

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

Investment Type	Book Value 11/30/22	Change in Book Value	Book Value 02/28/22	Market Value 11/30/22	Change in Market Value	Market Value 02/28/22	Accrued Interest 02/28/22	Total Quarterly Earnings 02/28/22
Investment Pools	537,765,645	72,054,271	609,819,916	539,203,078	71,012,907	610,215,985	1,449	579,996
U.S. Treasury Bonds	0	95,545,568	95,545,568	0	95,156,570	95,156,570	188,314	93,996
U.S. Agency Securities	140,449,349	(35,646,423)	104,802,926	141,977,090	(37,053,029)	104,924,061	334,033	537,188
Corporate Notes	0	41,531,617	41,531,617	0	41,074,400	41,074,400	198,718	67,403
Cash and Cash Equivalents	0	9,085,277	9,085,277	0	9,085,277	9,085,277	288	1,003
<b>Total Portfolio</b>	<b>678,214,994</b>	<b>182,570,310</b>	<b>860,785,304</b>	<b>681,180,168</b>	<b>179,276,125</b>	<b>860,456,293</b>	<b>722,802</b>	<b>1,279,586</b>

Analysis of Investment Type:

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

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%
	<u>100%</u>

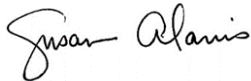
Investment Performance: Yield

Total Investment Portfolio	0.39%
12 Month Avg of 1 Year Tbill	<u>0.24%</u>

Spread	<u>0.15%</u>
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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.



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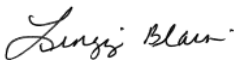
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**Tarrant County College District  
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Second Quarter Fiscal Year 2022**

**Liquidity Portfolio:**

<u>Investment Type</u>	<u>Maturity Date</u>	<u>Call Date</u>	<u>Average Yield</u>	<u>Book Value 11/30/21</u>	<u>Change in Book Value</u>	<u>Book Value 02/28/22</u>	<u>Market Value 11/30/21</u>	<u>Change in Market Value</u>	<u>Market Value 02/28/22</u>	<u>Accrued Interest 02/28/22</u>	<u>Total Quarterly Earnings 02/28/22</u>
<b>Investment Pools:</b>											
TexPool			0.046%	169,419,780	53,522,980	222,942,760	169,419,780	53,522,980	222,942,760	0	22,980
TexSTAR			0.011%	1,931,915	(1,438,981)	492,934	1,931,915	(1,438,981)	492,934	0	324
TexasDaily			0.017%	149,524,455	(106,195,187)	43,329,268	149,524,455	(106,195,187)	43,329,268	0	4,813
Lone Star-Corp Overnight Fund			0.095%	202,198,383	125,459,267	327,657,650	202,198,383	125,459,267	327,657,650	0	53,508
Beneficial Interest in Funds Held by Affiliate			N/A	14,691,112	706,192	15,397,304	16,128,545	(335,172)	15,793,373	1,449	498,371
<b>Total Investment Pools</b>				<b>537,765,645</b>	<b>72,054,271</b>	<b>609,819,916</b>	<b>539,203,078</b>	<b>71,012,907</b>	<b>610,215,985</b>	<b>1,449</b>	<b>579,996</b>
<b>Total Liquidity Portfolio</b>				<b>537,765,645</b>	<b>72,054,271</b>	<b>609,819,916</b>	<b>539,203,078</b>	<b>71,012,907</b>	<b>610,215,985</b>	<b>1,449</b>	<b>579,996</b>

Investment Performance Liquidity Portfolio:

Yield

Liquidity Investment Portfolio  
12 Month Avg of 3 Month Tbill

0.06%  
0.08%

Spread

-0.02%

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 11/30/21</u>	<u>Change in Book Value</u>	<u>Book Value 02/28/22</u>	<u>Market Value 11/30/21</u>	<u>Change in Market Value</u>	<u>Market Value 02/28/22</u>	<u>Accrued Interest 02/28/22</u>	<u>Total Quarterly Earnings 02/28/22</u>
<b>U.S. Treasury Bonds:</b>											
U.S. Treasury	05/31/22	N/A	0.220%	0	1,999,565	1,999,565	0	1,998,260	1,998,260	625	424
U.S. Treasury	08/31/22	N/A	0.370%	0	1,006,259	1,006,259	0	1,004,530	1,004,530	44	447
U.S. Treasury	10/15/22	N/A	0.420%	0	1,257,463	1,257,463	0	1,254,638	1,254,638	6,469	608
U.S. Treasury	03/31/23	N/A	0.690%	0	1,513,112	1,513,112	0	1,505,685	1,505,685	9,396	1,174
U.S. Treasury	06/30/23	N/A	0.815%	0	3,327,885	3,327,885	0	3,308,013	3,308,013	14,140	3,023
U.S. Treasury	09/30/23	N/A	0.940%	0	1,030,311	1,030,311	0	1,023,710	1,023,710	12,005	1,089
U.S. Treasury	12/31/23	N/A	0.950%	0	1,535,398	1,535,398	0	1,521,915	1,521,915	5,656	1,759
U.S. Treasury	02/29/24	N/A	1.020%	0	2,053,429	2,053,429	0	2,035,240	2,035,240	129	2,202
U.S. Treasury	04/30/24	N/A	1.090%	0	3,586,463	3,586,463	0	3,554,425	3,554,425	26,323	4,158
U.S. Treasury	07/31/24	N/A	1.130%	0	1,268,458	1,268,458	0	1,255,763	1,255,763	1,752	1,647
U.S. Treasury	09/15/24	N/A	1.190%	0	1,469,388	1,469,388	0	1,454,595	1,454,595	2,595	1,601
U.S. Treasury	11/15/24	N/A	1.220%	0	2,054,605	2,054,605	0	2,034,060	2,034,060	13,177	2,696
U.S. Treasury	01/15/25	N/A	1.320%	0	2,486,278	2,486,278	0	2,464,650	2,464,650	3,496	3,402
<b>Total U.S. Treasury Bonds</b>				<b>0</b>	<b>24,588,614</b>	<b>24,588,614</b>	<b>0</b>	<b>24,415,484</b>	<b>24,415,484</b>	<b>95,807</b>	<b>24,230</b>

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**U.S. Agency Securities:**

FHLMC	06/19/23	N/A	0.820%	0	739,985	739,985	0	735,841	735,841	3,971	765
FHLMC	06/26/23	N/A	0.860%	0	2,157,655	2,157,655	0	2,146,486	2,146,486	982	2,008
FNMA	08/18/23	08/18/22	0.920%	0	892,556	892,556	0	887,823	887,823	114	916
FHLMC	08/24/23	N/A	0.860%	0	1,486,429	1,486,429	0	1,476,765	1,476,765	73	1,501
FFCB	10/12/23	N/A	0.910%	0	1,237,584	1,237,584	0	1,229,100	1,229,100	1,400	1,317
FHLB	05/24/24	02/24/22	1.210%	0	981,701	981,701	0	973,670	973,670	1,010	1,359
FFCB	07/19/24	anytime	1.250%	0	980,584	980,584	0	971,300	971,300	490	1,404
FNMA	10/15/24	N/A	1.250%	0	2,019,177	2,019,177	0	1,999,660	1,999,660	12,278	2,933
FHLB	12/13/24	N/A	1.260%	0	1,040,710	1,040,710	0	1,029,670	1,029,670	5,958	1,605
FHLB	01/28/25	04/28/22	1.310%	0	999,854	999,854	0	987,550	987,550	1,192	1,196
<b>Total U.S. Agency Securities</b>				<b>0</b>	<b>12,536,235</b>	<b>12,536,235</b>	<b>0</b>	<b>12,437,865</b>	<b>12,437,865</b>	<b>27,468</b>	<b>15,004</b>

**Corporate Notes:**

Chevron Capital	12/05/22	09/05/22	0.980%	0	1,716,754	1,716,754	0	1,711,577	1,711,577	9,564	973
Berkshire Hathaway	03/15/23	01/15/23	0.970%	0	1,527,209	1,527,209	0	1,517,880	1,517,880	19,021	1,268
Exxon Mobil	04/15/23	N/A	0.880%	0	1,511,615	1,511,615	0	1,503,045	1,503,045	8,902	1,514
Wal-Mart Stores	06/26/23	05/26/23	0.952%	0	1,547,874	1,547,874	0	1,538,010	1,538,010	9,208	1,562
Microsoft Corp	02/06/24	12/06/23	1.140%	0	1,755,880	1,755,880	0	1,740,698	1,740,698	3,394	2,150
Blackrock Inc	03/18/24	N/A	1.170%	0	1,570,670	1,570,670	0	1,553,310	1,553,310	23,771	2,149
Apple Inc	05/06/24	N/A	1.200%	0	1,572,529	1,572,529	0	1,552,710	1,552,710	16,531	2,307
Exxon Mobil	08/16/24	N/A	1.360%	0	507,964	507,964	0	501,625	501,625	421	716
Apple Inc	01/13/25	11/13/24	1.530%	0	517,005	517,005	0	511,970	511,970	1,833	793
<b>Total Corporate Notes</b>				<b>0</b>	<b>12,227,500</b>	<b>12,227,500</b>	<b>0</b>	<b>12,130,825</b>	<b>12,130,825</b>	<b>92,645</b>	<b>13,432</b>

**Cash and Cash Equivalents:**

First Am Govt - Money Market			0.020%	0	484,563	484,563	0	484,563	484,563	7	177
<b>Total Cash and Cash Equivalents</b>				<b>0</b>	<b>484,563</b>	<b>484,563</b>	<b>0</b>	<b>484,563</b>	<b>484,563</b>	<b>7</b>	<b>177</b>

**Total Core Portfolio Liquidity Buffer**

<b>0</b>	<b>49,836,912</b>	<b>49,836,912</b>	<b>0</b>	<b>49,468,737</b>	<b>49,468,737</b>	<b>215,927</b>	<b>52,843</b>
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Investment Performance Core Portfolio Liquidity Buffer: Yield

Core Liquidity Buffer Investment Portfolio 0.85%

12 Month Avg of 3 Year Tbill 0.66%

Spread 0.19%

Weighted Avg Maturity (in days) 646

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**Core Portfolio:**

<u>Investment Type</u>	<u>Maturity Date</u>	<u>Call Date</u>	<u>Yield to Maturity</u>	<u>Book Value 11/30/21</u>	<u>Change in Book Value</u>	<u>Book Value 02/28/22</u>	<u>Market Value 11/30/21</u>	<u>Change in Market Value</u>	<u>Market Value 02/28/22</u>	<u>Accrued Interest 02/28/22</u>	<u>Total Quarterly Earnings 02/28/22</u>
<b>U.S. Treasury Bonds:</b>											
U.S. Treasury	02/28/23	N/A	0.780%	0	2,014,362	2,014,362	0	2,007,660	2,007,660	82	1,387
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%	0	2,042,875	2,042,875	0	2,031,100	2,031,100	15,041	2,243
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%	0	3,976,239	3,976,239	0	3,943,440	3,943,440	5,594	6,024
U.S. Treasury	02/15/25	N/A	1.440%	0	2,032,477	2,032,477	0	2,020,780	2,020,780	1,547	2,544
U.S. Treasury	06/30/25	N/A	1.500%	0	1,918,852	1,918,852	0	1,906,640	1,906,640	829	2,576
U.S. Treasury	07/31/25	N/A	1.440%	0	3,842,064	3,842,064	0	3,809,080	3,809,080	801	6,315
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%	0	1,906,758	1,906,758	0	1,895,700	1,895,700	1,671	2,668
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%	0	4,635,217	4,635,217	0	4,571,866	4,571,866	1,448	8,753
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%	0	4,829,232	4,829,232	0	4,805,650	4,805,650	15,746	5,747
U.S. Treasury	05/31/26	N/A	1.590%	0	3,862,994	3,862,994	0	3,836,880	3,836,880	7,500	6,999
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
<b>Total U.S. Treasury Bonds</b>				<b>0</b>	<b>70,956,954</b>	<b>70,956,954</b>	<b>0</b>	<b>70,741,086</b>	<b>70,741,086</b>	<b>92,507</b>	<b>69,766</b>
<b>U.S. Agency Securities:</b>											
FHLB	12/03/21	N/A	1.938%	10,000,049	(10,000,049)	0	10,001,041	(10,001,041)	0	0	1,001
FNMA	01/11/22	N/A	1.627%	10,011,209	(10,011,209)	0	10,028,907	(10,028,907)	0	0	17,878
FFCB	02/24/22	N/A	1.279%	10,003,964	(10,003,964)	0	10,031,301	(10,031,301)	0	0	29,645
FHLMC	02/28/22	N/A	2.000%	10,000,000	(10,000,000)	0	10,045,203	(10,045,203)	0	0	48,237
FHLB	03/11/22	N/A	2.392%	10,002,821	(10,002,821)	0	10,067,374	(10,067,374)	0	0	66,608
FHLB	06/10/22	N/A	1.528%	10,043,405	(20,572)	10,022,833	10,115,788	(60,888)	10,054,900	53,438	38,396
FFCB	08/22/22	N/A	1.665%	9,997,127	987	9,998,114	10,103,993	(58,293)	10,045,700	4,063	41,563
FNMA	01/19/23	N/A	2.500%	9,986,725	2,911	9,989,636	10,225,757	(112,157)	10,113,600	27,708	62,468
FFCB	02/21/23	N/A	1.261%	10,022,687	(4,608)	10,018,079	10,137,352	(78,352)	10,059,000	4,028	31,972
FHLB	03/10/23	N/A	1.235%	10,111,046	(21,732)	10,089,314	10,220,088	(117,288)	10,102,800	100,938	31,870
FHLMC	06/19/23	N/A	1.518%	10,185,364	(29,803)	10,155,561	10,358,040	(166,340)	10,191,700	55,000	39,116
FFCB	02/14/24	N/A	1.260%	10,036,465	(4,117)	10,032,348	10,172,237	(181,137)	9,991,100	6,753	31,960
FNMA	07/02/24	N/A	1.550%	10,049,802	(4,795)	10,045,007	10,249,909	(218,209)	10,031,700	28,681	39,060
FNMA	01/07/25	N/A	1.629%	9,998,685	106	9,998,791	10,220,100	(234,100)	9,986,000	24,375	40,854
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
<b>Total U.S. Agency Securities</b>				<b>140,449,349</b>	<b>(48,182,658)</b>	<b>92,266,691</b>	<b>141,977,090</b>	<b>(49,490,894)</b>	<b>92,486,196</b>	<b>306,565</b>	<b>522,184</b>

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**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%	0	1,488,937	1,488,937	0	1,474,995	1,474,995	2,807	2,704
Bank of Nova Scotia	01/10/25	N/A	1.540%	0	2,743,170	2,743,170	0	2,688,593	2,688,593	5,649	5,858
Bank of Montreal	01/10/25	N/A	1.570%	0	2,744,720	2,744,720	0	2,690,408	2,690,408	5,844	5,977
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%	0	1,564,637	1,564,637	0	1,538,010	1,538,010	10,133	3,714
National Australia Bank	01/12/27	N/A	1.970%	0	2,739,465	2,739,465	0	2,694,725	2,694,725	7,063	7,047
Toronto Dominion Bank	01/12/27	N/A	2.020%	0	2,741,502	2,741,502	0	2,685,705	2,685,705	7,299	7,221
Royal Bank of Canada	01/21/27	N/A	2.060%	0	1,499,031	1,499,031	0	1,470,945	1,470,945	3,417	3,438
Bank of NY Mellon	01/26/27	12/26/26	2.070%	0	1,498,749	1,498,749	0	1,482,480	1,482,480	2,990	3,014
Bank of New Zealand	01/27/27	N/A	2.290%	0	2,000,000	2,000,000	0	1,971,420	1,971,420	4,316	4,316
Proctor & Gamble	02/01/27	N/A	1.930%	0	2,496,504	2,496,504	0	2,494,850	2,494,850	3,958	4,012
<b>Total Corporate Notes</b>				<b>0</b>	<b>29,304,117</b>	<b>29,304,117</b>	<b>0</b>	<b>28,943,575</b>	<b>28,943,575</b>	<b>106,073</b>	<b>53,971</b>

**Cash and Cash Equivalents:**

First Am Govt - Money Market			0.020%	0	8,600,714	8,600,714	0	8,600,714	8,600,714	281	826
<b>Total Cash and Cash Equivalents</b>				<b>0</b>	<b>8,600,714</b>	<b>8,600,714</b>	<b>0</b>	<b>8,600,714</b>	<b>8,600,714</b>	<b>281</b>	<b>826</b>

**Total Core Portfolio**

**140,449,349    60,679,127    201,128,476    141,977,090    58,794,481    200,771,571    505,426    646,747**

**Total Portfolio**

**678,214,994    182,570,310    860,785,304    681,180,168    179,276,125    860,456,293    722,802    1,279,586**

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