



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: December 11, 2023
Re: Investment Report – 3rd Quarter (FY 2023)

On June 30, 2023, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$1,134,438,820. 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 90 days, and weighted yield to maturity (YTM) was 4.256%, which compares to 152 WAM and 0.803% YTM for prior year 2nd quarter.

During the FY2023 3rd quarter, our overnight pools and cash equivalent investments experienced a seasonal increase from the prior quarter by \$16,073,218, due primarily to the timing of property tax receipts.

Certificates of Deposit (and Fixed TERM Investments) experienced a decrease of \$50,795,941. Certificates of Deposit and Fixed TERM activity consisted of eight (8) maturities, and zero purchases.

Bonds experienced a decrease of \$17,625,397. Bond investment activity during the quarter consisted of one (1) bond called, nine (9) bonds matured, and one (1) bond purchased.

The total interest earned for all investments during this quarter totaled \$12,175,125.

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 June 30, 2023

STATEMENT OF INVESTMENT POSITION

The investments held in Collin County portfolio are managed in full compliance with the Public Funds Investment Act (Government Code 2256.023), and with the Investment Policy and strategy of Collin County Government.

	OPERATING GROUP			NON-OPERATING GROUP			CAPITAL PROJECTS GROUP			TOTAL PORTFOLIO		
	Prior Year Market Value 6/30/2022	Beginning Market Value 3/31/2023	Ending Market Value 6/30/2023	Prior Year Market Value 6/30/2022	Beginning Market Value 3/31/2023	Ending Market Value 6/30/2023	Prior Year Market Value 6/30/2022	Beginning Market Value 3/31/2023	Ending Market Value 6/30/2023	Prior Year Market Value 6/30/2022	Beginning Market Value 3/31/2023	Ending Market Value 6/30/2023
Cash in Bank	28,995,078	47,334,707	32,738,589							28,995,078	47,334,707	32,738,589
PFIA Investment Pools	234,894,696	364,121,226	403,734,222	734,842	753,676	763,115	309,068,178	347,966,379	274,689,025	544,697,716	712,841,281	679,186,362
Cash Equivalent Investments	100,145,552	41,117,104	41,634,472	97,704,798	34,892,523	48,236,126	2,968,944	41,297,084	77,164,250	200,819,294	117,306,711	167,034,848
Certificates of Deposit	25,000,000	25,000,000	-	92,838,684	73,343,980	53,548,039	2,502,500	12,000,000	6,000,000	120,341,184	110,343,980	59,548,039
Federal/Agency Bonds				84,317,709	115,910,658	103,487,552	77,201,953	67,249,788	62,452,639	161,519,662	183,160,446	165,940,191
Municipal Bonds				29,545,568	30,395,933	29,990,791				29,545,568	30,395,933	29,990,791
TOTALS	389,035,326	477,573,037	478,107,283	305,141,601	255,296,770	236,025,623	391,741,575	468,513,251	420,305,914	1,085,918,502	1,201,383,058	1,134,438,820

Annualized Yield	0.627%	4.401%		0.775%	2.475%		0.645%	3.925%		0.680%	3.735%	
Weighted Yield To Call	0.805%	4.484%	5.084%	0.866%	2.775%	2.875%	0.707%	3.975%	4.326%	0.787%	3.895%	4.315%
Weighted Yield To Maturity	0.805%	4.484%	5.084%	0.924%	2.175%	2.606%	0.707%	3.975%	4.326%	0.803%	3.760%	4.256%
Weighted Average Maturity (Days)	10	4	1	362	361	332	118	58	48	152	106	90

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

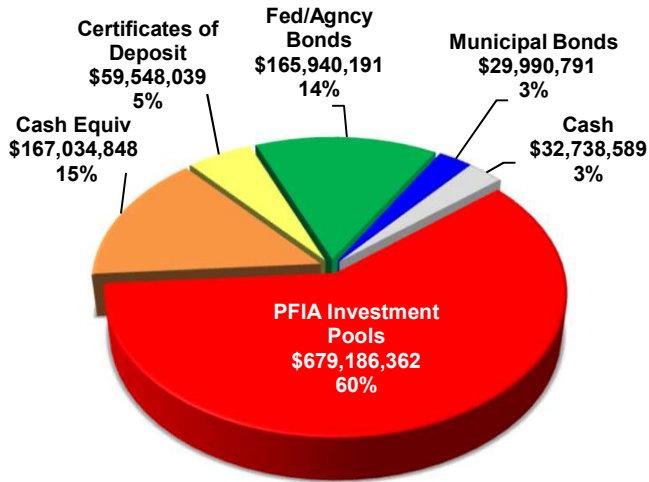
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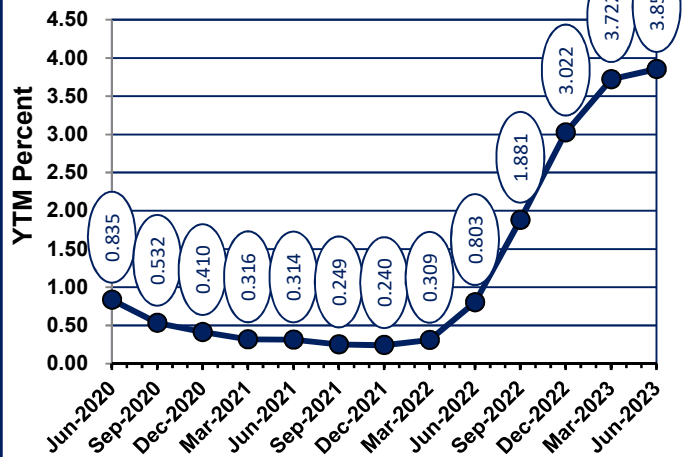
Collin County, Texas
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TOTAL PORTFOLIO

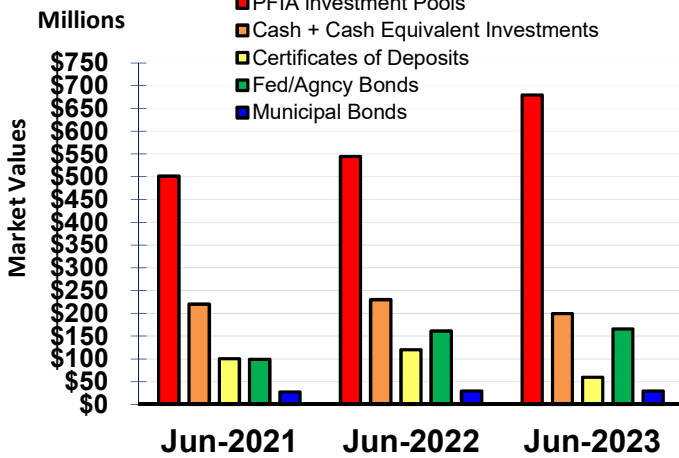
Portfolio Composition by Type



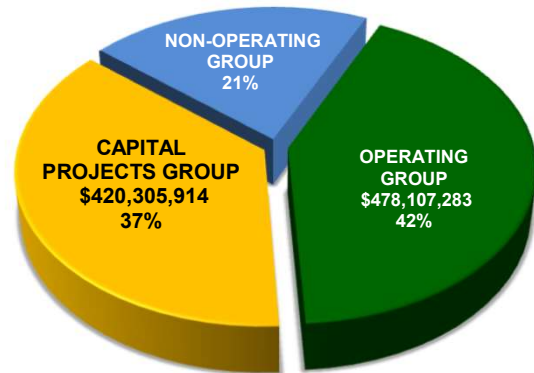
Portfolio Weighted YTM 3 Year Trend



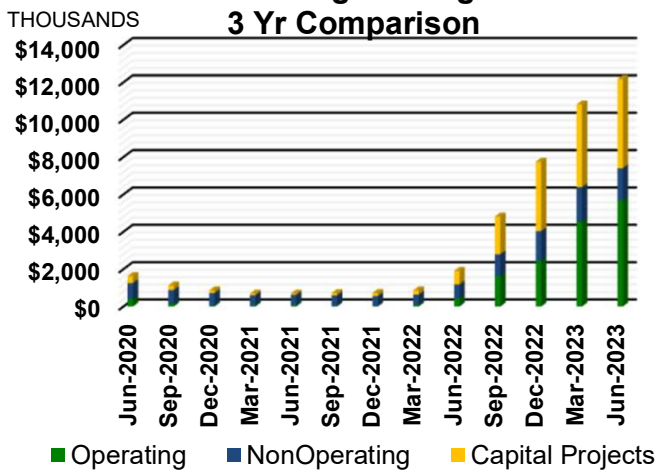
Portfolio Position by Type 3 Yr Comparison



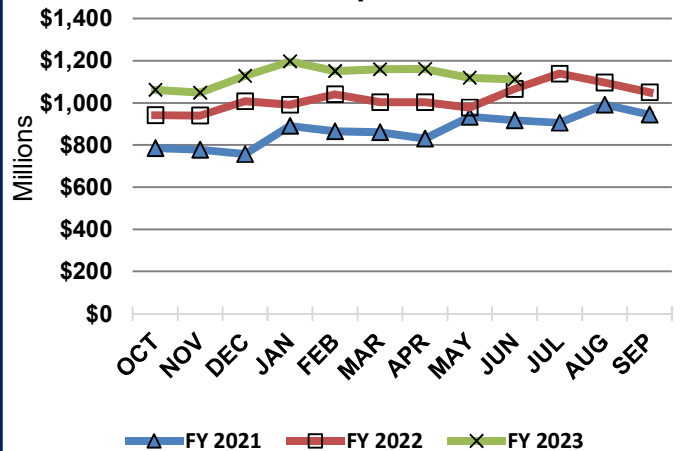
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings during Quarter 3 Yr Comparison



Total Portfolio 3 Yr Comparison





Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2023

TOTAL PORTFOLIO
Summary Statement by Pooled Fund Group

Description	Ending Market Value	Percentage of Portfolio	Avg Monthly Yields Apr-2023	Avg Monthly Yields May-2023	Avg Monthly Yields Jun-2023
TexPool	23,232,444	2.1088%	4.7984%	5.0035%	5.0543%
TexSTAR	64,225,280	5.8297%	4.8292%	5.0471%	5.0764%
Texas CLASS	223,124,515	20.2528%	5.0423%	5.1991%	5.2674%
LOGIC	220,465,379	20.0114%	4.9970%	5.1866%	5.2554%
Texas RANGE	95,493,549	8.6678%	4.8600%	5.0400%	5.1000%
Texas FIT	52,645,195	4.7785%	4.8000%	4.9900%	5.0100%
ICS American National Bank	41,634,472	3.7791%	4.8900%	5.1200%	5.1500%
ICS Farmer's Bank & Trust	58,385,919	5.2996%	4.9000%	5.1400%	5.1700%
CE American National Bank-CUS	65,722,201	5.9655%	4.6100%	4.9100%	4.6200%
CE American National Bank-SEA	1,292,256	0.1173%	4.5900%	4.9300%	5.0100%
* Certificates of Deposit	59,548,039	5.4051%	2.2557%	2.2557%	2.2557%
* Federal Agency Bonds	129,659,434	11.7690%	2.1657%	2.1657%	2.1657%
* US Treasuries	36,280,757	3.2932%	1.1796%	1.1796%	1.1796%
* Municipal Bonds	29,990,791	2.7222%	2.0047%	2.0047%	2.0047%
Total	1,101,700,231	100.0000%	3.9945%	4.1551%	4.1657%

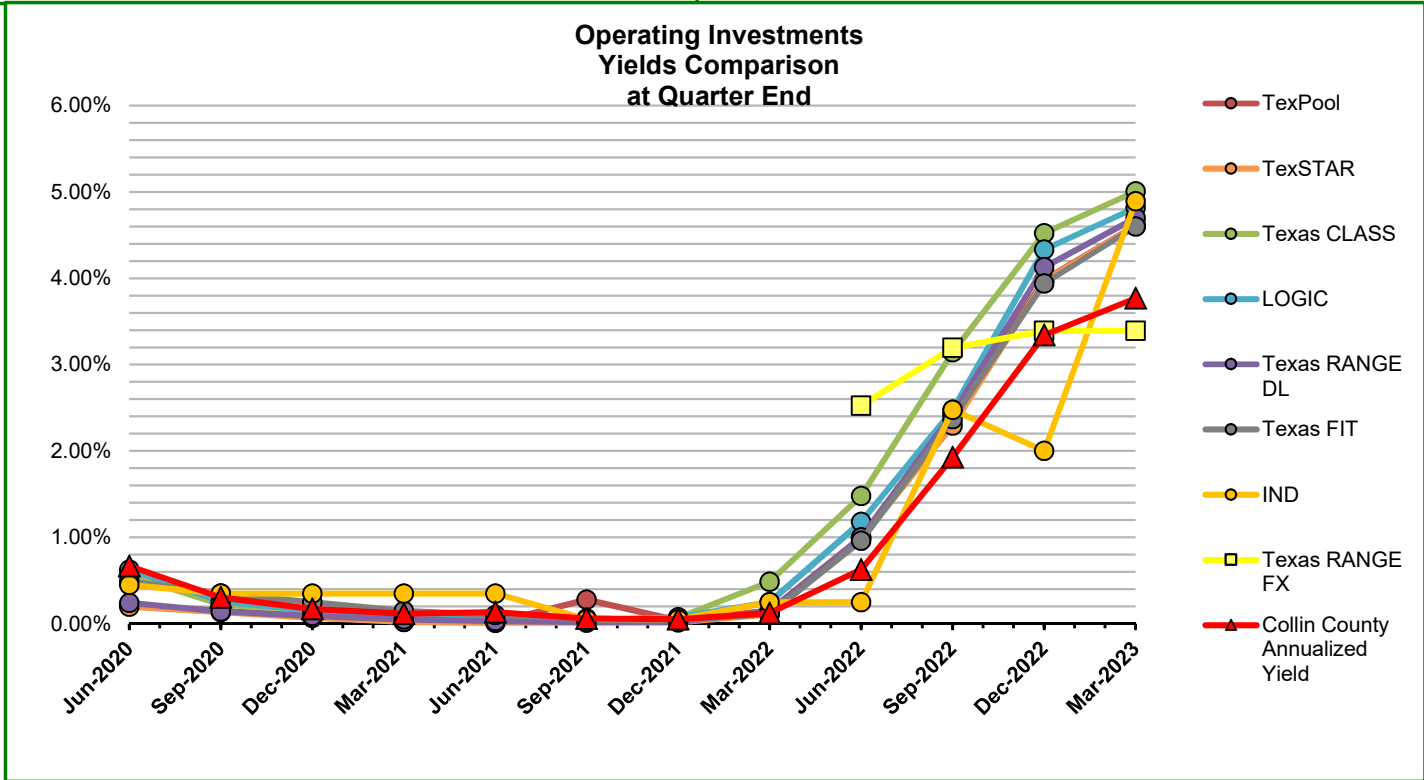
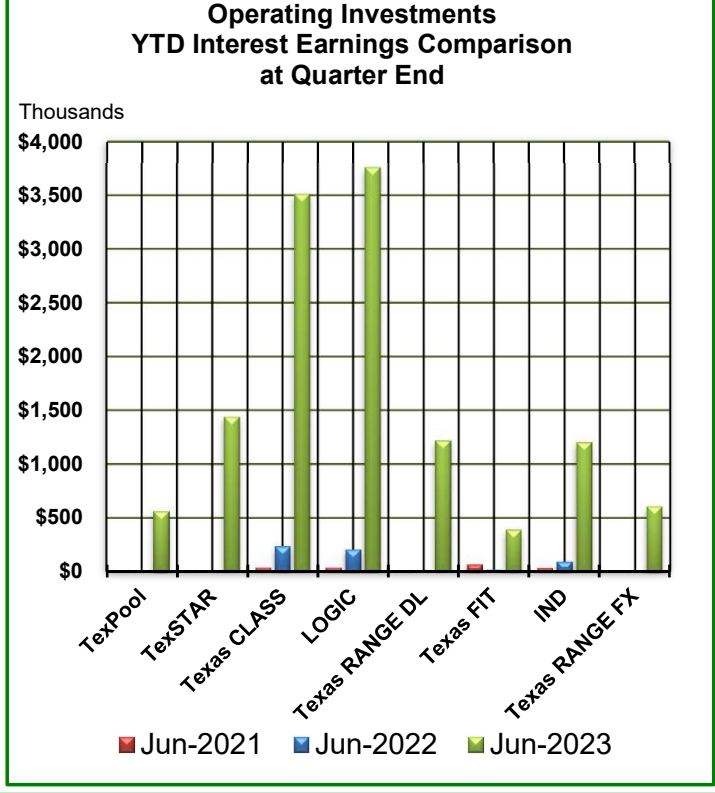
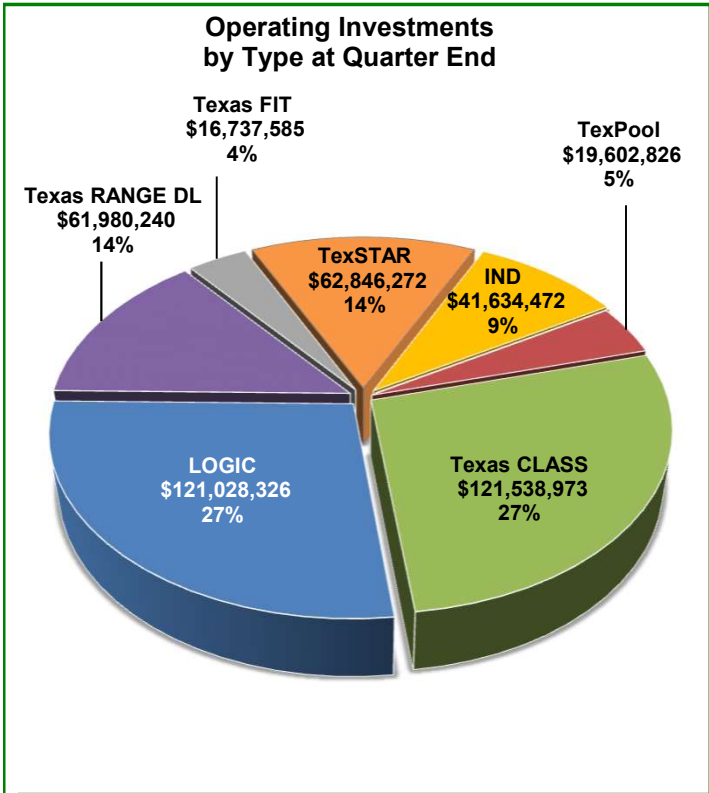
* Avg Monthly Yields are calculated by averaging YTM. Since Collin County Investment Policy maximum term limit is five years, yields may include rates from 06/30/2018 - 06/30/2023.

POOLED FUND GROUP	Beginning Book Value 03/31/2023	Increases	Decreases	Interest Earned QTD	Amortization / Accretion	Ending Book Value 06/30/2023	Beginning Market Value 03/31/2023	Unrealized Gain / (Loss) Market Adj	Ending Market Value 06/30/2023	Accrued Interest 06/30/2023
Operating Group										
PFIA Investment Pools	364,121,226	69,523,048	(34,962,000)	5,051,948	-	403,734,222	364,121,226	-	403,734,222	-
Cash Equivalent Investments	41,117,104	-	-	517,368	-	41,634,472	41,117,104	-	41,634,472	-
Certificates of Deposit	25,000,000	-	(25,113,843)	113,843	-	-	25,000,000	-	-	-
Sub-Total	430,238,330	69,523,048	(60,075,843)	5,683,159	-	445,368,694	430,238,330	-	445,368,694	-
Non-Operating Group										
PFIA Investment Pools	753,676	-	-	9,439	-	763,115	753,676	-	763,115	-
Cash Equivalent Investments	34,892,523	13,658,190	(814,153)	499,566	-	48,236,126	34,892,523	-	48,236,126	180,869
Certificates of Deposit	73,343,980	-	(20,141,233)	345,292	-	53,548,039	73,343,980	-	53,548,039	-
Federal/Agency Bonds	119,210,364	-	(12,627,625)	627,625	50,194	107,260,558	115,910,658	(3,773,006)	103,487,552	601,111
Municipal Bonds	31,903,034	750,000	(1,189,174)	239,174	(75,881)	31,627,153	30,395,933	(1,636,362)	29,990,791	322,906
Sub-Total	260,103,577	14,408,190	(34,772,185)	1,721,096	(25,687)	241,434,991	255,296,770	(5,409,368)	236,025,623	1,104,886
Capital Projects Group										
PFIA Investment Pools	347,966,379	6,496,862	(83,528,000)	3,753,784	-	274,689,025	347,966,379	-	274,689,025	-
Cash Equivalent Investments	41,297,084	35,038,278	(18,514)	843,846	-	77,160,694	41,297,084	3,556	77,164,250	68,521
Certificates of Deposit	12,000,000	-	(6,069,145)	69,145	-	6,000,000	12,000,000	-	6,000,000	206,078
Federal/Agency Bonds	70,194,566	-	(5,104,094)	104,095	(53,283)	65,141,283	67,249,788	(2,688,644)	62,452,639	128,544
Sub-Total	471,458,029	41,535,140	(94,719,753)	4,770,870	(53,283)	422,991,002	468,513,251	(2,685,088)	420,305,914	403,143
Grand Totals:	1,161,799,936	125,466,378	(189,567,781)	12,175,125	(78,970)	1,109,794,687	1,154,048,351	(8,094,456)	1,101,700,231	1,508,029



Collin County, Texas
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OPERATING GROUP





Collin County, Texas
QUARTERLY INVESTMENT REPORT
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OPERATING
Investment Details

<u>OPERATING GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 03/31/2023	Increases	Decreases	Interest Earned QTD	Ending Book Value 06/30/2023	Beginning Market Value 03/31/2023	Ending Market Value 06/30/2023	Accrued Interest	Maturity Date
<u>PFIA Investment Pools</u>										
TexPool	4.9521%	19,457,020	-	(95,000)	240,806	19,602,826	19,457,020	19,602,826	-	N/A
TexSTAR	4.9842%	62,071,700	-	-	774,572	62,846,272	62,071,700	62,846,272	-	N/A
Texas CLASS	5.1696%	108,548,320	39,239,000	(27,899,000)	1,650,653	121,538,973	108,548,320	121,538,973	-	N/A
LOGIC	5.1463%	126,370,007	-	(6,968,000)	1,626,319	121,028,326	126,370,007	121,028,326	-	N/A
Texas RANGE DL	5.0000%	35,628,620	25,750,048	-	601,572	61,980,240	35,628,620	61,980,240	-	N/A
Texas FIT	4.9333%	12,045,559	4,534,000	-	158,026	16,737,585	12,045,559	16,737,585	-	N/A
		364,121,226	69,523,048	(34,962,000)	5,051,948	403,734,222	364,121,226	403,734,222	-	
<u>Cash Equivalent Investments</u>										
American National Bank IntraFi Network Deposits	5.0533%	41,117,104	-	-	517,368	41,634,472	41,117,104	41,634,472	-	N/A
		41,117,104	-	-	517,368	41,634,472	41,117,104	41,634,472	-	
<u>Certificates of Deposit</u>										
<u>Fixed TERM Investments</u>										
Texas RANGE FX										
FX1247000701221-MATURED	3.2300%	12,500,000	-	(12,504,425)	4,425	-	12,500,000	-	-	04/05/23
FX1247000701222-MATURED	3.5500%	12,500,000	-	(12,609,418)	109,418	-	12,500,000	-	-	06/30/23
		25,000,000	-	(25,113,843)	113,843	-	25,000,000	-	-	
		25,000,000	-	(25,113,843)	113,843	-	25,000,000	-	-	
Total Certificates of Deposit		25,000,000	-	(25,113,843)	113,843	-	25,000,000	-	-	
TOTAL OPERATING INVESTMENTS		430,238,330	69,523,048	(60,075,843)	5,683,159	445,368,694	430,238,330	445,368,694	-	



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2023

OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 06/30/2023	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	121,034,825	4,516,506	27.1763%
0002	Housing Finance Corp	479,642	12,260	0.1077%
0003	Records Archive Fund	16,988,259	-	*
0005	Dis Cts Rec Tech Fund	730,470	-	*
0499	Permanent Improvements	1,609,088	40,323	0.3613%
		140,842,284	4,569,089	31.6237%
<u>Special Revenue Funds</u>				
0029	Courthouse Security	1,142,977	-	*
1010	Road and Bridge	29,209,592	802,117	6.5585%
1011	Farm and Market	22,599	718	0.0051%
1012	Lateral Road	1,353,102	42,926	0.3038%
1013	Judicial Appellate	392,529	12,944	0.0881%
1015	Court Reporters	314,333	-	*
1021	Law Library	4,417,381	-	*
1025	Co Clrk Rec Mgmt & Pres	14,022,498	-	*
1026	Dist Clrk Rec Mgmt & Pres	545,399	-	*
1028	Justice Court Tech Fund	1,071,677	-	*
1031	Economic Development 2001	377,249	13,926	0.0847%
1033	Contract Elections	4,375,064	123,238	0.9823%
1036	Sheriff Forfeiture	29,935	952	0.0067%
1037	DA State Forfeiture	1,211,877	37,822	0.2721%
1038	DA Service Fee	250,790	-	*
1039	Meyers Park Foundation	1,165	37	0.0003%
1040	Health Care Foundation	5,229,505	189,400	1.1742%
1044	County Rec Mgmt & Pres	790,651	-	*
1046	Juvenile Case Manager Fnd	468,262	-	*
1047	Court Initiated Guardnshp	613,270	-	*
1049	DA Pretrial Intervntn Prg	911,135	-	*
1050	Specialty Court	217,202	-	*
1051	SCAAP	366,885	8,981	0.0824%
1052	Cty Crts Technology Fund	626,884	-	*
1053	Dis Cts Technology Fund	618,054	-	*
1054	Probate Contributions Fnd	793,832	25,660	0.1782%
1055	CCLC Court Rec Presrvtn	688,066	-	*
1056	Dis Clrk Crt Rec Presrvtn	481,466	-	*
1057	DA Apportionment	112,332	3,948	0.0252%
1058	Justice Crt Bldg Security	317,442	-	*
1060	DA Federal Treasury Forf	1,787,621	56,947	0.4014%
1065	Sheriff Forfeiture Fed	29,533	1,247	0.0066%
1066	SO Treasury Forfeiture	265,312	8,304	0.0596%
1067	Trails Blue Ridge Sp Rd Dist	156,636	4,150	0.0352%
1068	Court Facility Fee Fund	455,644	6,644	0.1023%
1069	Opioid Abatement	737,841	11,841	0.1657%
1998	Veterans Court	19,996	601	0.0045%
		74,425,736	1,352,403	16.7110%



Collin County, Texas
QUARTERLY INVESTMENT REPORT
 Quarter Ending June 30, 2023

OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 06/30/2023	Interest Earned YTD		% of Total Invested
<u>Grant Funds</u>					
2132	ARPA	188,614,233	5,339,222	***	42.3501%
2198	LEOSE Education	113,165	3,805		0.0254%
2586	RTR Frontier Parkway	48,695	39,666	***	0.0109%
		188,776,093	5,382,693		42.3864%
<u>Debt Service Fund</u>					
3001	Debt Service Fund	13,962,449	522,402		3.1350%
		13,962,449	522,402		3.1350%
<u>Internal Service Funds</u>					
5501	Liability Insurance	10,359,822	329,616		2.3261%
5502	Workers' Compensation Ins	6,672,873	214,663		1.4983%
5504	Unemployment Insurance	1,358,722	41,750		0.3051%
5505	Insurance Claim	1,984,271	70,470		0.4455%
5601	Flexible Benefit	232,469	-	**	0.0522%
5990	Animal Safety Fund	2,445,132	102,992		0.5490%
		23,053,289	759,491		5.1762%
<u>Other Funds</u>					
5999	CC Toll Road Authority	1,082,853	34,424		0.2431%
6050	Judicial District	2,364,444	76,427		0.5309%
7001	State Fees Agency	423,770	-	*	0.0952%
7002	Unclaimed Holdings	437,778	-	*	0.0983%
		4,308,845	110,851		0.9675%
Total Operating Investments		445,368,696	12,696,929		100.0000%
Total Book Value as of 06/30/23		445,368,694	12,696,931		

Notes

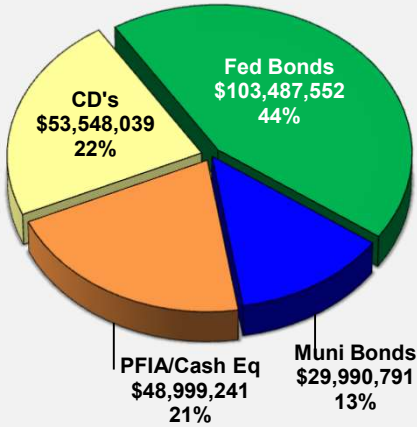
- * Interest is recorded in Fund 0001 General Fund
- ** Interest is recorded in Fund 5505 Insurance Claim
- *** Interest is re-allocated to deferred revenue



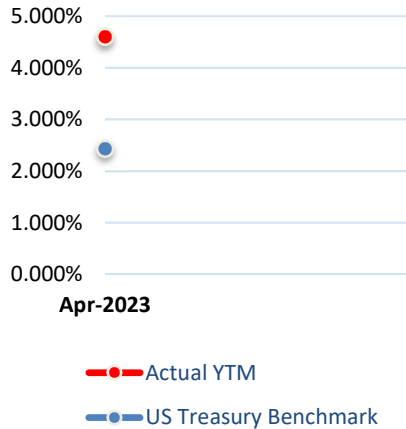
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NON-OPERATING GROUP

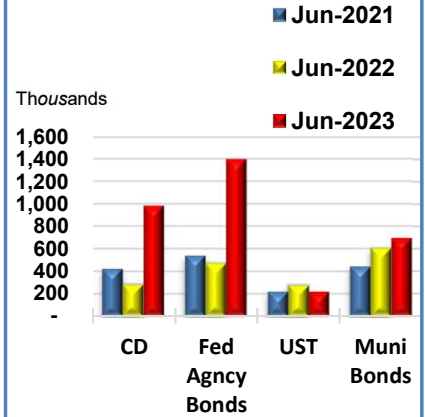
Non-Operating Investments by Type



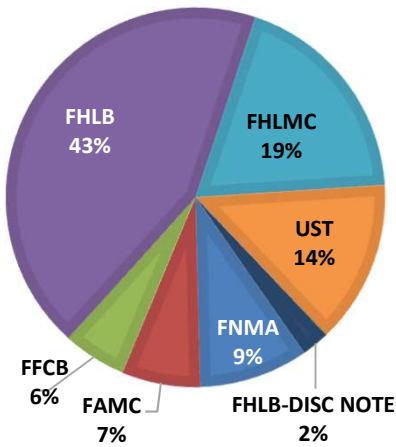
Non-Operating Bond Purchases YTM Versus US Treasury



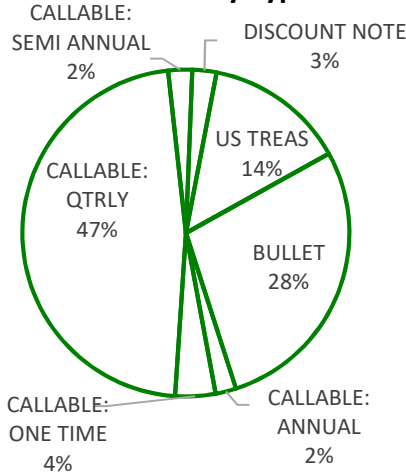
Non-Operating YTD Interest Earnings



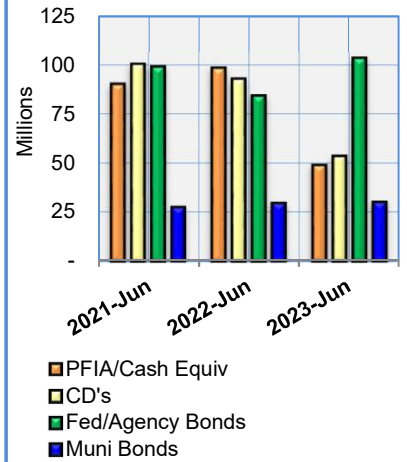
Federal Agency Bonds



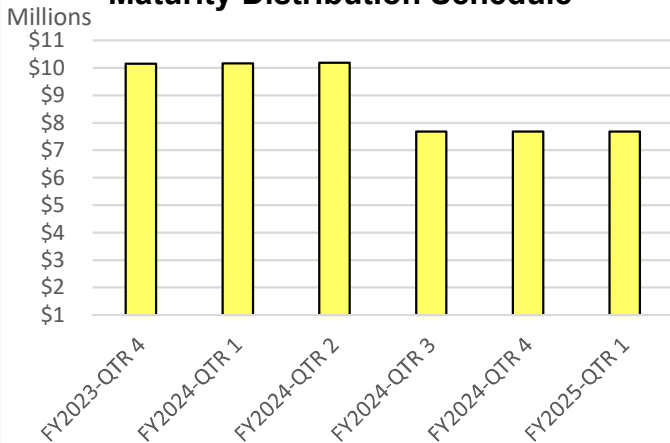
Federal Agency Bonds Breakdown by Type



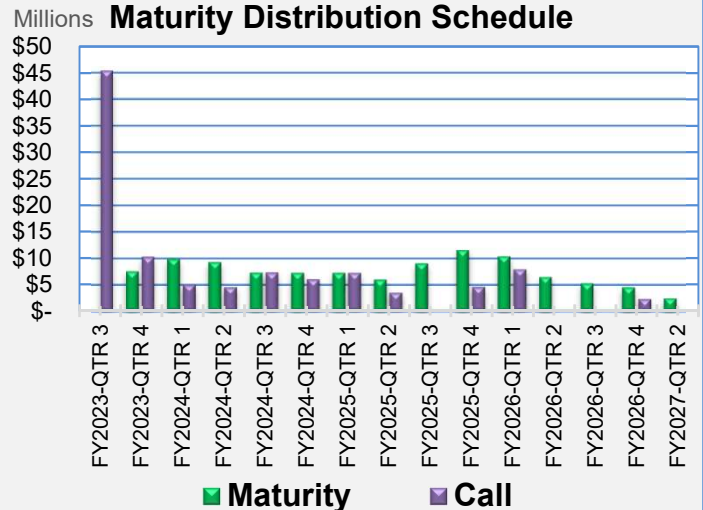
Non-Operating Investments Three Year Comparison as of Quarter End



Non-Operating Cert of Deposit Maturity Distribution Schedule



Non-Operating Fed Agency Bonds Maturity Distribution Schedule





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**NON-OPERATING
 Investment Details**

NON-OPERATING GROUP	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Ending Book Value	Beginning Market Value	Ending Market Value	Accrued Interest	Maturity Date
	(YTM)	03/31/2023			QTD	06/30/2023	03/31/2023	06/30/2023		
PFIA Investment Pools										
Texas RANGE DL	5.0000%	753,676	-	-	9,439	763,115	753,676	763,115	-	N/A
		753,676	-	-	9,439	763,115	753,676	763,115	-	
Cash Equivalent Investments										
American National Bank										
Custody Cash Holdings	4.7133%	33,906,509	12,581,620	(32,786)	488,527	46,943,870	33,906,509	46,943,870	175,697	N/A
Seacap Cash Holdings	4.8433%	986,014	1,076,570	(781,367)	11,039	1,292,256	986,014	1,292,256	5,172	N/A
Farmers Bank & Trust									-	
IntraFi Network Deposits	5.0700%	-	-	-	-	-	-	-	-	N/A
		34,892,523	13,658,190	(814,153)	499,566	48,236,126	34,892,523	48,236,126	180,869	
Certificates of Deposit										
American National Bank										
CD #9684143 (ARPA)-MATURED	0.3600%	10,066,192	-	(10,075,229)	9,037	-	10,066,192	-	-	05/28/2023
CD #9687765-MATURED	0.6500%	2,516,298	-	(2,520,423)	4,125	-	2,516,298	-	-	06/15/2023
CD #9687740	0.7500%	2,518,815	-	-	4,765	2,523,580	2,518,815	2,523,580	-	09/15/2023
CD #9687781	0.8500%	2,521,333	-	-	5,406	2,526,739	2,521,333	2,526,739	-	12/15/2023
CD #9687757	0.9500%	2,523,854	-	-	6,048	2,529,902	2,523,854	2,529,902	-	03/15/2024
CD #9690975	2.7500%	2,540,206	-	-	17,456	2,557,662	2,540,206	2,557,662	-	08/31/2024
CD #9691973	4.2700%	2,544,475	-	-	27,484	2,571,959	2,544,475	2,571,959	-	10/28/2024
CD #9693987	4.3500%	2,526,911	-	-	27,807	2,554,718	2,526,911	2,554,718	-	12/30/2024
		27,758,084	-	(12,595,652)	102,128	15,264,560	27,758,084	15,264,560	-	
East West Bank										
CD #172903503	3.3200%	2,548,906	-	-	21,185	2,570,091	2,548,906	2,570,091	-	08/31/2023
		2,548,906	-	-	21,185	2,570,091	2,548,906	2,570,091	-	
Farmer's Bank & Trust										
CD #7050243-MATURED	1.0000%	2,522,903	-	(2,529,337)	6,434	-	2,522,903	-	-	06/29/2023
CD #7050244	1.0000%	2,522,903	-	-	6,364	2,529,267	2,522,903	2,529,267	-	07/29/2023
CD #7050245	1.1000%	2,525,204	-	-	7,008	2,532,212	2,525,204	2,532,212	-	09/29/2023
CD #7050246	1.2500%	2,528,659	-	-	7,975	2,536,634	2,528,659	2,536,634	-	10/29/2023
CD #7000004	3.0400%	2,543,263	-	-	19,280	2,562,543	2,543,263	2,562,543	-	11/30/2023
CD #7050249	1.3500%	2,530,964	-	-	8,622	2,539,586	2,530,964	2,539,586	-	12/29/2023
CD #7050250	1.5000%	2,534,426	-	-	9,594	2,544,020	2,534,426	2,544,020	-	01/29/2024
CD #7000005	3.0400%	2,543,263	-	-	19,280	2,562,543	2,543,263	2,562,543	-	02/29/2024



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**NON-OPERATING
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<u>NON-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)	03/31/2023			QTD	06/30/2023	03/31/2023	06/30/2023		
CD #7050251	1.6500%	2,537,892	-	-	10,569	2,548,461	2,537,892	2,548,461	-	03/29/2024
CD #7000006	2.9400%	2,541,810	-	-	18,625	2,560,435	2,541,810	2,560,435	-	04/30/2024
CD #7000007	2.9400%	2,541,810	-	-	18,625	2,560,435	2,541,810	2,560,435	-	05/31/2024
CD #7000008	2.8900%	2,541,084	-	-	18,298	2,559,382	2,541,084	2,559,382	-	06/30/2024
CD #7000009	2.8400%	2,540,359	-	-	17,971	2,558,330	2,540,359	2,558,330	-	07/31/2024
CD #7000012	4.0800%	2,540,914	-	-	25,769	2,566,683	2,540,914	2,566,683	-	09/30/2024
CD #7000018	4.3300%	2,525,704	-	-	27,153	2,552,857	2,525,704	2,552,857	-	11/30/2024
		38,021,158	-	(2,529,337)	221,567	35,713,388	38,021,158	35,713,388	-	
Prosperity Bank										
CD #434000150-MATURED	0.2000%	2,507,916	-	(2,507,916)	-	-	2,507,916	-	-	04/03/2023
CD #434000151-MATURED	0.2000%	2,507,916	-	(2,508,328)	412	-	2,507,916	-	-	04/30/2023
		5,015,832	-	(5,016,244)	412	-	5,015,832	-	-	
Total Certificates of Deposit		73,343,980	-	(20,141,233)	345,292	53,548,039	73,343,980	53,548,039	-	



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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)	03/31/2023			QTD	06/30/2023	03/31/2023	Market Adj	06/30/2023					
Federal/Agency Bonds																	
American National Bank																	
	CUSIP #3130ATQ75-CALLED	Fed Home Ln Bank	NR	5.6000%	5.6000%	2,500,000		(2,510,111)	10,111	-	-	2,492,731	-	-	04/27/2023	Y	
	CUSIP #3134GXCB8-MATURED	Fed Home Ln Mtg Corp	Aaa	0.2271%	0.2500%	2,500,076		(2,500,833)	833	(76)	-	2,485,194	-	-	05/19/2023	Y	
	CUSIP #313383QR5-MATURED	Fed Home Ln Bank	AA+	0.2208%	0.2208%	2,011,408		(2,012,278)	12,278	(11,408)	-	1,994,646	-	-	06/09/2023	N	
	CUSIP #3135G05G4	Fannie Mae	AA+	0.2104%	0.2104%	2,500,271		(1,563)	1,563	(247)	2,500,024	2,471,153	(3,421)	2,496,603	2,969	07/10/2023	N
	CUSIP #3130ASTV1	Fed Home Ln Bank	AA+	3.9288%	3.6752%	2,493,162		(22,188)	22,188	738	2,493,900	2,448,818	(70,888)	2,423,012	38,458	07/25/2023	Y
	CUSIP #3130AKU61	Fed Home Ln Bank	AA+	0.3998%	0.3000%	2,500,000		(4,688)	4,688	-	2,500,000	2,266,385	(244,521)	2,255,479	8,021	07/27/2023	Y
	CUSIP #3130AM2F8	Fed Home Ln Bank	Aaa	50.5357%	4.4210%	453,194		(1,406)	1,406	3,802	456,996	456,049	(5,256)	451,740	969	07/29/2023	Y
	CUSIP #3134GXLG7	Fed Home Ln Mtg Corp	Aaa	0.3589%	0.2000%	2,497,525		(1,250)	1,250	733	2,498,258	2,404,523	(78,302)	2,419,956	2,028	08/05/2023	Y
	CUSIP #3135G05R0	Fannie Mae	AA+	0.2606%	0.3000%	2,500,316		(1,875)	1,875	(220)	2,500,096	2,457,391	(13,636)	2,486,460	2,938	08/10/2023	Y
	CUSIP #3130ANGJ3	Fed Home Ln Bank	AA+	0.4283%	1.1150%	2,500,000		(3,750)	3,750	-	2,500,000	2,353,369	(164,810)	2,335,190	5,500	08/19/2023	Y
	CUSIP #3130ANFM7	Fed Home Ln Bank	AA+	0.6001%	1.1300%	2,500,000		(3,750)	3,750	-	2,500,000	2,280,278	(238,585)	2,261,415	5,500	08/19/2023	Y
	CUSIP #3130ASYQ6 #1	Fed Home Ln Bank	AA+	3.5052%	3.5014%	2,500,000		(21,875)	21,875	-	2,500,000	2,461,447	(77,073)	2,422,927	9,236	08/23/2023	Y
	CUSIP #3130ASYQ6 #2	Fed Home Ln Bank	AA+	3.5052%	3.5014%	1,750,000		(15,313)	15,313	-	1,750,000	1,723,013	(53,931)	1,696,049	6,465	08/23/2023	Y
	CUSIP #313383YJ4	Fed Home Ln Bank	AA+	3.2879%	3.2879%	2,500,906		(21,094)	21,094	(519)	2,500,387	2,484,285	(10,031)	2,490,356	26,484	09/08/2023	N
	CUSIP #313384NA3	Fed Home Ln Bank-Disc Note	NR	4.6284%	4.6284%	2,439,334		-	-	27,882	2,467,216	2,437,528	(3,190)	2,464,026	-	10/16/2023	N
	CUSIP #3134G42H0	Fed Home Ln Mtg Corp	Aaa	1.7010%	1.7010%	2,503,993		(12,500)	12,500	(1,834)	2,502,159	2,463,465	(27,558)	2,474,601	10,278	10/17/2023	N
	CUSIP #3134GYJC7	Fed Home Ln Mtg Corp	AA+	5.4000%	5.4000%	2,500,000		(33,750)	33,750	-	2,500,000	2,492,889	(21,365)	2,478,635	47,625	11/24/2023	Y
	CUSIP #3130ASW96	Fed Home Ln Bank	AA+	4.0437%	4.0113%	2,499,503		(25,000)	25,000	65	2,499,568	2,465,072	(55,900)	2,443,668	35,000	11/25/2023	Y
	CUSIP #3136G4S87	Fannie Mae	AA+	0.6500%	0.6500%	2,500,000		(4,063)	4,063	-	2,500,000	2,303,429	(224,198)	2,275,802	5,597	11/27/2023	Y
	CUSIP #3130ASW47	Fed Home Ln Bank	AA+	3.6057%	3.6033%	2,500,000		(22,500)	22,500	-	2,500,000	2,476,168	(20,000)	2,480,000	30,750	11/28/2023	Y
	CUSIP #3134GXDSO	Fed Home Ln Mtg Corp	Aaa	0.3200%	0.3200%	2,500,000		(2,000)	2,000	-	2,500,000	2,425,969	(54,308)	2,445,692	667	12/01/2023	Y
	CUSIP #3130AMTB8	Fed Home Ln Bank	AA+	0.6873%	1.0190%	2,500,000		(4,870)	4,870	-	2,500,000	2,279,611	(239,715)	2,260,285	1,276	12/10/2023	Y
	CUSIP #3130ALKS2	Fed Home Ln Bank	AA+	0.4130%	0.3750%	2,499,323		(2,344)	2,344	177	2,499,500	2,401,178	(92,213)	2,407,287	2,760	12/15/2023	Y
	CUSIP #3130ALGC2	Fed Home Ln Bank	Aaa	31.4049%	4.3111%	267,035		(645)	645	2,348	269,383	267,315	(6,270)	263,113	703	12/23/2023	Y
	CUSIP #3130APK20	Fed Home Ln Bank	AA+	1.1392%	0.9350%	1,294,571		(2,113)	2,113	912	1,295,483	1,227,761	(70,521)	1,224,962	1,502	12/27/2023	Y
	CUSIP #3130ARDK4	Fed Home Ln Bank	AA+	2.5516%	2.5500%	2,500,000		(15,938)	15,938	-	2,500,000	2,355,196	(172,806)	2,327,194	16,292	12/29/2023	Y
	CUSIP #3134GYC83	Fed Home Ln Mtg Corp	Aaa	5.1740%	5.2381%	2,500,695		(32,813)	32,813	(63)	2,500,632	2,490,606	(23,647)	2,476,985	365	12/30/2023	Y
	CUSIP #3130AMUX8	Fed Home Ln Bank	Aaa	30.6443%	4.3868%	1,421,676		(3,445)	3,445	12,789	1,434,465	1,431,880	(16,275)	1,418,190	3,484	12/30/2023	Y
	CUSIP #3134GXK29	Fed Home Ln Mtg Corp	Aaa	3.7260%	3.7436%	310,046		(2,906)	2,906	(5)	310,041	304,713	(9,647)	300,394	2,034	01/28/2024	Y
	CUSIP #3134GYJP8	Fed Home Ln Mtg Corp	AA+	5.3760%	5.3430%	2,500,000		(33,375)	33,375	-	2,500,000	2,491,359	(24,269)	2,475,731	14,463	02/22/2024	Y
	CUSIP #3130ATUQ8	Fed Home Ln Bank	Aaa	4.5820%	4.5820%	2,002,998		(23,750)	23,750	(801)	2,002,197	1,997,578	(11,970)	1,990,227	29,819	03/08/2024	N
	CUSIP #3133ENUN8	Fed Farm Cr Bank	AA+	2.6950%	2.6950%	2,493,550		(15,250)	15,250	1,540	2,495,090	2,443,995	(54,252)	2,440,838	12,369	04/18/2024	N
	CUSIP #3130ARMB4	Fed Home Ln Bank	AA+	3.5210%	3.6939%	2,166,993		(15,193)	15,193	2,772	2,169,765	2,140,211	(45,165)	2,124,600	11,498	04/28/2024	Y
	CUSIP #3134GXSS8	Fed Home Ln Mtg Corp	Aaa	4.1035%	3.5150%	2,547,605		(20,816)	20,816	1,607	2,549,212	2,499,944	(88,078)	2,461,134	925	06/27/2024	Y
	CUSIP #3133X8L34	Fed Home Ln Bank	AA+	0.9413%	0.9413%	1,275,224		(16,095)	16,095	(13,070)	1,262,154	1,214,089	(62,622)	1,199,532	20,029	09/09/2024	N
	CUSIP #3135G0W66	Fannie Mae	AA+	0.9391%	0.9391%	2,525,973		(10,156)	10,156	(4,220)	2,521,753	2,401,283	(136,778)	2,384,975	8,576	10/15/2024	N
	CUSIP #3130A3GE8	Fed Home Ln Bank	AA+	1.0139%	1.0139%	2,572,487		(17,188)	17,188	(10,660)	2,561,827	2,433,385	(151,059)	2,410,768	3,438	12/13/2024	N
	CUSIP #31422BRT9	Farmer Mac	NR	1.5342%	1.5342%	2,509,085		(10,938)	10,938	(1,294)	2,507,791	2,392,490	(130,754)	2,377,037	21,632	01/03/2025	N
	CUSIP #3130ADRH7	Fed Home Ln Bank	AA+	3.2110%	3.2110%	1,117,958		(8,086)	8,086	902	1,118,860	1,096,316	(34,368)	1,084,492	9,613	03/14/2025	N
	CUSIP #314222U73	Farmer Mac	NR	4.4300%	4.4300%	5,000,000		(5,375)	5,375	-	5,000,000	4,583,653	(450,759)	4,549,241	6,331	09/15/2025	N
	CUSIP #3130AUJK0	Fed Home Ln Bank	AA+	5.1100%	5.1100%	5,000,000		(63,875)	63,875	-	5,000,000	4,981,350	(51,466)	4,948,534	109,297	10/27/2025	Y
	CUSIP #3133ENXQ8	Fed Farm Cr Bank	AA+	4.4340%	4.4340%	959,951		(7,000)	7,000	3,778	959,729	967,110	(9,823)	953,906	2,800	11/25/2025	N
	CUSIP #3134GYMX7	Fed Home Ln Mtg Corp	Aaa	5.0320%	5.6142%	1,978,888		(28,348)	28,348	(627)	1,978,261	1,975,771	(15,811)	1,962,450	28,977	12/29/2025	Y
	CUSIP #3133ELY32	Fed Farm Cr Bank	Aaa	4.1334%	4.1334%	2,225,152		(3,438)	3,438	20,769	2,245,921	2,235,643	(26,464)	2,219,457	6,073	07/22/2026	N
						99,318,898		(7,565,744)	565,744	35,770	92,354,668	96,456,239	(3,291,725)	89,062,943	552,741		



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NON-OPERATING GROUP	Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 03/31/2023	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 06/30/2023	Beginning Market Value 03/31/2023	Unrealized Gain / (Loss) Market Adj	Ending Market Value 06/30/2023	Accrued Interest	Maturity / Call Date	Callable
Unites States Treasuries																
American National Bank																
	CUSIP #912828Q29-MATURED	US Treasury	NR	2.6440%	2,500,000		(2,500,000)	-	-	-	2,500,000	-	-	-	04/03/2023	N
	CUSIP #912828R28-MATURED	US Treasury	NR	0.1763%	2,502,873		(2,503,254)	3,254	(2,873)	-	2,494,260	-	-	-	04/30/2023	N
	CUSIP #912828S29	US Treasury	NR	0.2949%	2,545,822		(15,711)	15,711	(13,671)	2,532,151	2,454,980	(73,460)	2,458,691	26,070	01/31/2024	N
	CUSIP #912828T2	US Treasury	NR	2.7096%	2,480,014		(12,477)	12,477	4,269	2,484,283	2,429,298	(60,553)	2,423,730	4,235	05/31/2024	N
	CUSIP #912828GZ8	US Treasury	NR	2.7388%	2,470,220		(10,996)	10,996	5,943	2,476,163	2,419,043	(64,835)	2,411,328	119	06/30/2024	N
	CUSIP #91282CCL3 #1	US Treasury	NR	2.7882%	2,425,051		(2,357)	2,357	14,480	2,439,531	2,373,828	(65,703)	2,373,828	4,325	07/15/2024	N
	CUSIP #912828YE4	US Treasury	NR	2.8373%	2,446,010		(7,728)	7,728	9,485	2,455,495	2,392,970	(71,608)	2,383,887	10,445	08/31/2024	N
	CUSIP #912828YV6	US Treasury	NR	0.9759%	2,521,476		(9,358)	9,358	(3,209)	2,518,267	2,390,040	(145,122)	2,373,145	3,176	11/30/2024	N
					19,891,466	-	(5,061,881)	61,881	14,424	14,905,890	19,454,419	(481,281)	14,424,609	48,370		
	Total Federal/Agency Bonds				119,210,364	-	(12,627,625)	627,625	50,194	107,260,558	115,910,658	(3,773,006)	103,487,552	601,111		
Municipal Bonds																
American National Bank																
	CUSIP #586145F58-MATURED	TN-Memphis	AA	3.1500%	250,000		(250,000)	-	-	-	250,000	-	-	-	04/01/2023	N
	CUSIP #7700773U7-MATURED	VA-Roanoke	AA+	3.0000%	200,000		(200,000)	-	-	-	200,000	-	-	-	04/01/2023	N
	CUSIP #751091QR3-MATURED	NC-Raleigh GO Housing	AAA	2.0000%	500,797		(502,500)	2,500	(797)	-	498,290	-	-	-	06/01/2023	N
	CUSIP #218054AK0	FL-Coral Springs Spt Oblig	AAA	1.5200%	255,172	(1,344)	1,344	(378)		254,794	232,703	(24,524)	230,270	1,792	07/05/2023	Y
	CUSIP #401784WZ2	NC-Guilford Cnty BAB	AAA	2.7200%	201,293	(2,396)	2,396	(970)		200,323	200,028	(431)	199,892	3,993	08/01/2023	N
	CUSIP #537071VV1	TX-Little Cypress Mauriceville	AAA	3.0000%	233,590	(2,875)	2,875	(2,692)		230,898	230,127	(1,006)	229,892	4,792	08/01/2023	N
	CUSIP #052403GY2	TX-Austin Cmnty College	AA+	3.0000%	781,165	(9,688)	9,688	(4,624)		776,541	775,426	(1,905)	774,636	16,146	08/01/2023	N
	CUSIP #052397GX8	TX-Austin ISD	AAA	1.8310%	501,033	(2,935)	2,935	(620)		500,413	494,800	(2,998)	497,415	3,913	09/01/2023	N
	CUSIP #1610692P3	VA-Charlottesville	Aaa	0.2500%	230,782	(575)	575	(429)		230,353	225,966	(2,455)	227,898	677	09/15/2023	N
	CUSIP #7342606U1	TX-Port Houston Auth	Aaa	0.2650%	1,009,885	(5,625)	5,625	(4,942)		1,004,943	986,920	(13,143)	991,800	5,625	10/01/2023	N
	CUSIP #160429YA8	SC-Charleston Wtrwks & Swr	AAA	3.5101%	97,982	(181)	181	673		98,655	97,135	(894)	97,761	361	01/01/2024	N
	CUSIP #549188S50	TX-Lubbock	AA+	1.8230%	1,000,000	(4,558)	4,558	-		1,000,000	974,790	(22,250)	977,750	6,887	02/15/2024	N
	CUSIP #492062HX3	TX-Kerens ISD	AAA	0.6200%	145,300	(1,750)	1,750	(1,519)		143,781	140,244	(4,149)	139,632	2,644	02/15/2024	N
	CUSIP #486063G53	TX-Katy ISD	AA	3.3853%	214,300	(1,613)	1,613	201		214,501	211,730	(2,612)	211,889	2,437	02/15/2024	N
	CUSIP #785700DS1	TX-Sabine ISD	Aa1	3.2400%	337,395	(543)	543	2,180		339,575	332,977	(4,407)	335,168	821	02/15/2024	N
	CUSIP #44236PLN6	TX-Houston Cmnty College	AA+	4.4294%	1,004,787	(12,500)	12,500	(1,372)		1,003,415	1,000,119	(7,465)	995,950	18,889	02/15/2024	N
	CUSIP #88213AKB0	TX-A & M Univ Revs	AAA	2.2000%	1,003,689	(6,373)	6,373	(822)		1,002,867	976,180	(27,747)	975,120	3,257	05/15/2024	N
	CUSIP #88213AEK7	TX-A & M Univ Revs	AAA	1.6400%	252,498	(1,604)	1,604	(556)		251,942	244,093	(8,127)	243,815	8,200	05/15/2024	N
	CUSIP #88213ALU7	TX-A&M Univ Revs	AAA	4.4740%	176,660	(1,243)	1,243	744		177,404	176,125	(1,566)	175,838	635	05/15/2024	Y
	CUSIP #238388TP7	IA-Davenport Go Taxable	AA	0.4500%	221,345	(1,613)	1,613	(1,360)		219,985	210,541	(9,930)	210,055	538	06/01/2024	N
	CUSIP #234554KL6	IA-Dallas Center Grimes	Aa2	0.5000%	1,005,781	(2,500)	2,500	(1,239)		1,004,542	957,030	(44,932)	959,610	833	06/01/2024	N
	CUSIP #586145WG5	TN-Memphis	AA	2.2500%	361,560	(4,424)	4,424	(2,312)		359,248	350,368	(10,977)	348,271	8,848	07/01/2024	N
	CUSIP #798781XW5	TX-San Marcos Cons ISD	AAA	1.8000%	513,970	(5,000)	5,000	(2,619)		511,351	495,855	(18,646)	492,705	8,333	08/01/2024	N
	CUSIP #537071VW9	TX-Little Cypress Mauriceville	AAA	0.5000%	259,572	(3,063)	3,063	(2,732)		256,840	245,862	(12,896)	243,944	5,104	08/01/2024	N
	CUSIP #7170874B3	TX-Plflugerville ISD	Aa1	3.2400%	353,407	(3,500)	3,500	(639)		352,768	347,204	(7,923)	344,845	5,833	08/01/2024	N
	CUSIP #447819EA7	TX-Hurst Euleess Bedford ISD	AAA	2.0280%	253,545	(1,878)	1,878	(646)		252,899	244,585	(9,274)	243,625	2,838	08/15/2024	N
	CUSIP #84055QG80	TX-South Texas Comm College	AA	3.5101%	963,426	(11,813)	11,813	(3,357)		960,069	948,402	(20,125)	939,944	17,850	08/15/2024	N
	CUSIP #1610692Q1	VA-Charlottesville	AAA	0.4000%	226,943	(563)	563	(334)		226,613	212,907	(13,635)	212,978	663	09/15/2024	N
	CUSIP #4140185L1	TX-Harris County	Aaa	0.5000%	468,087	(3,612)	3,612	(3,014)		465,073	441,023	(26,773)	438,300	3,612	10/01/2024	N
	CUSIP #882830AT9	TX-Dept of Trans Comm	AAA	4.7900%	470,169	(771)	771	4,972		475,141	471,260	(3,916)	471,225	771	10/01/2024	Y
	CUSIP #094808CE0	MN-Bloomington Port Auth	AAA	0.6000%	342,846	(2,269)	2,269	(1,752)		341,094	319,998	(23,522)	317,572	3,781	02/01/2025	N
	CUSIP #6041954Q7	MN-Minnetonka ISD	AAA	4.9002%	284,954	(1,500)	1,500	2,052		287,006	286,002	(1,049)	285,957	2,500	02/01/2025	N
	CUSIP #44236PLP1	TX-Houston Cmnty College	AAA	4.6000%	-	750,000.00	9,167	(689)		-	-	(4,501)	744,810	14,167	02/15/2025	N
	CUSIP #751100MG0	NC-Raleigh Comb Revenue	AAA	1.3850%	659,117	(3,486)	3,486	(1,189)		657,928	621,491	(39,225)	618,703	4,648	03/01/2025	N
	CUSIP #717096AW1	TX-Plflugerville ISD	AAA	0.8560%	161,431	(1,875)	1,875	(1,526)		159,905	151,400	(9,944)	149,961	2,833	05/15/2025	N
	CUSIP #88213AHM0	TX-A & M Univ Revs	Aaa	0.7270%	1,048,110	(7,578)	7,578	(5,667)		1,042,443	971,020	(81,063)	961,380	3,873	05/15/2025	N
	CUSIP #88213ARN7	TX-A&M Univ Revs	AAA	3.1150%	62,097	(145)	145	342		62,439	60,342	(2,384)	60,055	74	05/15/2025	N
	CUSIP #586145WH3	TN-Memphis	Aa2	1.1500%	817,424	(9,855)	9,855	(7,492)		809,932	758,753	(59,969)	749,963	19,710	07/01/2025	N
	CUSIP #798781XX3	TX-San Marcos Cons ISD	Aa2	0.7858%	524,941	(3,704)	3,704	(2,672)		522,269	483,605	(43,514)	478,755	6,173	08/01/2025	N
	CUSIP #537071VX7	TX-Little Cypress Mauriceville	AAA	0.8000%	285,026	(3,250)	3,250	(2,681)		282,345	262,642	(28,666)	258,879	5,147	08/01/2025	N
	CUSIP #73723RUG	VA-Portsmouth	AA	4.9500%	478,945	(3,750)	3,750	2,256		481,201	484,005	(2,841)	478,360	6,250	08/01/2025	N



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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)	03/31/2023			QTD	06/30/2023	03/31/2023	Market Adj	06/30/2023				
CUSIP #815853TA4	TX-Seguin ISD	Aaa	0.6300%	0.6300%	1,078,620		(10,000)	10,000	(8,286)	1,070,334	989,410	(93,214)	977,120	15,111	08/15/2025	N
CUSIP #1610692R9	VA-Charlottesville	AAA	0.5500%	0.5500%	227,449		(563)	563	(249)	227,200	206,213	(22,218)	204,982	663	09/15/2025	N
CUSIP #357415SL3	NE-Fremont Combined Util	AA-	1.0000%	1.0000%	497,412		(2,425)	2,425	(1,183)	496,229	457,612	(43,588)	452,641	1,239	11/15/2025	N
CUSIP #269479JU6	CO-Eagle Cnty School Dist	Aa1	5.0040%	5.0040%	403,719		(892)	892	4,339	408,058	409,703	(1,582)	406,476	297	12/01/2025	N
CUSIP #364496P06	TX-Galveston ISD	Aa2	0.9707%	0.9707%	555,685		(6,250)	6,250	(4,913)	550,772	508,505	(50,492)	500,280	10,417	02/01/2026	N
CUSIP #876162HX9	TX-Tarkington ISD	AAA	0.6900%	0.6900%	360,000		(621)	621	-	360,000	324,029	(38,030)	321,970	938	02/15/2026	N
CUSIP #0418265P9	TX-Arlington ISD	AAA	1.0000%	1.0000%	138,986		(1,563)	1,563	(1,217)	137,769	127,145	(12,683)	125,086	2,361	02/15/2026	N
CUSIP #006644S66	TX-Addison Taxable	AAA	0.8200%	0.8200%	351,770		(875)	875	(154)	351,616	319,267	(34,953)	316,663	1,322	02/15/2026	N
CUSIP #492062HM9	TX-Kerens ISD	AAA	1.0900%	1.0900%	282,880		(3,188)	3,188	(2,427)	280,453	258,759	(25,833)	254,620	4,817	02/15/2026	N
CUSIP #564386RV4	TX-Mansfield ISD	Aaa	2.1800%	2.1800%	96,949		(1,125)	1,125	(605)	96,344	91,666	(6,173)	90,171	1,700	02/15/2026	N
CUSIP #770078CS0	VA-Roanoke	AA+	0.9000%	0.9000%	1,045,568		(7,388)	7,388	(5,047)	1,040,521	948,437	(105,510)	935,011	7,388	04/01/2026	N
CUSIP #88213ARP2	TX-A&M Univ Revs	AAA	4.9500%	4.9500%	355,696		(1,041)	1,041	3,547	359,243	362,004	(203)	359,040	532	05/15/2026	Y
CUSIP #127145LG3	UT-Cache Cnty Sch Dist	Aaa	0.8500%	0.8500%	1,064,346		(7,500)	7,500	(5,018)	1,059,328	957,870	(114,368)	944,960	1,333	06/15/2026	N
CUSIP #0882812M1	TX-Bexar Cnty Taxable	AAA	1.3250%	1.3250%	500,000		(1,656)	1,656	-	500,000	455,690	(48,255)	451,745	294	06/15/2026	N
CUSIP#882117W42	TX-A&M Univ Revs	AAA	4.6490%	4.6480%	663,698		(5,089)	5,089	2,792	666,490	670,152	(4,451)	662,039	10,178	07/01/2026	Y
CUSIP #534239FX1	NE-Lincoln Taxable Ltd	AAA	1.4600%	1.4600%	183,542		(1,313)	1,313	(649)	182,893	168,310	(16,683)	166,210	2,421	07/15/2026	N
CUSIP #537071VY5	TX-Little Cypress Mauriceville	AAA	1.0000%	1.0000%	316,326		(3,500)	3,500	(2,724)	313,602	285,060	(33,076)	280,526	5,833	08/01/2026	N
CUSIP #052403JE3	TX-Austin Cmnty College	AA+	1.0120%	1.0120%	903,463		(10,000)	10,000	(7,760)	895,703	811,736	(96,679)	799,024	16,667	08/01/2026	N
CUSIP #590760ST2	TX-Mesquite ISD	AAA	0.9370%	0.9370%	175,000		(410)	410	-	175,000	156,720	(19,434)	155,566	619	08/15/2026	N
CUSIP #967120J56	TX-Wichita Falls	AA	1.1090%	1.1090%	85,000		(236)	236	-	85,000	76,319	(9,404)	75,596	314	09/01/2026	N
CUSIP #052397XL5	TX-Austin Taxable Pub	AAA	0.9000%	0.9000%	909,524		(6,375)	6,375	(4,355)	905,169	813,578	(101,604)	803,565	8,500	09/01/2026	N
CUSIP #876448DY4	TX-Tarrant Regl Wtr Dist	AAA	1.4100%	1.4100%	430,429		(825)	825	700	431,129	388,832	(43,779)	387,350	1,100	09/01/2026	N
CUSIP #23542JQX1	TX-Dallas Wtrwks & Swr Sys	AAA	1.0000%	1.0000%	252,952		(842)	842	(211)	252,741	226,955	(27,463)	225,278	842	10/01/2026	N
CUSIP #7342606X5	TX-Port Houston Auth	AA+	5.1500%	5.1500%	227,287		(1,406)	1,406	1,622	228,909	232,300	604	229,513	1,406	10/01/2026	Y
CUSIP #759136VD3	CO-Regl Transprt Dis	AA+	3.1001%	3.1001%	254,928		(619)	619	1,400	256,328	245,036	(14,729)	241,599	413	11/01/2026	N
CUSIP #914713N73	NC-Univ at Chapel Hill	AAA	3.4302%	3.4302%	232,714		(1,517)	1,517	497	233,211	226,068	(10,011)	223,200	506	12/01/2026	N
CUSIP #44236PLR7	TX-Houston Cmnty College	AA+	3.1301%	3.1301%	255,998		(3,000)	3,000	(1,033)	254,965	244,606	(13,950)	241,015	4,533	02/15/2027	N
CUSIP #487694UB5	TX-Keller ISD	AAA	3.8937%	3.8937%	218,147		(2,625)	2,625	(526)	217,621	215,324	(5,817)	211,804	3,967	02/15/2027	N
CUSIP #349461BW2	TX-Forth Worth ISD	AAA	3.5262%	3.5262%	252,526		(3,000)	3,000	(809)	251,717	246,514	(9,257)	242,460	4,533	02/15/2027	N
CUSIP #232769JX8	TX-Cypress Fairbanks ISD	AAA	3.3060%	3.3060%	307,507		(3,625)	3,625	(1,130)	306,377	296,624	(12,540)	293,837	5,478	02/15/2027	N
CUSIP #9698878H4	TX-Williamson Cnty	AAA	4.6730%	4.6730%	491,327		(1,302)	1,302	4,757	496,084	495,454	(2,421)	493,663	1,968	02/15/2027	N
CUSIP#232769JX8 #2	TX-Cypress Fairbanks ISD	AAA	4.4028%	4.4028%	229,724		(2,813)	2,813	(305)	229,419	230,139	(1,442)	227,977	4,250	02/15/2027	N
CUSIP #876443RG9	TX-Tarrant Regl Wtr Dist	AAA	3.2502%	3.2502%	394,834		(1,971)	1,971	1,287	396,121	377,953	(20,940)	375,181	2,628	03/01/2027	N
					31,903,034	750,000	(1,189,174)	239,174	(75,881)	31,627,153	30,395,933	(1,636,362)	29,990,791	322,906		
												-				
	TOTAL NON-OPERATING INVESTMENTS				260,103,577	14,408,190	(34,772,185)	1,721,096	(25,687)	241,434,991	255,296,770	(5,409,368)	236,025,623	1,104,886		



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

Fund Number (MUNIS)	Fund Name	Book Value 06/30/2023	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	165,909,524	3,611,800	70.2930%
0499	Permanent Improvements	9,116,477	150,715	3.8625%
		175,026,001	3,762,515	74.1555%
<u>Special Revenue Funds</u>				
1010	Road and Bridge	48,698,558	805,094	20.6327%
		48,698,558	805,094	20.6327%
<u>Grant Funds</u>				
2132	ARPA	10,594,472	361,192 ***	4.4887%
		10,594,472	361,192	4.4887%
<u>Debt Service Funds</u>				
3001	Debt Service Fund	1,706,583	28,214	0.7230%
		1,706,583	28,214	0.7230%
	SubTotal Non-Operating Investments	236,025,614	4,957,015	100.0000%
<u>Market Adjustment *</u>				
	Federal Agency Bonds	(3,773,006)		
	Municipal Bonds	(1,636,362)		
		(5,409,368)		
<i>Market Adjustments are calculated using Market Values as shown on ANB Statements</i>				
Total Book Value as of 06/30/2023		241,434,982		
<u>Fiduciary-Agency-Custodial Funds</u>				
7031	County Clerk - Trust	2,539,256		
7036	District Clerk - Trust	2,130,636		
7080	Tax Assessor/Collector	4,546,208		
		9,216,100		
	Total Consolidated Book Value (Excluding Market Adjustment)	250,651,082		

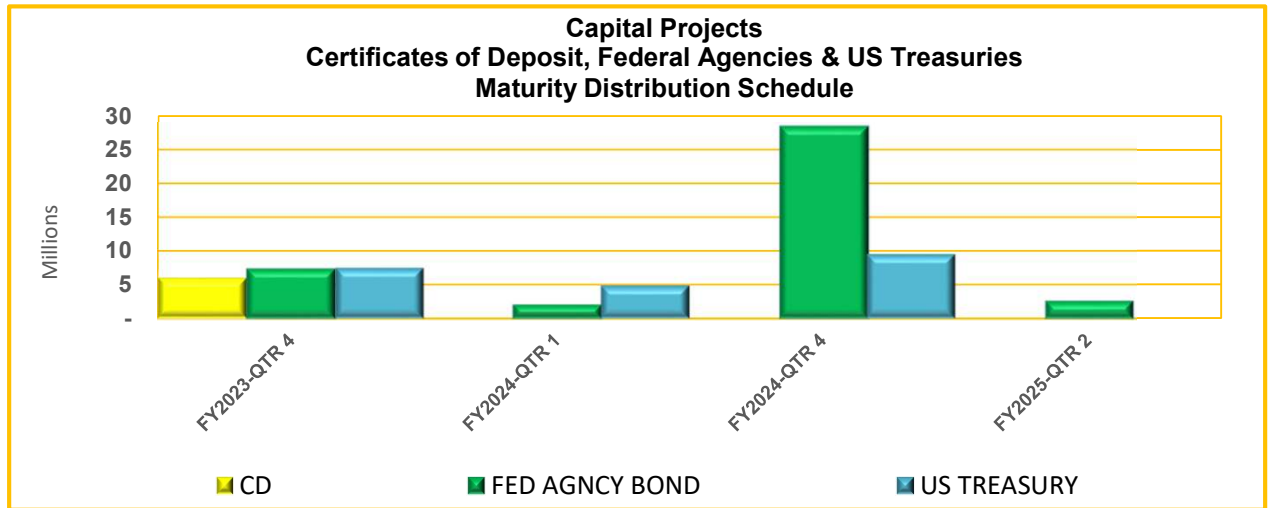
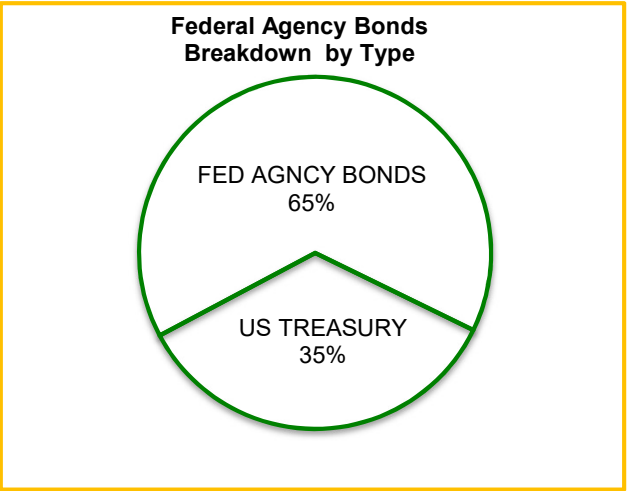
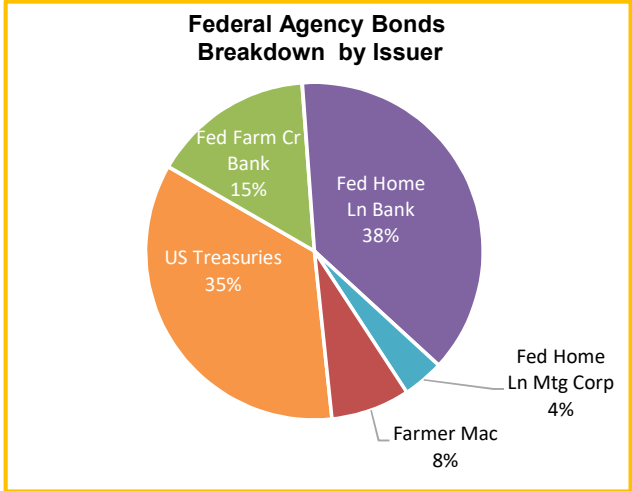
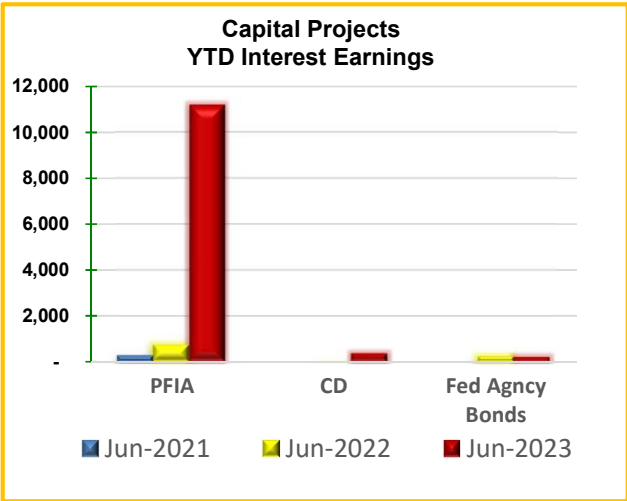
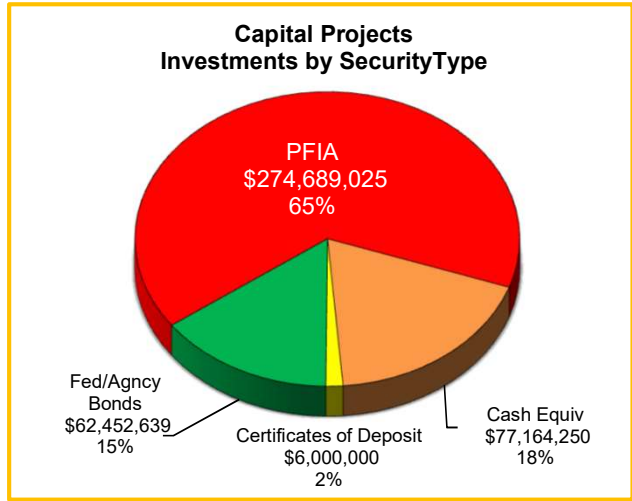
Notes

*** Interest is re-allocated to deferred revenue



Collin County, Texas
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CAPITAL PROJECTS GROUP





Collin County, Texas
 QUARTERLY INVESTMENT REPORT
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CAPITAL PROJECTS
Investment Details

CAPITAL PROJECTS GROUP	Security Name	Rating	Yield to Call	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Amortization/ Accretion	Ending Book Value	Beginning Market Value	Unrealized Gain / (Loss)	Ending Market Value	Accrued Interest	Maturity / Call Date	Callable
			(YTC)	(YTM)	03/31/2023			QTD	06/30/2023	03/31/2023	Market Adj	06/30/2023				
PFIA Investment Pools																
	TexPool		4.9521%		3,585,167	-	-	44,451	-	3,629,618	3,585,167	-	3,629,618	-	N/A	N/A
	TexSTAR		4.9842%		1,027,074	339,000	-	12,934	-	1,379,008	1,027,074	-	1,379,008	-	N/A	N/A
	Texas CLASS		5.1696%		131,158,177	-	(30,954,000)	1,381,365	-	101,585,542	131,158,177	-	101,585,542	-	N/A	N/A
	LOGIC		5.1463%		120,571,022	-	(22,574,000)	1,440,031	-	99,437,053	120,571,022	-	99,437,053	-	N/A	N/A
	Texas RANGE DL		5.0000%		26,206,032	6,157,862	-	386,300	-	32,750,194	26,206,032	-	32,750,194	-	N/A	N/A
	Texas FIT		4.9333%		65,418,907	-	(30,000,000)	488,703	-	35,907,610	65,418,907	-	35,907,610	-	N/A	N/A
					347,966,379	6,496,862	(83,528,000)	3,753,784	-	274,689,025	347,966,379	-	274,689,025	-		
Cash Equivalent Investments																
	American National Bank															
	Custody Cash Holdings		4.7133%		13,571,951	5,038,278	(18,514)	186,616	-	18,778,331	13,571,951	-	18,778,331	68,521	N/A	N/A
	Farmer's Bank & Trust															
	IntraFi Network Deposits		5.0700%		27,725,133.00	30,000,000	-	657,230	-	58,382,363	27,725,133	3,556	58,385,919	-	N/A	N/A
					41,297,084	35,038,278	(18,514)	843,846	-	77,160,694	41,297,084	3,556	77,164,250	68,521		
Certificates of Deposit																
Fixed TERM Investments																
	Texas RANGE FX															
	FX1247010729224-MATURED		3.5700%		6,000,000	-	(6,013,498)	13,498	-	-	6,000,000	-	-	-	04/24/2023	N/A
	FX1247010729225		3.7200%		6,000,000	-	(55,647)	55,647	-	6,000,000	6,000,000	-	6,000,000	206,078	07/17/2023	N/A
					12,000,000	-	(6,069,145)	69,145	-	6,000,000	12,000,000	-	6,000,000	206,078		
	Total Certificates of Deposit				12,000,000	-	(6,069,145)	69,145	-	6,000,000	12,000,000	-	6,000,000	206,078		
Federal/Agency Bonds																
	American National Bank															
	CUSIP #3133EMX64-MATURED	Fed Farm Cr Bank	AA+	0.1300%	2,500,074	-	(2,500,318)	318	(74)	-	2,492,428	-	-	-	04/28/2023	N
	CUSIP #3133834G3-MATURED	Fed Home Ln Bank	AA+	0.1500%	2,509,310	-	(2,510,035)	10,035	(9,310)	-	2,486,478	-	-	-	06/09/2023	N
	CUSIP #3133EMJ94 #1	Fed Farm Cr Bank	AA+	0.1860%	2,499,705	-	(1,000)	1,000	162	2,499,867	2,444,096	(27,740)	2,472,127	1,178	07/05/2023	Y
	CUSIP #3133EMJ94 #2	Fed Farm Cr Bank	AA+	0.1851%	2,499,715	-	(1,000)	1,000	157	2,499,872	2,444,096	(27,745)	2,472,127	1,178	07/05/2023	Y
	CUSIP #3130ANFB1	Fed Home Ln Bank	AA+	0.2700%	2,150,000	-	(1,451)	1,451	-	2,150,000	2,089,051	(40,266)	2,109,734	839	07/05/2023	Y
	CUSIP #3130ANK25	Fed Home Ln Bank	AA+	0.4100%	5,000,000	-	(5,125)	5,125	-	5,000,000	4,718,635	(283,416)	4,716,584	7,118	08/26/2023	Y
	CUSIP #3130ANK66	Fed Home Ln Bank	AA+	0.3427%	2,850,000	-	(3,563)	3,563	-	2,850,000	2,668,032	(195,451)	2,654,549	1,385	08/26/2023	Y
	CUSIP #3130ANKQ2	Fed Home Ln Bank	AA+	0.4300%	10,000,000	-	(10,750)	10,750	-	10,000,000	9,439,952	(564,627)	9,435,373	14,931	08/26/2023	Y
	CUSIP #3137EAEW5	Fed Home Ln Mtg Corp	AA+	0.1580%	2,500,999	-	(1,563)	1,563	(573)	2,500,426	2,450,450	(23,169)	2,477,257	1,962	09/08/2023	N
	CUSIP #3133EMV25	Fed Farm Cr Bank	AA+	0.3240%	5,008,214	-	(5,625)	5,625	(1,566)	5,006,648	4,732,059	(261,017)	4,745,631	9,875	07/23/2024	N
	CUSIP #3130AGWK7	Fed Home Ln Bank	AA+	0.2670%	5,084,197	-	(18,750)	18,750	(15,340)	5,068,857	4,797,660	(273,667)	4,795,190	28,333	08/15/2024	N
	CUSIP #313422XLF7	Farmer Mac	NR	0.3700%	5,000,000	-	(4,625)	4,625	-	5,000,000	4,718,686	(282,081)	4,717,919	6,732	08/20/2024	N
					47,602,214	-	(5,063,805)	63,805	(26,544)	42,575,670	45,481,623	(1,979,179)	40,596,491	73,531		



Collin County, Texas
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CAPITAL PROJECTS
Investment Details

CAPITAL PROJECTS GROUP	Security Name	Rating	Yield to Call	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Amortization/ Accretion	Ending Book Value	Beginning Market Value	Unrealized Gain / (Loss)	Ending Market Value	Accrued Interest	Maturity / Call Date	Callable
			(YTC)	(YTM)	03/31/2023			QTD	06/30/2023	03/31/2023	Market Adj	06/30/2023				
<u>Unites States Treasuries</u>																
	CUSIP #91282CCN9	US Treasury	NR	0.1663%	2,499,658	-	(786)	786	257	2,499,915	2,462,305	(9,552)	2,490,363	1,304	07/31/2023	N
	CUSIP #9128284X5	US Treasury	NR	0.1689%	2,526,805	-	(17,001)	17,001	(16,048)	2,510,757	2,480,175	(21,006)	2,489,751	22,979	08/31/2023	N
	CUSIP #91282CAK7	US Treasury	NR	0.1731%	2,499,451	-	(773)	773	299	2,499,750	2,449,120	(25,278)	2,474,472	917	09/15/2023	N
	CUSIP # 91282CBA8	US Treasury	NR	0.2046%	4,997,198	-	(1,561)	1,561	989	4,998,187	4,842,970	(112,054)	4,886,133	273	12/15/2023	N
	CUSIP # 91282CCL3 #2	US Treasury	NR	0.3110%	5,004,104	-	(4,713)	4,713	(793)	5,003,311	4,747,655	(255,655)	4,747,656	8,650	07/15/2024	N
	CUSIP # 912828YE4	US Treasury	NR	0.3257%	5,065,136	-	(15,455)	15,455	(11,443)	5,053,693	4,785,940	(285,920)	4,767,773	20,890	08/31/2024	N
					22,592,352	-	(40,289)	40,290	(26,739)	22,565,613	21,768,165	(709,465)	21,856,148	55,013		
	Total Federal/Agency Bonds & US Treasuries				70,194,566	-	(5,104,094)	104,095	(53,283)	65,141,283	67,249,788	(2,688,644)	62,452,639	128,544		
	TOTAL CAPITAL PROJECTS INVESTMENTS				471,458,029	41,535,140	(94,719,753)	4,770,870	(53,283)	422,991,002	468,513,251	(2,685,088)	420,305,914	403,143		



Collin County, Texas
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CAPITAL PROJECTS

Fund Number (MUNIS)	Fund Name	Book Value 06/30/2023	Interest Earned YTD	% of Total Invested
<u>Capital Project Funds</u>				
<u>Permanent Improvement Bonds</u>				
4002	Ltd Tax Perm Imp 2000	3,430	95	0.0008%
4003	Lmtd Tax P/I Series '01	86,029	2,391	0.0205%
4004	Ltd Tax Perm Imp 2002	464,471	15,299	0.1105%
4005	Ltd Tax Perm Imp 2004	8,399	260	0.0020%
4006	Lmtd Tax Perm Imp 2005	17,452	503	0.0042%
4007	Lmtd Tax Perm Imp Bds '06	10,819	345	0.0026%
4008	Ltd Tax Perm Imp 2007	1,817	50	0.0004%
4009	Ltd TX PI 2008 07Proj	17,052	492	0.0041%
4010	LTD TAX PI 2008 03PROJ	4,271	119	0.0010%
4011	Ltd Tax PI Bds 2009	618,274	17,267	0.1471%
4012	Ltd TX PI BAB Bds 2009B	293,158	10,208	0.0697%
4013	Ltd Tax PI Bds 2011	23,900	708	0.0057%
4014	Ltd Tax Perm Imp 2012	114,669	3,187	0.0273%
4015	Ltd Tax Perm Imp 2013	150,433	5,062	0.0358%
4016	Ltd Tax P/I 2014	509,953	14,171	0.1213%
4017	Ltd Tax P/I 2015	427,833	11,916	0.1018%
4018	Ltd Tax P/I 2016	194,895	5,416	0.0464%
4019	LT 2019A	157,264	4,370	0.0374%
4020	LT 2019B	21,945,989	807,986	5.2214%
4021	LT 2020A	82,498,777	2,737,745	19.6283%
4022	LT 2020B	26,583,218	756,429	6.3247%
4023	LT 2020C	127,764	5,350	0.0304%
4024	LT 2021A	52,320,841	1,500,185	12.4483%
4025	LT 2021B	45,174,559	1,294,443	10.7480%
4026	LT 2021C	1,493,595	45,352	0.3554%
4027	LT 2022A	61,927,639	1,720,925	14.7339%
4028	LT 2022B	24,771,056	753,683	5.8936%
4029	LT 2022C	1,555,593	38,988	0.3701%
		321,503,150	9,752,945	76.4927%
<u>Road Bonds</u>				
4201	Unlmtd Tax Rd Bonds 2004	488,866	13,588	0.1163%
4202	Unlmtd Tax Road Bond 2005	22,873	913	0.0054%
4203	Unlmtd Tax Road Bds '06	1,469	41	0.0003%
4204	Unltd Tax Rd Bds 2007	1,313,342	36,534	0.3125%
4205	Unltd Tx Rd Bds 08 03Proj	308,897	8,584	0.0735%
4206	Unltd Rd Bds 2008 07Proj	513,517	17,049	0.1222%
4207	Unltd Tax Road Bds 2009	141,053	3,920	0.0336%
4208	UNLTD TX RD BAB 2009B	2,812	78	0.0007%
4209	Unltd Tax Rd Bds 2011	1,353,812	37,719	0.3221%
4210	UNLTD TAX ROAD BD 2012	2,941,099	82,043	0.6998%
4211	Unlmtd Tax Road Bond 2013	2,774,077	78,216	0.6600%
4212	Unltd Tax Road Bd 2014	12,470,396	346,544	2.9670%
4213	Unltd Tax Road Bd 2015	24,238,293	714,770	5.7668%
4214	UnLtd Tax Road Bd 2016	8,471,980	235,430	2.0157%
4215	UT 2019A	31,844,146	1,077,673	7.5764%
4216	UT 2019B	880,320	35,839	0.2094%
4281	Unlimited Road Bond 99	1,710,910	47,640	0.4071%
4282	Unlimited Road Bond 99A	6,123	265	0.0015%
4283	Unlimited Road Bond 00/01	242,901	6,821	0.0578%
4284	Unlimited Road Bond 95/97	157,458	4,387	0.0375%
		89,884,344	2,748,054	21.3856%



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CAPITAL PROJECTS

Fund Number (MUNIS)	Fund Name	Book Value 06/30/2023	Interest Earned YTD	% of Total Invested
<u>Tax Notes</u>				
4401	Tax Notes 2006	1,720,885	49,355	0.4094%
4402	Capital Improvement TN 01	580,195	16,104	0.1380%
4403	Capital Imp T/N 01A	198,667	5,521	0.0473%
4404	Tax Notes Series 2002	1,216,270	33,799	0.2894%
4405	Tax Notes Series 2004	2,058,537	59,710	0.4898%
4406	Tax Notes 2018	3,143,869	87,859	0.7480%
		8,918,423	252,348	2.1219%
	SubTotal Capital Projects Investments	420,305,917	12,753,347	100.0000%

Market Adjustment *

Federal Agency Bonds (2,685,088)

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

Total Book Value as of 06/30/23	422,991,002	12,753,347
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