

**Tarrant County College District
Investment Portfolio Report
First Quarter Fiscal Year 2022**

Investment Type	Maturity Date	Call Date	Yield to Maturity	Book Value 08/31/21	Change in Book Value	Book Value 11/30/21	Market Value 08/31/21	Change in Market Value	Market Value 11/30/21	Accrued Interest 11/30/21	Total Quarterly Earnings 11/30/21
Investment Pools:											
TexPool			0.034%	161,906,556	7,513,224	169,419,780	161,906,556	7,513,224	169,419,780	0	13,224
TexSTAR			0.010%	2,181,361	(249,446)	1,931,915	2,181,361	(249,446)	1,931,915	0	104
TexasDaily			0.017%	146,717,530	2,806,925	149,524,455	146,717,530	2,806,925	149,524,455	0	6,924
Lone Star-Corp Overnight Fund			0.056%	202,170,002	28,381	202,198,383	202,170,002	28,381	202,198,383	0	28,380
Beneficial Interest in Funds Held by Affiliate			N/A	14,457,062	234,050	14,691,112	16,249,753	(121,208)	16,128,545	1,470	154,318
Total Investment Pools				527,432,511	10,333,134	537,765,645	529,225,202	9,977,876	539,203,078	1,470	202,950
U.S. Agency Securities:											
FHLB	09/10/21	N/A	1.574%	10,002,144	(10,002,144)	0	10,004,797	(10,004,797)	0	0	3,224
FNMA	10/07/21	N/A	2.501%	9,989,159	(9,989,159)	0	10,012,850	(10,012,850)	0	0	24,837
FHLB	12/03/21	N/A	1.938%	10,001,515	(1,466)	10,000,049	10,048,961	(47,920)	10,001,041	98,950	48,397
FNMA	01/11/22	N/A	1.627%	10,035,496	(24,287)	10,011,209	10,092,152	(63,245)	10,028,907	102,163	41,158
FFCB	02/24/22	N/A	1.279%	10,008,158	(4,194)	10,003,964	10,066,401	(35,100)	10,031,301	38,744	31,956
FHLMC	02/28/22	N/A	2.000%	10,000,000	0	10,000,000	10,091,953	(46,750)	10,045,203	51,233	49,862
FHLB	03/11/22	N/A	2.392%	10,005,362	(2,541)	10,002,821	10,126,294	(58,920)	10,067,374	55,365	59,787
FHLB	06/10/22	N/A	1.528%	10,063,977	(20,572)	10,043,405	10,178,583	(62,795)	10,115,788	113,219	38,641
FFCB	08/22/22	N/A	1.665%	9,996,141	986	9,997,127	10,151,847	(47,854)	10,103,993	44,737	41,499
FNMA	01/19/23	N/A	2.500%	9,983,815	2,910	9,986,725	10,302,992	(77,235)	10,225,757	86,903	62,125
FFCB	02/21/23	N/A	1.261%	10,027,296	(4,609)	10,022,687	10,189,942	(52,590)	10,137,352	39,947	31,543
FHLB	03/10/23	N/A	1.235%	10,132,778	(21,732)	10,111,046	10,277,143	(57,055)	10,220,088	47,335	31,249
FHLMC	06/19/23	N/A	1.518%	10,215,166	(29,802)	10,185,364	10,449,600	(91,560)	10,358,040	123,583	38,760
FFCB	02/14/24	N/A	1.260%	10,040,582	(4,117)	10,036,465	10,269,017	(96,780)	10,172,237	42,176	31,535
FNMA	07/02/24	N/A	1.550%	10,054,598	(4,796)	10,049,802	10,388,019	(138,110)	10,249,909	72,324	38,835
FNMA	01/07/25	N/A	1.629%	9,998,580	105	9,998,685	10,394,105	(174,005)	10,220,100	64,876	40,619
Total U.S. Agency Securities				160,554,767	(20,105,418)	140,449,349	163,044,656	(21,067,566)	141,977,090	981,555	614,027
Total Portfolio				687,987,278	(9,772,284)	678,214,994	692,269,858	(11,089,690)	681,180,168	983,025	816,977

Analysis of Investment Type:

Investment Pools	79%
U.S. Agency Securities	21%
Other Short Term	0%
	<u>100%</u>

Analysis of Investment Maturity:

Three months or less	85%
Four to six months	1%
Seven months to one year	3%
More than one year	11%
	<u>100%</u>

Investment Performance:

	<u>Yield</u>
Total Investment Portfolio	0.40%
12 Month Avg of 1 Year Tbill	0.10%
Spread	<u>0.30%</u>
Weighted Avg Maturity (in days)	83

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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