2,521,526	20,625	12/13/2024	N
	CUSIP #31422BRT9	Farmer Mac	NR	1.5340%	2,515,554	-	(10,938)	10,938	(1,294)	2,514,260	2,551,783	(59,131)	2,455,129	10,694	01/03/2025	N
	CUSIP #31422BU73	Farmer Mac	NR	0.4300%	5,000,000	-	(5,375)	5,375	-	5,000,000	4,873,609	(337,125)	4,662,875	956	09/15/2025	N
					61,737,461	5,011,675	(7,158,931)	158,931	(46,117)	59,703,019	61,457,445	(1,809,819)	57,893,200	153,302		
Unites States Treasuries																
American National Bank																
	CUSIP #912828WZ9	US Treasury	NR	2.7030%	2,492,654	-	(10,877)	10,877	5,556	2,498,210	2,513,188	4,810	2,503,020	18,370	04/30/2022	N
	CUSIP #912828XR6 #1	US Treasury	NR	2.7090%	2,490,699	-	(10,817)	10,817	5,581	2,496,280	2,516,308	9,270	2,505,550	14,663	05/31/2022	N
	CUSIP #912828XR6 #2	US Treasury	NR	2.8980%	2,488,889	-	(10,817)	10,817	6,667	2,495,556	2,516,308	9,994	2,505,550	14,663	05/31/2022	N
	CUSIP #912828XW5	US Treasury	NR	2.7130%	2,488,803	-	(10,877)	10,877	5,598	2,494,401	2,518,945	13,022	2,507,423	10,998	06/30/2022	N
	CUSIP #91282CAX9	US Treasury	NR	0.1250%	2,499,799	-	(773)	773	55	2,499,854	2,494,335	(19,189)	2,480,665	1,047	11/30/2022	N
	CUSIP #91282CBD2	US Treasury	NR	0.1120%	2,500,312	-	(777)	777	(77)	2,500,235	2,492,285	(24,257)	2,475,978	786	12/31/2022	N
	CUSIP #91282CBG5	US Treasury	NR	0.1250%	2,499,393	-	(773)	773	138	2,499,531	2,491,405	(28,828)	2,470,703	518	01/31/2023	N
	CUSIP #912828Q29	US Treasury	NR	2.6440%	2,466,916	-	(9,271)	9,271	6,559	2,473,475	2,530,665	21,350	2,494,825	102	03/31/2023	N
	CUSIP #912828R28	US Treasury	NR	1.6250%	2,547,939	-	(10,100)	10,100	(8,914)	2,539,025	2,536,133	(43,030)	2,495,995	17,058	04/30/2023	N
	CUSIP #912828529	US Treasury	NR	2.5000%	2,614,179	-	(15,454)	15,454	(13,521)	2,600,658	2,589,845	(90,795)	2,509,863	10,359	01/31/2024	N
	CUSIP #912828YV6	US Treasury	NR	0.9760%	2,537,522	-	(9,272)	9,272	(3,174)	2,534,348	2,539,943	(96,750)	2,437,598	12,569	11/30/2024	N
					27,627,105	-	(89,808)	89,808	4,468	27,631,573	27,739,360	(244,403)	27,387,170	101,133		
	Total Federal/Agency Bonds				89,364,566	5,011,675	(7,248,739)	248,739	(41,649)	87,334,592	89,196,805	(2,054,222)	85,280,370	254,435		



Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

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)	12/31/2021			QTD		03/31/2022	12/31/2021	Market Adj	03/31/2022			
Municipal Bonds																
American National Bank																
CUSIP #094808CB6-MATURED	MN-Bloomington Port Auth	AAA	2.1000%		300,061	-	(300,525)	525	(61)	-	300,408	-	-	-	02/01/2022	N
CUSIP #678519B65-MATURED	OK-Oklahoma City GO Ltd	AAA	2.5610%		825,000	-	(828,520)	3,520	-	-	828,143	-	-	-	03/01/2022	N
CUSIP #88213AHJ7	TX-A & M Univ Revs	AAA	1.9200%		100,202	-	(620)	620	(135)	100,067	100,791	143	100,210	937	05/15/2022	N
CUSIP #678519RQ4	OK-Oklahoma City GO Ltd	AAA	2.6900%		300,587	-	(2,250)	2,250	(220)	300,367	305,190	2,093	302,460	750	09/01/2022	N
CUSIP #4095585E9	VA-Hampton	AA+	2.0300%		177,217	-	(1,750)	1,750	(832)	176,385	178,955	717	177,102	583	09/01/2022	N
CUSIP #235416700	TX-Dallas Wtrwks & Swr Sys	AAA	2.0600%		738,046	-	(4,842)	4,842	(1,015)	737,031	747,385	3,504	740,535	9,684	10/01/2022	N
CUSIP #914713N32 #1	NC-Univ at Chapel Hill	AAA	2.5680%		641,797	-	(3,222)	3,222	874	642,671	653,954	4,410	647,081	4,296	12/01/2022	N
CUSIP #914713N32 #2	NC-Univ at Chapel Hill	AAA	1.8800%		25,026	-	(125)	125	(7)	25,019	25,500	172	25,191	167	12/01/2022	N
CUSIP #796237U29	TX-San Antonio	AAA	2.4100%		1,004,695	-	(7,168)	7,168	(1,084)	1,003,611	1,025,350	5,549	1,009,160	4,778	09/01/2023	N
CUSIP #73723RSP9	VA-Portsmouth	AA	1.7540%		506,988	-	(3,861)	3,861	(1,613)	505,753	513,370	230	505,605	2,574	02/01/2023	N
CUSIP #1845403S9 #1	TX-Clear Creek ISD	AAA	2.8580%		477,924	-	(4,097)	4,097	(651)	477,273	489,513	2,716	479,989	2,094	02/15/2023	N
CUSIP #1845403S9 #2	TX-Clear Creek ISD	AAA	2.1500%		202,791	-	(1,725)	1,725	(622)	202,169	207,708	1,151	203,320	882	02/15/2023	N
CUSIP #604115AW5	MN-Pub Facs Auth St	AAA	2.2500%		194,764	-	(2,138)	2,138	(1,021)	193,743	198,320	842	194,585	713	03/01/2023	N
CUSIP #586145F58	TN-Memphis	AA	3.1500%		248,700	-	(1,686)	1,686	260	248,960	256,015	3,270	252,230	3,373	04/01/2023	N
CUSIP #7700773U7	VA-Roanoke	AA+	3.0000%		202,874	-	(1,500)	1,500	(575)	202,299	205,884	(1)	202,298	3,000	04/01/2023	N
CUSIP #751091QR3	NC-Raleigh GO Housing	AAA	2.0000%		506,777	-	(3,750)	3,750	(1,196)	505,581	514,535	(826)	504,755	5,000	06/01/2023	N
CUSIP #401784WZ2	NC-Guilford Cnty BAB	AAA	2.7200%		206,142	-	(2,396)	2,396	(970)	205,172	212,904	2,116	207,288	1,597	08/01/2023	N
CUSIP #537071VV1	TX-Little Cypress Mauriceville	AAA	0.3000%		247,500	-	(2,875)	2,875	(2,692)	244,358	245,424	(5,811)	238,547	1,917	08/01/2023	N
CUSIP #052397GX8	TX-Austin ISD	AAA	1.8310%		504,133	-	(2,935)	2,935	(620)	503,513	513,605	(1,488)	502,025	978	09/01/2023	N
CUSIP #1610692P3	VA-Charlottesville	Aaa	0.2500%		232,929	-	(575)	575	(429)	232,500	231,051	(6,095)	226,405	102	09/15/2023	N
CUSIP #7342606U1	TX-Port Houston Auth	Aaa	0.2650%		1,034,597	-	(5,625)	5,625	(4,943)	1,029,654	1,025,510	(28,364)	1,001,290	11,250	10/01/2023	N
CUSIP #597851T38	TX-Midlothian ISD	AAA	2.6500%	3.0780%	207,513	-	(2,500)	2,500	(885)	206,628	209,584	(1,106)	205,522	1,278	02/15/2023	Y
CUSIP #549188S50	TX-Lubbock	AA+	1.8230%		1,000,000	-	(4,558)	4,558	-	1,000,000	1,019,130	(9,410)	990,590	2,329	02/15/2024	N
CUSIP #492062HK3	TX-Kerens ISD	AAA	0.6200%		152,895	-	(1,750)	1,750	(1,519)	151,376	152,029	(4,708)	146,668	894	02/15/2024	N
CUSIP #88213AKB0	TX-A & M Univ Revs	AAA	2.2000%		1,007,798	-	(6,373)	6,373	(822)	1,006,976	1,035,090	(7,096)	999,880	9,630	05/15/2024	N
CUSIP #88213AEK7	TX-A & M Univ Revs	AAA	1.6400%		255,280	-	(1,604)	1,604	(556)	254,724	258,870	(4,669)	250,055	2,423	05/15/2024	N
CUSIP #238388TP7	IA-Davenport Go Taxable	AA	0.4500%		228,143	-	(1,613)	1,613	(1,359)	226,784	224,570	(10,305)	216,479	2,150	06/01/2024	N
CUSIP #234554KL6	IA-Dallas Center Grimes	Aa2	0.5000%		1,011,975	-	(2,500)	2,500	(1,239)	1,010,736	1,000,870	(42,046)	968,690	3,333	06/01/2024	N
CUSIP #586145WG5	TN-Memphis	AA	2.2500%		373,119	-	(4,424)	4,424	(2,312)	370,807	383,912	(3,331)	367,476	4,424	07/01/2024	N
CUSIP #798781XW5	TX-San Marcos Cons ISD	AAA	1.8000%		527,067	-	(5,000)	5,000	(2,620)	524,447	535,760	(8,602)	515,845	3,333	08/01/2024	N
CUSIP #537071VW9	TX-Little Cypress Mauriceville	AAA	0.5000%		273,234	-	(3,063)	3,063	(2,732)	270,502	269,179	(11,848)	258,654	2,042	08/01/2024	N
CUSIP #447819EA7	TX-Hurst Euleess Bedford ISD	AAA	2.0280%		256,774	-	(1,878)	1,878	(646)	256,128	262,428	(3,118)	253,010	960	08/15/2024	N
CUSIP #1610692Q1	VA-Charlottesville	AAA	0.4000%		228,619	-	(563)	563	(335)	228,284	225,054	(11,393)	216,891	100	09/15/2024	N
CUSIP #4140185L1	TX-Harris County	Aaa	0.5000%		483,159	-	(3,612)	3,612	(3,014)	480,145	474,584	(24,803)	455,342	7,225	10/01/2024	N
CUSIP #094808CE0	MN-Bloomington Port Auth	AAA	0.6000%		351,605	-	(2,269)	2,269	(1,752)	349,853	345,517	(19,335)	330,518	1,513	02/01/2025	N
CUSIP #751100MGO	NC-Raleigh Comb Revenue	AAA	1.3850%		665,063	-	(3,486)	3,486	(1,189)	663,874	670,358	(23,656)	660,218	1,162	03/01/2025	N
CUSIP #717096AW1	TX-Pflugerville ISD	AAA	0.8560%		169,063	-	(1,875)	1,875	(1,526)	167,537	167,124	(7,434)	160,103	958	05/15/2025	N
CUSIP #88213AHM0	TX-A & M Univ Revs	Aaa	0.7270%		1,076,447	-	(7,578)	7,578	(5,668)	1,070,779	1,058,140	(62,589)	1,008,190	11,450	05/15/2025	N
CUSIP #586145WH3	TN-Memphis	Aa2	1.1500%		854,881	-	(9,855)	9,855	(7,491)	847,390	850,095	(43,052)	804,338	9,855	07/01/2025	N
CUSIP #798781XX3	TX-San Marcos Cons ISD	Aa2	0.7860%		538,303	-	(3,704)	3,704	(2,672)	535,631	527,370	(32,481)	503,150	2,469	08/01/2025	N
CUSIP #537071VX7	TX-Little Cypress Mauriceville	AAA	0.8000%		298,433	-	(3,250)	3,250	(2,681)	295,752	292,932	(17,146)	278,606	2,167	08/01/2025	N
CUSIP #815853TA4	TX-Seguin ISD	Aaa	0.6300%		1,120,048	-	(10,000)	10,000	(8,285)	1,111,763	1,096,410	(68,183)	1,043,580	5,111	08/15/2025	N
CUSIP #1610692R9	VA-Charlottesville	AAA	0.5500%		228,696	-	(563)	563	(249)	228,447	224,057	(14,726)	213,721	100	09/15/2025	N
CUSIP #357415SL3	NE-Fremont Combined Util	AA-	1.0000%		503,328	-	(2,425)	2,425	(1,183)	502,145	497,353	(28,858)	473,287	3,664	11/15/2025	N
CUSIP #364496PQ6	TX-Galveston ISD	Aa2	0.9710%		580,253	-	(6,250)	6,250	(4,914)	575,339	572,765	(33,519)	541,820	4,167	02/01/2026	N
CUSIP #876162HX9	TX-Tarkington ISD	AAA	0.6900%		360,000	-	(621)	621	-	360,000	349,405	(27,490)	332,510	317	02/15/2026	N
CUSIP #0418265P9	TX-Arlington ISD	AAA	1.0000%		145,072	-	(1,563)	1,563	(1,217)	143,855	143,309	(8,320)	135,535	799	02/15/2026	N
CUSIP #006644S66	TX-Addison Taxable	AAA	0.8200%		352,540	-	(875)	875	(154)	352,386	345,139	(23,946)	328,440	447	02/15/2026	N
CUSIP #492062HM9	TX-Kerens ISD	AAA	1.0900%		295,014	-	(3,188)	3,188	(2,427)	292,587	291,251	(17,070)	275,517	1,629	02/15/2026	N
CUSIP #564386RV4	TX-Mansfield ISD	Aaa	2.1800%		-	99,502	(250)	250	(134)	99,368	-	(1,818)	97,550	575	02/15/2026	N
CUSIP #770078CS0	VA-Roanoke	AA+	0.9000%		1,070,805	-	(7,388)	7,388	(5,047)	1,065,758	1,044,041	(74,287)	991,471	14,775	04/01/2026	N
CUSIP #127145LG3	UT-Cache Cnty Sch Dist	Aaa	0.8500%		1,089,438	-	(7,500)	7,500	(5,019)	1,084,419	1,073,130	(68,089)	1,016,330	8,833	06/15/2026	N
CUSIP #0882812M1	TX-Bexar Cnty Taxable	AAA	1.3250%		500,000	-	(1,656)	1,656	-	500,000	499,845	(29,330)	470,670	1,675	06/15/2026	N
CUSIP #534239FX1	NE-Lincoln Taxable Ltd	AAA	1.4600%		186,788	-	(1,313)	1,313	(649)	186,139	185,488	(9,830)	176,309	1,108	07/15/2026	N



Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

**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)	12/31/2021					QTD	03/31/2022	12/31/2021	Market Adj			
CUSIP #537071VY5	TX-Little Cypress Mauriceville	AAA	1.0000%		329,949	-	(3,500)	3,500	(2,725)	327,224	322,826	(22,494)	304,730	2,333	08/01/2026	N
CUSIP #052403JE3	TX-Austin Cmnty College	AA+	1.0120%		942,267	-	(10,000)	10,000	(7,760)	934,507	928,416	(63,851)	870,656	6,667	08/01/2026	N
CUSIP #590760ST2	TX-Mesquite ISD	AAA	0.9370%		175,000	-	(410)	410	-	175,000	171,127	(12,743)	162,257	210	08/15/2026	N
CUSIP #967120J56	TX-Wichita Falls	AA	1.1090%		85,000	-	(236)	236	-	85,000	83,213	(6,013)	78,987	79	09/01/2026	N
CUSIP #052397XL5	TX-Austin Taxable Pub	AAA	0.9000%		931,300	-	(6,375)	6,375	(4,355)	926,945	914,762	(65,351)	861,594	2,125	09/01/2026	N
CUSIP #876448DY4	TX-Tarrant Regl Wtr Dist	AAA	1.4100%		426,928	-	(825)	825	700	427,628	425,616	(23,532)	404,096	275	09/01/2026	N
CUSIP #218054AK0	FL-Coral Springs Spl Oblig	AAA	1.5200%		257,064	-	(1,344)	1,344	(379)	256,685	250,565	(18,860)	237,825	448	04/05/2022	Y
CUSIP #23542JQQ1	TX-Dallas Wtrnks & Swr Sys	AAA	1.0000%		254,006	-	(842)	842	(210)	253,796	248,838	(18,353)	235,443	1,684	10/01/2026	N
					28,471,167	99,502	(1,320,764)	195,764	(102,577)	27,343,092	28,409,604	(1,000,463)	26,342,629	181,391		
	TOTAL NON-OPERATING INVESTMENTS				303,482,057	28,758,455	(23,752,588)	551,278	(144,226)	308,894,976	303,252,733	(3,054,685)	305,840,291	448,447		



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

NON-OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2022	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	197,359,715	650,631	64.5303%
0499	Permanent Improvements	8,918,717	25,545	2.9161%
		206,278,432	676,176	67.4464%
<u>Special Revenue Funds</u>				
1010	Road and Bridge	47,642,158	136,455	15.5775%
		47,642,158	136,455	15.5775%
<u>Grant Funds</u>				
2132	ARPA	50,250,131	- ***	16.4302%
		50,250,131	-	16.4302%
<u>Debt Service Funds</u>				
3001	Debt Service Fund	1,669,562	4,782	0.5459%
		1,669,562	4,782	0.5459%
	SubTotal Non-Operating Investments	305,840,283	817,413	100.0000%
<u>Market Adjustment *</u>				
	Federal Agency Bonds	(2,054,227)		
	Municipal Bonds	(1,000,466)		
		(3,054,693)		

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

Total Book Value as of 03/31/2022	308,894,976
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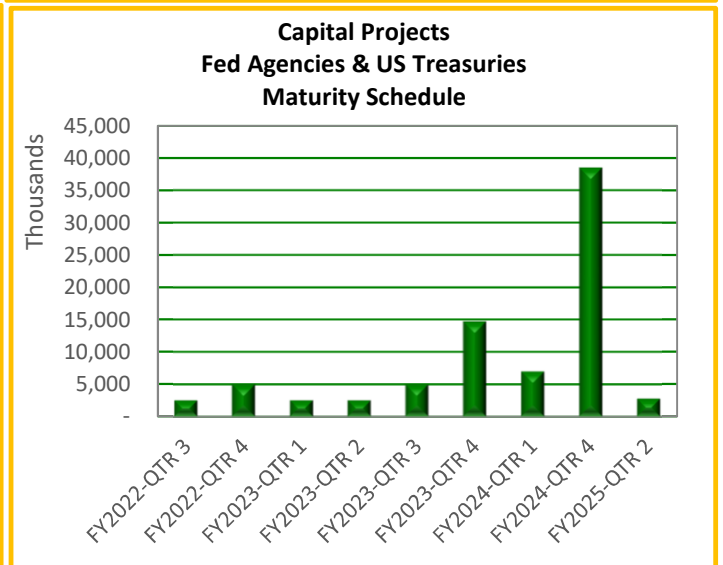
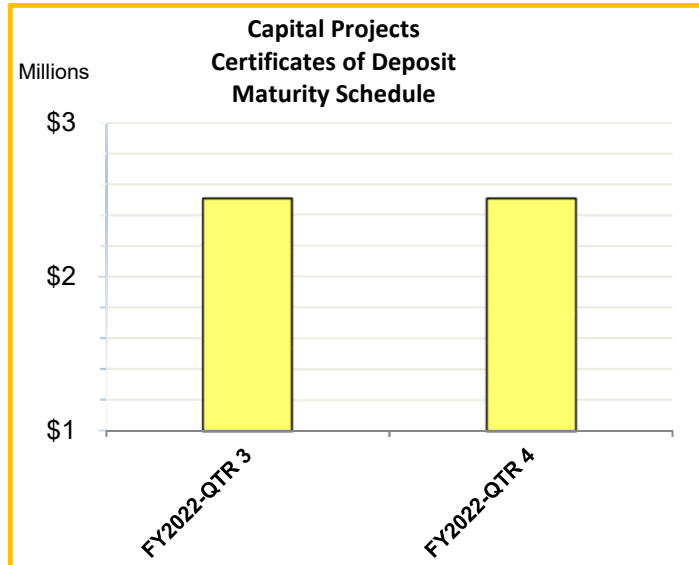
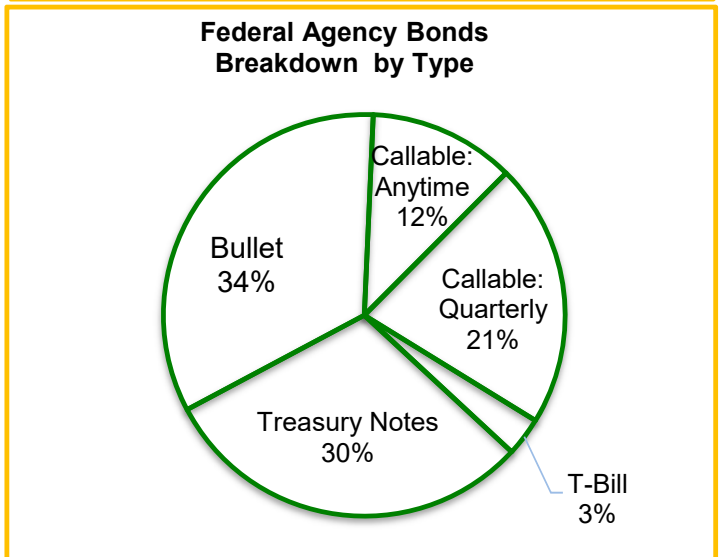
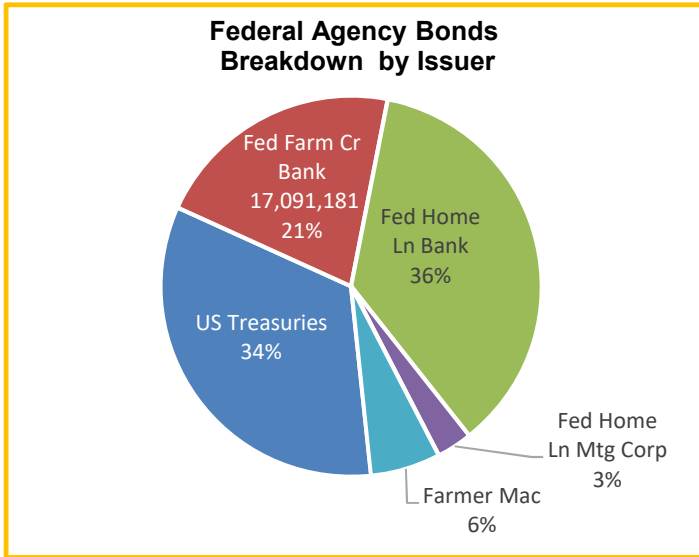
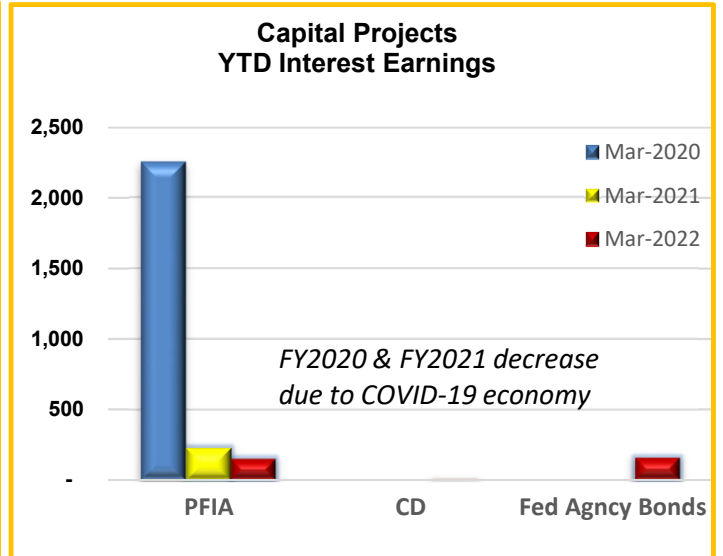
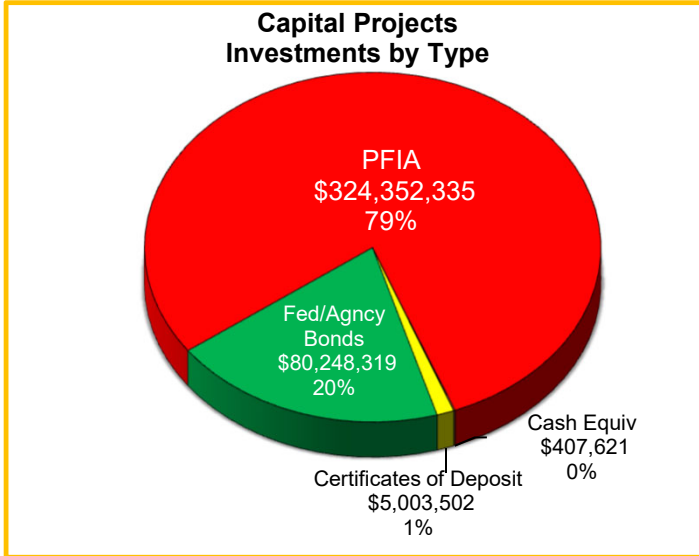
<u>Fiduciary (Agency) Funds</u>	
7031	County Clerk - Trust
7036	District Clerk - Trust
7080	Tax Assessor/Collector
	3,203,140
	2,120,912
	4,527,230
	9,851,282
	Total Consolidated Book Value
	(Excluding Market Adjustment)
	318,746,258

Notes
 *** Interest is re-allocated to deferred revenue



Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

CAPITAL PROJECTS GROUP





Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

CAPITAL PROJECTS
Investment Details

CAPITAL PROJECTS 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)	12/31/2021			QTD		03/31/2022	12/31/2021	Market Adj	03/31/2022				
PFIA Investment Pools																		
					0.0848%	1,000,804	-	-	211	-	1,001,015	1,000,804	-	1,001,015	-	N/A	N/A	
					0.0425%	1,000,605	-	-	108	-	1,000,713	1,000,605	-	1,000,713	-	N/A	N/A	
					0.2455%	117,687,266	2,783,000	-	50,165	-	120,520,431	117,687,266	-	120,520,431	-	N/A	N/A	
					0.1483%	104,824,259	4,000	-	38,680	-	104,866,939	104,824,259	-	104,866,939	-	N/A	N/A	
					0.0600%	10,552	-	-	1	-	10,553	10,552	-	10,553	-	N/A	N/A	
					0.0600%	125,019,912	-	(28,084,000)	16,772	-	96,952,684	125,019,912	-	96,952,684	-	N/A	N/A	
						349,543,398	2,787,000	(28,084,000)	105,937	-	324,352,335	349,543,398	-	324,352,335	-			
Cash Equivalent Investments																		
		American National Bank			0.1000%	228,084	179,469	(24)	92	-	407,621	228,084	-	407,621	42	N/A	N/A	
		Custody Cash Holdings				228,084	179,469	(24)	92	-	407,621	228,084	-	407,621	42			
Certificates of Deposit																		
		East West Bank																
		CD #172291976-MATURED			0.1000%	2,500,843	-	(2,501,247)	404	-	-	2,500,843	-	-	-	02/28/2022	N/A	
		CD #172812404			0.1200%	2,501,011	-	-	740	-	2,501,751	2,501,011	-	2,501,751	-	05/31/2022	N/A	
		CD #172978805			0.1200%	2,501,011	-	-	740	-	2,501,751	2,501,011	-	2,501,751	-	08/31/2022	N/A	
						7,502,865	-	(2,501,247)	1,884	-	5,003,502	7,502,865	-	5,003,502	-			
Federal/Agency Bonds																		
		American National Bank																
		CUSIP #3133EMX98	Fed Farm Cr Bank	AA+	0.1349%	0.1350%	2,498,783	-	(563)	563	280	2,499,063	2,494,692	(24,784)	2,474,279	369	04/05/2022	Y
		CUSIP #3133EMJ94 #1	Fed Farm Cr Bank	AA+	0.1860%	0.1860%	2,498,894	-	(1,000)	1,000	162	2,499,056	2,484,744	(68,079)	2,430,977	178	04/05/2022	Y
		CUSIP #3133EMJ94 #2	Fed Farm Cr Bank	AA+	0.1851%	0.1850%	2,498,931	-	(1,000)	1,000	157	2,499,088	2,484,744	(68,111)	2,430,977	178	04/05/2022	Y
		CUSIP #3130ANFB1	Fed Home Ln Bank	AA+	0.2700%	0.2700%	2,150,000	-	(1,451)	1,451	-	2,150,000	2,139,293	(54,883)	2,095,117	2,290	04/05/2022	Y
		CUSIP #3130ANK25	Fed Home Ln Bank	AA+	0.4100%	0.4100%	5,000,000	-	(5,125)	5,125	-	5,000,000	4,946,562	(213,050)	4,786,950	1,993	05/26/2022	Y
		CUSIP #3130ANK66	Fed Home Ln Bank	AA+	0.2500%	0.6210%	2,850,000	-	(1,920)	1,920	-	2,850,000	2,828,681	(120,097)	2,729,903	831	05/26/2022	Y
		CUSIP #3130ANKQ2	Fed Home Ln Bank	AA+	0.4300%	0.4300%	10,000,000	-	(10,750)	10,750	-	10,000,000	9,898,676	(420,465)	9,579,535	4,181	05/26/2022	Y
		CUSIP #3133EMF64	Fed Farm Cr Bank	Aaa	0.0600%	0.0600%	2,500,000	-	(375)	375	-	2,500,000	2,499,323	(3,337)	2,496,663	467	06/09/2022	N
		CUSIP #313381BR5	Fed Home Ln Bank	AA+	0.0900%	0.0900%	2,541,867	-	(11,719)	11,719	(11,148)	2,530,719	2,534,071	(22,324)	2,508,395	14,583	12/09/2022	N
		CUSIP #3133EMX64	Fed Farm Cr Bank	AA+	0.1300%	0.1300%	2,501,319	-	(1,063)	1,063	(249)	2,501,070	2,496,222	(40,690)	2,460,380	1,806	04/28/2023	N
		CUSIP #313383G3	Fed Home Ln Bank	AA+	0.1500%	0.1500%	2,570,923	-	(13,281)	13,281	(12,322)	2,558,601	2,554,645	(52,804)	2,505,797	16,528	06/09/2023	N
		CUSIP #3137EAEW5	Fed Home Ln Mtg Corp	AA+	0.1580%	0.1580%	2,503,864	-	(1,563)	1,563	(573)	2,503,291	2,483,276	(66,170)	2,437,121	399	09/08/2023	N
		CUSIP #3133EMV25	Fed Farm Cr Bank	AA+	0.3240%	0.3240%	5,016,044	-	(5,625)	5,625	(1,566)	5,014,478	4,969,641	(216,573)	4,797,905	4,250	07/23/2024	N
		CUSIP #3130AGWK7	Fed Home Ln Bank	AA+	0.2670%	0.2670%	5,160,895	-	(18,750)	18,750	(15,339)	5,145,556	5,081,279	(247,631)	4,897,925	9,583	08/15/2024	N
		CUSIP #313422XLF7	Farmer Mac	NR	0.3700%	0.3700%	5,000,000	-	(4,625)	4,625	-	5,000,000	4,934,112	(224,599)	4,775,401	2,107	08/20/2024	N
						55,291,520	-	(78,810)	78,810	(40,598)	55,250,922	54,829,961	(1,843,597)	53,407,325	59,743			
Unites States Treasuries																		
		CUSIP #912796K57	US Treasury	NR	0.0530%	2,499,293	-	-	-	328	2,499,621	2,497,598	(4,033)	2,495,588	-	07/14/2022	N	
		CUSIP #91282CAN1	US Treasury	NR	0.0690%	2,501,042	-	(773)	773	(345)	2,500,697	2,496,680	(11,829)	2,488,868	9	09/30/2022	N	
		CUSIP #91282CCN9	US Treasury	NR	0.1660%	2,498,373	-	(773)	773	254	2,498,627	2,480,568	(60,542)	2,438,085	518	07/31/2023	N	
		CUSIP #9128284X5	US Treasury	NR	0.1690%	2,607,044	-	(16,993)	16,993	(15,872)	2,591,172	2,585,938	(67,149)	2,524,023	5,978	08/31/2023	N	
		CUSIP #91282CAK7	US Treasury	NR	0.1730%	2,497,954	-	(775)	775	296	2,498,250	2,477,345	(68,270)	2,429,980	144	09/15/2023	N	
		CUSIP # 91282CBA8	US Treasury	NR	0.2050%	4,992,254	-	(1,545)	1,545	978	4,993,232	4,943,165	(166,867)	4,826,365	1,837	12/15/2023	N	
		CUSIP # 91282CCL3	US Treasury	NR	0.3110%	5,008,068	-	(4,650)	4,650	(784)	5,007,284	4,939,260	(231,309)	4,775,975	3,936	07/15/2024	N	
		CUSIP # 912828YE4	US Treasury	NR	0.3260%	5,122,350	-	(15,449)	15,449	(11,317)	5,111,033	5,047,070	(248,923)	4,862,110	5,435	08/31/2024	N	
						27,726,378	-	(40,958)	40,958	(26,462)	27,699,916	27,467,624	(858,922)	26,840,994	17,857			
		Total Federal/Agency Bonds & US Treasuries				83,017,898	-	(119,768)	119,768	(67,060)	82,950,838	82,297,585	(2,702,519)	80,248,319	77,600			
		TOTAL CAPITAL PROJECTS INVESTMENTS				440,292,245	2,966,469	(30,705,039)	227,681	(67,060)	412,714,296	439,571,932	(2,702,519)	410,011,777	77,642			



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

CAPITAL PROJECTS
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2022	Interest Earned YTD	% of Total Invested
<u>Capital Project Funds</u>				
<u>Permanent Improvement Bonds</u>				
4002	Ltd Tax Perm Imp 2000	3,315	2	0.0008%
4003	Lmtd Tax P/I Series '01	83,146	58	0.0203%
4004	Ltd Tax Perm Imp 2002	586,703	407	0.1431%
4005	Ltd Tax Perm Imp 2004	25,054	17	0.0061%
4006	Lmtd Tax Perm Imp 2005	21,831	15	0.0053%
4007	Lmtd Tax Perm Imp Bds '06	48,334	34	0.0118%
4008	Ltd Tax Perm Imp 2007	1,756	1	0.0004%
4009	Ltd TX PI 2008 07Proj	19,449	13	0.0047%
4010	LTD TAX PI 2008 03PROJ	4,128	3	0.0010%
4011	Ltd Tax PI Bds 2009	612,431	427	0.1494%
4012	Ltd TX PI BAB Bds 2009B	465,200	322	0.1135%
4013	Ltd Tax PI Bds 2011	73,962	63	0.0180%
4014	Ltd Tax Perm Imp 2012	114,822	80	0.0280%
4015	Ltd Tax Perm Imp 2013	198,205	140	0.0483%
4016	Ltd Tax P/I 2014	492,868	342	0.1202%
4017	Ltd Tax P/I 2015	527,186	382	0.1286%
4018	Ltd Tax P/I 2016	188,366	136	0.0459%
4019	LT 2019A	151,996	110	0.0371%
4020	LT 2019B	43,210,465	30,289	10.5388%
4021	LT 2020A	104,770,700	73,238	25.5531%
4022	LT 2020B	31,561,229	25,643	7.6976%
4023	LT 2020C	455,720	336	0.1111%
4024	LT 2021A	50,637,515	32,810	12.3503%
4025	LT 2021B	44,229,997	(5,232)	10.7875%
4026	LT 2021C	2,013,766	1,396	0.4911%
		280,498,144	161,032	68.4120%
<u>Road Bonds</u>				
4201	Unlmtd Tax Rd Bonds 2004	370,615	259	0.0904%
4202	Unlmtd Tax Road Bond 2005	150,454	190	0.0367%
4203	Unlmtd Tax Road Bds '06	13,307	9	0.0032%
4204	Unltd Tax Rd Bds 2007	1,282,272	923	0.3127%
4205	Unltd Tx Rd Bds 08 03Proj	298,548	207	0.0728%
4206	Unltd Rd Bds 2008 07Proj	656,679	503	0.1602%
4207	Unltd Tax Road Bds 2009	136,327	102	0.0332%
4208	UNLTD TX RD BAB 2009B	2,718	2	0.0007%
4209	Unltd Tax Rd Bds 2011	701,093	643	0.1710%
4210	UNLTD TAX ROAD BD 2012	3,717,186	2,940	0.9066%
4211	Unlmtd Tax Road Bond 2013	2,758,624	1,925	0.6728%
4212	Unltd Tax Road Bd 2014	12,052,607	8,836	2.9396%
4213	Unltd Tax Road Bd 2015	26,650,825	16,920	6.5000%
4214	UnLtd Tax Road Bd 2016	13,610,121	10,814	3.3194%
4215	UT 2019A	51,095,976	43,323	12.4621%
4216	UT 2019B	3,273,107	2,730	0.7983%
4281	Unlimited Road Bond 99	1,675,428	1,168	0.4086%
4282	Unlimited Road Bond 99A	29,753	28	0.0073%
4283	Unlimited Road Bond 00/01	252,638	181	0.0616%
4284	Unlimited Road Bond 95/97	156,162	109	0.0381%
		118,884,440	91,812	28.9953%



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2022

CAPITAL PROJECTS
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2022	Interest Earned YTD	% of Total Invested
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Tax Notes

4401	Tax Notes 2006	2,824,894	1,964	0.6890%
4402	Capital Improvement TN 01	538,906	373	0.1314%
4403	Capital Imp T/N 01A	192,011	133	0.0468%
4404	Tax Notes Series 2002	1,175,521	815	0.2867%
4405	Tax Notes Series 2004	2,301,493	1,595	0.5613%
4406	Tax Notes 2018	3,596,367	2,781	0.8771%
		10,629,192	7,661	2.5923%

	410,011,776	260,505	100.0000%
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Market Adjustment *

Federal Agency Bonds	(2,702,520)
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Market Adjustments are calculated using Market Values as shown on ANB Statements

Total Book Value as of 03/31/22	412,714,296	260,505
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