



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: November 30, 2023
Re: Investment Report – 4th Quarter (FY 2023)

On September 30, 2023, total invested operating, non-operating, and capital project funds of Collin County had a market value of \$1,327,002,557. 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 67 days, and weighted yield to maturity (YTM) was 4.633%, which compares to 166 WAM and 1.881% YTM for prior year 4th quarter.

During the FY2023 4th quarter, our overnight pools and cash equivalent investments experienced a seasonal increase from the prior quarter by \$216,320,880 due primarily to the timing of property tax receipts.

Certificates of Deposit (and Fixed TERM Investments) experienced a decrease of \$10,799,138. Certificates of Deposit and Fixed TERM activity consisted of three (3) maturities, and zero purchases.

Bonds experienced a decrease of \$11,435,697. Bond investment activity during the quarter consisted of one (1) bond pre-refunded, fourteen (14) bonds matured, and ten (10) bonds purchased.

The total interest earned for all investments during this quarter totaled \$14,924,352.

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 September 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	Beginning	Ending	Prior Year	Beginning	Ending	Prior Year	Beginning	Ending	Prior Year	Beginning	Ending
	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value	Market Value
	9/30/2022	6/30/2023	9/30/2023	9/30/2022	6/30/2023	9/30/2023	9/30/2022	6/30/2023	9/30/2023	9/30/2022	6/30/2023	9/30/2023
Cash in Bank	61,592,847	32,738,589	66,664,111							61,592,847	32,738,589	66,664,111
PFIA Investment Pools	143,431,547	403,734,223	322,296,975	738,563	763,114	773,307	341,779,690	238,781,415	521,198,941	485,949,800	643,278,752	844,269,223
Cash Equivalent Investments	100,429,918	41,634,472	42,190,688	85,078,754	48,236,126	46,809,574	8,170,223	77,164,250	93,364,995	193,678,895	167,034,848	182,365,257
Certificates of Deposit	37,500,000	-	-	97,927,860	53,548,035	48,748,897	26,000,000	6,000,000	-	161,427,860	59,548,035	48,748,897
Federal/Agency Bonds				95,514,359	103,487,552	106,314,622	71,108,480	62,452,639	48,113,966	166,622,839	165,940,191	154,428,588
Municipal Bonds				29,347,635	30,450,575	30,526,481				29,347,635	30,450,575	30,526,481
TOTALS	342,954,312	478,107,284	431,151,774	308,607,171	236,485,402	233,172,881	447,058,393	384,398,304	662,677,902	1,098,619,876	1,098,990,990	1,327,002,557

Annualized Yield	1.927%	5.046%	5.343%	1.334%	2.720%	3.043%	1.857%	4.316%	4.888%	1.730%	4.255%	4.690%
Weighted Yield To Call	2.050%	4.554%	5.331%	1.582%	3.072%	2.714%	1.988%	3.960%	4.983%	1.883%	3.994%	4.656%
Weighted Yield To Maturity	2.050%	4.554%	5.331%	1.577%	2.452%	2.587%	1.988%	3.960%	4.983%	1.881%	3.854%	4.633%
Weighted Average Maturity (Days)	25	1	1	388	316	290	97	48	23	166	90	67

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 12/11/23
 Linda Riggs, County Auditor Date

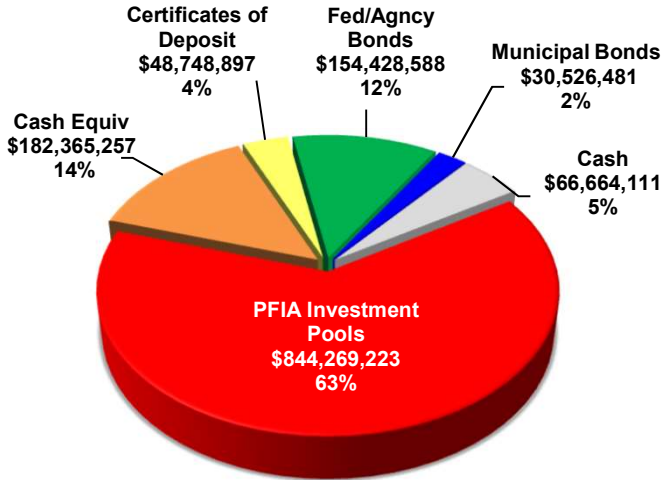
Monika Arris
 Monika Arris, Budget Director Date



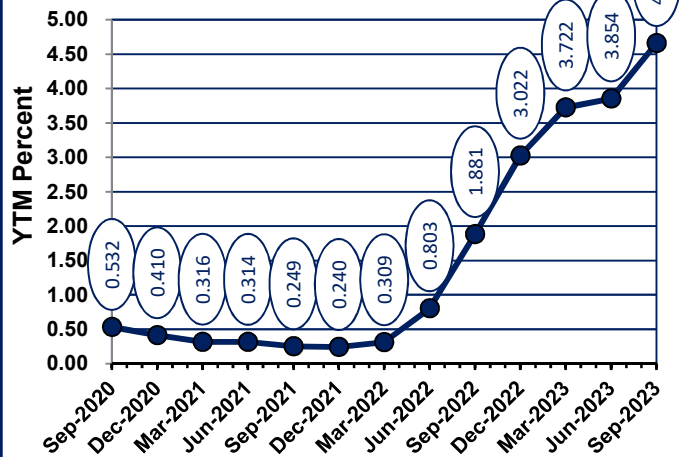
Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending September 30, 2023

TOTAL PORTFOLIO

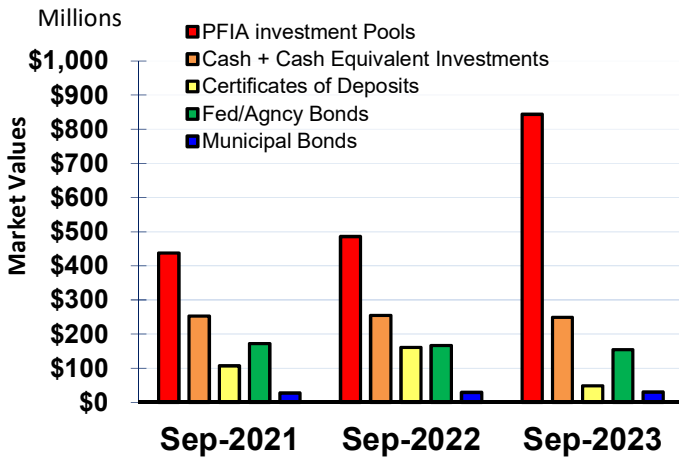
Portfolio Composition by Type



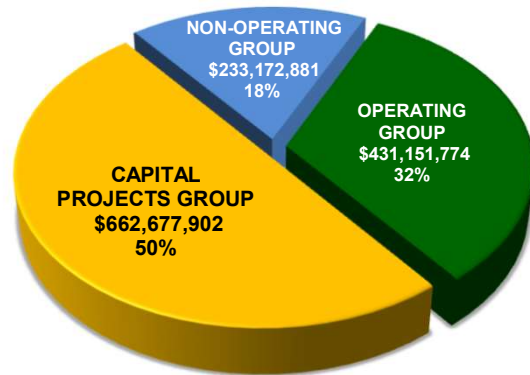
Portfolio Weighted YTM 3 Year Trend



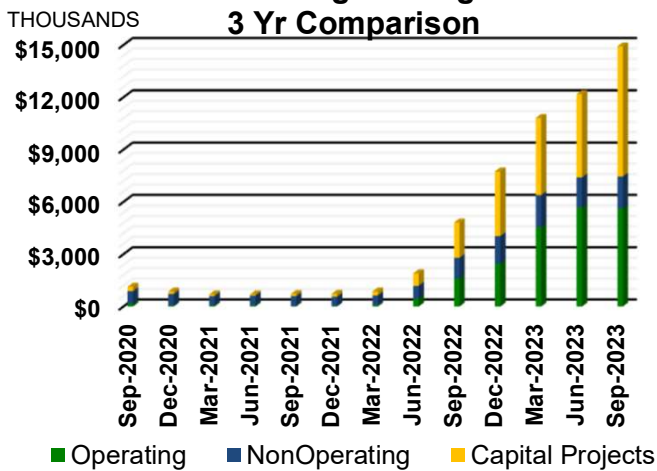
Portfolio Position by Type 3 Yr Comparison



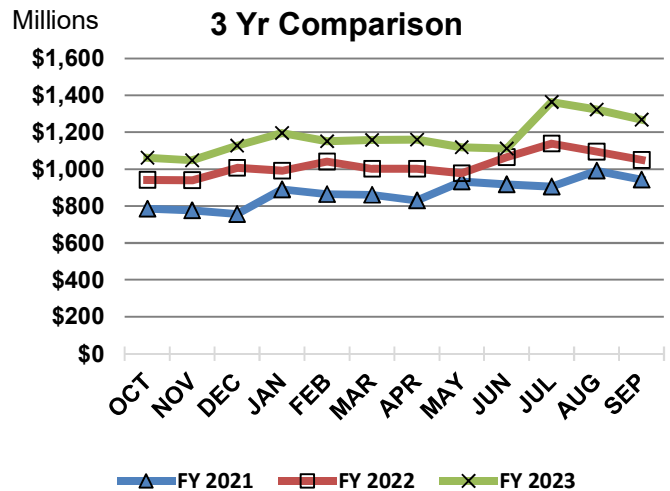
Portfolio Composition by Investment Pool Group at Qtr End



Interest Earnings during Quarter 3 Yr Comparison



Total Portfolio 3 Yr Comparison





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

TOTAL PORTFOLIO
Summary Statement by Pooled Fund Group

Description	Ending Market Value	Percentage of Portfolio	Avg Monthly Yields Jul-2023	Avg Monthly Yields Aug-2023	Avg Monthly Yields Sep-2023
TexPool	23,338,334	1.8518%	5.1238%	5.3047%	5.3218%
TexSTAR	65,079,246	5.1636%	5.1148%	5.2974%	5.3105%
Texas CLASS	164,485,112	13.0509%	5.3252%	5.4761%	5.5213%
LOGIC	434,981,639	34.5129%	5.2985%	5.4721%	5.5168%
Texas RANGE	103,053,804	8.1767%	5.1500%	5.3300%	5.3500%
Texas FIT	53,331,088	4.2315%	5.0500%	5.1800%	5.2100%
ICS American National Bank	42,190,688	3.3476%	5.1800%	5.3100%	5.3100%
ICS Farmer's Bank & Trust	59,176,394	4.6953%	5.2000%	5.4200%	5.4400%
CE American National Bank-CUS	79,870,974	6.3373%	4.6300%	4.8600%	4.8800%
CE American National Bank-SEA	1,127,201	0.0894%	5.0300%	5.2200%	5.2500%
* Certificates of Deposit	48,748,897	3.8679%	2.3874%	2.3874%	2.3874%
* Federal Agency Bonds	125,311,498	9.9427%	2.5269%	2.5269%	2.5269%
* US Treasuries	29,117,090	2.3103%	1.1412%	1.1412%	1.1412%
* Municipal Bonds	30,526,481	2.4221%	2.1324%	2.1324%	2.1324%
	1,260,338,446	100.0000%	4.2350%	4.3613%	4.3785%

* Avg Monthly Yields are calculated by averaging YTM. Since Collin County Investment Policy maximum term limit is five years, yields may include rates from 09/30/2018 - 09/30/2023.

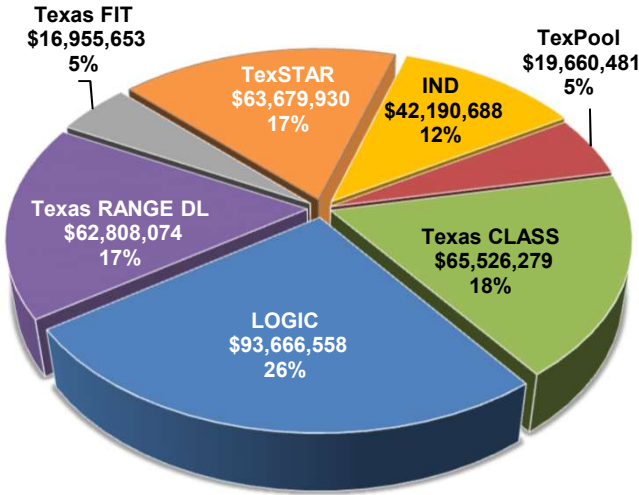
POOLED FUND GROUP	Beginning Book Value 06/30/2023	Increases	Decreases	Interest Earned QTD	Amortization / Accretion	Ending Book Value 09/30/2023	Beginning Market Value 06/30/2023	Unrealized Gain / (Loss) Market Adj	Ending Market Value 09/30/2023	Accrued Interest 09/30/2023
Operating Group										
PFIA Investment Pools	403,734,223	4,138,000	(90,649,500)	5,074,252	-	322,296,975	403,734,223	-	322,296,975	-
Cash Equivalent Investments	41,634,472	-	-	556,216	-	42,190,688	41,634,472	-	42,190,688	-
Sub-Total	445,368,695	4,138,000	(90,649,500)	5,630,468	-	364,487,663	445,368,695	-	364,487,663	-
Non-Operating Group										
PFIA Investment Pools	763,114	-	-	10,193	-	773,307	763,114	-	773,307	-
Cash Equivalent Investments	48,236,126	10,503,312	(12,490,079)	560,215	-	46,809,574	48,236,126	-	46,809,574	186,816
Certificates of Deposit	53,548,035	-	(5,118,540)	319,402	-	48,748,897	53,548,035	-	48,748,897	2,632
Federal/Agency Bonds	107,260,559	10,000,000	(8,202,113)	701,238	65,562	109,825,246	103,487,552	(3,510,624)	106,314,622	602,184
Municipal Bonds	31,632,412	2,603,490	(2,322,220)	235,557	(64,823)	32,084,416	30,450,575	(1,557,935)	30,526,481	199,906
Sub-Total	241,440,246	23,106,802	(28,132,952)	1,826,605	739	238,241,440	236,485,402	(5,068,559)	233,172,881	991,538
Capital Projects Group										
PFIA Investment Pools	274,689,025	272,672,362	(32,459,358)	6,296,912	-	521,198,941	238,781,415	-	521,198,941	-
Cash Equivalent Investments	77,164,250	15,178,563	(51,175)	1,073,357	-	93,364,995	77,164,250	-	93,364,995	119,696
Federal/Agency Bonds	65,141,282	-	(15,087,226)	87,226	(38,864)	50,102,418	62,452,639	(1,988,452)	48,113,966	37,208
Sub-Total	422,994,557	287,850,925	(53,607,543)	7,467,279	(38,864)	664,666,354	384,398,304	(1,988,452)	662,677,902	156,904
Grand Totals:	1,109,803,498	315,095,727	(172,389,995)	14,924,352	(38,125)	1,267,395,457	1,066,252,401	(7,057,011)	1,260,338,446	1,148,442



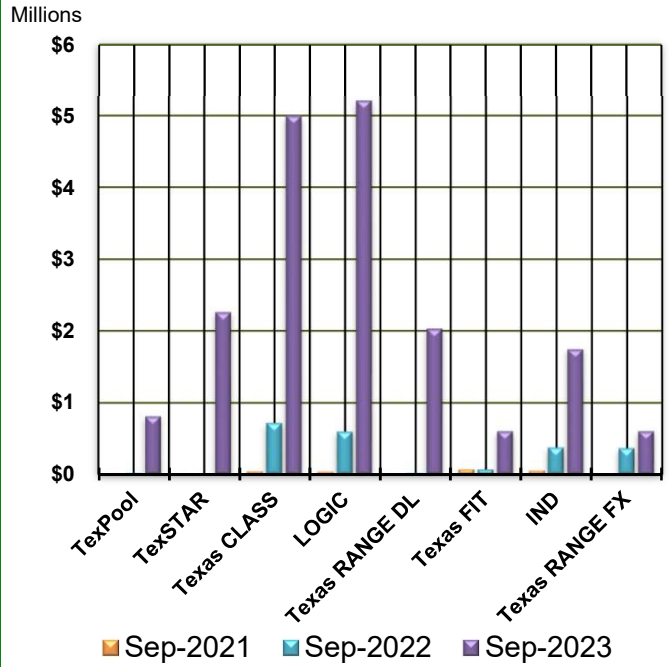
Collin County, Texas
 QUARTERLY INVESTMENT REPORT
 Quarter Ending September 30, 2023

OPERATING GROUP

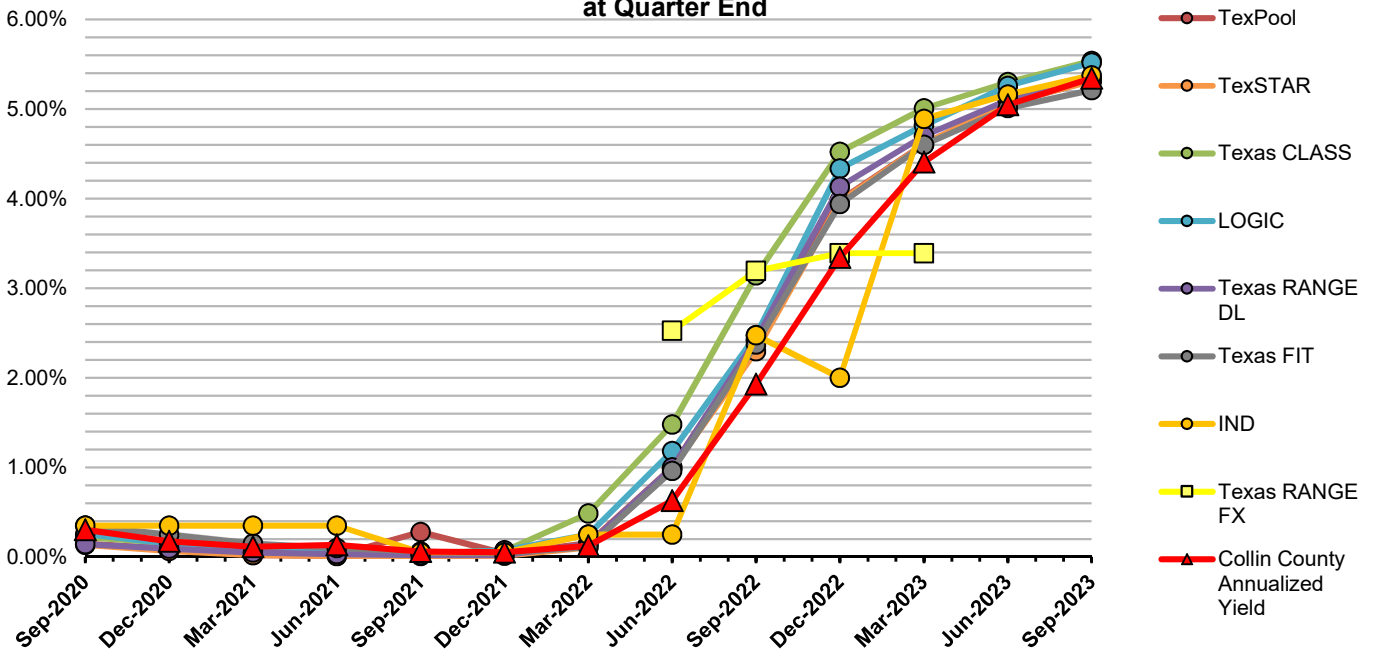
**Operating Investments
 by Type at Quarter End**



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



**Operating Investments
 Yields Comparison
 at Quarter End**





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

OPERATING
Investment Details

<u>OPERATING GROUP</u>	Yield to Maturity (YTM)	Beginning Book Value 06/30/2023	Increases	Decreases	Interest Earned QTD	Ending Book Value 09/30/2023	Beginning Market Value 06/30/2023	Ending Market Value 09/30/2023	Accrued Interest	Maturity Date
<u>PFIA Investment Pools</u>										
TexPool	5.2501%	19,602,827	-	(201,000)	258,654	19,660,481	19,602,827	19,660,481	-	N/A
TexSTAR	5.2409%	62,846,272	-	-	833,658	63,679,930	62,846,272	63,679,930	-	N/A
Texas CLASS	5.4409%	121,538,974	-	(57,497,500)	1,484,805	65,526,279	121,538,974	65,526,279	-	N/A
LOGIC	5.4291%	121,028,326	4,138,000	(32,951,000)	1,451,232	93,666,558	121,028,326	93,666,558	-	N/A
Texas RANGE DL	5.2767%	61,980,240	-	-	827,834	62,808,074	61,980,240	62,808,074	-	N/A
Texas FIT	5.1467%	16,737,584	-	-	218,069	16,955,653	16,737,584	16,955,653	-	N/A
		403,734,223	4,138,000	(90,649,500)	5,074,252	322,296,975	403,734,223	322,296,975	-	
<u>Cash Equivalent Investments</u>										
American National Bank										
IntraFi Network Deposits	5.2667%	41,634,472	-	-	556,216	42,190,688	41,634,472	42,190,688	-	N/A
		41,634,472	-	-	556,216	42,190,688	41,634,472	42,190,688	-	
TOTAL OPERATING INVESTMENTS		445,368,695	4,138,000	(90,649,500)	5,630,468	364,487,663	445,368,695	364,487,663	-	



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

OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 09/30/2023	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	55,320,913	14,417,876	15.1777%
0002	Housing Finance Corp	492,166	18,784	0.1350%
0003	Records Archive Fund	17,403,259	-	4.7747%
0005	Dis Cts Rec Tech Fund	731,470	-	0.2007%
0499	Permanent Improvements	1,451,320	60,556	0.3982%
		75,399,128	14,497,216	20.6863%
<u>Special Revenue Funds</u>				
0029	Courthouse Security	1,089,977	-	0.2990%
1010	Road and Bridge	23,366,216	1,161,742	6.4107%
1011	Farm and Market	22,904	1,024	0.0063%
1012	Lateral Road	1,371,378	61,203	0.3762%
1013	Judicial Appellate	397,831	18,246	0.1091%
1015	Court Reporters	314,333	-	0.0862%
1021	Law Library	4,534,381	-	1.2440%
1025	Co Clrk Rec Mgmt & Pres	14,209,498	-	3.8985%
1026	Dist Clrk Rec Mgmt & Pres	683,399	-	0.1875%
1028	Justice Court Tech Fund	1,094,677	-	0.3003%
1031	Economic Development 2001	763,637	20,314	0.2095%
1033	Contract Elections	4,412,458	182,632	1.2106%
1036	Sheriff Forfeiture	21,337	1,353	0.0059%
1037	DA State Forfeiture	1,266,506	54,451	0.3475%
1038	DA Service Fee	250,790	-	0.0688%
1039	Meyers Park Foundation	1,181	53	0.0003%
1040	Health Care Foundation	4,410,370	257,265	1.2100%
1044	County Rec Mgmt & Pres	843,651	-	0.2315%
1046	Juvenile Case Manager Fnd	469,262	-	0.1287%
1047	Court Initiated Guardnshp	633,270	-	0.1737%
1049	DA Pretrial Intervntn Prg	911,135	-	0.2500%
1050	Specialty Court	208,202	-	0.0571%
1051	SCAAP	11,882	13,978	0.0033%
1052	Cty Crts Technology Fund	644,884	-	0.1769%
1053	Dis Cts Technology Fund	639,054	-	0.1753%
1054	Probate Contributions Fnd	878,020	36,849	0.2409%
1055	CCLC Court Rec Presrvtn	688,066	-	0.1888%
1056	Dis Clrk Crt Rec Presrvtn	481,466	-	0.1321%
1057	DA Apportionment	100,953	5,569	0.0277%
1058	Justice Crt Bldg Security	320,442	-	0.0879%
1060	DA Federal Treasury Forf	1,811,766	81,092	0.4971%
1064	Constable 3 Forfeiture	-	-	0.0000%
1065	Sheriff Forfeiture Fed	23,908	1,621	0.0066%
1066	SO Treasury Forfeiture	237,748	11,739	0.0652%
1067	Trails Blue Ridge Sp Rd Dist	158,752	6,266	0.0436%
1068	Court Facility Fee Fund	584,633	13,633	0.1604%
1069	Opioid Abatement	747,807	21,807	0.2052%
1998	Veterans Court	21,277	882	0.0058%
		68,627,051	1,951,719	18.8282%



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

OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 09/30/2023	Interest Earned YTD	% of Total Invested
<u>Grant Funds</u>				
2127	Coronavirus Relief Fund	-	-	0.0000%
2128	HAVA Cares	-	-	0.0000%
2129	Chapter 19 Cares	-	-	*
2130	HAVA Elections Security	-	-	0.0000%
2132	ARPA	187,617,467	-	***
2198	LEOSE Education	93,428	5,068	0.0256%
2586	RTR Frontier Parkway	49,352	-	***
		187,760,247	5,068	51.5134%
<u>Debt Service Fund</u>				
3001	Debt Service Fund	5,788,214	649,167	1.5880%
		5,788,214	649,167	1.5880%
<u>Internal Service Funds</u>				
5501	Liability Insurance	10,333,219	469,013	2.8350%
5502	Workers' Compensation Ins	6,608,280	304,070	1.8130%
5504	Unemployment Insurance	1,404,222	60,250	0.3853%
5505	Insurance Claim	1,760,249	98,448	0.4829%
5601	Flexible Benefit	232,469	-	**
5990	Animal Safety Fund	2,406,375	135,235	0.6602%
		22,744,814	1,067,016	6.2402%
<u>Other Funds</u>				
5999	CC Toll Road Authority	1,097,479	49,050	0.3011%
6050	Judicial District	2,243,182	108,164	0.6154%
7001	State Fees Agency	375,770	-	*
7002	Unclaimed Holdings	451,778	-	*
		4,168,209	157,214	1.1435%
	Total Operating Investments	364,487,663	18,327,400	100.0000%
	Total Book Value as of 09/30/23	364,487,663	18,327,400	

Notes

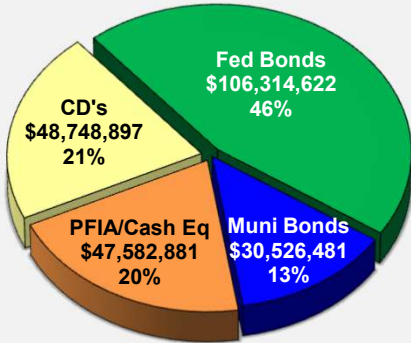
- * Interest is recorded in Fund 0001 General Fund
- ** Interest is recorded in Fund 5505 Insurance Claim
- *** Interest is re-allocated to deferred revenue



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

NON-OPERATING GROUP

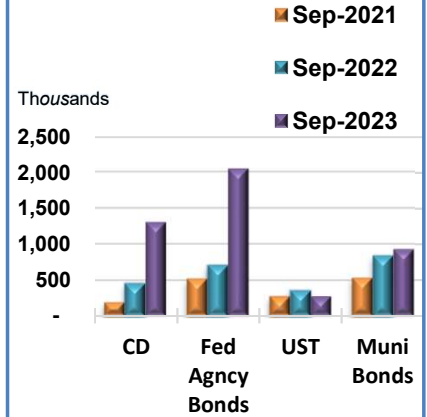
Non-Operating Investments by Type



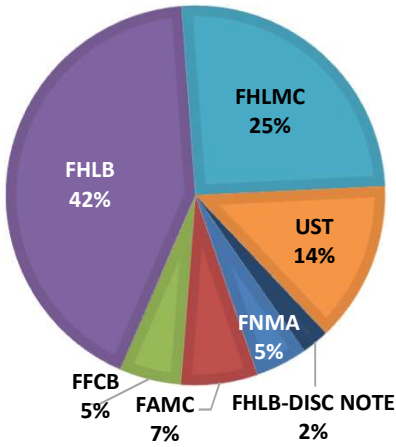
Non-Operating Bond Purchases YTM Versus US Treasury



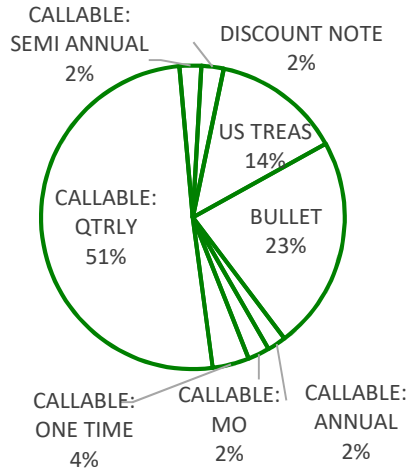
Non-Operating YTD Interest Earnings



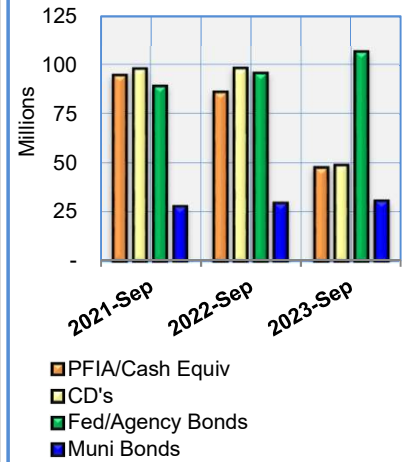
Federal Agency Bonds



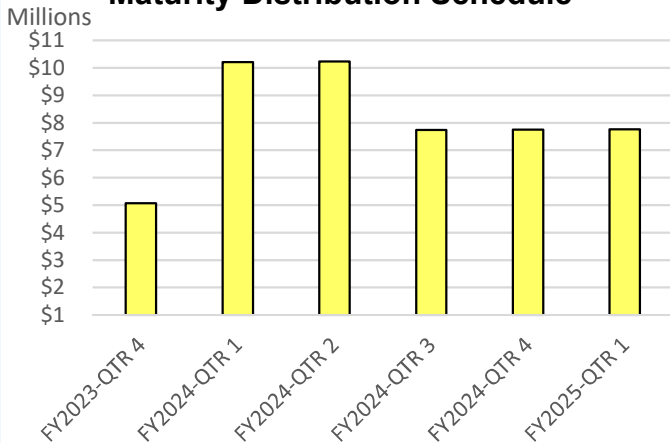
Federal Agency Bonds Breakdown by Type



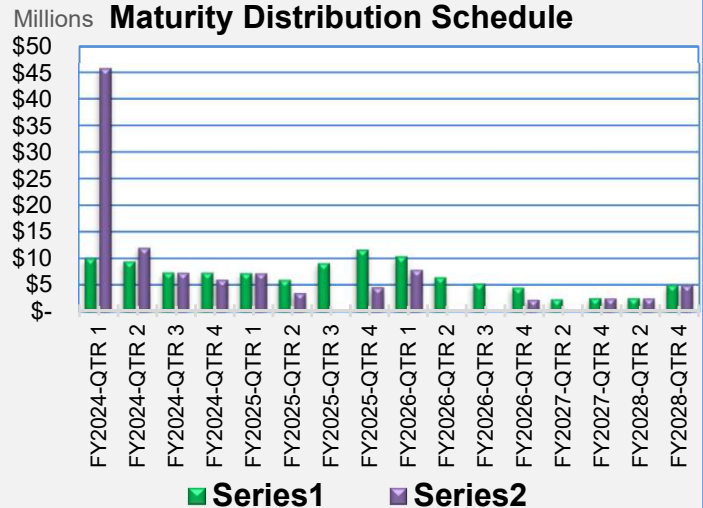
Non-Operating Investments Three Year Comparison as of Quarter End



Non-Operating Cert of Deposit Maturity Distribution Schedule



Non-Operating Fed Agency Bonds Maturity Distribution Schedule





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

**NON-OPERATING
 Investment Details**

NON-OPERATING GROUP	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Ending Book Value	Beginning Market Value	Ending Market Value	Accrued Interest	Maturity Date
	(YTM)	06/30/2023			QTD	09/30/2023	06/30/2023	09/30/2023		
PFIA Investment Pools										
Texas RANGE DL	5.2767%	763,114	-	-	10,193	773,307	763,114	773,307	-	N/A
		763,114	-	-	10,193	773,307	763,114	773,307	-	
Cash Equivalent Investments										
American National Bank										
Custody Cash Holdings	4.7900%	46,943,870	8,200,160	(10,003,935)	542,278	45,682,373	46,943,870	45,682,373	180,506	N/A
Seacap Cash Holdings	5.1667%	1,292,256	2,303,152	(2,486,144)	17,937	1,127,201	1,292,256	1,127,201	6,310	N/A
		48,236,126	10,503,312	(12,490,079)	560,215	46,809,574	48,236,126	46,809,574	186,816	
Certificates of Deposit										
American National Bank										
CD #9687740	0.7500%	2,523,579		(2,549)	7,323	2,528,353	2,523,579	2,528,353	2,549	10/12/2023
CD #9687781	0.8500%	2,526,739			5,417	2,532,156	2,526,739	2,532,156	-	12/15/2023
CD #9687757	0.9500%	2,529,902			6,063	2,535,965	2,529,902	2,535,965	-	03/15/2024
CD #9690975	2.7500%	2,557,662			17,769	2,575,431	2,557,662	2,575,431	-	08/31/2024
CD #9691973	4.2700%	2,571,959			27,781	2,599,740	2,571,959	2,599,740	-	10/28/2024
CD #9693987	4.3500%	2,554,718			28,114	2,582,832	2,554,718	2,582,832	-	12/30/2024
		15,264,559	-	(2,549)	92,467	15,354,477	15,264,559	15,354,477	2,549	
East West Bank										
CD #172903503-MATURED	3.3200%	2,570,090		(2,584,423)	14,333	-	2,570,090	-	-	08/31/2023
		2,570,090	-	(2,584,423)	14,333	-	2,570,090	-	-	
Farmer's Bank & Trust										
CD #7050244-MATURED	1.0000%	2,529,267		(2,531,485)	2,218	-	2,529,267	-	-	07/29/2023
CD #7050245	1.1000%	2,532,212		(83)	7,110	2,539,239	2,532,212	2,539,239	83	10/11/2023
CD #7050246	1.2500%	2,536,634			8,000	2,544,634	2,536,634	2,544,634	-	10/29/2023
CD #7000004	3.0400%	2,562,542			19,426	2,581,968	2,562,542	2,581,968	-	11/30/2023
CD #7050249	1.3500%	2,539,586			8,651	2,548,237	2,539,586	2,548,237	-	12/29/2023
CD #7050250	1.5000%	2,544,020			9,631	2,553,651	2,544,020	2,553,651	-	01/29/2024
CD #7000005	3.0400%	2,562,542			19,426	2,581,968	2,562,542	2,581,968	-	02/29/2024
CD #7050251	1.6500%	2,548,462			10,613	2,559,075	2,548,462	2,559,075	-	03/29/2024
CD #7000006	2.9400%	2,560,435			18,762	2,579,197	2,560,435	2,579,197	-	04/30/2024
CD #7000007	2.9400%	2,560,435			18,762	2,579,197	2,560,435	2,579,197	-	05/31/2024
CD #7000008	2.8900%	2,559,382			18,430	2,577,812	2,559,382	2,577,812	-	06/30/2024
CD #7000009	2.8400%	2,558,329			18,098	2,576,427	2,558,329	2,576,427	-	07/31/2024
CD #7000012	4.0800%	2,566,683			26,030	2,592,713	2,566,683	2,592,713	-	09/30/2024
CD #7000018	4.3300%	2,552,857			27,445	2,580,302	2,552,857	2,580,302	-	11/30/2024
		35,713,386	-	(2,531,568)	212,602	33,394,420	35,713,386	33,394,420	83	
Total Certificates of Deposit		53,548,035	-	(5,118,540)	319,402	48,748,897	53,548,035	48,748,897	2,632	



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

NON-OPERATING
 Investment Details

NON-OPERATING GROUP	Security Name	Rating	Yield to Call (YTC)	Yield to Maturity (YTM)	Beginning Book Value 06/30/2023	Increases	Decreases	Interest Earned QTD	Amortization/ Accretion	Ending Book Value 09/30/2023	Beginning Market Value 06/30/2023	Unrealized Gain / (Loss) Market Adj	Ending Market Value 09/30/2023	Accrued Interest	Maturity / Call Date	Callable
Federal/Agency Bonds																
American National Bank																
	CUSIP #3135G05G4-MATURED	Fannie Mae	AA+	0.2104%	2,500,024.67		(2,500,156)	156	(25)	-	2,496,603	-	-	-	07/10/2023	N
	CUSIP #3135G05R0-MATURED	Fannie Mae	AA+	0.2646%	2,500,095.37		(2,500,813)	813	(95)	-	2,486,460	-	-	-	08/10/2023	Y
	CUSIP #313383YJ4-MATURED	Fed Home Ln Bank	AA+	3.2879%	2,500,386.54		(2,515,703)	15,703	(387)	-	2,490,356	-	-	-	09/08/2023	N
	CUSIP #313384NA3	Fed Home Ln Bank-Disc Note	NR	4.6284%	2,467,215.49		-	-	28,189	2,495,404	2,464,026	(383)	2,495,021	-	10/16/2023	N
	CUSIP #3134G42H0	Fed Home Ln Mtg Corp	Aaa	1.7010%	2,502,159.77		(12,500)	12,500	(1,834)	2,500,326	2,474,601	(3,881)	2,496,445	22,778	10/17/2023	N
	CUSIP #3130ASTV1	Fed Home Ln Bank	AA+	3.8539%	2,493,899.62		(22,188)	22,188	738	2,494,638	2,423,012	(74,116)	2,420,522	16,271	10/25/2023	Y
	CUSIP #3130AKU61	Fed Home Ln Bank	AA+	0.3998%	2,500,000.00		(4,688)	4,688	-	2,500,000	2,255,479	(226,145)	2,273,855	3,333	10/27/2023	Y
	CUSIP #3130ARMB4	Fed Home Ln Bank	AA+	3.5210%	2,169,764.51		(16,425)	16,425	2,772	2,172,537	2,124,600	(43,023)	2,129,514	27,923	10/28/2023	Y
	CUSIP #3130AM2F8	Fed Home Ln Bank	Aaa	24.4512%	456,996.31		(1,406)	1,406	3,802	460,798	451,740	(9,389)	451,409	2,375	10/29/2023	Y
	CUSIP #3134GXLG7	Fed Home Ln Mtg Corp	Aaa	0.3424%	2,498,257.66		(1,250)	1,250	733	2,498,991	2,419,956	(44,744)	2,454,247	778	11/05/2023	Y
	CUSIP #3130ANGJ3	Fed Home Ln Bank	AA+	0.4497%	2,500,000.00		(5,500)	5,500	-	2,500,000	2,335,190	(154,523)	2,345,477	3,500	11/19/2023	Y
	CUSIP #3130ASYQ6 #1	Fed Home Ln Bank	AA+	3.5014%	2,500,000.00		(21,875)	21,875	-	2,500,000	2,422,927	(64,900)	2,435,100	31,111	11/23/2023	Y
	CUSIP #3130ASYQ6 #2	Fed Home Ln Bank	AA+	3.5014%	1,750,000.00		(15,313)	15,313	-	1,750,000	1,696,049	(45,430)	1,704,570	21,778	11/23/2023	Y
	CUSIP #3130ASW96	Fed Home Ln Bank	AA+	4.0277%	2,499,568.60		(25,000)	25,000	65	2,499,634	2,443,668	(53,591)	2,446,043	10,000	11/25/2023	Y
	CUSIP #3136G4S87	Fannie Mae	AA+	0.6500%	2,500,000.00		(4,063)	4,063	-	2,500,000	2,275,802	(207,940)	2,292,060	1,535	11/27/2023	Y
	CUSIP #3130ASW47	Fed Home Ln Bank	AA+	3.6004%	2,500,000.00		(22,500)	22,500	-	2,500,000	2,480,000	(7,765)	2,492,235	8,250	11/28/2023	Y
	CUSIP #3134GXDSO	Fed Home Ln Mtg Corp	Aaa	0.3200%	2,500,000.00		(2,000)	2,000	-	2,500,000	2,485,692	(21,659)	2,478,341	2,667	12/01/2023	Y
	CUSIP #3130AMTB8	Fed Home Ln Bank	AA+	0.7081%	2,500,000.00		(5,469)	5,469	-	2,500,000	2,260,285	(242,051)	2,257,949	6,745	12/10/2023	Y
	CUSIP #3130ALKS2	Fed Home Ln Bank	AA+	0.4027%	2,499,500.23		(2,344)	2,344	177	2,499,677	2,407,287	(57,416)	2,442,261	417	12/15/2023	Y
	CUSIP #3130ALGC2	Fed Home Ln Bank	Aaa	18.5724%	269,383.21		(645)	645	2,348	271,731	263,113	(6,222)	265,509	57	12/23/2023	Y
	CUSIP #3130APK20	Fed Home Ln Bank	AA+	1.0737%	1,295,482.08		(2,113)	2,113	912	1,296,394	1,224,962	(57,626)	1,238,768	3,615	12/27/2023	Y
	CUSIP #3134GXXS8	Fed Home Ln Mtg Corp	Aaa	3.7941%	2,549,212.68		(20,816)	20,816	1,607	2,550,820	2,461,134	(79,149)	2,471,671	21,741	12/27/2023	Y
	CUSIP #3130ARDK4	Fed Home Ln Bank	AA+	2.5500%	2,500,000.00		(15,938)	15,938	-	2,500,000	2,327,194	(204,934)	2,295,066	354	12/29/2023	Y
	CUSIP #3134GYC83	Fed Home Ln Mtg Corp	Aaa	5.2152%	2,500,631.91		(32,813)	32,813	(63)	2,500,569	2,476,985	(15,468)	2,485,101	33,177	12/30/2023	Y
	CUSIP #3130AMUX8	Fed Home Ln Bank	Aaa	18.5149%	1,434,464.63		(3,445)	3,445	12,789	1,447,254	1,418,190	(30,677)	1,416,577	6,929	12/30/2023	Y
	CUSIP #3130ANFM7	Fed Home Ln Bank	AA+	0.6000%	2,500,000.00		(4,188)	4,188	-	2,500,000	2,261,415	(242,803)	2,257,197	2,188	01/19/2024	Y
	CUSIP #3134GXK29	Fed Home Ln Mtg Corp	Aaa	3.7368%	310,039.85		(2,906)	2,906	(5)	310,035	300,394	(8,107)	301,928	4,941	01/28/2024	Y
	CUSIP #3134GYJP8	Fed Home Ln Mtg Corp	AA+	5.3760%	2,500,000.00		(33,375)	33,375	-	2,500,000	2,475,731	(29,366)	2,470,634	47,838	02/22/2024	Y
	CUSIP #3134GYJC7	Fed Home Ln Mtg Corp	AA+	5.4000%	2,500,000.00		(33,750)	33,750	-	2,500,000	2,478,635	(26,415)	2,473,585	13,875	02/24/2024	Y
	CUSIP #3130ATUQ8	Fed Home Ln Bank	Aaa	4.5820%	2,002,197.15		(23,750)	23,750	(801)	2,001,396	1,990,227	(8,271)	1,993,125	6,069	03/08/2024	N
	CUSIP #3133ENUN8	Fed Farm Cr Bank	AA+	2.6950%	2,495,089.73		(15,250)	15,250	1,540	2,496,630	2,440,838	(43,879)	2,452,751	27,619	04/18/2024	N
	CUSIP #3133X8L34	Fed Home Ln Bank	AA+	0.9413%	1,262,154.48		(16,095)	16,095	(13,070)	1,249,084	1,199,532	(51,648)	1,197,436	3,934	09/09/2024	N
	CUSIP #3135G0W66	Fannie Mae	AA+	0.9391%	2,521,754.27		(10,156)	10,156	(4,220)	2,517,534	2,384,975	(114,821)	2,402,713	18,733	10/15/2024	N
	CUSIP #3130A3GE8	Fed Home Ln Bank	AA+	1.0139%	2,561,827.38		(17,188)	17,188	(10,660)	2,551,167	2,410,768	(128,346)	2,422,821	20,625	12/13/2024	N
	CUSIP #31422BRT9	Farmer Mac	NR	1.5342%	2,507,791.41		(10,938)	10,938	(1,294)	2,506,497	2,377,037	(117,032)	2,389,465	10,694	01/03/2025	N
	CUSIP #3130ADRH7	Fed Home Ln Bank	AA+	3.2110%	1,118,858.84		(8,086)	8,086	902	1,119,761	1,084,492	(30,226)	1,089,535	1,527	03/14/2025	N
	CUSIP #31422BU73	Farmer Mac	NR	0.4300%	5,000,000.00		(5,375)	5,375	-	5,000,000	4,549,241	(435,379)	4,564,621	956	09/15/2025	N
	CUSIP #3130AUK60	Fed Home Ln Bank	AA+	5.1100%	5,000,000.00		(63,875)	63,875	-	5,000,000	4,948,534	(59,218)	4,940,782	45,422	10/27/2025	Y
	CUSIP #3133ENXQ8	Fed Farm Cr Bank	AA+	4.4340%	963,729.68		(7,000)	7,000	3,778	967,508	953,906	(14,099)	953,409	9,800	11/25/2025	N
	CUSIP #3134GYMX7	Fed Home Ln Mtg Corp	Aaa	5.0320%	1,978,260.60		(28,348)	28,348	(627)	1,977,634	1,962,450	(18,826)	1,958,808	630	12/29/2025	Y
	CUSIP #3133ELY32	Fed Farm Cr Bank	Aaa	4.1334%	2,245,921.31		(3,438)	3,438	20,769	2,266,690	2,219,457	(48,231)	2,218,459	2,635	07/22/2026	N
	CUSIP #3134GYXU1	Fed Home Ln Mtg Corp	AA+	6.0000%	-	2,500,000	(25,417)	25,417	-	2,500,000	-	(20,586)	2,479,414	25,417	07/26/2027	Y
	CUSIP #3130AWN55	Fed Home Ln Bank	AA+	5.6615%	-	2,500,000	(26,266)	25,391	35	2,499,160	-	(32,411)	2,466,749	25,391	01/26/2028	Y
	CUSIP #3134GYXR8	Fed Home Ln Mtg Corp	AA+	5.9990%	-	2,500,000	(26,667)	26,667	-	2,500,000	-	(29,396)	2,470,604	26,667	07/27/2028	Y
	CUSIP #3134GYXS6	Fed Home Ln Mtg Corp	AA+	6.0000%	-	2,500,000	(26,250)	26,250	-	2,500,000	-	(29,010)	2,470,990	26,250	07/27/2028	Y
					92,354,668	10,000,000	(8,143,281)	642,406	48,075	94,901,869	89,062,943	(3,139,102)	91,762,767	546,545		



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

NON-OPERATING
Investment Details

NON-OPERATING GROUP	Security Name	Rating	Yield to Call	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Amortization/ Accretion	Ending Book Value	Beginning Market Value	Unrealized Gain / (Loss)	Ending Market Value	Accrued Interest	Maturity / Call Date	Callable
			(YTC)	(YTM)	06/30/2023			QTD	09/30/2023	06/30/2023	Market Adj	09/30/2023				
Unites States Treasuries																
American National Bank																
	CUSIP #9128285Z9	US Treasury	NR	0.2949%	2,532,150.35		(15,709)	15,709	(13,822)	2,518,328	2,458,691	(42,449)	2,475,879	10,530	01/31/2024	N
	CUSIP #912828XT2	US Treasury	NR	2.7096%	2,484,283.28		(12,568)	12,568	4,316	2,488,599	2,423,730	(45,533)	2,443,066	16,803	05/31/2024	N
	CUSIP #9128286Z8	US Treasury	NR	2.7388%	2,476,162.72		(10,938)	10,938	6,008	2,482,171	2,411,328	(50,140)	2,432,031	11,056	06/30/2024	N
	CUSIP #91282CCL3 #1	US Treasury	NR	2.7882%	2,439,532.21		(2,350)	2,350	14,640	2,454,172	2,373,828	(51,633)	2,402,539	1,987	07/15/2024	N
	CUSIP #912828YE4	US Treasury	NR	2.8373%	2,455,495.03		(7,841)	7,841	9,589	2,465,084	2,383,887	(58,639)	2,406,445	2,661	08/31/2024	N
	CUSIP #912828YV6	US Treasury	NR	0.9759%	2,518,267.15		(9,426)	9,426	(3,244)	2,515,023	2,373,145	(123,128)	2,391,895	12,602	11/30/2024	N
					14,905,891		(58,832)	58,832	17,487	14,923,377	14,424,609	(371,522)	14,551,855	55,639		
Total Federal/Agency Bonds																
					107,260,559	10,000,000	(8,202,113)	701,238	65,562	109,825,246	103,487,552	(3,510,624)	106,314,622	602,184		
Municipal Bonds																
American National Bank																
	CUSIP #401784WZ2-MATURED	NC-Guilford Cnty BAB	AAA	2.7200%	200,323		(200,799)	799	(323)	-	199,892	-	-	-	08/01/2023	N
	CUSIP #537071VV1-MATURED	TX-Little Cypress Mauriceville	AAA	0.3000%	230,897		(230,958)	958	(897)	-	229,892	-	-	-	08/01/2023	N
	CUSIP #052403GY2-MATURED	TX-Austin Cmnty College	AA+	3.0000%	776,541		(778,229)	3,229	(1,541)	-	774,636	-	-	-	08/01/2023	N
	CUSIP #052397GX8-MATURED	TX-Austin ISD	AAA	1.8310%	500,413		(501,957)	1,957	(413)	-	497,415	-	-	-	09/01/2023	N
	CUSIP #1610692P3-MATURED	VA-Charlottesville	Aaa	0.2500%	230,353		(230,473)	473	(353)	-	227,898	-	-	-	09/15/2023	N
	CUSIP #564386RV4-PREREFUND	TX-Mansfield ISD	Aaa	2.1800%	96,344		(96,841)	1,075	(578)	-	90,171	-	-	-	09/27/2023	N
	CUSIP #564386TB6-PREREFUND	TX-Mansfield ISD	Aaa	2.2241%	-	90,446	(47)	47	(25)	90,421	229,892	(5,846)	84,575	543	02/15/2026	N
	CUSIP #564386SV3-PREREFUND	TX-Mansfield ISD	Aaa	2.2241%	-	5,320	(3)	3	(1)	5,319	229,892	(343)	4,976	32	02/15/2026	N
	CUSIP #7342806U1	TX-Port Houston Auth	Aaa	0.2850%	1,004,942		(5,625)	5,625	(4,942)	1,000,000	991,800	-	1,000,000	11,250	10/01/2023	N
	CUSIP #218054AK0	FL-Coral Springs Spl Oblig	AAA	1.5200%	254,793		(1,344)	1,344	(378)	254,415	230,270	(24,737)	229,678	448	10/05/2023	Y
	CUSIP #160429YA8	SC-Charleston Wtrwks & Swr	AAA	3.5101%	98,654		(181)	181	673	99,327	97,761	(469)	98,858	181	01/01/2024	N
	CUSIP #549188S50	TX-Lubbock	AA+	1.8230%	1,000,000		(4,558)	4,558	-	1,000,000	977,750	(13,430)	986,570	2,329	02/15/2024	N
	CUSIP #492062HK3	TX-Kerens ISD	AAA	0.6200%	143,781		(1,750)	1,750	(1,519)	142,262	139,632	(2,485)	139,777	894	02/15/2024	N
	CUSIP #486063G53	TX-Katy ISD	AA	3.3853%	214,501		(1,613)	1,613	201	214,702	211,889	(1,579)	213,123	824	02/15/2024	N
	CUSIP #785700DS1	TX-Sabine ISD	Aa1	3.2400%	339,575		(543)	543	2,180	341,755	335,168	(2,686)	339,069	278	02/15/2024	N
	CUSIP#44236PLN6	TX-Houston Cmnty College	AA+	4.4294%	1,003,415		(12,500)	12,500	(1,372)	1,002,043	995,950	(4,683)	997,360	6,389	02/15/2024	N
	CUSIP #88213AKB0	TX-A & M Univ Revs	AAA	2.2000%	1,002,867		(6,373)	6,373	(822)	1,002,045	975,120	(20,175)	981,870	9,630	05/15/2024	N
	CUSIP #88213AEK7	TX-A & M Univ Revs	AAA	1.6400%	251,941		(1,604)	1,604	(556)	251,385	243,815	(5,892)	245,493	2,423	05/15/2024	N
	CUSIP#88213ALU7	TX-A&M Univ Revs	AAA	4.4740%	177,404		(1,243)	1,243	744	178,148	175,838	(1,183)	176,965	1,878	05/15/2024	Y
	CUSIP #238388TP7	IA-Davenport Go Taxable	AA	0.4500%	219,985		(1,613)	1,613	(1,360)	218,625	210,055	(7,267)	211,358	2,150	06/01/2024	N
	CUSIP #234554KL6	IA-Dallas Center Grimes	Aa2	0.5000%	1,004,542		(2,500)	2,500	(1,239)	1,003,303	959,610	(33,023)	970,280	3,333	06/01/2024	N
	CUSIP #586145WG5	TN-Memphis	AA	2.2500%	359,248		(4,424)	4,424	(2,312)	356,936	348,271	(8,812)	348,124	4,424	07/01/2024	N
	CUSIP #798781XW5	TX-San Marcos Cons ISD	AAA	1.8000%	511,351		(5,000)	5,000	(2,619)	508,732	492,705	(14,457)	494,275	3,333	08/01/2024	N
	CUSIP #537071VW9	TX-Little Cypress Mauriceville	AAA	0.5000%	256,840		(3,063)	3,063	(2,732)	254,108	243,944	(9,961)	244,147	2,042	08/01/2024	N
	CUSIP #7170874B3	TX-Pflugerville ISD	Aa1	3.2400%	352,768		(3,500)	3,500	(639)	352,129	344,845	(6,231)	345,898	2,333	08/01/2024	N
	CUSIP #447819EA7	TX-Hurst Euleus Bedford ISD	AAA	2.0280%	252,899		(1,878)	1,878	(646)	252,253	243,625	(7,320)	244,933	960	08/15/2024	N
	CUSIP #84055QGB0	TX-South Texas Comm College	AA	3.5101%	960,069		(11,813)	11,813	(3,357)	956,712	939,944	(15,927)	940,785	6,038	08/15/2024	N
	CUSIP #1610692Q1	VA-Charlottesville	AAA	0.4000%	226,612		(563)	563	(334)	226,278	212,978	(11,095)	215,183	100	09/15/2024	N
	CUSIP #4140185L1	TX-Harris County	Aaa	0.5000%	465,072		(3,612)	3,612	(3,014)	462,058	438,300	(21,958)	440,100	7,225	10/01/2024	N
	CUSIP#882830AT9	TX-Dept of Trans Comm	AAA	4.7904%	475,141		(771)	771	4,972	480,113	471,225	(4,233)	475,880	1,543	10/01/2024	Y
	CUSIP #094808CE0	MN-Bloomington Port Auth	AAA	0.6000%	341,095		(2,269)	2,269	(1,752)	339,343	317,572	(20,490)	318,853	1,513	02/01/2025	N
	CUSIP#6041954Q7	MN-Minnetonka ISD	AAA	4.9002%	287,006		(1,500)	1,500	2,052	289,058	285,957	(1,520)	287,538	1,000	02/01/2025	N
	CUSIP #44236PLP1	TX-Houston Cmnty College	AAA	4.6000%	754,576		(9,375)	9,375	(705)	753,871	744,810	(9,728)	744,143	4,792	02/15/2025	N
	CUSIP #751100MG0	NC-Raleigh Comb Revenue	AAA	1.3850%	657,928		(3,486)	3,486	(1,189)	656,739	618,703	(34,591)	622,148	1,162	03/01/2025	N
	CUSIP #717096AW1	TX-Pflugerville ISD	AAA	0.8560%	159,905		(1,875)	1,875	(1,526)	158,379	149,961	(8,854)	149,525	958	05/15/2025	N
	CUSIP #88213AHM0	TX-A & M Univ Revs	Aaa	0.7270%	1,042,443		(7,578)	7,578	(5,667)	1,036,776	961,380	(73,206)	963,570	11,450	05/15/2025	N
	CUSIP #88213ARN7	TX-A&M Univ Revs	AAA	3.1150%	62,439		(145)	145	342	62,781	60,055	(2,273)	60,508	219	05/15/2025	N
	CUSIP #586145WH3	TN-Memphis	Aa2	1.1500%	809,932		(9,855)	9,855	(7,492)	802,440	749,963	(57,082)	745,358	9,855	07/01/2025	N
	CUSIP #798781XX3	TX-San Marcos Cons ISD	Aa2	0.7858%	522,269		(3,704)	3,704	(2,672)	519,597	478,755	(40,232)	479,365	2,469	08/01/2025	N
	CUSIP #537071VX7	TX-Little Cypress Mauriceville	AAA	0.8000%	282,345		(3,250)	3,250	(2,681)	279,664	258,879	(21,609)	258,055	2,167	08/01/2025	N
	CUSIP #73723RUG	VA-Portsmouth	AA	4.9500%	481,200		(3,750)	3,750	2,256	483,456	478,360	(4,106)	479,350	2,500	08/01/2025	N



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

NON-OPERATING
Schedule of Investments by Fund

Fund Number (MUNIS)	Fund Name	Book Value 09/30/2023	Interest Earned YTD	% of Total Invested
<u>General Funds</u>				
0001	General	162,472,900	5,304,655	69.6792%
0499	Permanent Improvements	9,192,393	226,632	3.9423%
		171,665,293	5,531,287	73.6215%
<u>Special Revenue Funds</u>				
1010	Road and Bridge	49,104,089	1,210,624	21.0591%
		49,104,089	1,210,624	21.0591%
<u>Grant Funds</u>				
2132	ARPA	10,682,696	- ***	4.5814%
		10,682,696	-	4.5814%
<u>Debt Service Funds</u>				
3001	Debt Service Fund	1,720,794	42,425	0.7380%
		1,720,794	42,425	0.7380%
	SubTotal Non-Operating Investments	233,172,872	6,784,336	100.0000%
<u>Market Adjustment *</u>				
	Federal Agency Bonds	(3,510,624)		
	Municipal Bonds	(1,557,935)		
		(5,068,559)		

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

Total Book Value as of 09/30/2023 238,241,431

<u>Fiduciary-Agency-Custodial Funds</u>		
7031	County Clerk - Trust	2,759,091
7036	District Clerk - Trust	2,196,851
7080	Tax Assessor/Collector	4,546,960
		9,502,902
	Total Consolidated Book Value (Excluding Market Adjustment)	247,744,333

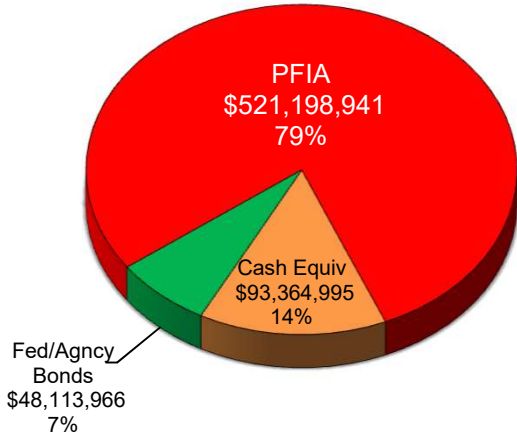
Notes

*** Interest is re-allocated to deferred revenue

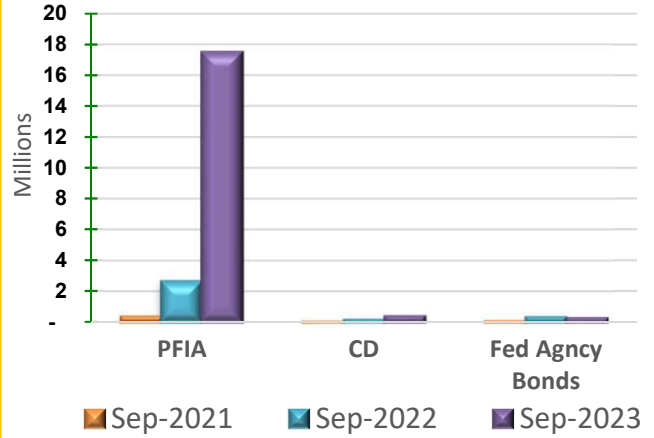


CAPITAL PROJECTS GROUP

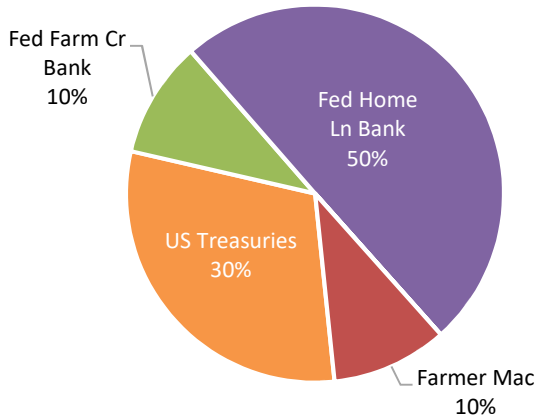
Capital Projects Investments by SecurityType



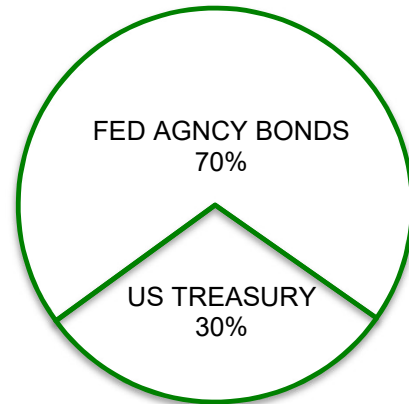
Capital Projects YTD Interest Earnings



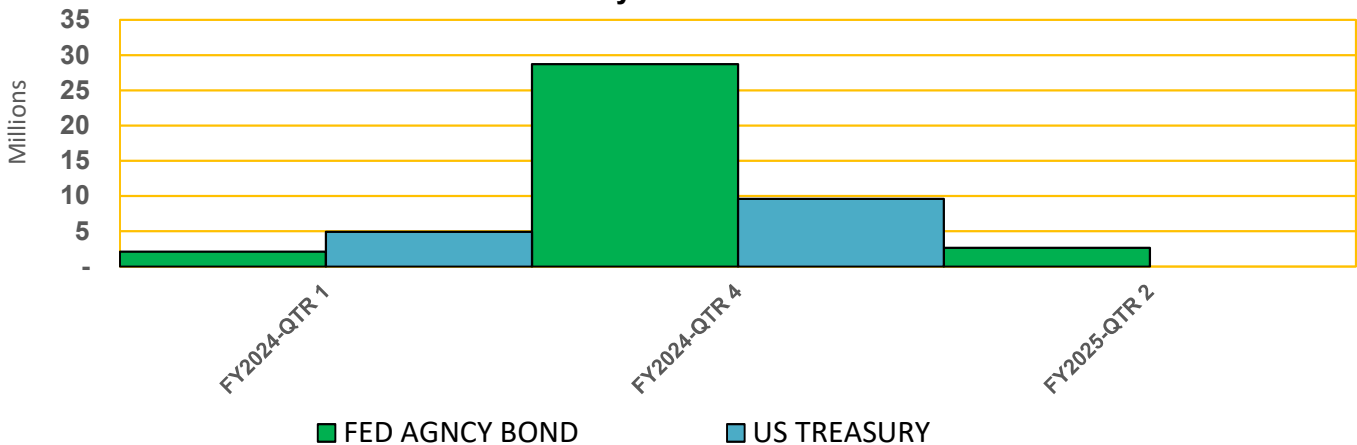
Federal Agency Bonds Breakdown by Issuer



Federal Agency Bonds Breakdown by Type



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





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

CAPITAL PROJECTS
Investment Details

CAPITAL PROJECTS GROUP		Security Name	Rating	Yield to Call	Yield to Maturity	Beginning Book Value	Increases	Decreases	Interest Earned	Amortization/ Accretion	Ending Book Value	Beginning Market Value	Unrealized Gain / (Loss)	Ending Market Value	Accrued Interest	Maturity / Call Date	Callable
				(YTC)	(YTM)	06/30/2023			QTD		09/30/2023	06/30/2023	Market Adj	09/30/2023			
PFIA Investment Pools																	
		TexPool			5.2501%	3,629,617	-	-	48,236	-	3,677,853	3,629,617	-	3,677,853	-	N/A	N/A
		TexSTAR			5.2409%	1,379,008	2,000	-	18,308	-	1,399,316	1,379,008	-	1,399,316	-	N/A	N/A
		Texas CLASS			5.4409%	101,585,543	-	(3,985,000)	1,358,290	-	98,958,833	101,585,543	-	98,958,833	-	N/A	N/A
		LOGIC			5.4291%	99,437,053	266,454,500	(28,474,358)	3,897,886	-	341,315,081	99,437,053	-	341,315,081	-	N/A	N/A
		Texas RANGE DL			5.2767%	32,750,194	6,215,862	-	506,367	-	39,472,423	32,750,194	-	39,472,423	-	N/A	N/A
		Texas FIT			5.1467%	35,907,610	-	-	467,825	-	36,375,435	-	-	36,375,435	-	N/A	N/A
						274,689,025	272,672,362	(32,459,358)	6,296,912	-	521,198,941	238,781,415	-	521,198,941	-		
Cash Equivalent Investments																	
		American National Bank															
		Custody Cash Holdings			4.7900%	18,778,331	15,178,563	(51,175)	282,882	-	34,188,601	18,778,331	-	34,188,601	119,696	N/A	N/A
		Farmer's Bank & Trust															
		IntraFi Network Deposits			5.3533%	58,385,919.08	-	-	790,474.58	-	59,176,394	58,385,919.08	-	59,176,394	-	N/A	N/A
						77,164,250	15,178,563	(51,175)	1,073,357	-	93,364,995	77,164,250	-	93,364,995	119,696		
Certificates of Deposit																	
Fixed TERM Investments																	
		Texas RANGE FX															
		FX124701010729225-MATURED			3.7200%	6,000,000	-	(6,009,784)	9,784	-	-	6,000,000	-	-	-	07/17/2023	N/A
						6,000,000	-	(6,009,784)	9,784	-	-	6,000,000	-	-	-		
		Total Certificates of Deposit				6,000,000	-	(6,009,784)	9,784	-	-	6,000,000	-	-	-		
Federal/Agency Bonds																	
		American National Bank															
		CUSIP #3137EAEW5-MATURED	Fed Home Ln Mtg Corp	AA+	0.1580%	2,500,427	-	(2,501,163)	1,163	(427)	-	2,477,257	-	-	-	09/08/2023	N
		CUSIP #3133EMJ94 #1-MATURED	Fed Farm Cr Bank	AA+	0.1860%	2,499,867	-	(2,500,822)	822	133	-	2,472,127	-	-	-	09/15/2023	Y
		CUSIP #3133EMJ94 #2-MATURED	Fed Farm Cr Bank	AA+	0.1851%	2,499,871	-	(2,500,822)	822	129	-	2,472,127	-	-	-	09/15/2023	Y
		CUSIP #3130ANFB1	Fed Home Ln Bank	AA+	0.2700%	2,150,000	-	(1,451)	1,451	-	2,150,000	2,109,734	(12,384)	2,137,616	2,290	10/05/2023	Y
		CUSIP #3133EMV25	Fed Farm Cr Bank	AA+	0.3240%	5,006,647	-	(5,625)	5,625	(1,566)	5,005,081	4,745,631	(200,156)	4,804,925	4,250	07/23/2024	N
		CUSIP #3130AGWK7	Fed Home Ln Bank	AA+	0.2670%	5,068,858	-	(18,750)	18,750	(15,340)	5,053,518	4,795,190	(223,464)	4,830,054	9,583	08/15/2024	N
		CUSIP #313422XLF7	Farmer Mac	NR	0.3700%	5,000,000	-	(4,625)	4,625	-	5,000,000	4,717,919	(223,675)	4,776,325	2,107	08/20/2024	N
		CUSIP #3130ANK25	Fed Home Ln Bank	AA+	0.4100%	5,000,000	-	(5,125)	5,125	-	5,000,000	4,716,584	(226,187)	4,773,813	1,993	02/26/2023	Y
		CUSIP #3130ANKQ2	Fed Home Ln Bank	AA+	0.4300%	10,000,000	-	(10,750)	10,750	-	10,000,000	9,435,373	(450,628)	9,549,372	4,181	02/26/2023	Y
		CUSIP #3130ANK66	Fed Home Ln Bank	AA+	0.3623%	2,850,000	-	(3,840)	3,840	-	2,850,000	2,654,549	(173,374)	2,676,626	1,663	02/26/2023	Y
						42,575,670	-	(7,552,973)	52,973	(17,071)	35,058,599	40,596,491	(1,509,868)	33,548,731	26,067		
Unites States Treasuries																	
		CUSIP #91282CCN9-MATURED	US Treasury	NR	0.1663%	2,499,915	-	(2,500,259)	259	85	-	2,490,363	-	-	-	07/31/2023	N
		CUSIP #9128284X5-MATURED	US Treasury	NR	0.1689%	2,510,757	-	(2,511,396)	11,396	(10,757)	-	2,489,751	-	-	-	08/31/2023	N
		CUSIP #91282CAK7-MATURED	US Treasury	NR	0.1731%	2,499,750	-	(2,500,645)	645	250	-	2,474,472	-	-	-	09/15/2023	N
		CUSIP # 91282CBA8	US Treasury	NR	0.2046%	4,998,186	-	(1,571)	1,571	999	4,999,185	4,886,133	(51,919)	4,947,266	1,844	12/15/2023	N
		CUSIP # 91282CCL3 #2	US Treasury	NR	0.3110%	5,003,311	-	(4,699)	4,699	(802)	5,002,509	4,747,656	(197,431)	4,805,078	3,974	07/15/2024	N
		CUSIP # 912828YE4	US Treasury	NR	0.3257%	5,053,693	-	(15,683)	15,683	(11,568)	5,042,125	4,767,773	(229,234)	4,812,891	5,323	08/31/2024	N
						22,565,612	-	(7,534,253)	34,253	(21,793)	15,043,819	21,856,148	(478,584)	14,565,235	11,141		
		Total Federal/Agency Bonds & US Treasuries				65,141,282	-	(15,087,226)	87,226	(38,864)	50,102,418	62,452,639	(1,988,452)	48,113,966	37,208		
		TOTAL CAPITAL PROJECTS INVESTMENTS				422,994,557	287,850,925	(53,607,543)	7,467,279	(38,864)	664,666,354	384,398,304	(1,988,452)	662,677,902	156,904		



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

CAPITAL PROJECTS

Fund Number (MUNIS)	Fund Name	Book Value 09/30/2023	Interest Earned YTD	% of Total Invested
<u>Capital Project Funds</u>				
<u>Permanent Improvement Bonds</u>				
4002	Ltd Tax Perm Imp 2000	22	132	0.0000%
4003	Lmtd Tax P/I Series '01	87,138	3,500	0.0131%
4004	Ltd Tax Perm Imp 2002	311,324	20,153	0.0470%
4005	Ltd Tax Perm Imp 2004	8,508	368	0.0013%
4006	Lmtd Tax Perm Imp 2005	17,677	728	0.0027%
4007	Lmtd Tax Perm Imp Bds '06	10,958	485	0.0017%
4008	Ltd Tax Perm Imp 2007	11	70	0.0000%
4009	Ltd TX PI 2008 07Proj	17,272	712	0.0026%
4010	LTD TAX PI 2008 03PROJ	27	164	0.0000%
4011	Ltd Tax PI Bds 2009	625,238	25,230	0.0944%
4012	Ltd TX PI BAB Bds 2009B	283,834	13,885	0.0428%
4013	Ltd Tax PI Bds 2011	24,208	1,016	0.0037%
4014	Ltd Tax Perm Imp 2012	116,148	4,665	0.0175%
4015	Ltd Tax Perm Imp 2013	150,357	6,986	0.0227%
4016	Ltd Tax P/I 2014	516,527	20,746	0.0779%
4017	Ltd Tax P/I 2015	374,651	16,733	0.0565%
4018	Ltd Tax P/I 2016	197,408	7,929	0.0298%
4019	LT 2019A	159,292	6,398	0.0240%
4020	LT 2019B	18,438,928	1,069,925	2.7825%
4021	LT 2020A	82,671,917	3,796,880	12.4754%
4022	LT 2020B	24,237,923	1,078,134	3.6576%
4023	LT 2020C	129,411	6,997	0.0195%
4024	LT 2021A	53,426,680	2,192,938	8.0622%
4025	LT 2021B	45,810,451	1,810,073	6.9129%
4026	LT 2021C	1,147,421	61,179	0.1731%
4027	LT 2022A	62,726,066	2,519,352	9.4655%
4028	LT 2022B	25,090,426	866,976	3.7862%
4029	LT 2022C	1,523,238	58,633	0.2299%
4030	LT 2023A	266,803,151	2,355,151	40.2614%
4031	LT 2023C	2,017,812	17,812	0.3045%
		586,924,024	15,963,950	88.5684%
<u>Road Bonds</u>				
4201	Unlmtd Tax Rd Bonds 2004	451,829	19,551	0.0682%
4202	Unlmtd Tax Road Bond 2005	23,167	1,208	0.0035%
4203	Unlmtd Tax Road Bds '06	9	57	0.0000%
4204	Unltd Tax Rd Bds 2007	969,445	50,637	0.1463%
4205	Unltd Tx Rd Bds 08 03Proj	312,879	12,567	0.0472%
4206	Unltd Rd Bds 2008 07Proj	481,945	23,477	0.0727%
4207	Unltd Tax Road Bds 2009	142,871	5,737	0.0216%
4208	UNLTD TX RD BAB 2009B	-	104	0.0000%
4209	Unltd Tax Rd Bds 2011	1,371,266	55,174	0.2069%
4210	UNLTD TAX ROAD BD 2012	2,765,933	118,877	0.4174%
4211	Unlmtd Tax Road Bond 2013	2,791,761	113,901	0.4213%
4212	Unltd Tax Road Bd 2014	12,631,176	507,323	1.9061%
4213	Unltd Tax Road Bd 2015	23,539,193	1,017,670	3.5521%
4214	UnLtd Tax Road Bd 2016	7,221,535	333,985	1.0898%
4215	UT 2019A	11,043,321	1,457,008	1.6665%
4216	UT 2019B	872,557	47,076	0.1317%
4281	Unlimited Road Bond 99	1,733,145	69,699	0.2615%
4282	Unlimited Road Bond 99A	6,202	344	0.0009%
4283	Unlimited Road Bond 00/01	246,033	9,953	0.0371%
4284	Unlimited Road Bond 95/97	157,481	6,411	0.0238%
		66,761,748	3,850,759	10.0746%



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

CAPITAL PROJECTS

Fund Number (MUNIS)	Fund Name	Book Value 09/30/2023	Interest Earned YTD	% of Total Invested
<u>Tax Notes</u>				
4401	Tax Notes 2006	1,743,073	71,543	0.2630%
4402	Capital Improvement TN 01	587,676	23,584	0.0887%
4403	Capital Imp T/N 01A	201,228	8,082	0.0304%
4404	Tax Notes Series 2002	1,231,951	49,481	0.1859%
4405	Tax Notes Series 2004	2,046,822	85,995	0.3089%
4406	Tax Notes 2018	3,181,380	128,370	0.4801%
		8,992,130	367,055	1.3570%
	SubTotal Capital Projects Investments	662,677,902	20,181,764	100.0000%

Market Adjustment *

Federal Agency Bonds (1,988,452)

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

Total Book Value as of 09/30/23	664,666,354	20,181,764
---------------------------------	-------------	------------