



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 – 2nd Quarter (FY 2024)

On March 31, 2024, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$1,378,493,549. 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 62 days, and weighted yield to maturity (YTM) was 4.985%, which compares to 106 WAM and 3.760% YTM for prior year 1st quarter.

During the FY2024 2nd quarter, our overnight pools and cash equivalent investments experienced a seasonal increase from the prior quarter by \$4,224,379 due primarily to the timing of property tax receipts.

Certificates of Deposit (and Fixed TERM Investments) experienced a decrease of \$10,073,723. Certificates of Deposit and Fixed TERM activity consisted of four (4) maturities, and zero purchases.

Bonds experienced a decrease of \$3,468,755. Bond investment activity during the quarter consisted of two (2) bonds called, ten (10) bonds matured, and eleven (11) bonds purchased.

The total interest earned for all investments during this quarter totaled \$17,268,606.

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, 2024

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
	3/31/2023	12/31/2023	3/31/2024	3/31/2023	12/31/2023	3/31/2024	3/31/2023	12/31/2023	3/31/2024	3/31/2023	12/31/2023	3/31/2024
Cash in Bank	47,334,707	30,900,569	28,082,005							47,334,707	30,900,569	28,082,005
PFIA Investment Pools	364,121,226	423,174,958	497,431,240	753,676	783,814	794,253	347,966,379	526,392,739	448,389,885	712,841,281	950,351,511	946,615,378
Cash Equivalent Investments	41,117,104	45,338,746	45,959,288	34,892,523	59,989,020	65,867,982	41,297,084	101,750,095	103,211,103	117,306,711	207,077,861	215,038,373
Certificates of Deposit	25,000,000	-	-	73,343,980	33,720,783	23,647,060	12,000,000	-	-	110,343,980	33,720,783	23,647,060
Federal/Agency Bonds				115,910,658	95,883,188	92,030,600	67,249,788	41,674,511	42,050,090	183,160,446	137,557,699	134,080,690
Municipal Bonds				30,395,933	31,021,789	31,030,043				30,395,933	31,021,789	31,030,043
TOTALS	477,573,037	499,414,273	571,472,533	255,296,770	221,398,594	213,369,938	468,513,251	669,817,345	593,651,078	1,201,383,058	1,390,630,212	1,378,493,549

Annualized Yield	4.401%	5.454%	5.426%	2.475%	3.283%	3.499%	3.925%	5.126%	5.070%	3.735%	4.892%	5.109%
Weighted Yield To Call	4.484%	5.475%	5.439%	2.775%	2.970%	3.682%	3.975%	5.150%	5.061%	3.895%	4.903%	4.992%
Weighted Yield To Maturity	4.484%	5.475%	5.439%	2.175%	2.833%	3.636%	3.975%	5.150%	5.061%	3.760%	4.881%	4.985%
Weighted Average Maturity (Days)	4	1	1	361	248	356	58	16	12	106	49	62

In accordance with Government Code 2256.005 Sections f-1, 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

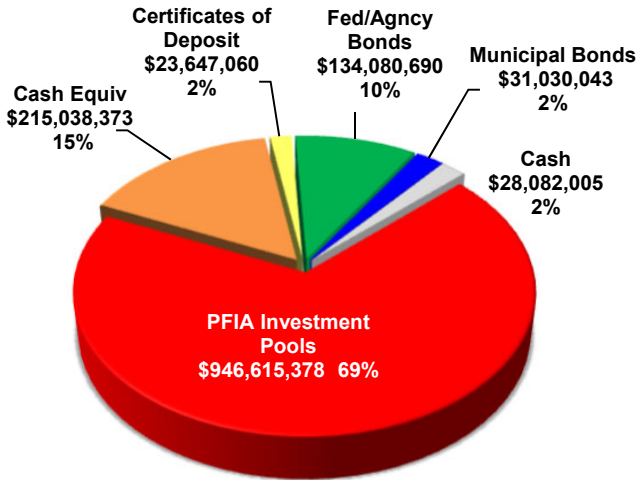
Monika Arris
 Monika Arris, Budget Director Date



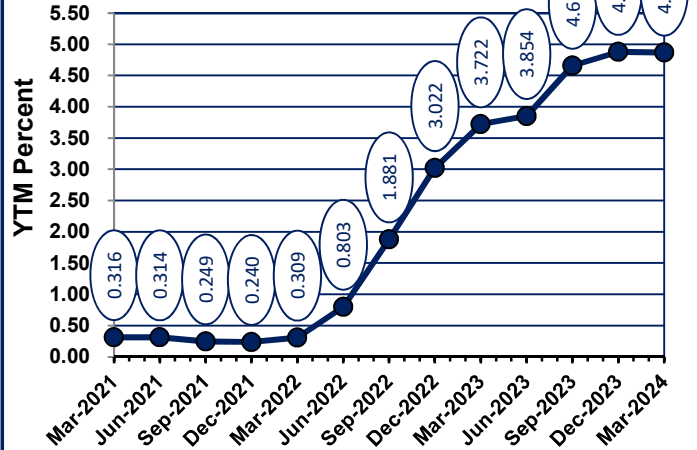
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TOTAL PORTFOLIO

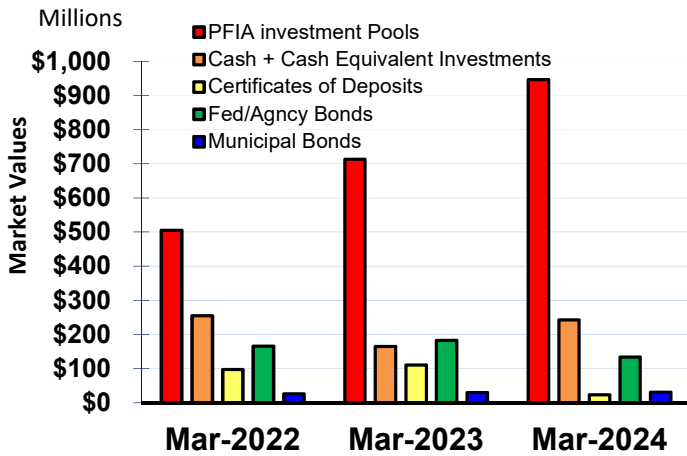
Portfolio Composition by Type



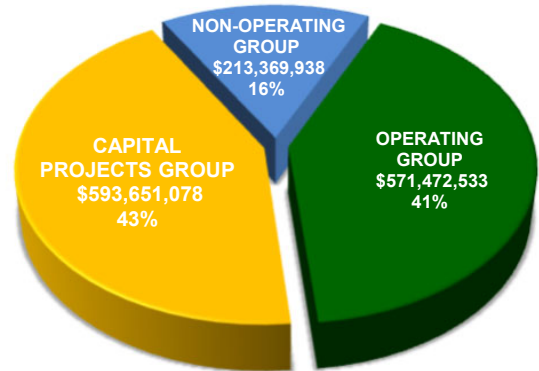
Portfolio Weighted YTM 3 Year Trend



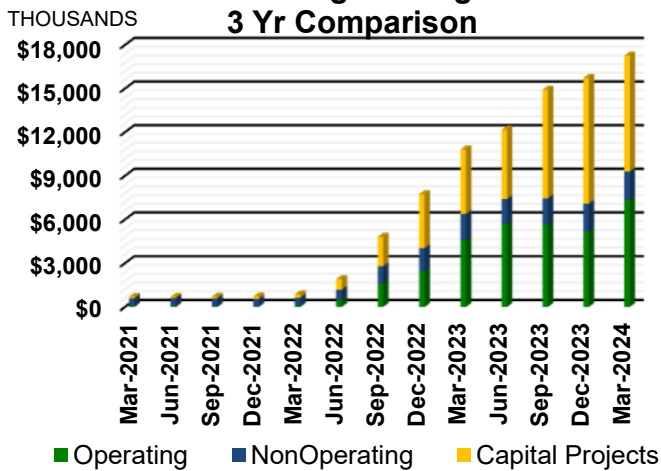
Portfolio Position by Type 3 Yr Comparison



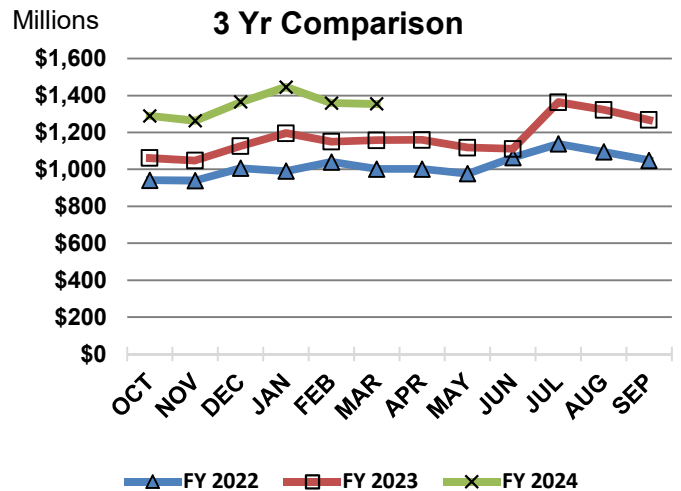
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings during Quarter 3 Yr Comparison



Total Portfolio 3 Yr Comparison





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

Description	Ending Market Value	Percentage of Portfolio	Avg Monthly Yields Jan-2024	Avg Monthly Yields Feb-2024	Avg Monthly Yields Mar-2024
TexPool	39,247,412	2.9063%	5.3455%	5.3251%	5.3161%
TexSTAR	66,874,570	4.9522%	5.3200%	5.3035%	5.2986%
Texas CLASS	351,433,206	26.0240%	5.5388%	5.4849%	5.4647%
LOGIC	325,967,734	24.1384%	5.5102%	5.4812%	5.4733%
Texas RANGE	105,845,121	7.8380%	5.3600%	5.3200%	5.3100%
Texas FIT	57,247,335	4.2393%	5.5600%	5.5100%	5.4800%
ICS American National Bank	45,959,288	3.4034%	5.4700%	5.4700%	5.4200%
ICS Farmer's Bank & Trust	60,815,116	4.5035%	5.4500%	5.4200%	5.4200%
CE American National Bank-CUS	106,667,679	7.8989%	4.8700%	4.8800%	4.8800%
CE American National Bank-SEA	1,596,290	0.1182%	5.2400%	5.2300%	5.2700%
* Certificates of Deposit	23,647,060	1.7511%	2.7521%	2.7521%	2.7521%
* Federal Agency Bonds	111,907,264	8.2869%	3.0093%	3.0093%	3.0093%
* US Treasuries	22,173,426	1.6420%	1.6227%	1.6227%	1.6227%
* Municipal Bonds	31,030,043	2.2978%	2.2001%	2.2001%	2.2001%
	1,350,411,544	100.0000%	4.5178%	4.5006%	4.4941%

* Avg Monthly Yields are calculated by averaging YTM. Since Collin County Investment Policy maximum term limit is five years, yields may include rates from 03/31/2019 - 03/31/2024.

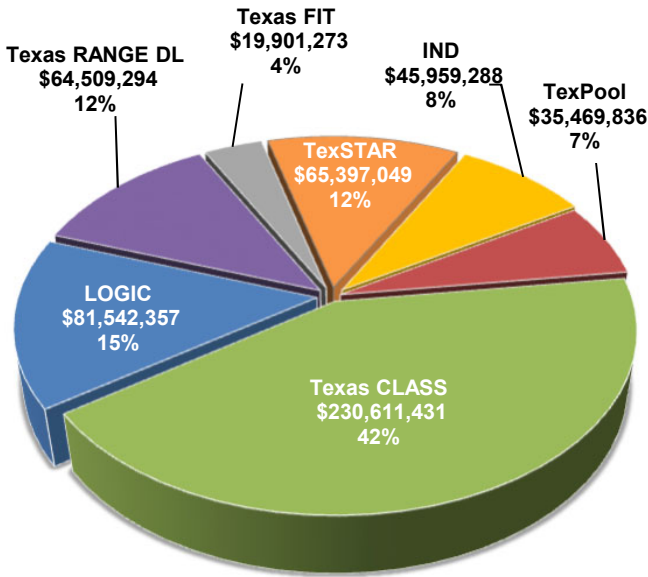
POOLED FUND GROUP	Beginning Book Value 12/31/2023	Increases	Decreases	Interest Earned QTD	Amortization / Accretion	Ending Book Value 03/31/2024	Beginning Market Value 12/31/2023	Unrealized Gain / (Loss) Market Adj	Ending Market Value 03/31/2024	Accrued Interest 03/31/2024
Operating Group										
PFIA Investment Pools	423,174,958	157,659,000	(90,153,000)	6,750,282	-	497,431,240	423,174,958	-	497,431,240	-
Cash Equivalent Investments	45,338,746	-	-	620,542	-	45,959,288	45,338,746	-	45,959,288	-
Sub-Total	468,513,704	157,659,000	(90,153,000)	7,370,824	-	543,390,528	468,513,704	-	543,390,528	-
Non-Operating Group										
PFIA Investment Pools	783,814	-	-	10,439	-	794,253	783,814	-	794,253	-
Cash Equivalent Investments	59,989,020	19,066,571	(14,019,515)	831,906	-	65,867,982	59,989,020	-	65,867,982	245,643
Certificates of Deposit	33,720,783	-	(10,309,641)	235,918	-	23,647,060	33,720,783	-	23,647,060	-
Federal/Agency Bonds	97,892,237	10,504,625	(15,110,013)	610,011	49,004	93,945,865	95,883,188	(1,915,265)	92,030,600	639,374
Municipal Bonds	32,007,425	2,833,287	(3,044,193)	244,193	(49,744)	31,990,968	31,021,789	(960,925)	31,030,043	212,789
Sub-Total	224,393,279	32,404,483	(42,483,362)	1,932,467	(740)	216,246,128	221,398,594	(2,876,190)	213,369,938	1,097,806
Capital Projects Group										
PFIA Investment Pools	526,392,739	7,339,000	(91,911,000)	6,569,146	-	448,389,885	526,392,739	-	448,389,885	-
Cash Equivalent Investments	101,750,095	139,921	(5,271)	1,326,358	-	103,211,103	101,750,095	-	103,211,103	175,757
Federal/Agency Bonds	42,923,957	-	(69,811)	69,811	(29,142)	42,894,815	41,674,511	(844,725)	42,050,090	33,593
Sub-Total	671,066,791	7,478,921	(91,986,082)	7,965,315	(29,142)	594,495,803	669,817,345	(844,725)	593,651,078	209,350
Grand Totals:	1,363,973,774	197,542,404	(224,622,444)	17,268,606	(29,882)	1,354,132,459	1,359,729,643	(3,720,915)	1,350,411,544	1,307,156



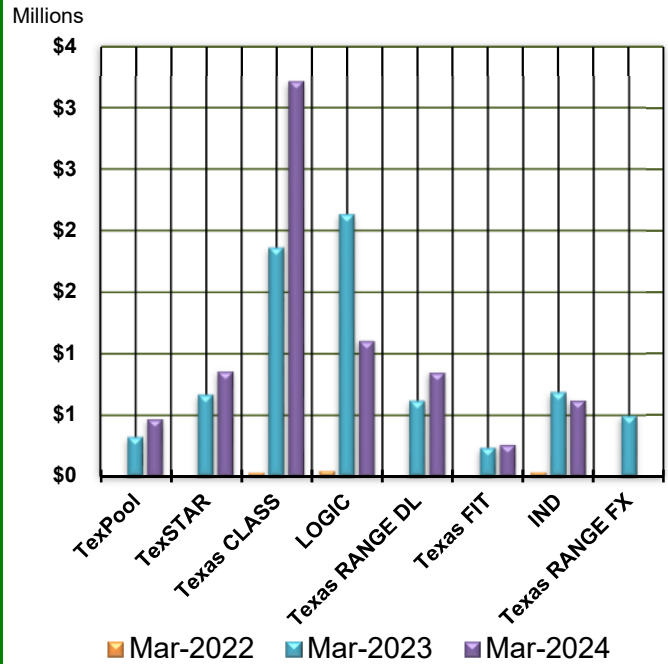
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OPERATING GROUP

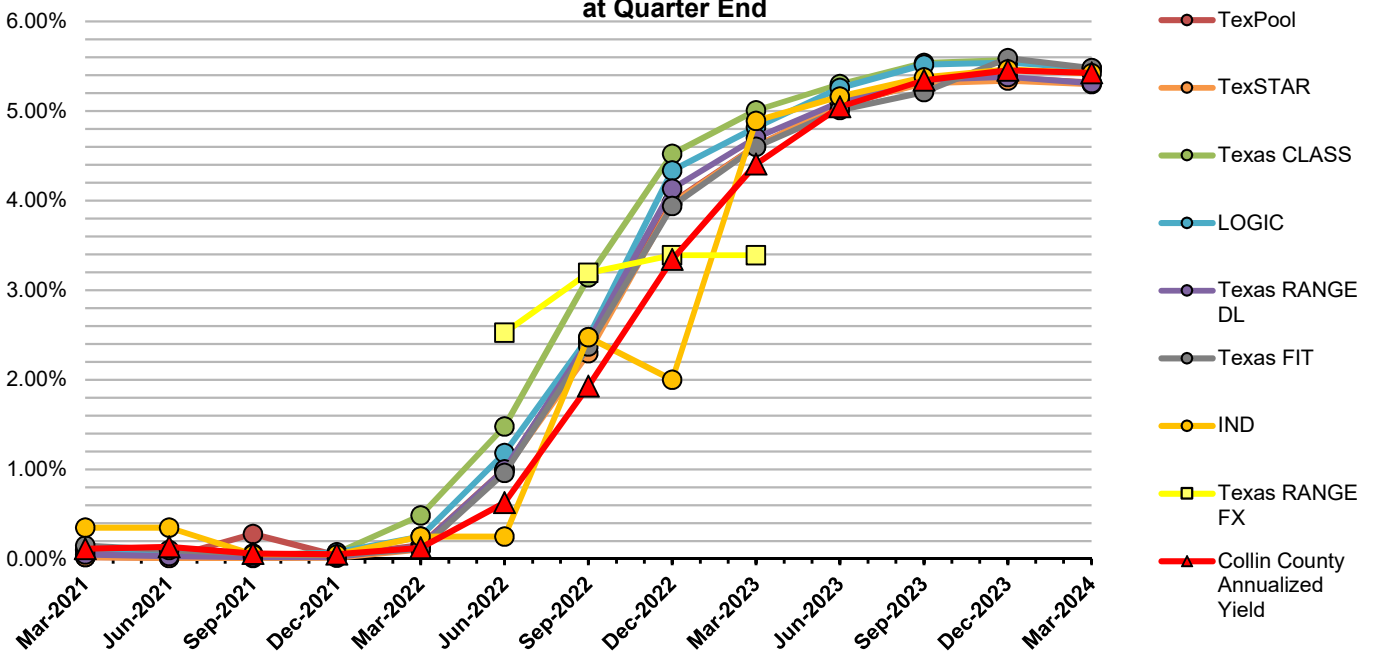
Operating Investments by Type at Quarter End



Operating Investments YTD Interest Earnings Comparison at Quarter End



Operating Investments Yields Comparison at Quarter End





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OPERATING
Investment Details

<u>OPERATING GROUP</u>	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Ending Book Value	Beginning Market Value	Ending Market Value	Accrued Interest	Maturity Date
	(YTM)	12/31/2023			QTD	03/31/2024	12/31/2023	03/31/2024		
<u>PFIA Investment Pools</u>										
TexPool	5.3289%	35,174,802	-	(173,000)	468,034	35,469,836	35,174,802	35,469,836	-	N/A
TexSTAR	5.3074%	64,539,317	-	-	857,732	65,397,049	64,539,317	65,397,049	-	N/A
Texas CLASS	5.4961%	159,719,861	157,659,000	(89,980,000)	3,212,570	230,611,431	159,719,861	230,611,431	-	N/A
LOGIC	5.4882%	80,436,741	-	-	1,105,616	81,542,357	80,436,741	81,542,357	-	N/A
Texas RANGE DL	5.3300%	63,661,426	-	-	847,868	64,509,294	63,661,426	64,509,294	-	N/A
Texas FIT	5.5167%	19,642,811	-	-	258,462	19,901,273	19,642,811	19,901,273	-	N/A
		423,174,958	157,659,000	(90,153,000)	6,750,282	497,431,240	423,174,958	497,431,240	-	
<u>Cash Equivalent Investments</u>										
American National Bank										
IntraFi Network Deposits	5.4533%	45,338,746	-	-	620,542	45,959,288	45,338,746	45,959,288	-	N/A
		45,338,746	-	-	620,542	45,959,288	45,338,746	45,959,288	-	
TOTAL OPERATING INVESTMENTS		468,513,704	157,659,000	(90,153,000)	7,370,824	543,390,528	468,513,704	543,390,528	-	



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending March 31, 2024

OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2024	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	221,861,208	4,870,758	40.8291%
0002	Housing Finance Corp	507,793	13,627	0.0934%
0003	Records Archive Fund	18,039,259	-	3.3198% *
0005	Dis Cts Rec Tech Fund	611,470	-	0.1125% *
0499	Permanent Improvements	2,603,809	48,489	0.4792%
		243,623,539	4,932,874	44.8340%
<u>Special Revenue Funds</u>				
0029	Courthouse Security	1,251,977	-	0.2304% *
1010	Road and Bridge	20,257,829	586,613	3.7280%
1011	Farm and Market	23,538	633	0.0043%
1012	Lateral Road	1,471,794	39,416	0.2709%
1013	Judicial Appellate	487,935	11,104	0.0898%
1015	Court Reporters	400,333	-	0.0737% *
1021	Law Library	4,607,381	-	0.8479% *
1025	Co Clrk Rec Mgmt & Pres	14,468,498	-	2.6626% *
1026	Dist Clrk Rec Mgmt & Pres	836,399	-	0.1539% *
1028	Justice Court Tech Fund	1,062,677	-	0.1956% *
1031	Economic Development 2001	660,774	18,137	0.1216%
1033	Contract Elections	4,034,042	108,583	0.7424%
1036	Sheriff Forfeiture	21,927	590	0.0040%
1037	DA State Forfeiture	1,301,523	35,016	0.2395%
1038	DA Service Fee	250,790	-	0.0462% *
1039	Meyers Park Foundation	1,213	33	0.0002%
1040	Health Care Foundation	7,493,850	207,480	1.3791%
1041	Local Provider Participation Funds	120,938	120,938	0.0223%
1044	County Rec Mgmt & Pres	674,651	-	0.1242% *
1045	District Rec Mgmt & Pres	215,636	636	0.0397% *
1046	Juvenile Case Manager Fnd	470,262	-	0.0865% *
1047	Court Initiated Guardnshp	663,270	-	0.1221% *
1049	DA Pretrial Intervntn Prg	935,135	-	0.1721% *
1050	Specialty Court	214,202	-	0.0394% *
1051	SCAAP	1,709	2,709	0.0003%
1052	Cty Crts Technology Fund	673,884	-	0.1240% *
1053	Dis Cts Technology Fund	675,054	-	0.1242% *
1054	Probate Contributions Fnd	910,173	24,153	0.1675%
1055	CCLC Court Rec Presrvtn	688,066	-	0.1266% *
1056	Dis Clrk Crt Rec Presrvtn	482,466	-	0.0888% *
1057	DA Apportionment	108,764	2,810	0.0200%
1058	Justice Crt Bldg Security	327,442	-	0.0603% *
1060	DA Federal Treasury Forf	1,847,600	49,834	0.3400%
1062	Truancy Prevention and Diversion Special Revenue	273,909	2,909	0.0504%
1064	Constable 3 Forfeiture	-	-	0.0000%
1065	Sheriff Forfeiture Fed	16,494	586	0.0030%
1066	SO Treasury Forfeiture	102,356	4,608	0.0188%
1067	Trails Blue Ridge Sp Rd Dist	212,417	4,665	0.0391%
1068	Court Facility Fee Fund	765,045	18,412	0.1408%
1069	Opioid Abatement	768,482	20,675	0.1414%
1998	Veterans Court	23,883	606	0.0044%
		69,804,318	1,261,146	12.8460%



Collin County, Texas
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OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2024	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	-	*	0.0000%
2130	HAVA Elections Security	-	-	0.0000%
2132	ARPA	183,777,740	5,034,273 ***	33.8206%
2198	LEOSE Education	99,952	2,524	0.0184%
2586	RTR Frontier Parkway	50,717	1,365 ***	0.0093%
		183,928,409	5,038,162	33.8483%
<u>Debt Service Fund</u>				
3001	Debt Service Fund	18,045,829	579,615	3.3210%
		18,045,829	579,615	3.3210%
<u>Internal Service Funds</u>				
5501	Liability Insurance	11,036,596	298,377	2.0311%
5502	Workers' Compensation Ins	7,505,972	202,692	1.3813%
5504	Unemployment Insurance	1,471,624	39,402	0.2708%
5505	Insurance Claim	4,777	34,529	0.0009%
5601	Flexible Benefit	273,469	-	** 0.0503%
5990	Animal Safety Fund	2,886,575	75,201	0.5312%
		23,179,013	650,201	4.2656%
<u>Other Funds</u>				
5999	CC Toll Road Authority	1,127,823	30,343	0.2076%
6050	Judicial District	2,450,052	60,870	0.4509%
7001	State Fees Agency	565,770	-	* 0.1041%
7002	Unclaimed Holdings	665,778	-	* 0.1225%
		4,809,423	91,213	0.8851%
	Total Operating Investments	543,390,531	12,553,211	100.0000%
	Total Book Value as of 03/31/24	543,390,528	12,553,211	

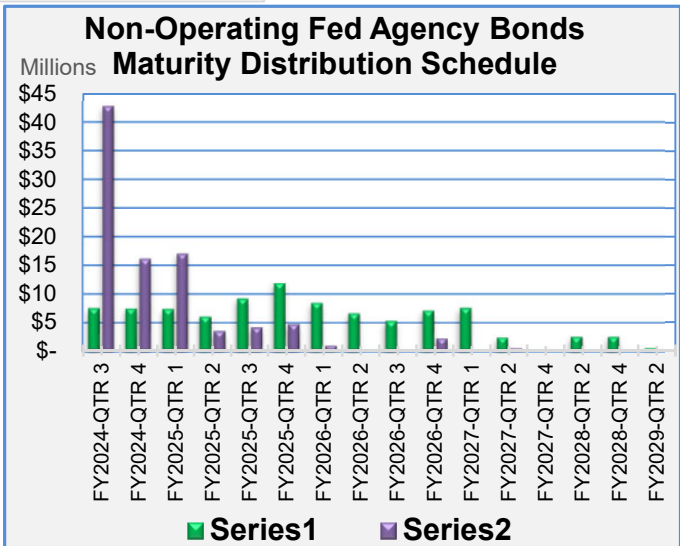
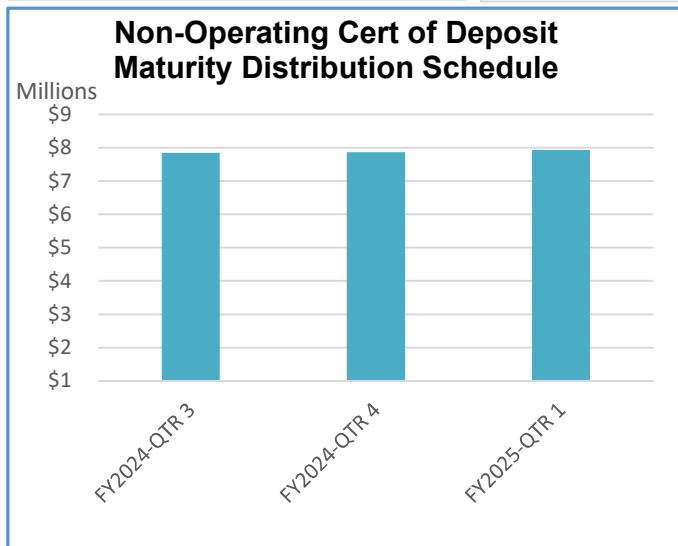
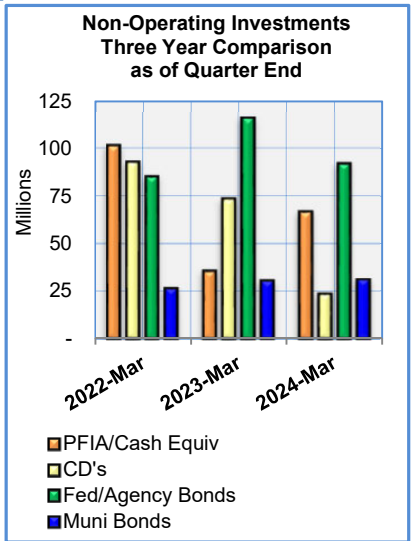
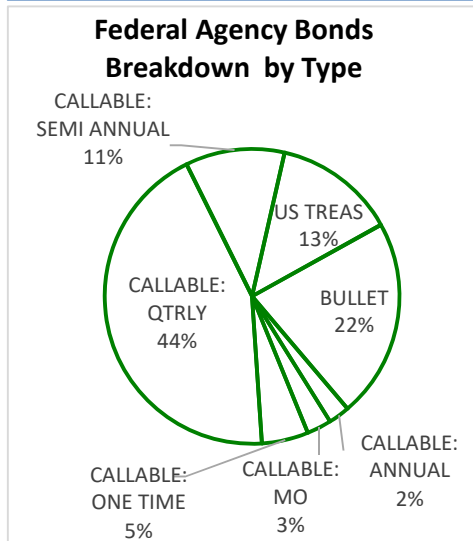
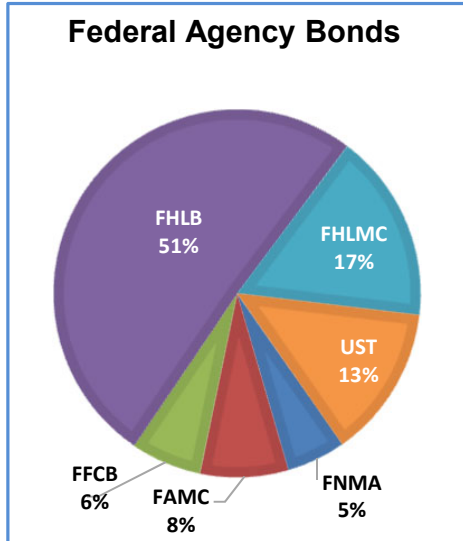
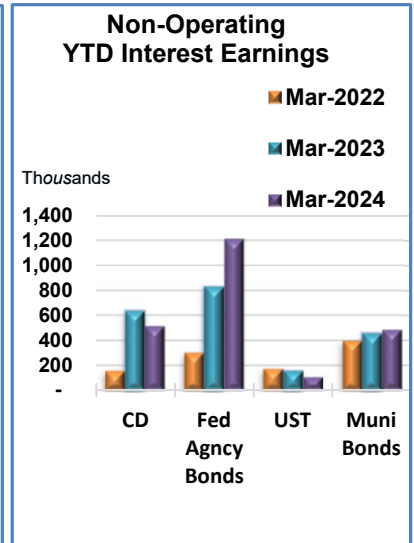
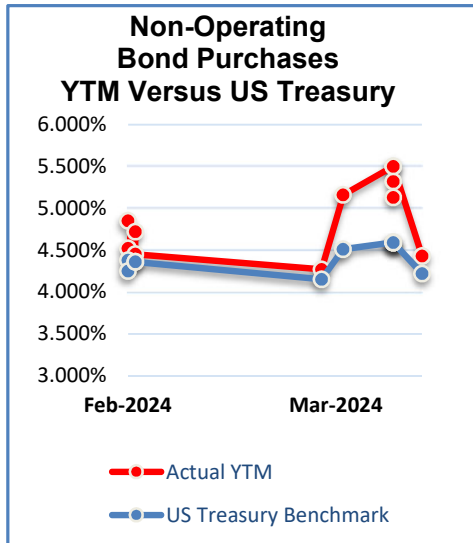
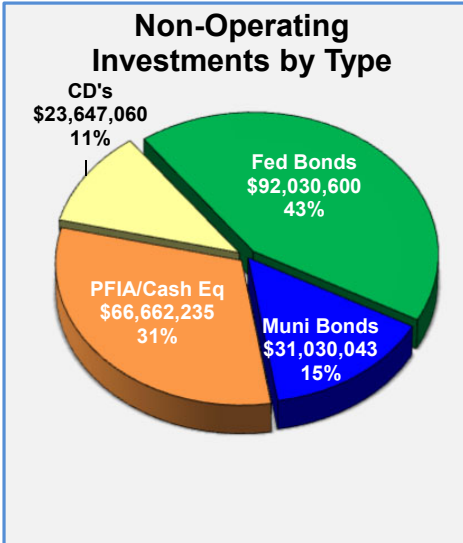
Notes

- * 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





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**NON-OPERATING
 Investment Details**

<u>NON-OPERATING GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 12/31/2023	Increases	Decreases	Interest Earned QTD	Ending Book Value 03/31/2024	Beginning Market Value 12/31/2023	Ending Market Value 03/31/2024	Accrued Interest	Maturity Date
<u>PFIA Investment Pools</u>										
Texas RANGE DL	5.3300%	783,814	-	-	10,439	794,253	783,814	794,253	-	N/A
		783,814	-	-	10,439	794,253	783,814	794,253	-	
<u>Cash Equivalent Investments</u>										
American National Bank										
Custody Cash Holdings	4.8767%	58,707,733	15,407,632	(10,650,487)	806,814	64,271,692	58,707,733	64,271,692	239,320	N/A
Seacap Cash Holdings	5.2467%	1,281,287	3,658,939	(3,369,028)	25,092	1,596,290	1,281,287	1,596,290	6,323	N/A
		59,989,020	19,066,571	(14,019,515)	831,906	65,867,982	59,989,020	65,867,982	245,643	
<u>Certificates of Deposit</u>										
American National Bank										
CD #9687757-MATURED	0.9500%	2,541,976	-	(2,547,922)	5,946	-	2,541,976	-	-	03/15/2024
CD #9690975	2.7500%	2,593,324	-	-	17,773	2,611,097	2,593,324	2,611,097	-	08/31/2024
CD #9691973	4.2700%	2,627,515	-	-	27,998	2,655,513	2,627,515	2,655,513	-	10/28/2024
CD #9693987	4.3500%	2,610,945	-	-	28,342	2,639,287	2,610,945	2,639,287	-	12/30/2024
		10,373,760	-	(2,547,922)	80,059	7,905,897	10,373,760	7,905,897	-	
Farmer's Bank & Trust										
CD #7050250-MATURED	1.5000%	2,563,213	-	(2,566,584)	3,371	-	2,563,213	-	-	01/29/2024
CD #7000005-MATURED	3.0400%	2,601,328	-	(2,614,816)	13,488	-	2,601,328	-	-	02/29/2024
CD #7050251-MATURED	1.6500%	2,569,617	-	(2,580,319)	10,702	-	2,569,617	-	-	03/29/2024
CD #7000006	2.9400%	2,597,890	-	-	18,828	2,616,718	2,597,890	2,616,718	-	04/30/2024
CD #7000007	2.9400%	2,597,890	-	-	18,828	2,616,718	2,597,890	2,616,718	-	05/31/2024
CD #7000008	2.8900%	2,596,172	-	-	18,491	2,614,663	2,596,172	2,614,663	-	06/30/2024
CD #7000009	2.8400%	2,594,454	-	-	18,154	2,612,608	2,594,454	2,612,608	-	07/31/2024
CD #7000012	4.0800%	2,618,720	-	-	26,268	2,644,988	2,618,720	2,644,988	-	09/30/2024
CD #7000018	4.3300%	2,607,739	-	-	27,729	2,635,468	2,607,739	2,635,468	-	11/30/2024
		23,347,023	-	(7,761,719)	155,859	15,741,163	23,347,023	15,741,163	-	
Total Certificates of Deposit		33,720,783	-	(10,309,641)	235,918	23,647,060	33,720,783	23,647,060	-	



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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)						12/31/2023	QTD	03/31/2024	12/31/2023				Market Adj
Federal/Agency Bonds																	
American National Bank																	
	CUSIP #3134GYXS6-CALLED	Fed Home Ln Mtg Corp	AA+	6.0000%	6.0001%	2,500,000.00	-	(2,510,833)	10,833	-	-	-	2,494,141	-	-	01/27/2024	Y
	CUSIP #3134GYXU1-CALLED	Fed Home Ln Mtg Corp	AA+	6.0000%	6.0003%	2,500,000.00	-	(2,510,417)	10,417	-	-	-	2,500,284	-	-	01/26/2024	Y
	CUSIP #3134XGLG7-MATURED	Fed Home Ln Mtg Corp	Aaa	0.3179%	0.3180%	2,499,724.00	-	(2,500,472)	472	276	-	-	2,487,954	-	-	02/05/2024	Y
	CUSIP #3130ATUQ8-MATURED	Fed Home Ln Bank	Aaa	4.5820%	4.5820%	2,000,595.00	-	(2,017,681)	17,681	(595)	-	-	1,997,718	-	-	03/08/2024	N
	CUSIP #3130ALKS2-MATURED	Fed Home Ln Bank	AA+	0.4035%	0.4040%	2,499,854.00	-	(2,501,927)	1,927	146	-	-	2,474,731	-	-	03/15/2024	Y
	CUSIP #3130ASTV1	Fed Home Ln Bank	AA+	3.7657%	3.6752%	2,495,376.00	-	(22,188)	22,188	738	-	(42,608)	2,467,568	16,271	04/25/2024	Y	
	CUSIP #3130AKU61	Fed Home Ln Bank	AA+	0.3998%	0.6090%	2,500,000.00	-	(4,688)	4,688	-	-	(174,712)	2,334,333	3,333	04/27/2024	Y	
	CUSIP #3134GARMB4	Fed Home Ln Bank	AA+	3.5210%	3.6940%	2,175,309.00	-	(16,425)	16,425	2,772	-	(12,115)	2,172,350	27,923	10/28/2024	Y	
	CUSIP #3130AM2F8	Fed Home Ln Bank	Aaa	12.1340%	4.4210%	464,600.00	-	(1,406)	1,406	3,802	-	(4,062)	464,835	2,375	04/29/2024	Y	
	CUSIP #3130ANGJ3	Fed Home Ln Bank	AA+	0.5987%	1.1150%	2,500,000.00	-	(7,500)	7,500	-	-	(93,805)	2,402,447	3,500	05/19/2024	Y	
	CUSIP #3130ASYQ6 #1	Fed Home Ln Bank	AA+	3.5014%	3.5014%	2,500,000.00	-	(21,875)	21,875	-	-	(37,921)	2,466,583	31,111	05/23/2025	Y	
	CUSIP #3130ASYQ6 #2	Fed Home Ln Bank	AA+	3.5014%	3.5014%	1,750,000.00	-	(15,313)	15,313	-	-	(26,545)	1,726,608	21,778	05/23/2025	Y	
	CUSIP #3130ASW96	Fed Home Ln Bank	AA+	4.0186%	4.0113%	2,499,699.00	-	(25,000)	25,000	65	-	(31,223)	2,489,812	10,000	05/25/2024	Y	
	CUSIP #3136G4S87	Fannie Mae	AA+	0.6500%	0.6500%	2,500,000.00	-	(4,063)	4,063	-	-	(146,644)	2,353,356	1,535	05/27/2024	Y	
	CUSIP #3130AMTB8	Fed Home Ln Bank	AA+	0.7382%	1.0190%	2,500,000.00	-	(5,469)	5,469	-	-	(176,037)	2,327,157	6,745	06/10/2024	Y	
	CUSIP #3130ALGCG2	Fed Home Ln Bank	Aaa	10.5066%	4.3111%	274,079.00	-	(645)	645	2,348	-	(3,029)	273,312	57	06/23/2024	Y	
	CUSIP #3130APK20	Fed Home Ln Bank	AA+	0.9846%	0.9350%	1,297,306.00	-	(2,113)	2,113	912	-	(26,867)	1,271,351	3,615	06/27/2024	Y	
	CUSIP #3134GXXS8	Fed Home Ln Mtg Corp	Aaa	3.6510%	3.5150%	2,552,427.00	-	(20,816)	20,816	1,607	-	(44,117)	2,519,792	21,741	06/27/2024	Y	
	CUSIP #3130ARDK4	Fed Home Ln Bank	AA+	2.5500%	2.5500%	2,500,000.00	-	(15,938)	15,938	-	-	(139,274)	2,375,093	32,229	06/29/2024	Y	
	CUSIP #3134GYC83	Fed Home Ln Mtg Corp	Aaa	5.2291%	5.2381%	2,500,506.00	-	(32,813)	32,813	(63)	-	(3,460)	2,469,983	33,177	06/30/2024	Y	
	CUSIP #3130AMUX8	Fed Home Ln Bank	Aaa	10.6115%	4.3868%	1,460,043.00	-	(3,445)	3,445	12,789	-	(14,094)	1,458,242	6,929	06/30/2024	Y	
	CUSIP #3130ANFM7	Fed Home Ln Bank	AA+	0.6298%	1.1300%	2,500,000.00	-	(4,688)	4,688	-	-	(171,949)	2,320,295	2,188	04/19/2024	Y	
	CUSIP #3134GXXK29	Fed Home Ln Mtg Corp	Aaa	3.7413%	3.7440%	310,030.00	-	(2,906)	2,906	(5)	-	(3,609)	305,872	4,941	04/28/2024	Y	
	CUSIP #3134GYJP8	Fed Home Ln Mtg Corp	AA+	5.3578%	5.3430%	2,500,000.00	-	(33,375)	33,375	-	-	(7,349)	2,492,651	47,838	05/22/2024	Y	
	CUSIP #3134GYJC7	Fed Home Ln Mtg Corp	AA+	5.4000%	5.4000%	2,500,000.00	-	(33,750)	33,750	-	-	(2,151)	2,497,849	13,875	05/24/2024	Y	
	CUSIP #3133ENUN8	Fed Farm Cr Bank	AA+	2.6950%	2.6000%	2,498,170.00	-	(15,250)	15,250	1,540	-	(3,033)	2,479,286	27,619	04/18/2024	N	
	CUSIP #3133XBL34	Fed Home Ln Bank	AA+	0.9413%	0.9413%	1,236,014.00	-	(16,095)	16,095	(13,070)	-	(22,737)	1,200,207	3,934	09/09/2024	N	
	CUSIP #3135GOW66	Fannie Mae	AA+	0.9391%	0.9391%	2,513,314.00	-	(10,156)	10,156	(4,220)	-	(46,428)	2,436,299	18,733	10/15/2024	N	
	CUSIP #3130A3GE8	Fed Home Ln Bank	AA+	1.0139%	1.0139%	2,540,507.00	-	(17,188)	17,188	(10,660)	-	(71,777)	2,452,268	20,625	12/13/2024	N	
	CUSIP #31422BRT9	Farmer Mac	NR	1.5342%	1.5342%	2,505,203.00	-	(10,938)	10,938	(1,294)	-	(66,276)	2,437,633	10,694	01/03/2025	N	
	CUSIP #3130ADRH7	Fed Home Ln Bank	AA+	3.2110%	3.2110%	1,120,663.00	-	(8,086)	8,086	902	-	(19,209)	1,102,696	1,527	03/14/2025	N	
	CUSIP #31422BU73	Farmer Mac	NR	0.4300%	0.4300%	5,000,000.00	-	(5,375)	5,375	-	-	(303,950)	4,672,165	956	09/15/2025	N	
	CUSIP #3130AUK60	Fed Home Ln Bank	AA+	5.1207%	5.1100%	5,000,000.00	-	(63,875)	63,875	-	-	(23,140)	4,976,860	45,422	07/24/2024	Y	
	CUSIP #3133ENXQ8	Fed Farm Cr Bank	AA+	4.4340%	4.4340%	971,286.00	-	(7,000)	7,000	3,778	-	(6,567)	968,497	9,800	11/25/2025	N	
	CUSIP #3133ELY32	Fed Farm Cr Bank	Aaa	4.1334%	4.1334%	2,287,459.00	-	(3,438)	3,438	20,769	-	(32,619)	2,275,609	2,635	07/22/2026	N	
	CUSIP #3130AWN55	Fed Home Ln Bank	AA+	5.6615%	5.6339%	2,499,209.00	-	(35,156)	35,156	49	-	(2,347)	2,501,605	25,391	07/26/2024	Y	
	CUSIP #3134GYXR8	Fed Home Ln Mtg Corp	AA+	6.0144%	6.0000%	2,500,000.00	-	(37,500)	37,500	-	-	(4,031)	2,495,969	26,667	05/27/2024	Y	
	CUSIP #3130AYXU5	Fed Home Ln Bank	AA+	4.4501%	4.4500%	-	500,000	(2,843)	2,843	-	-	(3,991)	496,009	2,843	02/12/2027	Y	
	CUSIP #3130AXNN4	Fed Home Ln Bank	AA+	5.1180%	5.4980%	-	2,507,500	(3,516)	3,516	(72)	-	68	2,507,496	56,641	11/06/2024	Y	
	CUSIP #3130AYDJ2	Fed Home Ln Bank	AA+	5.1310%	5.1310%	-	2,498,125	(3,188)	3,188	18	-	(201)	2,497,942	29,042	10/09/2024	Y	
	CUSIP #3130B05M7	Fed Home Ln Bank	AA+	5.3150%	5.3165%	-	2,499,000	(3,313)	3,313	9	-	(595)	2,498,414	12,882	11/26/2024	Y	
	CUSIP #3134H1WM1	Fed Home Ln Mtg Corp	AA+	5.4900%	5.4991%	-	2,500,000	(3,438)	3,438	-	-	(1,171)	2,498,829	7,639	09/11/2024	Y	
						82,951,373	10,504,625	(12,562,101)	562,099	22,542	-	(1,774,881)	81,478,539	81,162,266	79,703,658	594,211	
Unites States Treasuries																	
American National Bank																	
	CUSIP #9128285Z9-MATURED	US Treasury	NR	0.2949%	0.2949%	2,504,506.00	-	(2,505,095)	5,095	(4,506)	-	-	2,494,259	-	-	01/31/2024	N
	CUSIP #912828XT2	US Treasury	NR	2.7096%	2.7096%	2,492,915.00	-	(12,432)	12,432	4,269	-	(10,679)	2,466,699	16,803	05/31/2024	N	
	CUSIP #9128286Z8	US Treasury	NR	2.7388%	2.7388%	2,488,179.00	-	(10,938)	10,938	5,943	-	(16,453)	2,458,301	11,058	06/30/2024	N	
	CUSIP #91282CCL3 #1	US Treasury	NR	2.7882%	2.7882%	2,468,812.00	-	(2,340)	2,340	14,480	-	(18,668)	2,438,086	1,983	07/15/2024	N	
	CUSIP #912828YE4	US Treasury	NR	2.8373%	2.8373%	2,474,673.00	-	(7,783)	7,783	9,485	-	(25,540)	2,438,770	2,458,618	2,717	08/31/2024	N
	CUSIP #912828YV6	US Treasury	NR	0.9759%	0.9759%	2,511,779.00	-	(9,324)	9,324	(3,209)	-	(69,044)	2,424,805	2,439,526	12,602	11/30/2024	N
						14,940,864	-	(2,547,912)	47,912	26,462	-	(140,384)	12,326,942	45,163			
						97,892,237	10,504,625	(15,110,013)	610,011	49,004	-	(1,915,265)	93,945,865	95,883,188	92,030,600	639,374	



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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 12/31/2023	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 03/31/2024	Beginning Market Value 12/31/2023	Unrealized Gain / (Loss) Market Adj	Ending Market Value 03/31/2024	Accrued Interest	Maturity / Call Date	Callable
Municipal Bonds																
American National Bank																
CUSIP #160429YA8-MATURED	SC-Charleston Wtrwks & Swr	AAA		3.5101%	100,000	-	(100,000)	-	-	-	100,000	-	-	-	01/01/2024	N
CUSIP #549188S50-MATURED	TX-Lubbock	AA+		1.8230%	1,000,000	-	(1,002,228)	2,228	-	-	996,430	-	-	-	02/15/2024	N
CUSIP #492062HK3-MATURED	TX-Kerens ISD	AAA		0.6200%	140,743	-	(140,856)	856	(743)	-	140,029	-	-	-	02/15/2024	N
CUSIP #486063G53-MATURED	TX-Katy ISD	AA		3.3853%	214,903	-	(215,788)	788	97	-	214,538	-	-	-	02/15/2024	N
CUSIP #785700DS1-MATURED	TX-Sabine ISD	Aa1		3.2400%	343,935	-	(345,266)	266	1,065	-	343,354	-	-	-	02/15/2024	N
CUSIP#44236PLN6-MATURED	TX-Houston Cmnty College	AA+		4.4294%	1,000,671	-	(1,006,111)	6,111	(671)	-	999,850	-	-	-	02/15/2024	N
CUSIP #218054AK0	FL-Coral Springs Spl Oblig	AAA	1.5200%		254,037	-	(1,344)	1,344	(378)	253,659	235,838	(18,506)	235,153	448	09/01/2024	Y
CUSIP #88213AKB0	TX-A & M Univ Revs	AAA		2.2000%	1,001,223	-	(6,373)	6,373	(822)	1,000,401	990,880	(4,111)	996,290	9,630	05/15/2024	N
CUSIP #88213AEK7	TX-A & M Univ Revs	AAA		1.6400%	250,829	-	(1,604)	1,604	(556)	250,273	247,735	(1,195)	249,078	2,423	05/15/2024	N
CUSIP#88213ALU7	TX-A&M Univ Revs	AAA	4.4740%		178,892	-	(1,243)	1,243	744	179,636	178,495	(261)	179,375	1,878	05/15/2024	Y
CUSIP #238388TP7	IA-Davenport Go Taxable	AA		0.4500%	217,265	-	(1,613)	1,613	(1,360)	215,905	213,282	(1,694)	214,211	2,150	06/01/2024	N
CUSIP #234554KL6	IA-Dallas Center Grimes	Aa2		0.5000%	1,002,064	-	(2,500)	2,500	(1,239)	1,000,825	983,990	(7,685)	993,140	3,333	06/01/2024	N
CUSIP #586145WG5	TN-Memphis	AA		2.2500%	354,624	-	(4,424)	4,424	(2,312)	352,312	349,923	(2,945)	349,367	4,424	07/01/2024	N
CUSIP #798781XW5	TX-San Marcos Cons ISD	AAA		1.8000%	506,113	-	(5,000)	5,000	(2,819)	503,494	497,885	(5,164)	498,330	3,333	08/01/2024	N
CUSIP #537071VW9	TX-Little Cypress Mauriceville	AAA		0.5000%	251,376	-	(3,063)	3,063	(2,732)	248,644	245,341	(3,673)	244,971	2,042	08/01/2024	N
CUSIP #7170874B3	TX-Pflugerville ISD	Aa1		3.2400%	351,490	-	(3,500)	3,500	(639)	350,851	348,411	(2,090)	348,761	2,333	08/01/2024	N
CUSIP #447819EA7	TX-Hurst Eules Bedford ISD	AAA		2.0280%	251,607	-	(1,878)	1,878	(646)	250,961	247,378	(2,783)	248,178	960	08/15/2024	N
CUSIP #46055QG0	TX-South Texas Comm College	AA		3.5101%	953,355	-	(11,813)	11,813	(3,357)	949,998	945,822	(5,433)	944,565	6,038	08/15/2024	N
CUSIP #1610692Q1	VA-Charlottesville	AAA		0.4000%	225,944	-	(563)	563	(334)	225,610	218,693	(4,903)	220,707	100	09/15/2024	N
CUSIP #4140185L1	TX-Harris County	Aaa		0.5000%	459,044	-	(3,612)	3,612	(3,014)	456,030	444,632	(10,161)	445,869	7,225	10/01/2024	N
CUSIP#882830AT9	TX-Dept of Trans Comm	AAA	4.7900%		485,085	-	(771)	771	4,972	490,057	483,940	(1,432)	488,625	1,543	10/01/2024	Y
CUSIP #094808CE0	MN-Bloomington Port Auth	AAA		0.6000%	337,591	-	(2,269)	2,269	(1,752)	335,839	322,941	(12,066)	323,773	1,513	02/01/2025	N
CUSIP#6041954Q7	MN-Minnetonka ISD	AAA		4.9002%	291,110	-	(1,500)	1,500	2,052	293,162	291,156	(698)	292,464	1,000	02/01/2025	N
CUSIP #44236PLP1	TX-Houston Cmnty College	AAA		4.6000%	753,166	-	(9,375)	9,375	(705)	752,461	750,123	(3,226)	749,235	4,792	02/15/2025	N
CUSIP #751100MG0	NC-Raleigh Comb Revenue	AAA		1.3850%	655,550	-	(3,486)	3,486	(1,189)	654,361	630,338	(21,729)	632,632	1,162	03/01/2025	N
CUSIP #717096AW1	TX-Pflugerville ISD	AAA		0.8560%	156,853	-	(1,875)	1,875	(1,526)	155,327	150,254	(5,517)	149,810	958	05/15/2025	N
CUSIP #88213AHM0	TX-A & M Univ Revs	Aaa		0.7270%	1,031,109	-	(7,578)	7,578	(5,667)	1,025,442	977,410	(47,362)	978,080	11,450	05/15/2025	N
CUSIP #88213ARN7	TX-A&M Univ Revs	AAA		3.1150%	63,123	-	(145)	145	342	63,465	61,714	(1,383)	62,082	219	05/15/2025	N
CUSIP #586145WH3	TN-Memphis	Aa2		1.1500%	794,948	-	(9,855)	9,855	(7,492)	787,456	753,705	(7,958)	749,498	9,855	07/01/2025	N
CUSIP #798781XX3	TX-San Marcos Cons ISD	Aa2		0.7858%	516,925	-	(3,704)	3,704	(2,672)	514,253	487,220	(27,423)	486,830	2,469	08/01/2025	N
CUSIP #537071VX7	TX-Little Cypress Mauriceville	AAA		0.8000%	276,983	-	(3,250)	3,250	(2,681)	274,302	261,043	(14,653)	259,649	2,167	08/01/2025	N
CUSIP #73723RUG	VA-Portsmouth	AA		4.9500%	485,712	-	(3,750)	3,750	2,256	487,968	487,150	(808)	487,160	2,500	08/01/2025	N
CUSIP #815853TA4	TX-Seguin ISD	Aaa		0.6300%	1,053,763	-	(10,000)	10,000	(8,286)	1,045,477	989,600	(59,177)	986,300	5,111	08/15/2025	N
CUSIP #84055QGC8	TX-South Texas Comm College	AA		5.1780%	912,475	-	(11,438)	11,438	389	912,864	918,852	937	913,801	5,846	08/15/2025	N
CUSIP #1610692R9	VA-Charlottesville	AAA		0.5500%	226,702	-	(563)	563	(249)	226,453	211,082	(13,904)	212,549	100	09/15/2025	N
CUSIP #357415SL3	NE-Fremont Combined Util	AA-		1.0000%	493,862	-	(2,425)	2,425	(1,183)	492,679	462,782	(29,577)	463,102	3,664	11/15/2025	N
CUSIP #269479JU6	CO-Eagle Cnty School Dist	Aa1		5.0040%	416,736	-	(892)	892	4,339	419,216	419,216	(3,927)	420,678	1,190	12/01/2025	N
CUSIP #364496PQ6	TX-Galveston ISD	Aa2		0.9707%	540,946	-	(6,250)	6,250	(4,913)	536,033	505,215	(34,648)	501,385	4,167	02/01/2026	N
CUSIP #876162HX9	TX-Tarlington ISD	AAA		0.6900%	360,000	-	(621)	621	-	360,000	332,327	(26,759)	333,241	317	02/15/2026	N
CUSIP #0418265P9	TX-Arlington ISD	AAA		1.0000%	135,334	-	(1,563)	1,563	(1,217)	134,117	125,429	(9,697)	124,420	799	02/15/2026	N
CUSIP #006644S66	TX-Addison Taxable	AAA		0.8200%	351,308	-	(875)	875	(154)	351,154	325,196	(24,586)	326,568	447	02/15/2026	N
CUSIP #492062HM9	TX-Kerens ISD	AAA		1.0900%	275,600	-	(3,188)	3,188	(2,427)	273,173	257,331	(17,734)	255,439	1,629	02/15/2026	N
CUSIP #116405VF5	TX-Brownsville	AA		5.0600%	556,948	-	(2,114)	2,114	5,072	562,020	562,140	1,038	563,058	1,080	02/15/2026	N
CUSIP #770078CS0	VA-Roanoke	AA+		0.9000%	1,030,427	-	(7,388)	7,388	(5,047)	1,025,380	953,766	(73,653)	951,727	14,775	04/01/2026	N
CUSIP #88213ARP2	TX-A&M Univ Revs	AAA	4.9503%		366,337	-	(1,041)	1,041	3,547	369,884	369,868	356	370,240	1,573	05/15/2026	Y
CUSIP #127145LG3	UT-Cache Cnty Sch Dist	Aaa		0.8500%	1,049,292	-	(7,500)	7,500	(5,018)	1,044,274	967,490	(79,874)	964,400	8,833	06/15/2026	N
CUSIP #0882812M1	TX-Bexar Cnty Taxable	AAA		1.3250%	500,000	-	(1,656)	1,656	-	500,000	464,500	(35,120)	464,880	1,951	06/15/2026	N
CUSIP#882117W42	TX-A&M Univ Revs	AAA	4.6490%		672,074	-	(5,089)	5,089	2,792	674,866	674,989	(2,096)	672,770	5,089	07/01/2026	Y
CUSIP #534239FX1	NE-Lincoln Taxable Ltd	AAA		1.4600%	181,594	-	(1,313)	1,313	(649)	180,945	169,428	(12,311)	168,634	1,108	07/15/2026	N
CUSIP #537071VY5	TX-Little Cypress Mauriceville	AAA		1.0000%	308,154	-	(3,500)	3,500	(2,724)	305,430	283,612	(24,215)	281,215	2,333	08/01/2026	N
CUSIP #052403JE3	TX-Austin Cmnty College	AA+		1.0120%	880,187	-	(10,000)	10,000	(7,760)	872,427	807,416	(71,571)	800,856	6,667	08/01/2026	N
CUSIP #590760ST2	TX-Mesquite ISD	AAA		0.9370%	175,000	-	(410)	410	-	175,000	160,148	(14,572)	160,428	210	08/15/2026	N
CUSIP #967120J56	TX-Wichita Falls	AA		1.1090%	85,000	-	(236)	236	-	85,000	77,887	(7,042)	77,958	79	09/01/2026	N



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

NON-OPERATING GROUP	Security Name	Rating	Yield to Call	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Amortization/ Accretion	Ending Book Value	Beginning Market Value	Unrealized Gain / (Loss)	Ending Market Value	Accrued Interest	Maturity / Call Date	Callable
			(YTC)	(YTM)						12/31/2023	QTD	03/31/2024	12/31/2023			
CUSIP #052397XL5	TX-Austin Taxable Pub	AAA		0.9000%	896,458	-	(6,375)	6,375	(4,355)	892,103	822,487	(72,558)	819,545	2,125	09/01/2026	N
CUSIP #876448DY4	TX-Tarrant Regl Wtr Dist	AAA		1.4100%	432,530	-	(825)	825	700	433,230	399,265	(31,840)	401,390	275	09/01/2026	N
CUSIP #23542JQQ1	TX-Dallas Wtrwks & Swr Sys	AAA		1.0000%	252,319	-	(842)	842	(211)	252,108	230,678	(21,143)	230,965	1,684	10/01/2026	N
CUSIP #7342606X5	TX-Port Houston Auth	AA+	5.1500%	5.1500%	232,153	-	(1,406)	1,406	1,622	233,775	234,914	718	234,493	2,813	10/01/2026	Y
CUSIP #759136VD3	CO-Regl Transprt Dis	AA+		3.1001%	259,128	-	(619)	619	1,400	260,528	249,318	(10,498)	250,030	1,031	11/01/2026	N
CUSIP #914713N73	NC-Univ at Chapel Hill	AAA		3.4302%	234,204	-	(1,517)	1,517	497	234,701	228,564	(6,819)	227,882	2,023	12/01/2026	N
CUSIP #44236PLR7	TX-Houston Cmnty College	AA+		3.1301%	252,899	-	(3,000)	3,000	(1,033)	251,866	243,931	(9,368)	242,498	1,533	02/15/2027	N
CUSIP #487694UB5	TX-Keller ISD	AAA		3.8937%	216,569	-	(2,625)	2,625	(526)	216,043	214,053	(3,294)	212,749	1,342	02/15/2027	N
CUSIP #349461BW2	TX-Forth Worth ISD	AAA		3.5262%	250,099	-	(3,000)	3,000	(809)	249,290	245,194	(6,792)	242,498	1,533	02/15/2027	N
CUSIP #232769JX8	TX-Cypress Fairbanks ISD	AAA		3.3060%	304,116	-	(3,625)	3,625	(1,130)	302,986	296,702	(9,578)	293,408	1,853	02/15/2027	N
CUSIP #9698878H4	TX-Williamson Cnty	AAA		4.6730%	505,597	-	(1,302)	1,302	4,757	510,354	509,884	(18)	510,336	666	02/15/2027	N
CUSIP#232769JX8 #2	TX-Cypress Fairbanks ISD	AAA		4.4028%	228,809	-	(2,813)	2,813	(305)	228,504	230,200	(860)	227,644	1,438	02/15/2027	N
CUSIP #487694UB5 #2	TX-Keller ISD	AAA		4.6203%	116,241	-	(1,438)	1,438	(99)	116,142	117,220	363	116,505	735	02/15/2027	N
CUSIP #876443RG9	TX-Tarrant Regl Wtr Dist	AAA		3.2502%	398,696	-	(1,971)	1,971	1,287	399,983	384,618	(14,689)	385,294	657	03/01/2027	N
CUSIP #795574ZY1	UT-Salt Lake City	Aaa		4.8892%	875,251	-	(10,813)	10,813	(742)	874,509	888,545	3,665	878,174	12,735	06/15/2027	N
CUSIP #01170RQS4	AK-Alaska Housing Finance Co.	AA+		4.8510%	-	251,678	(1,583)	1,583	(51)	251,627	-	(867)	250,760	2,021	06/01/2028	N
CUSIP #971697JL2	NC-City of Wilmington	AA+		4.5206%	-	249,645	(531)	531	1,004	250,649	-	(2,288)	248,361	1,357	06/01/2027	N
CUSIP #160075WG8	NC-Charleston County School Dist.	AA	4.7210%		-	1,002,470	(6,133)	6,133	(91)	1,002,379	-	391	1,002,770	8,000	08/01/2024	Y
CUSIP #67919PPV9	OK-Oklahoma Water Resource	AAA		4.2670%	-	231,973	(305)	305	235	232,208	-	(2,185)	230,023	5,334	04/01/2028	N
CUSIP #4511527F3	ID-Idaho Bond Bank Authority	Aa1	4.4770%	5.1615%	-	254,193	(556)	556	(53)	254,139	-	(844)	253,295	556	08/01/2024	Y
CUSIP #1806054JW3	OK-Cleveland County ISD	Aa2		4.4270%	-	843,328	(502)	502	19	843,347	-	1,987	845,334	3,010	03/01/2029	N
CUSIP #564386TB6	TX-Mansfield ISD	Aaa		2.2241%	89,850	-	(1,063)	1,063	(571)	89,279	85,948	(3,982)	85,297	543	02/15/2026	N
CUSIP #564386SV3	TX-Mansfield ISD	Aaa		2.2241%	5,285	-	(63)	63	(34)	5,251	5,051	(245)	5,006	32	02/15/2016	N
CUSIP #481305KF6	TX-Judson ISD	Aaa		1.0980%	176,922	-	(549)	549	1,871	178,793	181,480	2,445	181,238	366	02/01/2027	N
CUSIP #127145LH1	UT-Cache Cnty Sch Dist	Aaa		3.0000%	557,952	-	(4,463)	4,463	2,680	560,632	570,903	6,944	567,576	5,256	06/15/2027	N
CUSIP #486063G61	TX-Katy ISD	Aa1		3.0000%	244,338	-	(1,875)	1,875	1,261	245,599	245,055	(109)	245,490	958	02/15/2025	N
					32,007,425	2,833,287	(3,044,193)	244,193	(49,744)	31,990,968	31,021,789	(960,925)	31,030,043	212,789		
	TOTAL NON-OPERATING INVESTMENTS				224,393,279	32,404,483	(42,483,362)	1,932,467	(740)	216,246,128	221,398,594	(2,876,190)	213,369,938	1,097,806		



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

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2024	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	141,460,708	2,621,868	66.2983%
0499	Permanent Improvements	9,349,621	157,227	4.3819%
		150,810,329	2,779,095	70.6802%
<u>Special Revenue Funds</u>				
1010	Road and Bridge	49,943,968	839,879	23.4072%
		49,943,968	839,879	23.4072%
<u>Grant Funds</u>				
2132	ARPA	10,865,414	182,717 ***	5.0923%
		10,865,414	182,717	5.0923%
<u>Debt Service Funds</u>				
3001	Debt Service Fund	1,750,227	29,433	0.8203%
		1,750,227	29,433	0.8203%
	SubTotal Non-Operating Investments	213,369,938	3,831,124	100.0000%
<u>Market Adjustment *</u>				
	Federal Agency Bonds	(1,915,265)		
	Municipal Bonds	(960,925)		
		(2,876,190)		
<i>Market Adjustments are calculated using Market Values as shown on ANB Statements</i>				
Total Book Value as of 03/31/2024		216,246,128		
<u>Fiduciary-Agency-Custodial Funds</u>				
7031	County Clerk - Trust	2,592,187		
7036	District Clerk - Trust	2,399,708		
7080	Tax Assessor/Collector	4,567,742		
		9,559,637		
	Total Consolidated Book Value (Excluding Market Adjustment)	225,805,765		

Notes

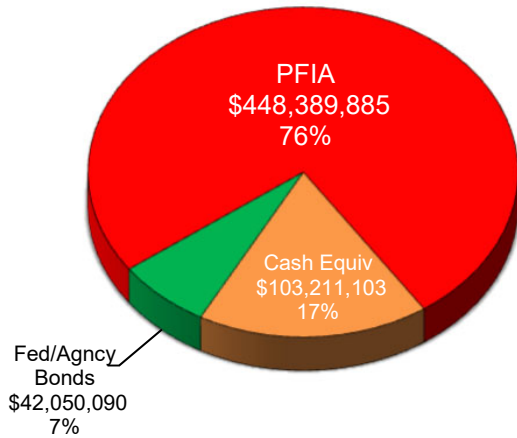
*** Interest is re-allocated to deferred revenue



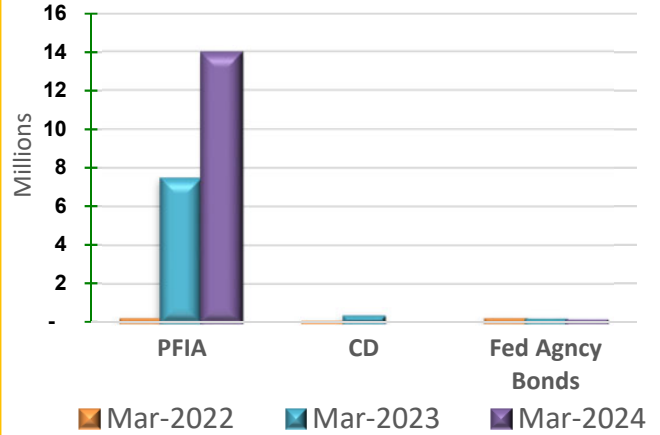
Collin County, Texas
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CAPITAL PROJECTS GROUP

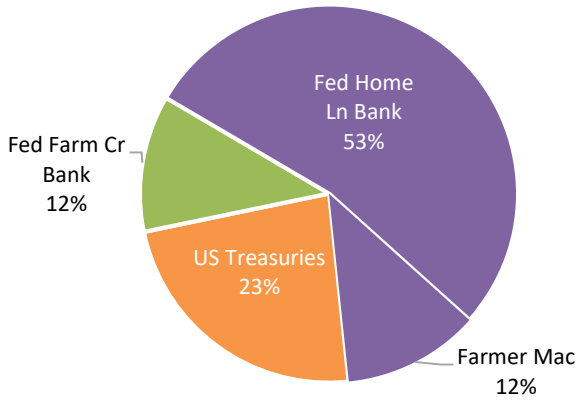
Capital Projects Investments by SecurityType



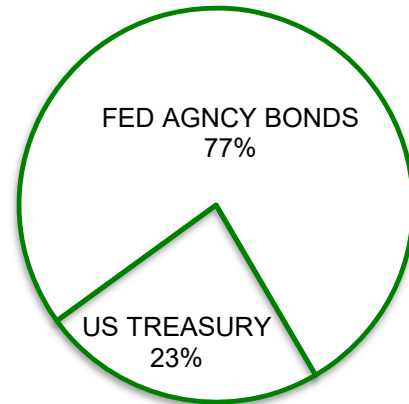
Capital Projects YTD Interest Earnings



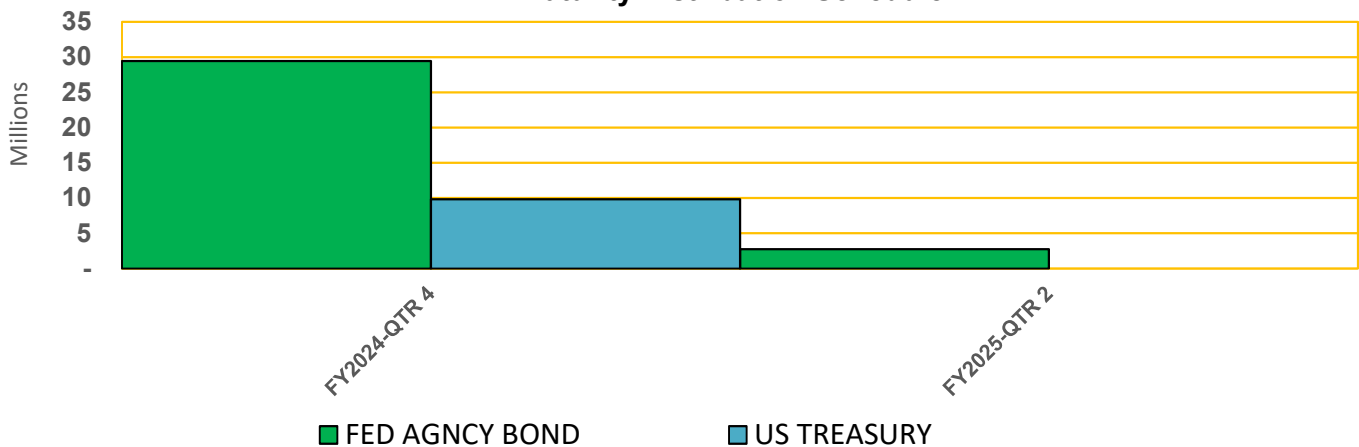
Federal Agency Bonds Breakdown by Issuer



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 (YTC)	Yield to Maturity (YTM)	Beginning Book Value 12/31/2023	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 03/31/2024	Beginning Market Value 12/31/2023	Unrealized Gain / (Loss) Market Adj	Ending Market Value 03/31/2024	Accrued Interest	Maturity / Call Date	Callable
PFIA Investment Pools																	
						3,727,829	-	-	49,747	-	3,777,576	3,727,829	-	3,777,576	-	N/A	N/A
						1,418,200	40,000	-	19,321	-	1,477,521	1,418,200	-	1,477,521	-	N/A	N/A
						111,959,480	7,299,000	-	1,563,295	-	120,821,775	111,959,480	-	120,821,775	-	N/A	N/A
						332,417,467	-	(91,911,000)	3,918,910	-	244,425,377	332,417,467	-	244,425,377	-	N/A	N/A
						40,008,722	-	-	532,852	-	40,541,574	40,008,722	-	40,541,574	-	N/A	N/A
						36,861,041	-	-	485,021	-	37,346,062	36,861,041	-	37,346,062	-	N/A	N/A
						526,392,739	7,339,000	(91,911,000)	6,569,146	-	448,389,885	526,392,739	-	448,389,885	-		
Cash Equivalent Investments																	
						41,752,968	139,921	(5,271)	508,369	-	42,395,987	41,752,968	-	42,395,987	175,757	N/A	N/A
						59,997,127.00	-	-	817,989	-	60,815,116	59,997,127.00	-	60,815,116	-	N/A	N/A
						101,750,095	139,921	(5,271)	1,326,358	-	103,211,103	101,750,095	-	103,211,103	175,757		
Federal/Agency Bonds																	
						5,003,515	-	(5,625)	5,625	(1,566)	5,001,949	4,875,387	(75,494)	4,926,455	4,250	07/23/2024	N
						5,038,178	-	(18,750)	18,750	(15,340)	5,022,838	4,892,430	(93,274)	4,929,564	9,583	08/15/2024	N
						5,000,000	-	(4,625)	4,625	-	5,000,000	4,852,992	(92,057)	4,907,943	2,107	08/20/2024	N
						5,000,000	-	(5,125)	5,125	-	5,000,000	4,850,823	(102,497)	4,897,503	1,993	02/26/2024	Y
						10,000,000	-	(10,750)	10,750	-	10,000,000	9,702,921	(204,199)	9,795,501	4,181	02/26/2024	Y
						2,850,000	-	(4,691)	4,691	-	2,850,000	2,746,247	(103,660)	2,746,340	2,078	02/26/2024	Y
						32,891,693	-	(49,566)	49,566	(16,906)	32,874,787	31,920,800	(671,181)	32,203,606	24,192		
Unites States Treasuries																	
						5,001,707	-	(4,680)	4,680	(793)	5,000,914	4,876,172	(71,666)	4,929,248	3,966	07/15/2024	N
						5,030,557	-	(15,565)	15,565	(11,443)	5,019,114	4,877,539	(101,878)	4,917,236	5,435	08/31/2024	N
						10,032,264	-	(20,245)	20,245	(12,236)	10,020,028	9,753,711	(173,544)	9,846,484	9,401		
						42,923,957	-	(69,811)	69,811	(29,142)	42,894,815	41,674,511	(844,725)	42,050,090	33,593		
						671,066,791	7,478,921	(91,986,082)	7,965,315	(29,142)	594,495,803	669,817,345	(844,725)	593,651,078	209,350		



Collin County, Texas
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CAPITAL PROJECTS

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2024	Interest Earned YTD	% of Total Invested
<u>Capital Project Funds</u>				
<u>Permanent Improvement Bonds</u>				
4002	Ltd Tax Perm Imp 2000	22	1	0.0000%
4003	Lmtd Tax P/I Series '01	89,384	2,246	0.0151%
4004	Ltd Tax Perm Imp 2002	312,230	7,906	0.0526%
4005	Ltd Tax Perm Imp 2004	7,721	213	0.0013%
4006	Lmtd Tax Perm Imp 2005	17,116	439	0.0029%
4007	Lmtd Tax Perm Imp Bds '06	11,241	282	0.0019%
4008	Ltd Tax Perm Imp 2007	12	-	0.0000%
4009	Ltd TX PI 2008 07Proj	17,717	445	0.0030%
4010	LTD TAX PI 2008 03PROJ	28	1	0.0000%
4011	Ltd Tax PI Bds 2009	641,355	16,118	0.1080%
4012	Ltd TX PI BAB Bds 2009B	289,129	7,294	0.0487%
4013	Ltd Tax PI Bds 2011	24,832	624	0.0042%
4014	Ltd Tax Perm Imp 2012	116,112	2,965	0.0196%
4015	Ltd Tax Perm Imp 2013	141,997	3,640	0.0239%
4016	Ltd Tax P/I 2014	529,843	13,315	0.0893%
4017	Ltd Tax P/I 2015	373,101	9,450	0.0628%
4018	Ltd Tax P/I 2016	202,497	5,089	0.0341%
4019	LT 2019A	163,398	4,106	0.0275%
4020	LT 2019B	11,012,913 *	380,985	1.8551%
4021	LT 2020A	92,724,379 *	2,151,463	15.6193%
4022	LT 2020B	12,118,016	535,093	2.0413%
4023	LT 2020C	37,333	2,922	0.0063%
4024	LT 2021A	46,627,805 *	1,337,267	7.8544%
4025	LT 2021B	46,983,968	1,177,094	7.9144%
4026	LT 2021C	1,177,000	29,579	0.1983%
4027	LT 2022A	4,037,796	1,311,730	0.6802%
4028	LT 2022B	16,992,572	482,146	2.8624%
4029	LT 2022C	1,511,647	38,410	0.2546%
4030	LT 2023A	271,114,347 *	6,847,197	45.6690%
4031	LT 2023C	1,691,726	48,914	0.2850%
		508,967,237	14,416,934	85.7352%
<u>Road Bonds</u>				
4201	Unlmtd Tax Rd Bonds 2004	358,220	10,391	0.0603%
4202	Unlmtd Tax Road Bond 2005	23,765	597	0.0040%
4203	Unlmtd Tax Road Bds '06	10	-	0.0000%
4204	Unltd Tax Rd Bds 2007	994,436	24,991	0.1675%
4205	Unltd Tx Rd Bds 08 03Proj	320,945	8,066	0.0541%
4206	Unltd Rd Bds 2008 07Proj	494,369	12,424	0.0833%
4207	Unltd Tax Road Bds 2009	134,409	3,538	0.0226%
4208	UNLTD TX RD BAB 2009B	210	7	0.0000%
4209	Unltd Tax Rd Bds 2011	739,652	27,385	0.1246%
4210	UNLTD TAX ROAD BD 2012	1,494,654	48,721	0.2518%
4211	Unlmtd Tax Road Bond 2013	2,858,647	71,885	0.4815%
4212	Unltd Tax Road Bd 2014	12,956,791	325,616	2.1826%
4213	Unltd Tax Road Bd 2015	21,062,592	567,399	3.5480%
4214	Unltd Tax Road Bd 2016	4,960,729	138,194	0.8356%
4215	UT 2019A	26,389,051 *	650,770	4.4452%
4216	UT 2019B	738,493	19,937	0.1244%
4281	Unlimited Road Bond 99	1,777,823	44,678	0.2995%
4282	Unlimited Road Bond 99A	6,362	160	0.0011%
4283	Unlimited Road Bond 00/01	252,376	6,342	0.0425%
4284	Unlimited Road Bond 95/97	159,507	4,026	0.0269%
		75,723,041	1,965,127	12.7555%



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CAPITAL PROJECTS

Fund Number (MUNIS)	Fund Name	Book Value 03/31/2024	Interest Earned YTD	% of Total Invested
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Tax Notes

4401	Tax Notes 2006	1,652,665 *	43,592	0.2784%
4402	Capital Improvement TN 01	602,825	15,150	0.1015%
4403	Capital Imp T/N 01A	206,416	5,187	0.0348%
4404	Tax Notes Series 2002	1,263,709	31,758	0.2129%
4405	Tax Notes Series 2004	1,978,875	52,054	0.3333%
4406	Tax Notes 2018	3,256,310	81,930	0.5485%
		8,960,800	229,671	1.5094%

SubTotal Capital Projects Investments	593,651,078	16,611,732	100.0000%
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Market Adjustment *

Federal Agency Bonds	(844,725)
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Market Adjustments are calculated using Market Values as shown on ANB Statements

Total Book Value as of 03/31/24	594,495,803	16,611,732
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