



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: December 3, 2020
Re: Investment Report – 4th Quarter (FY 2020)

On September 30, 2020, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$856,819,124. 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 0.334 years, and weighted yield to maturity (YTM) was 0.532%, which compares to 0.474 WAM and 2.200% YTM for prior year 4th quarter.

During the FY2020 4th quarter, our overnight pools and cash equivalent investments experienced a seasonal increase from the prior quarter by \$63,811,619, due primarily to the timing of property tax receipts. Certificates of Deposit experienced an increase by \$7,377,500 and Bonds increased by \$7,816,393.

Bond investment activity during the quarter consisted of 4 bonds called, 5 bonds matured, and 10 bonds purchased. The total interest earned for all investments during this quarter totaled \$1,132,507.

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 September 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 Market Value 9/30/2019	Beginning Market Value 6/30/2020	Ending Market Value 9/30/2020	Prior Year Market Value 9/30/2019	Beginning Market Value 6/30/2020	Ending Market Value 9/30/2020	Prior Year Market Value 9/30/2019	Beginning Market Value 6/30/2020	Ending Market Value 9/30/2020	Prior Year Market Value 9/30/2019	Beginning Market Value 6/30/2020	Ending Market Value 9/30/2020
Cash in Bank	46,924,547	22,340,069	58,372,999							46,924,547	22,340,069	58,372,999
PFIA Investment Pools	89,721,281	224,127,314	143,006,273	725,953	732,776	733,090	275,197,162	248,099,596	400,437,925	365,644,396	472,959,686	544,177,288
Cash Equivalent Investments	17,520,529	2,693	2,695	12,695,469	114,754,364	107,348,379	394,212	-	-	30,610,210	114,757,057	107,351,074
Certificates of Deposit	-	-	-	59,415,176	41,023,668	48,401,168	-	-	-	59,415,176	41,023,668	48,401,168
Federal/Agency Bonds				116,636,686	69,246,503	77,836,925				116,636,686	69,246,503	77,836,925
Municipal Bonds				20,761,555	21,453,699	20,679,670				20,761,555	21,453,699	20,679,670
TOTALS	154,166,357	246,470,076	201,381,967	210,234,839	247,211,010	254,999,232	275,591,374	248,099,596	400,437,925	639,992,570	741,780,682	856,819,124

Annualized Yield	2.383%	0.669%	0.303%	2.052%	1.345%	1.144%	2.190%	0.599%	0.276%	2.246%	0.872%	0.551%
Weighted Yield To Call	2.381%	0.680%	0.296%	7.395%	1.243%	1.076%	2.254%	0.577%	0.274%	4.086%	0.837%	0.533%
Weighted Yield To Maturity	2.381%	0.680%	0.296%	2.035%	1.238%	1.074%	2.254%	0.577%	0.274%	2.200%	0.835%	0.532%
Weighted Average Maturity	0.003	0.003	0.002	1.331	0.954	1.044	0.004	0.004	0.003	0.474	0.328	0.334

In accordance with Government Code 2256.005 Sections f-i, The Investment Officers of Collin County are required to:
 (1) Disclose a personal business relationship with a business organization offering to sell investments to the organization; and,
 (2) Disclose whether he/she is related within the second degree by affinity of consanguinity to an individual seeking to sell an investment to the entity;
 In addition, A report shall be presented to the governing body on changes to the Public Funds Investment Act within six months after the end of each regular legislative session (Government Code 2256.007).

Authorized By Investment Officers:


 Linda Riggs, County Auditor

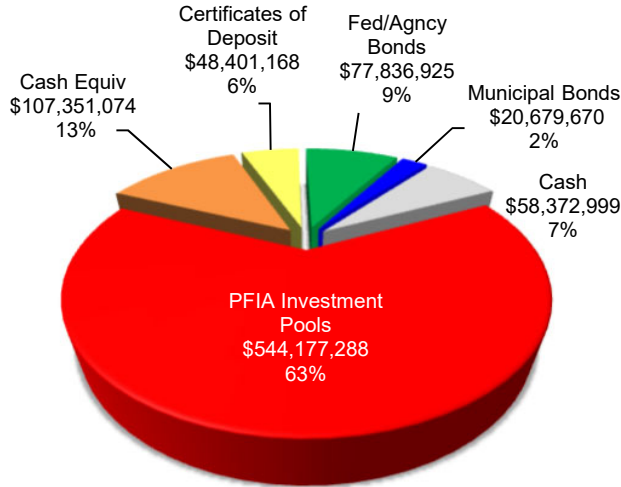

 Monika Arris, Budget Director



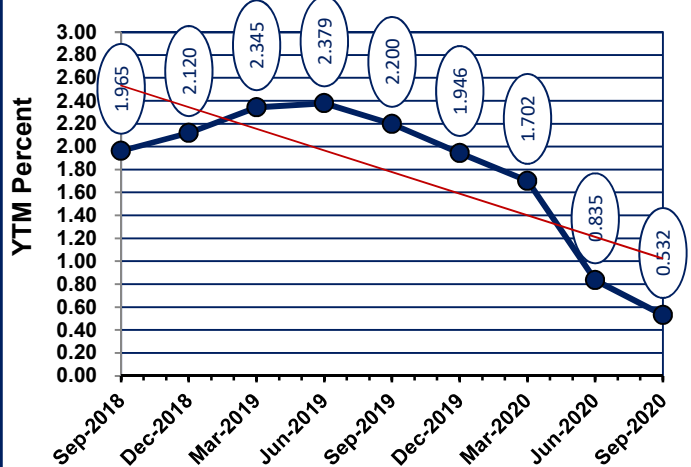
Collin County, Texas
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TOTAL PORTFOLIO

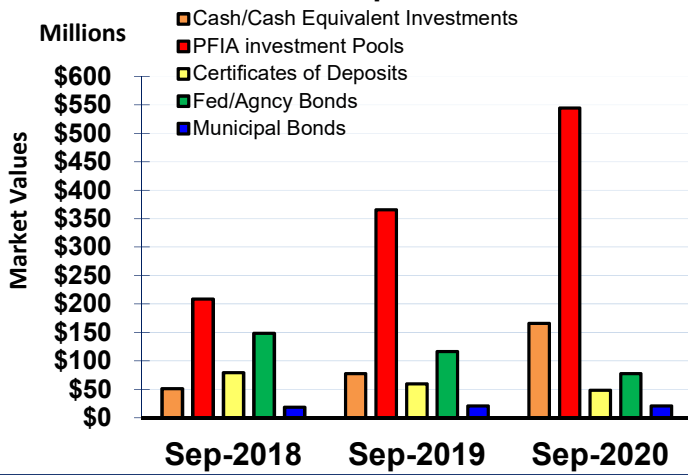
Portfolio Composition by Type



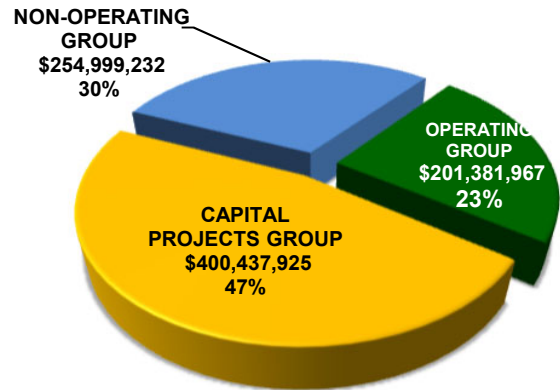
Portfolio Weighted YTM 2 Year Trend



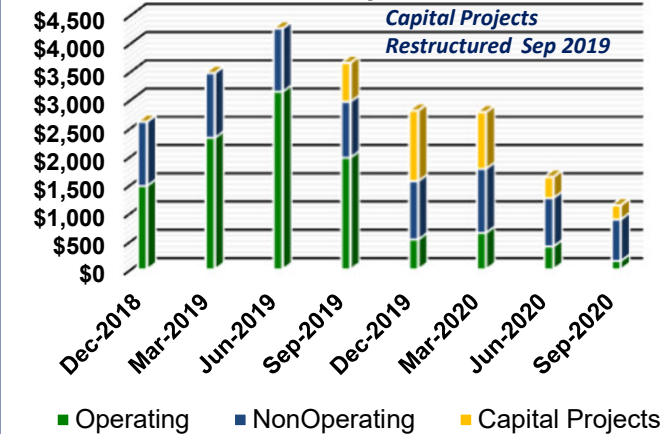
Portfolio Position by Type 3 Yr Comparison



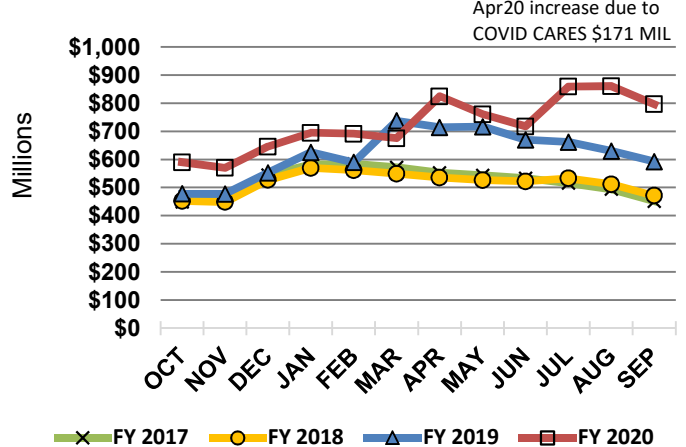
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings during Quarter 2 Yr Comparison



Total Portfolio 4 Yr Comparison





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

Description	Ending Market Value	Percentage of Portfolio	Avg Monthly Yields July-2020	Avg Monthly Yields August-2020	Avg Monthly Yields September-2020
TexPool	68,741,128	8.609%	0.208%	0.177%	0.147%
TexSTAR	56,809,137	7.115%	0.200%	0.165%	0.134%
Texas CLASS	243,705,844	30.523%	0.395%	0.278%	0.220%
LOGIC	93,078,267	11.657%	0.420%	0.315%	0.257%
Texas TERM	30,804,875	3.858%	0.220%	0.160%	0.140%
Texas FIT	51,038,037	6.392%	0.500%	0.430%	0.350%
ICS American National Bank	2,695	0.000%	0.350%	0.350%	0.350%
ICS Farmer's Bank & Trust	17,125,735	2.145%	1.250%	1.250%	1.250%
CE American National Bank-CUS	88,307,990	11.060%	0.110%	0.120%	0.100%
CE American National Bank-SEA	1,914,654	0.240%	0.210%	0.220%	0.230%
* Certificates of Deposit	48,401,168	6.062%	1.868%	1.868%	1.868%
* Federal Agency Bonds	62,468,177	7.824%	1.415%	1.415%	1.415%
* US Treasuries	15,368,748	1.925%	2.684%	2.684%	2.684%
* Municipal Bonds	20,679,670	2.590%	1.968%	1.968%	1.968%
	798,446,125	100.000%	0.843%	0.814%	0.794%

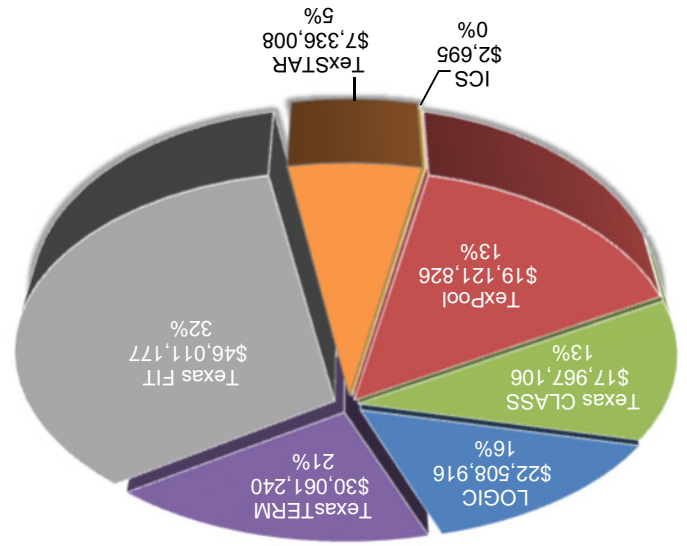
* Avg Monthly Yields are calculated by averaging YTM. Since Collin County Investment Policy maximum term limit is five years, yields may include rates from 09/30/2015 - 09/30/2020.

POOLED FUND GROUP	Beginning Book Value 06/30/2020	Increases	Decreases	Interest Earned QTD	Amortization / Accretion	Ending Book Value 09/30/2020	Beginning Market Value 06/30/2020	Unrealized Gain / (Loss) Market Adj	Ending Market Value 09/30/2020	Accrued Interest 09/30/2020
Operating Group										
PFIA Investment Pools	224,127,314	26,757,161	(108,027,500)	149,298	-	143,006,273	224,127,314	-	143,006,273	-
Cash Equivalent Investments	2,693	-	-	2	-	2,695	2,693	-	2,695	-
Sub-Total	224,130,007	26,757,161	(108,027,500)	149,300	-	143,008,968	224,130,007	-	143,008,968	-
Non-Operating Group										
PFIA Investment Pools	732,776	-	-	314	-	733,090	732,776	-	733,090	-
Cash Equivalent Investments	114,754,364	11,103,399	(18,591,235)	81,851	-	107,348,379	114,754,364	-	107,348,379	8,753
Certificates of Deposit	41,023,668	15,000,000	(7,851,284)	228,784	-	48,401,168	41,023,668	-	48,401,168	569
Federal/Agency Bonds	67,799,930	17,375,351	(8,891,831)	278,011	21,346	76,582,807	69,246,503	1,254,118	77,836,925	275,359
Municipal Bonds	21,005,630	1,195,429	(2,140,583)	143,918	(39,773)	20,164,621	21,453,699	515,049	20,679,670	123,667
Sub-Total	245,316,368	44,674,179	(37,474,933)	732,878	(18,427)	253,230,065	247,211,010	1,769,167	254,999,232	408,348
Capital Projects Group										
PFIA Investment Pools	248,099,596	177,996,000	(25,908,000)	250,329	-	400,437,925	248,099,596	-	400,437,925	-
Sub-Total	248,099,596	177,996,000	(25,908,000)	250,329	-	400,437,925	248,099,596	-	400,437,925	-
Grand Totals:	717,545,971	249,427,340	(171,410,433)	1,132,507	(18,427)	796,676,958	719,440,613	1,769,167	798,446,125	408,348

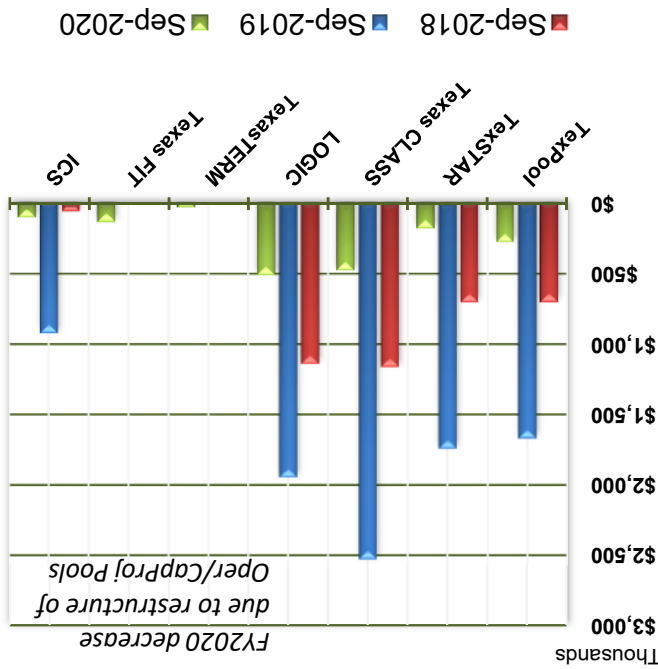


OPERATING GROUP

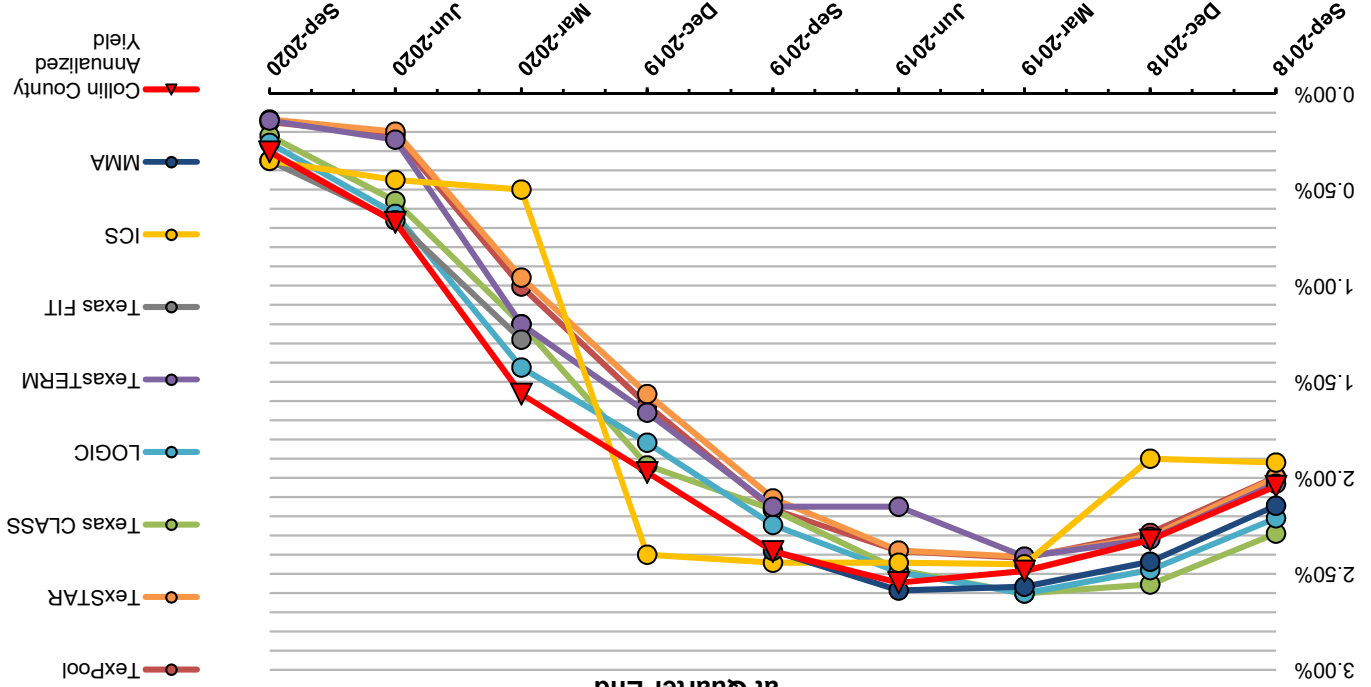
Operating Investments by Type at Quarter End



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 06/30/2020	Increases	Decreases	Interest Earned QTD	Ending Book Value 09/30/2020	Beginning Market Value 06/30/2020	Ending Market Value 09/30/2020	Accrued Interest	Maturity Date
<u>PFIA Investment Pools</u>										
TexPool	0.178%	30,662,899	-	(11,551,000)	9,927	19,121,826	30,662,899	19,121,826	-	N/A
TexSTAR	0.166%	10,773,057	17,714,000	(21,158,500)	7,451	7,336,008	10,773,057	7,336,008	-	N/A
Texas CLASS	0.298%	49,858,832	1,066,161	(32,997,000)	39,113	17,967,106	49,858,832	17,967,106	-	N/A
LOGIC	0.331%	63,819,119	977,000	(42,321,000)	33,797	22,508,916	63,819,119	22,508,916	-	N/A
TexasTERM DL	0.173%	30,048,351	-	-	12,889	30,061,240	30,048,351	30,061,240	-	N/A
Texas FIT	0.427%	38,965,056	7,000,000	-	46,121	46,011,177	38,965,056	46,011,177	-	N/A
		224,127,314	26,757,161	(108,027,500)	149,298	143,006,273	224,127,314	143,006,273	-	
<u>Cash Equivalent Investments</u>										
American National Bank ICS	0.350%	2,693	-	-	2	2,695	2,693	2,695	-	N/A
		2,693	-	-	2	2,695	2,693	2,695	-	
TOTAL OPERATING INVESTMENTS		224,130,007	26,757,161	(108,027,500)	149,300	143,008,968	224,130,007	143,008,968	-	



Collin County, Texas
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OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 09/30/2020	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	9,595,290	877,640	6.710%
0002	Housing Finance Corp	28,055	308	0.020%
0003	Records Archive Fund	13,141,259	-	9.189%*
0005	Dis Cts Rec Tech Fund	765,470	-	0.535%*
0499	Permanent Improvements	380,792	5,564	0.266%
		23,910,866	883,512	16.720%
<u>Special Revenue Funds</u>				
0029	Courthouse Security	717,977	-	0.502%*
1010	Road and Bridge	8,269,736	101,260	5.783%
1011	Farm and Market	21,724	245	0.015%
1012	Lateral Road	1,151,231	12,902	0.805%
1013	Judicial Appellate	252,034	2,845	0.176%
1015	Court Reporters	201,333	-	0.141%*
1021	Law Library	3,779,381	-	2.643%*
1025	Co Clrk Rec Mgmt & Pres	10,522,498	-	7.358%*
1026	Dist Clrk Rec Mgmt & Pres	57,399	-	0.040%*
1028	Justice Court Tech Fund	861,677	-	0.603%*
1031	Economic Development 2001	262,123	4,045	0.183%
1033	Contract Elections	2,046,938	31,527	1.431%
1036	Sheriff Forfeiture	42,746	803	0.030%
1037	DA State Forfeiture	909,527	9,782	0.636%
1038	DA Service Fee	247,790	-	0.173%*
1039	Meyers Park Foundation	13,114	148	0.009%
1040	Health Care Foundation	5,534,253	78,967	3.870%
1044	County Rec Mgmt & Pres	372,651	-	0.261%*
1046	Juvenile Case Manager Fnd	458,262	-	0.320%*
1047	Court Initiated Guardnshp	450,270	-	0.315%*
1049	DA Pretrial Intervtn Prg	960,135	-	0.671%*
1050	Specialty Court	92,202	-	0.064%*
1051	SCAAP	518,033	2,773	0.362%
1052	Cty Crts Technology Fund	469,884	-	0.329%*
1053	Dis Cts Technology Fund	423,054	-	0.296%*
1054	Probate Contributions Fnd	693,658	7,939	0.485%
1055	CCLC Court Rec Presrvtn	589,066	-	0.412%*
1056	Dis Clrk Crt Rec Presrvtn	702,466	-	0.491%*
1057	DA Apportionment	105,583	1,206	0.074%
1058	Justice Crt Bldg Security	278,442	-	0.195%*
1060	DA Federal Treasury Forf	1,761,144	12,831	1.231%*
1065	Sheriff Forfeiture Fed	164,580	3,590	0.115%*
1066	SO Treasury Forfeiture	219,049	49	0.153%
1998	Veterans Court	12,286	113	0.009%*
		43,162,246	271,025	30.181%



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

Fund Number (MUNIS)	Fund Name	Book Value 09/30/2020	Interest Earned YTD	% of Total Invested
<u>Grant Funds</u>				
2127	Coronavirus Relief Fund	51,518,292	195,635	36.025%
2128	HAVA Cares	738	-	0.001%
2129	Chapter 19 Cares	77,774	-	0.054%
2198	LEOSE Education	127,430	1,461	0.089%
2586	RTR Frontier Parkway	3,996,572	-	2.795%
		55,720,806	197,096	38.964%
<u>Debt Service Fund</u>				
3001	Debt Service Fund	293,357	141,210	0.205%
		293,357	141,210	0.205%
<u>Internal Service Funds</u>				
5501	Liability Insurance	5,020,955	61,591	3.511%
5502	Workers' Compensation Ins	4,516,037	52,463	3.158%
5504	Unemployment Insurance	1,035,549	11,823	0.724%
5505	Insurance Claim	2,194,028	42,103	1.534%
5601	Flexible Benefit	232,469	-	0.163%
5990	Animal Safety Fund	2,185,631	26,158	1.528%
		15,184,669	194,138	10.618%
<u>Other Funds</u>				
5999	CC Toll Road Authority	1,040,930	11,748	0.728%
6050	Judicial District	2,197,546	24,276	1.537%
7001	State Fees Agency	918,770	-	0.642%
7002	Unclaimed Holdings	579,778	-	0.405%
		4,737,024	36,024	3.312%
Total Operating Investments		143,008,968	1,723,005	100.000%
Total Book Value as of 09/30/20		143,008,968	1,723,005	

Notes

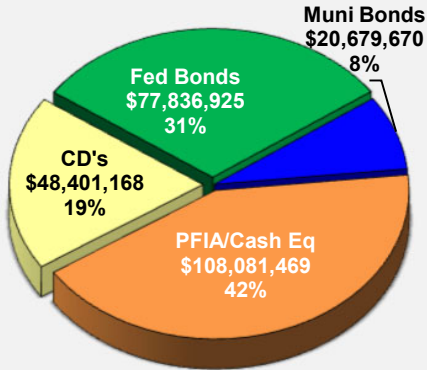
- * Interest is recorded in Fund 001 General Fund
- ** Interest is recorded in Fund 505 Insurance Claim



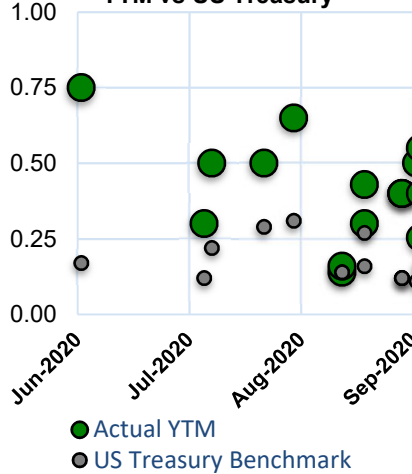
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NON-OPERATING GROUP

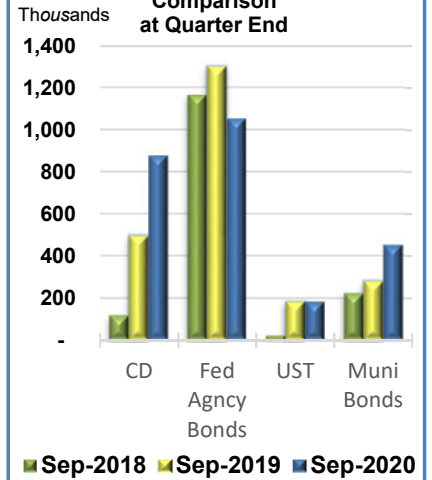
Non-Operating Investments by Type at Quarter End



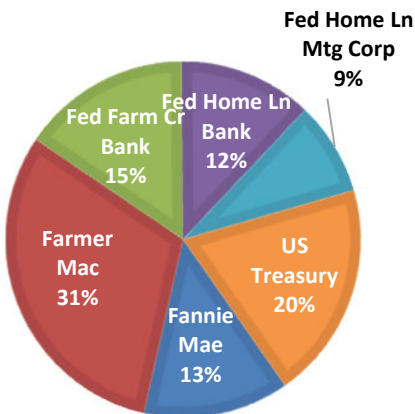
Non-Operating Purchases YTM vs US Treasury



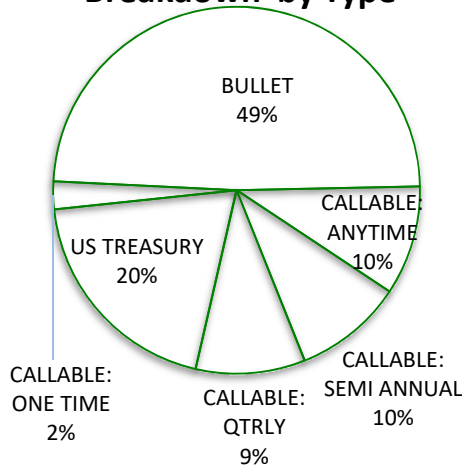
Non-Operating YTD Interest Earnings Comparison at Quarter End



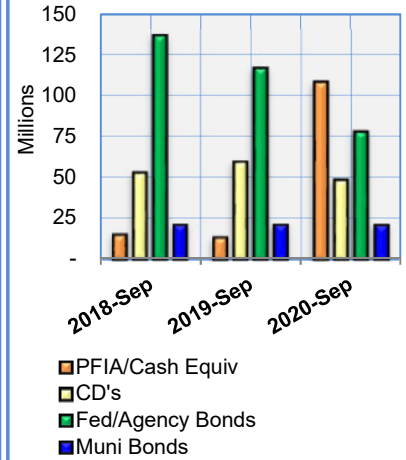
Federal Agency Bonds Breakdown by Issuer



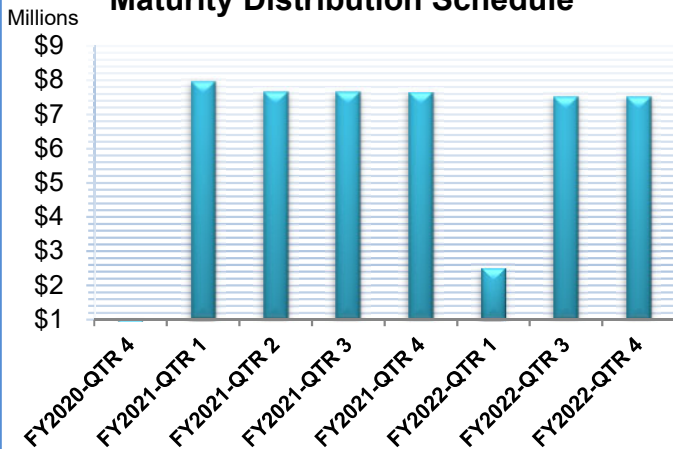
Federal Agency Bonds Breakdown by Type



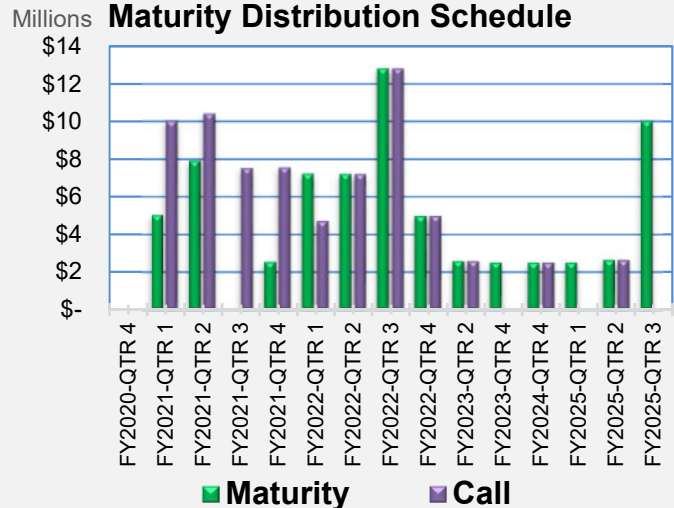
Non-Operating Investments Three Year Comparison as of Quarter End



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	Beginning Book Value	Increases	Decreases	Interest Earned	Ending Book Value	Beginning Market Value	Ending Market Value	Accrued Interest	Maturity Date
	(YTM)	06/30/2020			QTD	09/30/2020	06/30/2020	09/30/2020		
PFIA Investment Pools										
TexasTERM DL	0.173%	732,776	-	-	314	733,090	732,776	733,090	-	N/A
		732,776	-	-	314	733,090	732,776	733,090	-	
Cash Equivalent Investments										
American National Bank										
Custody Cash Holdings	0.110%	96,749,203	8,905,328	(17,373,674)	27,133	88,307,990	96,749,203	88,307,990	8,294	N/A
Seacap Cash Holdings	0.220%	933,297	2,198,071	(1,217,561)	847	1,914,654	933,297	1,914,654	459	N/A
Farmers Bank & Trust ICS	1.250%	17,071,864	-	-	53,871	17,125,735	17,071,864	17,125,735	-	10/26/2020
		114,754,364	11,103,399	(18,591,235)	81,851	107,348,379	114,754,364	107,348,379	8,753	
Certificates of Deposit										
East West Bank										
CD #172184791-MATURED	1.950%	2,537,000		(2,541,069)	4,069	-	2,537,000	-	-	07/31/2020
CD #172660760-MATURED	3.030%	2,637,502		(2,656,398)	18,896	-	2,637,502	-	-	09/25/2020
CD #172423327	1.940%	2,536,808			12,435	2,549,243	2,536,808	2,549,243	-	01/31/2021
CD #172891260	1.930%	2,536,617			12,370	2,548,987	2,536,617	2,548,987	-	02/28/2021
CD #172874946	1.920%	2,536,426			12,304	2,548,730	2,536,426	2,548,730	-	03/31/2021
CD #172707640	1.910%	2,536,235			12,239	2,548,474	2,536,235	2,548,474	-	04/30/2021
CD #172983036	1.910%	2,536,235			12,239	2,548,474	2,536,235	2,548,474	-	05/31/2021
CD #172810142	1.900%	2,536,044			12,174	2,548,218	2,536,044	2,548,218	-	06/30/2021
CD #172340852	1.890%	2,535,853			12,109	2,547,962	2,535,853	2,547,962	-	07/31/2021
CD #172334585	1.880%	2,535,662			12,044	2,547,706	2,535,662	2,547,706	-	08/31/2021
CD #172089101	1.870%	2,535,471			11,979	2,547,450	2,535,471	2,547,450	-	09/30/2021
		27,999,853	-	(5,197,467)	132,858	22,935,244	27,999,853	22,935,244	-	
Farmer's Bank & Trust										
CD #7002159-MATURED	3.300%	2,638,880		(2,653,817)	14,937	-	2,638,880	-	-	09/08/2020
CD #7002617	3.430%	2,615,400			22,345	2,637,745	2,615,400	2,637,745	-	10/28/2020
CD #7002233	3.430%	2,637,258			22,532	2,659,790	2,637,258	2,659,790	-	11/30/2020
CD #7002286	3.430%	2,629,709			22,467	2,652,176	2,629,709	2,652,176	-	12/31/2020
CD #7004336	0.300%	-	2,500,000		1,192	2,501,192	-	2,501,192	-	11/03/2021
CD #7004425	0.400%	-	2,500,000		167	2,500,167	-	2,500,167	167	04/25/2022
CD #7004426	0.400%	-	2,500,000		167	2,500,167	-	2,500,167	167	05/25/2022
CD #7004200	1.250%	2,502,568			7,206	2,509,774	2,502,568	2,509,774	-	06/08/2022
CD #7004268	0.750%	-	2,500,000		4,678	2,504,678	-	2,504,678	-	07/01/2022
CD #7004427	0.400%	-	2,500,000		167	2,500,167	-	2,500,167	167	08/25/2022
		13,023,815	12,500,000	(2,653,817)	95,858	22,965,856	13,023,815	22,965,856	501	
Prosperity Bank										
CD #434000040	0.500%	-	2,500,000		68	2,500,068	-	2,500,068	68	09/29/2022
		-	2,500,000		68	2,500,068	-	2,500,068	68	
Total Certificates of Deposit		41,023,668	15,000,000	(7,851,284)	228,784	48,401,168	41,023,668	48,401,168	569	



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**NON-OPERATING
 Investment Details**

NON-OPERATING GROUP	Security Name	Rating	Yield to Call	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Amortization/ Accretion	Ending Book Value	Beginning Market Value	Unrealized Gain / (Loss)	Ending Market Value	Accrued Interest	Maturity / Call Date	Callable
			(YTC)	(YTM)	06/30/2020			QTD		09/30/2020	06/30/2020	Market Adj	09/30/2020			
Federal/Agency Bonds																
American National Bank																
CUSIP #3130AHWB5-CALLED	Fed Home Ln Bank	AA+	2.000%	2.000%	2,500,000		(2,502,778)	2,778	-	-	2,502,508	-	-	-	07/21/2020	Y
CUSIP #3133EAZQ4-MATURED	Fed Farm Cr Bank	AA+		1.573%	1,109,984		(1,111,099)	1,099	16	-	1,111,455	-	-	-	07/24/2020	N
CUSIP #3130AHZU0-CALLED	Fed Home Ln Bank	AA+	1.328%	1.328%	2,503,923		(2,507,928)	4,108	(103)	-	2,502,151	-	-	-	08/05/2020	Y
CUSIP #3130AJK3-CALLED	Fed Home Ln Bank	AA+	2.168%	1.874%	2,495,267	3,645	(2,504,983)	4,983	88	-	2,502,367	-	-	-	08/10/2020	Y
CUSIP #3133ELWVC4	Fed Farm Cr Bank	AA+	1.553%	1.191%	2,495,228		(7,188)	7,188	250	2,495,478	2,502,609	5,096	2,500,574	13,736	10/09/2020	Y
CUSIP #3130AHK93	Fed Home Ln Bank	AA+	1.894%	1.978%	2,502,313		(12,500)	12,500	(131)	2,502,182	2,513,468	4,269	2,506,451	17,222	11/27/2020	Y
CUSIP #3135G0F73	Fannie Mae	AA+		0.888%	2,506,288		(9,375)	9,375	(3,798)	2,502,490	2,513,453	3,225	2,505,715	12,604	11/30/2020	N
CUSIP #3130A0FA3	Fed Home Ln Bank	AA+		1.688%	2,511,131		(16,563)	16,563	(5,824)	2,505,307	2,529,816	8,630	2,513,937	18,035	12/23/2020	N
CUSIP #3132X0EQ0	Farmer Mac	NR		1.550%	1,250,000		(4,844)	4,844	-	1,250,000	1,259,683	5,560	1,255,560	3,552	01/25/2021	N
CUSIP #3135G0J20	Fannie Mae	AA+		0.942%	2,507,009		(8,594)	8,594	(2,685)	2,504,324	2,518,375	8,165	2,512,489	3,342	02/26/2021	N
CUSIP #3133EL6P4	Fed Farm Cr Bank	AA+	0.140%	0.140%	-	2,500,000	(214)	214	-	2,500,000	-	(360)	2,499,640	214	03/09/2021	Y
CUSIP #3134G8V48	Fed Home Ln Mtg Corp	AA+		1.719%	1,598,622		(6,400)	6,400	461	1,599,083	1,613,941	12,747	1,611,830	71	03/30/2021	Y
CUSIP #31422BXJ4	Farmer Mac	NR	1.350%	1.350%	5,000,000		(16,875)	16,875	-	5,000,000	5,001,853	4,029	5,004,029	33,750	04/01/2021	N
CUSIP #31422BXX3	Farmer Mac	NR	1.160%	1.160%	2,500,000		(7,250)	7,250	-	2,500,000	2,502,295	3,525	2,503,525	13,372	04/15/2021	Y
CUSIP #3136G4S87	Fannie Mae	AA+	0.650%	0.650%	-	2,500,000	(1,535)	1,535	-	2,500,000	-	266	2,500,266	1,535	08/27/2021	Y
CUSIP #3134GWK96	Fed Home Ln Mtg Corp	AA+	0.300%	0.300%	-	2,500,000	(333)	333	-	2,500,000	-	(731)	2,499,269	333	09/15/2021	Y
CUSIP #3133EHZA4	Fed Farm Cr Bank	AA+		1.790%	2,496,199		(10,375)	10,375	779	2,496,978	2,544,687	39,392	2,536,370	1,268	09/20/2021	N
CUSIP #3135G0Q89	Fannie Mae	AA+		1.748%	2,488,641		(8,594)	8,594	2,242	2,490,883	2,537,451	40,037	2,530,920	16,615	10/07/2021	N
CUSIP #313376AV7	Fed Home Ln Bank	AA+		1.780%	1,012,882		(6,950)	6,950	(2,400)	1,010,482	1,033,934	18,475	1,028,957	11,352	11/04/2021	N
CUSIP #3136G3MY8	Fannie Mae	AA+		1.786%	288,883		(1,088)	1,088	199	289,082	295,452	5,623	294,705	1,510	11/26/2021	N
CUSIP #3130AABG2	Fed Home Ln Bank	AA+		1.754%	836,369		(3,914)	3,914	(243)	836,126	855,264	15,560	851,686	5,306	11/29/2021	N
CUSIP #3132X0VM0	Farmer Mac	NR		1.880%	2,500,744		(11,875)	11,875	(118)	2,500,626	2,560,855	57,423	2,558,049	8,313	01/28/2022	N
CUSIP #3133EG6E0	Fed Farm Cr Bank	AA+		1.865%	2,005,007		(10,150)	10,150	(788)	2,004,219	2,057,604	45,941	2,050,160	6,541	02/03/2022	N
CUSIP #313378WG2	Fed Home Ln Bank	AA+		1.883%	2,524,941		(15,625)	15,625	(3,680)	2,521,261	2,586,416	63,584	2,584,845	3,472	03/11/2022	N
CUSIP #3132X0Y88	Farmer Mac	NR		3.005%	2,418,191		(17,506)	17,506	658	2,418,849	2,533,844	107,596	2,526,445	29,566	04/29/2022	N
CUSIP #3133ELT95	Fed Farm Cr Bank	AA+		0.161%	-	2,371,706	(290)	290	(57)	2,371,649	-	(166)	2,371,483	1,027	07/13/2022	N
CUSIP #3132X0XS5	Farmer Mac	AA+		2.000%	2,500,000		(12,500)	12,500	-	2,500,000	2,596,717	88,458	2,588,458	556	09/27/2022	N
CUSIP #3134GWNE2	Fed Home Ln Mtg Corp	AA+	0.500%	0.500%	-	2,500,000	(1,458)	1,458	-	2,500,000	-	164	2,500,164	1,458	08/19/2024	Y
CUSIP #31422BRT9	Farmer Mac	NR		1.534%	2,523,317		(10,938)	10,938	(1,294)	2,522,023	2,647,610	119,979	2,642,002	10,694	01/03/2025	N
CUSIP #31422BU73	Farmer Mac	NR		0.430%	-	5,000,000	(956)	956	-	5,000,000	-	(9,352)	4,990,648	956	09/15/2025	N
					53,075,939	17,375,351	(8,830,678)	216,858	(16,428)	61,821,042	53,833,808	647,135	62,468,177	216,400		
Unites States Treasuries																
American National Bank																
CUSIP #912828Q37	US Treasury	NR		2.435%	2,478,785		(7,856)	7,856	7,149	2,485,934	2,520,118	28,421	2,514,355	86	03/31/2021	N
CUSIP #912828WZ9	US Treasury	NR		2.703%	2,458,764		(10,938)	10,938	5,679	2,464,443	2,572,363	99,522	2,563,965	18,308	04/30/2022	N
CUSIP #912828XR6 #1	US Treasury	NR		2.709%	2,456,659		(10,997)	10,997	5,704	2,462,363	2,575,293	105,117	2,567,480	14,703	05/31/2022	N
CUSIP #912828XR6 #2	US Treasury	NR		2.898%	2,448,222		(10,997)	10,997	6,815	2,455,037	2,575,293	112,443	2,567,480	14,703	05/31/2022	N
CUSIP #912828XW5	US Treasury	NR		2.713%	2,454,651		(10,938)	10,938	5,723	2,460,374	2,578,710	110,426	2,570,800	11,056	06/30/2022	N
CUSIP #912828Q29	US Treasury	NR		2.644%	2,426,910		(9,427)	9,427	6,704	2,433,614	2,590,918	151,054	2,584,668	103	03/31/2023	N
					14,723,991	-	(61,153)	61,153	37,774	14,761,615	15,412,695	606,983	15,368,748	58,959		
					67,799,930	17,375,351	(8,891,831)	278,011	21,346	76,582,807	69,246,503	1,254,118	77,836,925	275,359		
Total Federal/Agency Bonds																
Municipal Bonds																
American National Bank																
CUSIP #022447UM6-CALLED	Alvin TX ISD	Aaa	1.950%	2.375%	252,072		(252,820)	1,155	(407)	-	250,558	-	-	-	08/15/2020	Y
CUSIP #106241UX8-MATURED	Brazosport TX Indep Sch Dis	Aa2		1.899%	501,094		(502,292)	2,292	(1,094)	-	501,700	-	-	-	08/15/2020	N
CUSIP #421110N29-MATURED	Hays Tex Cons ISD	AAA		2.050%	622,163		(623,789)	3,789	(2,163)	-	622,970	-	-	-	08/15/2020	N
CUSIP #052397FK7-MATURED	Austin TX	AAA		1.421%	361,500		(362,400)	2,400	(1,500)	-	362,045	-	-	-	09/01/2020	N
CUSIP #052397GC4-MATURED	Austin TX	AAA		1.421%	266,105		(266,767)	1,767	(1,105)	-	266,505	-	-	-	09/01/2020	N
CUSIP #414005RN0	Harris County TX Road	AAA		2.020%	150,713		(1,500)	1,500	(713)	150,000	151,175	-	150,000	3,000	10/01/2020	N



Collin County, Texas
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NON-OPERATING

Fund Number (MUNIS)	Fund Name	Book Value 09/30/2020	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	192,424,854	2,719,829	75.461%
0499	Permanent Improvements	8,823,614	150,070	3.460%
		201,248,468	2,869,899	78.921%
<u>Special Revenue Funds</u>				
1010	Road and Bridge	47,134,136	786,307	18.484%
		47,134,136	786,307	18.484%
<u>Grant Funds</u>				
0184	RTR-Outer Loop PH3 75-121	-	-	0.000%
		-	-	0.000%
<u>Debt Service Funds</u>				
3001	Debt Service Fund	6,616,057	109,758	2.595%
		6,616,057	109,758	2.595%
	SubTotal Non-Operating Investments	254,998,661	3,765,964	100.000%
<u>Market Adjustment *</u>				
	Federal Agency Bonds	1,254,115		
	Municipal Bonds	515,047		
		1,769,162		
Total Book Value as of 09/30/20		253,229,499		
<u>Fiduciary (Agency) Funds</u>				
7031	County Clerk - Trust	3,277,781		
7036	District Clerk - Trust	1,850,997		
7080	Tax Assessor/Collector	4,527,179		
		9,655,957		
	Total Consolidated Book Value (Excluding Market Adjustment)	262,885,456		

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

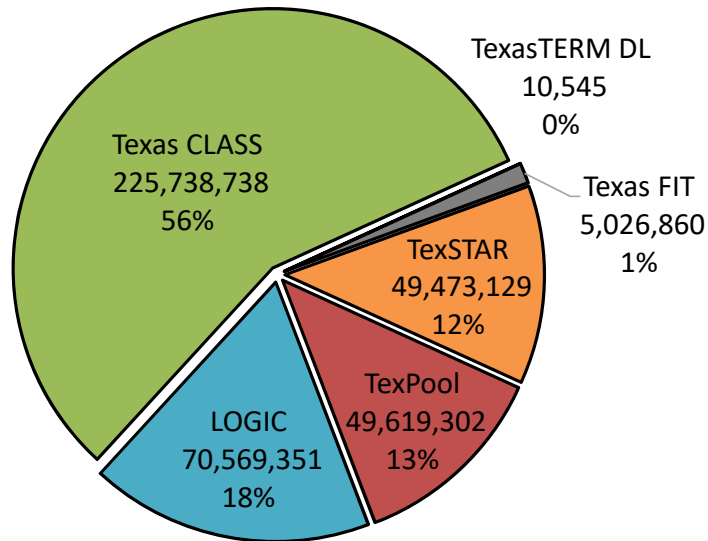


Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending September 30, 2020

CAPITAL PROJECTS
Investment Details

CAPITAL PROJECTS GROUP	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Ending Book Value	Beginning Market Value	Ending Market Value	Accrued Interest	Maturity Date
	(YTM)	06/30/2020			QTD	09/30/2020	06/30/2020	09/30/2020		
PFIA Investment Pools										
TexPool	0.178%	55,963,732	-	(6,367,000)	22,570	49,619,302	55,963,732	49,619,302	-	N/A
TexSTAR	0.166%	50,422,224	-	(970,000)	20,905	49,473,129	50,422,224	49,473,129	-	N/A
Texas CLASS	0.298%	67,866,362	176,300,000	(18,571,000)	143,376	225,738,738	67,866,362	225,738,738	-	N/A
LOGIC	0.331%	68,815,291	1,696,000	-	58,060	70,569,351	68,815,291	70,569,351	-	N/A
TexasTERM DL	0.173%	10,541	-	-	4	10,545	10,541	10,545	-	N/A
Texas FIT	0.427%	5,021,446	-	-	5,414	5,026,860	5,021,446	5,026,860	-	N/A
		248,099,596	177,996,000	(25,908,000)	250,329	400,437,925	248,099,596	400,437,925	-	
TOTAL CAPITAL PROJECTS INVESTMENTS		248,099,596	177,996,000	(25,908,000)	250,329	400,437,925	248,099,596	400,437,925	-	

Capital Projects - PFIA Investments at Quarter End





Collin County, Texas
QUARTERLY INVESTMENT REPORT
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CAPITAL PROJECTS
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 09/30/2020	Interest Earned YTD	% of Total Invested
<u>Capital Project Funds</u>				
<u>Permanent Improvement Bonds</u>				
4002	Ltd Tax Perm Imp 2000	3,309	48	0.001%
4003	Lmtd Tax P/I Series '01	83,001	877	0.021%
4004	Ltd Tax Perm Imp 2002	587,673	6,191	0.147%
4005	Ltd Tax Perm Imp 2004	25,011	294	0.006%
4006	Lmtd Tax Perm Imp 2005	22,792	585	0.006%
4007	Lmtd Tax Perm Imp Bds '06	48,249	508	0.012%
4008	Ltd Tax Perm Imp 2007	10,746	155	0.003%
4009	Ltd TX PI 2008 07Proj	27,406	308	0.007%
4010	LTD TAX PI 2008 03PROJ	30,093	327	0.008%
4011	Ltd Tax PI Bds 2009	630,336	6,850	0.157%
4012	Ltd TX PI BAB Bds 2009B	464,384	4,884	0.116%
4013	Ltd Tax PI Bds 2011	175,790	1,844	0.044%
4014	Ltd Tax Perm Imp 2012	115,620	1,727	0.029%
4015	Ltd Tax Perm Imp 2013	211,840	2,223	0.053%
4016	Ltd Tax P/I 2014	492,004	5,175	0.123%
4017	Ltd Tax P/I 2015	580,195	6,237	0.145%
4018	Ltd Tax P/I 2016	629,711	9,192	0.157%
4019	LT 2019A	293,608	18,266	0.073%
4020	LT 2019B	45,883,591	491,021	11.458%
4021	LT 2020A	111,848,766	48,766	27.932%
4022	LT 2020B	62,527,262	27,262	15.615%
4023	LT 2020C	2,000,872	872	0.500%
		226,692,259	633,612	56.613%
<u>Road Bonds</u>				
4201	Unlmtd Tax Rd Bonds 2004	197,061	2,076	0.049%
4202	Unlmtd Tax Road Bond 2005	166,977	1,332	0.042%
4203	Unlmtd Tax Road Bds '06	61,259	645	0.015%
4204	Unltd Tax Rd Bds 2007	2,271,794	22,262	0.567%
4205	Unltd Tx Rd Bds 08 03Proj	298,025	3,131	0.074%
4206	Unltd Rd Bds 2008 07Proj	2,446,546	46,202	0.611%
4207	Unltd Tax Road Bds 2009	229,017	2,621	0.057%
4208	UNLTD TX RD BAB 2009B	7,709	92	0.002%
4209	Unltd Tax Rd Bds 2011	2,050,161	24,386	0.512%
4210	UNLTD TAX ROAD BD 2012	7,040,060	82,077	1.758%
4211	Unlmtd Tax Road Bond 2013	5,969,180	81,554	1.491%
4212	Unltd Tax Road Bd 2014	14,200,181	173,204	3.546%
4213	Unltd Tax Road Bd 2015	27,342,021	338,168	6.828%
4214	UnLtd Tax Road Bd 2016	18,632,087	197,692	4.653%
4215	UT 2019A	68,055,745	977,647	16.995%
4216	UT 2019B	8,283,550	88,690	2.069%
4281	Unlimited Road Bond 99	1,735,440	18,236	0.433%
4282	Unlimited Road Bond 99A	97,646	1,020	0.024%
4283	Unlimited Road Bond 00/01	303,154	3,186	0.076%
4284	Unlimited Road Bond 95/97	166,879	2,907	0.042%
		159,554,492	2,067,128	39.844%
<u>Tax Notes</u>				
4401	Tax Notes 2006	3,168,766	38,444	0.791%
4402	Capital Improvement TN 01	529,970	5,575	0.132%
4403	Capital Imp T/N 01A	191,674	2,019	0.048%
4404	Tax Notes Series 2002	1,173,461	12,346	0.293%
4405	Tax Notes Series 2004	2,440,358	25,711	0.609%
4406	Tax Notes 2018	6,686,945	90,865	1.670%
		14,191,174	174,960	3.543%
	Total Capital Projects Investments	400,437,925	2,875,700	100.000%
	Total Book Value as of 09/30/20	400,437,925	2,875,700	