



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: September 21, 2023
Re: Investment Report – 2nd Quarter (FY 2023)

On March 31, 2023, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$1,201,383.069. 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 106 days, and weighted yield to maturity (YTM) was 3.760%, which compares to 166 WAM and 0.309% YTM for prior year 2nd quarter.

During the FY2023 2nd quarter, our overnight pools and cash equivalent investments experienced a seasonal increase from the prior quarter by \$43,292,894, due primarily to the timing of property tax receipts.

Certificates of Deposit (and Fixed TERM Investments) experienced a decrease of \$23,266,878. Certificates of Deposit and Fixed TERM activity consisted of five (5) maturities, and zero purchases.

Bonds experienced an increase of \$15,499,480. Bond investment activity during the quarter consisted of one (1) bonds called, seven (7) bonds matured, and sixteen (16) bonds purchased.

The total interest earned for all investments during this quarter totaled \$10,818,682.

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 March 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	Beginning	Ending	Prior Year	Beginning	Ending	Prior Year	Beginning	Ending	Prior Year	Beginning	Ending
	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value
	3/31/2022	12/31/2022	3/31/2023	3/31/2022	12/31/2022	3/31/2023	3/31/2022	12/31/2022	3/31/2023	3/31/2022	12/31/2022	3/31/2023
Cash in Bank	53,397,931	27,037,223	47,334,707							53,397,931	27,037,223	47,334,707
PFA Investment Pools	179,998,713	299,593,436	364,121,226	733,632	745,300	753,676	324,352,335	357,733,145	347,966,379	505,084,680	658,071,881	712,841,281
Cash Equivalent Investments	100,083,160	50,731,560	41,117,104	100,657,042	67,272,034	34,892,523	407,621	10,779,623	41,297,084	201,147,823	128,783,217	117,306,711
Certificates of Deposit	-	25,000,000	25,000,000	92,826,618	90,610,858	73,343,980	5,003,502	18,000,000	12,000,000	97,830,120	133,610,858	110,343,980
Federal/Agency Bonds				85,280,370	99,209,606	115,910,658	80,248,319	68,938,237	67,249,788	165,528,689	168,147,843	183,160,446
Municipal Bonds				26,342,629	29,909,067	30,395,933				26,342,629	29,909,067	30,395,933
TOTALS	333,479,804	402,362,219	477,573,037	305,840,291	287,746,865	255,296,770	410,011,777	455,451,005	468,513,251	1,049,331,872	1,145,560,089	1,201,383,058

Annualized Yield	0.122%	3.343%	4.401%	0.548%	1.953%	2.475%	0.151%	3.151%	3.925%	0.260%	2.860%	3.735%
Weighted Yield To Call	0.156%	3.505%	4.484%	0.568%	2.112%	2.775%	0.179%	3.214%	3.975%	0.293%	3.024%	3.895%
Weighted Yield To Maturity	0.156%	3.505%	4.484%	0.622%	2.106%	2.175%	0.179%	3.214%	3.975%	0.309%	3.022%	3.760%
Weighted Average Maturity (Days)	1	10	4	356	388	361	134	76	58	166	135	106

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;*

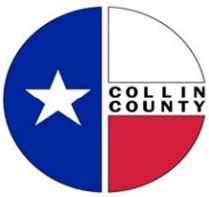
Authorized By Investment Officers:

Linda Riggs, County Auditor

Date

Monika Arris, Budget Director

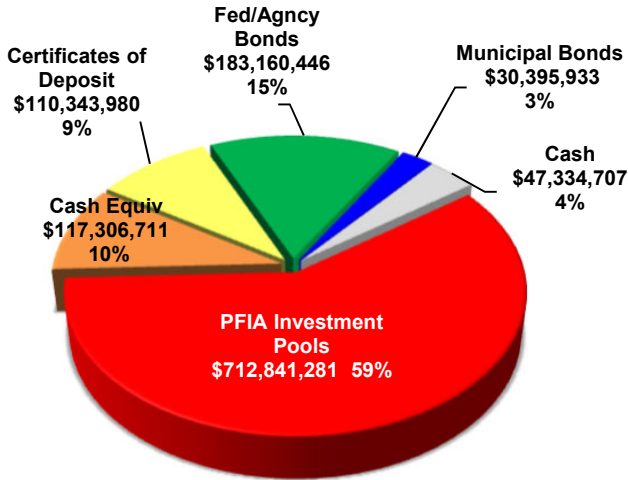
Date



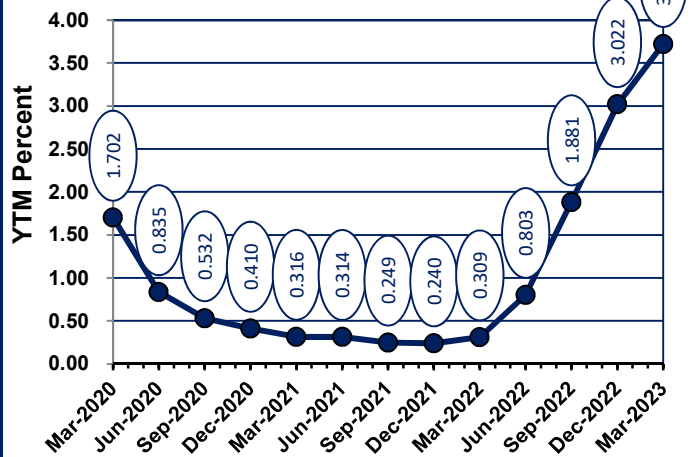
Collin County, Texas
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 Quarter Ending March 31, 2023

TOTAL PORTFOLIO

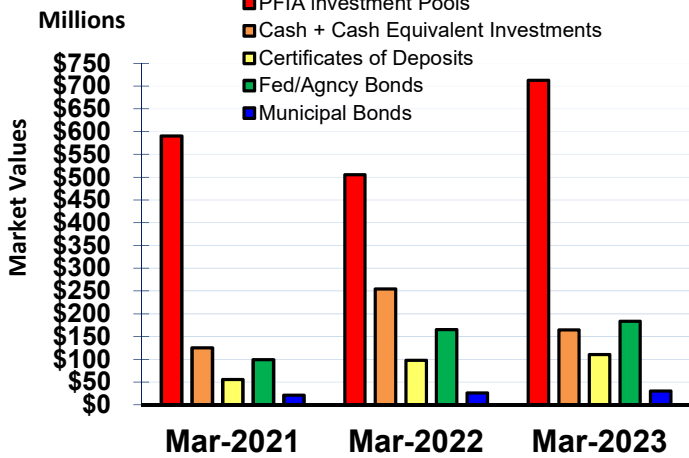
Portfolio Composition by Type



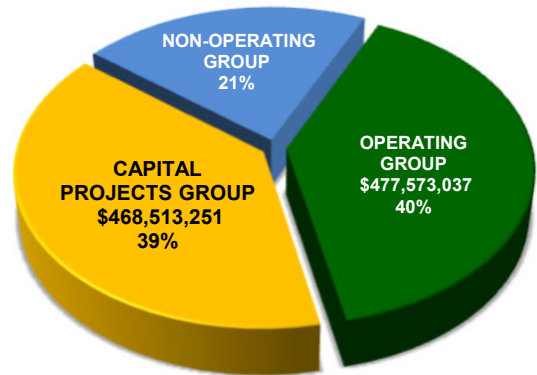
Portfolio Weighted YTM 3 Year Trend



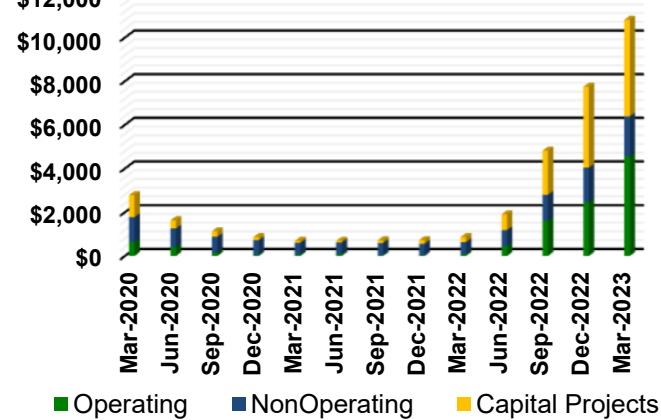
Portfolio Position by Type 3 Yr Comparison



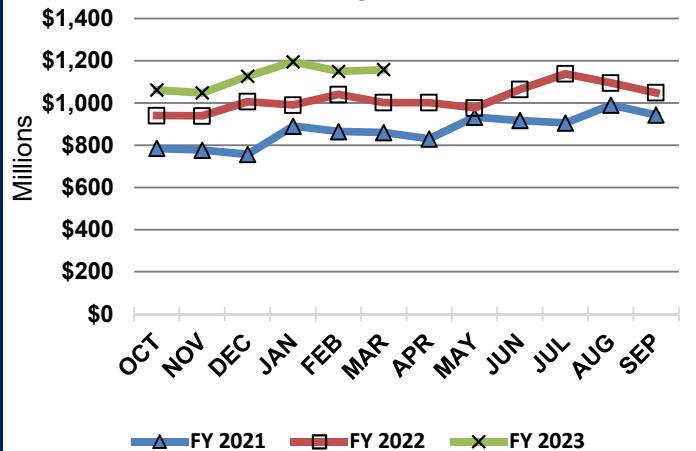
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings during Quarter 3 Yr Comparison



Total Portfolio 3 Yr Comparison





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

TOTAL PORTFOLIO
Summary Statement by Pooled Fund Group

Description	Ending Market Value	Percentage of Portfolio	Avg Monthly Yields Jan-2023	Avg Monthly Yields Feb-2023	Avg Monthly Yields Mar-2023
TexPool	23,042,187	1.9966%	4.2443%	4.4991%	4.6108%
TexSTAR	63,098,774	5.4676%	4.2515%	4.4919%	4.6066%
Texas CLASS	239,706,497	20.7709%	4.6103%	4.7853%	5.0057%
LOGIC	246,941,029	21.3978%	4.5538%	4.7387%	4.8163%
Texas RANGE	62,588,328	5.4234%	4.3600%	4.5700%	4.7000%
Texas FIT	77,464,466	6.7124%	4.1800%	4.4500%	4.6000%
ICS American National Bank	41,117,104	3.5629%	3.0700%	3.0700%	4.8900%
ICS Farmer's Bank & Trust	27,725,133	2.4024%	4.4000%	4.6400%	4.8700%
CE American National Bank-CUS	47,478,460	4.1141%	3.5400%	4.3200%	4.4500%
CE American National Bank-SEA	986,014	0.0854%	3.4600%	4.3000%	4.5100%
* Certificates of Deposit	110,343,980	9.5615%	2.0691%	2.0691%	2.0691%
* Federal Agency Bonds	141,937,862	12.2991%	2.1300%	2.1300%	2.1300%
* US Treasuries	41,222,584	3.5720%	1.0484%	1.0484%	1.0484%
* Municipal Bonds	30,395,933	2.6339%	2.0184%	2.0184%	2.0184%
	1,154,048,351	100.0000%	3.4240%	3.6522%	3.8804%

* Avg Monthly Yields are calculated by averaging YTM. Since Collin County Investment Policy maximum term limit is five years, yields may include rates from 03/31/2018 - 03/31/2023.

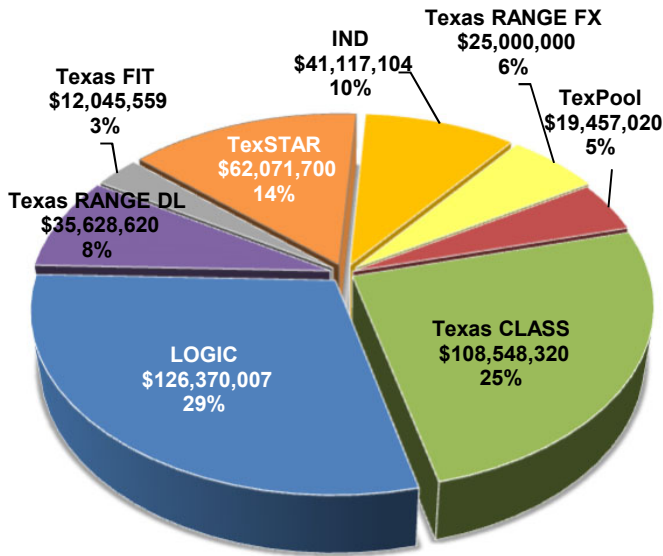
POOLED FUND GROUP	Beginning Book Value 12/31/2022	Increases	Decreases	Interest Earned QTD	Amortization / Accretion	Ending Book Value 03/31/2023	Beginning Market Value 12/31/2022	Unrealized Gain / (Loss) Market Adj	Ending Market Value 03/31/2023	Accrued Interest 03/31/2023
Operating Group										
PFIA Investment Pools	299,593,436	144,465,000	(83,895,318)	3,958,108	-	364,121,226	299,593,436	-	364,121,226	-
Cash Equivalent Investments	50,731,560	-	(10,000,000)	385,544	-	41,117,104	50,731,560	-	41,117,104	-
Certificates of Deposit	25,000,000	-	(208,973)	208,973	-	25,000,000	25,000,000	-	25,000,000	636,205
Sub-Total	375,324,996	144,465,000	(94,104,291)	4,552,625	-	430,238,330	375,324,996	-	430,238,330	636,205
Non-Operating Group										
PFIA Investment Pools	745,300	-	-	8,376	-	753,676	745,300	-	753,676	-
Cash Equivalent Investments	67,272,034	18,344,954	(51,434,532)	710,067	-	34,892,523	67,272,034	-	34,892,523	150,540
Certificates of Deposit	90,610,858	-	(17,608,902)	342,024	-	73,343,980	90,610,858	-	73,343,980	-
Federal/Agency Bonds	103,352,514	21,342,000	(6,057,688)	552,649	20,889	119,210,364	99,209,606	(3,299,706)	115,910,658	555,111
Municipal Bonds	31,729,013	2,905,000	(2,871,170)	224,900	(84,709)	31,903,034	29,909,067	(1,507,101)	30,395,933	205,313
Sub-Total	293,709,719	42,591,954	(77,972,292)	1,838,016	(63,820)	260,103,577	287,746,865	(4,806,807)	255,296,770	910,964
Capital Projects Group										
PFIA Investment Pools	357,733,145	6,101,510	(19,951,000)	4,082,724	-	347,966,379	357,733,145	-	347,966,379	-
Cash Equivalent Investments	10,779,623	30,404,108	-	113,353	-	41,297,084	10,779,623	-	41,297,084	50,008
Certificates of Deposit	18,000,000	-	(6,124,225)	124,225	-	12,000,000	18,000,000	-	12,000,000	294,796
Federal/Agency Bonds	72,750,645	-	(2,607,739)	107,739	(56,079)	70,194,566	68,938,237	(2,944,778)	67,249,788	62,726
Sub-Total	459,263,413	36,505,618	(28,682,964)	4,428,041	(56,079)	471,458,029	455,451,005	(2,944,778)	468,513,251	407,530
Grand Totals:	1,128,298,128	223,562,572	(200,759,547)	10,818,682	(119,899)	1,161,799,936	1,118,522,866	(7,751,585)	1,154,048,351	1,954,699



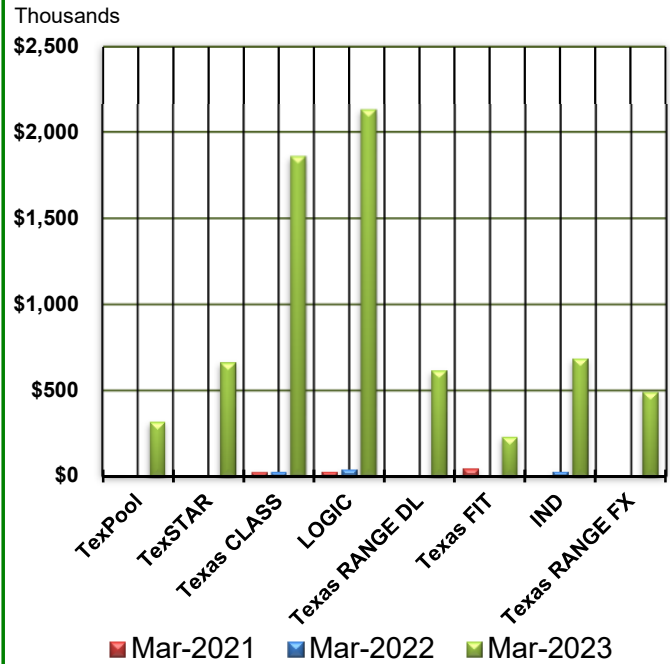
Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2023

OPERATING GROUP

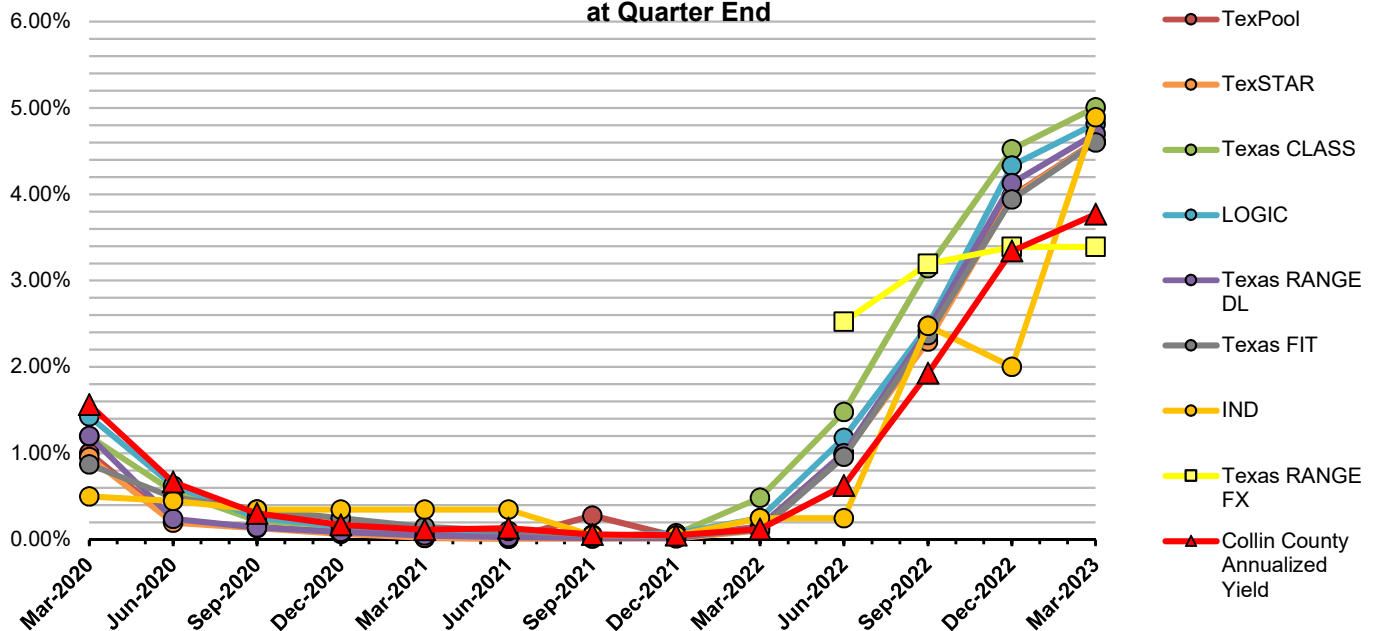
Operating Investments by Type at Quarter End



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 12/31/2022	Increases	Decreases	Interest Earned QTD	Ending Book Value 03/31/2023	Beginning Market Value 12/31/2022	Ending Market Value 03/31/2023	Accrued Interest	Maturity Date
<u>PFIA Investment Pools</u>										
TexPool	4.4514%	19,325,495	-	(81,000)	212,525	19,457,020	19,325,495	19,457,020	-	N/A
TexSTAR	4.4500%	15,992,503	45,501,000	-	578,197	62,071,700	15,992,503	62,071,700	-	N/A
Texas CLASS	4.8004%	84,211,203	98,964,000	(75,741,318)	1,114,435	108,548,320	84,211,203	108,548,320	-	N/A
LOGIC	4.7029%	132,915,985	-	(8,073,000)	1,527,022	126,370,007	132,915,985	126,370,007	-	N/A
Texas RANGE DL	4.5433%	35,232,652	-	-	395,968	35,628,620	35,232,652	35,628,620	-	N/A
Texas FIT	4.4100%	11,915,598	-	-	129,961	12,045,559	11,915,598	12,045,559	-	N/A
		299,593,436	144,465,000	(83,895,318)	3,958,108	364,121,226	299,593,436	364,121,226	-	
<u>Cash Equivalent Investments</u>										
American National Bank										
IntraFi Network Deposits	3.6767%	50,731,560	-	(10,000,000)	385,544	41,117,104	50,731,560	41,117,104	-	N/A
		50,731,560	-	(10,000,000)	385,544	41,117,104	50,731,560	41,117,104	-	
<u>Certificates of Deposit</u>										
<u>Fixed TERM Investments</u>										
Texas RANGE FX										
FX1247000701221	3.2300%	12,500,000		(99,555)	99,555	12,500,000	12,500,000	12,500,000	303,089	04/05/23
FX1247000701222	3.5500%	12,500,000		(109,418)	109,418	12,500,000	12,500,000	12,500,000	333,116	06/30/23
		25,000,000	-	(208,973)	208,973	25,000,000	25,000,000	25,000,000	636,205	
Total Certificates of Deposit		25,000,000	-	(208,973)	208,973	25,000,000	25,000,000	25,000,000	636,205	
TOTAL OPERATING INVESTMENTS		375,324,996	144,465,000	(94,104,291)	4,552,625	430,238,330	375,324,996	430,238,330	636,205	



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

OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2023	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	128,330,579	1,983,257	29.8278%
0002	Housing Finance Corp	472,987	5,605	0.1099%
0003	Records Archive Fund	16,632,259	-	*
0005	Dis Cts Rec Tech Fund	730,470	-	*
0499	Permanent Improvements	1,586,761	17,997	0.3688%
		147,753,056	2,006,859	34.3421%
<u>Special Revenue Funds</u>				
0029	Courthouse Security	1,229,977	-	*
1010	Road and Bridge	18,440,451	373,977	4.2861%
1011	Farm and Market	22,286	405	0.0052%
1012	Lateral Road	1,334,327	24,152	0.3101%
1013	Judicial Appellate	446,716	7,132	0.1038%
1015	Court Reporters	232,333	-	*
1021	Law Library	4,346,381	-	*
1025	Co Clrk Rec Mgmt & Pres	13,848,498	-	*
1026	Dist Clrk Rec Mgmt & Pres	466,399	-	*
1028	Justice Court Tech Fund	1,060,677	-	*
1031	Economic Development 2001	414,635	8,313	0.0964%
1033	Contract Elections	4,004,490	63,664	0.9308%
1036	Sheriff Forfeiture	29,520	536	0.0069%
1037	DA State Forfeiture	1,172,202	21,147	0.2725%
1038	DA Service Fee	250,790	-	*
1039	Meyers Park Foundation	1,149	21	0.0003%
1040	Health Care Foundation	5,676,455	113,350	1.3194%
1044	County Rec Mgmt & Pres	733,651	-	*
1046	Juvenile Case Manager Fnd	468,262	-	*
1047	Court Initiated Guardnshp	597,270	-	*
1049	DA Pretrial Intervntn Prg	910,135	-	*
1050	Specialty Court	211,202	-	*
1051	SCAAP	361,794	3,890	0.0841%
1052	Cty Crts Technology Fund	612,884	-	*
1053	Dis Cts Technology Fund	604,054	-	*
1054	Probate Contributions Fnd	796,702	14,531	0.1852%
1055	CCLC Court Rec Presrvtn	688,066	-	*
1056	Dis Clrk Crt Rec Presrvtn	481,466	-	*
1057	DA Apportionment	124,654	2,270	0.0290%
1058	Justice Crt Bldg Security	313,442	-	*
1060	DA Federal Treasury Forf	1,769,756	32,082	0.4113%
1065	Sheriff Forfeiture Fed	34,068	782	0.0079%
1066	SO Treasury Forfeiture	289,394	4,385	0.0673%
1067	Trails Blue Ridge Sp Rd Dist	154,463	1,977	0.0359%
1068	Court Facility Fee Fund	372,790	790	0.0866%
1069	Opioid Abatement	727,603	1,603	0.1691%
1998	Veterans Court	18,722	328	0.0044%
		63,247,664	675,335	14.7007%



Collin County, Texas
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OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2023	Interest Earned YTD	% of Total Invested
<u>Grant Funds</u>				
2132	ARPA	177,592,691	3,460,886 ***	41.2777%
2198	LEOSE Education	130,376	2,016	0.0303%
2586	RTR Frontier Parkway	806,678	36,650 ***	0.1875%
		178,529,745	3,499,552	41.4955%
<u>Debt Service Fund</u>				
3001	Debt Service Fund	12,329,427	338,380	2.8657%
		12,329,427	338,380	2.8657%
<u>Internal Service Funds</u>				
5501	Liability Insurance	10,205,434	186,228	2.3720%
5502	Workers' Compensation Ins	6,653,739	121,529	1.5465%
5504	Unemployment Insurance	1,309,143	23,170	0.3043%
5505	Insurance Claim	1,953,513	39,712	0.4541%
5601	Flexible Benefit	232,469	- **	0.0540%
5990	Animal Safety Fund	3,336,239	59,099	0.7754%
		23,690,537	429,738	5.5063%
<u>Other Funds</u>				
5999	CC Toll Road Authority	1,067,828	19,399	0.2482%
6050	Judicial District	2,696,526	44,508	0.6268%
7001	State Fees Agency	423,770	- *	0.0985%
7002	Unclaimed Holdings	499,778	- *	0.1162%
		4,687,902	63,907	1.0897%
Total Operating Investments		430,238,331	7,013,771	100.0000%
		430,238,330	7,013,771	

Notes

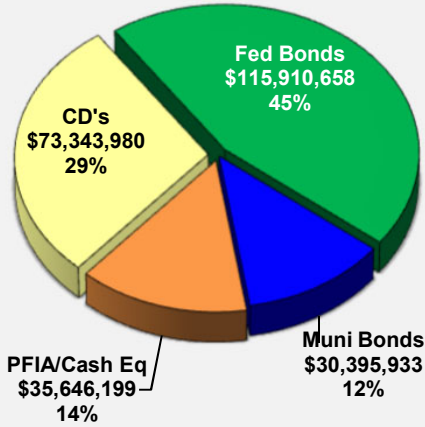
- * Interest is recorded in Fund 0001 General Fund
- ** Interest is recorded in Fund 5505 Insurance Claim
- *** Interest is re-allocated to deferred revenue



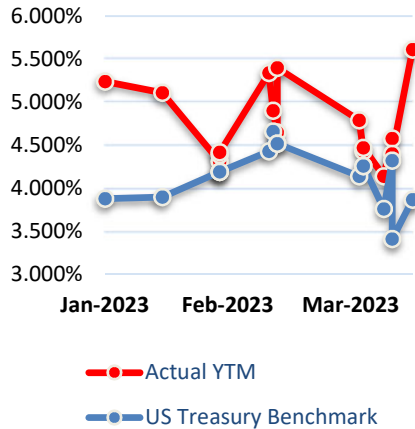
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NON-OPERATING GROUP

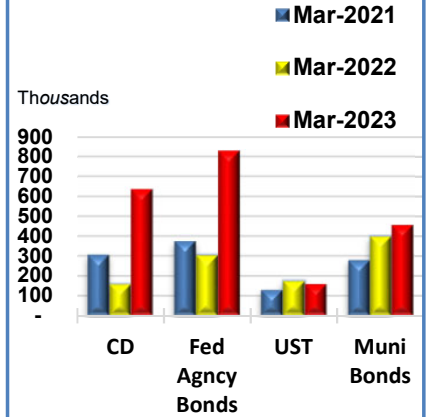
Non-Operating Investments by Type



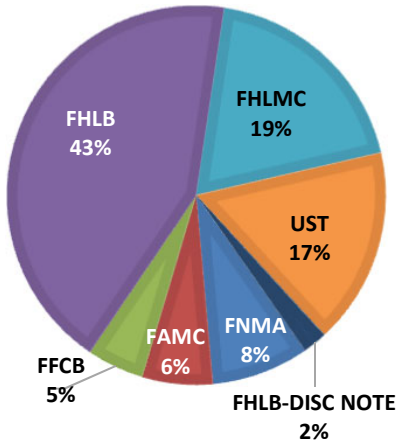
Non-Operating Bond Purchases YTM Versus US Treasury



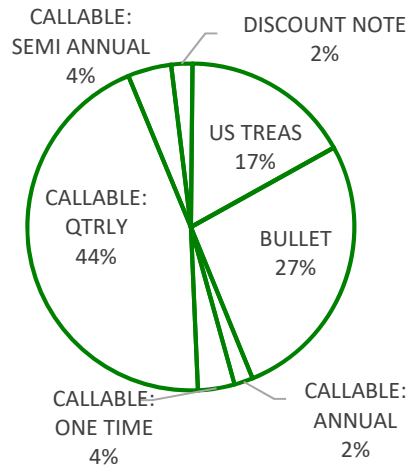
Non-Operating YTD Interest Earnings



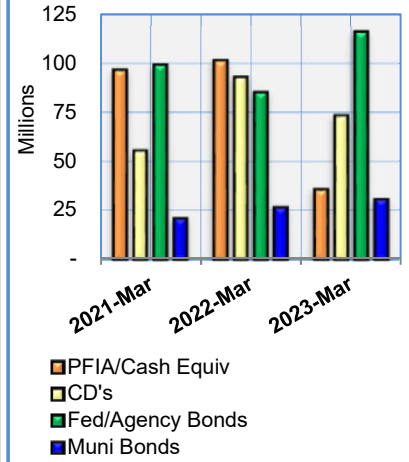
Federal Agency Bonds



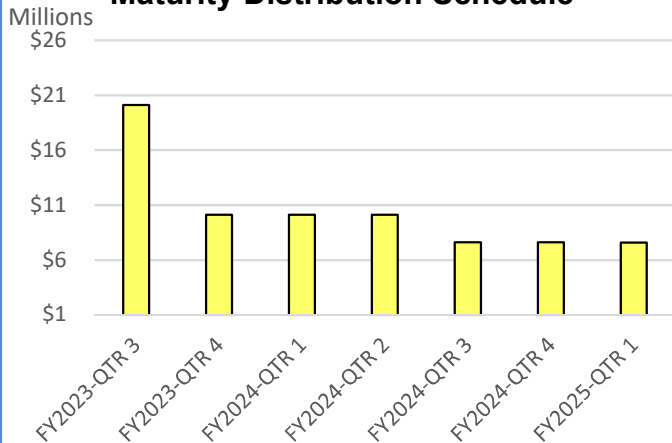
Federal Agency Bonds Breakdown by Type



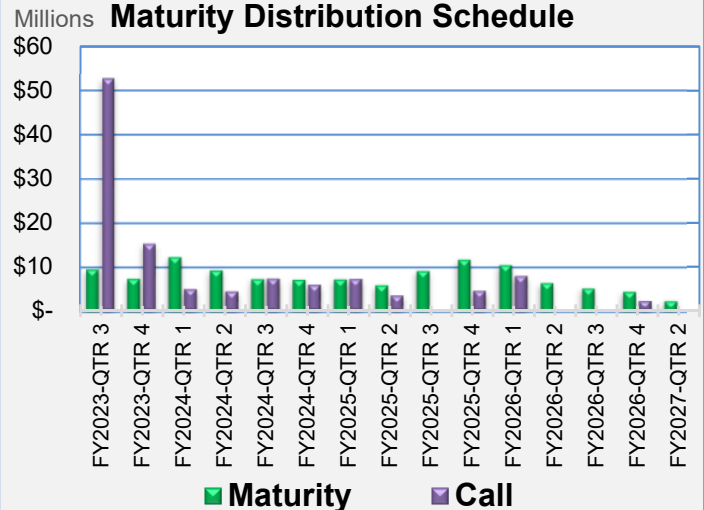
Non-Operating Investments Three Year Comparison as of Quarter End



Non-Operating Cert of Deposit Maturity Distribution Schedule



Non-Operating Fed Agency Bonds Maturity Distribution Schedule





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 Quarter Ending March 31, 2023

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)	12/31/2022			QTD	03/31/2023	12/31/2022	03/31/2023		
PPIA Investment Pools										
Texas RANGE DL	4.5433%	745,300	-	-	8,376	753,676	745,300	753,676	-	N/A
		745,300	-	-	8,376	753,676	745,300	753,676	-	
Cash Equivalent Investments										
American National Bank										
Custody Cash Holdings	4.1033%	48,849,899	5,438,481	(20,841,993)	460,122	33,906,509	48,849,899	33,906,509	142,910	N/A
Seacap Cash Holdings	4.0900%	926,621	2,906,473	(2,867,406)	20,326	986,014	926,621	986,014	7,630	N/A
Farmers Bank & Trust										
IntraFi Network Deposits	4.6367%	17,495,514	10,000,000	(27,725,133)	229,619	-	17,495,514	-	-	N/A
		67,272,034	18,344,954	(51,434,532)	710,067	34,892,523	67,272,034	34,892,523	150,540	
Certificates of Deposit										
American National Bank										
CD #9684135 (ARPA)-MATURED	0.3300%	10,052,478	-	(10,058,114)	5,636	-	10,052,478	-	-	02/28/2023
CD #9684143 (ARPA)	0.3600%	10,057,262	-	-	8,930	10,066,192	10,057,262	10,066,192	-	05/28/2023
CD #9687765	0.6500%	2,512,270	-	-	4,028	2,516,298	2,512,270	2,516,298	-	06/15/2023
CD #9687740	0.7500%	2,514,162	-	-	4,653	2,518,815	2,514,162	2,518,815	-	09/15/2023
CD #9687781	0.8500%	2,516,056	-	-	5,277	2,521,333	2,516,056	2,521,333	-	12/15/2023
CD #9687757	0.9500%	2,517,951	-	-	5,903	2,523,854	2,517,951	2,523,854	-	03/15/2024
CD #9690975	2.7500%	2,523,059	-	-	17,147	2,540,206	2,523,059	2,540,206	-	08/31/2024
CD #9691973	4.2700%	2,517,872	-	-	26,603	2,544,475	2,517,872	2,544,475	-	10/28/2024
CD #9693987	4.3500%	2,500,000	-	-	26,911	2,526,911	2,500,000	2,526,911	-	12/30/2024
		37,711,110	-	(10,058,114)	105,088	27,758,084	37,711,110	27,758,084	-	
East West Bank										
CD #172903503	3.3200%	2,528,126	-	-	20,780	2,548,906	2,528,126	2,548,906	-	08/31/2023
		2,528,126	-	-	20,780	2,548,906	2,528,126	2,548,906	-	
Farmers Bank & Trust										
CD #7004775-MATURED	0.3500%	2,515,315	-	(2,515,432)	117	-	2,515,315	-	-	01/03/2023
CD #7004776-MATURED	0.3500%	2,515,315	-	(2,516,135)	820	-	2,515,315	-	-	01/31/2023
CD #7004777-MATURED	0.4000%	2,517,510	-	(2,519,221)	1,711	-	2,517,510	-	-	02/28/2023
CD #7050243	1.0000%	2,516,761	-	-	6,142	2,522,903	2,516,761	2,522,903	-	06/29/2023
CD #7050244	1.0000%	2,516,761	-	-	6,142	2,522,903	2,516,761	2,522,903	-	07/29/2023
CD #7050245	1.1000%	2,518,443	-	-	6,761	2,525,204	2,518,443	2,525,204	-	09/29/2023
CD #7050246	1.2500%	2,520,967	-	-	7,692	2,528,659	2,520,967	2,528,659	-	10/29/2023
CD #7000004	3.0400%	2,524,956	-	-	18,307	2,543,263	2,524,956	2,543,263	-	11/30/2023
CD #7050249	1.3500%	2,522,651	-	-	8,313	2,530,964	2,522,651	2,530,964	-	12/29/2023
CD #7050250	1.5000%	2,525,179	-	-	9,247	2,534,426	2,525,179	2,534,426	-	01/29/2024
CD #7000005	3.0400%	2,524,956	-	-	18,307	2,543,263	2,524,956	2,543,263	-	02/29/2024
CD #7050251	1.6500%	2,527,709	-	-	10,183	2,537,892	2,527,709	2,537,892	-	03/29/2024
CD #7000006	2.9400%	2,524,121	-	-	17,689	2,541,810	2,524,121	2,541,810	-	04/30/2024
CD #7000007	2.9400%	2,524,121	-	-	17,689	2,541,810	2,524,121	2,541,810	-	05/31/2024
CD #7000008	2.8900%	2,523,704	-	-	17,380	2,541,084	2,523,704	2,541,084	-	06/30/2024
CD #7000009	2.8400%	2,523,286	-	-	17,073	2,540,359	2,523,286	2,540,359	-	07/31/2024
CD #7000012	4.0800%	2,516,507	-	-	24,407	2,540,914	2,516,507	2,540,914	-	09/30/2024
CD #7000018	4.3300%	2,500,000	-	-	25,704	2,525,704	2,500,000	2,525,704	-	11/30/2024
		45,358,262	-	(7,550,788)	213,684	38,021,158	45,358,262	38,021,158	-	
Prosperity Bank										
CD #434000150	0.2000%	2,506,680	-	-	1,236	2,507,916	2,506,680	2,507,916	-	04/03/2023
CD #434000151	0.2000%	2,506,680	-	-	1,236	2,507,916	2,506,680	2,507,916	-	04/30/2023
		5,013,360	-	-	2,472	5,015,832	5,013,360	5,015,832	-	
Total Certificates of Deposit		90,610,858	-	(17,608,902)	342,024	73,343,980	90,610,858	73,343,980	-	



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

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)	12/31/2022			QTD	03/31/2023	12/31/2022	Market Adj	03/31/2023				
<u>Federal/Agency Bonds</u>																
American National Bank																
CUSIP #3130ASTV1	Fed Home Ln Bank	AA+	4.0706%	3.6752%	2,492,424	-	(22,188)	22,188	738	2,493,162	2,446,082	(44,344)	2,448,818	16,271	04/25/2023	Y
CUSIP #3130AKU61	Fed Home Ln Bank	AA+	0.3998%	0.3000%	2,500,000	-	(4,236)	4,236	-	2,500,000	2,234,075	(233,615)	2,266,385	3,333	04/27/2023	Y
CUSIP #3130ARMB4	Fed Home Ln Bank	AA+	4.2544%	3.6939%	2,164,221	-	(12,319)	12,319	2,772	2,166,993	2,125,068	(26,782)	2,140,211	20,942	04/28/2023	Y
CUSIP #3130AM2F8	Fed Home Ln Bank	Aaa	50.5357%	4.4210%	-	500,000	(49,757)	797	2,154	453,194	-	2,855	456,049	2,375	04/29/2023	Y
CUSIP #3134XGLG7	Fed Home Ln Mtg Corp	Aaa	0.3798%	0.2000%	2,496,792	-	(1,250)	1,250	733	2,497,525	2,372,039	(93,002)	2,404,523	778	05/05/2023	Y
CUSIP #3135G05R0	Fannie Mae	AA+	0.2554%	0.3000%	2,500,536	-	(1,875)	1,875	(220)	2,500,316	2,435,415	(42,925)	2,457,391	1,063	05/10/2023	Y
CUSIP #3130ANGJ3	Fed Home Ln Bank	AA+	0.3998%	1.1150%	2,500,000	-	(3,750)	3,750	-	2,500,000	2,306,483	(146,631)	2,353,369	1,750	05/19/2023	Y
CUSIP #3130ANFM7	Fed Home Ln Bank	AA+	0.6000%	1.1300%	2,500,000	-	(3,750)	3,750	-	2,500,000	2,234,215	(219,722)	2,280,278	1,750	05/19/2023	Y
CUSIP #3130ASYQ6 #1	Fed Home Ln Bank	AA+	3.5052%	3.5014%	2,500,000	-	(21,875)	21,875	-	2,500,000	2,442,445	(38,553)	2,461,447	31,111	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	1,709,712	(26,987)	1,723,013	21,778	05/23/2023	Y
CUSIP #3130ASW96	Fed Home Ln Bank	AA+	4.0545%	4.0113%	2,499,438	-	(25,000)	25,000	65	2,499,503	2,472,446	(34,431)	2,465,072	10,000	05/25/2023	Y
CUSIP #3136G4S87	Fannie Mae	AA+	0.6500%	0.6500%	2,500,000	-	(4,062)	4,062	-	2,500,000	2,259,544	(196,571)	2,303,429	1,535	05/27/2023	Y
CUSIP #3130ASW47	Fed Home Ln Bank	AA+	3.6000%	3.6033%	2,500,000	-	(22,500)	22,500	-	2,500,000	2,478,158	(23,832)	2,476,168	8,250	05/28/2023	Y
CUSIP #3134GXDSO	Fed Home Ln Mtg Corp	Aaa	0.3200%	0.3200%	2,500,000	-	(2,000)	2,000	-	2,500,000	2,395,991	(74,031)	2,425,969	2,667	06/01/2023	Y
CUSIP #313383QR5	Fed Home Ln Bank	AA+	0.2208%	0.2208%	2,026,508	-	(16,250)	16,250	(15,100)	2,011,408	1,989,260	(16,762)	1,994,646	20,222	06/09/2023	N
CUSIP #3130AMTB8	Fed Home Ln Bank	AA+	0.6785%	1.0190%	2,500,000	-	(4,688)	4,688	-	2,500,000	2,238,799	(220,389)	2,279,611	5,781	06/10/2023	Y
CUSIP #3130ALKS2	Fed Home Ln Bank	AA+	0.4177%	0.3750%	2,499,146	-	(2,344)	2,344	177	2,499,323	2,368,364	(98,145)	2,401,178	417	06/15/2023	Y
CUSIP #3130ALGC2	Fed Home Ln Bank	Aaa	92.9334%	4.3111%	-	295,000	(29,661)	366	1,330	267,035	-	280	267,315	57	06/23/2023	Y
CUSIP #3130APK20	Fed Home Ln Bank	AA+	1.2283%	0.9350%	1,293,659	-	(2,112)	2,112	912	1,294,571	1,209,759	(66,810)	1,227,761	3,615	06/27/2023	Y
CUSIP #3134GXSS8	Fed Home Ln Mtg Corp	Aaa	4.1035%	3.5150%	2,545,998	-	(20,816)	20,816	1,607	2,547,605	2,482,541	(47,661)	2,499,944	21,741	06/27/2023	Y
CUSIP #3130ARDK4	Fed Home Ln Bank	AA+	2.5500%	2.5500%	2,500,000	-	(15,938)	15,938	-	2,500,000	2,311,225	(144,804)	2,355,196	354	06/29/2023	Y
CUSIP #3134GYC83	Fed Home Ln Mtg Corp	Aaa	5.1740%	5.2381%	-	2,500,000	(27,688)	28,438	(55)	2,500,695	-	(10,089)	2,490,606	33,177	06/30/2023	Y
CUSIP #3130AMUX8	Fed Home Ln Bank	Aaa	82.4214%	4.3868%	-	1,575,000	(162,523)	1,952	7,247	1,421,676	-	10,204	1,431,880	38	06/30/2023	Y
CUSIP #3135G05G4	Fannie Mae	AA+	0.2104%	-	2,500,518	-	(1,562)	1,562	(247)	2,500,271	2,441,374	(29,118)	2,471,153	1,406	07/10/2023	N
CUSIP #3130ATQ75	Fed Home Ln Bank	NR	5.6000%	5.6000%	2,500,000	-	(35,000)	35,000	-	2,500,000	2,500,114	(7,269)	2,492,731	59,889	07/27/2023	Y
CUSIP #3134GXK29	Fed Home Ln Mtg Corp	Aaa	3.7260%	3.7436%	310,051	-	(2,906)	2,906	(5)	310,046	304,485	(5,333)	304,713	4,941	07/28/2023	Y
CUSIP #3134GYJP8	Fed Home Ln Mtg Corp		5.3760%	5.3430%	-	2,500,000	(14,463)	14,463	-	2,500,000	-	(8,641)	2,491,359	14,463	08/22/2023	Y
CUSIP #3134GYJC7	Fed Home Ln Mtg Corp	AA+	5.4000%	5.4000%	-	2,500,000	(13,875)	13,875	-	2,500,000	-	(7,111)	2,492,889	13,875	08/24/2023	Y
CUSIP #313383YJ4	Fed Home Ln Bank	AA+	3.2879%	3.2879%	2,501,425	-	(21,094)	21,094	(519)	2,500,906	2,474,757	(16,621)	2,484,285	5,391	09/08/2023	N
CUSIP #3134GXCB8	Fed Home Ln Mtg Corp	Aaa	0.2271%	0.2500%	2,500,219	-	(1,562)	1,562	(143)	2,500,076	2,460,348	(14,882)	2,485,194	2,292	09/11/2023	Y
CUSIP #313384NA3	Fed Home Ln Bank-Disc Note	NR	4.6284%	-	2,411,758	-	-	-	27,576	2,439,334	2,413,063	(1,806)	2,437,528	-	10/16/2023	N
CUSIP #3134G42H0	Fed Home Ln Mtg Corp	Aaa	1.7010%	-	2,505,827	-	(12,500)	12,500	(1,834)	2,503,993	2,447,849	(40,528)	2,463,465	22,778	10/17/2023	N
CUSIP #3130ATUQ8	Fed Home Ln Bank	Aaa	4.5820%	-	-	2,000,000	1,213	1,847	(62)	2,002,998	-	(5,420)	1,997,578	6,069	03/08/2024	N
CUSIP #3133ENUN8	Fed Farm Cr Bank	AA+	2.6950%	-	2,492,010	-	(15,250)	15,250	1,540	2,493,550	2,429,484	(49,555)	2,443,995	27,619	04/18/2024	N
CUSIP #3133X8L34	Fed Home Ln Bank	AA+	0.9413%	-	1,288,294	-	(16,095)	16,095	(13,070)	1,275,224	1,213,704	(61,135)	1,214,089	3,934	09/09/2024	N
CUSIP #3135G0W66	Fannie Mae	AA+	0.9391%	-	2,530,193	-	(10,156)	10,156	(4,220)	2,525,973	2,376,172	(124,690)	2,401,283	18,733	10/15/2024	N
CUSIP #3130A3GE8	Fed Home Ln Bank	AA+	1.0139%	-	2,583,147	-	(17,187)	17,187	(10,660)	2,572,487	2,421,476	(139,102)	2,433,385	20,625	12/13/2024	N
CUSIP #31422BRT9	Farmer Mac	NR	1.5342%	-	2,510,379	-	(10,937)	10,937	(1,294)	2,509,085	2,370,998	(116,595)	2,392,490	10,694	01/03/2025	N
CUSIP #3130ADRH7	Fed Home Ln Bank	AA+	3.2110%	-	1,117,056	-	(8,086)	8,086	902	1,117,958	1,088,313	(21,642)	1,096,316	1,527	03/14/2025	N
CUSIP #31422BU73	Farmer Mac	NR	0.4300%	-	5,000,000	-	(5,375)	5,375	-	5,000,000	4,519,723	(416,347)	4,583,653	956	09/15/2025	N
CUSIP #3130AUK60	Fed Home Ln Bank		5.1100%	5.1100%	-	5,000,000	(45,422)	45,422	-	5,000,000	-	(18,650)	4,981,350	45,422	10/27/2025	Y
CUSIP #3133ENXQ8	Fed Farm Cr Bank	AA+	4.4340%	-	956,173	-	(7,000)	7,000	3,778	959,951	959,078	7,159	967,110	9,800	11/25/2025	N
CUSIP #3134GYMX7	Fed Home Ln Mtg Corp	Aaa	5.0320%	5.6142%	-	1,972,000	6,272	630	(14)	1,978,888	-	(3,117)	1,975,771	630	12/29/2025	Y
CUSIP #3133ELY32	Fed Farm Cr Bank	Aaa	4.1334%	-	-	2,500,000	(277,269)	344	2,077	2,225,152	-	10,491	2,235,643	2,635	07/22/2026	N
					78,475,772	21,342,000	(980,149)	475,110	6,165	99,318,898	74,932,559	(2,862,659)	96,456,239	482,684		



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

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)	12/31/2022			QTD		03/31/2023	12/31/2022	Market Adj	03/31/2023				
<u>Unites States Treasuries</u>																		
American National Bank																		
	CUSIP #91282CBD2-MATURED	US Treasury	NR		0.1124%	2,500,000		(2,500,000)	-	-	-	2,500,000	-	-	-	01/03/2023	N	
	CUSIP #91282CBG5-MATURED	US Treasury	NR		0.1475%	2,499,954		(2,500,255)	255	46	-	2,492,465	-	-	-	01/31/2023	N	
	CUSIP #912828Q29	US Treasury	NR		2.6440%	2,493,514		(9,169)	9,169	6,486	2,500,000	2,482,433	-	2,500,000	-	04/03/2023	N	
	CUSIP #912828R28	US Treasury	NR		0.1763%	2,511,787		(10,100)	10,100	(8,914)	2,502,873	2,476,758	(8,613)	2,494,260	17,058	04/30/2023	N	
	CUSIP #9128285Z9	US Treasury	NR		0.2949%	2,559,343		(15,454)	15,454	(13,521)	2,545,822	2,441,405	(90,842)	2,454,980	10,359	01/31/2024	N	
	CUSIP #912828XT2	US Treasury	NR		2.7096%	2,475,792		(12,363)	12,363	4,222	2,480,014	2,409,570	(50,716)	2,429,298	16,758	05/31/2024	N	
	CUSIP #9128286Z8	US Treasury	NR		2.7388%	2,464,342		(10,877)	10,877	5,878	2,470,220	2,396,583	(51,177)	2,419,043	10,998	06/30/2024	N	
	CUSIP #91282CCL3 #1	US Treasury	NR		2.7882%	2,410,730		(2,325)	2,325	14,321	2,425,051	2,342,870	(51,223)	2,373,828	1,968	07/15/2024	N	
	CUSIP #912828YE4	US Treasury	NR		2.8373%	2,436,630		(7,724)	7,724	9,380	2,446,010	2,367,970	(53,040)	2,392,970	2,717	08/31/2024	N	
	CUSIP #912828YV6	US Treasury	NR		0.9759%	2,524,650		(9,272)	9,272	(3,174)	2,521,476	2,366,993	(131,436)	2,390,040	12,569	11/30/2024	N	
						24,876,742		(5,077,539)	77,539	14,724	19,891,466	24,277,047	(437,047)	19,454,419	72,427			
Total Federal/Agency Bonds						103,352,514		21,342,000	(6,057,688)	552,649	20,889	119,210,364	99,209,606	(3,299,706)	115,910,658	555,111		
<u>Municipal Bonds</u>																		
American National Bank																		
	CUSIP #796237U29-MATURED	TX-San Antonio	AAA		2.4100%	1,000,361		(1,002,389)	2,389	(361)	-	998,720	-	-	-	02/01/2023	N	
	CUSIP #73723RSP9-MATURED	VA-Portsmouth	AA		1.7540%	500,538		(501,287)	1,287	(538)	-	499,440	-	-	-	02/01/2023	N	
	CUSIP #1845403S9 #1-MATURED	TX-Clear Creek ISD	AAA		2.8580%	475,318		(477,003)	2,003	(318)	-	474,335	-	-	-	02/15/2023	N	
	CUSIP #597851T38-CALLED	TX-Midlothian ISD	AAA	2.6500%	3.0780%	203,973		(204,762)	1,222	(433)	-	200,042	-	-	-	02/15/2023	Y	
	CUSIP #1845403S9 #2-MATURED	TX-Clear Creek ISD	AAA		2.1500%	200,304		(200,843)	843	(304)	-	199,720	-	-	-	02/15/2023	N	
	CUSIP #604115AW5-MATURED	MN-Pub Facs Auth St	AAA		2.2500%	190,681		(191,425)	1,425	(681)	-	189,975	-	-	-	03/01/2023	N	
	CUSIP #586145F58	TN-Memphis	AA		3.1500%	249,740		(1,686)	1,686	260	250,000	248,998	-	250,000	3,373	04/01/2023	N	
	CUSIP #7700773U7	VA-Roanoke	AA+		3.0000%	200,575		(1,500)	1,500	(575)	200,000	199,278	-	200,000	3,000	04/01/2023	N	
	CUSIP #751091QR3	NC-Raleigh GO Housing	AAA		2.0000%	501,993		(3,750)	3,750	(1,196)	500,797	496,015	(2,507)	498,290	5,000	06/01/2023	N	
	CUSIP #401784WZ2	NC-Guilford Cnty BAB	AAA		2.7200%	202,263		(2,396)	2,396	(970)	201,293	200,428	-	200,028	1,597	08/01/2023	N	
	CUSIP #537071VV1	TX-Little Cypress Mauriceville	AAA		0.3000%	236,282		(2,875)	2,875	(2,692)	233,590	230,501	(3,463)	230,127	1,917	08/01/2023	N	
	CUSIP #052403GY2	TX-Austin Cmnty College	AA+		3.0000%	785,789		(9,687)	9,687	(4,624)	781,165	776,690	(5,739)	775,426	6,458	08/01/2023	N	
	CUSIP #052397GX8	TX-Austin ISD	AAA		1.8310%	501,653		(2,935)	2,935	(620)	501,033	492,945	(6,233)	494,800	978	09/01/2023	N	
	CUSIP #1610692P3	VA-Charlottesville	Aaa		0.2500%	231,212		(575)	575	(430)	230,782	224,252	(4,816)	225,966	102	09/15/2023	N	
	CUSIP #7342606U1	TX-Port Houston Auth	Aaa		0.2650%	1,014,827		(5,625)	5,625	(4,942)	1,009,885	984,280	(22,965)	986,920	11,250	10/01/2023	N	
	CUSIP #160429YA8	SC-Charleston Wtrwks & Swr	AAA		3.5101%	97,309		(180)	180	673	97,982	96,624	(847)	97,135	181	01/01/2024	N	
	CUSIP #549188S50	TX-Lubbock	AA+		1.8230%	1,000,000		(4,558)	4,558	-	1,000,000	969,460	(25,210)	974,790	2,329	02/15/2024	N	
	CUSIP #492062HK3	TX-Kerens ISD	AAA		0.6200%	146,819		(1,750)	1,750	(1,519)	145,300	140,570	(5,056)	140,244	894	02/15/2024	N	
	CUSIP #486063G53	TX-Katy ISD	AA		3.3853%	214,099		(1,612)	1,612	201	214,300	211,195	(2,570)	211,730	824	02/15/2024	N	
	CUSIP #785700DS1	TX-Sabine ISD	Aa1		3.2400%	335,215		(543)	543	2,180	337,395	329,765	(4,418)	332,977	278	02/15/2024	N	
	CUSIP #44236PLN6	TX-Houston Cmnty College	AA+		4.4294%	-	1,000,000.00	3,056	1,944	(213)	1,004,787	-	(4,668)	1,000,119	6,389	02/15/2024	N	
	CUSIP #88213AKB0	TX-A & M Univ Revs	AAA		2.2000%	1,004,511		(6,373)	6,373	(822)	1,003,689	973,360	(27,509)	976,180	9,630	05/15/2024	N	
	CUSIP #88213AEK7	TX-A & M Univ Revs	AAA		1.6400%	253,054		(1,604)	1,604	(556)	252,498	243,395	(8,405)	244,093	2,423	05/15/2024	N	
	CUSIP #88213ALU7	TX-A&M Univ Revs	AAA	4.4740%	4.4743%	-	180,000.00	(3,649)	193	116	176,660	-	(535)	176,125	1,878	05/15/2024	Y	
	CUSIP #238388TP7	IA-Davenport Go Taxable	AA		0.4500%	222,705		(1,612)	1,612	(1,360)	221,345	210,242	(10,804)	210,541	2,150	06/01/2024	N	
	CUSIP #234554KL6	IA-Dallas Center Grimes	Aa2		0.5000%	1,007,020		(2,500)	2,500	(1,239)	1,005,781	950,920	(48,715)	957,030	3,333	03/01/2024	N	
	CUSIP #586145WG5	TN-Memphis	AA		2.2500%	363,871		(4,424)	4,424	(2,311)	361,560	353,105	(11,192)	350,368	4,424	07/01/2024	N	
	CUSIP #798781XW5	TX-San Marcos Cons ISD	AAA		1.8000%	516,589		(5,000)	5,000	(2,619)	513,970	495,580	(18,115)	495,855	3,333	08/01/2024	N	
	CUSIP #537071VW9	TX-Little Cypress Mauriceville	AAA		0.5000%	262,305		(3,062)	3,062	(2,733)	259,572	246,257	(13,710)	245,862	2,042	08/01/2024	N	
	CUSIP #7170874B3	TX-Pflugerville ISD	Aa1		3.2400%	354,046		(3,500)	3,500	(639)	353,507	347,466	(6,203)	347,204	2,333	08/01/2024	N	
	CUSIP #447819EA7	TX-Hurst Euless Bedford ISD	AAA		2.0280%	254,191		(1,878)	1,878	(646)	253,545	243,820	(8,960)	244,585	960	08/15/2024	N	
	CUSIP #84055QGB0	TX-South Texas Comm College	AA		3.5101%	966,783		(11,814)	11,814	(3,357)	963,426	948,402	(15,024)	948,402	6,038	08/15/2024	N	
	CUSIP #1610692Q1	VA-Charlottesville	AAA		0.4000%	227,281		(563)	563	(334)	226,947	211,187	(14,045)	212,902	100	09/15/2024	N	
	CUSIP #4140185L1	TX-Harris County	Aaa		0.5000%	471,101		(3,612)	3,612	(3,014)	468,087	440,037	(27,064)	441,023	7,225	10/01/2024	N	
	CUSIP #882830AT9	TX-Dept of Trans Comm	AAA	4.7900%	4.7904%	-	500,000.00	(30,789)	129	829	470,169	-	1,091	471,260	1,543	10/01/2024	Y	



Collin County, Texas
 QUARTERLY INVESTMENT REPORT
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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)	12/31/2022					QTD	03/31/2023	12/31/2022	Market Adj				03/31/2023
CUSIP #094808CE0	MN-Bloomington Port Auth	AAA	0.6000%		344,598		(2,269)	2,269	(1,752)	342,846	318,232	(22,848)	319,998	1,513	02/01/2025	N	
CUSIP#6041954Q7	MN-Minnetonka ISD	AAA	4.9002%		-	300,000.00	(16,545)	633	866	284,954	-	1,048	286,002	1,000	02/01/2025	N	
CUSIP #751100MG0	NC-Raleigh Comb Revenue	AAA	1.3850%		660,306		(3,486)	3,486	(1,189)	659,117	616,642	(37,626)	621,491	1,162	03/01/2025	N	
CUSIP #717096AW1	TX-Pflugerville ISD	AAA	0.8560%		162,958		(1,875)	1,875	(1,527)	161,431	151,383	(10,031)	151,400	958	05/15/2025	N	
CUSIP #88213AHM0	TX-A & M Univ Revs	Aaa	0.7270%		1,053,777		(7,578)	7,578	(5,667)	1,048,110	963,590	(77,090)	971,020	11,450	05/15/2025	N	
CUSIP #88213ARN7	TX-A&M Univ Revs	AAA	3.1150%		61,755		(145)	145	342	62,097	59,556	(1,755)	60,342	219	05/15/2025	N	
CUSIP #586145WH3	TN-Memphis	Aa2	1.1500%		824,915		(9,855)	9,855	(7,491)	817,424	762,503	(58,671)	758,753	9,855	07/01/2025	N	
CUSIP #798781XX3	TX-San Marcos Cons ISD	Aa2	0.7858%		527,614		(3,704)	3,704	(2,673)	524,941	479,910	(41,336)	483,605	2,469	08/01/2025	N	
CUSIP #537071VX7	TX-Little Cypress Mauriceville	AAA	0.8000%		287,708		(3,250)	3,250	(2,682)	285,026	261,825	(22,384)	262,642	2,167	08/01/2025	N	
CUSIP #73723RUG	VA-Portsmouth	AA	4.9500%		476,689		(3,750)	3,750	2,256	478,945	479,325	5,060	484,005	2,500	08/01/2025	N	
CUSIP #815853TA4	TX-Seguin ISD	Aaa	0.6300%		1,086,906		(10,000)	10,000	(8,286)	1,078,620	983,980	(89,210)	989,410	5,111	08/15/2025	N	
CUSIP #1610692R9	VA-Charlottesville	AAA	0.5500%		227,699		(563)	563	(250)	227,449	203,288	(21,236)	206,213	100	09/15/2025	N	
CUSIP #357415SL3	NE-Fremont Combined Util	AA-	1.0000%		498,595		(2,425)	2,425	(1,183)	497,412	451,724	(39,800)	457,612	3,664	11/15/2025	N	
CUSIP #269479JU6	CO-Eagle Cnty School Dist	Aa1	5.0040%		399,380		(892)	892	4,339	403,719	403,011	5,984	409,703	1,190	12/01/2025	N	
CUSIP #364496PQ6	TX-Galveston ISD	Aa2	0.9707%		560,599		(6,250)	6,250	(4,914)	555,685	505,410	(47,180)	508,505	4,167	02/01/2026	N	
CUSIP #876162HX9	TX-Tarkington ISD	AAA	0.6900%		360,000		(621)	621	-	360,000	318,452	(35,971)	324,029	317	02/15/2026	N	
CUSIP #0418265P9	TX-Arlington ISD	AAA	1.0000%		140,203		(1,563)	1,563	(1,217)	138,986	126,363	(11,841)	127,145	799	02/15/2026	N	
CUSIP #006644S66	TX-Addison Taxable	AAA	0.8200%		351,924		(875)	875	(154)	351,770	313,915	(32,503)	319,267	447	02/15/2026	N	
CUSIP #492062HM9	TX-Kerens ISD	AAA	1.0900%		285,307		(3,187)	3,187	(2,427)	282,880	257,043	(24,121)	258,759	1,629	02/15/2026	N	
CUSIP #564386RV4	TX-Mansfield ISD	Aaa	2.1800%		97,553		(1,125)	1,125	(604)	96,949	90,825	(5,283)	91,666	575	02/15/2026	N	
CUSIP #770078CS0	VA-Roanoke	AA+	0.9000%		1,050,616		(7,388)	7,388	(5,048)	1,045,568	935,110	(97,131)	948,437	14,775	04/01/2026	N	
CUSIP #88213ARP2	TX-A&M Univ Revs	AAA	4.9500%	4.9500%	352,148		(1,041)	1,041	3,548	355,696	354,920	6,308	362,004	1,573	05/15/2026	Y	
CUSIP #127145LG3	UT-Cache Cnty Sch Dist	Aaa	0.8500%		1,069,364		(7,500)	7,500	(5,018)	1,064,346	943,020	(106,476)	957,870	8,833	06/15/2026	N	
CUSIP #0882812M1	TX-Bexar Cnty Taxable	AAA	1.3250%		500,000		(1,656)	1,656	-	500,000	446,925	(44,310)	455,690	1,951	06/15/2026	N	
CUSIP#882117W42	TX-A&M Univ Revs	AAA	4.6490%		-	700,000.00	(39,542)	2,092	1,148	663,698	-	6,454	670,152	5,089	07/01/2026	Y	
CUSIP #534239FX1	NE-Lincoln Taxable Ltd	AAA	1.4600%		184,191		(1,312)	1,312	(649)	183,542	165,916	(15,232)	168,310	1,108	07/15/2026	N	
CUSIP #537071VY5	TX-Little Cypress Mauriceville	AAA	1.0000%		319,051		(3,500)	3,500	(2,725)	316,326	282,442	(31,266)	285,060	2,333	08/01/2026	N	
CUSIP #052403JE3	TX-Austin Cmnty College	AA+	1.0120%		911,227		(10,000)	10,000	(7,764)	903,463	806,976	(91,727)	811,736	6,667	08/01/2026	N	
CUSIP #590760ST2	TX-Mesquite ISD	AAA	0.9370%		175,000		(410)	410	-	175,000	153,708	(18,280)	156,720	210	08/15/2026	N	
CUSIP #967120J56	TX-Wichita Falls	AA	1.1090%		85,000		(236)	236	-	85,000	74,653	(8,681)	76,319	79	09/01/2026	N	
CUSIP #052397XL5	TX-Austin Taxable Pub	AAA	0.9000%		913,879		(6,375)	6,375	(4,355)	909,524	804,772	(95,946)	813,578	2,125	09/01/2026	N	
CUSIP #876448DY4	TX-Tarrant Regl Wtr Dist	AAA	1.4100%		429,729		(825)	825	700	430,429	382,664	(41,597)	388,832	275	09/01/2026	N	
CUSIP #218054AK0	FL-Coral Springs Spl Oblig	AAA	1.5200%		255,550		(1,344)	1,344	(378)	255,172	228,670	(22,469)	232,703	448	04/05/2023	Y	
CUSIP #23542JQQ1	TX-Dallas Wtrwks & Swr Sys	AAA	1.0000%		253,163		(842)	842	(211)	252,952	222,178	(25,997)	226,955	1,684	10/01/2026	N	
CUSIP #7342606X5	TX-Port Houston Auth	AA+	5.1500%		225,664		(1,406)	1,406	1,623	227,287	229,365	5,013	232,300	2,813	10/01/2026	Y	
CUSIP #759136VD3	CO-Regl Transprt Dis	AA+	3.1001%		253,527		(619)	619	1,401	254,928	239,110	(9,892)	245,036	1,031	11/01/2026	N	
CUSIP #914713N73	NC-Univ at Chapel Hill	AAA	3.4302%		232,217		(1,517)	1,517	497	232,714	222,278	(6,646)	226,068	2,023	12/01/2026	N	
CUSIP #44236PLR7	TX-Houston Cmnty College	AA+	3.1301%		257,031		(3,000)	3,000	(1,033)	255,998	238,764	(11,392)	244,606	1,533	02/15/2027	N	
CUSIP #487694UB5	TX-Keller ISD	AAA	3.8937%		218,673		(2,625)	2,625	(526)	218,147	212,722	(2,823)	215,324	1,342	02/15/2027	N	
CUSIP #349461BW2	TX-Forth Worth ISD	AAA	3.5262%		253,335		(3,000)	3,000	(809)	252,526	243,559	(6,012)	246,514	1,533	02/15/2027	N	
CUSIP #232769JX8	TX-Cypress Fairbanks ISD	AAA	3.3060%		308,637		(3,625)	3,625	(1,130)	307,507	294,191	(10,883)	296,624	1,853	02/15/2027	N	
CUSIP #9698878H4	TX-Williamson Cnty	AAA	4.6730%		486,570		(1,302)	1,302	4,757	491,327	478,210	4,127	495,454	666	02/15/2027	N	
CUSIP#232769JX8 #2	TX-Cypress Fairbanks ISD	AAA	4.4028%		-	225,000.00	4,529	219	(24)	229,724	-	415	230,139	1,438	02/15/2027	N	
CUSIP #876443RG9	TX-Tarrant Regl Wtr Dist	AAA	3.2502%		393,547		(1,971)	1,971	1,287	394,834	371,682	(16,881)	377,953	657	03/01/2027	N	
					31,729,013		2,905,000	(2,871,170)	224,900	(84,709)	31,903,034	29,909,067	(1,507,101)	30,395,933	205,313		
TOTAL NON-OPERATING INVESTMENTS					293,709,719		42,591,954	(77,972,292)	1,838,016	(63,820)	260,103,577	287,746,865	(4,806,807)	255,296,770	910,964		



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

NON-OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2023	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	175,569,225	2,380,184	68.7706%
0499	Permanent Improvements	9,061,206	95,444	3.5493%
		184,630,431	2,475,628	72.3199%
<u>Special Revenue Funds</u>				
1010	Road and Bridge	48,403,308	509,844	18.9596%
		48,403,308	509,844	18.9596%
<u>Grant Funds</u>				
2132	ARPA	20,566,795	258,286 ***	8.0560%
		20,566,795	258,286	8.0560%
<u>Debt Service Funds</u>				
3001	Debt Service Fund	1,696,236	17,867	0.6644%
		1,696,236	17,867	0.6644%
	SubTotal Non-Operating Investments	255,296,770	3,261,625	100.0000%
<u>Market Adjustment *</u>				
	Federal Agency Bonds	(3,299,706)		
	Municipal Bonds	(1,507,101)		
		(4,806,807)		
<i>Market Adjustments are calculated using Market Values as shown on ANB Statements</i>				
Total Book Value as of 03/31/2023		260,103,577		
<u>Fiduciary-Agency-Custodial Funds</u>				
7031	County Clerk - Trust	2,384,890		
7036	District Clerk - Trust	2,199,382		
7080	Tax Assessor/Collector	4,544,610		
		9,128,882		
	Total Consolidated Book Value (Excluding Market Adjustment)	269,232,459		

Notes

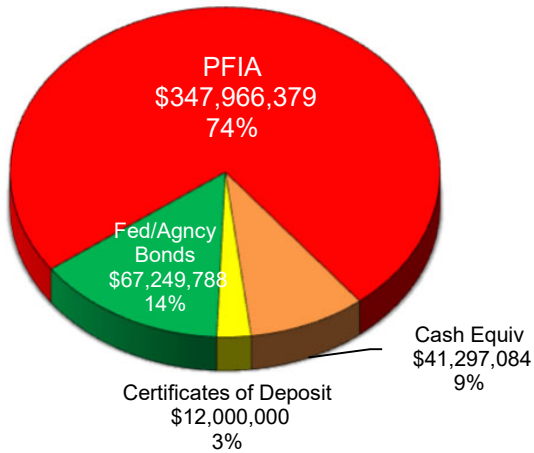
*** Interest is re-allocated to deferred revenue



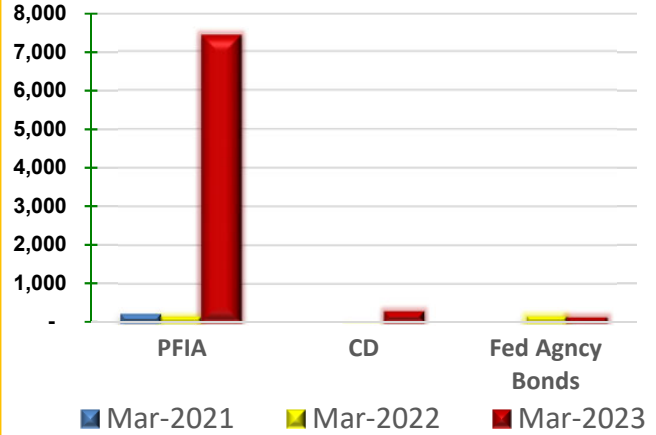
Collin County, Texas
 QUARTERLY INVESTMENT REPORT
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CAPITAL PROJECTS GROUP

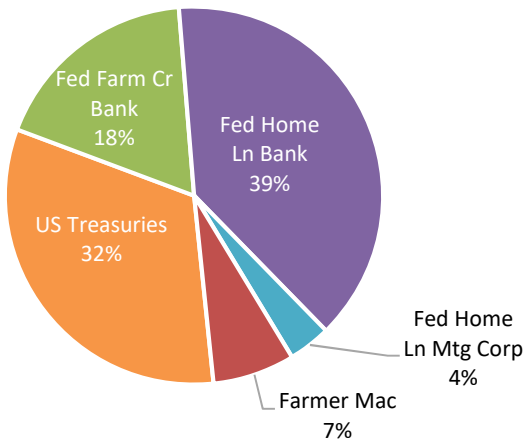
Capital Projects Investments by SecurityType



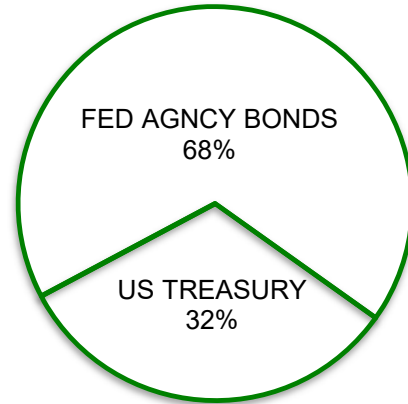
Capital Projects YTD Interest Earnings



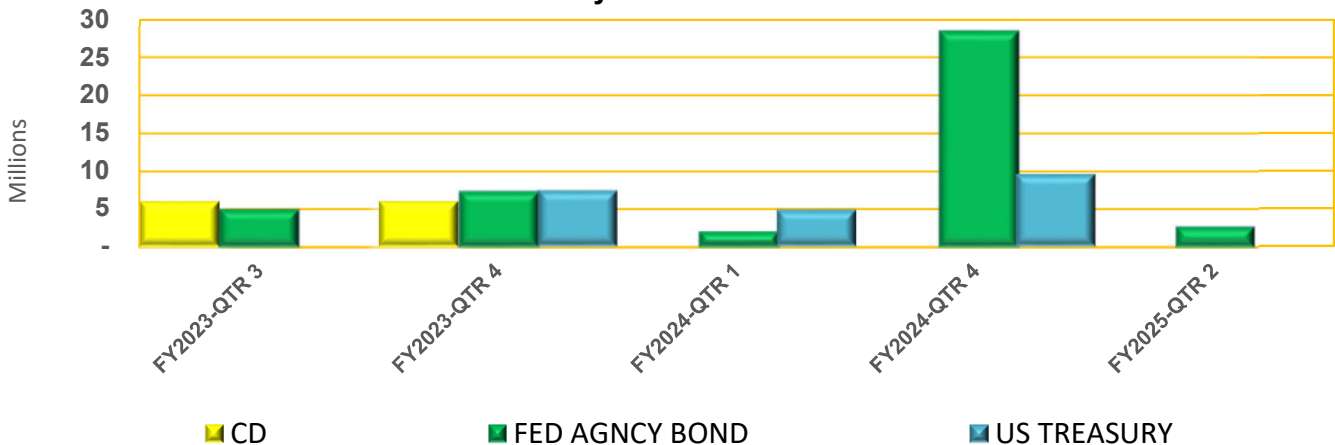
Federal Agency Bonds Breakdown by Issuer



Federal Agency Bonds Breakdown by Type



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





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

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)	12/31/2022			QTD		03/31/2023	12/31/2022	Market Adj	03/31/2023				
PFIA Investment Pools																		
		TexPool			4.4514%	3,546,116	-	-	39,051	-	3,585,167	3,546,116	-	3,585,167	-	N/A	N/A	
		TexSTAR			4.4500%	1,015,891	-	-	11,183	-	1,027,074	1,015,891	-	1,027,074	-	N/A	N/A	
		Texas CLASS			4.8004%	149,374,512	-	(19,886,000)	1,669,665	-	131,158,177	149,374,512	-	131,158,177	-	N/A	N/A	
		LOGIC			4.7029%	119,248,468	-	(65,000)	1,387,554	-	120,571,022	119,248,468	-	120,571,022	-	N/A	N/A	
		Texas RANGE DL			4.5433%	19,835,065	6,101,510	-	269,457	-	26,206,032	19,835,065	-	26,206,032	-	N/A	N/A	
		Texas FIT			4.4100%	64,713,093	-	-	705,814	-	65,418,907	64,713,093	-	65,418,907	-	N/A	N/A	
						357,733,145	6,101,510	(19,951,000)	4,082,724	-	347,966,379	357,733,145	-	347,966,379	-			
Cash Equivalent Investments																		
		American National Bank			4.1033%	10,779,623	2,678,975	-	113,353	-	13,571,951	10,779,623	-	13,571,951	50,008	N/A	N/A	
		Custody Cash Holdings																
		Farmer's Bank & Trust			4.6367%	-	27,725,133	-	-	-	27,725,133	-	-	27,725,133	-	N/A	N/A	
		IntraFi Network Deposits																
						10,779,623	30,404,108	-	113,353	-	41,297,084	10,779,623	-	41,297,084	50,008			
Certificates of Deposit																		
Fixed TERM Investments																		
Texas RANGE FX																		
		FX1247010729223-MATURED			3.3200%	6,000,000	-	(6,016,373)	16,373	-	-	6,000,000	-	-	-	01/31/2023	N/A	
		FX1247010729224			3.5700%	6,000,000	-	(52,816)	52,816	-	6,000,000	6,000,000	-	6,000,000	144,365	04/24/2023	N/A	
		FX1247010729225			3.7200%	6,000,000	-	(55,036)	55,036	-	6,000,000	6,000,000	-	6,000,000	150,431	07/17/2023	N/A	
						18,000,000	-	(6,124,225)	124,225	-	12,000,000	18,000,000	-	12,000,000	294,796			
		Total Certificates of Deposit				18,000,000	-	(6,124,225)	124,225	-	12,000,000	18,000,000	-	12,000,000	294,796			
Federal/Agency Bonds																		
American National Bank																		
		CUSIP #3133EMX98-MATURED	Fed Farm Cr Bank	AA+	0.1349%	0.1349%	2,499,903	-	(2,500,194)	194	97	-	2,489,359	-	-	02/02/2023	Y	
		CUSIP #3130ANK25	Fed Home Ln Bank	AA+	0.4100%	0.4100%	5,000,000	-	(5,125)	5,125	-	5,000,000	4,648,141	(281,365)	4,718,635	1,993	02/26/2023	Y
		CUSIP #3130ANK66	Fed Home Ln Bank	AA+	0.2999%	0.6210%	2,850,000	-	(3,127)	3,127	-	2,850,000	2,623,715	(181,968)	2,668,032	1,385	02/26/2023	Y
		CUSIP #3130ANKQ2	Fed Home Ln Bank	AA+	0.4300%	0.4300%	10,000,000	-	(10,750)	10,750	-	10,000,000	9,299,420	(560,048)	9,439,952	4,181	02/26/2023	Y
		CUSIP #3133EMJ94 #1	Fed Farm Cr Bank	AA+	0.1860%	0.1860%	2,499,543	-	(1,000)	1,000	162	2,499,705	2,417,158	(55,608)	2,444,096	178	04/05/2023	Y
		CUSIP #3133EMJ94 #2	Fed Farm Cr Bank	AA+	0.1851%	0.1851%	2,499,558	-	(1,000)	1,000	157	2,499,715	2,417,158	(55,618)	2,444,096	178	04/05/2023	Y
		CUSIP #3130ANFB1	Fed Home Ln Bank	AA+	0.2700%	0.2700%	2,150,000	-	(1,451)	1,451	-	2,150,000	2,063,351	(60,949)	2,089,051	2,290	04/05/2023	Y
		CUSIP #3133EMX64	Fed Farm Cr Bank	AA+	0.1300%		2,500,323	-	(1,063)	1,063	(249)	2,500,074	2,467,628	(7,647)	2,492,428	1,806	04/28/2023	N
		CUSIP #3133834G3	Fed Home Ln Bank	AA+	0.1500%		2,521,633	-	(13,281)	13,281	(12,323)	2,509,310	2,472,146	(22,832)	2,486,478	16,528	06/09/2023	N
		CUSIP #3137EAEW5	Fed Home Ln Mtg Corp	AA+	0.1580%		2,501,572	-	(1,563)	1,563	(573)	2,500,999	2,424,777	(50,550)	2,450,450	399	09/08/2023	N
		CUSIP #3133EMV25	Fed Farm Cr Bank	AA+	0.3240%		5,009,780	-	(5,625)	5,625	(1,566)	5,008,214	4,676,482	(276,155)	4,732,059	4,250	07/23/2024	N
		CUSIP #3130AGWK7	Fed Home Ln Bank	AA+	0.2670%		5,099,537	-	(18,750)	18,750	(15,340)	5,084,197	4,751,748	(286,538)	4,797,660	9,583	08/15/2024	N
		CUSIP #313422XLF7	Farmer Mac	NR	0.3700%		5,000,000	-	(4,625)	4,625	-	5,000,000	4,651,798	(281,314)	4,718,686	2,107	08/20/2024	N
						50,131,849	-	(2,567,554)	67,554	(29,635)	47,602,214	47,402,881	(2,120,592)	45,481,623	44,878			
Unites States Treasuries																		
		CUSIP #91282CCN9	US Treasury	NR	0.1663%		2,499,404	-	(773)	773	254	2,499,658	2,434,180	(37,353)	2,462,305	518	07/31/2023	N
		CUSIP #9128284X5	US Treasury	NR	0.1689%		2,542,676	-	(16,993)	16,993	(15,871)	2,526,805	2,468,263	(46,630)	2,480,175	5,978	08/31/2023	N
		CUSIP #91282CAK7	US Treasury	NR	0.1731%		2,499,155	-	(775)	775	296	2,499,451	2,421,583	(50,331)	2,449,120	144	09/15/2023	N
		CUSIP #91282CBA8	US Treasury	NR	0.2046%		4,996,220	-	(1,545)	1,545	978	4,997,198	4,789,650	(154,227)	4,842,970	1,837	12/15/2023	N
		CUSIP #91282CCL3 #2	US Treasury	NR	0.3110%		5,004,888	-	(4,650)	4,650	(784)	5,004,104	4,685,740	(256,449)	4,747,655	3,936	07/15/2024	N
		CUSIP #912828YE4	US Treasury	NR	0.3257%		5,076,453	-	(15,449)	15,449	(11,317)	5,065,136	4,735,940	(279,196)	4,785,940	5,435	08/31/2024	N
						22,618,796	-	(40,185)	40,185	(26,444)	22,592,352	21,535,356	(824,186)	21,768,165	17,848			
		Total Federal/Agency Bonds & US Treasuries				72,750,645	-	(2,607,739)	107,739	(56,079)	70,194,566	68,938,237	(2,944,778)	67,249,788	62,726			
TOTAL CAPITAL PROJECTS INVESTMENTS						459,263,413	36,505,618	(28,682,964)	4,428,041	(56,079)	471,458,029	455,451,005	(2,944,778)	468,513,251	407,530			



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

CAPITAL PROJECTS

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2023	Interest Earned YTD	% of Total Invested
<u>Capital Project Funds</u>				
<u>Permanent Improvement Bonds</u>				
4002	Ltd Tax Perm Imp 2000	3,393	58	0.0007%
4003	Lmtd Tax P/I Series '01	85,103	1,465	0.0182%
4004	Ltd Tax Perm Imp 2002	528,014	9,842	0.1127%
4005	Ltd Tax Perm Imp 2004	8,309	170	0.0018%
4006	Lmtd Tax Perm Imp 2005	17,264	315	0.0037%
4007	Lmtd Tax Perm Imp Bds '06	10,702	229	0.0023%
4008	Ltd Tax Perm Imp 2007	1,797	31	0.0004%
4009	Ltd TX PI 2008 07Proj	16,869	308	0.0036%
4010	LTD TAX PI 2008 03PROJ	4,225	73	0.0009%
4011	Ltd Tax PI Bds 2009	612,614	10,607	0.1308%
4012	Ltd TX PI BAB Bds 2009B	288,009	7,059	0.0615%
4013	Ltd Tax PI Bds 2011	19,656	464	0.0042%
4014	Ltd Tax Perm Imp 2012	113,435	1,952	0.0242%
4015	Ltd Tax Perm Imp 2013	161,741	3,370	0.0345%
4016	Ltd Tax P/I 2014	504,464	8,682	0.1077%
4017	Ltd Tax P/I 2015	423,228	7,311	0.0903%
4018	Ltd Tax P/I 2016	192,797	3,318	0.0412%
4019	LT 2019A	155,572	2,678	0.0332%
4020	LT 2019B	25,033,677	538,673	5.3432%
4021	LT 2020A	95,368,191	1,762,163	20.3555%
4022	LT 2020B	26,662,102	466,313	5.6908%
4023	LT 2020C	126,389	3,975	0.0270%
4024	LT 2021A	51,576,310	901,327	11.0085%
4025	LT 2021B	44,810,615	769,632	9.5644%
4026	LT 2021C	1,477,518	29,275	0.3154%
4027	LT 2022A	61,261,070	1,054,356	13.0756%
4028	LT 2022B	24,504,428	575,773	5.2303%
4029	LT 2022C	1,040,494	23,889	0.2221%
		335,007,986	6,183,308	71.5047%
<u>Road Bonds</u>				
4201	Unlmtd Tax Rd Bonds 2004	483,604	8,326	0.1032%
4202	Unlmtd Tax Road Bond 2005	14,653	693	0.0031%
4203	Unlmtd Tax Road Bds '06	1,453	25	0.0003%
4204	Unltd Tax Rd Bds 2007	1,297,212	22,404	0.2769%
4205	Unltd Tx Rd Bds 08 03Proj	305,572	5,259	0.0652%
4206	Unltd Rd Bds 2008 07Proj	617,353	10,885	0.1318%
4207	Unltd Tax Road Bds 2009	139,535	2,402	0.0298%
4208	UNLTD TX RD BAB 2009B	2,782	48	0.0006%
4209	Unltd Tax Rd Bds 2011	1,336,250	23,157	0.2852%
4210	UNLTD TAX ROAD BD 2012	2,917,391	50,336	0.6227%
4211	Unlmtd Tax Road Bond 2013	2,789,955	48,094	0.5955%
4212	Unltd Tax Road Bd 2014	12,336,169	212,316	2.6330%
4213	Unltd Tax Road Bd 2015	24,879,495	449,971	5.3103%
4214	UnLtd Tax Road Bd 2016	8,380,791	144,241	1.7888%
4215	UT 2019A	66,042,587	655,668	14.0962%
4216	UT 2019B	994,713	26,232	0.2123%
4281	Unlimited Road Bond 99	1,689,505	29,234	0.3606%
4282	Unlimited Road Bond 99A	3,067	209	0.0007%
4283	Unlimited Road Bond 00/01	237,297	4,217	0.0506%
4284	Unlimited Road Bond 95/97	155,763	2,693	0.0332%
		124,625,147	1,696,410	26.6000%



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

CAPITAL PROJECTS

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2023	Interest Earned YTD	% of Total Invested
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Tax Notes

4401	Tax Notes 2006	1,730,166	30,636	0.3693%
4402	Capital Improvement TN 01	573,950	9,858	0.1225%
4403	Capital Imp T/N 01A	196,528	3,382	0.0419%
4404	Tax Notes Series 2002	1,203,178	20,708	0.2568%
4405	Tax Notes Series 2004	2,047,338	37,512	0.4370%
4406	Tax Notes 2018	3,128,957	53,947	0.6678%
		8,880,117	156,043	1.8953%
	SubTotal Capital Projects Investments	468,513,250	8,035,761	100.0000%

Market Adjustment *

Federal Agency Bonds (2,944,778)

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

Total Book Value as of 03/31/23	471,458,029	8,035,761
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