



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 Market Value 6/30/2019	Beginning Market Value 3/31/2020	Ending Market Value 6/30/2020	Prior Year Market Value 6/30/2019	Beginning Market Value 3/31/2020	Ending Market Value 6/30/2020	Prior Year Market Value 6/30/2019	Beginning Market Value 3/31/2020	Ending Market Value 6/30/2020	Prior Year Market Value 6/30/2019	Beginning Market Value 3/31/2020	Ending Market Value 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				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	10,384	258,084,268	248,099,596	63,548,113	98,591,594	114,757,057
Certificates of Deposit				49,766,167	45,965,340	41,023,688	15,792	-	-	49,766,167	45,965,340	41,023,688
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
TOTALS	506,190,677	179,893,624	246,470,076	202,145,801	251,446,115	247,211,010	26,176	258,084,268	248,099,596	708,362,654	689,424,007	741,780,682

Annualized Yield	2.546%	1.584%	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 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

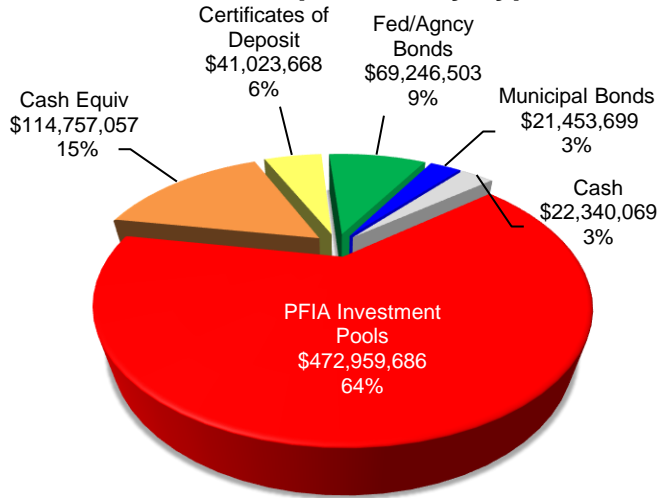
Monika Arris, Budget Director



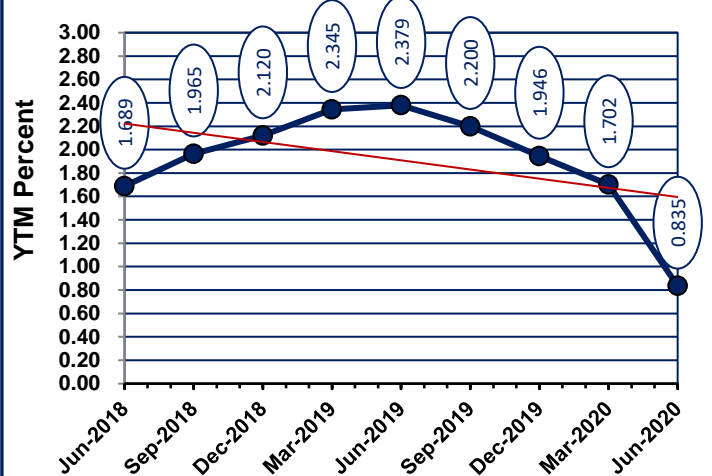
Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2020

TOTAL PORTFOLIO

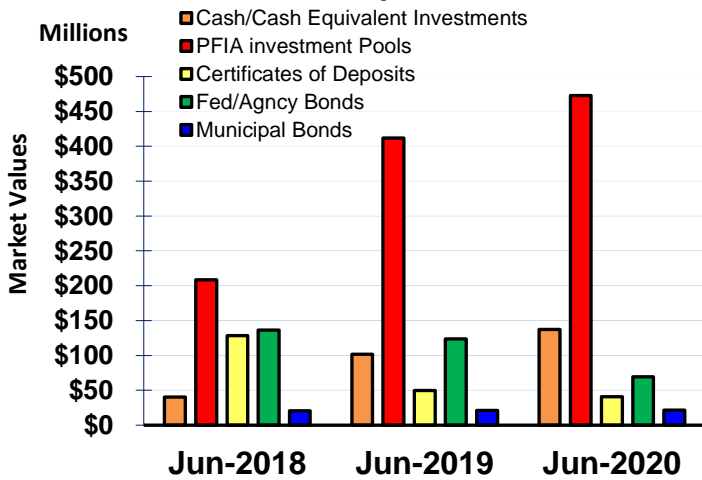
Portfolio Composition by Type



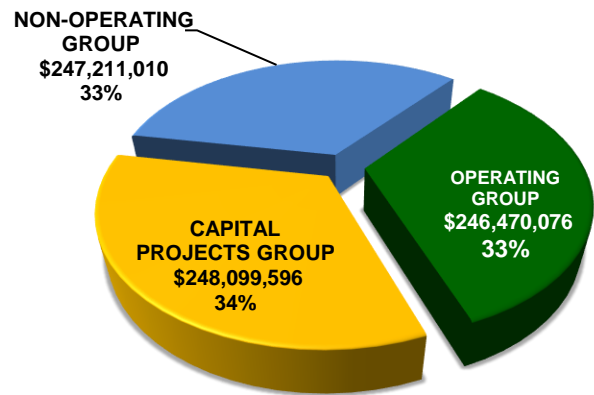
Portfolio Weighted YTM 2 Year Trend



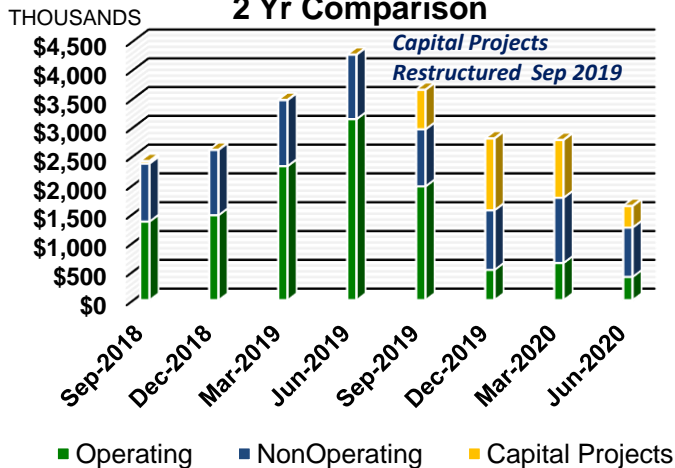
Portfolio Position by Type 3 Yr Comparison



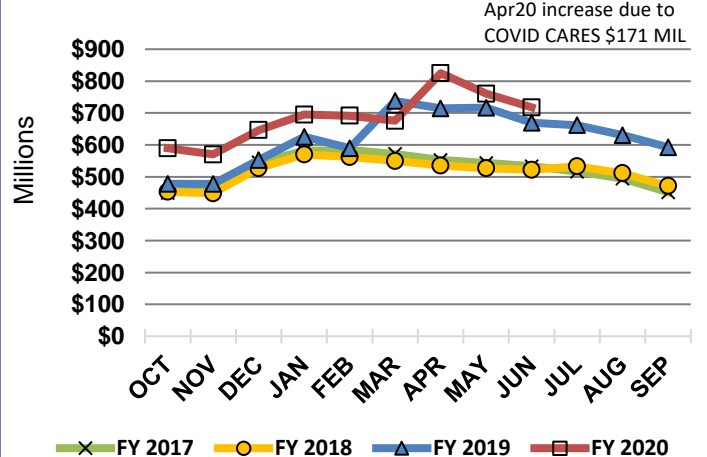
Portfolio Composition by Investment Pool Group at Qtr End



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%
	719,440,613	100.000%	1.159%	1.002%	0.947%

* 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.

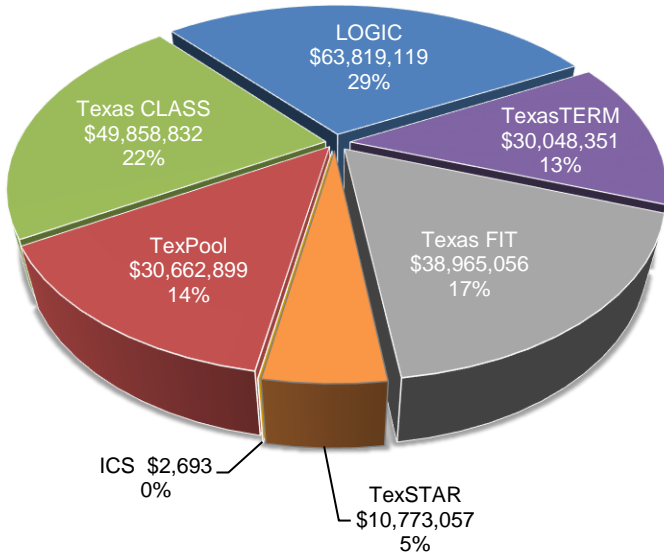
POOLED FUND GROUP	Beginning Book Value 03/31/2020	Increases	Decreases	Interest Earned QTD	Amortization / Accretion	Ending Book Value 06/30/2020	Beginning Market Value 03/31/2020	Unrealized Gain / (Loss) Market Adj	Ending Market Value 06/30/2020	Accrued Interest 06/30/2020
Operating Group										
PFIA 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	-
Non-Operating Group										
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
Capital Projects Group										
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	-
Grand Totals:	675,764,971	359,123,660	(318,956,889)	1,634,606	(20,377)	717,545,971	677,593,437	1,894,642	719,440,613	477,001



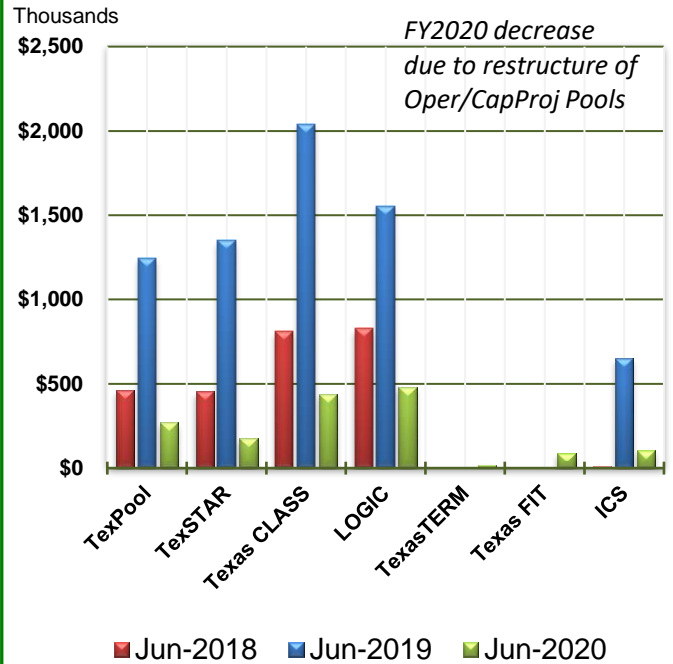
Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2020

OPERATING GROUP

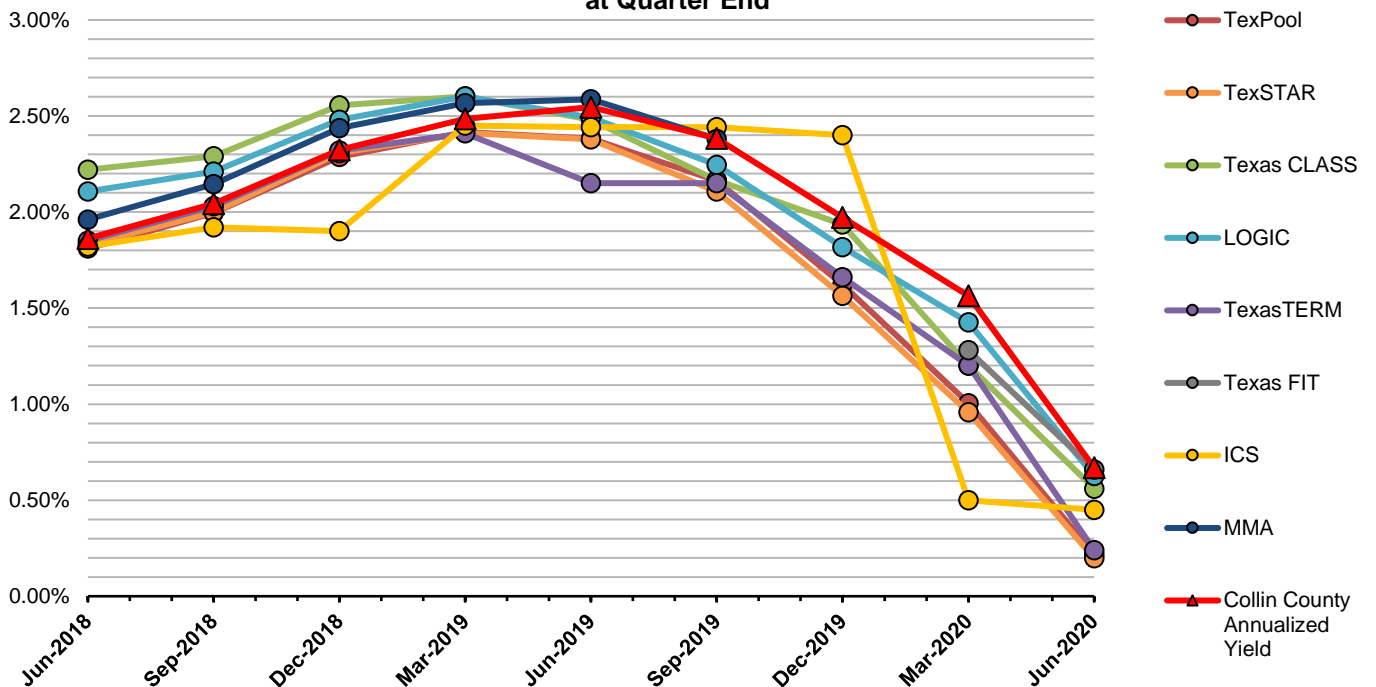
Operating Investments by Type at Quarter End



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
		168,060,364	320,606,658	(264,943,502)	403,794	224,127,314	168,060,364	224,127,314	-	
<u>Cash Equivalent Investments</u>										
American National Bank ICS	0.467%	2,690	-	-	3	2,693	2,690	2,693	-	N/A
		2,690	-	-	3	2,693	2,690	2,693	-	
TOTAL OPERATING INVESTMENTS		168,063,054	320,606,658	(264,943,502)	403,797	224,130,007	168,063,054	224,130,007	-	



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
<u>General Funds</u>				
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%
<u>Special Revenue Funds</u>				
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
 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
<u>Grant Funds</u>				
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%
<u>Debt Service Fund</u>				
3001	Debt Service Fund	6,854,710	48,183	3.058%
		6,854,710	48,183	3.058%
<u>Internal Service Funds</u>				
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%
<u>Other Funds</u>				
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

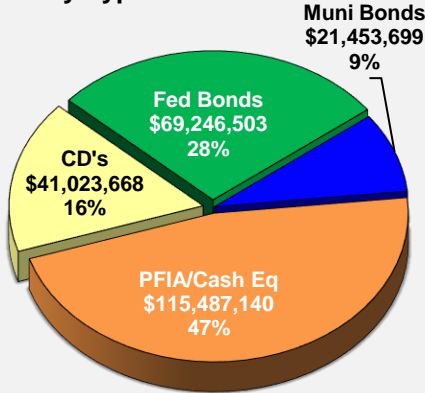
- * Interest is recorded in Fund 001 General Fund
- ** Interest is recorded in Fund 505 Insurance Claim



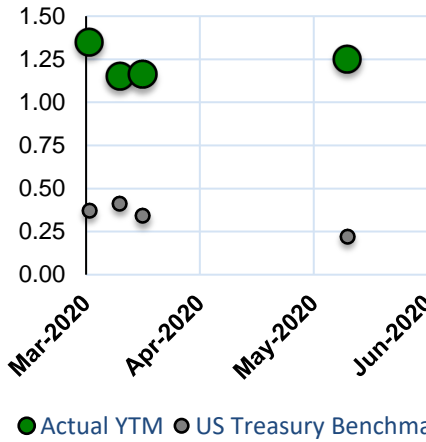
Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2020

NON-OPERATING GROUP

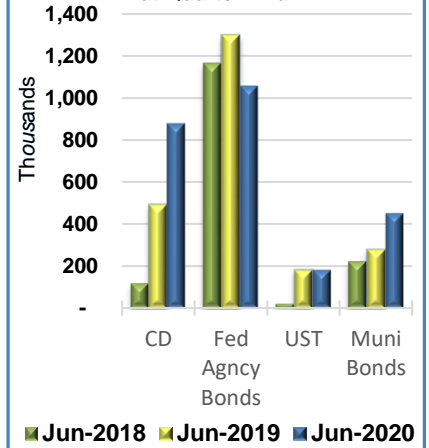
Non-Operating Investments by Type at Quarter End



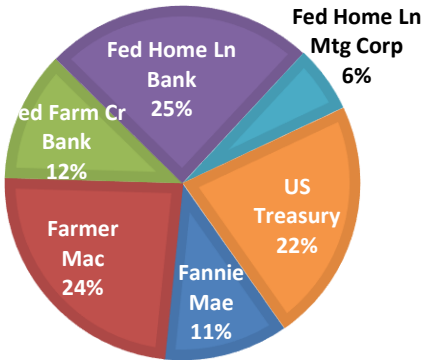
Non-Operating Purchases YTM vs US Treasury



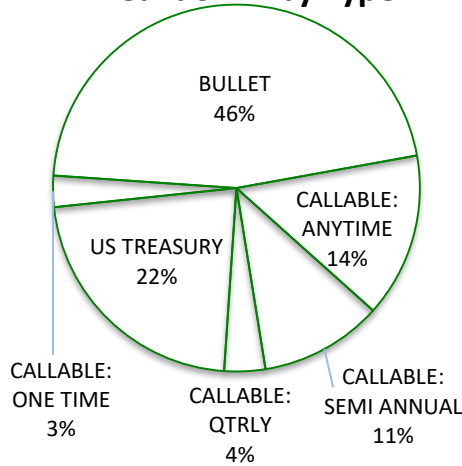
Non-Operating YTD Interest Earnings Comparison at Quarter End



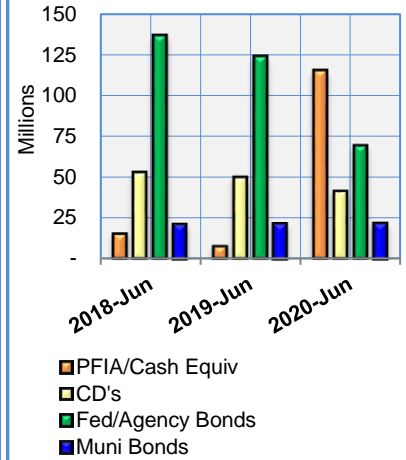
Federal Agency Bonds Breakdown by Issuer



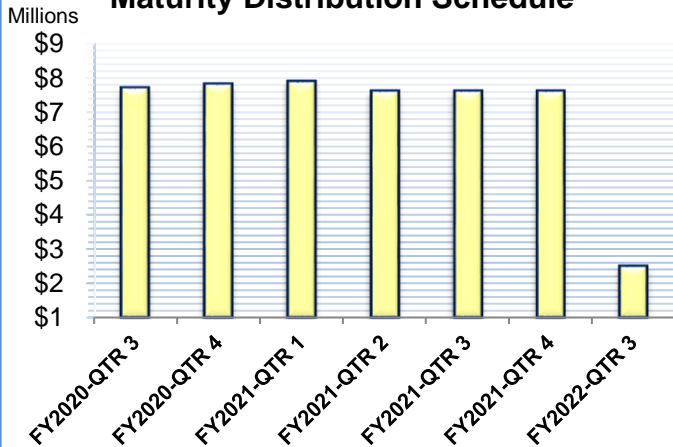
Federal Agency Bonds Breakdown by Type



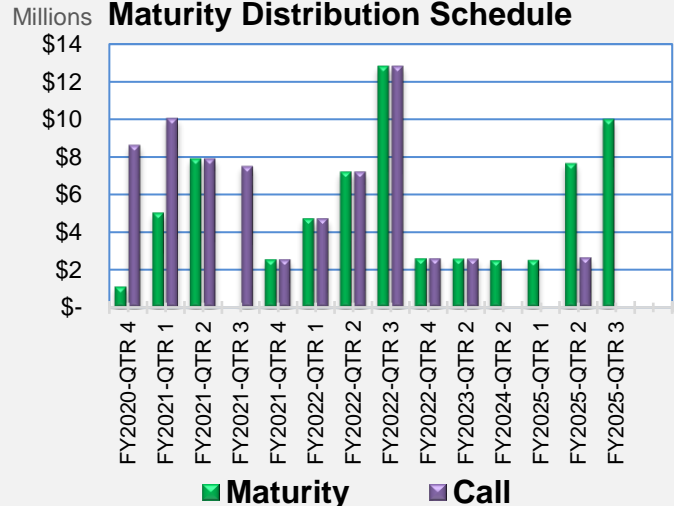
Non-Operating Investments Three Year Comparison as of Quarter End



Non-Operating Cert of Deposit Maturity Distribution Schedule



Non-Operating Fed Agency Bonds Maturity Distribution Schedule





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

**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
PFIA Investment Pools										
TexasTERM DL	0.493%	731,888	-	-	888	732,776	731,888	732,776	-	N/A
		731,888	-	-	888	732,776	731,888	732,776	-	
Cash Equivalent Investments										
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
		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										
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
		32,909,933	-	(5,071,111)	161,031	27,999,853	32,909,933	27,999,853	-	
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
		13,055,407	2,500,000	(2,629,832)	98,240	13,023,815	13,055,407	13,023,815	-	
Total Certificates of Deposit		45,965,340	2,500,000	(7,700,943)	259,271	41,023,668	45,965,340	41,023,668	-	



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
Federal/Agency Bonds															
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		
Unites States Treasuries															
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		
Total Federal/Agency Bonds					82,782,734	9,995,000	(25,355,551)	354,971	22,776	67,799,930	84,284,673	69,246,503	291,944		
Municipal Bonds															
American National Bank															
CUSIP #613664A4-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
 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
CUSIP #421110N29	Hays Tex Cons ISD	AAA		2.050%	626,589		(7,750)	7,750	(4,426)	622,163	629,151	807	622,970	11,711	08/15/2020	N
CUSIP #052397FK7	Austin TX	AAA		1.421%	363,750		(3,600)	3,600	(2,250)	361,500	364,478	545	362,045	4,800	09/01/2020	N
CUSIP #052397GC4	Austin TX	AAA		1.421%	267,760		(2,650)	2,650	(1,655)	266,105	268,297	400	266,505	3,533	09/01/2020	N
CUSIP #414005RN0	Harris County TX Road	AAA		2.020%	151,424		(1,500)	1,500	(711)	150,713	152,342	462	151,175	1,500	10/01/2020	N
CUSIP #5458967A4	Loudoun Cnty VA	AAA		2.050%	500,171		(2,630)	2,630	(64)	500,107	503,905	2,358	502,465	877	12/01/2020	N
CUSIP #796237T88	San Antonio Tex	AAA		2.050%	270,876		(1,652)	1,652	(264)	272,612	272,932	1,464	272,076	2,754	02/01/2021	N
CUSIP #022447UM6	Alvin TX ISD	Aaa	1.950%	2.375%	252,903		(2,363)	2,363	(831)	252,072	250,553	(1,514)	250,558	3,570	02/15/2021	Y
CUSIP #549188RB8	Lubbock TX	AA+		2.110%	100,246		(528)	528	(70)	100,176	100,992	541	100,717	797	02/15/2021	N
CUSIP #969887S58	Williamson Cnty TX	AAA		2.000%	1,000,940		(5,283)	5,283	(269)	1,000,671	1,008,640	5,589	1,006,260	7,982	02/15/2021	N
CUSIP #88213AEG6	Texas A & M Univ Revs	AAA		1.720%	601,337		(2,892)	2,892	(299)	601,038	605,748	7,140	608,178	1,478	05/15/2021	N
CUSIP #88213ABS3	Texas A & M University	AAA		1.450%	480,092		(2,871)	2,871	(1,134)	478,958	482,135	4,530	483,488	1,468	05/15/2021	N
CUSIP #88213AHH1	Texas St A & M Univ Revenue	AAA		2.229%	75,000		(418)	418	-	75,000	75,969	1,218	76,218	214	05/15/2021	N
CUSIP #882117V76	Texas A & M University	AAA		1.451%	202,360		(1,204)	1,204	(472)	201,888	203,400	2,204	204,092	2,408	07/01/2021	N
CUSIP #60412AFM0	Minnesota St	AA+		1.310%	750,865		(2,625)	2,625	(161)	750,704	754,275	3,504	754,208	4,375	08/01/2021	N
CUSIP #5816463J3	McKinney Tex GO	AAA		2.750%	152,012		(1,031)	1,031	(366)	151,646	152,223	837	152,483	1,558	08/15/2021	N
CUSIP #052397FL5	Austin TX	AAA		1.591%	180,726		(1,750)	1,750	(1,012)	179,714	181,690	2,146	181,860	2,333	09/01/2021	N
CUSIP #052397GD2	Austin TX	AAA		1.591%	206,541		(2,000)	2,000	(1,153)	205,388	207,616	2,452	207,840	2,667	09/01/2021	N
CUSIP #463777Q70	Irving TX	AAA		2.147%	923,820		(7,394)	7,394	(2,373)	921,447	936,836	11,931	933,378	8,708	09/15/2021	N
CUSIP #882854YU0	Texas Water Dev Brd	AAA		1.570%	256,726		(1,288)	1,288	(279)	256,447	258,050	2,419	258,866	1,087	10/15/2021	N
CUSIP #005482W83	Adams & Arapahoe Cntys CO	AA	2.570%	2.880%	505,958		(4,913)	4,913	(895)	505,063	505,955	(1,118)	503,945	1,638	12/01/2021	Y
CUSIP #605581HH3	MS State	AA		2.100%	506,117		(3,594)	3,594	(917)	505,200	515,175	7,710	512,910	1,198	12/01/2021	N
CUSIP #534366AQ2	Lincoln W Haymarket NE	AAA		2.296%	582,291		(5,933)	5,933	(2,534)	579,757	593,352	13,098	592,855	1,055	12/15/2021	N
CUSIP #094808CB6	Bloomington MN Port Auth	AAA		2.100%	301,336		(1,575)	1,575	(182)	301,154	305,304	3,961	305,115	2,625	02/01/2022	N
CUSIP #678519B65	Oklahoma City OK	AAA		2.561%	825,000		(5,280)	5,280	-	825,000	845,741	23,529	848,529	7,040	03/01/2022	N
CUSIP #88213AHJ7	Texas A & M Univ Revs	AAA		1.920%	101,151		(620)	620	(136)	101,015	102,861	2,886	103,901	317	05/15/2022	N
CUSIP #4095585E9	Hampton VA	AA+		2.030%	183,036		(1,750)	1,750	(832)	182,204	186,776	3,898	186,102	2,333	09/01/2022	N
CUSIP #678519RQ4	Oklahoma City OK	AAA		2.690%	302,128		(2,250)	2,250	(220)	301,908	312,627	12,303	314,211	3,000	09/01/2022	N
CUSIP #235416700	Dallas TX Wtrwks & Swr Sys	AAA		2.060%	745,156		(4,842)	4,842	(1,017)	744,139	757,594	21,011	765,150	4,842	10/01/2022	N
CUSIP #914713N32 #1	Univ of NC at Chapel Hill	AAA		2.568%	635,682		(3,222)	3,222	875	636,557	656,892	31,302	667,859	1,074	12/01/2022	N
CUSIP #914713N32 #2	Univ of NC at Chapel Hill	AAA		1.880%	25,076		(125)	125	(8)	25,068	25,912	1,233	26,301	42	12/01/2022	N
CUSIP #73723RSP9	Portsmouth VA	AA		1.754%	518,276		(3,861)	3,861	(1,612)	516,664	526,735	9,646	526,310	6,435	02/01/2023	N
CUSIP #796237U29	San Antonio Tex	AAA		2.410%	1,012,278		(7,168)	7,168	(1,082)	1,011,196	1,042,180	31,094	1,042,290	11,946	02/01/2023	N
CUSIP #1845403S9 #1	Clear Creek TX ISD	AAA		2.858%	482,483		(4,097)	4,097	(652)	481,831	500,552	18,252	500,083	6,191	02/15/2023	N
CUSIP #1845403S9 #2	Clear Creek TX ISD	AAA		2.150%	207,142		(1,725)	1,725	(621)	206,521	214,900	7,823	214,344	2,607	02/15/2023	N
CUSIP #604115AW5	Minnesota Pub Facs Auth St	AAA		2.250%	201,910		(2,138)	2,138	(1,021)	200,889	207,123	5,500	206,389	2,850	03/01/2023	N
CUSIP #586145F58	Memphis TN	AA		3.150%	246,880		(1,686)	1,686	260	247,140	259,723	12,728	259,868	1,686	04/01/2023	N
CUSIP #7700773U7	Roanoke VA	AA+		3.000%	206,897		(1,500)	1,500	(575)	206,322	210,452	5,204	211,526	1,500	04/01/2023	N
CUSIP #751091QR3	Raleigh NC	AAA		2.000%	515,149		(3,750)	3,750	(1,196)	513,953	514,860	10,607	524,560	1,250	06/01/2023	N
CUSIP #401784WZ2	Guilford Cnty NC	AAA		2.720%	212,930		(2,396)	2,396	(969)	211,961	223,304	10,513	222,474	3,993	08/01/2023	N
CUSIP #052397GX8	Austin Texas ISD	AAA		1.831%	508,474		(2,935)	2,935	(620)	507,854	514,845	15,866	523,720	3,913	09/01/2023	N
CUSIP #549188S50	Lubbock TX	AA+		1.823%	1,000,000		(4,558)	4,558	-	1,000,000	1,015,540	19,370	1,019,370	6,887	02/15/2024	N
CUSIP #597851T38	Midlothian TX ISD	AAA	2.650%	3.078%	213,708		(2,500)	2,500	(885)	212,823	220,246	6,423	219,246	3,778	02/15/2024	Y
CUSIP #88213AKB0	Texas A & M Univ Revs	AAA		2.200%	1,013,550		(6,373)	6,373	(821)	1,012,729	1,047,560	62,301	1,075,030	3,257	05/15/2024	N
CUSIP #88213AEK7	Texas A & M University	AAA		1.640%	259,176		(1,604)	1,604	(557)	258,619	262,060	10,301	268,920	820	05/15/2024	N
CUSIP #586145WG5	Memphis TN	AA		2.250%	389,302		(4,424)	4,424	(2,312)	386,990	403,312	15,213	402,203	8,848	07/01/2024	N
CUSIP #798781XW5	San Marcos TX Cons Indpt Sch	AAA		1.800%	545,403		(5,000)	5,000	(2,620)	542,783	556,740	13,732	556,515	8,333	08/01/2024	N
CUSIP #447819EA7	Hurst-Euless-Bedford TX ISD	AAA		2.028%	261,295		(1,878)	1,878	(646)	260,649	264,238	4,239	264,888	2,838	08/15/2024	N
CUSIP #751100MG0	Raleigh NC	AAA		1.385%	673,388		(3,486)	3,486	(1,190)	672,198	667,999	19,805	692,003	4,648	03/01/2025	N
					21,548,783		-	151,988	(43,153)	21,005,630	21,875,310	448,069	21,453,699	177,847		
	TOTAL NON-OPERATING INVESTMENTS				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	



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
<u>General Funds</u>				
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%
<u>Special Revenue Funds</u>				
1010	Road and Bridge	46,985,720	574,233	19.006%
		46,985,720	574,233	19.006%
<u>Debt Service Funds</u>				
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%
<u>Market Adjustment *</u>				
	Federal Agency Bonds	1,446,571		
	Municipal Bonds	448,065		
		1,894,636		
Total Book Value as of 06/30/20		245,316,370		
<u>Fiduciary (Agency) Funds</u>				
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*

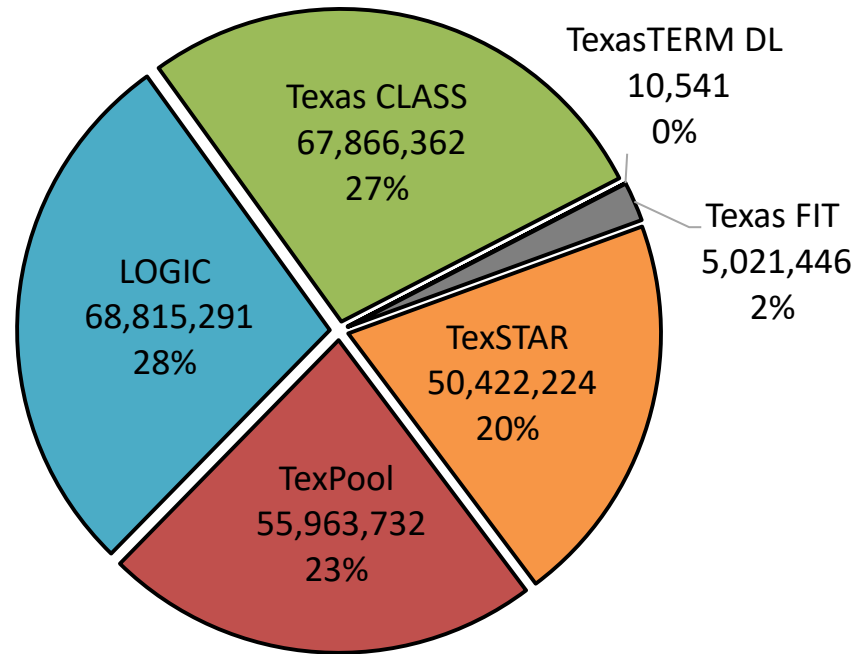


Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2020

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
		258,084,268	15,000	(10,375,000)	375,328	248,099,596	258,084,268	248,099,596	-	
TOTAL CAPITAL PROJECTS INVESTMENTS		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
<u>Capital Project Funds</u>				
<u>Permanent Improvement Bonds</u>				
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%
<u>Road Bonds</u>				
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
------------------------	-----------	--------------------------	------------------------	------------------------

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%
------------------------------------	-------------	-----------	----------

Total Book Value as of 06/30/20	248,099,596	2,625,434	
---------------------------------	-------------	-----------	--