



COLLIN COUNTY

Auditor's Office
2300 Bloomdale Rd.
Suite 3100
McKinney, Texas 75071
www.collincountytx.gov

To: Commissioners Court
From: Linda Riggs – County Auditor
Date: April 25, 2023
Re: Investment Report – 1st Quarter (FY 2023)

On December 31, 2022, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$1,145,560,089. As required by Collin County's Investment Policy and in accordance with Government Code 2256, all investments were made with the following objectives in order of priority. First, the safety of the principal and maintenance of adequate liquidity were given the highest consideration. Second, diversification was accomplished by investing county funds into six separate PFIA investment pools (LOGIC, Texas Class, Texas FIT, Texas RANGE, TexPool and TexSTAR), as well as by purchasing Certificates of Deposit, Fixed TERM Investments, Federal Agency Bonds, US Treasuries, Discount Notes, Municipal Bonds and other cash equivalent investments.

The weighted average maturity (WAM) for investments was 135 days, and weighted yield to maturity (YTM) was 3.022%, which compares to 179 WAM and 0.240% YTM for prior year 1st quarter.

During the FY2023 1st quarter, our overnight pools and cash equivalent investments experienced a seasonal increase from the prior quarter by \$107,226,403, due primarily to the timing of property tax receipts.

Certificates of Deposit (and Fixed TERM Investments) experienced a decrease of \$27,817,002. Certificates of Deposit and Fixed TERM activity consisted of seven (7) maturities, and four (4) purchases.

Bonds experienced an increase of \$2,086,436. Bond investment activity during the quarter consisted of zero bonds called, five (5) bonds matured, and eight (8) bonds purchased.

The total interest earned for all investments during this quarter totaled \$7,749,495.

Attached is our Collin County Quarterly Investment Report which consists of a Statement of Investment Position, a Summary Statement by Group, Investment Details, and Schedules of Investments by Fund.



Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending December 31, 2022

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	Beginning Market Value	Ending Market Value	Prior Year Market Value	Beginning Market Value	Ending Market Value	Prior Year Market Value	Beginning Market Value	Ending Market Value	Prior Year Market Value	Beginning Market Value	Ending Market Value
	12/31/2021	9/30/2022	12/31/2022	12/31/2021	9/30/2022	12/31/2022	12/31/2021	9/30/2022	12/31/2022	12/31/2021	9/30/2022	12/31/2022
Cash in Bank	26,546,943	61,592,847	27,037,223	733,526	738,563	745,300	349,543,398	341,779,690	357,733,145	26,546,943	61,592,847	27,037,223
PFIA Investment Pools	160,125,137	143,431,547	299,593,436							510,402,061	485,949,800	658,071,881
Cash Equivalent Investments	105,068,798	100,429,918	50,731,560	92,139,538	85,078,754	67,272,034	228,084	8,170,223	10,779,623	197,436,420	193,678,895	128,783,217
Certificates of Deposit	-	37,500,000	25,000,000	92,773,260	97,927,860	90,610,858	7,502,865	26,000,000	18,000,000	100,276,125	161,427,860	133,610,858
Federal/Agency Bonds				89,196,805	95,514,359	99,209,606	82,297,585	71,108,480	68,938,237	171,494,390	166,622,839	168,147,843
Municipal Bonds				28,409,604	29,347,635	29,909,067				28,409,604	29,347,635	29,909,067
TOTALS	291,740,878	342,954,312	402,362,219	303,252,733	308,607,171	287,746,865	439,571,932	447,058,393	455,451,005	1,034,565,543	1,098,619,876	1,145,560,089

Annualized Yield	0.052%	1.927%	3.343%	0.534%	1.334%	1.953%	0.088%	1.857%	3.151%	0.225%	1.730%	2.860%
Weighted Yield To Call	0.052%	2.050%	3.505%	0.640%	1.582%	2.112%	0.092%	1.988%	3.214%	0.246%	1.883%	3.024%
Weighted Yield To Maturity	0.052%	2.050%	3.505%	0.619%	1.577%	2.106%	0.092%	1.988%	3.214%	0.240%	1.881%	3.022%
Weighted Average Maturity (Days)	1	25	10	385	388	388	145	97	76	179	166	135

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;

Authorized By Investment Officers: Linda Riggs 10/9/23
 Linda Riggs, County Auditor Date

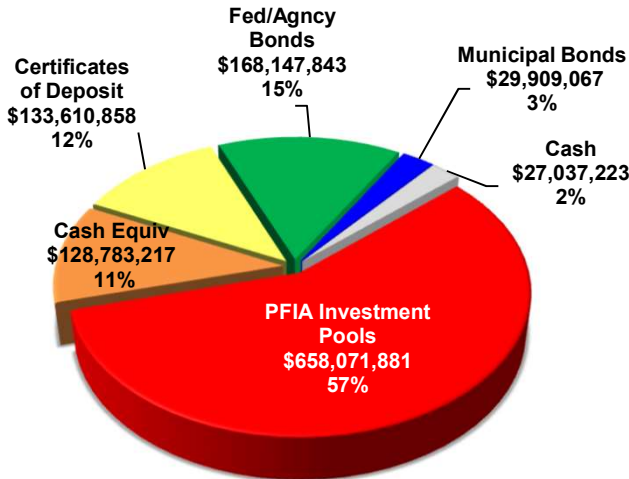
Monika Arris
 Monika Arris, Budget Director Date



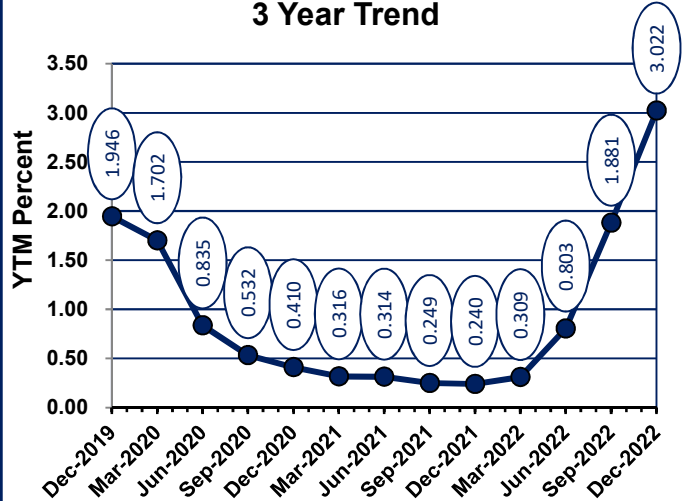
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TOTAL PORTFOLIO

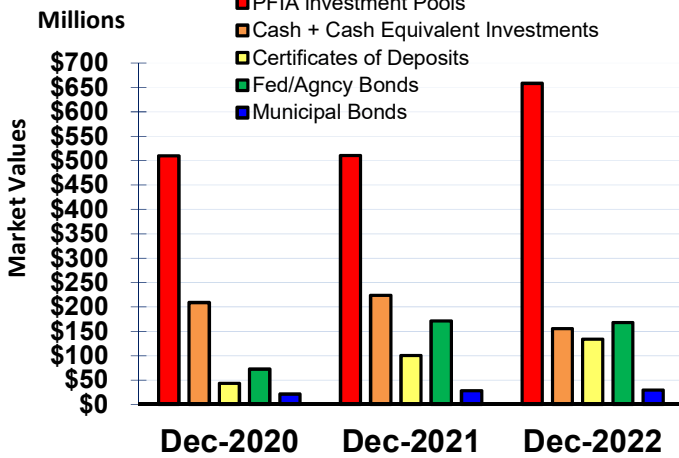
Portfolio Composition by Type



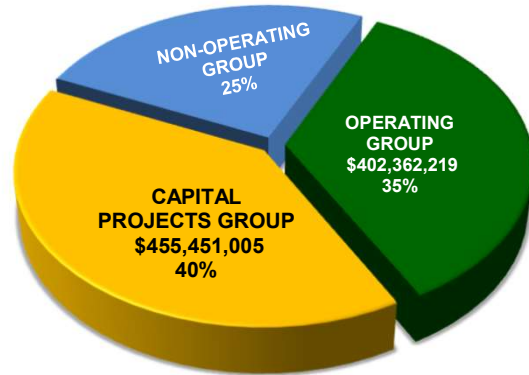
Portfolio Weighted YTM 3 Year Trend



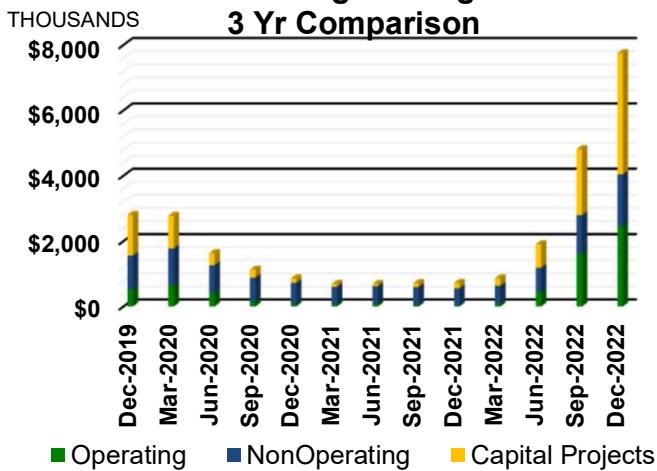
Portfolio Position by Type 3 Yr Comparison



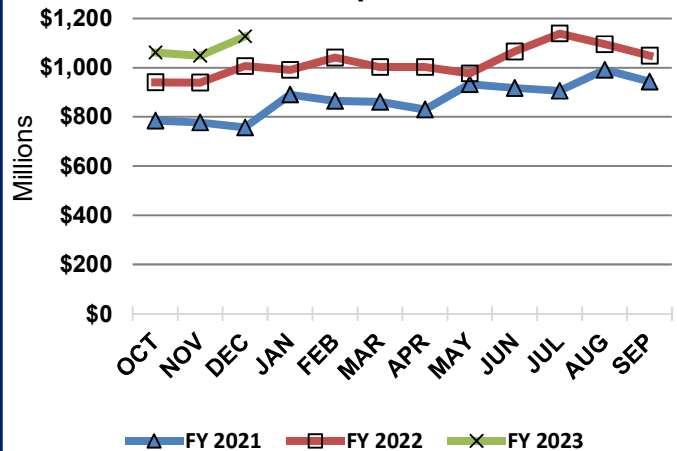
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings during Quarter 3 Yr Comparison



Total Portfolio 3 Yr Comparison





Collin County, Texas
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TOTAL PORTFOLIO
Summary Statement by Pooled Fund Group

Description	Ending Market Value	Percentage of Portfolio	Avg Monthly Yields Oct-2022	Avg Monthly Yields Nov-2022	Avg Monthly Yields Dec-2022
TexPool	22,871,611	2.0448%	2.9336%	3.6110%	3.9799%
TexSTAR	17,008,394	1.5206%	2.8531%	3.5588%	3.9681%
Texas CLASS	233,585,715	20.8834%	3.3434%	4.0226%	4.5211%
LOGIC	252,164,453	22.5444%	3.1167%	3.9291%	4.3336%
Texas RANGE	55,813,017	4.9899%	3.0400%	3.6500%	4.1300%
Texas FIT	76,628,691	6.8509%	2.8600%	3.5600%	3.9400%
ICS American National Bank	50,731,560	4.5356%	2.0000%	2.0000%	2.0000%
ICS Farmer's Bank & Trust	17,495,514	1.5642%	3.1100%	3.8000%	4.2800%
CE American National Bank-CUS	59,629,522	5.3311%	2.8400%	3.5400%	3.5400%
CE American National Bank-SEA	926,621	0.0828%	2.7400%	3.4600%	3.4600%
* Certificates of Deposit	133,610,858	11.9453%	1.9612%	1.9612%	1.9612%
* Federal Agency Bonds	122,335,440	10.9372%	1.4910%	1.4910%	1.4910%
* US Treasuries	45,812,403	4.0958%	0.9946%	0.9946%	0.9946%
* Municipal Bonds	29,909,067	2.6740%	1.9581%	1.9581%	1.9581%
	1,118,522,866	100.0000%	2.5173%	2.9669%	3.1827%

* Avg Monthly Yields are calculated by averaging YTM. Since Collin County Investment Policy maximum term limit is five years, yeilds may include rates from 12/31/2017 - 12/31/2022.

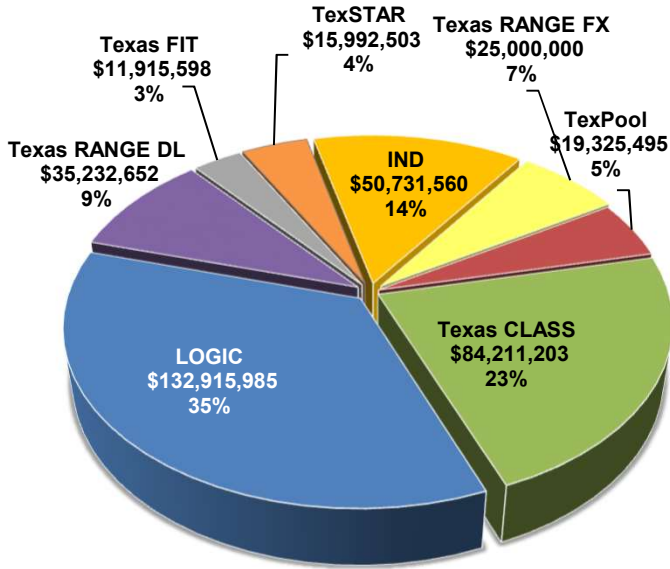
POOLED FUND GROUP	Beginning Book Value 09/30/2022	Increases	Decreases	Interest Earned QTD	Amortization / Accretion	Ending Book Value 12/31/2022	Beginning Market Value 09/30/2022	Unrealized Gain / (Loss) Market Adj	Ending Market Value 12/31/2022	Accrued Interest 12/31/2022
Operating Group										
PFIA Investment Pools	143,431,547	184,337,096	(30,049,176)	1,873,969	-	299,593,436	143,431,547	-	299,593,436	-
Cash Equivalent Investments	100,429,918	-	(50,000,000)	301,642	-	50,731,560	100,429,918	-	50,731,560	-
Certificates of Deposit	37,500,000	-	(12,785,534)	285,534	-	25,000,000	37,500,000	-	25,000,000	427,233
Sub-Total	281,361,465	184,337,096	(92,834,710)	2,461,145	-	375,324,996	281,361,465	-	375,324,996	427,233
Non-Operating Group										
PFIA Investment Pools	738,563	-	-	6,737	-	745,300	738,563	-	745,300	-
Cash Equivalent Investments	85,078,754	4,431,854	(22,851,646)	613,072	-	67,272,034	85,078,754	-	67,272,034	159,531
Certificates of Deposit	97,927,860	10,000,000	(17,611,464)	294,462	-	90,610,858	97,927,860	-	90,610,858	1,253
Federal/Agency Bonds	100,047,266	6,000,000	(3,134,094)	435,687	3,655	103,352,514	95,514,359	(4,142,908)	99,209,606	422,153
Municipal Bonds	31,300,172	2,165,000	(1,869,934)	230,899	(97,124)	31,729,013	29,347,635	(1,819,946)	29,909,067	309,759
Sub-Total	315,092,615	22,596,854	(45,467,138)	1,580,857	(93,469)	293,709,719	308,607,171	(5,962,854)	287,746,865	892,696
Capital Projects Group										
PFIA Investment Pools	341,779,690	19,673,248	(7,058,000)	3,338,207	-	357,733,145	341,779,690	-	357,733,145	-
Cash Equivalent Investments	8,170,223	2,561,003	(26,347)	74,744	-	10,779,623	8,170,223	-	10,779,623	32,347
Certificates of Deposit	26,000,000	-	(8,176,850)	176,850	-	18,000,000	26,000,000	-	18,000,000	272,082
Federal/Agency Bonds	75,315,549	-	(2,617,692)	117,692	(64,904)	72,750,645	71,108,480	(3,812,408)	68,938,237	133,966
Sub-Total	451,265,462	22,234,251	(17,878,889)	3,707,493	(64,904)	459,263,413	447,058,393	(3,812,408)	455,451,005	438,395
Grand Totals:	1,047,719,542	229,168,201	(156,180,737)	7,749,495	(158,373)	1,128,298,128	1,037,027,029	(9,775,262)	1,118,522,866	1,758,324



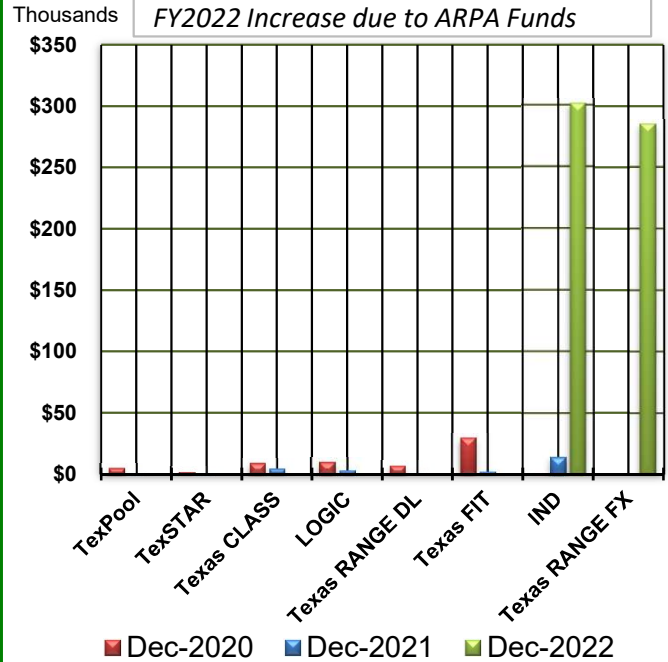
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OPERATING GROUP

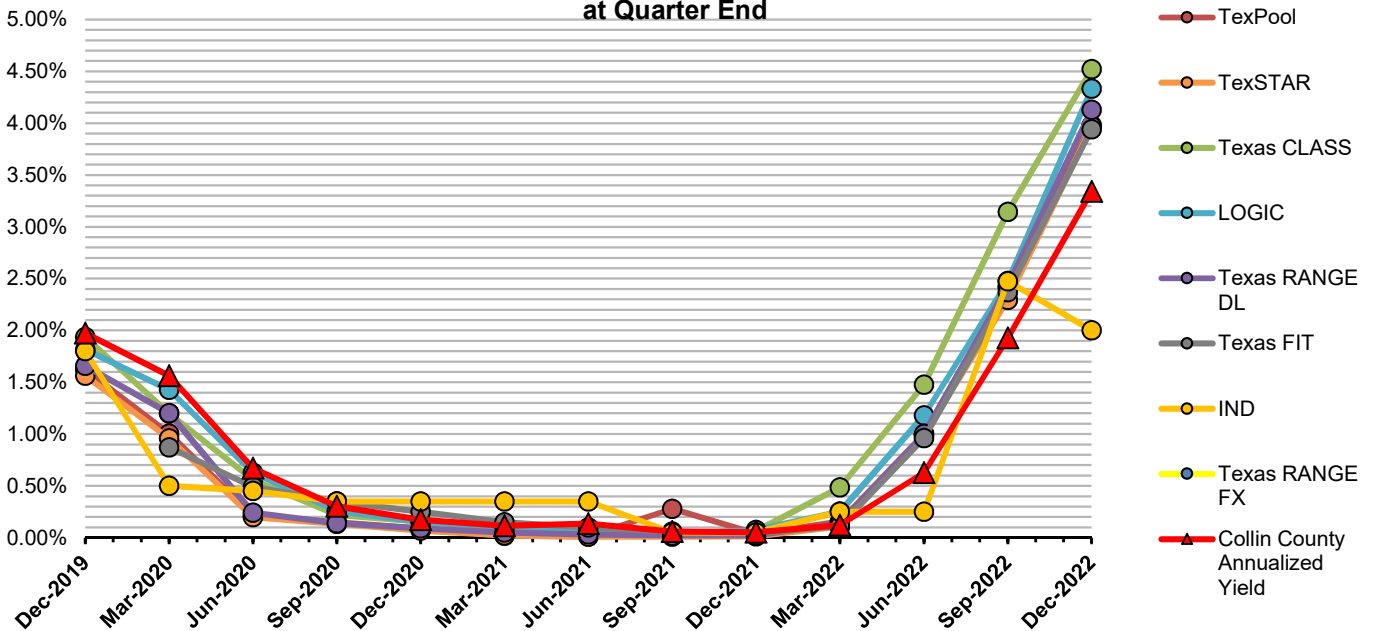
Operating Investments by Type at Quarter End



Operating Investments YTD Interest Earnings Comparison at Quarter End



Operating Investments Yields Comparison at Quarter End





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OPERATING
Investment Details

<u>OPERATING GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 09/30/2022	Increases	Decreases	Interest Earned QTD	Ending Book Value 12/31/2022	Beginning Market Value 09/30/2022	Ending Market Value 12/31/2022	Accrued Interest	Maturity Date
PFIA Investment Pools										
TexPool	3.5082%	9,304,817	9,986,000	(74,000)	108,678	19,325,495	9,304,817	19,325,495	-	N/A
TexSTAR	3.4600%	1,006,637	14,898,000	-	87,866	15,992,503	1,006,637	15,992,503	-	N/A
Texas CLASS	3.9624%	41,633,116	50,000,000	(8,169,000)	747,087	84,211,203	41,633,116	84,211,203	-	N/A
LOGIC	3.7931%	64,995,695	83,396,000	(16,081,176)	605,466	132,915,985	64,995,695	132,915,985	-	N/A
Texas RANGE DL	3.6067%	14,678,716	20,332,096	-	221,840	35,232,652	14,678,716	35,232,652	-	N/A
Texas FIT	3.4533%	11,812,566	5,725,000	(5,725,000)	103,032	11,915,598	11,812,566	11,915,598	-	N/A
		143,431,547	184,337,096	(30,049,176)	1,873,969	299,593,436	143,431,547	299,593,436	-	
Cash Equivalent Investments										
American National Bank IntraFi Network Deposits (Formerly ICS)	2.0000%	100,429,918	-	(50,000,000)	301,642	50,731,560	100,429,918	50,731,560	-	N/A
		100,429,918	-	(50,000,000)	301,642	50,731,560	100,429,918	50,731,560	-	
Certificates of Deposit										
Fixed TERM Investments										
Texas RANGE FX										
FX1247000630222-MATURED	2.8000%	12,500,000		(12,571,918)	71,918	-	12,500,000	-	-	12/15/22
FX1247000701221	3.2300%	12,500,000		(101,767)	101,767	12,500,000	12,500,000	12,500,000	203,534	04/05/23
FX1247000701222	3.5500%	12,500,000		(111,849)	111,849	12,500,000	12,500,000	12,500,000	223,699	06/30/23
		37,500,000	-	(12,785,534)	285,534	25,000,000	37,500,000	25,000,000	427,233	
Total Certificates of Deposit		37,500,000	-	(12,785,534)	285,534	25,000,000	37,500,000	25,000,000	427,233	
TOTAL OPERATING INVESTMENTS		281,361,465	184,337,096	(92,834,710)	2,461,145	375,324,996	281,361,465	375,324,996	427,233	



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending December 31, 2022

OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 12/31/2022	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	56,781,802	374,487	15.1287%
0002	Housing Finance Corp	226,181	1,799	0.0603%
0003	Records Archive Fund	16,362,259	-	*
0005	Dis Cts Rec Tech Fund	730,470	-	*
0499	Permanent Improvements	422,663	4,898	0.1126%
		<u>74,523,375</u>	<u>381,184</u>	<u>19.8557%</u>
<u>Special Revenue Funds</u>				
0029	Courthouse Security	1,297,977	-	*
1010	Road and Bridge	20,510,032	170,558	5.4646%
1011	Farm and Market	22,056	175	0.0059%
1012	Lateral Road	1,320,589	10,414	0.3519%
1013	Judicial Appellate	362,467	2,883	0.0966%
1015	Court Reporters	232,333	-	*
1021	Law Library	4,304,381	-	*
1025	Co Clrk Rec Mgmt & Pres	13,659,498	-	*
1026	Dist Clrk Rec Mgmt & Pres	402,399	-	*
1028	Justice Court Tech Fund	1,040,677	-	*
1031	Economic Development 2001	455,170	3,847	0.1213%
1033	Contract Elections	3,435,222	29,396	0.9153%
1036	Sheriff Forfeiture	29,216	232	0.0078%
1037	DA State Forfeiture	1,160,134	9,079	0.3091%
1038	DA Service Fee	250,790	-	*
1039	Meyers Park Foundation	1,137	9	0.0003%
1040	Health Care Foundation	6,468,791	50,685	1.7235%
1044	County Rec Mgmt & Pres	682,651	-	*
1046	Juvenile Case Manager Fnd	467,262	-	*
1047	Court Initiated Guardnshp	580,270	-	*
1049	DA Pretrial Intervntn Prg	920,135	-	*
1050	Specialty Court	206,202	-	*
1051	SCAAP	358,069	166	0.0954%
1052	Cty Crts Technology Fund	600,884	-	*
1053	Dis Cts Technology Fund	585,054	-	*
1054	Probate Contributions Fnd	794,490	6,319	0.2117%
1055	CCLC Court Rec Presrvtn	688,066	-	*
1056	Dis Clrk Crt Rec Presrvtn	481,466	-	*
1057	DA Apportionment	128,339	954	0.0342%
1058	Justice Crt Bldg Security	309,442	-	*
1060	DA Federal Treasury Forf	1,751,535	13,861	0.4667%
1065	Sheriff Forfeiture Fed	44,636	349	0.0119%
1066	SO Treasury Forfeiture	261,075	2,067	0.0696%
1067	Trails Blue Ridge Sp Rd Dist	70,044	557	0.0187%
1998	Veterans Court	17,533	138	0.0047%
		<u>63,900,022</u>	<u>301,689</u>	<u>17.0255%</u>
<u>Grant Funds</u>				
2132	ARPA	169,269,588	1,475,810	***
2198	LEOSE Education	105,196	837	0.0280%
2586	RTR Frontier Parkway	2,382,299	19,270	***
		<u>171,757,083</u>	<u>1,495,917</u>	<u>45.7622%</u>



Collin County, Texas
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OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 12/31/2022	Interest Earned YTD	% of Total Invested
<u>Debt Service Fund</u>				
3001	Debt Service Fund	36,745,200	68,835	9.7902%
		36,745,200	68,835	9.7902%
<u>Internal Service Funds</u>				
5501	Liability Insurance	10,165,965	80,758	2.7086%
5502	Workers' Compensation Ins	6,676,616	52,406	1.7789%
5504	Unemployment Insurance	1,263,881	9,909	0.3367%
5505	Insurance Claim	1,931,007	17,206	0.5145%
5601	Flexible Benefit	232,469	-	** 0.0619%
5990	Animal Safety Fund	3,301,891	24,751	0.8797%
		23,571,829	185,030	6.2803%
<u>Other Funds</u>				
5999	CC Toll Road Authority	1,056,835	8,405	0.2816%
6050	Judicial District	2,700,104	20,086	0.7194%
7001	State Fees Agency	606,770	-	* 0.1617%
7002	Unclaimed Holdings	463,778	-	* 0.1236%
		4,827,487	28,491	1.2863%
Total Operating Investments		375,324,996	2,461,146	100.0000%
Total Book Value as of 12/31/22		375,324,996	2,461,146	

Notes

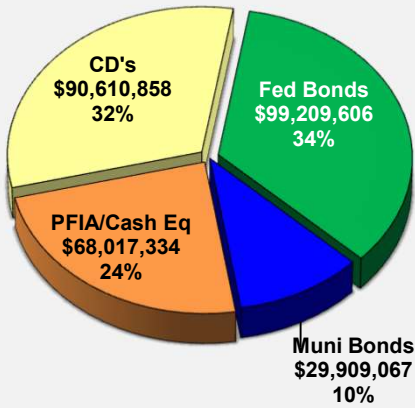
- * Interest is recorded in Fund 0001 General Fund
- ** Interest is recorded in Fund 5505 Insurance Claim
- *** Interest is re-allocated to deferred revenue



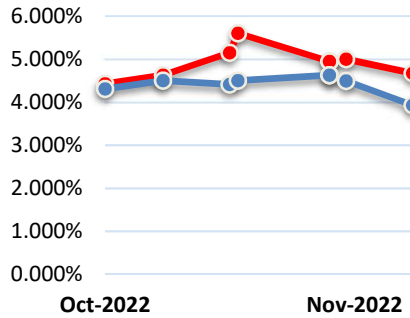
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NON-OPERATING GROUP

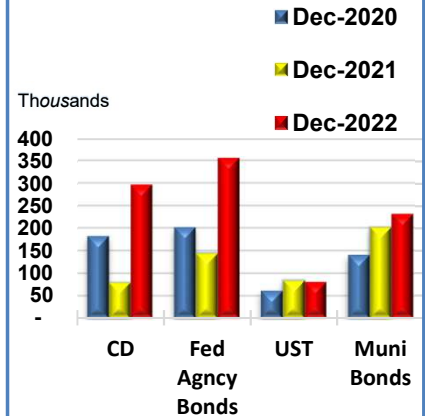
Non-Operating Investments by Type



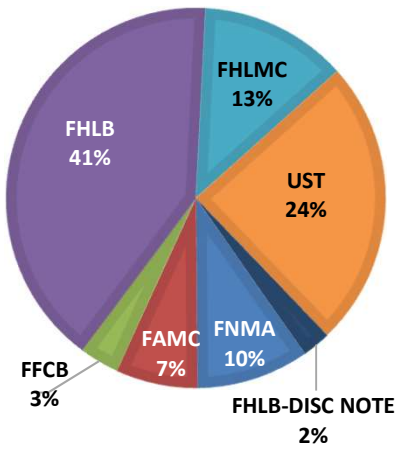
Non-Operating Bond Purchases YTM Versus US Treasury



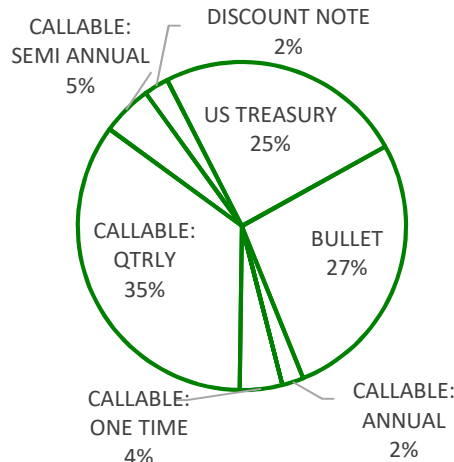
Non-Operating YTD Interest Earnings



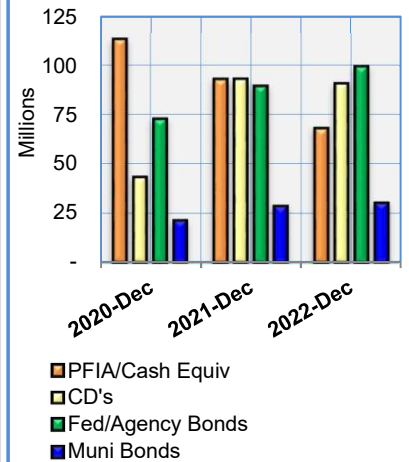
Federal Agency Bonds



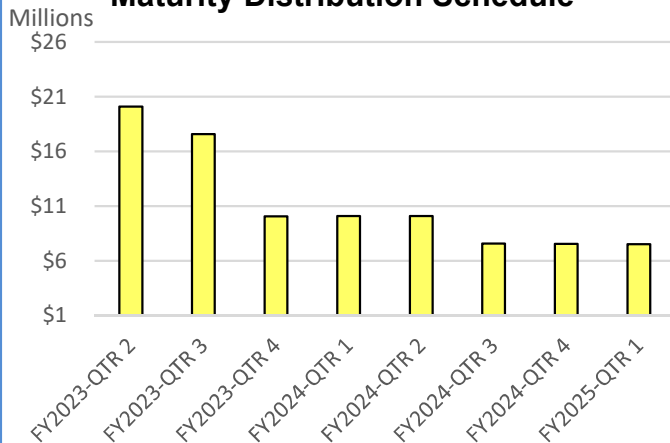
Federal Agency Bonds Breakdown by Type



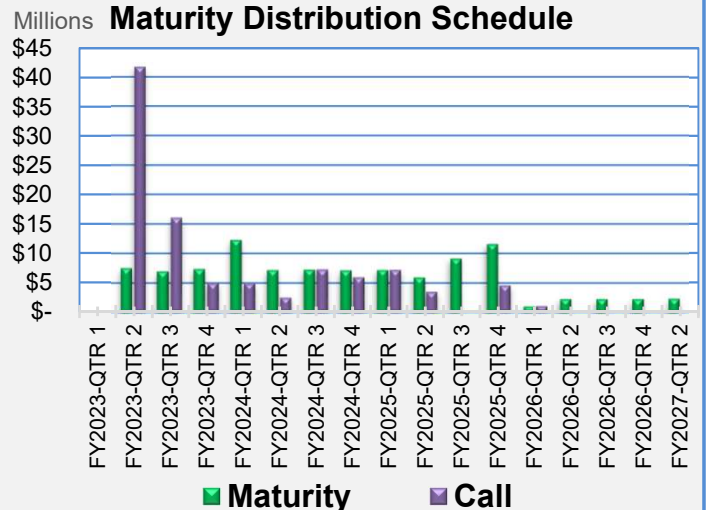
Non-Operating Investments Three Year Comparison as of Quarter End



Non-Operating Cert of Deposit Maturity Distribution Schedule



Non-Operating Fed Agency Bonds Maturity Distribution Schedule





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**NON-OPERATING
 Investment Details**

NON-OPERATING GROUP	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Ending Book Value	Beginning Market Value	Ending Market Value	Accrued Interest	Maturity Date
	(YTM)	09/30/2022			QTD	12/31/2022	09/30/2022	12/31/2022		
PFIA Investment Pools										
Texas RANGE DL	3.6067%	738,563	-	-	6,737	745,300	738,563	745,300	-	N/A
		738,563	-	-	6,737	745,300	738,563	745,300	-	
Cash Equivalent Investments										
American National Bank										
Custody Cash Holdings	3.3067%	66,399,464	2,890,748	(20,887,917)	447,604	48,849,899	66,399,464	48,849,899	156,669	N/A
Seacap Cash Holdings	3.2200%	1,339,765	1,541,106	(1,963,729)	9,479	926,621	1,339,765	926,621	2,862	N/A
Farmers Bank & Trust IntraFi Network Deposits (Formerly ICS)	3.7300%	17,339,525	-	-	155,989	17,495,514	17,339,525	17,495,514	-	N/A
		85,078,754	4,431,854	(22,851,646)	613,072	67,272,034	85,078,754	67,272,034	159,531	
Certificates of Deposit										
American National Bank										
CD #9684127 (ARPA)-MATURED	0.3100%	10,041,527		(10,046,730)	5,203	-	10,041,527	-	-	11/28/2022
CD #9684135 (ARPA)	0.3300%	10,044,212			8,266	10,052,478	10,044,212	10,052,478	-	02/28/2023
CD #9684143 (ARPA)	0.3600%	10,048,240			9,022	10,057,262	10,048,240	10,057,262	-	05/28/2023
CD #9687765	0.6500%	2,508,203			4,067	2,512,270	2,508,203	2,512,270	-	06/15/2023
CD #9687740	0.7500%	2,509,467			4,695	2,514,162	2,509,467	2,514,162	-	09/15/2023
CD #9687781	0.8500%	2,510,731			5,325	2,516,056	2,510,731	2,516,056	-	12/15/2023
CD #9687757	0.9500%	2,511,996			5,955	2,517,951	2,511,996	2,517,951	-	03/15/2024
CD #9690975	2.7500%	2,505,651			17,408	2,523,059	2,505,651	2,523,059	-	08/31/2024
CD #9691973	4.2700%	-	2,500,000	-	17,872	2,517,872	-	2,517,872	-	10/28/2024
CD #9693987	4.3500%	-	2,500,000	-	-	2,500,000	-	2,500,000	604	12/30/2024
		42,680,027	5,000,000	(10,046,730)	77,813	37,711,110	42,680,027	37,711,110	604	
East West Bank										
CD #172903503	3.3200%	2,507,059			21,067	2,528,126	2,507,059	2,528,126	-	08/31/2023
		2,507,059	-	-	21,067	2,528,126	2,507,059	2,528,126	-	
Farmer's Bank & Trust										
CD #7004481-MATURED	0.4500%	2,521,665		(2,522,598)	933	-	2,521,665	-	-	10/28/2022
CD #7004774-MATURED	0.3500%	2,513,121		(2,514,846)	1,725	-	2,513,121	-	-	11/30/2022
CD #7004775	0.3500%	2,513,121			2,194	2,515,315	2,513,121	2,515,315	59	01/03/2023
CD #7004776	0.3500%	2,513,121			2,194	2,515,315	2,513,121	2,515,315	-	01/31/2023
CD #7004777	0.4000%	2,515,001			2,509	2,517,510	2,515,001	2,517,510	-	02/28/2023
CD #7050243	1.0000%	2,510,497			6,264	2,516,761	2,510,497	2,516,761	-	06/29/2023
CD #7050244	1.0000%	2,510,497			6,264	2,516,761	2,510,497	2,516,761	-	07/29/2023
CD #7050245	1.1000%	2,511,549			6,894	2,518,443	2,511,549	2,518,443	-	09/29/2023
CD #7050246	1.2500%	2,513,127			7,840	2,520,967	2,513,127	2,520,967	-	10/29/2023
CD #7000004	3.0400%	2,506,164			18,792	2,524,956	2,506,164	2,524,956	-	11/30/2023
CD #7050249	1.3500%	2,514,179			8,472	2,522,651	2,514,179	2,522,651	-	12/29/2023
CD #7050250	1.5000%	2,515,759			9,420	2,525,179	2,515,759	2,525,179	-	01/29/2024
CD #7000005	3.0400%	2,506,164			18,792	2,524,956	2,506,164	2,524,956	-	02/29/2024
CD #7050251	1.6500%	2,517,339			10,370	2,527,709	2,517,339	2,527,709	-	03/29/2024
CD #7000006	2.9400%	2,505,959			18,162	2,524,121	2,505,959	2,524,121	-	04/30/2024
CD #7000007	2.9400%	2,505,959			18,162	2,524,121	2,505,959	2,524,121	-	05/31/2024
CD #7000008	2.8900%	2,505,856			17,848	2,523,704	2,505,856	2,523,704	-	06/30/2024
CD #7000009	2.8400%	2,505,753			17,533	2,523,286	2,505,753	2,523,286	-	07/31/2024
CD #7000012	4.0800%	-	2,500,000	-	16,507	2,516,507	-	2,516,507	-	09/30/2024
CD #7000018	4.3300%	-	2,500,000	-	-	2,500,000	-	2,500,000	590	11/30/2024
		45,204,831	5,000,000	(5,037,444)	190,875	45,358,262	45,204,831	45,358,262	649	
Prosperity Bank										
CD #434000040-MATURED	0.5000%	2,525,111		(2,527,290)	2,179	-	2,525,111	-	-	10/14/2022
CD #434000150	0.2000%	2,505,416			1,264	2,506,680	2,505,416	2,506,680	-	03/31/2023
CD #434000151	0.2000%	2,505,416			1,264	2,506,680	2,505,416	2,506,680	-	04/30/2023
		7,535,943	-	(2,527,290)	4,707	5,013,360	7,535,943	5,013,360	-	
Total Certificates of Deposit										
		97,927,860	10,000,000	(17,611,464)	294,462	90,610,858	97,927,860	90,610,858	1,253	



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NON-OPERATING
 Investment Details

NON-OPERATING GROUP	Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 09/30/2022	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 12/31/2022	Beginning Market Value 09/30/2022	Unrealized Gain / (Loss) Market Adj	Ending Market Value 12/31/2022	Accrued Interest	Maturity / Call Date	Callable
Federal/Agency Bonds																
American National Bank																
CUSIP #3133EME24-MATURED	Fed Farm Cr Bank	AA+	0.0950%	0.0950%	39,998		(40,005)	5	2	-	39,784	-	-	-	12/02/2022	Y
CUSIP #3130ASTV1	Fed Home Ln Bank	AA+	4.3480%	3.6752%	2,491,686		(22,188)	22,188	738	2,492,424	2,446,476	(46,342)	2,446,082	37,472	01/25/2023	Y
CUSIP #3130AKU61	Fed Home Ln Bank	AA+	0.3856%	0.3000%	2,500,000		(3,125)	3,125	-	2,500,000	2,208,560	(265,925)	2,234,075	5,347	01/27/2023	Y
CUSIP #3134GXLG7	Fed Home Ln Mtg Corp	Aaa	0.4070%	0.2000%	2,496,059		(1,250)	1,250	733	2,496,792	2,359,192	(124,753)	2,372,039	2,028	02/05/2023	Y
CUSIP #3135G05R0	Fannie Mae	AA+	0.2488%	0.3000%	2,500,756		(1,875)	1,875	(220)	2,500,536	2,416,071	(65,121)	2,435,415	2,938	02/10/2023	Y
CUSIP #3130ANGJ3	Fed Home Ln Bank	AA+	0.3599%	1.1150%	2,500,000		(3,750)	3,750	-	2,500,000	2,285,823	(193,517)	2,306,483	5,500	02/19/2023	Y
CUSIP #3130ANFM7	Fed Home Ln Bank	AA+	0.6001%	1.1300%	2,500,000		(3,750)	3,750	-	2,500,000	2,208,453	(265,785)	2,234,215	5,500	02/19/2023	Y
CUSIP #3130ASW96	Fed Home Ln Bank	AA+	4.1112%	4.0113%	2,499,373		(25,000)	25,000	65	2,499,438	2,477,788	(26,992)	2,472,446	33,611	02/25/2023	Y
CUSIP #3136G4S87	Fannie Mae	AA+	0.6500%	0.6500%	2,500,000		(4,063)	4,063	-	2,500,000	2,239,127	(240,456)	2,259,544	5,597	02/27/2023	Y
CUSIP #3130ASW47	Fed Home Ln Bank	AA+	3.6000%	3.6033%	2,500,000		(22,500)	22,500	-	2,500,000	2,484,341	(21,842)	2,478,158	30,250	02/28/2023	Y
CUSIP #3134GXDSO	Fed Home Ln Mtg Corp	Aaa	0.3200%	0.3200%	2,500,000		(2,000)	2,000	-	2,500,000	2,382,748	(104,009)	2,395,991	667	03/01/2023	Y
CUSIP #3130AMTB8	Fed Home Ln Bank	AA+	0.6665%	1.0190%	2,500,000		(4,688)	4,688	-	2,500,000	2,214,387	(261,201)	2,238,799	1,094	03/10/2023	Y
CUSIP #3134GXCB8	Fed Home Ln Mtg Corp	Aaa	0.2203%	0.2500%	2,500,362		(1,563)	1,563	(143)	2,500,219	2,438,765	(39,871)	2,460,348	729	03/11/2023	Y
CUSIP #3130ALKS2	Fed Home Ln Bank	AA+	0.4238%	0.3750%	2,498,969		(2,344)	2,344	177	2,499,146	2,359,146	(130,782)	2,368,364	2,760	03/15/2023	Y
CUSIP #3130APK20	Fed Home Ln Bank	AA+	1.3580%	0.9350%	1,292,747		(2,113)	2,113	912	1,293,659	1,203,967	(83,900)	1,209,759	1,502	03/27/2023	Y
CUSIP #3130ARDK4	Fed Home Ln Bank	AA+	2.5527%	2.5500%	2,500,000		(15,938)	15,938	-	2,500,000	2,296,320	(188,775)	2,311,225	16,292	03/29/2023	Y
CUSIP #3130ATQ75	Fed Home Ln Bank	NR	5.6000%	5.6000%	-	2,500,000	(24,889)	24,889	-	2,500,000	-	114	2,500,114	24,889	04/27/2023	Y
CUSIP #3134GXK29	Fed Home Ln Mtg Corp	Aaa	3.7260%	3.7436%	310,056		(2,906)	2,906	(5)	310,051	304,914	(5,566)	304,485	2,034	04/28/2023	Y
CUSIP #3130ARMB4	Fed Home Ln Bank	AA+	4.2544%	3.6939%	2,161,449		(12,319)	12,319	2,772	2,164,221	2,123,782	(39,153)	2,125,068	8,623	04/28/2023	Y
CUSIP #3130ASYQ6 #1	Fed Home Ln Bank	AA+	3.5052%	3.5014%	2,500,000		(21,875)	21,875	-	2,500,000	2,439,047	(57,555)	2,442,445	9,236	05/23/2023	Y
CUSIP #3130ASYQ6 #2	Fed Home Ln Bank	AA+	3.5052%	3.5014%	1,750,000		(15,313)	15,313	-	1,750,000	1,707,333	(40,288)	1,709,712	6,465	05/23/2023	Y
CUSIP #313383QR5	Fed Home Ln Bank	AA+	0.2208%	0.2208%	2,041,608		(16,250)	16,250	(15,100)	2,026,508	1,987,627	(37,248)	1,989,260	3,972	06/09/2023	N
CUSIP #3134GXSS8	Fed Home Ln Mtg Corp	Aaa	4.1035%	3.5150%	2,544,391		(20,816)	20,816	1,607	2,545,998	2,493,777	(63,457)	2,482,541	925	06/27/2023	Y
CUSIP #3135G05G4	Fannie Mae	AA+	0.2104%	0.2104%	2,500,765		(1,563)	1,563	(247)	2,500,518	2,428,191	(59,144)	2,441,374	2,969	07/10/2023	N
CUSIP #313383YJ4	Fed Home Ln Bank	AA+	3.2879%	3.2879%	2,501,944		(21,094)	21,094	(519)	2,501,425	2,477,568	(26,668)	2,474,757	26,484	09/08/2023	N
CUSIP #313384NA3	Fed Home Ln Bank-Disc Note	NR	4.6284%		-	2,500,000	(111,222)	-	22,980	2,411,758	-	1,305	2,413,063	-	10/16/2023	N
CUSIP #3134G42H0	Fed Home Ln Mtg Corp	Aaa	1.7010%		2,507,661		(12,500)	12,500		2,505,827	2,443,921	(57,978)	2,447,849	10,278	10/17/2023	N
CUSIP #3133ENUN8	Fed Farm Cr Bank	AA+	2.6950%		2,490,470		(15,250)	15,250	1,540	2,492,010	2,431,341	(62,526)	2,429,484	12,369	04/18/2024	N
CUSIP #3133X8L34	Fed Home Ln Bank	AA+	0.9413%		1,301,364		(16,095)	16,095	(13,070)	1,288,294	1,220,434	(74,590)	1,213,704	20,029	09/09/2024	N
CUSIP #3135G0W66	Fannie Mae	AA+	0.9391%		2,534,413		(10,156)	10,156	(4,220)	2,530,193	2,372,806	(154,021)	2,376,172	8,576	10/15/2024	N
CUSIP #3130A3GE8	Fed Home Ln Bank	AA+	1.0139%		2,593,807		(17,188)	17,188	(10,660)	2,583,147	2,417,655	(161,671)	2,421,476	3,438	12/13/2024	N
CUSIP #31422BRT9	Farmer Mac	NR	1.5342%		2,511,672		(10,938)	10,938	(1,293)	2,510,379	2,365,801	(139,381)	2,370,998	21,632	01/03/2025	N
CUSIP #3130ADRH7	Fed Home Ln Bank	AA+	3.2110%		1,116,154		(8,086)	8,086	902	1,117,056	1,089,060	(28,743)	1,088,313	9,613	03/14/2025	N
CUSIP #31422BU73	Farmer Mac	NR	0.4300%		5,000,000		(5,375)	5,375	-	5,000,000	4,473,863	(480,277)	4,519,723	6,331	09/15/2025	N
CUSIP #3133ENXQ8	Fed Farm Cr Bank	AA+	4.4340%		-	1,000,000	(53,407)	6,222	3,358	956,173	-	2,905	959,078	2,800	11/25/2025	N
					72,685,704	6,000,000	(553,394)	354,987	(11,525)	78,475,772	68,838,068	(3,543,213)	74,932,559	331,950		
Unites States Treasuries																
American National Bank																
CUSIP #91282CAX9-MATURED	US Treasury	NR	0.1338%		2,499,963		(2,500,512)	512	37	-	2,487,910	-	-	-	11/30/2022	N
CUSIP #91282CBD2	US Treasury	NR	0.1124%		2,500,078		(773)	773	(78)	2,500,000	2,479,633	-	2,500,000	1,563	01/03/2023	N
CUSIP #91282CBG5	US Treasury	NR	0.1475%		2,499,812		(781)	781	142	2,499,954	2,471,053	(7,489)	2,492,465	1,308	01/31/2023	N
CUSIP #912828Q29	US Treasury	NR	2.6440%		2,486,810		(9,478)	9,478	6,704	2,493,514	2,470,605	(11,081)	2,482,433	9,581	03/31/2023	N
CUSIP #912828R28	US Treasury	NR	0.1763%		2,520,899		(10,270)	10,270	(9,112)	2,511,787	2,465,528	(35,029)	2,476,758	6,958	04/30/2023	N
CUSIP #9128285Z9	US Treasury	NR	0.2949%		2,573,165		(15,625)	15,625	(13,822)	2,559,343	2,441,308	(117,938)	2,441,405	26,155	01/31/2024	N
CUSIP #912828XT2	US Treasury	NR	2.7096%		2,471,475		(12,592)	12,592	4,317	2,475,792	2,408,398	(66,222)	2,409,570	4,396	05/31/2024	N
CUSIP #9128286Z8	US Treasury	NR	2.7388%		2,458,334		(10,939)	10,939	6,008	2,464,342	2,394,140	(67,759)	2,396,583	21,996	06/30/2024	N
CUSIP #91282CCL3 #1	US Treasury	NR	2.7882%		2,396,091		(2,344)	2,344	14,639	2,410,730	2,334,863	(67,860)	2,342,870	4,331	07/15/2024	N
CUSIP #912828YE4	US Treasury	NR	2.8373%		2,427,041		(7,942)	7,942	9,589	2,436,630	2,363,575	(68,660)	2,367,970	10,618	08/31/2024	N
CUSIP #912828YV6	US Treasury	NR	0.9759%		2,527,894		(9,444)	9,444	(3,244)	2,524,650	2,359,278	(157,657)	2,366,993	3,297	11/30/2024	N
					27,361,562	-	(2,580,700)	80,700	15,180	24,876,742	26,676,291	(599,695)	24,277,047	90,203		
					100,047,266	6,000,000	(3,134,094)	435,687	3,655	103,352,514	95,514,359	(4,142,908)	99,209,606	422,153		



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NON-OPERATING
 Investment Details

NON-OPERATING GROUP	Security Name	Rating	Yield to Call	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Amortization/ Accretion	Ending Book Value	Beginning Market Value	Unrealized Gain / (Loss)	Ending Market Value	Accrued Interest	Maturity / Call Date	Callable
			(YTC)	(YTM)	09/30/2022			QTD		12/31/2022	09/30/2022	Market Adj	12/31/2022			
Municipal Bonds																
American National Bank																
CUSIP #235416700-MATURED	TX-Dallas Wtrwks & Swr Sys	AAA		2.0600%	735,000		(735,000)	-	-	-	735,000	-	-	-	10/01/2022	N
CUSIP #914713N32 #1-MATURED	NC-Univ at Chapel Hill	AAA		2.5680%	644,418		(647,148)	2,148	582	-	643,058	-	-	-	12/01/2022	N
CUSIP #914713N32 #2-MATURED	NC-Univ at Chapel Hill	AAA		1.8800%	25,005		(25,083)	83	(5)	-	24,952	-	-	-	12/01/2022	N
CUSIP #218054AK0	FL-Coral Springs Spl Oblig	AAA	1.5200%	1.5200%	255,928		(1,344)	1,344	(378)	255,550	227,938	(26,880)	228,670	1,792	01/05/2023	Y
CUSIP #796237U29	TX-San Antonio	AAA		2.4100%	1,001,445		(7,168)	7,168	(1,084)	1,000,361	995,710	(1,641)	998,720	11,946	02/01/2023	N
CUSIP #73723RSP9	VA-Portsmouth	AA		1.7540%	502,150		(3,861)	3,861	(1,612)	500,538	498,965	(1,098)	499,440	6,435	02/01/2023	N
CUSIP #1845403S9 #1	TX-Clear Creek ISD	AAA		2.8580%	475,970		(4,097)	4,097	(652)	475,318	473,692	(983)	474,335	6,191	02/15/2023	N
CUSIP #597851T38	TX-Midlothian ISD	AAA	2.6500%	3.0780%	204,858		(2,500)	2,500	(885)	203,973	200,748	(3,931)	200,042	3,778	02/15/2023	Y
CUSIP #1845403S9 #2	TX-Clear Creek ISD	AAA		2.1500%	200,926		(1,725)	1,725	(622)	200,304	199,964	(584)	199,720	2,607	02/15/2023	N
CUSIP #604115AW5	MN-Pub Facs Auth St	AAA		2.2500%	191,701		(2,138)	2,138	(1,020)	190,681	190,338	(706)	189,975	2,850	03/01/2023	N
CUSIP #586145F58	TN-Memphis	AA		3.1500%	249,480		(1,686)	1,686	260	249,740	248,168	(742)	248,998	1,686	04/01/2023	N
CUSIP #7700773U7	VA-Roanoke	AA+		3.0000%	201,150		(1,500)	1,500	(575)	200,575	198,934	(1,297)	199,278	1,500	04/01/2023	N
CUSIP #751091QR3	NC-Raleigh GO Housing	AAA		2.0000%	503,189		(3,750)	3,750	(1,196)	501,993	495,240	(5,978)	496,015	1,250	06/01/2023	N
CUSIP #401784WZ2	NC-Guilford Cnty BAB	AAA		2.7200%	203,233		(2,396)	2,396	(970)	202,263	200,824	(1,835)	200,428	3,993	08/01/2023	N
CUSIP #537071VV1	TX-Little Cypress Mauriceville	AAA		0.3000%	238,974		(2,875)	2,875	(2,692)	236,282	231,674	(5,781)	230,501	4,792	08/01/2023	N
CUSIP #052403GY2	TX-Austin Cmnty College	AA+		2.5574%	790,412		(9,688)	9,688	(4,623)	785,789	776,690	(9,099)	776,590	16,146	08/01/2023	N
CUSIP #052397GX8	TX-Austin ISD	AAA		1.8310%	502,273		(2,935)	2,935	(620)	501,653	492,295	(8,708)	492,945	3,913	09/01/2023	N
CUSIP #1610692P3	VA-Charlottesville	Aaa		0.2500%	231,641		(575)	575	(429)	231,212	222,997	(6,960)	224,252	677	09/15/2023	N
CUSIP #7342606U1	TX-Port Houston Auth	Aaa		0.2650%	1,019,769		(5,625)	5,625	(4,942)	1,014,827	982,620	(30,547)	984,280	5,625	10/01/2023	N
CUSIP #160429YA8	SC-Charleston Wtrwks & Swr	AAA		3.5101%	96,636		(181)	181	673	97,309	95,982	(685)	96,624	361	01/01/2024	N
CUSIP #549188S50	TX-Lubbock	AA+		1.8230%	1,000,000		(4,558)	4,558	-	1,000,000	967,910	(30,540)	969,460	6,887	02/15/2024	N
CUSIP #492062HK3	TX-Kerens ISD	AAA		0.6200%	148,338		(1,750)	1,750	(1,519)	146,819	141,428	(6,249)	140,570	2,644	02/15/2024	N
CUSIP #486063G53	TX-Katy ISD	AA		3.3853%	213,899		(1,613)	1,613	200	214,099	211,474	(2,904)	211,195	2,437	02/15/2024	N
CUSIP #785700DS1	TX-Sabine ISD	Aa1		3.2400%	333,036		(543)	543	2,179	335,215	328,188	(5,450)	329,765	821	02/15/2024	N
CUSIP #88213AKB0	TX-A & M Univ Revs	AAA		2.2000%	1,005,332		(6,373)	6,373	(821)	1,004,511	971,290	(31,151)	973,360	3,257	05/15/2024	N
CUSIP #88213AEK7	TX-A & M Univ Revs	AAA		1.6400%	253,611		(1,604)	1,604	(557)	253,054	242,890	(9,659)	243,395	820	05/15/2024	N
CUSIP #238388TP7	IA-Davenport Go Taxable	AA		0.4500%	224,064		(1,613)	1,613	(1,359)	222,705	210,143	(12,463)	210,242	538	06/01/2024	N
CUSIP #234554KL6	IA-Dallas Center Grimes	Aa2		0.5000%	1,008,258		(2,500)	2,500	(1,238)	1,007,020	945,790	(56,100)	950,920	833	06/01/2024	N
CUSIP #586145WG5	TN-Memphis	AA		2.2500%	366,183		(4,424)	4,424	(2,312)	363,871	352,678	(10,766)	353,105	8,848	07/01/2024	N
CUSIP #798781XW5	TX-San Marcos Cons ISD	AAA		1.8000%	519,209		(5,000)	5,000	(2,620)	516,589	496,095	(21,009)	495,580	8,333	08/01/2024	N
CUSIP #537071VW9	TX-Little Cypress Mauriceville	AAA		0.5000%	265,037		(3,063)	3,063	(2,732)	262,305	247,634	(16,048)	246,257	5,104	08/01/2024	N
CUSIP #7170874B3	TX-Pflugerville ISD	Aa1		3.2400%	354,685		(3,500)	3,500	(639)	354,046	348,198	(6,580)	347,466	5,833	08/01/2024	N
CUSIP #447819EA7	TX-Hurst Euleess Bedford ISD	AAA		2.0280%	254,837		(1,878)	1,878	(646)	254,191	244,073	(10,371)	243,820	2,838	08/15/2024	N
CUSIP #84055QGB0	TX-South Texas Comm College	AA		3.5101%	970,140		(11,813)	11,813	(3,357)	966,783	957,162	(15,130)	951,653	17,850	08/15/2024	N
CUSIP #1610692Q1	VA-Charlottesville	AAA		0.4000%	227,616		(563)	563	(335)	227,281	209,720	(16,094)	211,187	663	09/15/2024	N
CUSIP #4140185L1	TX-Harris County	Aaa		0.5000%	474,116		(3,612)	3,612	(3,015)	471,101	439,619	(31,064)	440,037	3,612	10/01/2024	N
CUSIP #094808CE0	MN-Bloomington Port Auth	AAA		0.6000%	364,350		(2,269)	2,269	(1,752)	347,598	317,807	(26,366)	318,232	3,781	02/01/2025	N
CUSIP #751100MG0	NC-Raleigh Comb Revenue	AAA		1.3850%	661,495		(3,486)	3,486	(1,189)	660,306	613,795	(43,664)	616,642	4,648	03/01/2025	N
CUSIP #717096AW1	TX-Pflugerville ISD	AAA		0.8560%	164,484		(1,875)	1,875	(1,526)	162,958	151,632	(11,575)	151,383	2,833	05/15/2025	N
CUSIP #88213AHM0	TX-A & M Univ Revs	Aaa		0.7270%	1,059,445		(7,578)	7,578	(5,668)	1,053,777	964,080	(90,187)	963,590	3,873	05/15/2025	N
CUSIP #88213ARN7	TX-A&M Univ Revs	AAA		3.1150%	61,413		(145)	145	342	61,755	59,272	(2,199)	59,556	74	05/15/2025	N
CUSIP #586145WH3	TN-Memphis	Aa2		1.5500%	832,407		(9,855)	9,855	(7,492)	824,915	759,893	(62,412)	762,503	19,710	07/01/2025	N
CUSIP #798781XX3	TX-San Marcos Cons ISD	Aa2		0.7858%	530,286		(3,704)	3,704	(2,672)	527,614	478,220	(47,704)	479,910	6,173	08/01/2025	N
CUSIP #537071VX7	TX-Little Cypress Mauriceville	AAA		0.8000%	290,389		(3,250)	3,250	(2,681)	287,708	262,748	(25,883)	261,825	5,417	08/01/2025	N
CUSIP #73723RUG	VA-Portsmouth	AA		4.9500%	-	500,000	(26,915)	2,250	1,354	476,689	-	2,636	479,325	6,250	08/01/2025	N
CUSIP #815853TA4	TX-Seguin ISD	Aaa		0.6300%	1,095,191		(10,000)	10,000	(8,285)	1,086,906	985,290	(102,926)	983,980	15,111	08/15/2025	N
CUSIP #1610692R9	VA-Charlottesville	AAA		0.5500%	227,948		(563)	563	(249)	227,699	202,064	(24,411)	203,288	663	09/15/2025	N
CUSIP #357415SL3	NE-Fremont Combined Util	AA-		1.0000%	499,778		(2,425)	2,425	(1,183)	498,595	448,043	(46,871)	451,724	1,239	11/15/2025	N
CUSIP #269479JU6	CO-Eagle Cnty School Dist	Aa1		5.0040%	-	450,000	(53,642)	515	2,507	399,380	-	3,631	403,011	297	12/01/2025	N
CUSIP #364496P06	TX-Galveston ISD	Aa2		0.9707%	565,512		(6,250)	6,250	(4,913)	560,599	507,150	(55,189)	505,410	10,417	02/01/2026	N
CUSIP #876162HX9	TX-Tarlington ISD	AAA		0.6900%	360,000		(621)	621	-	360,000	316,274	(41,548)	318,452	938	02/15/2026	N
CUSIP #0418265P9	TX-Arlington ISD	AAA		1.0000%	141,420		(1,563)	1,563	(1,217)	140,203	126,806	(13,840)	126,363	2,361	02/15/2026	N
CUSIP #006644S66	TX-Addison Taxable	AAA		0.8200%	352,078		(875)	875	(154)	351,924	312,148	(38,009)	313,915	1,322	02/15/2026	N



Collin County, Texas
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**NON-OPERATING
 Investment Details**

NON-OPERATING GROUP	Security Name	Rating	Yield to Call	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Amortization/ Accretion	Ending Book Value	Beginning Market Value	Unrealized Gain / (Loss)	Ending Market Value	Accrued Interest	Maturity / Call Date	Callable
			(YTC)	(YTM)	09/30/2022			QTD	12/31/2022	09/30/2022	Market Adj	12/31/2022				
CUSIP #492062HM9	TX-Kerens ISD	AAA		1.0900%	287,734		(3,188)	3,188	(2,427)	285,307	257,889	(28,264)	257,043	4,817	02/15/2026	N
CUSIP #564386RV4	TX-Mansfield ISD	Aaa		2.1800%	98,158		(1,125)	1,125	(605)	97,553	91,301	(6,728)	90,825	1,700	02/15/2026	N
CUSIP #770078CS0	VA-Roanoke	AA+		0.9000%	1,055,663		(7,388)	7,388	(5,047)	1,050,616	935,307	(115,506)	935,110	7,388	04/01/2026	N
CUSIP #88213ARP2	TX-A&M Univ Revs	AAA	4.9500%	4.9500%	-	400,000	(50,605)	625	2,128	352,148	-	2,772	354,920	532	05/15/2026	Y
CUSIP #127145LG3	UT-Cache Cnty Sch Dist	Aaa		0.8500%	1,074,383		(7,500)	7,500	(5,019)	1,069,364	942,770	(126,344)	943,020	1,333	06/15/2026	N
CUSIP #0882812M1	TX-Bexar Cnty Taxable	AAA		1.3250%	500,000		(1,656)	1,656	-	500,000	443,210	(53,075)	446,925	294	06/15/2026	N
CUSIP #534239FX1	NE-Lincoln Taxable Ltd	AAA		1.4600%	184,840		(1,313)	1,313	(649)	184,191	165,760	(18,275)	165,916	2,421	07/15/2026	N
CUSIP #537071VY5	TX-Little Cypress Mauriceville	AAA		1.0000%	321,775		(3,500)	3,500	(2,724)	319,051	283,514	(36,609)	282,442	5,833	08/01/2026	N
CUSIP #052403JE3	TX-Austin Cmnty College	AA+		1.0120%	918,987		(10,000)	10,000	(7,760)	911,227	810,040	(104,251)	806,976	16,667	08/01/2026	N
CUSIP #590760ST2	TX-Mesquite ISD	AAA		0.9370%	175,000		(410)	410	-	175,000	152,899	(21,292)	153,708	619	08/15/2026	N
CUSIP #967120J56	TX-Wichita Falls	AA		1.1090%	85,000		(236)	236	-	85,000	74,330	(10,347)	74,653	314	09/01/2026	N
CUSIP #052397XL5	TX-Austin Taxable Pub	AAA		0.9000%	918,234		(6,375)	6,375	(4,355)	913,879	805,486	(109,107)	804,772	8,500	09/01/2026	N
CUSIP #876448DY4	TX-Tarrant Regl Wtr Dist	AAA		1.4100%	429,029		(825)	825	700	429,729	379,531	(47,065)	382,664	1,100	09/01/2026	N
CUSIP #23542JQQ1	TX-Dallas Wtrwks & Swr Sys	AAA		1.0000%	253,374		(842)	842	(211)	253,163	220,890	(30,985)	222,178	842	10/01/2026	N
CUSIP #7342606X5	TX-Port Houston Auth	AA+	5.1500%	5.1500%	-	250,000	(26,524)	1,016	1,172	225,664	-	3,701	229,365	1,406	10/01/2026	Y
CUSIP #759136VD3	CO-Regl Transprtn Dis	AA+		3.1001%	252,127		(619)	619	1,400	253,527	239,157	(14,417)	239,110	413	11/01/2026	N
CUSIP #914713N73	NC-Univ at Chapel Hill	AAA		3.4302%	231,720		(1,517)	1,517	497	232,217	217,186	(9,939)	222,278	506	12/01/2026	N
CUSIP #44236PLR7	TX-Houston Cmnty College	AA+		3.1301%	258,064		(3,000)	3,000	(1,033)	257,031	244,078	(18,267)	238,764	4,533	02/15/2027	N
CUSIP #487694UB5	TX-Keller ISD	AAA		3.8937%	219,199		(2,625)	2,625	(526)	218,673	213,734	(5,951)	212,722	3,967	02/15/2027	N
CUSIP #349461BW2	TX-Forth Worth ISD	AAA		3.5262%	254,143		(3,000)	3,000	(808)	253,335	244,745	(9,776)	243,559	4,533	02/15/2027	N
CUSIP #232769JX8	TX-Cypress Fairbanks ISD	AAA		3.3060%	309,767		(3,625)	3,625	(1,130)	308,637	296,078	(14,446)	294,191	5,478	02/15/2027	N
CUSIP #9698878H4	TX-Williamson Cnty	AAA		4.6730%	-	565,000	(81,392)	637	2,325	486,570	-	(8,360)	478,210	1,968	02/15/2027	N
CUSIP #876443RG9	TX-Tarrant Regl Wtr Dist	AAA		3.2502%	392,260		(1,971)	1,971	1,287	393,547	370,475	(21,865)	371,682	2,628	03/01/2027	N
					31,300,172	2,165,000	(1,869,934)	230,899	(97,124)	31,729,013	29,347,635	(1,819,946)	29,909,067	309,759		
	TOTAL NON-OPERATING INVESTMENTS				315,092,615	22,596,854	(45,467,138)	1,580,857	(93,469)	293,709,719	308,607,171	(5,962,854)	287,746,865	892,696		



Collin County, Texas
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NON-OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 12/31/2022	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	208,459,644	1,105,615	72.4455%
0499	Permanent Improvements	9,004,366	38,604	3.1293%
		217,464,010	1,144,219	75.5748%
<u>Special Revenue Funds</u>				
1010	Road and Bridge	48,099,683	206,218	16.7160%
		48,099,683	206,218	16.7160%
<u>Grant Funds</u>				
2132	ARPA	20,497,576	130,953 ***	7.1235%
		20,497,576	130,953	7.1235%
<u>Debt Service Funds</u>				
3001	Debt Service Fund	1,685,596	7,227	0.5858%
		1,685,596	7,227	0.5858%
	SubTotal Non-Operating Investments	287,746,865	1,488,617	100.0000%
<u>Market Adjustment *</u>				
	Federal Agency Bonds	(4,142,908)		
	Municipal Bonds	(1,819,946)		
		(5,962,854)		
<i>Market Adjustments are calculated using Market Values as shown on ANB Statements</i>				
Total Book Value as of 12/31/2022		293,709,719		
<u>Fiduciary-Agency-Custodial Funds</u>				
7031	County Clerk - Trust	2,467,415		
7036	District Clerk - Trust	2,149,672		
7080	Tax Assessor/Collector	4,542,072		
		9,159,159		
	Total Consolidated Book Value (Excluding Market Adjustment)	302,868,878		

Notes

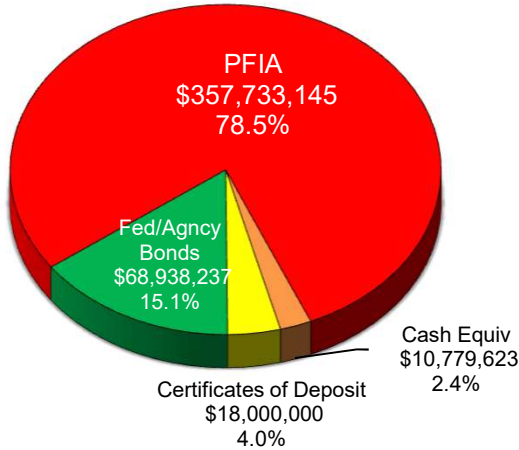
*** Interest is re-allocated to deferred revenue



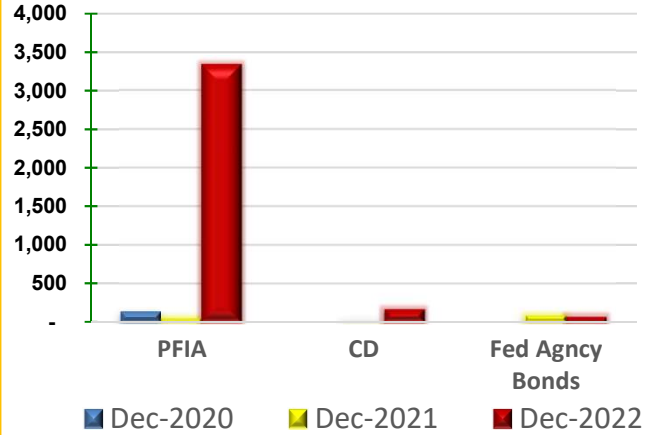
Collin County, Texas
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CAPITAL PROJECTS GROUP

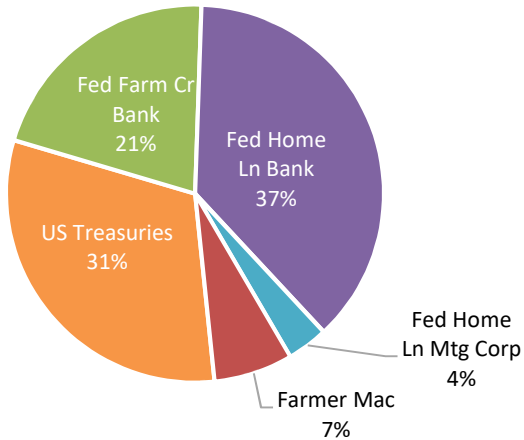
Capital Projects Investments by SecurityType



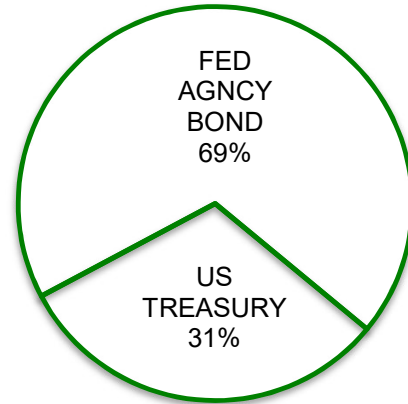
Capital Projects YTD Interest Earnings



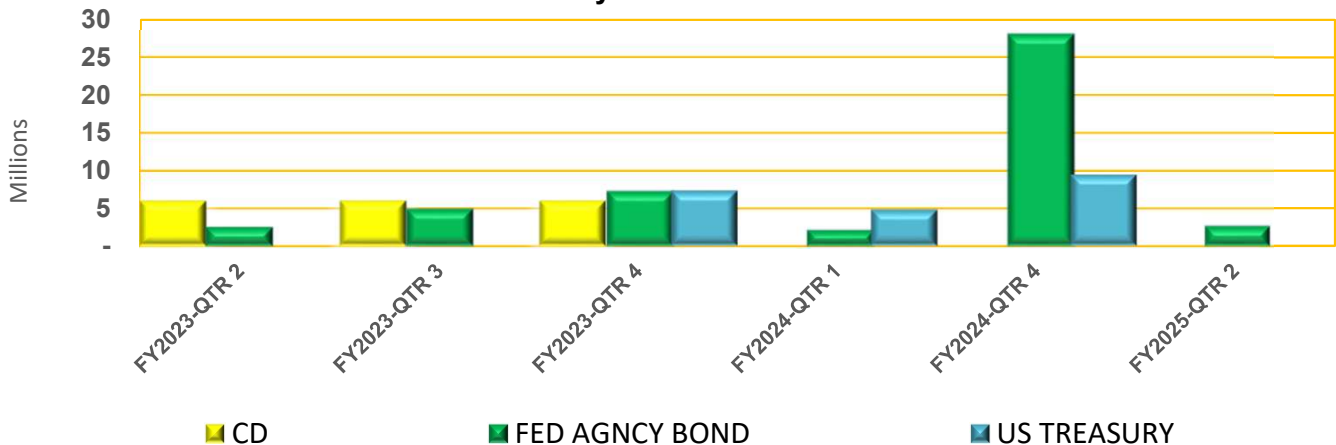
Federal Agency Bonds Breakdown by Issuer



Federal Agency Bonds Breakdown by Type



Capital Projects Certificates of Deposit, Federal Agencies & US Treasuries Maturity Distribution Schedule





Collin County, Texas
 QUARTERLY INVESTMENT REPORT
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CAPITAL PROJECTS
Investment Details

CAPITAL PROJECTS GROUP		Security Name	Rating	Yield to Call	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Amortization/ Accretion	Ending Book Value	Beginning Market Value	Unrealized Gain / (Loss)	Ending Market Value	Accrued Interest	Maturity / Call Date	Callable
				(YTC)	(YTM)	09/30/2022			QTD		12/31/2022	09/30/2022	Market Adj	12/31/2022			
PFIA Investment Pools																	
					3.5082%	3,514,954	-	-	31,162	-	3,546,116	3,514,954	-	3,546,116	-	N/A	N/A
					3.4600%	1,007,085	-	-	8,806	-	1,015,891	1,007,085	-	1,015,891	-	N/A	N/A
					3.9624%	154,976,139	-	(7,058,000)	1,456,373	-	149,374,512	154,976,139	-	149,374,512	-	N/A	N/A
					3.7931%	118,116,099	-	-	1,132,369	-	119,248,468	118,116,099	-	119,248,468	-	N/A	N/A
					3.6067%	11,881	19,673,248	-	149,936	-	19,835,065	11,881	-	19,835,065	-	N/A	N/A
					3.4533%	64,153,532	-	-	559,561	-	64,713,093	64,153,532	-	64,713,093	-	N/A	N/A
						341,779,690	19,673,248	(7,058,000)	3,338,207	-	357,733,145	341,779,690	-	357,733,145	-		
Cash Equivalent Investments																	
		American National Bank															
		Custody Cash Holdings			3.3067%	8,170,223	2,561,003	(26,347)	74,744	-	10,779,623	8,170,223	-	10,779,623	32,347	N/A	N/A
						8,170,223	2,561,003	(26,347)	74,744	-	10,779,623	8,170,223	-	10,779,623	32,347		
Certificates of Deposit																	
Fixed TERM Investments																	
		Texas RANGE FX															
		FX1247010729221-MATURED			2.7700%	2,000,000		(2,004,098)	4,098	-	-	2,000,000	-	-	-	10/28/2022	N/A
		FX1247010729222-MATURED			2.7700%	6,000,000		(6,012,294)	12,294	-	-	6,000,000	-	-	-	10/28/2022	N/A
		FX1247010729223			3.3200%	6,000,000		(50,209)	50,209	-	6,000,000	6,000,000	-	6,000,000	85,138	01/31/2023	N/A
		FX1247010729224			3.5700%	6,000,000		(53,990)	53,990	-	6,000,000	6,000,000	-	6,000,000	91,549	04/24/2023	N/A
		FX1247010729225			3.7200%	6,000,000		(56,259)	56,259	-	6,000,000	6,000,000	-	6,000,000	95,395	07/17/2023	N/A
						26,000,000	-	(8,176,850)	176,850	-	18,000,000	26,000,000	-	18,000,000	272,082		
Federal/Agency Bonds																	
		American National Bank															
		CUSIP #313381BR5-MATURED	Fed Home Ln Bank	AA+	0.0900%	2,508,423		(2,508,854)	8,854	(8,423)	-	2,491,921	-	-	-	12/09/2022	N
		CUSIP #3133EMX98	Fed Farm Cr Bank	AA+	0.1349%	2,499,623		(563)	563	280	2,499,903	2,467,852	(10,544)	2,489,359	931	01/05/2023	Y
		CUSIP #3133EMJ94 #1	Fed Farm Cr Bank	AA+	0.1860%	2,499,380		(1,000)	1,000	163	2,499,543	2,399,585	(82,385)	2,417,158	1,178	01/05/2023	Y
		CUSIP #3133EMJ94 #2	Fed Farm Cr Bank	AA+	0.1851%	2,499,401		(1,000)	1,000	157	2,499,558	2,399,585	(82,400)	2,417,158	1,178	01/05/2023	Y
		CUSIP #3130ANFB1	Fed Home Ln Bank	AA+	0.2700%	2,150,000		(1,451)	1,451	-	2,150,000	2,050,197	(86,649)	2,063,351	839	01/05/2023	Y
		CUSIP #3130ANK25	Fed Home Ln Bank	AA+	0.4100%	5,000,000		(5,125)	5,125	-	5,000,000	4,624,024	(351,859)	4,648,141	7,118	02/26/2023	Y
		CUSIP #3130ANK66	Fed Home Ln Bank	AA+	0.2999%	2,850,000		(2,850)	2,850	-	2,850,000	2,605,024	(226,285)	2,623,715	1,108	02/26/2023	Y
		CUSIP #3130ANKQ2	Fed Home Ln Bank	AA+	0.4300%	10,000,000		(10,750)	10,750	-	10,000,000	9,251,657	(700,580)	9,299,420	14,931	02/26/2023	Y
		CUSIP #3133EMX64	Fed Farm Cr Bank	AA+	0.1300%	2,500,572		(1,063)	1,063	(249)	2,500,323	2,446,448	(32,695)	2,467,628	744	04/28/2023	N
		CUSIP #3133834G3	Fed Home Ln Bank	AA+	0.1500%	2,533,955		(13,281)	13,281	(12,322)	2,521,633	2,463,611	(49,487)	2,472,146	3,247	06/09/2023	N
		CUSIP #3137EAEW5	Fed Home Ln Mtg Corp	AA+	0.1580%	2,502,145		(1,563)	1,563	(573)	2,501,572	2,405,940	(76,795)	2,424,777	1,962	09/08/2023	N
		CUSIP #3133EMV25	Fed Farm Cr Bank	AA+	0.3240%	5,011,346		(5,625)	5,625	(1,566)	5,009,780	4,669,359	(333,298)	4,676,482	9,875	07/23/2024	N
		CUSIP #3130AGWK7	Fed Home Ln Bank	AA+	0.2670%	5,114,877		(18,750)	18,750	(15,340)	5,099,537	4,760,155	(347,789)	4,751,748	28,333	08/15/2024	N
		CUSIP #313422XLF7	Farmer Mac	NR	0.3700%	5,000,000		(4,625)	4,625	-	5,000,000	4,627,907	(348,202)	4,651,798	6,732	08/20/2024	N
						52,669,722	-	(2,576,500)	76,500	(37,873)	50,131,849	49,663,265	(2,728,968)	47,402,881	78,176		
Unites States Treasuries																	
		CUSIP #91282CCN9	US Treasury	NR	0.1663%	2,499,144		(781)	781	260	2,499,404	2,417,480	(65,224)	2,434,180	1,308	07/31/2023	N
		CUSIP #9128284X5	US Treasury	NR	0.1689%	2,558,901		(17,472)	17,472	(16,225)	2,542,676	2,467,285	(74,413)	2,468,263	23,360	08/31/2023	N
		CUSIP #91282CAK7	US Treasury	NR	0.1731%	2,498,852		(794)	794	303	2,499,155	2,404,785	(77,572)	2,421,583	932	09/15/2023	N
		CUSIP # 91282CBA8	US Treasury	NR	0.2046%	4,995,220		(1,573)	1,573	1,000	4,996,220	4,758,790	(206,570)	4,789,650	292	12/15/2023	N
		CUSIP # 91282CCL3 #2	US Treasury	NR	0.3110%	5,005,689		(4,688)	4,688	(801)	5,004,888	4,669,725	(319,148)	4,685,740	8,662	07/15/2024	N
		CUSIP # 912828YE4	US Treasury	NR	0.3257%	5,088,021		(15,884)	15,884	(11,568)	5,076,453	4,727,150	(340,513)	4,735,940	21,236	08/31/2024	N
						22,645,827	-	(41,192)	41,192	(27,031)	22,618,796	21,445,215	(1,083,440)	21,535,356	55,790		
		Total Federal/Agency Bonds & US Treasuries				75,315,549	-	(2,617,692)	117,692	(64,904)	72,750,645	71,108,480	(3,812,408)	68,938,237	133,966		
		TOTAL CAPITAL PROJECTS INVESTMENTS				451,265,462	22,234,251	(17,878,889)	3,707,493	(64,904)	459,263,413	447,058,393	(3,812,408)	455,451,005	438,395		



Collin County, Texas
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CAPITAL PROJECTS

Fund Number (MUNIS)	Fund Name	Book Value 12/31/2022	Interest Earned YTD	% of Total Invested
<u>Capital Project Funds</u>				
<u>Permanent Improvement Bonds</u>				
4002	Ltd Tax Perm Imp 2000	3,360	25	0.0007%
4003	Lmtd Tax P/I Series '01	84,273	635	0.0185%
4004	Ltd Tax Perm Imp 2002	570,545	4,374	0.1253%
4005	Ltd Tax Perm Imp 2004	11,224	85	0.0025%
4006	Lmtd Tax Perm Imp 2005	19,093	144	0.0042%
4007	Lmtd Tax Perm Imp Bds '06	15,591	117	0.0034%
4008	Ltd Tax Perm Imp 2007	1,780	13	0.0004%
4009	Ltd TX PI 2008 07Proj	18,701	141	0.0041%
4010	LTD TAX PI 2008 03PROJ	4,184	32	0.0009%
4011	Ltd Tax PI Bds 2009	610,606	4,598	0.1341%
4012	Ltd TX PI BAB Bds 2009B	471,500	3,550	0.1035%
4013	Ltd Tax PI Bds 2011	27,398	206	0.0060%
4014	Ltd Tax Perm Imp 2012	112,328	846	0.0247%
4015	Ltd Tax Perm Imp 2013	199,876	1,505	0.0439%
4016	Ltd Tax P/I 2014	499,543	3,762	0.1097%
4017	Ltd Tax P/I 2015	419,100	3,182	0.0920%
4018	Ltd Tax P/I 2016	190,917	1,438	0.0419%
4019	LT 2019A	154,054	1,160	0.0338%
4020	LT 2019B	32,518,602	251,599	7.1399%
4021	LT 2020A	101,301,247	764,211	22.2420%
4022	LT 2020B	26,829,592	202,803	5.8908%
4023	LT 2020C	125,156	2,742	0.0275%
4024	LT 2021A	50,548,967	411,623	11.0987%
4025	LT 2021B	44,378,041	378,629	9.7438%
4026	LT 2021C	1,596,158	13,915	0.3505%
4027	LT 2022A	60,663,513	456,799	13.3194%
4028	LT 2022B	24,265,405	314,036	5.3278%
4029	LT 2022C	2,022,117	5,513	0.4440%
		347,662,871	2,827,683	76.3340%
<u>Road Bonds</u>				
4201	Unlmted Tax Rd Bonds 2004	478,887	3,609	0.1051%
4202	Unlmted Tax Road Bond 2005	44,338	379	0.0097%
4203	Unlmted Tax Road Bds '06	1,439	11	0.0003%
4204	Unltd Tax Rd Bds 2007	1,289,521	9,713	0.2831%
4205	Unltd Tx Rd Bds 08 03Proj	302,591	2,279	0.0664%
4206	Unltd Rd Bds 2008 07Proj	622,260	4,793	0.1366%
4207	Unltd Tax Road Bds 2009	138,174	1,040	0.0303%
4208	UNLTD TX RD BAB 2009B	2,755	21	0.0006%
4209	Unltd Tax Rd Bds 2011	1,334,145	10,052	0.2929%
4210	UNLTD TAX ROAD BD 2012	2,899,897	21,841	0.6367%
4211	Unlmted Tax Road Bond 2013	2,762,741	20,880	0.6066%
4212	Unltd Tax Road Bd 2014	12,215,839	91,986	2.6821%
4213	Unltd Tax Road Bd 2015	26,213,894	198,371	5.7556%
4214	UnLtd Tax Road Bd 2016	8,299,042	62,492	1.8222%
4215	UT 2019A	38,380,703	290,361	8.4270%
4216	UT 2019B	1,661,378	12,898	0.3648%
4281	Unlimited Road Bond 99	1,683,954	12,683	0.3697%
4282	Unlimited Road Bond 99A	13,966	108	0.0031%
4283	Unlimited Road Bond 00/01	243,920	1,840	0.0536%
4284	Unlimited Road Bond 95/97	155,239	1,169	0.0341%
		98,744,683	746,526	21.6805%



Collin County, Texas
QUARTERLY INVESTMENT REPORT
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CAPITAL PROJECTS

Fund Number (MUNIS)	Fund Name	Book Value 12/31/2022	Interest Earned YTD	% of Total Invested
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Tax Notes

4401	Tax Notes 2006	1,784,083	13,553	0.3917%
4402	Capital Improvement TN 01	568,352	4,260	0.1248%
4403	Capital Imp T/N 01A	194,611	1,465	0.0427%
4404	Tax Notes Series 2002	1,191,442	8,972	0.2616%
4405	Tax Notes Series 2004	2,198,538	16,711	0.4827%
4406	Tax Notes 2018	3,106,425	23,415	0.6821%
		9,043,451	68,376	1.9856%

SubTotal Capital Projects Investments	455,451,005	3,642,585	100.0000%
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Market Adjustment *

Federal Agency Bonds	(3,812,408)
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Market Adjustments are calculated using Market Values as shown on ANB Statements

Total Book Value as of 12/31/22	459,263,413	3,642,585
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