

**Tarrant County College District
Investment Portfolio Report Summary
January 31, 2022**

<u>Investment Type</u>	<u>Book Value 12/31/21</u>	<u>Change in Book Value</u>	<u>Book Value 01/31/22</u>	<u>Market Value 12/31/21</u>	<u>Change in Market Value</u>	<u>Market Value 01/31/22</u>	<u>Accrued Interest 01/31/22</u>	<u>Total Monthly Earnings 01/31/22</u>
Investment Pools	582,842,837	(31,224,955)	551,617,882	584,104,818	(31,784,922)	552,319,896	1,471	42,229
U.S. Treasury Bonds	0	52,755,674	52,755,674	0	52,668,383	52,668,383	151,277	18,486
U.S. Agency Securities	130,410,926	(2,998,979)	127,411,947	131,618,427	(3,623,780)	127,994,647	604,250	178,608
Corporate Notes	0	33,761,427	33,761,427	0	33,592,675	33,592,675	113,709	16,040
Money Markets	0	36,586,135	36,586,135	0	36,586,135	36,586,135	715	715
Totals	<u>713,253,763</u>	<u>88,879,302</u>	<u>802,133,065</u>	<u>715,723,245</u>	<u>87,438,491</u>	<u>803,161,736</u>	<u>871,422</u>	<u>256,078</u>

Analysis of Investment Type:

Investment Pools	68%
U.S. Treasury Bonds	7%
U.S. Agency Securities	16%
Corporate Notes	4%
Money Market	5%
	<u>100%</u>

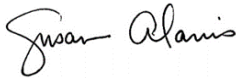
Analysis of Investment Maturity:

Three months or less	76%
Four to six months	2%
Seven months to one year	3%
More than one year	19%
	<u>100%</u>

Investment Performance:

	<u>Yield</u>
Total Investment Portfolio	0.37%
12 Month Avg of 1 Year Tbill	<u>0.16%</u>
Spread	<u>0.21%</u>
Weighted Avg Maturity (in days)	187


This report of pooled fund investments is in compliance with the written investment policy and investment strategy approved by the Board of Trustees of the Tarrant County College District and is in compliance with the relevant portions of the Public Funds Investment Act.



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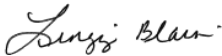
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Tarrant County College District
Investment Portfolio Report Details
January 31, 2022

Liquidity Portfolio:

Investment Type	Maturity Date	Call Date	Yield to Maturity	Book Value 12/31/21	Change in Book Value	Book Value 01/31/22	Market Value 12/31/21	Change in Market Value	Market Value 01/31/22	Accrued Interest 01/31/22	Total Monthly Earnings 01/31/22
Investment Pools:											
TexPool			0.038%	208,325,544	14,606,409	222,931,953	208,325,544	14,606,409	222,931,953	0	6,409
TexSTAR			0.010%	7,564,729	3,897,668	11,462,397	7,564,729	3,897,668	11,462,397	0	143
TexasDaily			0.016%	149,526,562	(59,998,455)	89,528,107	149,526,562	(59,998,455)	89,528,107	0	1,545
Lone Star-Corp Overnight Fund			0.092%	202,216,948	10,217,184	212,434,132	202,216,948	10,217,184	212,434,132	0	17,184
Beneficial Interest in Funds Held by Affiliate			N/A	15,209,054	52,239	15,261,293	16,471,035	(507,728)	15,963,307	1,471	16,948
Total Investment Pools				582,842,837	(31,224,955)	551,617,882	584,104,818	(31,784,922)	552,319,896	1,471	42,229
Total Liquidity Portfolio				582,842,837	(31,224,955)	551,617,882	584,104,818	(31,784,922)	552,319,896	1,471	42,229

Investment Performance Liquidity Portfolio:

	Yield
Liquidity Investment Portfolio	0.05%
12 Month Avg of 3 Month Tbill	0.05%
Spread	0.00%
Weighted Avg Maturity (in days)	1

Core Portfolio Liquidity Buffer:

Investment Type	Maturity Date	Call Date	Yield to Maturity	Book Value 12/31/21	Change in Book Value	Book Value 01/31/22	Market Value 12/31/21	Change in Market Value	Market Value 01/31/22	Accrued Interest 01/31/22	Total Monthly Earnings 01/31/22
U.S. Treasury Bonds:											
U.S. Treasury	05/31/22	N/A	0.220%	0	1,999,416	1,999,416	0	1,998,660	1,998,660	433	83
U.S. Treasury	08/31/22	N/A	0.370%	0	1,007,216	1,007,216	0	1,006,170	1,006,170	6,913	149
U.S. Treasury	10/15/22	N/A	0.420%	0	1,258,380	1,258,380	0	1,256,738	1,256,738	5,147	203
U.S. Treasury	03/31/23	N/A	0.690%	0	1,514,041	1,514,041	0	1,510,845	1,510,845	7,665	372
U.S. Treasury	06/30/23	N/A	0.815%	0	3,332,373	3,332,373	0	3,324,523	3,324,523	7,541	911
U.S. Treasury	09/30/23	N/A	0.940%	0	1,031,779	1,031,779	0	1,029,380	1,029,380	9,794	345
U.S. Treasury	12/31/23	N/A	0.950%	0	1,536,878	1,536,878	0	1,530,765	1,530,765	3,060	642
U.S. Treasury	02/29/24	N/A	1.020%	0	2,055,478	2,055,478	0	2,048,280	2,048,280	20,207	579
U.S. Treasury	04/30/24	N/A	1.090%	0	3,589,523	3,589,523	0	3,578,610	3,578,610	20,231	1,128
U.S. Treasury	07/31/24	N/A	1.130%	0	1,269,043	1,269,043	0	1,264,313	1,264,313	60	540
U.S. Treasury	09/15/24	N/A	1.190%	0	1,468,466	1,468,466	0	1,463,790	1,463,790	2,160	243
U.S. Treasury	11/15/24	N/A	1.220%	0	2,056,150	2,056,150	0	2,049,460	2,049,460	9,696	759
U.S. Treasury	01/15/25	N/A	1.320%	0	2,485,912	2,485,912	0	2,481,650	2,481,650	1,321	861
Total U.S. Treasury Bonds				0	24,604,655	24,604,655	0	24,543,184	24,543,184	94,228	6,815
U.S. Agency Securities:											
FHLMC	06/19/23	N/A	0.820%	0	741,045	741,045	0	739,422	739,422	2,316	170
FHLMC	06/26/23	N/A	0.860%	0	2,156,647	2,156,647	0	2,150,249	2,150,249	529	547
FNMA	08/18/23	08/18/22	0.920%	0	892,166	892,166	0	890,433	890,433	1,426	263
FHLMC	08/24/23	N/A	0.860%	0	1,485,726	1,485,726	0	1,481,130	1,481,130	1,635	486
FFCB	10/12/23	N/A	0.910%	0	1,236,995	1,236,995	0	1,233,563	1,233,563	1,098	426
FHLB	05/24/24	02/24/22	1.210%	0	981,072	981,072	0	979,040	979,040	698	417
FFCB	07/19/24	anytime	1.250%	0	979,960	979,960	0	977,010	977,010	140	430
FNMA	10/15/24	N/A	1.250%	0	2,019,737	2,019,737	0	2,013,420	2,013,420	9,569	785
FHLMC	12/13/24	N/A	1.260%	0	1,041,830	1,041,830	0	1,038,160	1,038,160	3,667	433
FHLB	01/28/25	04/28/22	1.310%	0	999,851	999,851	0	996,470	996,470	108	109
Total U.S. Agency Securities				0	12,535,029	12,535,029	0	12,498,897	12,498,897	21,186	4,066
Corporate Notes:											
Chevron Capital	12/05/22	09/05/22	0.980%	0	1,719,250	1,719,250	0	1,716,677	1,716,677	6,228	132
Berkshire Hathaway	03/15/23	01/15/23	0.970%	0	1,529,590	1,529,590	0	1,524,165	1,524,165	15,583	211
Exxon Mobil	04/15/23	N/A	0.880%	0	1,512,408	1,512,408	0	1,507,335	1,507,335	6,939	343
Wal-Mart Stores	06/26/23	05/26/23	0.952%	0	1,550,847	1,550,847	0	1,545,660	1,545,660	4,958	284
Microsoft Corp	02/06/24	12/06/23	1.140%	0	1,758,306	1,758,306	0	1,748,722	1,748,722	23,759	503
Blackrock Inc	03/18/24	N/A	1.170%	0	1,573,316	1,573,316	0	1,566,210	1,566,210	19,396	419
Apple Inc	05/06/24	N/A	1.200%	0	1,575,077	1,575,077	0	1,565,655	1,565,655	12,219	542
Exxon Mobil	08/16/24	N/A	1.360%	0	508,212	508,212	0	505,585	505,585	4,627	123
Apple Inc	01/13/25	11/13/24	1.530%	0	517,487	517,487	0	515,710	515,710	688	129
Total Corporate Notes				0	12,244,493	12,244,493	0	12,195,719	12,195,719	94,397	2,686
Cash and Cash Equivalents:											
First Am Govt - Money Market			0.020%	0	419,583	419,583	0	419,583	419,583	170	170
Total Cash and Cash Equivalents				0	419,583	419,583	0	419,583	419,583	170	170
Total Core Portfolio Liquidity Buffer				0	49,803,760	49,803,760	0	49,657,383	49,657,383	209,981	13,737

Investment Performance Core Portfolio Liquidity Buffer:

	Yield
Core Liquidity Buffer Investment Portfolio	0.66%
12 Month Avg of 3 Year Tbill	0.55%
Spread	0.11%
Weighted Avg Maturity (in days)	675

Tarrant County College District
Investment Portfolio Report Details
January 31, 2022

Core Portfolio:

Investment Type	Maturity Date	Call Date	Yield to Maturity	Book Value 12/31/21	Change in Book Value	Book Value 01/31/22	Market Value 12/31/21	Change in Market Value	Market Value 01/31/22	Accrued Interest 01/31/22	Total Monthly Earnings 01/31/22
U.S. Treasury Bonds:											
U.S. Treasury	02/28/23	N/A	0.780%	0	2,015,467	2,015,467	0	2,013,980	2,013,980	12,762	173
U.S. Treasury	04/30/24	N/A	1.240%	0	2,044,393	2,044,393	0	2,044,920	2,044,920	11,561	280
U.S. Treasury	01/15/25	N/A	1.340%	0	3,975,606	3,975,606	0	3,970,640	3,970,640	2,113	1,910
U.S. Treasury	02/15/25	N/A	1.440%	0	2,033,317	2,033,317	0	2,035,460	2,035,460	18,478	315
U.S. Treasury	06/30/25	N/A	1.500%	0	1,916,985	1,916,985	0	1,919,540	1,919,540	442	322
U.S. Treasury	07/31/25	N/A	1.440%	0	3,838,520	3,838,520	0	3,834,240	3,834,240	28	1,999
U.S. Treasury	10/31/25	N/A	1.560%	0	1,904,810	1,904,810	0	1,908,760	1,908,760	1,285	333
U.S. Treasury	01/31/26	N/A	1.380%	0	4,631,604	4,631,604	0	4,601,799	4,601,799	50	3,742
U.S. Treasury	03/31/26	N/A	1.630%	0	1,929,794	1,929,794	0	1,934,620	1,934,620	5,138	378
U.S. Treasury	05/31/26	N/A	1.590%	0	3,860,523	3,860,523	0	3,861,240	3,861,240	5,192	2,219
Total U.S. Treasury Bonds				0	28,151,019	28,151,019	0	28,125,199	28,125,199	57,049	11,671
U.S. Agency Securities:											
FNMA	01/11/22	N/A	1.627%	10,002,936	(10,002,936)	0	10,007,073	(10,007,073)	0	0	3,856
FFCB	02/24/22	N/A	1.279%	10,002,535	(1,475)	10,001,060	10,018,982	(11,482)	10,007,500	63,236	10,702
FHLMC	02/28/22	N/A	2.000%	10,000,000	(5,500,000)	4,500,000	10,028,346	(5,521,596)	4,506,750	38,250	24,621
FHLB	03/11/22	N/A	2.392%	10,001,955	(894)	10,001,061	10,044,732	(15,432)	10,029,300	97,222	19,730
FHLB	06/10/22	N/A	1.528%	10,036,397	(7,234)	10,029,163	10,094,576	(24,176)	10,070,400	33,646	11,771
FFCB	08/22/22	N/A	1.665%	9,997,463	347	9,997,810	10,084,588	(24,188)	10,060,400	71,771	13,580
FNMA	01/19/23	N/A	2.500%	9,987,717	1,024	9,988,741	10,199,836	(50,636)	10,149,200	7,917	20,617
FFCB	02/21/23	N/A	1.261%	10,021,117	(1,620)	10,019,497	10,108,923	(27,523)	10,081,400	64,444	10,562
FHLB	03/10/23	N/A	1.235%	10,103,643	(7,642)	10,096,001	10,186,969	(46,269)	10,140,700	83,229	10,204
FHLMC	06/19/23	N/A	1.518%	10,175,211	(10,480)	10,164,731	10,313,166	(71,866)	10,241,300	32,083	12,165
FFCB	02/14/24	N/A	1.260%	10,035,062	(1,448)	10,033,614	10,128,476	(80,976)	10,047,500	66,336	10,567
FNMA	07/02/24	N/A	1.550%	10,048,169	(1,687)	10,046,482	10,219,244	(115,244)	10,104,000	14,097	12,724
FNMA	01/07/25	N/A	1.629%	9,998,721	37	9,998,758	10,183,516	(126,216)	10,057,300	10,833	13,443
Total U.S. Agency Securities				130,410,926	(15,534,008)	114,876,918	131,618,427	(16,122,677)	115,495,750	583,064	174,542
Corporate Notes:											
Cooperatieve Rabobank	01/10/25	N/A	1.640%	0	1,488,641	1,488,641	0	1,485,780	1,485,780	1,089	689
Bank of Nova Scotia	01/10/25	N/A	1.540%	0	2,742,987	2,742,987	0	2,719,888	2,719,888	2,326	2,352
Bank of Montreal	01/10/25	N/A	1.570%	0	2,744,579	2,744,579	0	2,722,913	2,722,913	2,406	2,398
JPMorgan Chase	06/15/26	03/15/26	2.140%	0	1,565,864	1,565,864	0	1,559,925	1,559,925	6,133	941
National Australia Bank	01/12/27	N/A	1.970%	0	2,739,299	2,739,299	0	2,718,430	2,718,430	2,739	2,557
Toronto Dominion Bank	01/12/27	N/A	2.020%	0	2,741,369	2,741,369	0	2,713,205	2,713,205	2,830	2,618
Royal Bank of Canada	01/21/27	N/A	2.060%	0	1,499,016	1,499,016	0	1,484,520	1,484,520	854	860
Bank of NY Mellon	01/26/27	12/26/26	2.070%	0	1,498,729	1,498,729	0	1,497,540	1,497,540	427	431
Bank of New Zealand	01/27/27	N/A	2.290%	0	2,000,000	2,000,000	0	1,992,680	1,992,680	508	508
Proctor & Gamble	02/01/27	N/A	1.930%	0	2,496,450	2,496,450	0	2,502,075	2,502,075	0	0
Total Corporate Notes				0	21,516,934	21,516,934	0	21,396,956	21,396,956	19,312	13,354
Cash and Cash Equivalents:											
First Am Govt - Money Market			0.020%	0	36,166,552	36,166,552	0	36,166,552	36,166,552	545	545
Total Cash and Cash Equivalents				0	36,166,552	36,166,552	0	36,166,552	36,166,552	545	545
Total Core Portfolio				130,410,926	70,300,497	200,711,423	131,618,427	69,566,030	201,184,457	659,970	200,112
Total Portfolio				713,253,763	88,879,302	802,133,065	715,723,245	87,438,491	803,161,736	871,422	256,078

Investment Performance Core Portfolio:

Yield

Core Investment Portfolio
12 Month Avg of 3 Year Tbill

1.33%
0.55%

Spread

0.78%

Weighted Avg Maturity (in days)

578