



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: July 8, 2024
Re: Investment Report – 1st Quarter (FY 2024)

On December 31, 2023, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$1,390,630,212. 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 70 days, and weighted yield to maturity (YTM) was 4.967%, which compares to 135 WAM and 3.022% YTM for prior year 1st quarter.

During the FY2024 1st quarter, our overnight pools and cash equivalent investments experienced a seasonal increase from the prior quarter by \$130,794,892 due primarily to the timing of property tax receipts.

Certificates of Deposit (and Fixed TERM Investments) experienced a decrease of \$15,028,114. Certificates of Deposit and Fixed TERM activity consisted of six (6) maturities, and zero purchases.

Bonds experienced a decrease of \$16,375,581. Bond investment activity during the quarter consisted of one (1) bond called, seven (7) bonds matured, and three (3) bonds purchased.

The total interest earned for all investments during this quarter totaled \$15,740,212.

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, 2023

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
	12/31/2022	9/30/2023	12/31/2023	12/31/2022	9/30/2023	12/31/2023	12/31/2022	9/30/2023	12/31/2023	12/31/2022	9/30/2023	12/31/2023
Cash in Bank	27,037,223	66,664,111	30,900,569							27,037,223	66,664,111	30,900,569
PFIA Investment Pools	299,593,436	322,296,975	423,174,958	745,300	773,307	783,814	357,733,145	521,198,941	526,392,739	658,071,881	844,269,223	950,351,511
Cash Equivalent Investments	50,731,560	42,190,688	45,338,746	67,272,034	46,809,574	59,989,020	10,779,623	93,364,995	101,750,095	128,783,217	182,365,257	207,077,861
Certificates of Deposit	25,000,000	-	-	90,610,858	48,748,897	33,720,783	18,000,000	-	-	133,610,858	48,748,897	33,720,783
Federal/Agency Bonds				99,209,606	106,314,622	95,883,188	68,938,237	48,113,966	41,674,511	168,147,843	154,428,588	137,557,699
Municipal Bonds				29,909,067	30,526,481	31,021,789				29,909,067	30,526,481	31,021,789
TOTALS	402,362,219	431,151,774	499,414,273	287,746,865	233,172,881	221,398,594	455,451,005	662,677,902	669,817,345	1,145,560,089	1,327,002,557	1,390,630,212

Annualized Yield	3.343%	5.343%	5.454%	1.953%	3.043%	3.263%	3.151%	4.888%	5.126%	2.860%	4.690%	4.892%
Weighted Yield To Call	3.505%	5.331%	5.475%	2.112%	2.714%	3.425%	3.214%	4.983%	5.150%	3.024%	4.656%	4.978%
Weighted Yield To Maturity	3.505%	5.331%	5.475%	2.106%	2.587%	3.357%	3.214%	4.983%	5.150%	3.022%	4.633%	4.967%
Weighted Average Maturity (Days)	10	1	1	388	290	376	76	23	16	135	67	70

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 7/8/24
 Linda Riggs, County Auditor Date

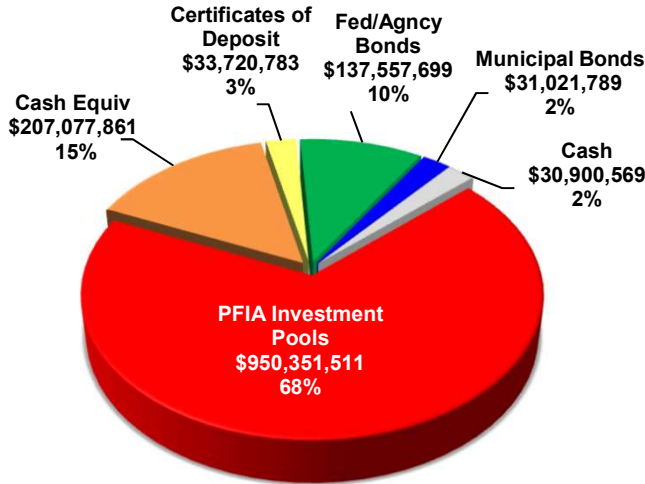
Monika Arris
 Monika Arris, Budget Director Date



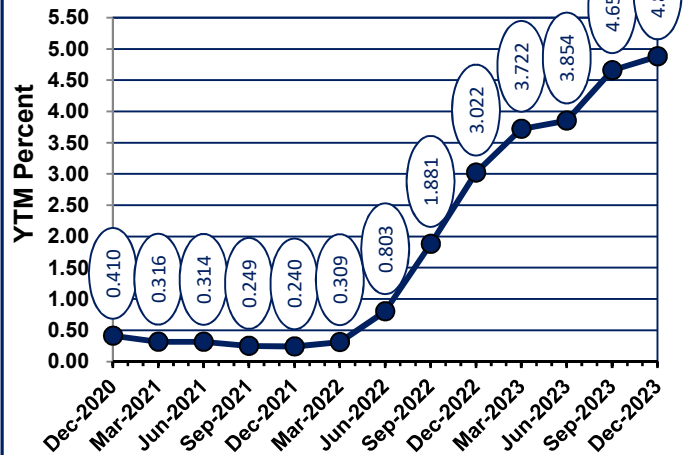
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TOTAL PORTFOLIO

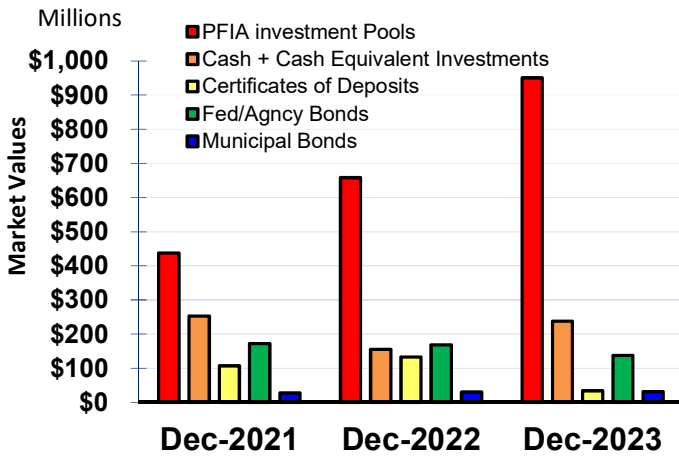
Portfolio Composition by Type



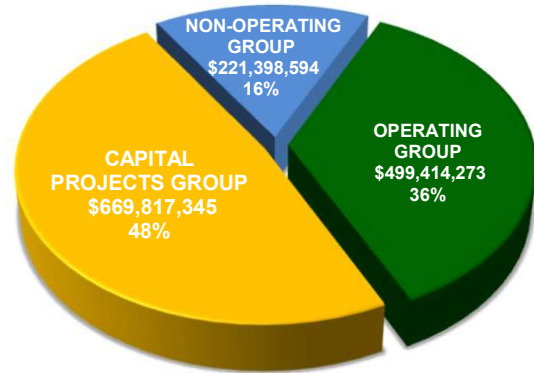
Portfolio Weighted YTM 3 Year Trend



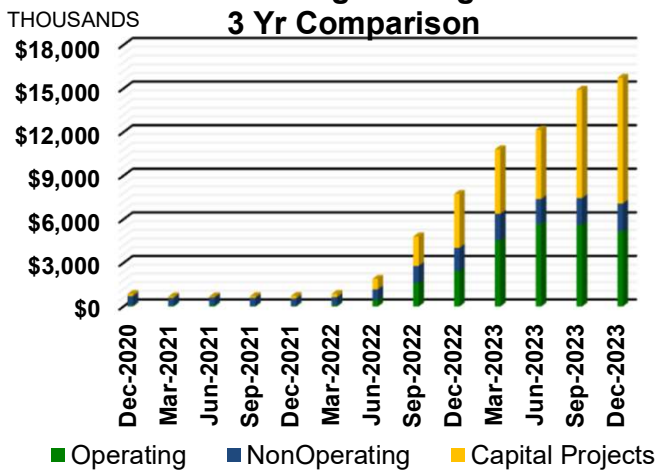
Portfolio Position by Type 3 Yr Comparison



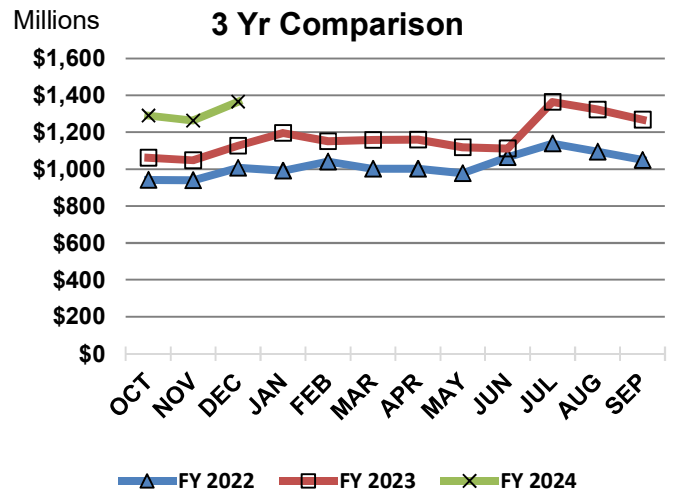
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings during Quarter 3 Yr Comparison



Total Portfolio 3 Yr Comparison





Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending December 31, 2023

TOTAL PORTFOLIO
Summary Statement by Pooled Fund Group

Description	Ending Market Value	Percentage of Portfolio	Avg Monthly Yields Oct-2023	Avg Monthly Yields Nov-2023	Avg Monthly Yields Dec-2023
TexPool	38,902,631	2.8611%	5.3589%	5.3724%	5.3694%
TexSTAR	65,957,517	4.8508%	5.3231%	5.3307%	5.3378%
Texas CLASS	271,679,341	19.9804%	5.5557%	5.5859%	5.5738%
LOGIC	412,854,208	30.3628%	5.5432%	5.5598%	5.5411%
Texas RANGE	104,453,962	7.6820%	5.3500%	5.3700%	5.3800%
Texas FIT	56,503,852	4.1555%	5.1300%	5.5600%	5.5900%
ICS American National Bank	45,338,746	3.3344%	5.4500%	5.4700%	5.4700%
ICS Farmer's Bank & Trust	59,997,127	4.4124%	5.4600%	5.4800%	5.4600%
CE American National Bank-CUS	100,460,701	7.3883%	4.8800%	4.8100%	4.8000%
CE American National Bank-SEA	1,281,287	0.0942%	5.2400%	5.2500%	5.2200%
* Certificates of Deposit	33,720,783	2.4800%	2.3435%	2.3435%	2.3435%
* Federal Agency Bonds	113,083,068	8.3166%	2.7488%	2.7488%	2.7488%
* US Treasuries	24,474,631	1.8000%	1.4651%	1.4651%	1.4651%
* Municipal Bonds	31,021,789	2.2815%	2.1694%	2.1694%	2.1694%
	1,359,729,643	100.0000%	4.4298%	4.4654%	4.4621%

* Avg Monthly Yields are calculated by averaging YTM. Since Collin County Investment Policy maximum term limit is five years, yields may include rates from 12/31/2018 - 12/31/2023.

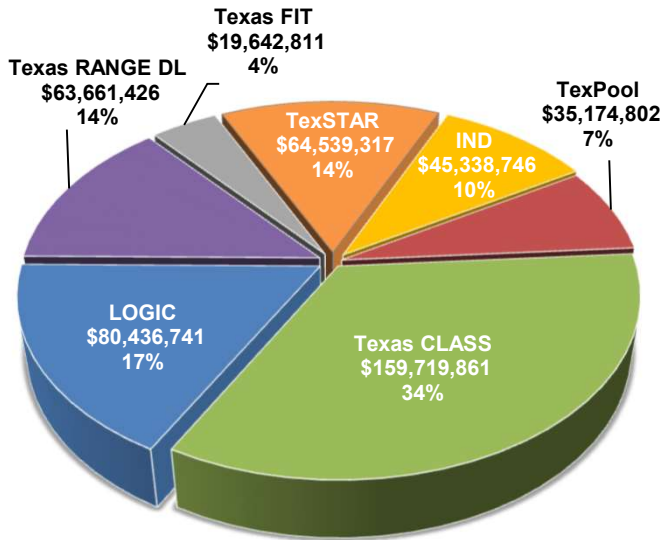
POOLED FUND GROUP	Beginning Book Value 09/30/2023	Increases	Decreases	Interest Earned QTD	Amortization / Accretion	Ending Book Value 12/31/2023	Beginning Market Value 09/30/2023	Unrealized Gain / (Loss) Market Adj	Ending Market Value 12/31/2023	Accrued Interest 12/31/2023
Operating Group										
PFIA Investment Pools	322,296,975	131,323,000	(35,012,000)	4,566,983	-	423,174,958	322,296,975	-	423,174,958	-
Cash Equivalent Investments	42,190,688	2,532,654	-	615,404	-	45,338,746	42,190,688	-	45,338,746	-
Sub-Total	364,487,663	133,855,654	(35,012,000)	5,182,387	-	468,513,704	364,487,663	-	468,513,704	-
Non-Operating Group										
PFIA Investment Pools	773,307	-	-	10,507	-	783,814	773,307	-	783,814	-
Cash Equivalent Investments	46,809,574	14,392,541	(1,876,065)	662,969	-	59,989,020	46,809,574	-	59,989,020	245,643
Certificates of Deposit	48,748,897	-	(15,310,165)	282,051	-	33,720,783	48,748,897	-	33,720,783	-
Federal/Agency Bonds	109,825,246	-	(12,688,160)	711,140	44,011	97,892,237	106,314,622	(2,009,049)	95,883,188	844,251
Municipal Bonds	32,084,416	975,077	(1,243,199)	243,199	(52,068)	32,007,425	30,526,481	(985,636)	31,021,789	316,872
Sub-Total	238,241,440	15,367,618	(31,117,589)	1,909,866	(8,057)	224,393,279	233,172,881	(2,994,685)	221,398,594	1,406,766
Capital Projects Group										
PFIA Investment Pools	521,198,941	11,448,165	(13,606,000)	7,351,633	-	526,392,739	521,198,941	-	526,392,739	-
Cash Equivalent Investments	93,364,995	7,160,303	-	1,224,797	-	101,750,095	93,364,995	-	101,750,095	170,321
Federal/Agency Bonds	50,102,418	-	(7,221,529)	71,529	(28,461)	42,923,957	48,113,966	(1,249,446)	41,674,511	98,434
Sub-Total	664,666,354	18,608,468	(20,827,529)	8,647,959	(28,461)	671,066,791	662,677,902	(1,249,446)	669,817,345	268,755
Grand Totals:	1,267,395,457	167,831,740	(86,957,118)	15,740,212	(36,518)	1,363,973,774	1,260,338,446	(4,244,131)	1,359,729,643	1,675,521



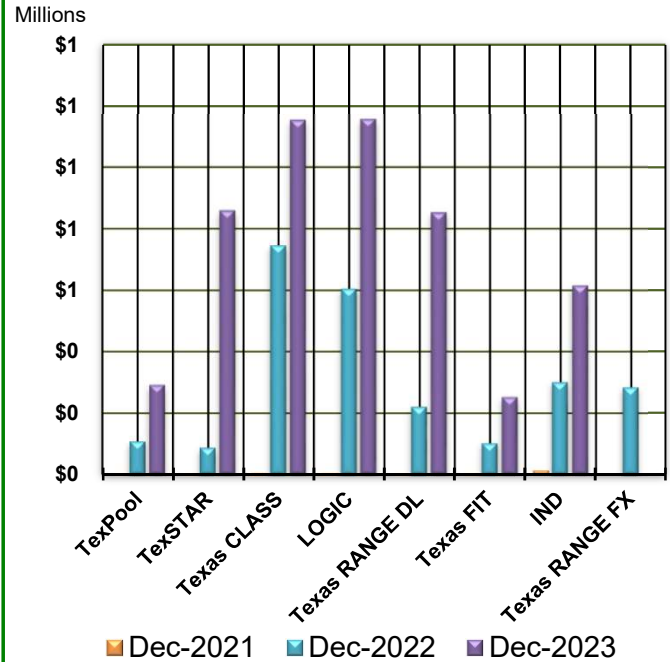
Collin County, Texas
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OPERATING GROUP

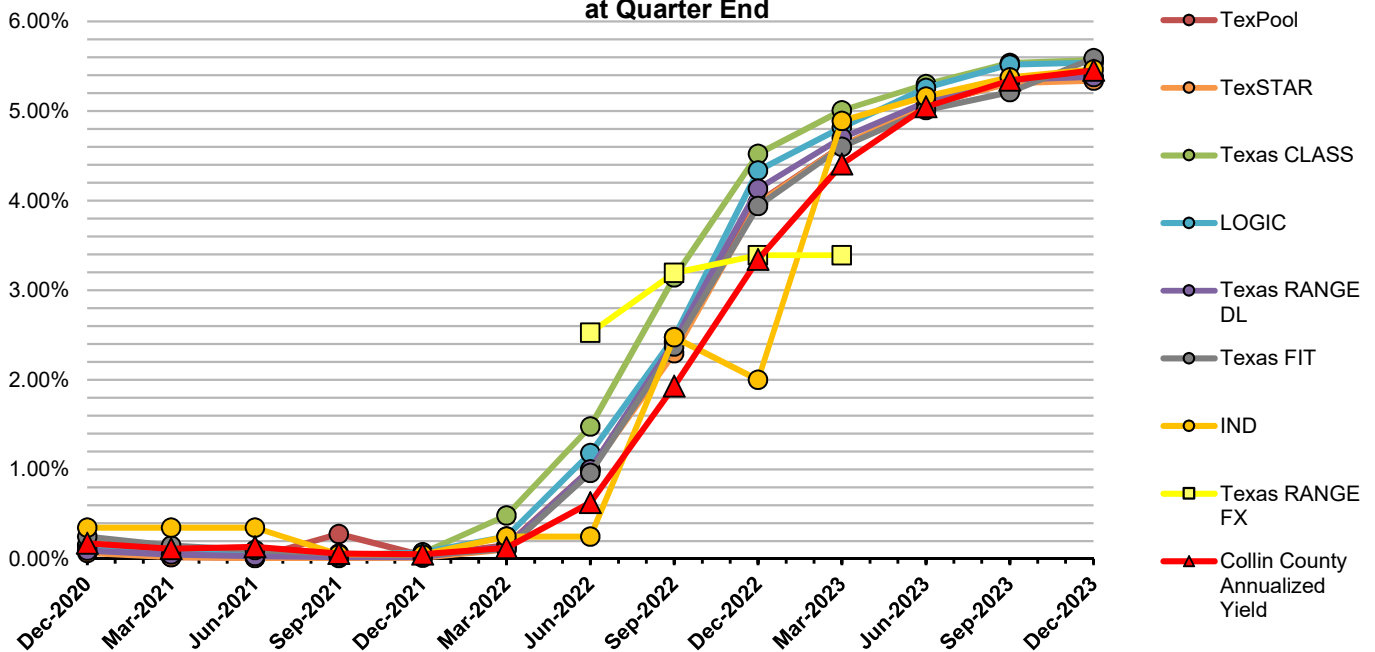
**Operating Investments
 by Type at Quarter End**



**Operating Investments
 YTD Interest Earnings Comparison
 at Quarter End**



**Operating Investments
 Yields Comparison
 at Quarter End**





Collin County, Texas
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OPERATING
Investment Details

<u>OPERATING GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 09/30/2023	Increases	Decreases	Interest Earned QTD	Ending Book Value 12/31/2023	Beginning Market Value 09/30/2023	Ending Market Value 12/31/2023	Accrued Interest	Maturity Date
<u>PFIA Investment Pools</u>										
TexPool	5.3669%	19,660,481	15,514,000	(291,000)	291,321	35,174,802	19,660,481	35,174,802	-	N/A
TexSTAR	5.3305%	63,679,930	-	-	859,387	64,539,317	63,679,930	64,539,317	-	N/A
Texas CLASS	5.5718%	65,526,279	113,374,000	(20,334,000)	1,153,582	159,719,861	65,526,279	159,719,861	-	N/A
LOGIC	5.5480%	93,666,558	-	(14,387,000)	1,157,183	80,436,741	93,666,558	80,436,741	-	N/A
Texas RANGE DL	5.3667%	62,808,074	-	-	853,352	63,661,426	62,808,074	63,661,426	-	N/A
Texas FIT	5.4267%	16,955,653	2,435,000	-	252,158	19,642,811	16,955,653	19,642,811	-	N/A
		322,296,975	131,323,000	(35,012,000)	4,566,983	423,174,958	322,296,975	423,174,958	-	
<u>Cash Equivalent Investments</u>										
American National Bank										
IntraFi Network Deposits	5.4633%	42,190,688	2,532,654	-	615,404	45,338,746	42,190,688	45,338,746	-	N/A
		42,190,688	2,532,654	-	615,404	45,338,746	42,190,688	45,338,746	-	
TOTAL OPERATING INVESTMENTS		364,487,663	133,855,654	(35,012,000)	5,182,387	468,513,704	364,487,663	468,513,704	-	



Collin County, Texas
QUARTERLY INVESTMENT REPORT
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OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 12/31/2023	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	124,540,893	4,077,445	26.5821%
0002	Housing Finance Corp	498,981	6,815	0.1065%
0003	Records Archive Fund	17,760,258	-	3.7908%
0005	Dis Cts Rec Tech Fund	731,470	-	0.1561%
0499	Permanent Improvements	1,265,105	19,785	0.2700%
		144,796,707	4,104,045	30.9055%
<u>Special Revenue Funds</u>				
0029	Courthouse Security	1,335,977	-	0.2852%
1010	Road and Bridge	21,394,378	301,161	4.5664%
1011	Farm and Market	23,222	317	0.0050%
1012	Lateral Road	1,452,027	19,649	0.3099%
1013	Judicial Appellate	403,339	5,508	0.0861%
1015	Court Reporters	400,333	-	0.0854%
1021	Law Library	4,584,381	-	0.9785%
1025	Co Clrk Rec Mgmt & Pres	14,362,497	-	3.0655%
1026	Dist Clrk Rec Mgmt & Pres	765,399	-	0.1634%
1028	Justice Court Tech Fund	1,113,677	-	0.2377%
1031	Economic Development 2001	651,899	9,262	0.1391%
1033	Contract Elections	3,740,795	57,337	0.7984%
1036	Sheriff Forfeiture	21,632	295	0.0046%
1037	DA State Forfeiture	1,284,043	17,536	0.2741%
1038	DA Service Fee	250,790	-	0.0535%
1039	Meyers Park Foundation	1,197	16	0.0003%
1040	Health Care Foundation	7,933,373	104,002	1.6933%
1044	County Rec Mgmt & Pres	897,651	-	0.1916%
1046	Juvenile Case Manager Fnd	470,262	-	0.1004%
1047	Court Initiated Guardnshp	650,270	-	0.1388%
1049	DA Pretrial Intervntn Prg	936,135	-	0.1998%
1050	Specialty Court	214,202	-	0.0457%
1051	SCAAP	2,260	2,260	0.0005%
1052	Cty Crts Technology Fund	660,884	-	0.1411%
1053	Dis Cts Technology Fund	659,054	-	0.1407%
1054	Probate Contributions Fnd	876,090	12,069	0.1870%
1055	CCLC Court Rec Presrvtn	688,066	-	0.1469%
1056	Dis Clrk Crt Rec Presrvtn	482,466	-	0.1030%
1057	DA Apportionment	111,278	1,324	0.0238%
1058	Justice Crt Bldg Security	324,442	-	0.0692%
1060	DA Federal Treasury Forf	1,822,786	25,020	0.3891%
1064	Constable 3 Forfeiture	-	-	0.0000%
1065	Sheriff Forfeiture Fed	23,224	316	0.0050%
1066	SO Treasury Forfeiture	168,530	2,782	0.0360%
1067	Trails Blue Ridge Sp Rd Dist	120,950	2,198	0.0258%
1068	Court Facility Fee Fund	680,272	8,639	0.1452%
1069	Opioid Abatement	758,161	10,354	0.1618%
1998	Veterans Court	21,572	295	0.0046%
		70,287,514	580,340	15.0024%



Collin County, Texas
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OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 12/31/2023	Interest Earned YTD	% of Total Invested
<u>Grant Funds</u>				
2127	Coronavirus Relief Fund	-	-	0.0000%
2128	HAVA Cares	-	-	0.0000%
2129	Chapter 19 Cares	-	-	*
2130	HAVA Elections Security	-	-	0.0000%
2132	ARPA	182,315,781	-	***
2198	LEOSE Education	94,722	1,294	0.0202%
2586	RTR Frontier Parkway	50,036	-	***
		182,460,539	1,294	38.9445%
<u>Debt Service Fund</u>				
3001	Debt Service Fund	41,418,199	117,985	8.8403%
		41,418,199	117,985	8.8403%
<u>Internal Service Funds</u>				
5501	Liability Insurance	11,005,754	149,534	2.3491%
5502	Workers' Compensation Ins	7,489,604	101,324	1.5986%
5504	Unemployment Insurance	1,457,825	19,602	0.3112%
5505	Insurance Claim	1,378,063	24,814	0.2941%
5601	Flexible Benefit	378,468	-	**
5990	Animal Safety Fund	2,709,946	37,571	0.5784%
		24,419,660	332,845	5.2122%
<u>Other Funds</u>				
5999	CC Toll Road Authority	1,112,675	15,196	0.2375%
6050	Judicial District	2,692,865	30,683	0.5748%
7001	State Fees Agency	681,770	-	*
7002	Unclaimed Holdings	643,778	-	*
		5,131,088	45,879	1.0952%
	Total Operating Investments	468,513,707	5,182,388	100.0000%
	Total Book Value as of 12/31/23	468,513,704	5,182,388	

Notes

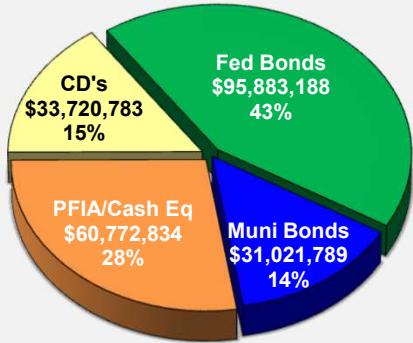
- * Interest is recorded in Fund 0001 General Fund
- ** Interest is recorded in Fund 5505 Insurance Claim
- *** Interest is re-allocated to deferred revenue



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NON-OPERATING GROUP

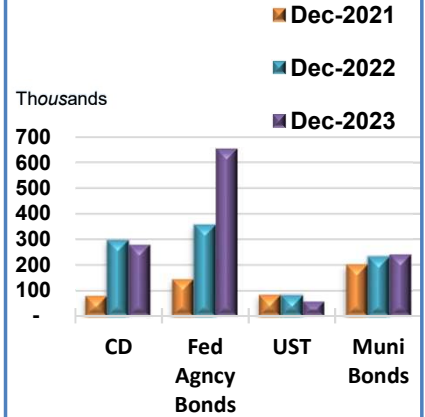
Non-Operating Investments by Type



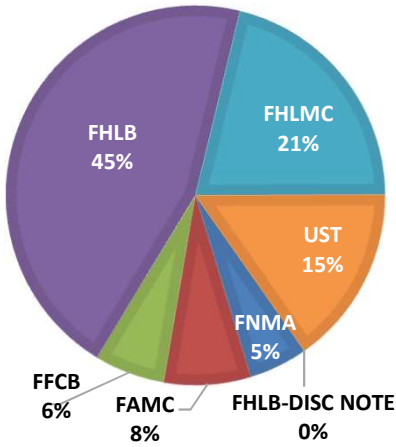
Non-Operating Bond Purchases YTM Versus US Treasury



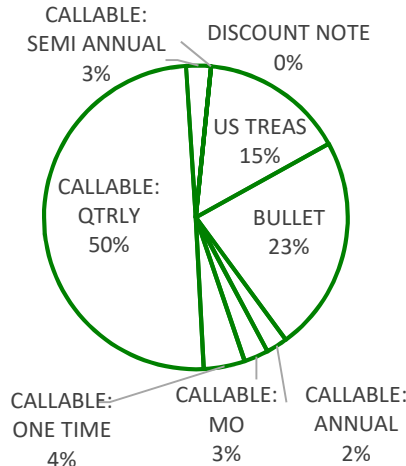
Non-Operating YTD Interest Earnings



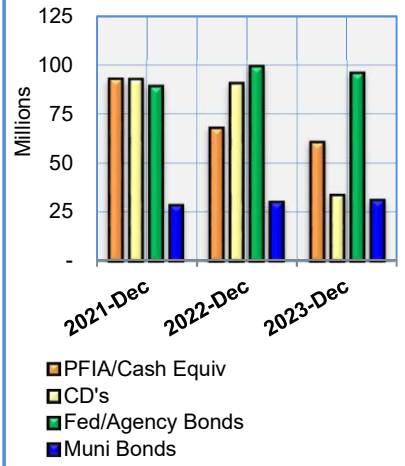
Federal Agency Bonds



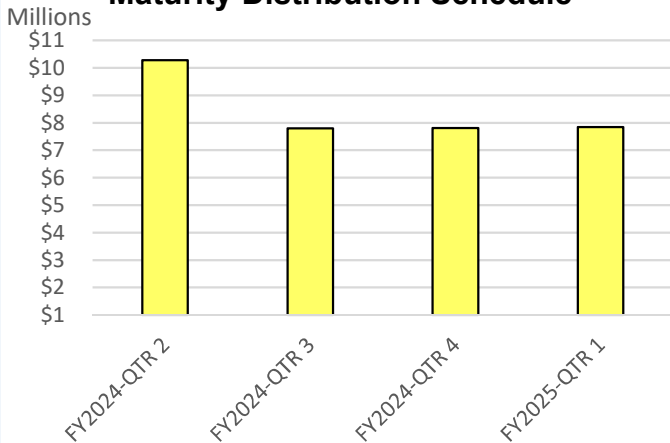
Federal Agency Bonds Breakdown by Type



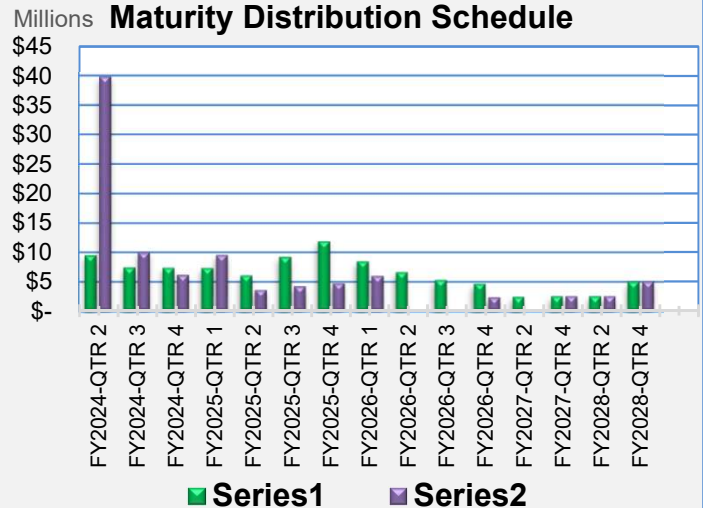
Non-Operating Investments Three Year Comparison as of Quarter End



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)	09/30/2023			QTD	12/31/2023	09/30/2023	12/31/2023		
PFIA Investment Pools										
Texas RANGE DL	5.3667%	773,307	-	-	10,507	783,814	773,307	783,814	-	N/A
		773,307	-	-	10,507	783,814	773,307	783,814	-	
Cash Equivalent Investments										
American National Bank										
Custody Cash Holdings	4.8300%	45,682,373	12,441,071	(58,814)	643,103	58,707,733	45,682,373	58,707,733	239,320	N/A
Seacap Cash Holdings	5.2367%	1,127,201	1,951,470	(1,817,251)	19,867	1,281,287	1,127,201	1,281,287	6,323	N/A
		46,809,574	14,392,541	(1,876,065)	662,969	59,989,020	46,809,574	59,989,020	245,643	
Certificates of Deposit										
American National Bank										
CD #9687740- MATURED	0.7500%	2,528,353	-	(2,532,654)	4,301	-	2,528,353	-	-	10/12/2023
CD #9687781- MATURED	0.8500%	2,532,156	-	(2,538,291)	6,135	-	2,532,156	-	-	12/15/2023
CD #9687757	0.9500%	2,535,965	-	-	6,011	2,541,976	2,535,965	2,541,976	-	03/15/2024
CD #9690975	2.7500%	2,575,431	-	-	17,893	2,593,324	2,575,431	2,593,324	-	08/31/2024
CD #9691973	4.2700%	2,599,740	-	-	27,775	2,627,515	2,599,740	2,627,515	-	10/28/2024
CD #9693987	4.3500%	2,582,832	-	-	28,113	2,610,945	2,582,832	2,610,945	-	12/30/2024
		15,354,477	-	(5,070,945)	90,228	10,373,760	15,354,477	10,373,760	-	
Farmer's Bank & Trust										
CD #7050245- MATURED	1.1000%	2,539,239	-	(2,539,698)	459	-	2,539,239	-	-	10/11/2023
CD #7050246- MATURED	1.2500%	2,544,634	-	(2,547,248)	2,614	-	2,544,634	-	-	10/29/2023
CD #7000004- MATURED	3.0400%	2,581,968	-	(2,595,356)	13,388	-	2,581,968	-	-	11/30/2023
CD #7050249- MATURED	1.3500%	2,548,237	-	(2,556,918)	8,681	-	2,548,237	-	-	12/29/2023
CD #7050250	1.5000%	2,553,651	-	-	9,562	2,563,213	2,553,651	2,563,213	-	01/29/2024
CD #7000005	3.0400%	2,581,968	-	-	19,360	2,601,328	2,581,968	2,601,328	-	02/29/2024
CD #7050251	1.6500%	2,559,075	-	-	10,542	2,569,617	2,559,075	2,569,617	-	03/29/2024
CD #7000006	2.9400%	2,579,197	-	-	18,693	2,597,890	2,579,197	2,597,890	-	04/30/2024
CD #7000007	2.9400%	2,579,197	-	-	18,693	2,597,890	2,579,197	2,597,890	-	05/31/2024
CD #7000008	2.8900%	2,577,812	-	-	18,360	2,596,172	2,577,812	2,596,172	-	06/30/2024
CD #7000009	2.8400%	2,576,427	-	-	18,027	2,594,454	2,576,427	2,594,454	-	07/31/2024
CD #7000012	4.0800%	2,592,713	-	-	26,007	2,618,720	2,592,713	2,618,720	-	09/30/2024
CD #7000018	4.3300%	2,580,302	-	-	27,437	2,607,739	2,580,302	2,607,739	-	11/30/2024
		33,394,420	-	(10,239,220)	191,823	23,347,023	33,394,420	23,347,023	-	
Total Certificates of Deposit		48,748,897	-	(15,310,165)	282,051	33,720,783	48,748,897	33,720,783	-	



Collin County, Texas
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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 09/30/2023	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 12/31/2023	Beginning Market Value 09/30/2023	Unrealized Gain / (Loss) Market Adj	Ending Market Value 12/31/2023	Accrued Interest	Maturity / Call Date	Callable
Federal/Agency Bonds																
American National Bank																
	CUSIP #313384NA3- MATURED	Fed Home Ln Bank-Disc Note			2,495,404.00		(2,500,000)	-	4,596	-	2,495,021	-	-	-	10/16/2023	N
	CUSIP #3134G42H0- MATURED	Fed Home Ln Mtg Corp			2,500,326.00		(2,502,222)	2,222	(326)	-	2,496,445	-	-	-	10/17/2023	N
	CUSIP #3130ASW47- MATURED	Fed Home Ln Bank	3.6033%	3.6033%	2,500,000.00		(2,514,250)	14,250	-	-	2,492,235	-	-	-	02/28/2024	Y
	CUSIP #3134GXDSO- MATURED	Fed Home Ln Mtg Corp	0.3200%	0.3200%	2,500,000.00		(2,501,333)	1,333	-	-	2,478,341	-	-	-	03/01/2024	Y
	CUSIP #3134GYMX7- CALLED	Fed Home Ln Mtg Corp	Aaa	5.2803%	5.6142%	1,977,634.00		(2,004,738)	27,718	(614)	1,958,808	-	-	-	12/29/2025	Y
	CUSIP #3130ASTV1	Fed Home Ln Bank	AA+	3.7993%	3.6752%	2,494,638.00		(22,188)	22,188	738	2,495,376	(27,808)	2,467,568	38,458	01/25/2024	Y
	CUSIP #3130AKU61	Fed Home Ln Bank	AA+	0.3998%	0.6090%	2,500,000.00		(4,688)	4,688	-	2,500,000	(165,667)	2,334,333	8,021	01/27/2024	Y
	CUSIP #3130ARMB4	Fed Home Ln Bank	AA+	3.5210%	3.6940%	2,172,537.00		(16,425)	16,425	2,772	2,175,309	(2,959)	2,172,350	11,498	10/28/2024	Y
	CUSIP #3130AM2F8	Fed Home Ln Bank	Aaa	16.0683%	4.4210%	460,798.00		(1,406)	1,406	3,802	464,600	235	464,835	969	01/29/2024	Y
	CUSIP #3134GXLG7	Fed Home Ln Mtg Corp	Aaa	0.3179%	0.3180%	2,498,991.00		(1,250)	1,250	733	2,499,724	(11,770)	2,487,954	2,028	02/05/2024	Y
	CUSIP #3130ANGJ3	Fed Home Ln Bank	AA+	0.5326%	1.1150%	2,500,000.00		(7,500)	7,500	-	2,500,000	(97,553)	2,402,447	11,000	02/19/2024	Y
	CUSIP #3130ASYQ6 #1	Fed Home Ln Bank	AA+	3.5014%	3.5014%	2,500,000.00		(21,875)	21,875	-	2,500,000	(33,417)	2,466,583	9,236	05/23/2025	Y
	CUSIP #3130ASYQ6 #2	Fed Home Ln Bank	AA+	3.5014%	3.5014%	1,750,000.00		(15,313)	15,313	-	1,750,000	(23,392)	1,726,608	6,465	05/23/2025	Y
	CUSIP #3130ASW96	Fed Home Ln Bank	AA+	4.0262%	4.0113%	2,499,634.00		(25,000)	25,000	65	2,499,699	(9,887)	2,489,812	35,000	02/25/2024	Y
	CUSIP #3136G4S87	Fannie Mae	AA+	0.6500%	0.6500%	2,500,000.00		(4,063)	4,063	-	2,500,000	(149,107)	2,350,893	5,597	02/27/2024	Y
	CUSIP #3130AMTB8	Fed Home Ln Bank	AA+	0.7245%	1.0190%	2,500,000.00		(5,469)	5,469	-	2,500,000	(172,843)	2,327,157	1,276	03/10/2024	Y
	CUSIP #3130ALKS2	Fed Home Ln Bank	AA+	0.4092%	0.4040%	2,499,677.00		(2,344)	2,344	177	2,499,854	(25,123)	2,474,731	2,760	03/15/2024	Y
	CUSIP #3130ALGC2	Fed Home Ln Bank	Aaa	13.3497%	4.3111%	271,731.00		(645)	645	2,348	274,079	(767)	273,312	703	03/23/2024	Y
	CUSIP #3130APK20	Fed Home Ln Bank	AA+	1.0240%	0.9350%	1,296,394.00		(2,113)	2,113	912	1,297,306	(38,549)	1,258,757	1,502	03/27/2024	Y
	CUSIP #3134GXXS8	Fed Home Ln Mtg Corp	Aaa	3.7941%	3.5150%	2,550,820.00		(20,816)	20,816	1,607	2,552,427	(32,635)	2,519,792	925	06/27/2024	Y
	CUSIP #3130ARDK4	Fed Home Ln Bank	AA+	2.5511%	2.5500%	2,500,000.00		(15,938)	15,938	-	2,500,000	(124,907)	2,375,093	16,292	03/29/2024	Y
	CUSIP #3134GYC83	Fed Home Ln Mtg Corp	Aaa	5.2153%	5.2381%	2,500,569.00		(32,813)	32,813	(63)	2,500,506	(5,115)	2,495,391	65,990	03/30/2024	Y
	CUSIP #3130AMUX8	Fed Home Ln Bank	Aaa	13.4229%	4.3868%	1,447,254.00		(3,445)	3,445	12,789	1,460,043	(1,801)	1,458,242	3,484	03/30/2024	Y
	CUSIP #3130ANFM7	Fed Home Ln Bank	AA+	0.6166%	1.1300%	2,500,000.00		(4,688)	4,688	-	2,500,000	(169,705)	2,330,295	6,875	01/19/2024	Y
	CUSIP #3134GXK29	Fed Home Ln Mtg Corp	Aaa	3.7359%	3.7440%	310,035.00		(2,906)	2,906	(5)	310,030	(4,158)	305,872	2,034	01/28/2024	Y
	CUSIP #3134GJYP8	Fed Home Ln Mtg Corp	AA+	5.3578%	5.3430%	2,500,000.00		(33,375)	33,375	-	2,500,000	(6,823)	2,493,177	14,463	02/22/2024	Y
	CUSIP #3134GYJC7	Fed Home Ln Mtg Corp	AA+	5.4119%	5.4000%	2,500,000.00		(33,750)	33,750	-	2,500,000	(6,371)	2,493,629	47,625	02/24/2024	Y
	CUSIP #3130ATUQ8	Fed Home Ln Bank	Aaa		4.5820%	2,001,396.00		(23,750)	23,750	(801)	2,000,595	(2,877)	1,997,718	29,819	03/08/2024	N
	CUSIP #3133ENUN8	Fed Farm Cr Bank	AA+		2.6950%	2,496,630.00		(15,250)	15,250	1,540	2,498,170	(18,884)	2,479,286	12,369	04/18/2024	N
	CUSIP #3133X8L34	Fed Home Ln Bank	AA+		0.9413%	1,249,084.00		(16,095)	16,095	(13,070)	1,236,014	(33,703)	1,202,311	20,029	09/09/2024	N
	CUSIP #3135G0W66	Fannie Mae	AA+		0.9391%	2,517,534.00		(10,156)	10,156	(4,220)	2,513,314	(77,015)	2,436,299	8,576	10/15/2024	N
	CUSIP #3130A3GE8	Fed Home Ln Bank	AA+		1.0139%	2,551,167.00		(17,188)	17,188	(10,660)	2,540,507	(88,239)	2,452,268	3,438	12/13/2024	N
	CUSIP #31422BRT7	Farmer Mac	NR		1.5342%	2,506,497.00		(10,938)	10,938	(1,294)	2,505,203	(73,175)	2,432,028	21,632	01/03/2025	N
	CUSIP #3130ADRH7	Fed Home Ln Bank	AA+		3.2110%	1,119,761.00		(8,086)	8,086	902	1,120,663	(19,967)	1,100,696	9,613	03/14/2025	N
	CUSIP #31422BU73	Farmer Mac	NR		0.4300%	5,000,000.00		(5,375)	5,375	-	5,000,000	(327,835)	4,672,165	6,331	09/15/2025	N
	CUSIP #3130AUK60	Fed Home Ln Bank	AA+	5.1100%	5.1100%	5,000,000.00		(63,875)	63,875	-	5,000,000	(18,852)	4,980,148	109,297	10/27/2025	Y
	CUSIP #3133ENXQ8	Fed Farm Cr Bank	AA+		4.4340%	967,508.00		(7,000)	7,000	3,778	971,286	1,191	972,477	2,900	11/25/2025	N
	CUSIP #3133ELY32	Fed Farm Cr Bank	Aaa		4.1334%	2,266,690.00		(3,438)	3,438	20,769	2,287,459	(3,681)	2,283,778	6,073	07/22/2026	N
	CUSIP #3134GYXU1	Fed Home Ln Mtg Corp	AA+		5.9970%	2,500,000.00		(37,500)	37,500	-	2,500,000	284	2,500,284	62,917	07/26/2027	Y
	CUSIP #3130AWN55	Fed Home Ln Bank	AA+		5.6615%	2,499,160.00		(35,156)	35,156	49	2,499,209	(4,319)	2,494,890	60,547	01/26/2028	Y
	CUSIP #3134GYXR8	Fed Home Ln Mtg Corp	AA+		5.9990%	2,500,000.00		(37,500)	37,500	-	2,500,000	(5,052)	2,494,948	64,167	07/27/2028	Y
	CUSIP #3134GYXS6	Fed Home Ln Mtg Corp	AA+		6.0000%	2,500,000.00		(37,500)	37,500	-	2,500,000	(6,859)	2,494,141	63,750	07/27/2028	Y
					94,901,869		(12,629,360)	652,340	26,524	82,951,373	91,762,767	(1,789,105)	81,162,268	773,559		



Collin County, Texas
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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 09/30/2023	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 12/31/2023	Beginning Market Value 09/30/2023	Unrealized Gain / (Loss) Market Adj	Ending Market Value 12/31/2023	Accrued Interest	Maturity / Call Date	Callable
Unites States Treasuries																
American National Bank																
	CUSIP #9128285Z9	US Treasury		NR	2,518,328.00		(15,625)	15,625	(13,822)	2,504,506	2,475,879	(10,247)	2,494,259	26,155	01/31/2024	N
	CUSIP #912828XT2	US Treasury		NR	2,488,599.00		(12,568)	12,568	4,316	2,492,915	2,443,066	(26,216)	2,466,699	4,372	05/31/2024	N
	CUSIP #9128286Z8	US Treasury		NR	2,482,171.00		(10,939)	10,939	6,008	2,488,179	2,432,031	(29,878)	2,458,301	21,995	06/30/2024	N
	CUSIP #91282CCL3 #1	US Treasury		NR	2,454,172.00		(2,344)	2,344	14,640	2,468,812	2,402,539	(30,726)	2,438,086	4,331	07/15/2024	N
	CUSIP #912828YE4	US Treasury		NR	2,465,084.00		(7,898)	7,898	9,589	2,474,673	2,406,445	(35,903)	2,438,770	10,560	08/31/2024	N
	CUSIP #912828YV6	US Treasury		NR	2,515,023.00		(9,426)	9,426	(3,244)	2,511,779	2,391,895	(86,974)	2,424,805	3,279	11/30/2024	N
					14,923,377	-	(58,800)	58,800	17,487	14,940,864	14,551,855	(219,944)	14,720,920	70,692		
	Total Federal/Agency Bonds				109,825,246	-	(12,688,160)	711,140	44,011	97,892,237	106,314,622	(2,009,049)	95,883,188	844,251		
Municipal Bonds																
American National Bank																
	CUSIP #7342606U1- MATURED	TX-Port Houston Auth	Aaa	0.2650%	1,000,000		(1,000,000)	-	-	-	1,000,000	-	-	-	10/01/2023	N
	CUSIP #218054AK0	FL-Coral Springs Spl Oblig	AAA	1.5200%	254,415		(1,344)	1,344	(378)	254,037	229,678	(18,199)	235,838	1,792	01/05/2024	Y
	CUSIP #160429YA8	SC-Charleston Wtrwks & Swr	AAA		99,327		(181)	181	673	100,000	98,858	-	100,000	361	01/01/2024	N
	CUSIP #549188S50	TX-Lubbock	AA+		1,000,000		(4,558)	4,558	-	1,000,000	986,570	(3,570)	996,430	6,887	02/15/2024	N
	CUSIP #492062HK3	TX-Kerens ISD	AAA	0.6200%	142,262		(1,750)	1,750	(1,519)	140,743	139,777	(714)	140,029	2,644	02/15/2024	N
	CUSIP #486063G53	TX-Katy ISD	AA	3.3853%	214,702		(1,613)	1,613	201	214,903	213,123	(365)	214,538	2,437	02/15/2024	N
	CUSIP #785700DS1	TX-Sabine ISD	Aa1	3.2400%	341,755		(543)	543	2,180	343,935	339,069	(581)	343,354	821	02/15/2024	N
	CUSIP #44236PLN6	TX-Houston Cmnty College	AA+	4.4294%	1,002,043		(12,500)	12,500	(1,372)	1,000,671	997,360	(821)	999,850	18,889	02/15/2024	N
	CUSIP #88213AKB0	TX-A & M Univ Revs	AAA	2.2000%	1,002,045		(6,373)	6,373	(822)	1,001,223	981,870	(10,343)	990,880	3,257	05/15/2024	N
	CUSIP #88213AEK7	TX-A & M Univ Revs	AAA	1.6400%	251,385		(1,604)	1,604	(556)	250,829	245,493	(3,094)	247,735	820	05/15/2024	N
	CUSIP #88213ALU7	TX-A&M Univ Revs	AAA	4.4740%	178,148		(1,243)	1,243	744	178,892	176,965	(397)	178,495	635	05/15/2024	Y
	CUSIP #238388TP7	IA-Davenport Go Taxable	AA	0.4500%	218,625		(1,613)	1,613	(1,360)	217,265	211,358	(3,983)	213,282	538	06/01/2024	N
	CUSIP #234554KL6	IA-Dallas Center Grimes	Aa2	0.5000%	1,003,303		(2,500)	2,500	(1,239)	1,002,064	970,280	(18,074)	983,990	833	06/01/2024	N
	CUSIP #586145WG5	TN-Memphis	AA	2.2500%	356,936		(4,424)	4,424	(2,312)	354,624	348,124	(4,701)	349,923	8,848	07/01/2024	N
	CUSIP #798781XW5	TX-San Marcos Cons ISD	AAA	1.8000%	508,732		(5,000)	5,000	(2,619)	506,113	494,275	(8,228)	497,885	8,333	08/01/2024	N
	CUSIP #537071VW9	TX-Little Cypress Mauriceville	AAA	0.5000%	254,108		(3,063)	3,063	(2,732)	251,376	244,147	(6,035)	245,341	5,104	08/01/2024	N
	CUSIP #7170874B3	TX-Pflugerville ISD	Aa1	3.2400%	352,129		(3,500)	3,500	(639)	351,490	345,898	(3,079)	348,411	5,833	08/01/2024	N
	CUSIP #447819EA7	TX-Hurst Eulesss Bedford ISD	AAA	2.0280%	252,253		(1,878)	1,878	(646)	251,607	244,933	(4,229)	247,378	2,838	08/15/2024	N
	CUSIP #840550QB0	TX-South Texas Comm College	AA	3.5101%	956,712		(11,813)	11,813	(3,357)	953,355	940,785	(7,533)	945,822	17,850	08/15/2024	N
	CUSIP #1610692Q1	VA-Charlottesville	AAA	0.4000%	226,278		(563)	563	(334)	225,944	215,183	(7,251)	218,693	663	09/15/2024	N
	CUSIP #4140185L1	TX-Harris County	Aaa	0.5000%	462,058		(3,612)	3,612	(3,014)	459,044	440,100	(14,412)	444,632	3,612	10/01/2024	N
	CUSIP #882830AT9	TX-Dept of Trans Comm	AAA	4.7900%	480,113		(771)	771	4,972	485,085	475,880	(1,145)	483,940	771	10/01/2024	Y
	CUSIP #094808CE0	MN-Bloomington Port Auth	AAA	0.6000%	339,343		(2,269)	2,269	(1,752)	337,591	318,853	(14,650)	322,941	3,781	02/01/2025	N
	CUSIP #6041954Q7	MN-Minnetonka ISD	AAA	4.9002%	289,058		(1,500)	1,500	2,052	291,110	287,538	46	291,156	2,500	02/01/2025	N
	CUSIP #44236PLP1	TX-Houston Cmnty College	AAA	4.6000%	753,871		(9,375)	9,375	(705)	753,166	744,143	(3,038)	750,128	14,167	02/15/2025	N
	CUSIP #751100MG0	NC-Raleigh Comb Revenue	AAA	1.3850%	656,739		(3,486)	3,486	(1,189)	655,550	622,148	(25,212)	630,338	4,648	03/01/2025	N
	CUSIP #717096AW1	TX-Pflugerville ISD	AAA	0.8560%	158,379		(1,875)	1,875	(1,526)	156,853	149,525	(6,599)	150,254	2,833	05/15/2025	N
	CUSIP #88213AHM0	TX-A & M Univ Revs	Aaa	0.7270%	1,036,776		(7,578)	7,578	(5,667)	1,031,109	963,570	(53,699)	977,410	3,873	05/15/2025	N
	CUSIP #88213ARN7	TX-A&M Univ Revs	AAA	3.1150%	62,781		(145)	145	342	63,123	60,508	(1,409)	61,714	74	05/15/2025	N
	CUSIP #586145WH3	TN-Memphis	Aa2	1.1500%	802,440		(9,855)	9,855	(7,492)	794,948	745,358	(41,243)	753,705	19,710	07/01/2025	N
	CUSIP #798781XX3	TX-San Marcos Cons ISD	Aa2	0.7858%	519,597		(3,704)	3,704	(2,672)	516,925	479,365	(29,705)	487,220	6,173	08/01/2025	N
	CUSIP #537071VX7	TX-Little Cypress Mauriceville	AAA	0.8000%	279,664		(3,250)	3,250	(2,681)	276,983	258,055	(15,940)	261,043	5,417	08/01/2025	N
	CUSIP #73723RUG	VA-Portsmouth	AA	4.9500%	483,456		(3,750)	3,750	2,256	485,712	479,350	1,438	487,150	6,250	08/01/2025	N
	CUSIP #815853TA4	TX-Seguin ISD	Aaa	0.6300%	1,062,049		(10,000)	10,000	(8,286)	1,053,763	975,750	(64,163)	989,600	15,111	08/15/2025	N
	CUSIP #840550GC8	TX-South Texas Comm College	AA	5.1780%	912,086		(11,438)	11,438	389	912,475	908,046	6,377	918,852	17,283	08/15/2025	N
	CUSIP #1610692R9	VA-Charlottesville	AAA	0.5500%	226,951		(563)	563	(249)	226,702	206,339	(16,620)	211,082	663	09/15/2025	N
	CUSIP #357415SL3	NE-Fremont Combined Util	AA-	1.0000%	495,045		(2,425)	2,425	(1,183)	493,862	452,956	(31,080)	462,782	1,239	11/15/2025	N
	CUSIP #269479JU6	CO-Eagle Cnty School Dist	Aa1	5.0040%	412,397		(892)	892	4,339	416,736	408,803	2,480	419,216	297	12/01/2025	N
	CUSIP #364496PQ6	TX-Galveston ISD	Aa2	0.9707%	545,859		(6,250)	6,250	(4,913)	540,946	497,230	(35,713)	505,215	10,417	02/01/2026	N
	CUSIP #876162HX9	TX-Tarkington ISD	AAA	0.6900%	360,000		(621)	621	-	360,000	323,352	(27,673)	332,327	938	02/15/2026	N
	CUSIP #0418265P9	TX-Arlington ISD	AAA	1.0000%	136,551		(1,563)	1,563	(1,217)	135,334	123,470	(9,905)	125,429	2,361	02/15/2026	N
	CUSIP #006644S66	TX-Addison Taxable	AAA	0.8200%	351,462		(875)	875	(154)	351,308	317,769	(26,112)	325,196	1,322	02/15/2026	N
	CUSIP #492062HM9	TX-Kerens ISD	AAA	1.0900%	278,027		(3,188)	3,188	(2,427)	275,600	253,167	(18,269)	257,331	4,817	02/15/2026	N



Collin County, Texas
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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 09/30/2023	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 12/31/2023	Beginning Market Value 09/30/2023	Unrealized Gain / (Loss) Market Adj	Ending Market Value 12/31/2023	Accrued Interest	Maturity / Call Date	Callable
CUSIP #116405VF5	TX-Brownsville	AA		5.0600%	551,876		(2,114)	2,114	5,072	556,948	547,518	5,192	562,140	3,194	02/15/2026	N
CUSIP #770078CS0	VA-Roanoke	AA+		0.9000%	1,035,474		(7,388)	7,388	(5,047)	1,030,427	933,327	(76,661)	953,766	7,388	04/01/2026	N
CUSIP #88213ARP2	TX-A&M Univ Revs	AAA	4.9503%	4.9503%	362,790		(1,041)	1,041	3,547	366,337	359,796	3,531	369,868	532	05/15/2026	Y
CUSIP #127145LG3	UT-Cache Cnty Sch Dist	Aaa		0.8500%	1,054,310		(7,500)	7,500	(5,018)	1,049,292	942,000	(81,802)	967,490	1,333	06/15/2026	N
CUSIP #0882812M1	TX-Bexar Cnty Taxable	AAA		1.3250%	500,000		(1,656)	1,656	-	500,000	451,965	(35,500)	464,500	294	06/15/2026	N
CUSIP#882117W42	TX-A&M Univ Revs	AAA	4.6490%	4.6490%	669,282		(5,089)	5,089	2,792	672,074	659,848	2,915	674,989	10,178	07/01/2026	Y
CUSIP #534239FX1	NE-Lincoln Taxable Ltd	AAA		1.4600%	182,243		(1,313)	1,313	(649)	181,594	165,534	(12,166)	169,428	2,421	07/15/2026	N
CUSIP #537071VY5	TX-Little Cypress Mauriceville	AAA		1.0000%	310,878		(3,500)	3,500	(2,724)	308,154	278,239	(24,542)	283,612	5,833	08/01/2026	N
CUSIP #052403JE3	TX-Austin Cmnty College	AA+		1.0120%	887,947		(10,000)	10,000	(7,760)	880,187	791,864	(72,771)	807,416	16,667	08/01/2026	N
CUSIP #590760ST2	TX-Mesquite ISD	AAA		0.9370%	175,000		(410)	410	-	175,000	155,442	(14,852)	160,148	619	08/15/2026	N
CUSIP #967120J56	TX-Wichita Falls	AA		1.1090%	85,000		(236)	236	-	85,000	75,623	(7,113)	77,887	314	09/01/2026	N
CUSIP #052397XL5	TX-Austin Taxable Pub	AAA		0.9000%	900,813		(6,375)	6,375	(4,355)	896,458	800,190	(73,971)	822,487	8,500	09/01/2026	N
CUSIP #876448DY4	TX-Tarrant Regl Wtr Dist	AAA		1.4100%	431,830		(825)	825	700	432,530	389,431	(33,265)	399,265	1,100	09/01/2026	N
CUSIP #23542JQJ1	TX-Dallas Wtrwks & Swr Sys	AAA		1.0000%	252,530		(842)	842	(211)	252,319	225,028	(21,641)	230,678	842	10/01/2026	N
CUSIP #7342606X5	TX-Port Houston Auth	AA+	5.1500%	5.1500%	230,531		(1,406)	1,406	1,622	232,153	229,603	2,761	234,914	1,406	10/01/2026	Y
CUSIP #759136VD3	CO-Regl Transprt Dis	AA+		3.1001%	257,728		(619)	619	1,400	259,128	242,333	(9,810)	249,318	413	11/01/2026	N
CUSIP #914713N73	NC-Univ at Chapel Hill	AAA		3.4302%	233,707		(1,517)	1,517	497	234,204	222,566	(5,640)	228,564	506	12/01/2026	N
CUSIP #44236PLR7	TX-Houston Cmnty College	AA+		3.1301%	253,932		(3,000)	3,000	(1,033)	252,899	238,438	(8,968)	243,931	4,533	02/15/2027	N
CUSIP #487694UB5	TX-Keller ISD	AAA		3.8937%	217,095		(2,625)	2,625	(526)	216,569	209,143	(2,516)	214,053	3,967	02/15/2027	N
CUSIP #349461BW2	TX-Forth Worth ISD	AAA		3.5262%	250,908		(3,000)	3,000	(809)	250,099	239,388	(4,905)	245,194	4,533	02/15/2027	N
CUSIP #232769JX8	TX-Cypress Fairbanks ISD	AAA		3.3060%	305,246		(3,625)	3,625	(1,130)	304,116	290,061	(7,414)	296,702	5,478	02/15/2027	N
CUSIP #9698878H4	TX-Williamson Cnty	AAA		4.6730%	500,840		(1,302)	1,302	4,757	505,597	494,545	4,287	509,884	1,968	02/15/2027	N
CUSIP#232769JX8 #2	TX-Cypress Fairbanks ISD	AAA		4.4028%	229,114		(2,813)	2,813	(305)	228,809	225,047	1,391	230,200	4,250	02/15/2027	N
CUSIP #487694UB5 #2	TX-Keller ISD	AAA		4.6203%	116,340		(1,438)	1,438	(99)	116,241	114,531	979	117,220	2,172	02/15/2027	N
CUSIP #876443RG9	TX-Tarrant Regl Wtr Dist	AAA		3.2502%	397,409		(1,971)	1,971	1,287	398,696	373,442	(14,078)	384,618	2,628	03/01/2027	N
CUSIP #795574ZY1	UT-Salt Lake City	Aaa		4.8892%	875,993		(10,813)	10,813	(742)	875,251	867,007	13,294	888,545	1,922	06/15/2027	N
CUSIP #564386TB6	TX-Mansfield ISD	Aaa		2.2241%	90,421		(1,063)	1,063	(571)	89,850	84,575	(3,902)	85,948	1,606	02/15/2026	N
CUSIP #564386SV3	TX-Mansfield ISD	Aaa		2.2241%	5,319		(63)	63	(34)	5,285	4,976	(234)	5,051	94	02/15/2016	N
CUSIP #481305KF6	TX-Judson ISD	Aaa		1.0980%	-	175,280	(482)	482	1,642	176,922	-	4,558	181,480	915	02/01/2027	N
CUSIP #127145LH1	UT-Cache Cnty Sch Dist	Aaa		3.0000%	-	555,599	(3,917)	3,917	2,353	557,952	-	12,951	570,903	793	06/15/2027	N
CUSIP #486063G61	TX-Katy ISD	Aa1		3.0000%	-	244,198	(208)	208	140	244,338	-	717	245,055	2,833	02/15/2025	N
					32,084,416	975,077	(1,243,199)	243,199	(52,068)	32,007,425	30,526,481	(985,636)	31,021,789	316,872		
	TOTAL NON-OPERATING INVESTMENTS				238,241,440	15,367,618	(31,117,589)	1,909,866	(8,057)	224,393,279	233,172,881	(2,994,685)	221,398,594	1,406,766		



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

Fund Number (MUNIS)	Fund Name	Book Value 12/31/2023	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	150,232,586	1,433,379	67.8562%
0499	Permanent Improvements	9,252,987	60,594	4.1793%
		159,485,573	1,493,973	72.0355%
<u>Special Revenue Funds</u>				
1010	Road and Bridge	49,427,770	323,681	22.3252%
		49,427,770	323,681	22.3252%
<u>Grant Funds</u>				
2132	ARPA	10,753,114	70,417 ***	4.8569%
		10,753,114	70,417	4.8569%
<u>Debt Service Funds</u>				
3001	Debt Service Fund	1,732,137	11,343	0.7824%
		1,732,137	11,343	0.7824%
	SubTotal Non-Operating Investments	221,398,594	1,899,414	100.0000%
<u>Market Adjustment *</u>				
	Federal Agency Bonds	(2,009,049)		
	Municipal Bonds	(985,636)		
		(2,994,685)		
<i>Market Adjustments are calculated using Market Values as shown on ANB Statements</i>				
Total Book Value as of 12/31/2023		224,393,279		
<u>Fiduciary-Agency-Custodial Funds</u>				
7031	County Clerk - Trust	2,604,675		
7036	District Clerk - Trust	2,162,775		
7080	Tax Assessor/Collector	4,567,808		
		9,335,258		
	Total Consolidated Book Value (Excluding Market Adjustment)	233,728,537		

Notes

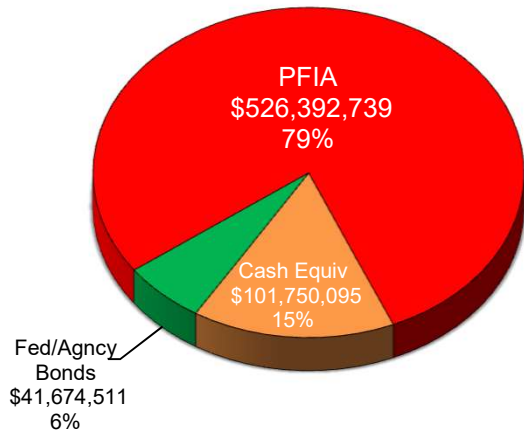
*** Interest is re-allocated to deferred revenue



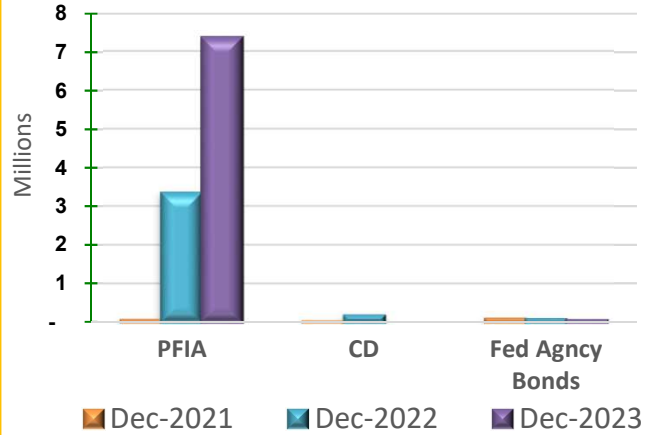
Collin County, Texas
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CAPITAL PROJECTS GROUP

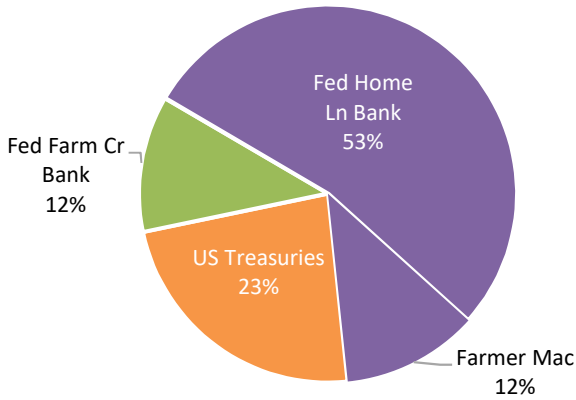
Capital Projects Investments by SecurityType



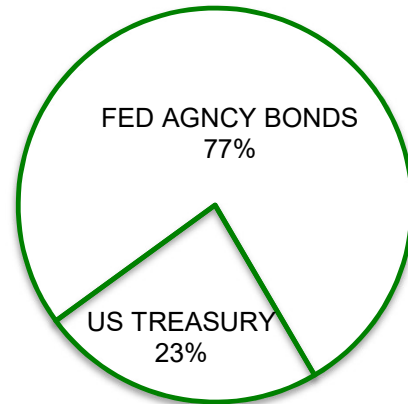
Capital Projects YTD Interest Earnings



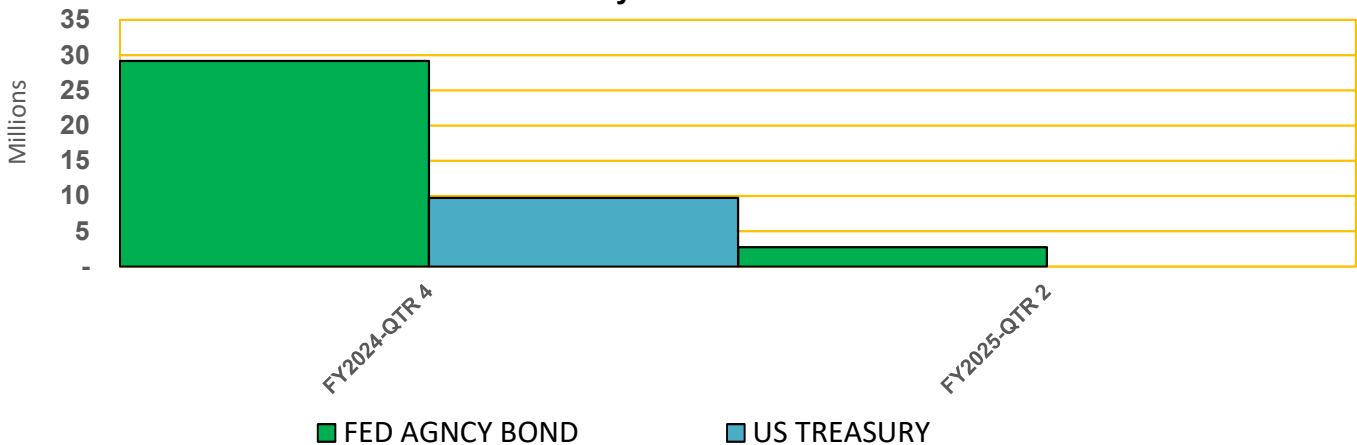
Federal Agency Bonds Breakdown by Issuer



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)	09/30/2023			QTD		12/31/2023	09/30/2023	Market Adj	12/31/2023			
PFIA Investment Pools																	
						3,677,853	-	-	49,976	-	3,727,829	3,677,853	-	3,727,829	-	N/A	N/A
						1,399,316	-	-	18,884	-	1,418,200	1,399,316	-	1,418,200	-	N/A	N/A
						98,958,833	11,448,165	-	1,552,482	-	111,959,480	98,958,833	-	111,959,480	-	N/A	N/A
						341,315,081	-	(13,606,000)	4,708,386	-	332,417,467	341,315,081	-	332,417,467	-	N/A	N/A
						39,472,423	-	-	536,299	-	40,008,722	39,472,423	-	40,008,722	-	N/A	N/A
						36,375,435	-	-	485,606	-	36,861,041	36,375,435	-	36,861,041	-	N/A	N/A
						521,198,941	11,448,165	(13,606,000)	7,351,633	-	526,392,739	521,198,941	-	526,392,739	-		
Cash Equivalent Investments																	
						34,188,601	7,160,303	-	404,064	-	41,752,968	34,188,601	-	41,752,968	170,321	N/A	N/A
						59,176,394.00	-	-	820,733.49	-	59,997,127	59,176,394.00	-	59,997,127	-	N/A	N/A
						93,364,995	7,160,303	-	1,224,797	-	101,750,095	93,364,995	-	101,750,095	170,321		
Federal/Agency Bonds																	
						2,150,000	-	(2,150,613)	613	-	-	2,137,616	-	-	-	11/09/2023	Y
						5,005,081	-	(5,625)	5,625	(1,566)	5,003,515	4,804,925	(128,128)	4,875,387	9,875	07/23/2024	N
						5,053,518	-	(18,750)	18,750	(15,340)	5,038,178	4,830,054	(145,748)	4,892,430	28,333	08/15/2024	N
						5,000,000	-	(4,625)	4,625	-	5,000,000	4,776,325	(147,008)	4,852,992	6,732	08/20/2024	N
						5,000,000	-	(5,125)	5,125	-	5,000,000	4,773,813	(149,177)	4,850,823	7,118	02/26/2024	Y
						10,000,000	-	(10,750)	10,750	-	10,000,000	9,549,372	(297,079)	9,702,921	14,931	02/26/2024	Y
						2,850,000	-	(4,275)	4,275	-	2,850,000	2,676,626	(103,753)	2,746,247	1,663	02/26/2024	Y
						35,058,599	-	(2,199,763)	49,763	(16,906)	32,891,693	33,548,731	(970,893)	31,920,800	68,652		
Unites States Treasuries																	
						4,999,185	-	(5,001,281)	1,281	815	-	4,947,266	-	-	-	12/15/2023	N
						5,002,509	-	(4,688)	4,688	(802)	5,001,707	4,805,078	(125,535)	4,876,172	8,662	07/15/2024	N
						5,042,125	-	(15,797)	15,797	(11,568)	5,030,557	4,812,891	(153,018)	4,877,539	21,120	08/31/2024	N
						15,043,819	-	(5,021,766)	21,766	(11,555)	10,032,264	14,565,235	(278,553)	9,753,711	29,782		
						50,102,418	-	(7,221,529)	71,529	(28,461)	42,923,957	48,113,966	(1,249,446)	41,674,511	98,434		
						TOTAL CAPITAL PROJECTS INVESTMENTS	18,608,468	(20,827,529)	8,647,959	(28,461)	671,066,791	662,677,902	(1,249,446)	669,817,345	268,755		



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CAPITAL PROJECTS

Fund Number (MUNIS)	Fund Name	Book Value 12/31/2023	Interest Earned YTD	% of Total Invested
Capital Project Funds				
Permanent Improvement Bonds				
4002	Ltd Tax Perm Imp 2000	22	-	0.0000%
4003	Lmtd Tax P/I Series '01	88,255	1,117	0.0132%
4004	Ltd Tax Perm Imp 2002	308,286	3,962	0.0460%
4005	Ltd Tax Perm Imp 2004	8,617	109	0.0013%
4006	Lmtd Tax Perm Imp 2005	16,900	222	0.0025%
4007	Lmtd Tax Perm Imp Bds '06	11,099	141	0.0017%
4008	Ltd Tax Perm Imp 2007	12	-	0.0000%
4009	Ltd TX PI 2008 07Proj	17,493	222	0.0026%
4010	LTD TAX PI 2008 03PROJ	27	-	0.0000%
4011	Ltd Tax PI Bds 2009	633,256	8,018	0.0945%
4012	Ltd TX PI BAB Bds 2009B	286,473	3,639	0.0428%
4013	Ltd Tax PI Bds 2011	24,518	310	0.0037%
4014	Ltd Tax Perm Imp 2012	116,633	1,485	0.0174%
4015	Ltd Tax Perm Imp 2013	142,190	1,833	0.0212%
4016	Ltd Tax P/I 2014	523,151	6,624	0.0781%
4017	Ltd Tax P/I 2015	372,371	4,721	0.0556%
4018	Ltd Tax P/I 2016	199,940	2,532	0.0298%
4019	LT 2019A	161,335	2,043	0.0241%
4020	LT 2019B	14,233,180	217,251	2.1249%
4021	LT 2020A	83,732,114	1,060,198	12.5007%
4022	LT 2020B	24,057,704	307,781	3.5917%
4023	LT 2020C	131,071	1,660	0.0196%
4024	LT 2021A	54,548,273	757,329	8.1438%
4025	LT 2021B	46,284,928	624,585	6.9101%
4026	LT 2021C	1,162,136	14,715	0.1735%
4027	LT 2022A	63,530,475	804,409	9.4847%
4028	LT 2022B	18,064,420	258,994	2.6969%
4029	LT 2022C	1,492,556	19,319	0.2228%
4030	LT 2023A	270,224,678	3,421,528	40.3430%
4031	LT 2023C	2,043,689	25,877	0.3051%
		582,415,802	7,550,624	86.9513%
Road Bonds				
4201	Unlmt Tax Rd Bonds 2004	457,623	5,794	0.0683%
4202	Unlmt Tax Road Bond 2005	23,465	297	0.0035%
4203	Unlmt Tax Road Bds '06	9	-	0.0000%
4204	Unltd Tax Rd Bds 2007	981,877	12,432	0.1466%
4205	Unltd Tx Rd Bds 08 03Proj	316,892	4,013	0.0473%
4206	Unltd Rd Bds 2008 07Proj	488,125	6,181	0.0729%
4207	Unltd Tax Road Bds 2009	144,703	1,832	0.0216%
4208	UNLTD TX RD BAB 2009B	208	4	0.0000%
4209	Unltd Tax Rd Bds 2011	1,388,852	17,585	0.2073%
4210	UNLTD TAX ROAD BD 2012	1,957,442	29,510	0.2922%
4211	Unlmt Tax Road Bond 2013	2,822,545	35,784	0.4214%
4212	Unltd Tax Road Bd 2014	12,793,160	161,984	1.9099%
4213	Unltd Tax Road Bd 2015	23,125,167	297,974	3.4525%
4214	UnLtd Tax Road Bd 2016	4,898,080	75,545	0.7313%
4215	UT 2019A	26,055,786	317,503	3.8900%
4216	UT 2019B	734,137	10,580	0.1096%
4281	Unlimited Road Bond 99	1,755,371	22,226	0.2621%
4282	Unlimited Road Bond 99A	6,282	80	0.0009%
4283	Unlimited Road Bond 00/01	249,188	3,155	0.0372%
4284	Unlimited Road Bond 95/97	157,493	2,011	0.0235%
		78,356,405	1,004,490	11.6981%



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CAPITAL PROJECTS

Fund Number (MUNIS)	Fund Name	Book Value 12/31/2023	Interest Earned YTD	% of Total Invested
<u>Tax Notes</u>				
4401	Tax Notes 2006	1,709,145	22,072	0.2552%
4402	Capital Improvement TN 01	595,212	7,536	0.0889%
4403	Capital Imp T/N 01A	203,809	2,581	0.0304%
4404	Tax Notes Series 2002	1,247,749	15,799	0.1863%
4405	Tax Notes Series 2004	2,071,062	26,240	0.3092%
4406	Tax Notes 2018	3,218,161	40,781	0.4805%
		9,045,138	115,009	1.3505%
	SubTotal Capital Projects Investments	669,817,345	8,670,123	100.0000%

Market Adjustment *

Federal Agency Bonds (1,249,446)

Market Adjustments are calculated using Market Values as shown on ANB Statements

Total Book Value as of 12/31/23	671,066,791	8,670,123
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