



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: January 21, 2022
Re: Investment Report – 4th Quarter (FY 2021)

On September 30, 2021, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$997,437,653. 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 0.355 year, and weighted yield to maturity (YTM) was 0.207%, which compares to 0.334 WAM and 0.532% YTM for prior year 4th quarter.

During the FY2021 4th quarter, our overnight pools and cash equivalent investments experienced a seasonal decrease from the prior quarter by \$54,599,002, due primarily to the timing of property tax receipts.

Certificates of Deposit experienced an increase of \$7,329,563. CD activity consisted of three (3) maturities, and six (6) purchases.

Bonds experienced an increase of \$73,121,334. Bond investment activity during the quarter consisted of five (5) bonds called, eight (8) bonds matured, and thirty-five (35) bonds purchased.

The total interest earned for all investments during this quarter totaled \$720,042.

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, 2021

STATEMENT OF INVESTMENT POSITION

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

	OPERATING GROUP			NON-OPERATING GROUP			CAPITAL PROJECTS GROUP			TOTAL PORTFOLIO		
	Prior Year Market Value	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
	9/30/2020	6/30/2021	9/30/2021	9/30/2020	6/30/2021	9/30/2021	9/30/2020	6/30/2021	9/30/2021	9/30/2020	6/30/2021	9/30/2021
Cash in Bank	58,372,999	30,597,744	53,716,123							58,372,999	30,597,744	53,716,123
PFIA Investment Pools	143,006,273	140,308,224	80,088,840	733,090	733,459	733,496	400,437,925	360,381,123	356,758,170	544,177,288	501,422,806	437,580,506
Cash Equivalent Investments	2,695	100,035,483	105,054,444	107,348,379	89,528,624	93,583,086	-	-	169,875	107,351,074	189,564,107	198,807,405
Certificates of Deposit	-	-	-	48,400,599	100,377,116	97,705,723	-	-	10,000,956	48,400,599	100,377,116	107,706,679
Federal/Agency Bonds				77,836,925	99,190,482	89,005,793			82,883,702	77,836,925	99,190,482	171,889,495
Municipal Bonds				20,679,670	27,315,124	27,737,445				20,679,670	27,315,124	27,737,445
TOTALS	201,381,967	270,941,451	238,859,407	254,998,663	317,144,805	308,765,543	400,437,925	360,381,123	449,812,703	856,818,555	948,467,379	997,437,653

Annualized Yield	0.303%	0.135%	0.060%	1.144%	0.637%	0.586%	0.276%	0.077%	0.070%	0.551%	0.277%	0.234%
Weighted Yield To Call	0.296%	0.200%	0.051%	1.076%	0.668%	0.596%	0.274%	0.090%	0.000%	0.533%	0.317%	0.205%
Weighted Yield To Maturity	0.296%	0.200%	0.051%	1.074%	0.656%	0.603%	0.274%	0.090%	0.000%	0.532%	0.313%	0.207%
Weighted Average Maturity	0.002	0.003	0.003	1.044	1.15	1.081	0.003	0.003	0.002	0.334	0.399	0.355

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
 Linda Riggs, County Auditor Date

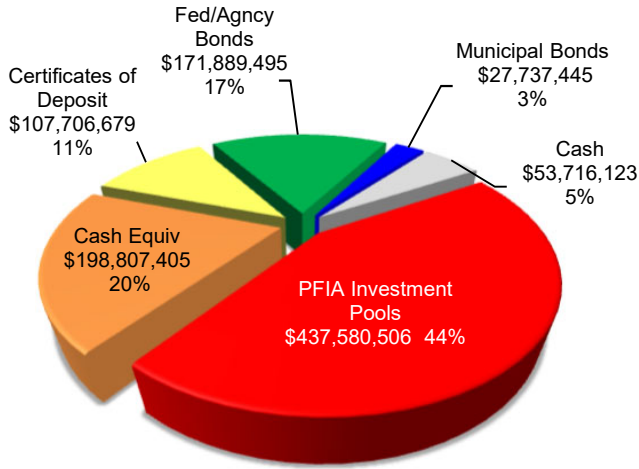
Monika Arris
 Monika Arris, Budget Director Date



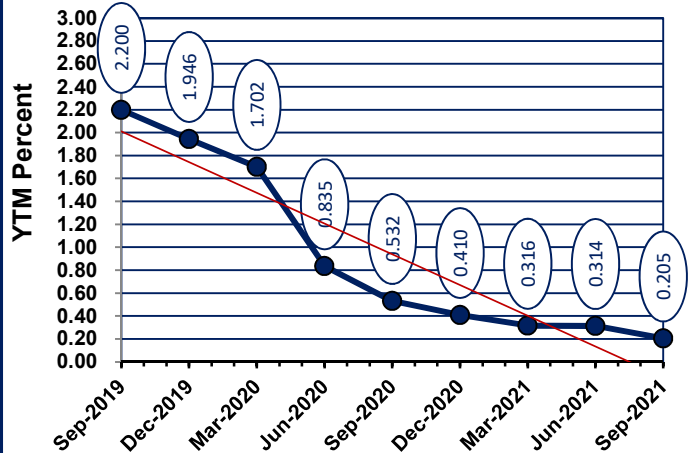
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TOTAL PORTFOLIO

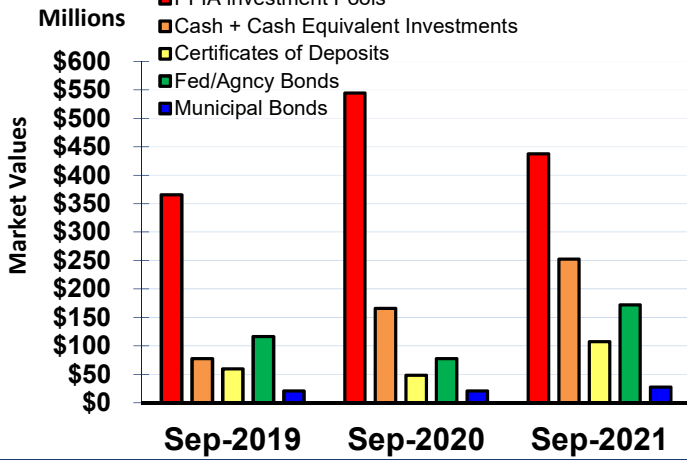
Portfolio Composition by Type



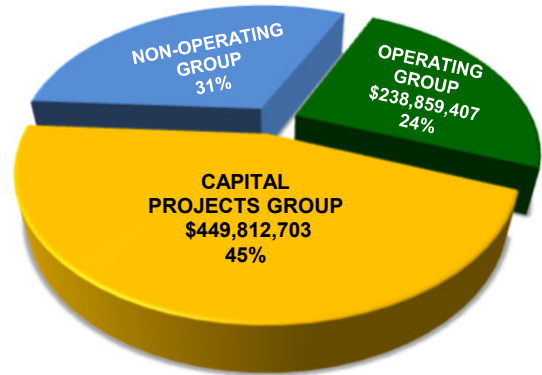
Portfolio Weighted YTM 2 Year Trend



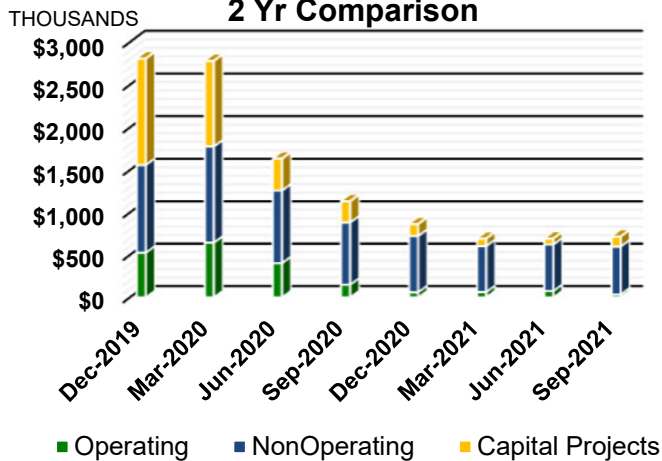
Portfolio Position by Type 3 Yr Comparison



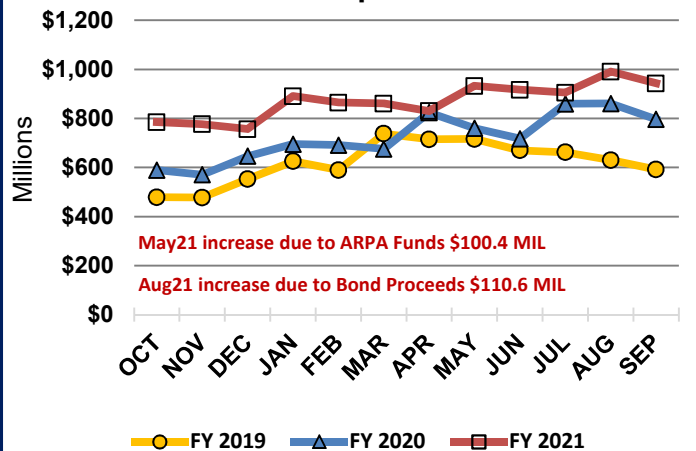
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings during Quarter 2 Yr Comparison



Total Portfolio 3 Yr Comparison





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

Description	Ending Market Value	Percentage of Portfolio	Avg Monthly Yields Jul-2021	Avg Monthly Yields Aug-2021	Avg Monthly Yields Sep-2021
TexPool	1,903,927	0.202%	0.028%	0.022%	0.019%
TexSTAR	2,000,709	0.212%	0.010%	0.010%	0.010%
Texas CLASS	150,026,959	15.899%	0.062%	0.044%	0.045%
LOGIC	125,266,434	13.274%	0.052%	0.039%	0.036%
Texas RANGE	2,834,704	0.300%	0.020%	0.020%	0.020%
Texas FIT	155,547,773	16.482%	0.040%	0.050%	0.060%
ICS American National Bank	100,053,839	10.602%	0.050%	0.050%	0.050%
ICS Farmer's Bank & Trust	17,206,799	1.823%	0.120%	0.120%	0.130%
CE American National Bank-CUS	76,722,258	8.130%	0.060%	0.070%	0.050%
CE American National Bank-SEA	4,824,509	0.511%	0.130%	0.170%	0.160%
* Certificates of Deposit	107,706,679	11.413%	0.694%	0.694%	0.694%
* Federal Agency Bonds	116,379,042	12.332%	1.015%	1.015%	1.015%
* US Treasuries	55,510,453	5.882%	1.640%	1.640%	1.640%
* Municipal Bonds	27,737,445	2.939%	1.523%	1.523%	1.523%
	943,721,530	100.001%	0.389%	0.391%	0.389%

* Avg Monthly Yields are calculated by averaging YTM. Since Collin County Investment Policy maximum term limit is five years, yields may include rates from 09/30/2016 - 09/30/2021.

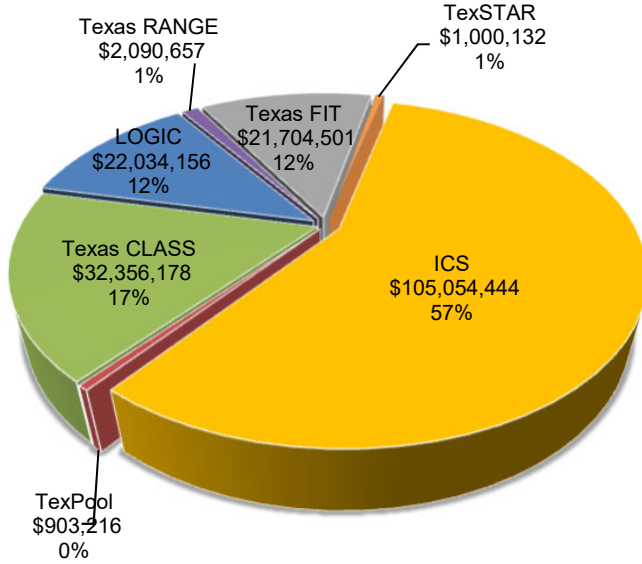
POOLED FUND GROUP	Beginning Book Value 06/30/2021	Increases	Decreases	Interest Earned QTD	Amortization / Accretion	Ending Book Value 09/30/2021	Beginning Market Value 06/30/2021	Unrealized Gain / (Loss) Market Adj	Ending Market Value 09/30/2021	Accrued Interest 09/30/2021
Operating Group										
PFIA Investment Pools	140,308,224	6,541,000	(66,775,000)	14,616	-	80,088,840	140,308,224	-	80,088,840	-
Cash Equivalent Investments	100,035,483	5,000,000	-	18,961	-	105,054,444	100,035,483	-	105,054,444	-
Sub-Total	240,343,707	11,541,000	(66,775,000)	33,577	-	185,143,284	240,343,707	-	185,143,284	-
Non-Operating Group										
PFIA Investment Pools	733,459	-	-	37	-	733,496	733,459	-	733,496	-
Cash Equivalent Investments	89,528,624	43,568,205	(39,536,413)	22,670	-	93,583,086	89,528,624	-	93,583,086	4,064
Certificates of Deposit	100,377,116	5,000,000	(7,775,588)	104,195	-	97,705,723	100,377,116	-	97,705,723	-
Federal/Agency Bonds	98,683,761	5,000,000	(15,251,976)	247,653	(17,884)	88,661,554	99,190,482	344,239	89,005,793	226,120
Municipal Bonds	26,977,406	3,507,799	(3,080,128)	193,896	(94,260)	27,504,713	27,315,124	232,732	27,737,445	187,085
Sub-Total	316,300,366	57,076,004	(65,644,105)	568,451	(112,144)	308,188,572	317,144,805	576,971	308,765,543	417,269
Capital Projects Group										
PFIA Investment Pools	360,381,123	26,355,000	(30,022,000)	44,047	-	356,758,170	360,381,123	-	356,758,170	-
Cash Equivalent Investments	-	83,411,375	(83,243,606)	2,106	-	169,875	-	-	169,875	-
Certificates of Deposit	-	10,000,000	-	956	-	10,000,956	-	-	10,000,956	-
Federal/Agency Bonds	-	83,128,311	(70,905)	70,905	(42,765)	83,085,546	-	(201,844)	82,883,702	74,822
Sub-Total	360,381,123	202,894,686	(113,336,511)	118,014	(42,765)	450,014,547	360,381,123	(201,844)	449,812,703	74,822
Grand Totals:	917,025,196	271,511,690	(245,755,616)	720,042	(154,909)	943,346,403	917,869,635	375,127	943,721,530	492,091



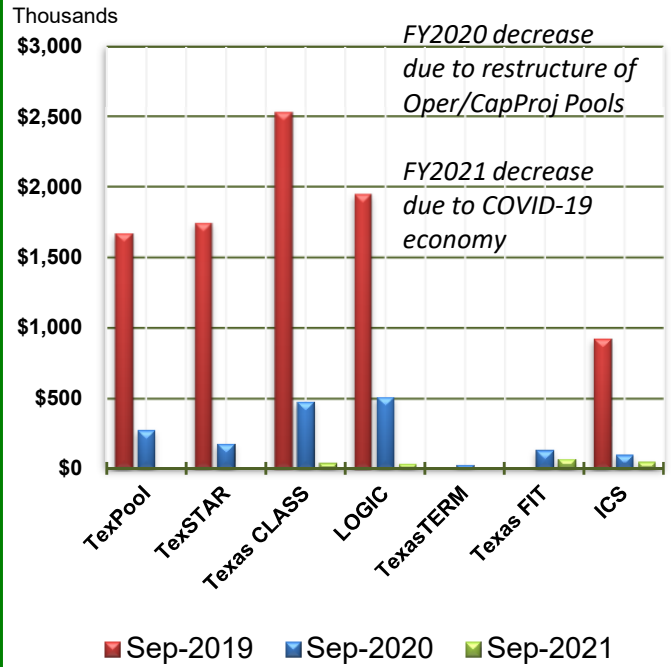
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OPERATING GROUP

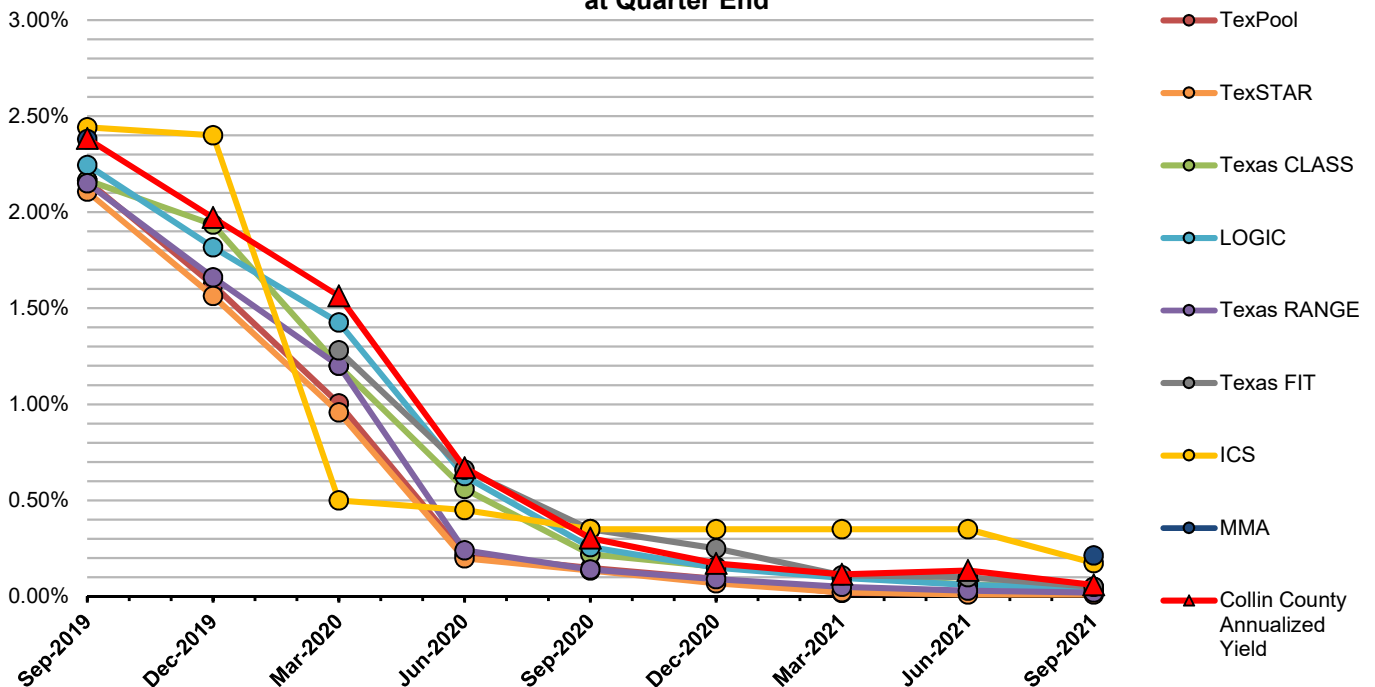
Operating Investments by Type at Quarter End



Operating Investments YTD Interest Earnings Comparison at Quarter End



Operating Investments Yields Comparison at Quarter End





Collin County, Texas
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**OPERATING
 Investment Details**

<u>OPERATING GROUP</u>	<u>Yield to Maturity (YTM)</u>	<u>Beginning Book Value 06/30/2021</u>	<u>Increases</u>	<u>Decreases</u>	<u>Interest Earned QTD</u>	<u>Ending Book Value 09/30/2021</u>	<u>Beginning Market Value 06/30/2021</u>	<u>Ending Market Value 09/30/2021</u>	<u>Accrued Interest</u>	<u>Maturity Date</u>
<u>PFIA Investment Pools</u>										
TexPool	0.023%	950,163	-	(47,000)	53	903,216	950,163	903,216	-	N/A
TexSTAR	0.010%	1,000,107	-	-	25	1,000,132	1,000,107	1,000,132	-	N/A
Texas CLASS	0.050%	50,460,364	-	(18,110,000)	5,814	32,356,178	50,460,364	32,356,178	-	N/A
LOGIC	0.042%	15,491,157	6,541,000	-	1,999	22,034,156	15,491,157	22,034,156	-	N/A
Texas RANGE DL	0.020%	2,090,552	-	-	105	2,090,657	2,090,552	2,090,657	-	N/A
Texas FIT	0.050%	70,315,881	-	(48,618,000)	6,620	21,704,501	70,315,881	21,704,501	-	N/A
		140,308,224	6,541,000	(66,775,000)	14,616	80,088,840	140,308,224	80,088,840	-	
<u>Cash Equivalent Investments</u>										
American National Bank ICS	0.050%	100,035,483	-	-	18,356	100,053,839	100,035,483	100,053,839	-	N/A
Farmers Bank & Trust ICS	0.123%	-	5,000,000	-	605	5,000,605	-	5,000,605	-	N/A
		100,035,483	5,000,000	-	18,961	105,054,444	100,035,483	105,054,444	-	
TOTAL OPERATING INVESTMENTS		240,343,707	11,541,000	(66,775,000)	33,577	185,143,284	240,343,707	185,143,284	-	



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending September 30, 2021

OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 09/30/2021	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	31,380,960	149,393	16.950%
0002	Housing Finance Corp	35,096	41	0.019%
0003	Records Archive Fund	14,917,259	-	*
0005	Dis Cts Rec Tech Fund	680,470	-	*
0499	Permanent Improvements	865	72	0.000%
		47,014,650	149,506	25.394%
<u>Special Revenue Funds</u>				
0029	Courthouse Security	1,041,977	-	*
1010	Road and Bridge	15,870,047	11,311	8.572%
1011	Farm and Market	21,750	26	0.012%
1012	Lateral Road	1,202,663	1,432	0.650%
1013	Judicial Appellate	409,426	392	0.221%
1015	Court Reporters	256,333	-	*
1021	Law Library	4,088,381	-	*
1025	Co Clrk Rec Mgmt & Pres	12,418,498	-	*
1026	Dist Clrk Rec Mgmt & Pres	81,399	-	*
1028	Justice Court Tech Fund	949,677	-	*
1031	Economic Development 2001	396,394	271	0.214%
1033	Contract Elections	2,790,295	2,357	1.507%
1036	Sheriff Forfeiture	37,796	50	0.020%
1037	DA State Forfeiture	944,645	1,118	0.510%
1038	DA Service Fee	247,790	-	*
1039	Meyers Park Foundation	2,117	4	0.001%
1040	Health Care Foundation	4,791,525	8,272	2.588%
1044	County Rec Mgmt & Pres	464,651	-	*
1046	Juvenile Case Manager Fnd	465,262	-	*
1047	Court Initiated Guardnshp	498,270	-	*
1049	DA Pretrial Intervntn Prg	939,135	-	*
1050	Specialty Court	160,202	-	*
1051	SCAAP	291,654	621	0.158%
1052	Cty Crts Technology Fund	527,884	-	*
1053	Dis Cts Technology Fund	495,054	-	*
1054	Probate Contributions Fnd	712,525	867	0.385%
1055	CCLC Court Rec Presrvtn	664,066	-	*
1056	Dis Clrk Crt Rec Presrvtn	445,466	-	*
1057	DA Apportionment	88,715	131	0.048%
1058	Justice Crt Bldg Security	292,442	-	*
1060	DA Federal Treasury Forf	1,596,191	2,047	0.862%
1065	Sheriff Forfeiture Fed	86,768	188	0.047%
1066	SO Treasury Forfeiture	207,256	208	0.112%
1067	Trails Blue Ridge Sp Rd Dist	9,081	81	0.005%
1998	Veterans Court	12,301	15	0.007%
		53,507,636	29,391	28.902%



Collin County, Texas
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OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 09/30/2021	Interest Earned YTD	% of Total Invested
<u>Grant Funds</u>				
2127	Coronavirus Relief Fund	-	17,090	0.000%
2132	ARPA	50,509,000	-	27.281%
2198	LEOSE Education	124,592	162	0.067%
2586	RTR Frontier Parkway	8,195,893	-	4.427%
		58,829,485	17,252	31.775%
<u>Debt Service Fund</u>				
3001	Debt Service Fund	3,933,274	10,918	2.124%
		3,933,274	10,918	2.124%
<u>Internal Service Funds</u>				
5501	Liability Insurance	5,469,402	6,447	2.954%
5502	Workers' Compensation Ins	5,151,293	6,256	2.782%
5504	Unemployment Insurance	1,118,834	1,285	0.604%
5505	Insurance Claim	2,501,022	3,993	1.351%
5601	Flexible Benefit	232,469	-	0.126%
5990	Animal Safety Fund	2,623,457	2,827	1.417%
		17,096,477	20,808	9.234%
<u>Other Funds</u>				
5999	CC Toll Road Authority	1,042,178	1,248	0.563%
6050	Judicial District	2,030,036	2,490	1.096%
7001	State Fees Agency	1,126,770	-	0.609%
7002	Unclaimed Holdings	562,778	-	0.304%
		4,761,762	3,738	2.572%
Total Operating Investments		185,143,284	231,613	100.000%
Total Book Value as of 09/30/21		185,143,284	231,613	

Notes

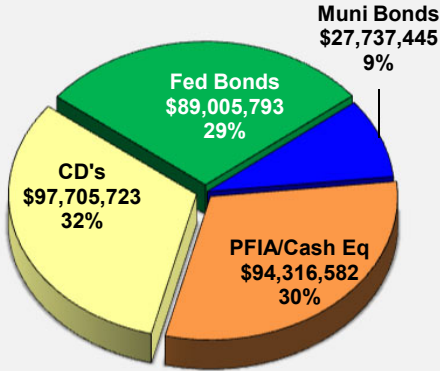
- * Interest is recorded in Fund 0001 General Fund
- ** Interest is recorded in Fund 5601 Insurance Claim



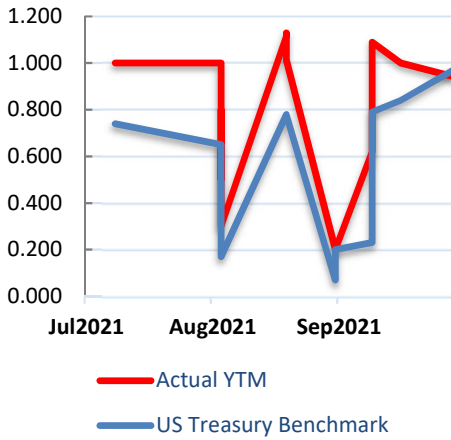
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NON-OPERATING GROUP

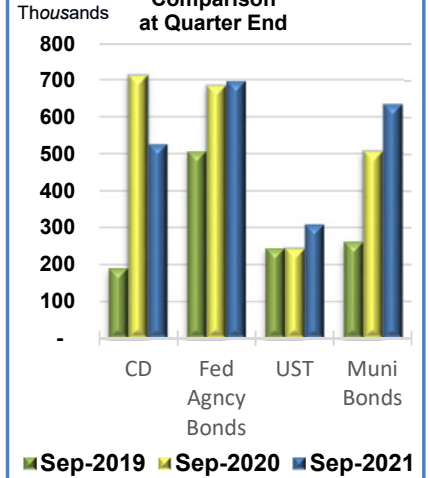
Non-Operating Investments by Type at Quarter End



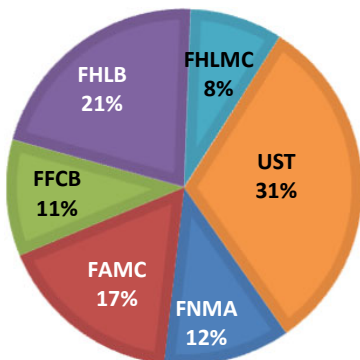
Non-Operating Purchases YTM Versus US Treasury



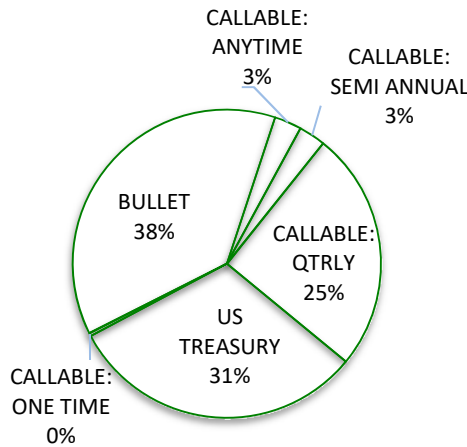
Non-Operating YTD Interest Earnings Comparison at Quarter End



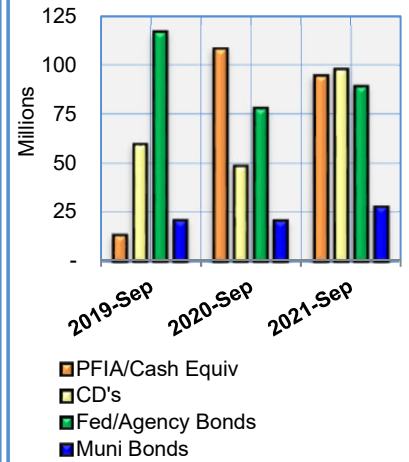
Federal Agency Bonds Breakdown by Issuer



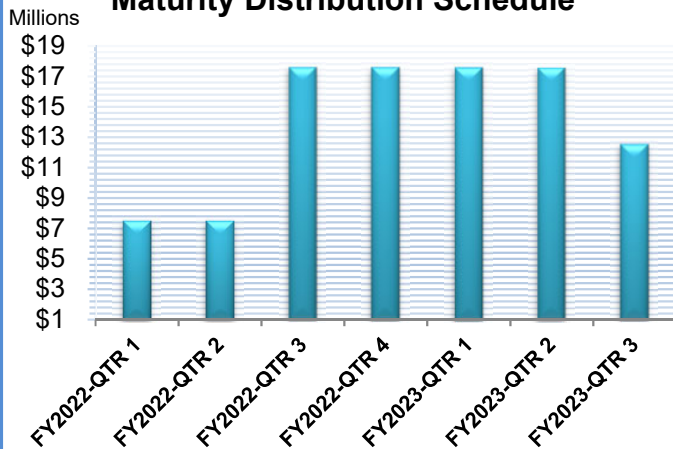
Federal Agency Bonds Breakdown by Type



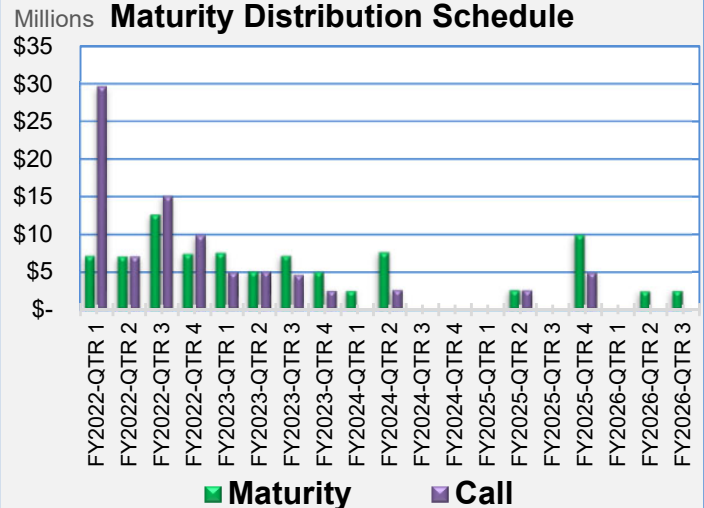
Non-Operating Investments Three Year Comparison as of Quarter End



Non-Operating Cert of Deposit Maturity Distribution Schedule



Non-Operating Fed Agency Bonds Maturity Distribution Schedule





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**NON-OPERATING
 Investment Details**

NON-OPERATING GROUP	Yield to Maturity (YTM)	Beginning Book Value 06/30/2021	Increases	Decreases	Interest Earned QTD	Ending Book Value 09/30/2021	Beginning Market Value 06/30/2021	Ending Market Value 09/30/2021	Accrued Interest	Maturity Date
PFIA Investment Pools										
Texas RANGE DL	0.020%	733,459	-	-	37	733,496	733,459	733,496	-	N/A
		733,459	-	-	37	733,496	733,459	733,496	-	
Cash Equivalent Investments										
American National Bank										
Custody Cash Holdings	0.060%	67,071,199	40,467,624	(31,003,134)	16,694	76,552,383	67,071,199	76,552,383	4,060	N/A
Seacap Cash Holdings	0.153%	5,255,875	3,100,581	(3,533,279)	1,332	4,824,509	5,255,875	4,824,509	4	N/A
Farmers Bank & Trust ICS	0.123%	17,201,550	-	(5,000,000)	4,644	12,206,194	17,201,550	12,206,194	-	N/A
		89,528,624	43,568,205	(39,536,413)	22,670	93,583,086	89,528,624	93,583,086	4,064	
Certificates of Deposit										
American National Bank										
CD #9682899	0.200%	2,501,233	-	-	1,261	2,502,494	2,501,233	2,502,494	-	12/31/2021
CD #9684101 (ARPA)	0.200%	10,001,274	-	-	3,782	10,005,056	10,001,274	10,005,056	-	05/28/2022
CD #9684119 (ARPA)	0.230%	10,001,953	-	-	5,800	10,007,753	10,001,953	10,007,753	-	08/28/2022
CD #9684127 (ARPA)	0.310%	10,002,633	-	-	7,818	10,010,451	10,002,633	10,010,451	-	11/28/2022
CD #9684135 (ARPA)	0.310%	10,002,803	-	-	8,322	10,011,125	10,002,803	10,011,125	-	02/28/2023
CD #9684143 (ARPA)	0.310%	10,003,058	-	-	9,079	10,012,137	10,003,058	10,012,137	-	05/28/2023
		52,512,954	-	-	36,062	52,549,016	52,512,954	52,549,016	-	
East West Bank										
CD #172340852-MATURED	1.890%	2,584,235	-	(2,588,273)	4,038	-	2,584,235	-	-	07/31/2021
CD #172334585-MATURED	1.880%	2,583,782	-	(2,591,913)	8,131	-	2,583,782	-	-	08/31/2021
CD #172089101-MATURED	1.870%	2,583,330	-	(2,595,402)	12,072	-	2,583,330	-	-	09/30/2021
		7,751,347	-	(7,775,588)	24,241	-	7,751,347	-	-	
Farmer's Bank & Trust										
CD #7004336	0.300%	2,506,769	-	-	1,896	2,508,665	2,506,769	2,508,665	-	11/03/2021
CD #7004771	0.200%	2,501,247	-	-	1,261	2,502,508	2,501,247	2,502,508	-	01/31/2022
CD #7004772	0.250%	2,501,559	-	-	1,576	2,503,135	2,501,559	2,503,135	-	02/28/2022
CD #7004773	0.300%	2,501,870	-	-	1,893	2,503,763	2,501,870	2,503,763	-	03/31/2022
CD #7004425	0.400%	2,507,572	-	-	2,529	2,510,101	2,507,572	2,510,101	-	04/25/2022
CD #7004426	0.400%	2,507,572	-	-	2,529	2,510,101	2,507,572	2,510,101	-	05/25/2022
CD #7004200	1.260%	2,533,164	-	-	7,989	2,541,153	2,533,164	2,541,153	-	06/08/2022
CD #7004268	0.750%	2,518,659	-	-	4,765	2,523,424	2,518,659	2,523,424	-	07/01/2022
CD #7004427	0.400%	2,507,572	-	-	2,529	2,510,101	2,507,572	2,510,101	-	08/25/2022
CD #7004481	0.450%	2,507,500	-	-	2,845	2,510,345	2,507,500	2,510,345	-	10/28/2022
CD #7004774	0.350%	2,502,182	-	-	2,208	2,504,390	2,502,182	2,504,390	-	11/30/2022
CD #7004775	0.350%	2,502,182	-	-	2,208	2,504,390	2,502,182	2,504,390	-	12/31/2022
CD #7004776	0.350%	2,502,182	-	-	2,208	2,504,390	2,502,182	2,504,390	-	01/31/2023
CD #7004777	0.400%	2,502,494	-	-	2,524	2,505,018	2,502,494	2,505,018	-	02/28/2023
		35,102,524	-	-	38,960	35,141,484	35,102,524	35,141,484	-	
Prosperity Bank										
CD #434000097	0.150%	2,500,935	-	-	946	2,501,881	2,500,935	2,501,881	-	11/01/2021
CD #434000040	0.500%	2,509,356	-	-	3,164	2,512,520	2,509,356	2,512,520	-	09/29/2022
CD #434000150	0.200%	-	2,500,000	-	411	2,500,411	-	2,500,411	-	03/31/2023
CD #434000151	0.200%	-	2,500,000	-	411	2,500,411	-	2,500,411	-	04/30/2023
		5,010,291	5,000,000	-	4,932	10,015,223	5,010,291	10,015,223	-	
Texas Term										
		-	-	-	-	-	-	-	-	-
		-	-	-	-	-	-	-	-	-
		-	-	-	-	-	-	-	-	-
Total Certificates of Deposit		100,377,116	5,000,000	(7,775,588)	104,195	97,705,723	100,377,116	97,705,723	-	



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NON-OPERATING
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NON-OPERATING GROUP	Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 06/30/2021	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 09/30/2021	Beginning Market Value 06/30/2021	Unrealized Gain / (Loss) Market Adj	Ending Market Value 09/30/2021	Accrued Interest	Maturity / Call Date	Callable
Federal/Agency Bonds																
American National Bank																
CUSIP #3134GV6D5-CALLED	Fed Home Ln Mtg Corp	Aaa	0.059%	0.400%	2,502,760	-	(2,503,298)	611	(73)	-	2,500,495	-	-	-	07/23/2021	Y
CUSIP #3134GWLD6-CALLED	Fed Home Ln Mtg Corp	Aaa	0.094%	0.300%	2,501,742	-	(2,502,365)	729	(106)	-	2,500,259	-	-	-	08/08/2021	Y
CUSIP #3134GXDT8-CALLED	Fed Home Ln Mtg Corp	Aaa	0.350%	0.350%	2,500,000	-	(2,501,288)	1,288	-	-	2,498,915	-	-	-	08/24/2021	Y
CUSIP #3134GWK96-CALLED	Fed Home Ln Mtg Corp	Aaa	0.300%	0.300%	2,500,000	-	(2,501,542)	1,542	-	-	2,493,725	-	-	-	09/15/2021	Y
CUSIP #3133EHZA4-MATURED	Fed Farm Cr Bank	AA+	1.790%	1.790%	2,499,316	-	(2,509,107)	9,107	684	-	2,508,836	-	-	-	09/20/2021	N
CUSIP #3133EME24	Fed Farm Cr Bank	AA+	0.231%	0.095%	39,986	-	(7)	7	3	39,989	39,932	(7)	39,982	9	10/05/2021	Y
CUSIP #3135G0Q89	Fannie Mae	AA+	1.748%	1.748%	2,497,609	-	(8,594)	8,594	2,242	2,499,851	2,508,716	706	2,500,557	16,615	10/07/2021	N
CUSIP #3133EMCH3	Fed Farm Cr Bank	AA+	0.160%	0.160%	2,500,000	-	(1,000)	1,000	-	2,500,000	2,500,136	(66)	2,499,934	1,867	10/13/2021	Y
CUSIP #3130AKU61	Fed Home Ln Bank	AA+	0.300%	0.300%	2,500,000	-	(1,875)	1,875	-	2,500,000	2,489,727	(19,332)	2,480,668	1,333	10/27/2021	Y
CUSIP #313376AV7	Fed Home Ln Bank	AA+	1.780%	1.780%	1,003,281	-	(6,950)	6,950	(2,400)	1,000,881	1,009,204	1,525	1,002,406	11,352	11/04/2021	N
CUSIP #3134XGLG7	Fed Home Ln Mtg Corp	Aaa	1.053%	0.200%	2,492,396	-	(1,250)	1,250	733	2,493,129	2,487,585	904	2,494,033	778	11/05/2021	Y
CUSIP #3130ANGJ3	Fed Home Ln Bank	AA+	0.300%	1.115%	-	2,500,000	(875)	875	-	2,500,000	-	(2,622)	2,497,378	875	11/19/2021	Y
CUSIP #3130ANFM7	Fed Home Ln Bank	AA+	0.600%	1.130%	-	2,500,000	(1,750)	1,750	-	2,500,000	-	(4,552)	2,495,448	1,750	11/19/2021	Y
CUSIP #3136G3MY8	Fannie Mae	AA+	1.786%	1.786%	289,679	-	(1,088)	1,088	199	289,878	291,673	724	290,602	1,510	11/26/2021	N
CUSIP #3136G4S87	Fannie Mae	AA+	0.650%	0.650%	2,500,000	-	(4,063)	4,063	-	2,500,000	2,486,650	(11,262)	2,488,738	1,535	11/27/2021	Y
CUSIP #3130AABG2	Fed Home Ln Bank	AA+	1.754%	1.754%	835,398	-	(3,914)	3,914	(243)	835,155	841,203	2,291	837,446	5,306	11/29/2021	N
CUSIP #3134GXDSO	Fed Home Ln Mtg Corp	Aaa	0.320%	0.320%	2,500,000	-	(2,000)	2,000	-	2,500,000	2,494,323	(1,260)	2,498,740	2,667	12/01/2021	Y
CUSIP #3130AMTB8	Fed Home Ln Bank	AA+	0.625%	1.019%	2,500,000	-	(3,906)	3,906	-	2,500,000	2,495,969	(10,079)	2,489,921	4,818	12/10/2021	Y
CUSIP #3130ALKS2	Fed Home Ln Bank	AA+	0.546%	0.375%	2,498,084	-	(2,344)	2,344	177	2,498,261	2,493,312	(5,339)	2,492,922	417	12/15/2021	Y
CUSIP #3132X0VM0	Farmer Mac	NR	1.880%	1.880%	2,500,272	-	(11,875)	11,875	(118)	2,500,154	2,526,374	14,603	2,514,757	8,313	01/28/2022	N
CUSIP #3133EG6E0	Fed Farm Cr Bank	AA+	1.865%	1.865%	2,001,856	-	(10,150)	10,150	(788)	2,001,068	2,022,397	12,098	2,013,166	6,541	02/03/2022	N
CUSIP #313378WG2	Fed Home Ln Bank	AA+	1.883%	1.883%	2,510,222	-	(15,625)	15,625	(3,680)	2,506,542	2,541,796	20,744	2,527,286	3,472	03/11/2022	N
CUSIP #3132X0Y88	Farmer Mac	NR	3.005%	3.005%	2,420,822	-	(17,506)	17,506	658	2,421,480	2,478,732	40,810	2,462,290	29,566	04/29/2022	N
CUSIP #3134GXCB8	Fed Home Ln Mtg Corp	Aaa	0.208%	0.250%	2,501,076	-	(1,563)	1,563	(143)	2,500,933	2,499,514	(2,498)	2,498,435	2,292	05/19/2022	Y
CUSIP #3133ELT95	Fed Farm Cr Bank	AA+	0.161%	0.161%	2,370,956	-	(1,185)	1,185	(231)	2,370,725	2,372,213	1,892	2,372,617	1,027	07/13/2022	N
CUSIP #3133EMPR7	Fed Farm Cr Bank	AA+	0.100%	0.100%	2,499,531	-	(625)	625	108	2,499,639	2,499,644	1,212	2,500,851	410	08/02/2022	N
CUSIP #3135G05R0	Fannie Mae	AA+	0.240%	0.300%	2,501,856	-	(1,875)	1,875	(220)	2,501,636	2,498,483	(477)	2,501,159	1,063	08/10/2022	Y
CUSIP #3132X0XS5	Farmer Mac	NR	2.000%	2.000%	2,500,000	-	(12,500)	12,500	-	2,500,000	2,556,638	46,471	2,546,471	556	09/27/2022	N
CUSIP #313383QR5	Fed Home Ln Bank	AA+	3.250%	3.250%	2,117,105	-	(16,250)	16,250	(15,100)	2,102,005	2,115,604	(384)	2,101,621	20,222	06/09/2023	N
CUSIP #3135G05G4	Fannie Mae	AA+	0.250%	0.250%	2,501,998	-	(1,563)	1,563	(247)	2,501,751	2,499,716	(2,383)	2,499,368	1,406	07/10/2023	N
CUSIP #31422BRT9	Farmer Mac	NR	1.534%	1.534%	2,518,142	-	(10,938)	10,938	(1,294)	2,516,848	2,598,761	74,204	2,591,052	10,694	01/03/2025	N
CUSIP #31422BU73	Farmer Mac	NR	0.430%	0.430%	5,000,000	-	(5,375)	5,375	-	5,000,000	4,933,532	(69,635)	4,930,365	956	09/15/2025	N
					68,604,087	5,000,000	(12,664,246)	159,923	(19,839)	61,079,925	68,784,064	88,288	61,168,213	137,350		
Unites States Treasuries																
American National Bank																
CUSIP #912828YC8-MATURED	US Treasury	NR	1.500%	1.500%	2,506,045	-	(2,506,216)	6,216	(6,045)	-	2,506,028	-	-	-	08/31/2021	N
CUSIP #912796J59	US Treasury	NR	0.030%	0.030%	2,499,665	-	-	-	192	2,499,857	2,499,413	23	2,499,880	-	12/09/2021	N
CUSIP #912828WZ9	US Treasury	NR	2.703%	2.703%	2,481,296	-	(10,938)	10,938	5,679	2,486,975	2,534,375	37,635	2,524,610	18,308	04/30/2022	N
CUSIP #912828XR6 #1	US Treasury	NR	2.709%	2.709%	2,479,291	-	(10,997)	10,997	5,704	2,484,995	2,537,695	42,935	2,527,930	14,703	05/31/2022	N
CUSIP #912828XR6 #2	US Treasury	NR	2.898%	2.898%	2,475,259	-	(10,997)	10,997	6,815	2,482,074	2,537,695	45,856	2,527,930	14,703	05/31/2022	N
CUSIP #912828XW5	US Treasury	NR	2.713%	2.713%	2,477,356	-	(10,938)	10,938	5,723	2,483,079	2,540,918	47,976	2,531,055	11,056	06/30/2022	N
CUSIP #91282CAX9	US Treasury	NR	0.125%	0.125%	2,499,689	-	(786)	786	55	2,499,744	2,498,340	(134)	2,499,610	1,050	11/30/2022	N
CUSIP #91282CBD2	US Treasury	NR	0.112%	0.112%	2,500,469	-	(781)	781	(79)	2,500,390	2,497,755	(1,072)	2,499,318	790	12/31/2022	N
CUSIP #91282CBG5	US Treasury	NR	0.125%	0.125%	2,499,110	-	(785)	785	141	2,499,251	2,497,558	(423)	2,498,828	526	01/31/2023	N
CUSIP #912828Q29	US Treasury	NR	2.644%	2.644%	2,453,508	-	(9,427)	9,427	6,704	2,460,212	2,555,763	88,811	2,549,023	103	03/31/2023	N
CUSIP #912828R28	US Treasury	NR	1.625%	1.625%	2,566,164	-	(10,156)	10,156	(9,112)	2,557,052	2,563,280	(1,289)	2,555,763	17,001	04/30/2023	N
CUSIP #9128285Z9	US Treasury	NR	2.500%	2.500%	2,641,822	-	(15,709)	15,709	(13,822)	2,628,000	2,637,598	(4,367)	2,623,633	10,530	01/31/2024	N
					30,079,674	-	(2,587,730)	87,730	1,955	27,581,629	30,406,418	255,951	27,837,580	88,770		
					98,683,761	5,000,000	(15,251,976)	247,653	(17,884)	88,661,554	99,190,482	344,239	89,005,793	226,120		



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NON-OPERATING
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Municipal Bonds																
American National Bank																
CUSIP #882117V76-MATURED	Texas A & M University	AAA		1.451%	200,000	-	(200,000)	-	-	-	200,000	-	-	-	07/01/2021	N
CUSIP #005482W83-CALLED	Adams & Arapahoe Cntys CO	AA		2.880%	501,490	-	(502,651)	1,419	(258)	-	501,490	-	-	-	07/27/2021	N
CUSIP #60412AFM0-MATURED	Minnesota St	AA+		1.310%	750,054	-	(750,875)	875	(54)	-	750,780	-	-	-	08/01/2021	N
CUSIP #5816463J3-MATURED	McKinney Tex GO	AAA		2.750%	150,179	-	(150,504)	504	(179)	-	150,474	-	-	-	08/15/2021	N
CUSIP #052397FL5-MATURED	Austin TX	AAA		1.591%	175,674	-	(176,167)	1,167	(674)	-	176,124	-	-	-	09/01/2021	N
CUSIP #052397GD2-MATURED	Austin TX	AAA		1.591%	200,769	-	(201,333)	1,333	(769)	-	201,284	-	-	-	09/01/2021	N
CUSIP #463777Q70-MATURED	Irving TX	AAA		2.147%	911,952	-	(916,079)	6,079	(1,952)	-	915,260	-	-	-	09/15/2021	N
CUSIP #882854YU0	Texas Water Dev Brd	AAA		1.570%	255,324	-	(1,288)	1,288	(281)	255,043	256,132	105	255,148	2,375	10/15/2021	N
CUSIP #605581HH3	MS State	AA		2.100%	501,529	-	(3,594)	3,594	(918)	500,611	505,740	1,599	502,210	4,792	12/01/2021	N
CUSIP #534366AQ2	Lincoln W Haymarket NE	AAA		2.296%	569,618	-	(5,933)	5,933	(2,535)	567,083	575,006	2,301	569,384	6,987	12/15/2021	N
CUSIP #094808CB6	Bloomington MN Port Auth	AAA		2.100%	300,425	-	(1,575)	1,575	(182)	300,243	303,138	1,533	301,776	1,050	02/01/2022	N
CUSIP #678519B65	Oklahoma City OK	AAA		2.561%	825,000	-	(5,280)	5,280	-	825,000	838,093	8,110	833,110	1,760	03/01/2022	N
CUSIP #88213AHJ7	Texas A & M Univ Revs	AAA		1.920%	100,473	-	(620)	620	(135)	100,338	102,039	1,033	101,371	937	05/15/2022	N
CUSIP #678519RQ4	Oklahoma City OK	AAA		2.690%	301,027	-	(2,250)	2,250	(220)	300,807	309,780	6,870	307,677	750	09/01/2022	N
CUSIP #A095585E9	Hampton VA	AA+		2.030%	178,879	-	(1,750)	1,750	(831)	178,048	182,340	2,708	180,756	583	09/01/2022	N
CUSIP #235416700	Dallas TX Wtnwks & Swr Sys	AAA		2.060%	740,078	-	(4,842)	4,842	(1,015)	739,063	757,146	13,974	753,037	9,684	10/01/2022	N
CUSIP #914713N32 #1	Univ of NC at Chapel Hill	AAA		2.568%	640,050	-	(3,222)	3,222	873	640,923	660,856	18,065	658,988	4,296	12/01/2022	N
CUSIP #914713N32 #2	Univ of NC at Chapel Hill	AAA		1.880%	25,040	-	(125)	125	(7)	25,033	25,854	706	25,739	167	12/01/2022	N
CUSIP #796237U29	San Antonio Tex	AAA		2.410%	1,006,861	-	(7,168)	7,168	(1,084)	1,005,777	1,041,250	29,123	1,034,900	4,778	02/01/2023	N
CUSIP #73723RSP9	Portsmouth VA	AA		1.754%	510,213	-	(3,861)	3,861	(1,613)	508,600	522,700	10,655	519,255	2,574	02/01/2023	N
CUSIP #1845403S9 #1	Clear Creek TX ISD	AAA		2.858%	479,226	-	(4,097)	4,097	(651)	478,575	497,677	15,687	494,262	2,094	02/15/2023	N
CUSIP #597851T38	Middlethian TX ISD	AAA	2.650%	3.078%	209,283	-	(2,500)	2,500	(885)	208,398	214,808	4,144	212,542	1,278	02/15/2023	Y
CUSIP #1845403S9 #2	Clear Creek TX ISD	AAA		2.150%	204,034	-	(1,725)	1,725	(622)	203,412	211,890	6,668	210,080	882	02/15/2023	N
CUSIP #604115AW5	Minnesota Pub Facs Auth St	AAA		2.250%	196,806	-	(2,138)	2,138	(1,021)	195,785	202,823	5,138	200,923	713	03/01/2023	N
CUSIP #586145F58	Memphis TN	AA		3.150%	248,180	-	(1,686)	1,686	260	248,440	260,430	10,593	259,033	3,373	04/01/2023	N
CUSIP #7700773U7	Roanoke VA	AA+		3.000%	204,023	-	(1,500)	1,500	(575)	203,448	209,574	4,554	208,002	3,000	04/01/2023	N
CUSIP #751091QR3	Raleigh NC	AAA		2.000%	509,169	-	(3,750)	3,750	(1,196)	507,973	522,725	11,917	519,890	5,000	06/01/2023	N
CUSIP #401784WZ2	Guilford Cnty NC	AAA		2.720%	208,082	-	(2,396)	2,396	(970)	207,112	218,466	9,166	216,278	1,597	08/01/2023	N
CUSIP #537071VV1	TX Little Cypress Mauriceville	AAA		0.300%	-	251,477	(1,853)	1,853	(1,735)	249,742	-	(323)	249,419	1,853	08/01/2023	N
CUSIP #052397GX8	Austin Texas ISD	AAA		1.831%	505,374	-	(2,935)	2,935	(620)	504,754	521,265	14,766	519,520	978	09/01/2023	N
CUSIP #1610692P3	Charlottesville VA	Aaa		0.250%	233,788	-	(575)	575	(429)	233,359	233,117	(528)	232,831	102	09/15/2023	N
CUSIP #7342606U1	Port Houston Auth TX	Aaa		0.265%	1,044,481	-	(5,625)	5,625	(4,942)	1,039,539	1,040,870	(2,969)	1,036,570	11,250	10/01/2023	N
CUSIP #549188S50	Lubbock TX	AA+		1.823%	1,000,000	-	(4,558)	4,558	-	1,000,000	1,033,460	30,390	1,030,390	2,329	02/15/2024	N
CUSIP #492062HK3	TX Kerens ISD	AAA		0.620%	-	154,785	(428)	428	(371)	154,414	-	(74)	154,340	428	02/15/2024	N
CUSIP #88213AKB0	Texas A & M Univ Revs	AAA		2.200%	1,009,441	-	(6,373)	6,373	(822)	1,008,619	1,058,310	39,221	1,047,840	9,630	05/15/2024	N
CUSIP #88213AEK7	Texas A & M University	AAA		1.640%	256,394	-	(1,604)	1,604	(556)	255,838	264,700	6,232	262,070	2,423	05/15/2024	N
CUSIP #238388TP7	Davenport IA Go Taxable	AA		0.450%	230,863	-	(1,613)	1,613	(1,360)	229,503	228,087	(2,551)	226,952	2,150	06/01/2024	N
CUSIP #234554KL6	Dallas Center Grimes IA	Aa2		0.500%	1,014,452	-	(2,500)	2,500	(1,239)	1,013,213	1,012,140	(2,143)	1,011,070	3,444	06/01/2024	N
CUSIP #586145WG5	Memphis TN	AA		2.250%	377,743	-	(4,424)	4,424	(2,312)	375,431	395,171	16,097	391,528	4,424	07/01/2024	N
CUSIP #798781XW5	San Marcos TX Cons Indpnt Sch	AAA		1.800%	532,306	-	(5,000)	5,000	(2,619)	529,687	548,970	17,693	547,380	3,333	08/01/2024	N
CUSIP #537071VW9	TX Little Cypress Mauriceville	AAA		0.500%	-	277,727	(1,974)	1,974	(1,761)	275,966	-	(971)	274,995	1,974	08/01/2024	N
CUSIP #447819EA7	Hurst-Euleuss-Bedford TX ISD	AAA		2.028%	258,066	-	(1,878)	1,878	(646)	257,420	267,388	8,513	265,933	960	08/15/2024	N
CUSIP #1610692Q1	Charlottesville VA	AAA		0.400%	229,288	-	(563)	563	(334)	228,954	227,824	(1,407)	227,547	100	09/15/2024	N
CUSIP #4140185L1	Harris County TX	Aaa		0.500%	489,189	-	(3,612)	3,612	(3,014)	486,175	484,817	(4,202)	481,973	7,225	10/01/2024	N
CUSIP #094808CE0	Bloomington MN Port Auth	AAA		0.600%	355,109	-	(2,269)	2,269	(1,752)	353,357	352,724	(2,455)	350,902	1,513	02/01/2025	N
CUSIP #751100MG0	Raleigh NC	AAA		1.385%	667,442	-	(3,486)	3,486	(1,189)	666,253	683,150	13,667	679,920	1,162	03/01/2025	N
CUSIP #717096AW1	Pflugerville TX ISD	AAA		0.856%	172,117	-	(1,875)	1,875	(1,526)	170,591	172,814	517	171,108	958	05/15/2025	N
CUSIP #88213AHM0	Texas A & M Univ Revs	Aaa		0.727%	1,087,782	-	(7,578)	7,578	(5,667)	1,082,115	1,087,800	(9,615)	1,072,500	11,450	05/15/2025	N
CUSIP #586145WH3	Memphis TN	Aa2		1.150%	869,864	-	(9,855)	9,855	(7,492)	862,372	877,598	5,341	867,713	9,855	07/01/2025	N
CUSIP #798781XX3	San Marcos TX Cons Indpnt Sch	Aa2		0.786%	543,647	-	(3,704)	3,704	(2,672)	540,975	539,360	(2,945)	538,030	2,469	08/01/2025	N
CUSIP #537071VX7	TX Little Cypress Mauriceville	AAA		0.800%	-	302,843	(2,094)	2,094	(1,728)	301,115	-	(1,166)	299,949	2,094	08/01/2025	N



Collin County, Texas
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**NON-OPERATING
 Investment Details**

<u>NON-OPERATING GROUP</u>	Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 06/30/2021	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 09/30/2021	Beginning Market Value 06/30/2021	Unrealized Gain / (Loss) Market Adj	Ending Market Value 09/30/2021	Accrued Interest	Maturity / Call Date	Callable
CUSIP #815853TA4	Seguin TX Indpt Sch Dist	Aaa		0.630%	1,136,619	-	(10,000)	10,000	(8,286)	1,128,333	1,124,290	(13,043)	1,115,290	5,111	08/15/2025	N
CUSIP #1610692R9	Charlottesville VA	AAA		0.550%	229,195	-	(563)	563	(249)	228,946	227,268	(2,141)	226,805	100	09/15/2025	N
CUSIP #357415SL3	Fremont NE Combined Util	AA-		1.000%	-	505,603	(2,236)	2,236	(1,091)	504,512	-	(248)	504,264	2,236	11/15/2025	N
CUSIP #364496PQ6	Galveston TX ISD	Aa2		0.971%	590,079	-	(6,250)	6,250	(4,913)	585,166	590,475	(711)	584,455	4,167	02/01/2026	N
CUSIP #876162HX9	Tarkington TX ISD	AAA		0.690%	360,000	-	(621)	621	-	360,000	354,467	(5,947)	354,053	317	02/15/2026	N
CUSIP #0418265P9	Arlington TX ISD	AAA		1.000%	147,507	-	(1,563)	1,563	(1,217)	146,290	147,816	15	146,305	799	02/15/2026	N
CUSIP #006644S66	Addison TX Taxable	AAA		0.820%	352,848	-	(875)	875	(154)	352,694	349,188	(3,418)	349,276	447	02/15/2026	N
CUSIP #492062HM9	TX Kerens ISD	AAA		1.090%	-	298,034	(779)	779	(593)	297,441	-	(1,113)	296,328	779	02/15/2026	N
CUSIP #770078CS0	Roanoke VA	AA+		0.900%	1,080,900	-	(7,388)	7,388	(5,047)	1,075,853	1,081,116	(6,576)	1,069,277	11,410	04/01/2026	N
CUSIP #127145LG3	Cache Cnty UT Sch Dist	Aaa		0.850%	1,099,474	-	(7,500)	7,500	(5,018)	1,094,456	1,097,060	(4,836)	1,089,620	10,333	06/15/2026	N
CUSIP #537071VY5	TX Little Cypress Mauriceville	AAA		1.000%	-	334,429	(2,256)	2,256	(1,756)	332,673	-	(2,315)	330,358	2,256	08/01/2026	N
CUSIP #052403JE3	TX Austin Cmnty College	AA+		1.012%	-	953,648	(4,667)	4,667	(3,621)	950,027	-	(8,211)	941,816	6,667	08/01/2026	N
CUSIP #590760ST2	TX Mesquite ISD	AAA		0.937%	-	175,000	(5)	5	-	175,000	-	(2,128)	172,872	5	08/15/2026	N
CUSIP #23542JQQ1	TX Dallas Wtrnks & Swr Sys	AAA		1.000%	-	254,253	(140)	140	(35)	254,218	-	(2,333)	251,885	1,684	10/01/2026	N
					26,977,406	3,507,799	(3,080,128)	193,896	(94,260)	27,504,713	27,315,124	232,732	27,737,445	187,085		
	TOTAL NON-OPERATING INVESTMENTS				316,300,366	57,076,004	(65,644,105)	568,451	(112,144)	308,188,572	317,144,805	576,971	308,765,543	417,269		



Collin County, Texas
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NON-OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 09/30/2021	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	200,595,675	1,587,056	64.967%
0499	Permanent Improvements	8,893,172	69,558	2.880%
		209,488,847	1,656,614	67.847%
<u>Special Revenue Funds</u>				
1010	Road and Bridge	47,505,703	371,567	15.386%
		47,505,703	371,567	15.386%
<u>Grant Funds</u>				
2132	ARPA	50,106,206	-	16.228%
		50,106,206	-	16.228%
<u>Debt Service Funds</u>				
3001	Debt Service Fund	1,664,781	48,724	0.539%
		1,664,781	48,724	0.539%
	SubTotal Non-Operating Investments	308,765,537	2,076,905	100.000%
<u>Market Adjustment *</u>				
	Federal Agency Bonds	344,239		
	Municipal Bonds	232,732		
		576,971		

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

Total Book Value as of 09/30/21	308,188,566
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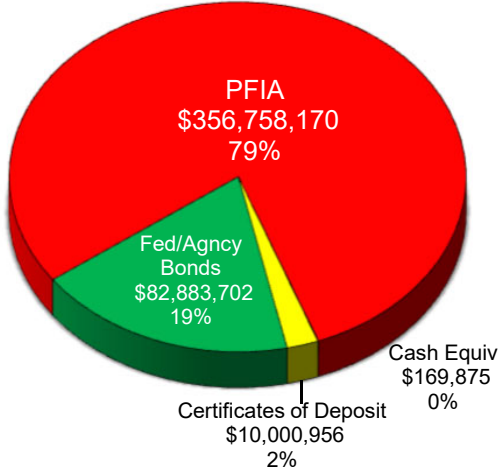
<u>Fiduciary (Agency) Funds</u>				
7031	County Clerk - Trust	3,227,596		
7036	District Clerk - Trust	2,150,634		
7080	Tax Assessor/Collector	4,526,741		
		9,904,971		
	Total Consolidated Book Value (Excluding Market Adjustment)	318,093,537		



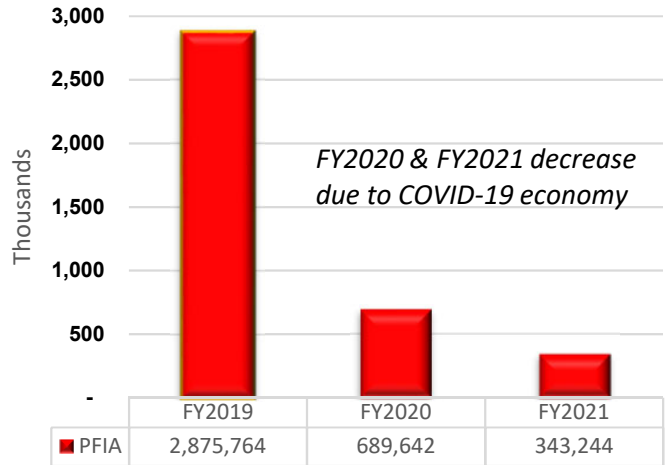
Collin County, Texas
 QUARTERLY INVESTMENT REPORT
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CAPITAL PROJECTS GROUP

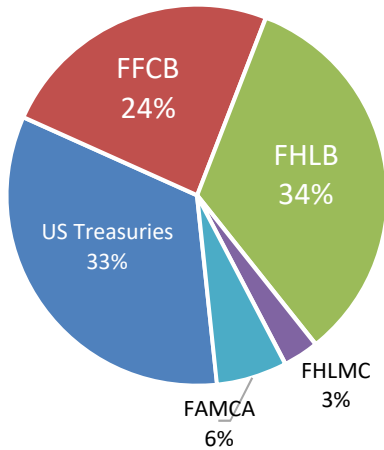
Capital Projects Investments by Type



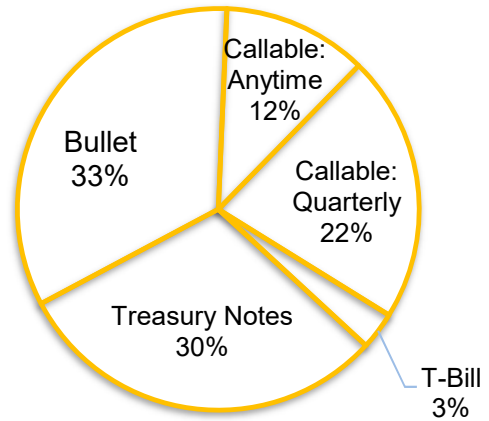
Capital Projects YTD Interest Earnings



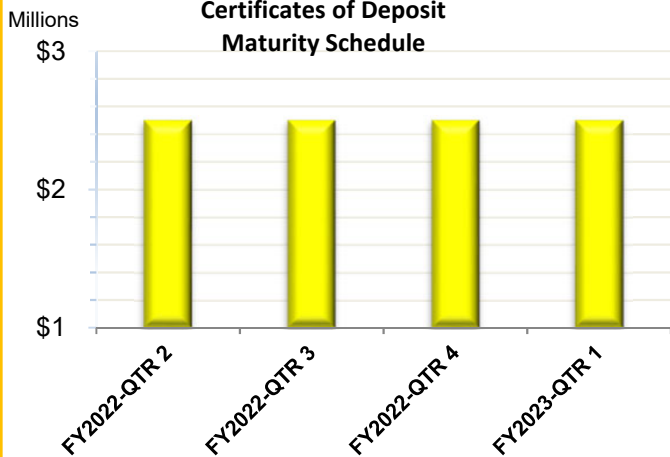
Federal Agency Bonds Breakdown by Issuer



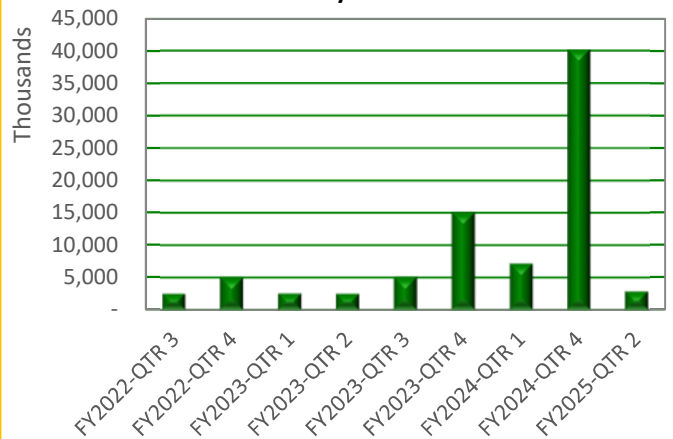
Federal Agency Bonds Breakdown by Type



Capital Projects Certificates of Deposit Maturity Schedule



Capital Projects Fed Agencies & US Treasuries Maturity Schedule





Collin County, Texas
 QUARTERLY INVESTMENT REPORT
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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)	06/30/2021			QTD		09/30/2021	06/30/2021	Market Adj	09/30/2021				
PFIA Investment Pools																		
		TexPool		0.023%		1,000,653	-	-	58	-	1,000,711	1,000,653	-	1,000,711	-	N/A	N/A	
		TexSTAR		0.010%		1,000,552	-	-	25	-	1,000,577	1,000,552	-	1,000,577	-	N/A	N/A	
		Texas CLASS		0.050%		101,301,077	26,355,000	(10,000,000)	14,704	-	117,670,781	101,301,077	-	117,670,781	-	N/A	N/A	
		LOGIC		0.042%		105,713,030	-	(2,492,000)	11,248	-	103,232,278	105,713,030	-	103,232,278	-	N/A	N/A	
		Texas RANGE DL		0.020%		10,551	-	-	-	-	10,551	10,551	-	10,551	-	N/A	N/A	
		Texas FIT		0.050%		151,355,260	-	(17,530,000)	18,012	-	133,843,272	151,355,260	-	133,843,272	-	N/A	N/A	
						360,381,123	26,355,000	(30,022,000)	44,047	-	356,758,170	360,381,123	-	356,758,170	-			
Cash Equivalent Investments																		
		American National Bank																
		Custody Cash Holdings		0.060%		-	83,411,375	(83,243,606)	2,106	-	169,875	-	-	169,875	-	N/A	N/A	
						-	83,411,375	(83,243,606)	2,106	-	169,875	-	-	169,875	-			
Certificates of Deposit																		
		East West Bank																
		CD #172094306		0.110%		-	2,500,000	-	234	-	2,500,234	-	-	2,500,234	-	11/30/2021	N/A	
		CD #172291976		0.100%		-	2,500,000	-	212	-	2,500,212	-	-	2,500,212	-	02/28/2022	N/A	
		CD #172812404		0.120%		-	2,500,000	-	255	-	2,500,255	-	-	2,500,255	-	05/31/2022	N/A	
		CD #172978805		0.120%		-	2,500,000	-	255	-	2,500,255	-	-	2,500,255	-	08/31/2022	N/A	
						-	10,000,000	-	956	-	10,000,956	-	-	10,000,956	-			
Federal/Agency Bonds																		
		American National Bank																
		CUSIP #3133EMJ94 #1	Fed Farm Cr Bank	AA+	0.627%	0.186%	-	2,498,629	(633)	633	103	2,498,732	-	(3,210)	2,495,522	178	10/05/2021	Y
		CUSIP #3133EMJ94 #2	Fed Farm Cr Bank	AA+	0.626%	0.185%	-	2,498,675.00	(633)	633	99	2,498,774	-	(3,252)	2,495,522	178	10/05/2021	Y
		CUSIP #3133EMX98	Fed Farm Cr Bank	AA+	0.364%	0.135%	-	2,498,325.00	(356)	356	177	2,498,502	-	(1,226)	2,497,276	369	11/02/2021	Y
		CUSIP #3130ANFB1	Fed Home Ln Bank	AA+	0.270%	0.270%	-	2,150,000.00	(839)	839	-	2,150,000	-	(1,650)	2,148,350	839	11/09/2021	Y
		CUSIP #3130ANK25	Fed Home Ln Bank	AA+	0.410%	0.410%	-	5,000,000	(1,993)	1,993	-	5,000,000	-	(3,977)	4,996,023	1,993	11/26/2021	Y
		CUSIP #3130ANK66	Fed Home Ln Bank	AA+	0.250%	0.621%	-	2,850,000.00	(693)	693	-	2,850,000	-	(3,745)	2,846,255	693	11/26/2021	Y
		CUSIP #3130ANKQ2	Fed Home Ln Bank	AA+	0.430%	0.430%	-	10,000,000	(4,181)	4,181	-	10,000,000	-	(5,458)	9,994,542	4,181	11/26/2021	Y
		CUSIP #3133EMF64	Fed Farm Cr Bank	Aaa	0.060%	0.060%	-	2,500,000.00	(238)	238	-	2,500,000	-	(53)	2,499,947	467	06/09/2022	N
		CUSIP #313381BR5	Fed Home Ln Bank	AA+	0.090%	0.090%	-	2,560,075	(7,422)	7,422	(7,060)	2,553,015	-	(1,850)	2,551,165	14,583	12/09/2022	N
		CUSIP #3133EMX64	Fed Farm Cr Bank	AA+	0.130%	0.130%	-	2,501,725	(673)	673	(158)	2,501,567	-	(3,481)	2,498,086	744	04/28/2023	N
		CUSIP #3133834G3	Fed Home Ln Bank	AA+	0.150%	0.150%	-	2,591,050.00	(8,411)	8,411	(7,804)	2,583,246	-	(4,343)	2,578,903	16,528	06/09/2023	N
		CUSIP #3137EAEW5	Fed Home Ln Mtg Corp	AA+	0.158%	0.158%	-	2,504,800.00	(990)	990	(363)	2,504,437	-	(6,382)	2,498,055	399	09/08/2023	N
		CUSIP #3133EMV25	Fed Farm Cr Bank	AA+	0.324%	0.324%	-	5,018,602.28	(3,563)	3,563	(992)	5,017,610	-	(28,294)	4,989,316	4,250	07/23/2024	N
		CUSIP #3130AGWK7	Fed Home Ln Bank	AA+	0.267%	0.267%	-	5,185,950	(11,875)	11,875	(9,715)	5,176,235	-	(34,864)	5,141,371	9,583	08/15/2024	N
		CUSIP #313422XLF7	Farmer Mac	NR	0.370%	0.370%	-	5,000,000	(2,107)	2,107	-	5,000,000	-	(19,504)	4,980,496	2,107	08/20/2024	N
						-	55,357,831	(44,607)	44,607	(25,713)	55,332,118	-	(121,289)	55,210,829	57,092			



Collin County, Texas
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CAPITAL PROJECTS
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 09/30/2021	Interest Earned YTD	% of Total Invested
<u>Capital Project Funds</u>				
<u>Permanent Improvement Bonds</u>				
4002	Ltd Tax Perm Imp 2000	3,313	6	0.001%
4003	Lmtd Tax P/I Series '01	83,089	88	0.018%
4004	Ltd Tax Perm Imp 2002	586,297	623	0.130%
4005	Ltd Tax Perm Imp 2004	25,037	27	0.006%
4006	Lmtd Tax Perm Imp 2005	21,816	24	0.005%
4007	Lmtd Tax Perm Imp Bds '06	48,300	51	0.011%
4008	Ltd Tax Perm Imp 2007	1,755	8	0.000%
4009	Ltd TX PI 2008 07Proj	19,435	29	0.004%
4010	LTD TAX PI 2008 03PROJ	4,125	32	0.001%
4011	Ltd Tax PI Bds 2009	617,005	669	0.137%
4012	Ltd TX PI BAB Bds 2009B	464,877	493	0.103%
4013	Ltd Tax PI Bds 2011	99,899	110	0.022%
4014	Ltd Tax Perm Imp 2012	115,742	123	0.026%
4015	Ltd Tax Perm Imp 2013	212,065	225	0.047%
4016	Ltd Tax P/I 2014	492,526	522	0.109%
4017	Ltd Tax P/I 2015	562,804	609	0.125%
4018	Ltd Tax P/I 2016	251,230	520	0.056%
4019	LT 2019A	233,886	277	0.052%
4020	LT 2019B	43,969,176	47,585	9.775%
4021	LT 2020A	107,386,450	65,684	23.874%
4022	LT 2020B	38,200,586	45,324	8.493%
4023	LT 2020C	499,385	1,512	0.111%
4024	LT 2021A	63,873,464	31,756	14.200%
4025	LT 2021B	45,156,910	284	10.039%
4026	LT 2021C	2,012,371	371	0.447%
		304,941,543	196,952	67.792%
<u>Road Bonds</u>				
4201	Unlmted Tax Rd Bonds 2004	441,356	295	0.098%
4202	Unlmted Tax Road Bond 2005	296,264	287	0.066%
4203	Unlmted Tax Road Bds '06	8,298	39	0.002%
4204	Unltd Tax Rd Bds 2007	1,346,349	1,554	0.299%
4205	Unltd Tx Rd Bds 08 03Proj	298,341	316	0.066%
4206	Unltd Rd Bds 2008 07Proj	899,176	1,630	0.200%
4207	Unltd Tax Road Bds 2009	148,226	209	0.033%
4208	UNLTD TX RD BAB 2009B	2,716	7	0.001%
4209	Unltd Tax Rd Bds 2011	971,449	1,288	0.216%
4210	UNLTD TAX ROAD BD 2012	4,631,245	6,185	1.030%
4211	Unlmted Tax Road Bond 2013	2,826,699	4,520	0.628%
4212	Unltd Tax Road Bd 2014	13,249,772	14,591	2.946%
4213	Unltd Tax Road Bd 2015	24,748,906	29,885	5.502%
4214	Unltd Tax Road Bd 2016	16,179,307	18,220	3.597%
4215	UT 2019A	59,651,653	73,907	13.261%
4216	UT 2019B	4,957,376	7,826	1.102%
4281	Unlimited Road Bond 99	1,691,260	1,820	0.376%
4282	Unlimited Road Bond 99A	47,725	79	0.011%
4283	Unlimited Road Bond 00/01	266,457	304	0.059%
4284	Unlimited Road Bond 95/97	159,053	173	0.035%
		132,821,628	163,135	29.528%



Collin County, Texas
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CAPITAL PROJECTS
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 09/30/2021	Interest Earned YTD	% of Total Invested
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Tax Notes

4401	Tax Notes 2006	2,879,930	3,164	0.640%
4402	Capital Improvement TN 01	538,533	562	0.120%
4403	Capital Imp T/N 01A	191,878	203	0.043%
4404	Tax Notes Series 2002	1,174,707	1,245	0.261%
4405	Tax Notes Series 2004	2,299,898	2,540	0.511%
4406	Tax Notes 2018	4,964,586	6,641	1.104%
		12,049,532	14,355	2.679%
SubTotal Capital Projects Investments		449,812,703	374,442	100.000%

Market Adjustment *

Federal Agency Bonds	(201,844)
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** Market Adjustments are calculated using Market Values as shown on ANB Statements*

Total Book Value as of 09/30/21	450,014,547	374,442
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