



# 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:** October 21, 2020  
**Re:** Investment Report – 3rd Quarter (FY 2020)

On June 30, 2020, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$741,780,682. 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, and Municipal Bonds.

The weighted average maturity (WAM) for investments was 0.328 years, and weighted yield to maturity (YTM) was 0.835%, which compares to 0.405 WAM and 2.379% YTM for prior year 3rd quarter.

During the FY2020 3rd quarter, our overnight pools and cash equivalent investments experienced a seasonal increase from the prior quarter by \$62,248,629, due primarily to receipt of Corona Virus Relief Grant Funds \$171,453,156.40. Certificates of Deposit experienced a decrease by \$4,941,672 and Bonds decreased by \$15,459,781.

Bond investment activity during the quarter consisted of 6 bonds called, 5 bonds matured, and 3 bonds purchased. The total interest earned for all investments during this quarter totaled \$1,634,606.

Attached is our Collin County Quarterly Investment Report which consists of a Statement of Investment Position, a Summary Statement by Group, Investment Details, and Schedules of Investments by Fund.



Collin County, Texas  
**QUARTERLY INVESTMENT REPORT**  
 Quarter Ending June 30, 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	Beginning	Ending	Prior Year	Beginning	Ending	Prior Year	Beginning	Ending	Prior Year	Beginning	Ending
	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value
	6/30/2019	3/31/2020	6/30/2020	6/30/2019	3/31/2020	6/30/2020	6/30/2019	3/31/2020	6/30/2020	6/30/2019	3/31/2020	6/30/2020
Cash in Bank	38,290,913	11,830,570	22,340,069							38,290,913	11,830,570	22,340,069
PFIA Investment Pools	411,011,492	168,060,364	224,127,314	721,854	731,888	732,776	10,384	258,084,268	248,099,596	411,743,730	426,876,520	472,959,686
Cash Equivalent Investments	56,888,272	2,690	2,693	6,642,049	98,588,904	114,754,364	15,792	-	-	63,546,113	98,591,594	114,757,057
Certificates of Deposit				49,766,167	45,965,340	41,023,668				49,766,167	45,965,340	41,023,668
Federal/Agency Bonds				123,891,434	84,284,673	69,246,503				123,891,434	84,284,673	69,246,503
Municipal Bonds				21,124,297	21,875,310	21,453,699				21,124,297	21,875,310	21,453,699
<b>TOTALS</b>	<b>506,190,677</b>	<b>179,893,624</b>	<b>246,470,076</b>	<b>202,145,801</b>	<b>251,446,115</b>	<b>247,211,010</b>	<b>26,176</b>	<b>258,084,268</b>	<b>248,099,596</b>	<b>708,362,654</b>	<b>689,424,007</b>	<b>741,780,682</b>

Annualized Yield	2.546%	1.564%	0.669%	2.038%	1.785%	1.345%	2.499%	1.533%	0.599%	2.390%	1.634%	0.872%
Weighted Yield To Call	2.519%	1.542%	0.680%	2.145%	2.020%	1.243%	2.518%	1.514%	0.577%	2.406%	1.707%	0.837%
Weighted Yield To Maturity	2.519%	1.542%	0.680%	2.056%	2.006%	1.238%	2.518%	1.514%	0.577%	2.379%	1.702%	0.835%
Weighted Average Maturity	0.004	0.003	0.003	1.333	1.023	0.954	0.003	0.004	0.004	0.405	0.381	0.328

*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 or 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

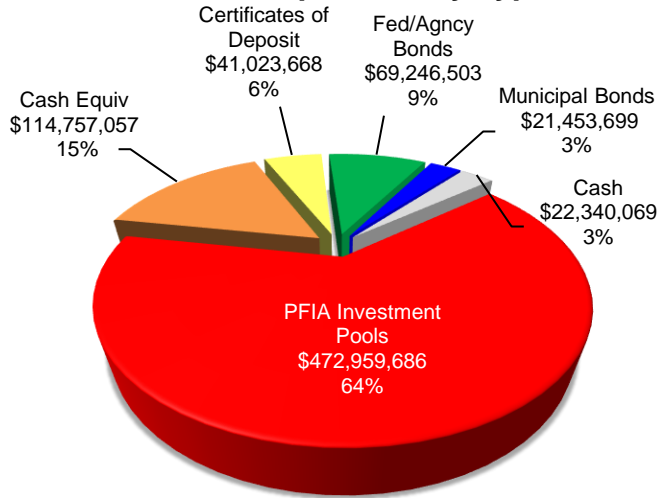
Monika Arris  
 Monika Arris, Budget Director



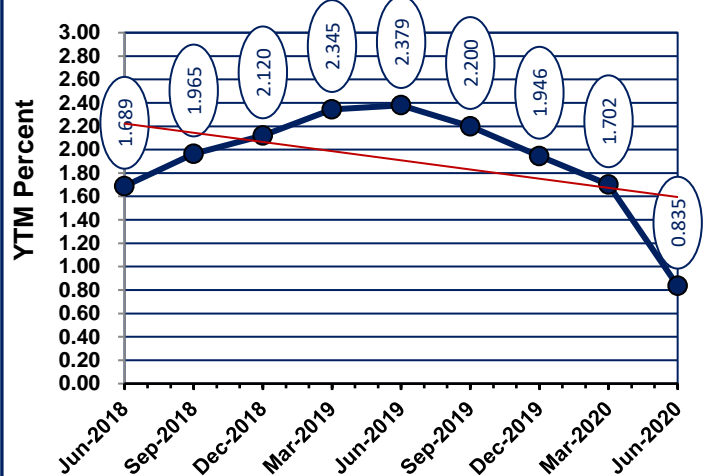
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**TOTAL PORTFOLIO**

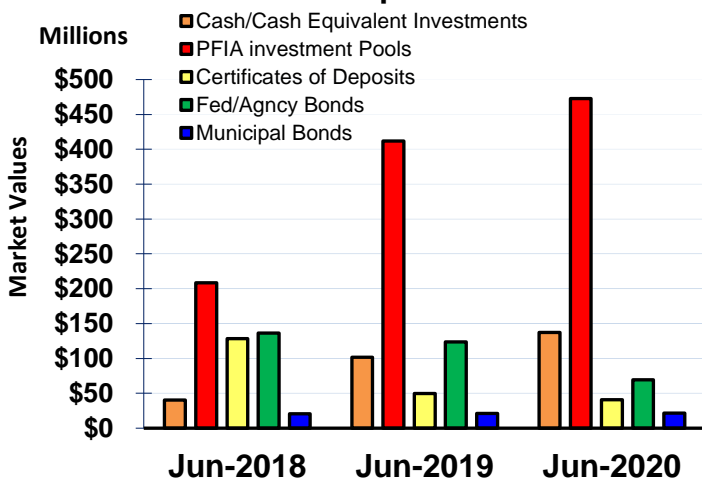
**Portfolio Composition by Type**



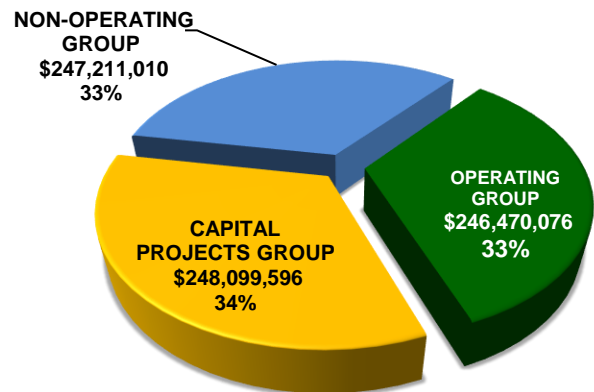
**Portfolio Weighted YTM 2 Year Trend**



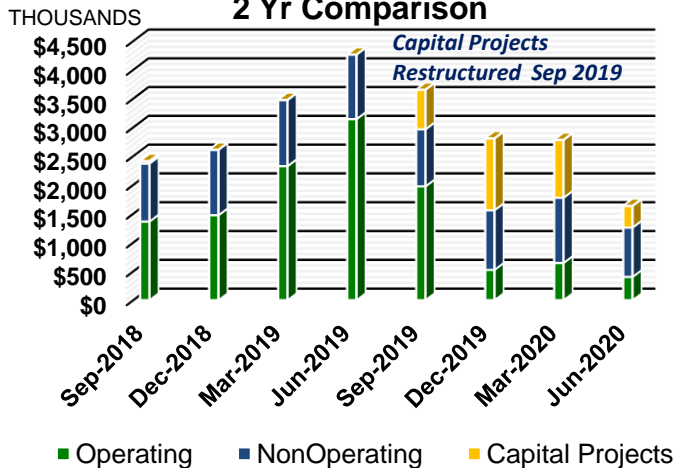
**Portfolio Position by Type 3 Yr Comparison**



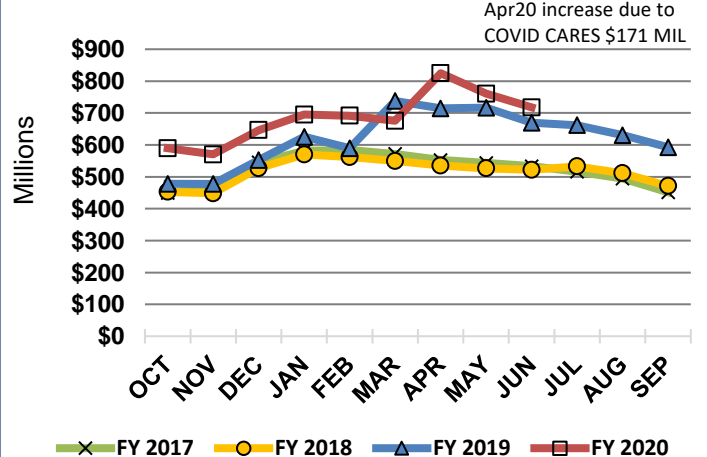
**Portfolio Composition by Investment Pool Group at Qtr End**



**Interest Earnings during Quarter 2 Yr Comparison**



**Total Portfolio 4 Yr Comparison**





Collin County, Texas  
**QUARTERLY INVESTMENT REPORT**  
 Quarter Ending June 30, 2020

**TOTAL PORTFOLIO**  
**Summary Statement by Pooled Fund Group**

Description	Ending Market Value	Percentage of Portfolio	Avg Monthly Yields April-2020	Avg Monthly Yields May-2020	Avg Monthly Yields June-2020
TexPool	86,626,631	12.041%	0.455%	0.269%	0.217%
TexSTAR	61,195,281	8.506%	0.445%	0.244%	0.197%
Texas CLASS	117,725,194	16.363%	0.975%	0.628%	0.559%
LOGIC	132,634,410	18.436%	1.056%	0.812%	0.626%
Texas TERM	30,791,668	4.280%	0.830%	0.410%	0.240%
Texas FIT	43,986,502	6.114%	1.180%	0.910%	0.660%
ICS American National Bank	2,693	0.000%	0.500%	0.450%	0.450%
ICS Farmer's Bank & Trust	17,071,864	2.373%	1.250%	1.250%	1.250%
CE American National Bank-CUS	96,749,203	13.448%	0.280%	0.110%	0.100%
CE American National Bank-SEA	933,297	0.130%	0.480%	0.170%	0.190%
* Certificates of Deposit	41,023,668	5.702%	2.315%	2.315%	2.315%
* Federal Agency Bonds	53,833,808	7.483%	1.692%	1.692%	1.692%
* US Treasuries	15,412,695	2.142%	2.684%	2.684%	2.684%
* Municipal Bonds	21,453,699	2.982%	2.078%	2.078%	2.078%
	<b>719,440,613</b>	<b>100.000%</b>	<b>1.159%</b>	<b>1.002%</b>	<b>0.947%</b>

\* Avg Monthly Yields are calculated by averaging YTM. Since Collin County Investment Policy maximum term limit is five years, yields may include rates from 06/30/2015 - 06/30/2020.

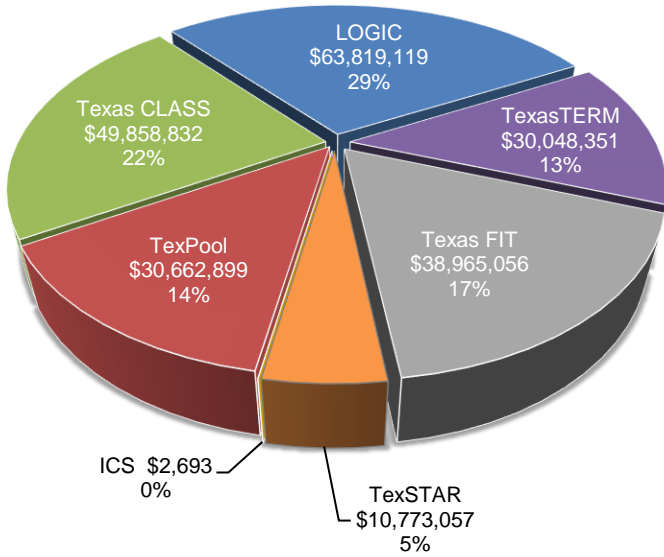
POOLED FUND GROUP	Beginning Book Value 03/31/2020	Increases	Decreases	Interest Earned QTD	Amortization / Accretion	Ending Book Value 06/30/2020	Beginning Market Value 03/31/2020	Unrealized Gain / (Loss) Market Adj	Ending Market Value 06/30/2020	Accrued Interest 06/30/2020
<b>Operating Group</b>										
PFIA Investment Pools	168,060,364	320,606,658	(264,943,502)	403,794	-	224,127,314	168,060,364	-	224,127,314	-
Cash Equivalent Investments	2,690	-	-	3	-	2,693	2,690	-	2,693	-
Sub-Total	168,063,054	320,606,658	(264,943,502)	403,797	-	224,130,007	168,063,054	-	224,130,007	-
<b>Non-Operating Group</b>										
PFIA Investment Pools	731,888	-	-	888	-	732,776	731,888	-	732,776	-
Cash Equivalent Investments	98,588,904	26,007,002	(9,929,905)	88,363	-	114,754,364	98,588,904	-	114,754,364	7,210
Certificates of Deposit	45,965,340	2,500,000	(7,700,943)	259,271	-	41,023,668	45,965,340	-	41,023,668	-
Federal/Agency Bonds	82,782,734	9,995,000	(25,355,551)	354,971	22,776	67,799,930	84,284,673	1,446,573	69,246,503	291,944
Municipal Bonds	21,548,783	-	(651,988)	151,988	(43,153)	21,005,630	21,875,310	448,069	21,453,699	177,847
Sub-Total	249,617,649	38,502,002	(43,638,387)	855,481	(20,377)	245,316,368	251,446,115	1,894,642	247,211,010	477,001
<b>Capital Projects Group</b>										
PFIA Investment Pools	258,084,268	15,000	(10,375,000)	375,328	-	248,099,596	258,084,268	-	248,099,596	-
Sub-Total	258,084,268	15,000	(10,375,000)	375,328	-	248,099,596	258,084,268	-	248,099,596	-
<b>Grand Totals:</b>	<b>675,764,971</b>	<b>359,123,660</b>	<b>(318,956,889)</b>	<b>1,634,606</b>	<b>(20,377)</b>	<b>717,545,971</b>	<b>677,593,437</b>	<b>1,894,642</b>	<b>719,440,613</b>	<b>477,001</b>



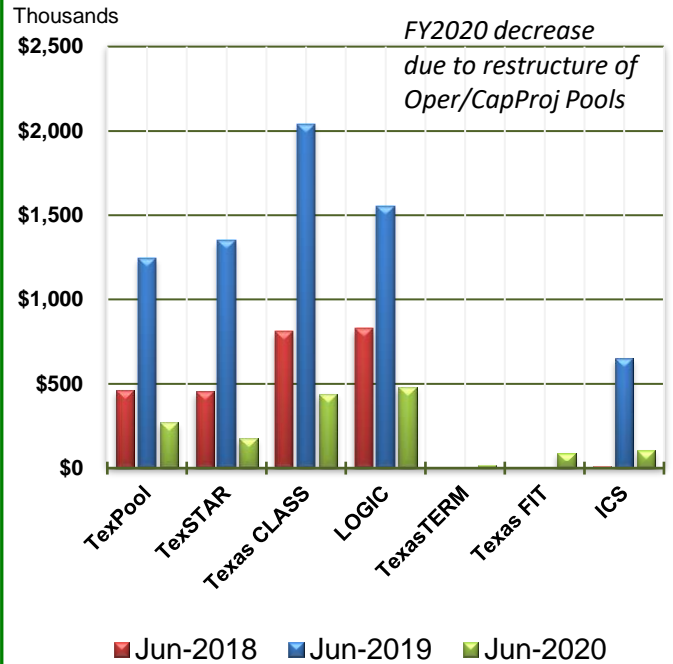
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**OPERATING GROUP**

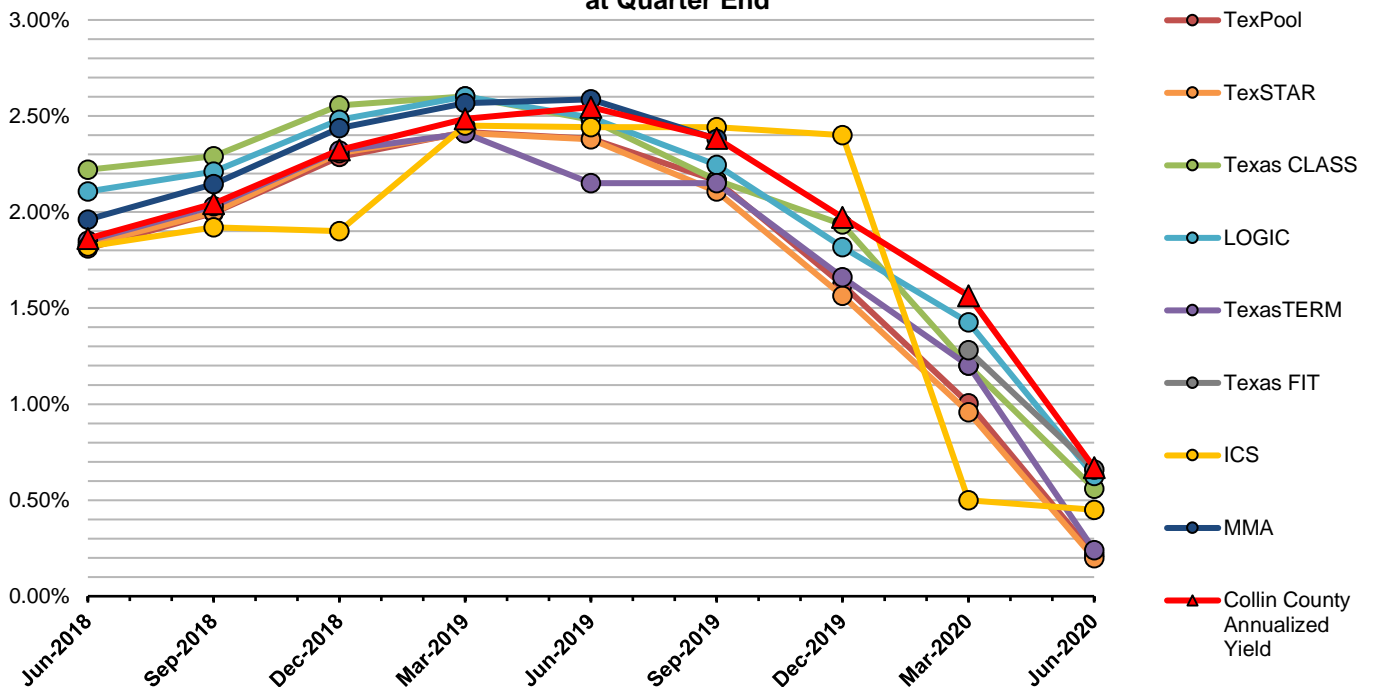
**Operating Investments by Type at Quarter End**



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



**Operating Investments Yields Comparison at Quarter End**





Collin County, Texas  
**QUARTERLY INVESTMENT REPORT**  
 Quarter Ending June 30, 2020

**OPERATING**  
**Investment Details**

<u>OPERATING GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 03/31/2020	Increases	Decreases	Interest Earned QTD	Ending Book Value 06/30/2020	Beginning Market Value 03/31/2020	Ending Market Value 06/30/2020	Accrued Interest	Maturity Date
<u>PFIA Investment Pools</u>										
TexPool	0.313%	38,325,378	14,493,391	(22,179,000)	23,130	30,662,899	38,325,378	30,662,899	-	N/A
TexSTAR	0.296%	20,683,250	15,970,773	(25,899,000)	18,034	10,773,057	20,683,250	10,773,057	-	N/A
Texas CLASS	0.721%	52,218,934	51,126,655	(53,606,000)	119,243	49,858,832	52,218,934	49,858,832	-	N/A
LOGIC	0.831%	51,818,701	37,536,535	(25,682,000)	145,883	63,819,119	51,818,701	63,819,119	-	N/A
TexasTERM DL	0.493%	4,012	30,026,148	-	18,191	30,048,351	4,012	30,048,351	-	N/A
Texas FIT	0.917%	5,010,089	171,453,156	(137,577,502)	79,313	38,965,056	5,010,089	38,965,056	-	N/A
		<b>168,060,364</b>	<b>320,606,658</b>	<b>(264,943,502)</b>	<b>403,794</b>	<b>224,127,314</b>	<b>168,060,364</b>	<b>224,127,314</b>	<b>-</b>	
<u>Cash Equivalent Investments</u>										
American National Bank ICS	0.467%	2,690	-	-	3	2,693	2,690	2,693	-	N/A
		<b>2,690</b>	<b>-</b>	<b>-</b>	<b>3</b>	<b>2,693</b>	<b>2,690</b>	<b>2,693</b>	<b>-</b>	
<b>TOTAL OPERATING INVESTMENTS</b>		<b>168,063,054</b>	<b>320,606,658</b>	<b>(264,943,502)</b>	<b>403,797</b>	<b>224,130,007</b>	<b>168,063,054</b>	<b>224,130,007</b>	<b>-</b>	



Collin County, Texas  
**QUARTERLY INVESTMENT REPORT**  
 Quarter Ending June 30, 2020

**OPERATING**

**Schedule of Investments by Fund**

Fund Number (MUNIS)	Fund Name	Book Value 06/30/2020	Interest Earned YTD	% of Total Invested
<b><u>General Funds</u></b>				
0001	General	52,057,995	365,970	23.227%
0002	Housing Finance Corp	28,034	205	0.013%
0003	Records Archive Fund	12,627,259	88,771 *	5.634%
0005	Dis Cts Rec Tech Fund	723,470	5,089 *	0.323%
0499	Permanent Improvements	574,486	4,034	0.256%
		66,011,244	464,069	29.453%
<b><u>Special Revenue Funds</u></b>				
0029	Courthouse Security	498,977	3,514 *	0.223%
1010	Road and Bridge	11,835,143	83,193	5.280%
1011	Farm and Market	21,708	158	0.010%
1012	Lateral Road	1,150,364	8,083	0.513%
1013	Judicial Appellate	251,844	1,765	0.112%
1015	Court Reporters	201,333	1,418 *	0.090%
1021	Law Library	3,707,381	26,061 *	1.654%
1025	Co Clrk Rec Mgmt & Pres	9,931,498	69,816 *	4.431%
1026	Dist Clrk Rec Mgmt & Pres	57,399	410 *	0.026%
1028	Justice Court Tech Fund	839,677	5,909 *	0.375%
1031	Economic Development 2001	261,926	1,843	0.117%
1033	Contract Elections	2,578,074	18,120	1.150%
1036	Sheriff Forfeiture	78,695	551	0.035%
1037	DA State Forfeiture	908,843	6,381	0.405%
1038	DA Service Fee	247,790	1,749 *	0.111%
1039	Meyers Park Foundation	13,104	95	0.006%
1040	Health Care Foundation	6,082,961	42,763	2.714%
1044	County Rec Mgmt & Pres	372,651	2,616 *	0.166%
1046	Juvenile Case Manager Fnd	452,262	3,183 *	0.202%
1047	Court Initiated Guardnshp	438,270	3,088 *	0.196%
1049	DA Pretrial Intervntn Prg	969,135	6,807 *	0.432%
1050	Specialty Court	78,202	551 *	0.035%
1051	SCAAP	517,643	3,640	0.231%
1052	Cty Crts Technology Fund	452,884	3,183 *	0.202%
1053	Dis Cts Technology Fund	403,054	2,836 *	0.180%
1054	Probate Contributions Fnd	706,130	4,963	0.315%
1055	CCLC Court Rec Presrvtn	576,066	4,049 *	0.257%
1056	Dis Clrk Crt Rec Presrvtn	673,466	4,727 *	0.300%
1057	DA Apportionment	109,501	772	0.049%
1058	Justice Crt Bldg Security	275,442	1,938 *	0.123%
1060	DA Federal Treasury Forf	1,808,796	12,715 *	0.807%
1065	Sheriff Forfeiture Fed	338,365	2,379 *	0.151%
1998	Veterans Court	12,277	79 *	0.005%
		46,850,861	329,355	20.903%



Collin County, Texas  
**QUARTERLY INVESTMENT REPORT**  
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**OPERATING**  
**Schedule of Investments by Fund**

Fund Number (MUNIS)	Fund Name	Book Value 06/30/2020	Interest Earned YTD	% of Total Invested
<b><u>Grant Funds</u></b>				
2127	Coronavirus Relief Fund	85,597,871	601,748	38.191%
2198	LEOSE Education	154,325	1,087	0.069%
		85,752,196	602,835	38.260%
<b><u>Debt Service Fund</u></b>				
3001	Debt Service Fund	6,854,710	48,183	3.058%
		6,854,710	48,183	3.058%
<b><u>Internal Service Funds</u></b>				
5501	Liability Insurance	5,044,167	35,467	2.251%
5502	Workers' Compensation Ins	4,589,612	32,269	2.048%
5504	Unemployment Insurance	1,053,764	7,405	0.470%
5505	Insurance Claim	863,501	6,066	0.385%
5601	Flexible Benefit	232,469	1,639 **	0.104%
5990	Animal Safety Fund	2,223,957	15,630	0.992%
		14,007,470	98,476	6.250%
<b><u>Other Funds</u></b>				
5999	CC Toll Road Authority	1,040,146	7,311	0.464%
6050	Judicial District	2,370,832	16,670	1.058%
7001	State Fees Agency	564,770	3,971 *	0.252%
7002	Unclaimed Holdings	677,778	4,758 *	0.302%
		4,653,526	32,710	2.076%
	Total Operating Investments	224,130,007	1,575,628	100.000%
		Total Book Value as of 06/30/20	224,130,007	1,575,628

Notes

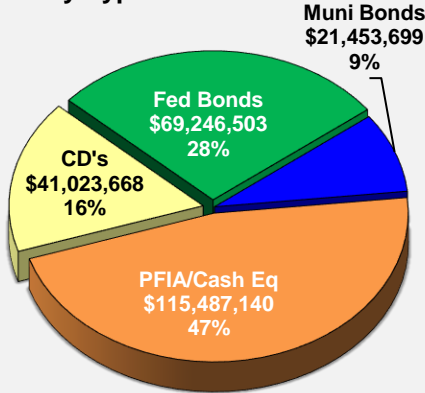
- \* Interest is recorded in Fund 001 General Fund
- \*\* Interest is recorded in Fund 505 Insurance Claim



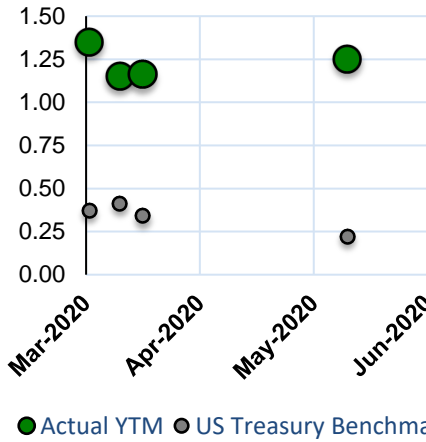
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**NON-OPERATING GROUP**

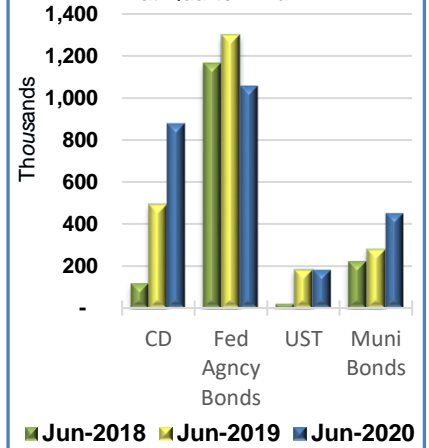
**Non-Operating Investments by Type at Quarter End**



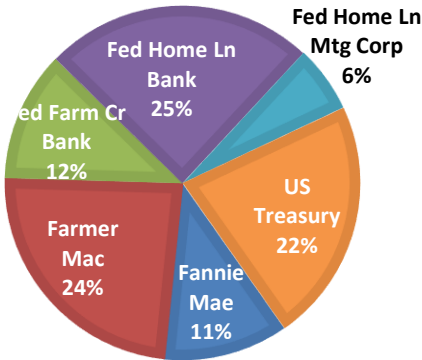
**Non-Operating Purchases YTM vs US Treasury**



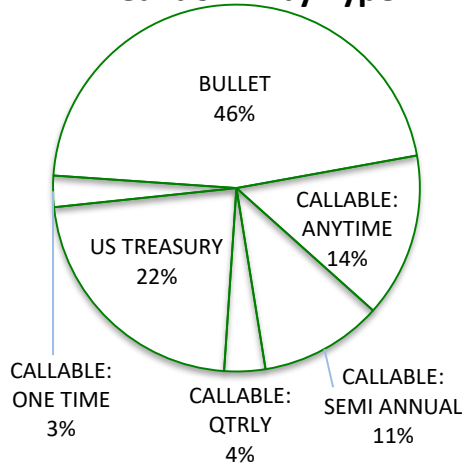
**Non-Operating YTD Interest Earnings Comparison at Quarter End**



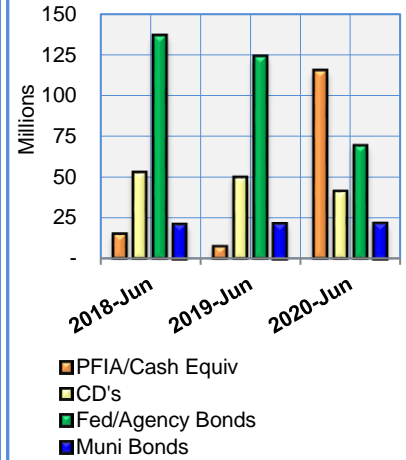
**Federal Agency Bonds Breakdown by Issuer**



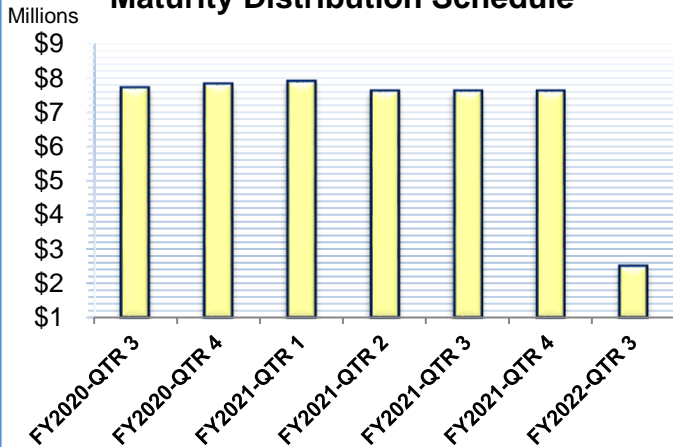
**Federal Agency Bonds Breakdown by Type**



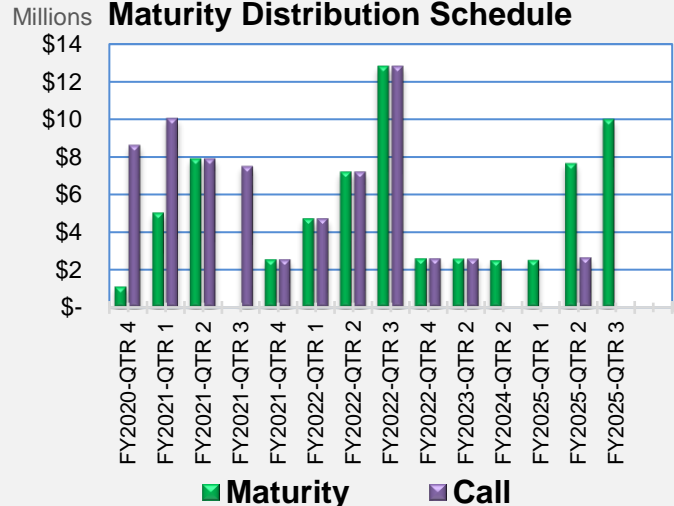
**Non-Operating Investments Three Year Comparison as of Quarter End**



**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 03/31/2020	Increases	Decreases	Interest Earned QTD	Ending Book Value 06/30/2020	Beginning Market Value 03/31/2020	Ending Market Value 06/30/2020	Accrued Interest	Maturity Date
<b>PFIA Investment Pools</b>										
TexasTERM DL	0.493%	731,888	-	-	888	732,776	731,888	732,776	-	N/A
		<b>731,888</b>	-	-	888	<b>732,776</b>	<b>731,888</b>	<b>732,776</b>	-	
<b>Cash Equivalent Investments</b>										
American National Bank										
Custody Cash Holdings	0.163%	81,224,504	25,403,360	(9,913,483)	34,822	96,749,203	81,224,504	96,749,203	7,065	N/A
Seacap Cash Holdings	0.280%	345,654	603,642	(16,422)	423	933,297	345,654	933,297	145	N/A
Farmers Bank & Trust ICS	1.250%	17,018,746	-	-	53,118	17,071,864	17,018,746	17,071,864	-	10/26/2020
		<b>98,588,904</b>	26,007,002	(9,929,905)	88,363	<b>114,754,364</b>	<b>98,588,904</b>	<b>114,754,364</b>	7,210	
<b>Certificates of Deposit</b>										
East West Bank										
CD #172493268-MATURED	1.990%	2,525,205		(2,533,485)	8,280	-	2,525,205	-	-	05/31/2020
CD #172039614-MATURED	1.990%	2,525,205		(2,537,626)	12,421	-	2,525,205	-	-	06/30/2020
CD #172184791	1.950%	2,524,696			12,304	2,537,000	2,524,696	2,537,000	-	07/31/2020
CD #172660760	3.030%	2,617,654			19,848	2,637,502	2,617,654	2,637,502	-	09/25/2020
CD #172423327	1.940%	2,524,569			12,239	2,536,808	2,524,569	2,536,808	-	01/31/2021
CD #172891260	1.930%	2,524,441			12,176	2,536,617	2,524,441	2,536,617	-	02/28/2021
CD #172874946	1.920%	2,524,314			12,112	2,536,426	2,524,314	2,536,426	-	03/31/2021
CD #172707640	1.910%	2,524,187			12,048	2,536,235	2,524,187	2,536,235	-	04/30/2021
CD #172983036	1.910%	2,524,187			12,048	2,536,235	2,524,187	2,536,235	-	05/31/2021
CD #172810142	1.900%	2,524,060			11,984	2,536,044	2,524,060	2,536,044	-	06/30/2021
CD #172340852	1.890%	2,523,932			11,921	2,535,853	2,523,932	2,535,853	-	07/31/2021
CD #172334585	1.880%	2,523,805			11,857	2,535,662	2,523,805	2,535,662	-	08/31/2021
CD #172089101	1.870%	2,523,678			11,793	2,535,471	2,523,678	2,535,471	-	09/30/2021
		<b>32,909,933</b>	-	(5,071,111)	161,031	<b>27,999,853</b>	<b>32,909,933</b>	<b>27,999,853</b>	-	
Farmer's Bank & Trust										
CD #7001877-MATURED	3.040%	2,621,478		(2,629,832)	8,354	-	2,621,478	-	-	04/30/2020
CD #7002159	3.300%	2,617,613			21,267	2,638,880	2,617,613	2,638,880	-	08/31/2020
CD #7002617	3.430%	2,593,484			21,916	2,615,400	2,593,484	2,615,400	-	10/28/2020
CD #7002233	3.430%	2,615,159			22,099	2,637,258	2,615,159	2,637,258	-	11/30/2020
CD #7002286	3.430%	2,607,673			22,036	2,629,709	2,607,673	2,629,709	-	12/31/2020
CD #7004200	1.250%	-	2,500,000		2,568	2,502,568	-	2,502,568	-	06/08/2022
		<b>13,055,407</b>	2,500,000	(2,629,832)	98,240	<b>13,023,815</b>	<b>13,055,407</b>	<b>13,023,815</b>	-	
		<b>45,965,340</b>	2,500,000	(7,700,943)	259,271	<b>41,023,668</b>	<b>45,965,340</b>	<b>41,023,668</b>	-	
Total Certificates of Deposit										



Collin County, Texas  
 QUARTERLY INVESTMENT REPORT  
 Quarter Ending June 30, 2020

NON-OPERATING  
 Investment Details

NON-OPERATING GROUP															
Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 03/31/2020	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 06/30/2020	Beginning Market Value 03/31/2020	Unrealized Gain / (Loss) Market Adj	Ending Market Value 06/30/2020	Accrued Interest	Maturity / Call Date	Callable
<b>Federal/Agency Bonds</b>															
American National Bank															
CUSIP #313382ZC0-CALLED	Fed Home Ln Bank	AA+	1.598%	1.598%	249,971		(250,126)	146	9	-	249,931	-	-	04/15/2020	Y
CUSIP #3134GU3Q1-CALLED	Fed Home Ln Mtg Corp	AA+	2.000%	2.000%	2,500,000		(2,502,222)	2,222	-	-	2,501,359	-	-	04/17/2020	Y
CUSIP #3135G0J87-CALLED	Fannie Mae	AA+	1.697%	1.688%	2,499,030		(2,502,191)	3,094	67	-	2,499,926	-	-	04/28/2020	Y
CUSIP #3136G3R23-CALLED	Fannie Mae	AA+	1.632%	1.630%	2,499,848		(2,502,903)	3,047	8	-	2,502,034	-	-	04/28/2020	Y
CUSIP #3137EADR7-MATURED	Fed Home Ln Mtg Corp	AA+	1.586%	1.586%	1,999,665		(2,002,292)	2,292	335	-	2,001,819	-	-	05/01/2020	N
CUSIP #3134GVAF5-CALLED	Fed Home Ln Mtg Corp	AA+	1.750%	2.253%	2,500,000		(2,504,861)	4,861	-	-	2,503,129	-	-	05/11/2020	Y
CUSIP #3130A87E7-MATURED	Fed Home Ln Bank	AA+	1.568%	1.568%	249,974		(250,594)	594	26	-	250,446	-	-	05/28/2020	N
CUSIP #3133ELRL0-CALLED	Fed Farm Cr Bank	AA+	1.269%	1.534%	2,501,722		(2,509,074)	7,427	(75)	-	2,500,199	-	-	06/05/2020	Y
CUSIP #313383HU8-MATURED	Fed Home Ln Bank	AA+		1.841%	4,999,148		(5,017,257)	17,257	852	-	5,013,775	-	-	06/12/2020	N
CUSIP #3135G0D75-MATURED	Fannie Mae	AA+		1.555%	4,999,407		(5,016,875)	16,875	593	-	5,014,036	-	-	06/22/2020	N
CUSIP #3130AHWB5	Fed Home Ln Bank	AA+	2.000%	2.000%	2,500,000		(12,500)	12,500	-	2,500,000	2,508	2,502,508	22,222	07/21/2020	Y
CUSIP #3133EAZQ4	Fed Farm Cr Bank	AA+		1.573%	1,109,924		(4,301)	4,301	60	1,109,984	1,115,215	1,111,455	7,503	07/24/2020	N
CUSIP #3130AHZU0	Fed Home Ln Bank	AA+	1.328%	1.328%	2,504,196		(10,875)	10,875	(273)	2,503,923	2,506,718	2,502,151	17,642	08/05/2020	Y
CUSIP #3130AJ3K3	Fed Home Ln Bank	AA+	2.168%	1.874%	2,496,065		(11,500)	11,500	202	2,496,267	2,506,696	2,502,367	18,017	08/10/2020	Y
CUSIP #3133ELWC4	Fed Farm Cr Bank	AA+	1.553%	1.191%	-	2,495,000	(6,549)	6,549	228	2,495,228	-	2,502,609	6,549	10/09/2020	Y
CUSIP #3130AHK93	Fed Home Ln Bank	AA+	1.894%	1.978%	2,502,444		(12,500)	12,500	(131)	2,502,313	2,519,909	2,513,468	4,722	11/27/2020	Y
CUSIP #3135G0F73	Fannie Mae	AA+		0.888%	2,510,086		(9,375)	9,375	(3,798)	2,506,288	2,516,845	2,513,453	3,229	11/30/2020	N
CUSIP #3130A0FA3	Fed Home Ln Bank	AA+		1.688%	2,516,955		(16,563)	16,563	(5,824)	2,511,131	2,543,001	2,529,816	1,472	12/23/2020	N
CUSIP #3132X0EQ0	Farmer Mac	NR		1.550%	1,250,000		(4,844)	4,844	-	1,250,000	1,263,518	1,259,683	8,396	01/25/2021	N
CUSIP #3135G0J20	Fannie Mae	AA+		0.942%	2,509,694		(8,594)	8,594	(2,685)	2,507,009	2,523,754	2,518,375	11,936	02/26/2021	N
CUSIP #3134G8V48	Fed Home Ln Mtg Corp	AA+		1.719%	1,598,161		(6,400)	6,400	461	1,598,622	1,615,021	1,613,941	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	-	5,001,853	16,875	04/01/2021	Y
CUSIP #31422BXX3	Farmer Mac	NR	1.160%	1.160%	-	2,500,000	(6,122)	6,122	-	2,500,000	-	2,502,295	6,122	04/15/2021	Y
CUSIP #3133EHZA4	Fed Farm Cr Bank	AA+		1.790%	2,495,420		(10,375)	10,375	779	2,496,199	2,546,368	2,544,687	11,643	09/20/2021	N
CUSIP #3135G0Q89	Fannie Mae	AA+		1.748%	2,486,399		(8,594)	8,594	2,242	2,488,641	2,536,364	2,537,451	8,021	10/07/2021	N
CUSIP #313376AV7	Fed Home Ln Bank	AA+		1.780%	1,015,283		(6,950)	6,950	(2,401)	1,012,882	1,039,304	1,033,934	4,402	11/04/2021	N
CUSIP #3136G3MY8	Fannie Mae	AA+		1.786%	288,684		(1,088)	1,088	199	288,883	294,630	295,452	423	11/26/2021	N
CUSIP #3130AABG2	Fed Home Ln Bank	AA+		1.754%	836,611		(3,914)	3,914	(242)	836,369	854,940	855,264	1,392	11/29/2021	N
CUSIP #3132X0VM0	Farmer Mac	NR		1.880%	2,500,862		(11,875)	11,875	(118)	2,500,744	2,557,279	2,560,855	20,188	01/28/2022	N
CUSIP #3133EG6E0	Fed Farm Cr Bank	AA+		1.865%	2,005,795		(10,150)	10,150	(788)	2,005,007	2,056,218	2,057,604	16,691	02/03/2022	N
CUSIP #313378WG2	Fed Home Ln Bank	AA+		1.883%	2,528,620		(15,625)	15,625	(3,679)	2,524,941	2,603,794	2,596,416	19,097	03/11/2022	N
CUSIP #3132X0Y88	Farmer Mac	NR		3.005%	2,417,533		(17,506)	17,506	658	2,418,191	2,534,131	2,533,844	12,060	04/29/2022	N
CUSIP #3132X0XS5	Fed Home Ln Mtg Corp	AA+		2.000%	2,500,000		(12,500)	12,500	-	2,500,000	2,579,183	2,596,717	13,056	09/27/2022	N
CUSIP #31422BRT9	Farmer Mac	NR		1.534%	2,524,611		(10,938)	10,938	(1,294)	2,523,317	2,578,470	2,647,610	21,632	01/03/2025	N
					68,096,108	9,995,000	(25,294,908)	294,328	(14,589)	53,075,939	68,837,113	53,833,808	259,761		
<b>Unites States Treasuries</b>															
American National Bank															
CUSIP #912828Q37	US Treasury	NR		2.435%	2,471,713		(7,770)	7,770	7,072	2,478,785	2,528,028	2,520,118	7,855	03/31/2021	N
CUSIP #912828WZ9	US Treasury	NR		2.703%	2,453,146		(10,857)	10,857	5,618	2,458,764	2,579,493	2,572,363	7,371	04/30/2022	N
CUSIP #912828XR6 #1	US Treasury	NR		2.709%	2,451,017		(10,878)	10,878	5,642	2,456,659	2,581,738	2,575,293	3,706	05/31/2022	N
CUSIP #912828XR6 #2	US Treasury	NR		2.898%	2,441,481		(10,878)	10,878	6,741	2,448,222	2,581,738	2,575,293	3,706	05/31/2022	N
CUSIP #912828XW5	US Treasury	NR		2.713%	2,448,990		(10,936)	10,936	5,661	2,454,651	2,585,938	2,578,710	119	06/30/2022	N
CUSIP #912828Q29	US Treasury	NR		2.644%	2,420,279		(9,324)	9,324	6,631	2,426,910	2,590,625	2,590,918	9,426	03/31/2023	N
					14,686,626	-	(60,643)	60,643	37,365	14,723,991	15,447,560	15,412,695	32,183		
<b>Total Federal/Agency Bonds</b>					82,782,734	9,995,000	(25,355,551)	354,971	22,776	67,799,930	84,284,673	69,246,503	291,944		
<b>Municipal Bonds</b>															
American National Bank															
CUSIP #6136646A4-MATURED	Montgomery Cnty Tenn	AA+		1.300%	500,142		(500,688)	688	(142)	-	500,290	-	-	05/01/2020	N
CUSIP #106241UX8	Brazosport TX Indep Sch Dis	Aa2		1.899%	503,331		(4,688)	4,688	(2,237)	501,094	505,230	501,700	7,083	08/15/2020	N





Collin County, Texas  
**QUARTERLY INVESTMENT REPORT**  
 Quarter Ending June 30, 2020

**NON-OPERATING**  
**Schedule of Investments by Fund**

Fund Number (MUNIS)	Fund Name	Book Value 06/30/2020	Interest Earned YTD	% of Total Invested
<b><u>General Funds</u></b>				
0001	General	184,834,232	2,258,982	74.768%
0499	Permanent Improvements	8,795,830	107,499	3.558%
		193,630,062	2,366,481	78.326%
<b><u>Special Revenue Funds</u></b>				
1010	Road and Bridge	46,985,720	574,233	19.006%
		46,985,720	574,233	19.006%
<b><u>Debt Service Funds</u></b>				
3001	Debt Service Fund	6,595,224	80,609	2.668%
		6,595,224	80,609	2.668%
	SubTotal Non-Operating Investments	247,211,006	3,021,323	100.000%
<b><u>Market Adjustment *</u></b>				
	Federal Agency Bonds	1,446,571		
	Municipal Bonds	448,065		
		1,894,636		
	<b>Total Book Value as of 06/30/20</b>	<b>245,316,370</b>		
<b><u>Fiduciary (Agency) Funds</u></b>				
7031	County Clerk - Trust	3,210,350		
7036	District Clerk - Trust	1,718,050		
7080	Tax Assessor/Collector	4,527,431		
		9,455,831		
	Total Consolidated Book Value (Excluding Market Adjustment)	254,772,201		

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

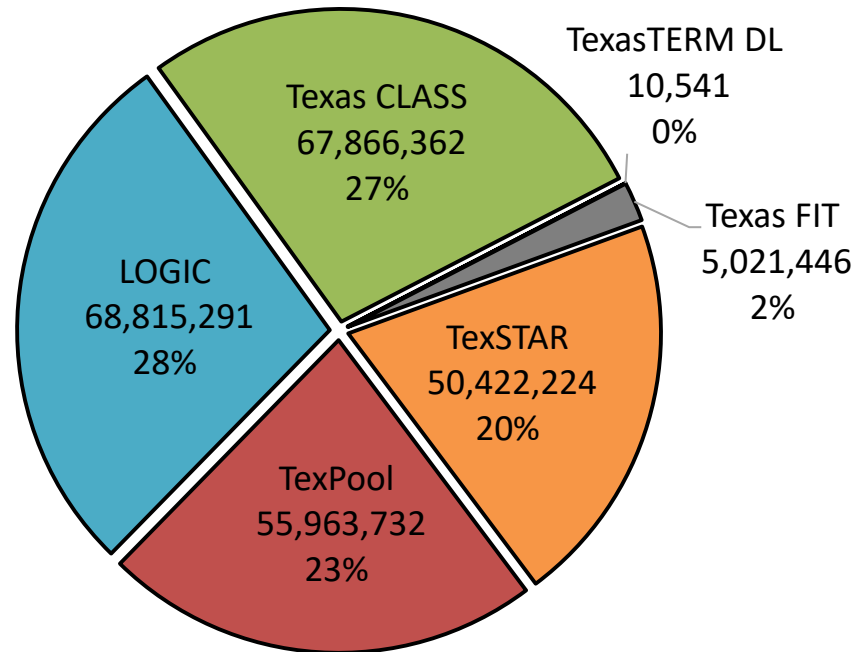


Collin County, Texas  
 QUARTERLY INVESTMENT REPORT  
 Quarter Ending June 30, 2020

**CAPITAL PROJECTS**  
**Investment Details**

<u>CAPITAL PROJECTS GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 03/31/2020	Increases	Decreases	Interest Earned QTD	Ending Book Value 06/30/2020	Beginning Market Value 03/31/2020	Ending Market Value 06/30/2020	Accrued Interest	Maturity Date
<u>PFIA Investment Pools</u>										
TexPool	0.313%	57,087,500	-	(1,168,000)	44,232	55,963,732	57,087,500	55,963,732		N/A
TexSTAR	0.296%	59,589,210	-	(9,207,000)	40,014	50,422,224	59,589,210	50,422,224		N/A
Texas CLASS	0.721%	67,714,029	15,000	-	137,333	67,866,362	67,714,029	67,866,362		N/A
LOGIC	0.831%	68,672,912	-	-	142,379	68,815,291	68,672,912	68,815,291		N/A
TexasTERM DL	0.493%	10,528	-	-	13	10,541	10,528	10,541		N/A
Texas FIT	0.917%	5,010,089	-	-	11,357	5,021,446	5,010,089	5,021,446		N/A
		<b>258,084,268</b>	15,000	(10,375,000)	375,328	<b>248,099,596</b>	<b>258,084,268</b>	<b>248,099,596</b>	-	
<b>TOTAL CAPITAL PROJECTS INVESTMENTS</b>		258,084,268	15,000	(10,375,000)	375,328	248,099,596	258,084,268	248,099,596	-	

Capital Projects - PFIA Investments at Quarter End





Collin County, Texas  
**QUARTERLY INVESTMENT REPORT**  
 Quarter Ending June 30, 2020

**CAPITAL PROJECTS**  
**Schedule of Investments by Fund**

Fund Number (MUNIS)	Fund Name	Book Value 06/30/2020	Interest Earned YTD	% of Total Invested
<b><u>Capital Project Funds</u></b>				
<b><u>Permanent Improvement Bonds</u></b>				
4002	Ltd Tax Perm Imp 2000	3,307	26	0.001%
4003	Lmtd Tax P/I Series '01	82,941	866	0.033%
4004	Ltd Tax Perm Imp 2002	587,248	6,222	0.237%
4005	Ltd Tax Perm Imp 2004	27,992	289	0.011%
4006	Lmtd Tax Perm Imp 2005	26,774	289	0.011%
4007	Lmtd Tax Perm Imp Bds '06	48,214	499	0.019%
4008	Ltd Tax Perm Imp 2007	10,738	105	0.004%
4009	Ltd TX PI 2008 07Proj	27,387	289	0.011%
4010	LTD TAX PI 2008 03PROJ	31,071	341	0.013%
4011	Ltd Tax PI Bds 2009	637,877	6,747	0.257%
4012	Ltd TX PI BAB Bds 2009B	464,048	4,910	0.187%
4013	Ltd Tax PI Bds 2011	175,662	1,864	0.071%
4014	Ltd Tax Perm Imp 2012	115,536	1,234	0.047%
4015	Ltd Tax Perm Imp 2013	211,687	2,232	0.085%
4016	Ltd Tax P/I 2014	491,648	5,198	0.198%
4017	Ltd Tax P/I 2015	592,770	6,275	0.239%
4018	Ltd Tax P/I 2016	742,189	7,850	0.299%
4019	LT 2019A	1,043,045	11,027	0.420%
4020	LT 2019B	46,546,949	492,558	18.761%
		51,867,083	548,821	20.904%
<b><u>Road Bonds</u></b>				
4201	Unlmtd Tax Rd Bonds 2004	196,918	2,074	0.079%
4202	Unlmtd Tax Road Bond 2005	166,856	1,759	0.067%
4203	Unlmtd Tax Road Bds '06	61,215	656	0.025%
4204	Unltd Tax Rd Bds 2007	1,761,408	18,641	0.710%
4205	Unltd Tx Rd Bds 08 03Proj	297,809	3,151	0.120%
4206	Unltd Rd Bds 2008 07Proj	3,241,448	34,314	1.307%
4207	Unltd Tax Road Bds 2009	231,849	2,442	0.093%
4208	UNLTD TX RD BAB 2009B	8,703	105	0.004%
4209	Unltd Tax Rd Bds 2011	2,048,676	21,686	0.826%
4210	UNLTD TAX ROAD BD 2012	7,618,815	80,627	3.071%
4211	Unlmtd Tax Road Bond 2013	6,449,681	68,261	2.600%
4212	Unltd Tax Road Bd 2014	14,189,895	150,149	5.719%
4213	Unltd Tax Road Bd 2015	29,328,504	310,353	11.821%
4214	UnLtd Tax Road Bd 2016	18,218,794	192,786	7.343%
4215	UT 2019A	86,845,435	919,216	35.008%
4216	UT 2019B	8,694,319	91,995	3.504%
4281	Unlimited Road Bond 99	1,734,183	18,352	0.699%
4282	Unlimited Road Bond 99A	97,575	1,024	0.039%
4283	Unlimited Road Bond 00/01	302,934	3,203	0.122%
4284	Unlimited Road Bond 95/97	166,759	1,759	0.067%
		181,661,777	1,922,553	73.224%



Collin County, Texas  
**QUARTERLY INVESTMENT REPORT**  
 Quarter Ending June 30, 2020

**CAPITAL PROJECTS**  
**Schedule of Investments by Fund**

Fund Number (MUNIS)	Fund Name	Book Value 06/30/2020	Interest Earned YTD	% of Total Invested
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**Tax Notes**

4401	Tax Notes 2006	3,494,337	36,966	1.408%
4402	Capital Improvement TN 01	529,587	5,592	0.213%
4403	Capital Imp T/N 01A	191,536	2,022	0.077%
4404	Tax Notes Series 2002	1,172,611	12,418	0.473%
4405	Tax Notes Series 2004	2,438,590	25,808	0.983%
4406	Tax Notes 2018	6,744,076	71,359	2.718%
		14,570,736	154,165	5.872%

Total Capital Projects Investments	248,099,596	2,625,539	100.000%
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Total Book Value as of 06/30/20	248,099,596	2,625,434	
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