

**Tarrant County College District
Investment Portfolio Report Summary
February 28, 2022**

<u>Investment Type</u>	<u>Book Value 01/31/22</u>	<u>Change in Book Value</u>	<u>Book Value 02/28/22</u>	<u>Market Value 01/31/22</u>	<u>Change in Market Value</u>	<u>Market Value 02/28/22</u>	<u>Accrued Interest 02/28/22</u>	<u>Total Monthly Earnings 02/28/22</u>
Investment Pools	551,617,882	58,202,034	609,819,916	552,319,896	57,896,089	610,215,985	1,449	41,197
U.S. Treasury Bonds	52,755,674	42,789,894	95,545,568	52,668,383	42,488,187	95,156,570	188,314	75,510
U.S. Agency Securities	127,411,947	(22,609,021)	104,802,926	127,994,647	(23,070,586)	104,924,061	334,033	174,452
Corporate Notes	33,761,427	7,770,190	41,531,617	33,592,675	7,481,725	41,074,400	198,718	51,363
Cash and Cash Equivalents	36,586,135	(27,500,858)	9,085,277	36,586,135	(27,500,858)	9,085,277	288	288
Total Portfolio	802,133,065	58,652,239	860,785,304	803,161,736	57,294,557	860,456,293	722,802	342,810

Analysis of Investment Type:

Investment Pools	71%
U.S. Treasury Bonds	11%
U.S. Agency Securities	12%
Corporate Notes	5%
Money Market	1%
	100%

Analysis of Investment Maturity:

Three months or less	72%
Four to six months	3%
Seven months to one year	3%
More than one year	22%
	100%

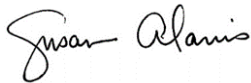
Investment Performance: Yield

Total Investment Portfolio	0.46%
12 Month Avg of 1 Year Tbill	0.24%

Spread	0.22%
--------	-------

Weighted Avg Maturity (in days) 239

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.



Susan Alanis
Chief Operating Officer
Phone: 817-515-5202
susan.alanis@tccd.edu



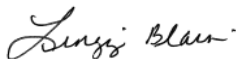
Ronnie Watkins
Executive Director of Finance & Administrative Services
Phone: 817-515-5218
ronnie.watkins@tccd.edu



Nancy Chang
Associate Vice Chancellor for Finance
Phone: 817-515-5222
nancy.chang@tccd.edu



Stan Vick
Director of Accounting
Phone: 817-515-5226
stanley.vick@tccd.edu



Linzy Blain
Chief Accountant
Phone: 817-515-5271
linzy.blain@tccd.edu

Address:
Tarrant County College District
300 Trinity Campus Circle
Fort Worth, Texas 76102

Tarrant County College District
Investment Portfolio Report
February 28, 2022

Liquidity Portfolio:

<u>Investment Type</u>	<u>Maturity Date</u>	<u>Call Date</u>	<u>Average Yield</u>	<u>Book Value 01/31/22</u>	<u>Change in Book Value</u>	<u>Book Value 02/28/22</u>	<u>Market Value 01/31/22</u>	<u>Change in Market Value</u>	<u>Market Value 02/28/22</u>	<u>Accrued Interest 02/28/22</u>	<u>Total Monthly Earnings 02/28/22</u>
Investment Pools:											
TexPool			0.063%	222,931,953	10,807	222,942,760	222,931,953	10,807	222,942,760	0	10,807
TexSTAR			0.010%	11,462,397	(10,969,463)	492,934	11,462,397	(10,969,463)	492,934	0	89
TexasDaily			0.017%	89,528,107	(46,198,839)	43,329,268	89,528,107	(46,198,839)	43,329,268	0	1,161
Lone Star-Corp Overnight Fund			0.115%	212,434,132	115,223,518	327,657,650	212,434,132	115,223,518	327,657,650	0	23,519
Beneficial Interest in Funds Held by Affiliate			N/A	15,261,293	136,011	15,397,304	15,963,307	(169,934)	15,793,373	1,449	5,621
Total Investment Pools				551,617,882	58,202,034	609,819,916	552,319,896	57,896,089	610,215,985	1,449	41,197
Total Liquidity Portfolio				551,617,882	58,202,034	609,819,916	552,319,896	57,896,089	610,215,985	1,449	41,197

Investment Performance Liquidity Portfolio:

Yield

Liquidity Investment Portfolio
12 Month Avg of 3 Month Tbill

0.08%
0.08%

Spread

0.00%

Weighted Avg Maturity (in days)

1

Core Portfolio Liquidity Buffer:

<u>Investment Type</u>	<u>Maturity Date</u>	<u>Call Date</u>	<u>Yield to Maturity</u>	<u>Book Value 01/31/22</u>	<u>Change in Book Value</u>	<u>Book Value 02/28/22</u>	<u>Market Value 01/31/22</u>	<u>Change in Market Value</u>	<u>Market Value 02/28/22</u>	<u>Accrued Interest 02/28/22</u>	<u>Total Monthly Earnings 02/28/22</u>
U.S. Treasury Bonds:											
U.S. Treasury	05/31/22	N/A	0.220%	1,999,416	149	1,999,565	1,998,660	(400)	1,998,260	625	341
U.S. Treasury	08/31/22	N/A	0.370%	1,007,216	(957)	1,006,259	1,006,170	(1,640)	1,004,530	44	298
U.S. Treasury	10/15/22	N/A	0.420%	1,258,380	(917)	1,257,463	1,256,738	(2,100)	1,254,638	6,469	405
U.S. Treasury	03/31/23	N/A	0.690%	1,514,041	(929)	1,513,112	1,510,845	(5,160)	1,505,685	9,396	802
U.S. Treasury	06/30/23	N/A	0.815%	3,332,373	(4,488)	3,327,885	3,324,523	(16,510)	3,308,013	14,140	2,112
U.S. Treasury	09/30/23	N/A	0.940%	1,031,779	(1,468)	1,030,311	1,029,380	(5,670)	1,023,710	12,005	744
U.S. Treasury	12/31/23	N/A	0.950%	1,536,878	(1,480)	1,535,398	1,530,765	(8,850)	1,521,915	5,656	1,117
U.S. Treasury	02/29/24	N/A	1.020%	2,055,478	(2,049)	2,053,429	2,048,280	(13,040)	2,035,240	129	1,623
U.S. Treasury	04/30/24	N/A	1.090%	3,589,523	(3,060)	3,586,463	3,578,610	(24,185)	3,554,425	26,323	3,030
U.S. Treasury	07/31/24	N/A	1.130%	1,269,043	(585)	1,268,458	1,264,313	(8,550)	1,255,763	1,752	1,107
U.S. Treasury	09/15/24	N/A	1.190%	1,468,466	922	1,469,388	1,463,790	(9,195)	1,454,595	2,595	1,358
U.S. Treasury	11/15/24	N/A	1.220%	2,056,150	(1,545)	2,054,605	2,049,460	(15,400)	2,034,060	13,177	1,937
U.S. Treasury	01/15/25	N/A	1.320%	2,485,912	366	2,486,278	2,481,650	(17,000)	2,464,650	3,496	2,541
Total U.S. Treasury Bonds				24,604,655	(16,041)	24,588,614	24,543,184	(127,700)	24,415,484	95,807	17,415

Tarrant County College District
Investment Portfolio Report
February 28, 2022

U.S. Agency Securities:

FHLMC	06/19/23	N/A	0.820%	741,045	(1,060)	739,985	739,422	(3,581)	735,841	3,971	595
FHLMC	06/26/23	N/A	0.860%	2,156,647	1,008	2,157,655	2,150,249	(3,763)	2,146,486	982	1,461
FNMA	08/18/23	08/18/22	0.920%	892,166	390	892,556	890,433	(2,610)	887,823	114	653
FHLMC	08/24/23	N/A	0.860%	1,485,726	703	1,486,429	1,481,130	(4,365)	1,476,765	73	1,015
FFCB	10/12/23	N/A	0.910%	1,236,995	589	1,237,584	1,233,563	(4,463)	1,229,100	1,400	891
FHLB	05/24/24	02/24/22	1.210%	981,072	629	981,701	979,040	(5,370)	973,670	1,010	942
FFCB	07/19/24	anytime	1.250%	979,960	624	980,584	977,010	(5,710)	971,300	490	974
FNMA	10/15/24	N/A	1.250%	2,019,737	(560)	2,019,177	2,013,420	(13,760)	1,999,660	12,278	2,148
FHLB	12/13/24	N/A	1.260%	1,041,830	(1,120)	1,040,710	1,038,160	(8,490)	1,029,670	5,958	1,172
FHLB	01/28/25	04/28/22	1.310%	999,851	3	999,854	996,470	(8,920)	987,550	1,192	1,087
Total U.S. Agency Securities				12,535,029	1,206	12,536,235	12,498,897	(61,032)	12,437,865	27,468	10,938

Corporate Notes:

Chevron Capital	12/05/22	09/05/22	0.980%	1,719,250	(2,496)	1,716,754	1,716,677	(5,100)	1,711,577	9,564	841
Berkshire Hathaway	03/15/23	01/15/23	0.970%	1,529,590	(2,381)	1,527,209	1,524,165	(6,285)	1,517,880	19,021	1,057
Exxon Mobil	04/15/23	N/A	0.880%	1,512,408	(793)	1,511,615	1,507,335	(4,290)	1,503,045	8,902	1,171
Wal-Mart Stores	06/26/23	05/26/23	0.952%	1,550,847	(2,973)	1,547,874	1,545,660	(7,650)	1,538,010	9,208	1,278
Microsoft Corp	02/06/24	12/06/23	1.140%	1,758,306	(2,426)	1,755,880	1,748,722	(8,024)	1,740,698	3,394	1,647
Blackrock Inc	03/18/24	N/A	1.170%	1,573,316	(2,646)	1,570,670	1,566,210	(12,900)	1,553,310	23,771	1,730
Apple Inc	05/06/24	N/A	1.200%	1,575,077	(2,548)	1,572,529	1,565,655	(12,945)	1,552,710	16,531	1,765
Exxon Mobil	08/16/24	N/A	1.360%	508,212	(248)	507,964	505,585	(3,960)	501,625	421	593
Apple Inc	01/13/25	11/13/24	1.530%	517,487	(482)	517,005	515,710	(3,740)	511,970	1,833	664
Total Corporate Notes				12,244,493	(16,993)	12,227,500	12,195,719	(64,894)	12,130,825	92,645	10,746

Cash and Cash Equivalents:

First Am Govt - Money Market			0.020%	419,583	64,980	484,563	419,583	64,980	484,563	7	7
Total Cash and Cash Equivalents				419,583	64,980	484,563	419,583	64,980	484,563	7	7

Total Core Portfolio Liquidity Buffer

	49,803,760	33,152	49,836,912	49,657,383	(188,646)	49,468,737	215,927	39,106
--	-------------------	---------------	-------------------	-------------------	------------------	-------------------	----------------	---------------

Investment Performance Core Portfolio Liquidity Buffer: Yield

Core Liquidity Buffer Investment Portfolio 0.98%

12 Month Avg of 3 Year Tbill 0.66%

Spread 0.32%

Weighted Avg Maturity (in days) 646

Tarrant County College District
Investment Portfolio Report
February 28, 2022

Core Portfolio:

<u>Investment Type</u>	<u>Maturity Date</u>	<u>Call Date</u>	<u>Yield to Maturity</u>	<u>Book Value 01/31/22</u>	<u>Change in Book Value</u>	<u>Book Value 02/28/22</u>	<u>Market Value 01/31/22</u>	<u>Change in Market Value</u>	<u>Market Value 02/28/22</u>	<u>Accrued Interest 02/28/22</u>	<u>Total Monthly Earnings 02/28/22</u>
U.S. Treasury Bonds:											
U.S. Treasury	02/28/23	N/A	0.780%	2,015,467	(1,105)	2,014,362	2,013,980	(6,320)	2,007,660	82	1,214
U.S. Treasury	09/30/23	N/A	1.450%	0	1,962,611	1,962,611	0	1,965,400	1,965,400	2,088	1,176
U.S. Treasury	10/31/23	N/A	1.260%	0	1,970,954	1,970,954	0	1,965,940	1,965,940	2,500	1,361
U.S. Treasury	11/30/23	N/A	1.540%	0	2,946,163	2,946,163	0	2,952,060	2,952,060	2,813	(310)
U.S. Treasury	12/31/23	N/A	1.300%	0	1,980,049	1,980,049	0	1,975,000	1,975,000	2,072	1,010
U.S. Treasury	01/31/24	N/A	1.200%	0	3,975,458	3,975,458	0	3,956,720	3,956,720	3,204	3,298
U.S. Treasury	02/29/24	N/A	1.560%	0	2,031,769	2,031,769	0	2,035,240	2,035,240	129	1,313
U.S. Treasury	03/31/24	N/A	1.370%	0	2,030,983	2,030,983	0	2,025,540	2,025,540	17,747	1,521
U.S. Treasury	04/30/24	N/A	1.240%	2,044,393	(1,518)	2,042,875	2,044,920	(13,820)	2,031,100	15,041	1,963
U.S. Treasury	05/15/24	N/A	1.620%	0	1,940,636	1,940,636	0	1,944,460	1,944,460	1,464	1,312
U.S. Treasury	06/15/24	N/A	1.310%	0	1,952,422	1,952,422	0	1,941,560	1,941,560	1,044	1,553
U.S. Treasury	07/15/24	N/A	1.670%	0	2,909,817	2,909,817	0	2,917,860	2,917,860	1,398	675
U.S. Treasury	09/15/24	N/A	1.690%	0	1,934,880	1,934,880	0	1,939,460	1,939,460	3,460	1,362
U.S. Treasury	01/15/25	N/A	1.340%	3,975,606	633	3,976,239	3,970,640	(27,200)	3,943,440	5,594	4,114
U.S. Treasury	02/15/25	N/A	1.440%	2,033,317	(840)	2,032,477	2,035,460	(14,680)	2,020,780	1,547	2,229
U.S. Treasury	06/30/25	N/A	1.500%	1,916,985	1,867	1,918,852	1,919,540	(12,900)	1,906,640	829	2,254
U.S. Treasury	07/31/25	N/A	1.440%	3,838,520	3,544	3,842,064	3,834,240	(25,160)	3,809,080	801	4,316
U.S. Treasury	08/31/25	N/A	1.850%	0	1,891,829	1,891,829	0	1,900,860	1,900,860	14	492
U.S. Treasury	10/31/25	N/A	1.560%	1,904,810	1,948	1,906,758	1,908,760	(13,060)	1,895,700	1,671	2,335
U.S. Treasury	11/30/25	N/A	1.710%	0	1,903,595	1,903,595	0	1,902,340	1,902,340	1,875	1,819
U.S. Treasury	12/31/25	N/A	1.870%	0	1,889,542	1,889,542	0	1,900,620	1,900,620	829	1,079
U.S. Treasury	01/31/26	N/A	1.380%	4,631,604	3,613	4,635,217	4,601,799	(29,933)	4,571,866	1,448	5,011
U.S. Treasury	02/28/26	N/A	1.890%	0	1,893,256	1,893,256	0	1,904,620	1,904,620	27	504
U.S. Treasury	03/31/26	N/A	1.630%	1,929,794	2,899,438	4,829,232	1,934,620	2,871,030	4,805,650	15,746	5,369
U.S. Treasury	05/31/26	N/A	1.590%	3,860,523	2,471	3,862,994	3,861,240	(24,360)	3,836,880	7,500	4,780
U.S. Treasury	07/31/26	N/A	1.640%	0	2,870,632	2,870,632	0	2,856,810	2,856,810	1,502	2,904
U.S. Treasury	08/31/26	N/A	1.850%	0	3,811,288	3,811,288	0	3,827,800	3,827,800	82	3,441
Total U.S. Treasury Bonds				28,151,019	42,805,935	70,956,954	28,125,199	42,615,887	70,741,086	92,507	58,095
U.S. Agency Securities:											
FFCB	02/24/22	N/A	1.279%	10,001,060	(10,001,060)	0	10,007,500	(10,007,500)	0	0	8,057
FHLMC	02/28/22	N/A	2.000%	4,500,000	(4,500,000)	0	4,506,750	(4,506,750)	0	0	6,630
FHLB	03/11/22	N/A	2.392%	10,001,061	(10,001,061)	0	10,029,300	(10,029,300)	0	0	26,511
FHLB	06/10/22	N/A	1.528%	10,029,163	(6,330)	10,022,833	10,070,400	(15,500)	10,054,900	53,438	13,462
FFCB	08/22/22	N/A	1.665%	9,997,810	304	9,998,114	10,060,400	(14,700)	10,045,700	4,063	13,846
FNMA	01/19/23	N/A	2.500%	9,988,741	895	9,989,636	10,149,200	(35,600)	10,113,600	27,708	20,688
FFCB	02/21/23	N/A	1.261%	10,019,497	(1,418)	10,018,079	10,081,400	(22,400)	10,059,000	4,028	10,665
FHLB	03/10/23	N/A	1.235%	10,096,001	(6,687)	10,089,314	10,140,700	(37,900)	10,102,800	100,938	11,021
FHLMC	06/19/23	N/A	1.518%	10,164,731	(9,170)	10,155,561	10,241,300	(49,600)	10,191,700	55,000	13,747
FFCB	02/14/24	N/A	1.260%	10,033,614	(1,266)	10,032,348	10,047,500	(56,400)	9,991,100	6,753	10,650
FNMA	07/02/24	N/A	1.550%	10,046,482	(1,475)	10,045,007	10,104,000	(72,300)	10,031,700	28,681	13,107
FNMA	01/07/25	N/A	1.629%	9,998,758	33	9,998,791	10,057,300	(71,300)	9,986,000	24,375	13,574
FHLMC	07/15/36	N/A	1.180%	0	1,917,008	1,917,008	0	1,909,696	1,909,696	1,581	1,556
Total U.S. Agency Securities				114,876,918	(22,610,227)	92,266,691	115,495,750	(23,009,554)	92,486,196	306,565	163,514

**Tarrant County College District
Investment Portfolio Report
February 28, 2022**

Corporate Notes:

Barclays Bank C D	02/01/23	N/A	1.050%	0	2,000,000	2,000,000	0	1,994,360	1,994,360	1,517	1,517
Credit Suisse Ag C D	02/03/23	N/A	1.100%	0	2,000,000	2,000,000	0	1,997,420	1,997,420	1,528	1,528
Cooperatieve Rabobank	01/10/25	N/A	1.640%	1,488,641	296	1,488,937	1,485,780	(10,785)	1,474,995	2,807	2,015
Bank of Nova Scotia	01/10/25	N/A	1.540%	2,742,987	183	2,743,170	2,719,888	(31,295)	2,688,593	5,649	3,506
Bank of Montreal	01/10/25	N/A	1.570%	2,744,579	141	2,744,720	2,722,913	(32,505)	2,690,408	5,844	3,579
Automatic Data	09/15/25	6/15/25	1.820%	0	2,106,216	2,106,216	0	2,088,280	2,088,280	31,125	2,556
State Street Corp	02/06/26	N/A	1.750%	0	150,000	150,000	0	148,239	148,239	175	175
State Street Corp	03/30/26	3/30/25	2.360%	0	1,531,186	1,531,186	0	1,523,145	1,523,145	18,252	894
JPMorgan Chase	06/15/26	03/15/26	2.140%	1,565,864	(1,227)	1,564,637	1,559,925	(21,915)	1,538,010	10,133	2,773
National Australia Bank	01/12/27	N/A	1.970%	2,739,299	166	2,739,465	2,718,430	(23,705)	2,694,725	7,063	4,490
Toronto Dominion Bank	01/12/27	N/A	2.020%	2,741,369	133	2,741,502	2,713,205	(27,500)	2,685,705	7,299	4,603
Royal Bank of Canada	01/21/27	N/A	2.060%	1,499,016	15	1,499,031	1,484,520	(13,575)	1,470,945	3,417	2,578
Bank of NY Mellon	01/26/27	12/26/26	2.070%	1,498,729	20	1,498,749	1,497,540	(15,060)	1,482,480	2,990	2,583
Bank of New Zealand	01/27/27	N/A	2.290%	2,000,000	0	2,000,000	1,992,680	(21,260)	1,971,420	4,316	3,808
Proctor & Gamble	02/01/27	N/A	1.930%	2,496,450	54	2,496,504	2,502,075	(7,225)	2,494,850	3,958	4,012
Total Corporate Notes				21,516,934	7,787,183	29,304,117	21,396,956	7,546,619	28,943,575	106,073	40,617

Cash and Cash Equivalents:

First Am Govt - Money Market			0.020%	36,166,552	(27,565,838)	8,600,714	36,166,552	(27,565,838)	8,600,714	281	281
Total Cash and Cash Equivalents				36,166,552	(27,565,838)	8,600,714	36,166,552	(27,565,838)	8,600,714	281	281

Total Core Portfolio

200,711,423 417,053 201,128,476 201,184,457 (412,886) 200,771,571 505,426 262,507

Total Portfolio

802,133,065 58,652,239 860,785,304 803,161,736 57,294,557 860,456,293 722,802 342,810

Investment Performance Core Portfolio:

Yield

Core Investment Portfolio

1.46%

12 Month Avg of 3 Year Tbill

0.66%

Spread

0.80%

Weighted Avg Maturity (in days)

858